

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
	ACCRUED INTEREST					373,951,799.53				0.5861%
	SEC TRADES IN PROCESS					(852,203,382.63)				-1.3357%
	CASH		CASH		9/1/2024	-4,406.25	-	0.00	-4,406.25	0.0000%
	CASH		CASH		9/1/2024	-0,095.77	-	0.00	-95.77	0.0000%
	CASH		CASH		9/1/2024	315,000,000.00	-	0.00	315,000,000.00	0.4937%
	CASH		CASH		9/1/2024	-26,851,325.73	-	0.00	-26,851,325.73	-0.0421%
	CASH		CASH		9/1/2024	-83,152.16	-	0.00	-83,152.16	-0.0001%
	CASH		CASH		9/1/2024	260,900,000.00	-	0.00	260,900,000.00	0.4089%
	CASH		CASH		9/1/2024	0,007.40	-	0.00	7.40	0.0000%
	CASH		CASH		9/1/2024	-23,625.47	-	0.00	-23,625.47	0.0000%
	CASH		CASH		9/1/2024	115,696.88	-	0.00	115,696.88	0.0002%
	CASH		CASH		9/1/2024	0,000.72	-	0.00	0.72	0.0000%
	CASH		CASH		9/1/2024	0,016.17	-	0.00	16.17	0.0000%
001055BJ0	CORPORATE BONDS	USD FIXED INCOME	AFLAC INC	0.04	4/1/2030	383,893.31	6,030.00	402,000.00	401,378.89	0.0006%
001055BJ0	CORPORATE BONDS	USD FIXED INCOME	AFLAC INC	0.04	4/1/2030	1,432,437.72	22,500.00	1,500,000.00	1,497,682.23	0.0022%
001084AS1	CORPORATE BONDS	USD FIXED INCOME	AGCO CORP	0.06	3/21/2034	1,278,419.19	32,041.78	1,243,000.00	1,239,757.97	0.0020%
00108WAM2	CORPORATE BONDS	USD FIXED INCOME	AEP TEXAS INC	0.02	7/1/2030	2,605,357.89	10,500.00	3,000,000.00	2,992,661.38	0.0041%
00108WAS9	CORPORATE BONDS	USD FIXED INCOME	AEP TEXAS INC	0.05	5/15/2029	1,532,399.40	22,181.50	1,480,000.00	1,479,593.43	0.0024%
00115AAM1	CORPORATE BONDS	USD FIXED INCOME	AEP TRANSMISSION CO LLC	0.04	4/1/2050	76,346.96	1,520.83	100,000.00	99,967.22	0.0001%
00115AAQ2	CORPORATE BONDS	USD FIXED INCOME	AEP TRANSMISSION CO LLC	0.05	3/15/2053	2,040,439.28	50,547.00	2,030,000.00	2,080,933.45	0.0032%
00115AAR0	CORPORATE BONDS	USD FIXED INCOME	AEP TRANSMISSION CO LLC	0.05	4/1/2034	2,075,858.43	49,028.00	2,040,000.00	2,038,706.57	0.0033%
001306AB5	CORPORATE BONDS	USD FIXED INCOME	AHS HOSPITAL CORP	0.05	7/1/2045	239,240.24	2,009.60	240,000.00	278,596.21	0.0004%
00138CAU2	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE GLOBAL FUNDING 144A	0.06	7/2/2026	10,199,999.90	94,236.11	10,000,000.00	9,993,741.56	0.0160%
00138CAV0	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE GLOBAL FUNDING 144A	0.06	9/19/2028	1,804,690.09	45,931.50	1,730,000.00	1,730,664.65	0.0028%
00138CAV0	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE GLOBAL FUNDING 144A	0.06	9/19/2028	1,251,808.15	31,860.00	1,200,000.00	1,200,453.99	0.0020%
00138CAX6	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE GLOBAL FUNDING 144A	0.05	1/12/2029	3,166,303.36	21,941.11	3,100,000.00	3,098,572.98	0.0050%
00138CAX6	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE GLOBAL FUNDING 144A	0.05	1/12/2029	2,134,701.30	14,792.56	2,090,000.00	2,089,037.92	0.0033%
00178UAA7	ASSET BACKED	USD FIXED INCOME	AMSR 2020-SFR2 TRU SFR2 A 144A	0.02	7/17/2037	3,616,233.52	5,074.29	3,731,094.91	3,555,903.94	0.0057%
00179CAA6	ASSET BACKED	USD FIXED INCOME	AMSR 2024-SFR1 TRU SFR1 A 144A	0.04	7/17/2041	3,248,049.93	19,751.88	3,315,000.00	3,137,729.10	0.0051%
00179DAA4	ASSET BACKED	USD FIXED INCOME	AMSR 2021-SFR1 TRU SFR1 A 144A	0.02	6/17/2038	4,086,903.60	3,417.75	4,500,000.00	4,499,894.83	0.0064%
00180AAA7	ASSET BACKED	USD FIXED INCOME	AMSR 2020-SFR1 TRU SFR1 A 144A	0.02	4/17/2037	3,652,304.44	5,660.75	3,734,416.80	3,504,066.73	0.0057%
00180UAA3	ASSET BACKED	USD FIXED INCOME	AMSR 2021-SFR3 TRU SFR3 A 144A	0.01	10/17/2038	1,669,961.88	2,201.70	1,790,000.00	1,629,710.16	0.0026%
00185AAH7	CORPORATE BONDS	NON-USD FIXED INCOME	AON GLOBAL LTD	0.05	5/15/2045	1,823,880.58	27,972.22	2,000,000.00	1,994,803.94	0.0029%
00192NAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	AOA 2021-1177 MORT 1177 A 144A	0.06	10/15/2038	534,418.61	1,702.72	570,000.00	569,370.76	0.0008%
00206RBA9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.06	8/15/2041	101,233.66	246.67	100,000.00	129,412.24	0.0002%
00206RBK7	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/15/2045	127,805.99	1,359.13	148,000.00	132,697.07	0.0002%
00206RCG5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	6/15/2044	186,313.03	2,077.33	205,000.00	206,241.75	0.0003%
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	143,192.24	1,987.50	150,000.00	149,725.02	0.0002%
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	1,145,537.88	15,900.00	1,200,000.00	1,362,403.89	0.0018%
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	443,895.93	6,161.25	465,000.00	466,102.53	0.0007%
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	1,431,922.35	19,875.00	1,500,000.00	1,606,986.19	0.0022%
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	543,250.63	8,391.67	600,000.00	617,984.21	0.0009%
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	5,400,816.64	83,427.15	5,965,000.00	5,718,232.16	0.0085%
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	58,852.15	909.10	65,000.00	64,808.36	0.0001%
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	1,222,313.91	18,881.25	1,350,000.00	1,313,814.15	0.0019%
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	309,652.86	4,783.25	342,000.00	335,753.61	0.0005%
00206RDJ8	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2048	409,585.75	10,212.50	475,000.00	508,147.98	0.0006%
00206RDJ8	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2048	517,371.47	12,900.00	600,000.00	578,070.22	0.0008%
00206RDK5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2049	993,789.61	24,999.72	1,150,000.00	1,194,588.45	0.0016%
00206RDK5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2049	280,853.59	7,065.14	325,000.00	349,319.62	0.0004%
00206RDR0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/1/2037	1,649,320.25	42,918.75	1,635,000.00	1,831,814.58	0.0026%
00206RFW7	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	8/15/2037	218,858.66	520.63	225,000.00	259,292.23	0.0003%
00206RGQ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	2/15/2030	470,184.78	907.78	475,000.00	499,682.28	0.0007%
00206RGQ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	2/15/2030	311,806.75	602.00	315,000.00	323,003.15	0.0005%
00206RHA3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	11/15/2046	95,826.95	1,516.39	100,000.00	116,751.78	0.0002%

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00206RHJ4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	3/1/2029	1,390,080.14	30,341.25	1,395,000.00	1,373,829.27	0.0022%
00206RHK1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/1/2039	5,243,379.16	132,162.50	5,450,000.00	5,390,507.25	0.0082%
00206RHK1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/1/2039	3,352,876.40	84,511.25	3,485,000.00	3,376,795.10	0.0053%
00206RHW5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	2/15/2027	266,054.04	456.00	270,000.00	262,831.53	0.0004%
00206RHW5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	2/15/2027	3,424,214.06	5,868.89	3,475,000.00	3,564,756.50	0.0054%
00206RJK9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	6/1/2044	898,667.78	11,741.25	1,010,000.00	1,152,103.52	0.0014%
00206RJX1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	6/1/2027	614,794.75	3,737.50	650,000.00	605,483.26	0.0010%
00206RJX1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	6/1/2027	2,837,514.21	17,250.00	3,000,000.00	3,050,140.33	0.0044%
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	4,492,368.93	34,821.88	5,065,000.00	4,412,331.33	0.0070%
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	842,596.34	6,531.25	950,000.00	953,199.38	0.0013%
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	2,942,878.60	22,811.25	3,318,000.00	2,920,026.85	0.0046%
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	2,705,177.74	20,968.75	3,050,000.00	3,079,652.59	0.0042%
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	3,210,735.54	24,887.50	3,620,000.00	3,472,673.95	0.0050%
00206RKA9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/1/2051	630,708.32	7,756.25	850,000.00	652,083.00	0.0010%
00206RKA9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/1/2051	2,133,278.15	26,234.38	2,875,000.00	2,608,977.82	0.0033%
00206RKB7	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/1/2060	4,454,047.72	58,606.63	6,089,000.00	6,098,805.31	0.0070%
00206RKD3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	2/1/2043	1,090,100.52	3,771.67	1,460,000.00	1,444,592.12	0.0017%
00206RKE1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	2/1/2052	1,417,741.62	5,596.25	2,035,000.00	1,615,270.15	0.0022%
00206RKG6	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2028	4,640,699.29	6,998.75	5,090,000.00	5,002,627.77	0.0073%
00206RKH4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2032	758,860.03	1,687.50	900,000.00	875,289.00	0.0012%
00206RKH4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2032	1,787,536.96	3,975.00	2,120,000.00	2,117,418.85	0.0028%
00206RKH4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2032	1,517,720.06	3,375.00	1,800,000.00	1,826,440.74	0.0024%
00206RLJ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2055	501,976.55	11,622.31	710,000.00	551,550.63	0.0008%
00206RLJ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2055	1,099,399.34	25,454.49	1,555,000.00	1,546,537.88	0.0017%
00206RLV2	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2059	56,427.21	1,346.44	80,000.00	81,243.29	0.0001%
00206RLV2	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2059	2,814,307.32	67,153.92	3,990,000.00	2,837,600.51	0.0044%
00206RML3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	3/25/2026	1,911,988.30	14,733.33	2,000,000.00	1,998,936.39	0.0030%
00206RMM1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	12/1/2033	1,126,436.20	8,670.00	1,360,000.00	1,130,101.52	0.0018%
00206RMM1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	12/1/2033	1,747,632.63	13,451.25	2,110,000.00	1,691,504.83	0.0027%
00206RMM1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	12/1/2033	4,141,309.55	31,875.00	5,000,000.00	4,089,244.84	0.0065%
00206RMN9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	12/1/2057	1,007,816.54	13,062.50	1,375,000.00	942,879.79	0.0016%
00206RMN9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	12/1/2057	29,318.30	380.00	40,000.00	41,824.72	0.0000%
00206RMP4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.06	2/20/2026	10,001,870.00	16,924.72	10,000,000.00	10,000,000.00	0.0157%
00217FAC9	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.01	3/15/2030	2,732,022.34	834.11	2,759,929.09	2,759,432.21	0.0043%
00217FAC9	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.01	3/15/2030	780,577.81	238.32	788,551.17	788,409.23	0.0012%
00217QAB7	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A2 144A	0.03	1/15/2031	234,486.40	325.96	235,066.94	234,496.61	0.0004%
00217QAC5	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.03	1/15/2031	559,487.38	862.84	566,000.00	565,944.74	0.0009%
00217QAC5	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.03	1/15/2031	7,937,603.61	12,241.29	8,030,000.00	8,029,216.83	0.0124%
00218KAB9	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A2 144A	0.05	11/15/2032	1,003,554.90	2,355.56	1,000,000.00	999,938.66	0.0016%
00218KAC7	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.05	11/15/2032	2,962,783.26	6,488.89	2,920,000.00	2,919,824.55	0.0046%
002824BF6	CORPORATE BONDS	USD FIXED INCOME	ABBOTT LABORATORIES	0.04	11/30/2026	1,357,975.46	12,986.46	1,370,000.00	1,417,315.79	0.0021%
002824BH2	CORPORATE BONDS	USD FIXED INCOME	ABBOTT LABORATORIES	0.05	11/30/2046	717,702.87	8,979.93	725,000.00	911,327.53	0.0011%
00287YAM1	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/6/2042	2,870,984.69	43,923.61	3,125,000.00	3,270,707.46	0.0045%
00287YAM1	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/6/2042	3,996,410.69	61,141.67	4,350,000.00	5,010,487.06	0.0063%
00287YAQ2	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2025	465,525.83	5,029.00	470,000.00	469,939.16	0.0007%
00287YAQ2	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2025	1,485,720.72	16,050.00	1,500,000.00	1,517,045.48	0.0023%
00287YAR0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	5/14/2035	811,076.87	11,034.38	825,000.00	805,803.78	0.0013%
00287YAR0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	5/14/2035	683,270.82	9,295.63	695,000.00	778,703.38	0.0011%
00287YAR0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	5/14/2035	1,081,435.83	14,712.50	1,100,000.00	1,095,807.80	0.0017%
00287YAV1	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2036	670,566.86	8,946.39	700,000.00	669,728.66	0.0011%
00287YAW9	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2046	824,396.88	12,036.01	910,000.00	1,017,116.27	0.0013%
00287YAW9	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2046	389,550.18	5,687.35	430,000.00	473,795.03	0.0006%
00287YAY5	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	5/14/2026	3,987,958.34	38,681.69	4,067,000.00	4,074,922.17	0.0063%
00287YBD0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	11/14/2048	1,451,554.62	21,879.27	1,510,000.00	1,458,416.18	0.0023%
00287YBD0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	11/14/2048	230,710.67	3,477.50	240,000.00	250,624.26	0.0004%

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00287YBV0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	11/21/2026	1,292,648.96	10,898.61	1,330,000.00	1,372,624.94	0.0020%
00287YBX6	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	11/21/2029	6,822,547.63	64,000.00	7,200,000.00	6,998,280.13	0.0107%
00287YCB3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/21/2049	1,839,707.19	24,909.72	2,110,000.00	2,507,980.87	0.0029%
00287YCB3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/21/2049	828,304.18	11,215.28	950,000.00	1,130,736.82	0.0013%
00287YCB3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/21/2049	1,229,377.79	16,645.83	1,410,000.00	1,236,384.37	0.0019%
00287YDS5	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	3/15/2029	1,093,073.65	26,393.33	1,070,000.00	1,067,992.02	0.0017%
00287YDT3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	3/15/2031	3,155,894.63	77,965.94	3,065,000.00	3,064,741.12	0.0049%
00287YDT3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	3/15/2031	473,641.61	11,701.25	460,000.00	459,552.60	0.0007%
00287YDU0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	3/15/2034	3,060,476.83	77,075.63	2,970,000.00	2,966,378.16	0.0048%
00287YDU0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	3/15/2034	716,172.19	18,036.22	695,000.00	692,900.15	0.0011%
00287YDU0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	3/15/2034	669,801.33	16,868.40	650,000.00	648,036.11	0.0010%
00287YDU0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	3/15/2034	2,278,354.98	57,378.52	2,211,000.00	2,204,319.74	0.0036%
00287YDW6	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	3/15/2054	544,064.00	14,568.75	525,000.00	523,212.56	0.0009%
00440EAV9	CORPORATE BONDS	USD FIXED INCOME	CHUBB INA HOLDINGS LLC	0.03	5/3/2026	1,188,417.01	13,286.47	1,210,000.00	1,210,609.35	0.0019%
00507UAT8	CORPORATE BONDS	NON-USD FIXED INCOME	ALLERGAN FUNDING SCS	0.05	3/15/2035	142,244.59	3,356.89	160,000.00	162,799.74	0.0002%
00507UAV5	CORPORATE BONDS	NON-USD FIXED INCOME	ALLERGAN FUNDING SCS	0.05	3/15/2045	1,078,799.68	32,525.63	1,485,000.00	1,558,318.96	0.0017%
00724PAC3	CORPORATE BONDS	USD FIXED INCOME	ADOBE INC	0.02	2/1/2027	500,881.45	940.63	525,000.00	524,877.47	0.0008%
00724PAD1	CORPORATE BONDS	USD FIXED INCOME	ADOBE INC	0.02	2/1/2030	2,975,788.47	6,277.08	3,275,000.00	3,256,205.76	0.0047%
00724PAD1	CORPORATE BONDS	USD FIXED INCOME	ADOBE INC	0.02	2/1/2030	954,069.59	2,012.50	1,050,000.00	1,048,203.53	0.0015%
007589AA2	CORPORATE BONDS	USD FIXED INCOME	ADVOCATE HEALTH & HOSPITALS CO	0.04	8/15/2028	1,016,512.16	1,761.34	1,035,000.00	1,035,000.00	0.0016%
00774MAL9	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.04	4/3/2026	531,034.27	9,787.53	535,000.00	534,827.21	0.0008%
00774MAU9	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2024	1,949,368.82	10,970.85	1,962,000.00	1,961,919.24	0.0031%
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	1,810,858.78	15,775.28	1,900,000.00	1,898,583.32	0.0028%
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	682,407.84	5,944.79	716,000.00	715,466.16	0.0011%
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	1,934,759.65	16,854.64	2,030,000.00	1,972,819.05	0.0030%
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	4,479,492.78	39,023.06	4,700,000.00	4,369,817.29	0.0070%
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	7,568,436.63	65,932.36	7,941,000.00	7,844,105.96	0.0119%
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	4,676,243.70	50,833.33	5,000,000.00	4,439,418.02	0.0073%
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	1,028,773.61	11,183.33	1,100,000.00	1,098,765.41	0.0016%
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	701,436.56	7,625.00	750,000.00	749,158.21	0.0011%
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	5,330,917.82	57,950.00	5,700,000.00	4,959,039.57	0.0084%
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	1,819,058.80	19,774.17	1,945,000.00	1,775,380.74	0.0029%
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	1,954,669.87	21,248.33	2,090,000.00	1,940,118.58	0.0031%
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	5,987,462.43	65,087.00	6,402,000.00	5,690,164.44	0.0094%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	831,099.85	2,656.96	935,000.00	944,882.55	0.0013%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	712,879.23	2,279.02	802,000.00	799,735.15	0.0011%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	10,613,189.47	33,929.50	11,940,000.00	10,321,070.91	0.0166%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	2,466,633.23	7,885.63	2,775,000.00	2,427,758.13	0.0039%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	1,155,539.89	3,694.17	1,300,000.00	1,313,743.31	0.0018%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	480,882.37	1,537.34	541,000.00	539,472.22	0.0008%
00774MAX1	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2033	152,563.27	2,016.39	175,000.00	179,069.68	0.0002%
00774MBC8	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.06	6/6/2028	5,171,106.90	67,881.94	5,000,000.00	4,962,400.74	0.0081%
00774MBC8	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.06	6/6/2028	1,034,221.38	13,576.39	1,000,000.00	992,480.14	0.0016%
00774MBE4	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.06	9/30/2030	6,415,347.20	160,459.65	6,021,000.00	5,983,407.47	0.0101%
007903BF3	CORPORATE BONDS	USD FIXED INCOME	ADVANCED MICRO DEVICES INC	0.04	6/1/2032	3,655,677.07	36,885.60	3,760,000.00	3,760,000.00	0.0057%
007903BF3	CORPORATE BONDS	USD FIXED INCOME	ADVANCED MICRO DEVICES INC	0.04	6/1/2032	4,472,370.88	45,126.00	4,600,000.00	4,339,879.27	0.0070%
007944AF8	CORPORATE BONDS	USD FIXED INCOME	ADVENTIST HEALTH SYSTEM/WEST	0.03	3/1/2029	813,581.31	13,062.60	885,000.00	823,421.28	0.0013%
007944AK7	CORPORATE BONDS	USD FIXED INCOME	ADVENTIST HEALTH SYSTEM/WEST	0.06	12/1/2034	1,168,033.40	17,865.89	1,140,000.00	1,140,000.00	0.0018%
00817YAF5	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.07	6/15/2036	77,701.80	979.03	70,000.00	72,546.83	0.0001%
00817YAG3	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.07	12/15/2037	256,119.23	3,277.50	230,000.00	275,644.41	0.0004%
00817YAP3	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.05	3/15/2044	369,177.46	9,199.17	420,000.00	421,182.89	0.0006%
00817YAZ1	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.04	8/15/2047	128,872.30	292.78	170,000.00	169,538.11	0.0002%
00846UAL5	CORPORATE BONDS	USD FIXED INCOME	AGILENT TECHNOLOGIES INC	0.03	9/15/2029	2,608,271.53	36,012.78	2,840,000.00	2,859,695.83	0.0041%
00846UAL5	CORPORATE BONDS	USD FIXED INCOME	AGILENT TECHNOLOGIES INC	0.03	9/15/2029	1,469,448.75	20,288.89	1,600,000.00	1,639,692.49	0.0023%
00846UAM3	CORPORATE BONDS	USD FIXED INCOME	AGILENT TECHNOLOGIES INC	0.02	6/4/2030	614,251.18	3,552.50	700,000.00	700,368.13	0.0010%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
008513AA1	CORPORATE BONDS	USD FIXED INCOME	AGREE LP	0.03	10/1/2030	2,997,095.83	40,358.33	3,340,000.00	2,976,167.23	0.0047%
008513AB9	CORPORATE BONDS	USD FIXED INCOME	AGREE LP	0.02	6/15/2028	1,449,118.03	6,755.56	1,600,000.00	1,419,862.42	0.0023%
008513AE3	CORPORATE BONDS	USD FIXED INCOME	AGREE LP	0.06	6/15/2034	6,477,395.10	105,975.00	6,280,000.00	6,228,431.96	0.0102%
008513AE3	CORPORATE BONDS	USD FIXED INCOME	AGREE LP	0.06	6/15/2034	926,226.24	15,153.75	898,000.00	887,707.78	0.0015%
00914AAB8	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.04	6/1/2026	3,016,947.72	28,828.13	3,075,000.00	2,997,445.26	0.0047%
00914AAH5	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	7/1/2025	473,113.62	2,700.00	480,000.00	471,335.97	0.0007%
00914AAR3	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.02	1/15/2027	6,325,199.52	18,806.33	6,690,000.00	6,164,057.98	0.0099%
00914AAR3	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.02	1/15/2027	2,514,006.80	7,474.74	2,659,000.00	2,443,607.96	0.0039%
00914AAU6	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.05	2/1/2028	632,145.87	2,738.33	620,000.00	615,063.03	0.0010%
009158BA3	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.03	5/15/2050	101,595.92	1,236.67	150,000.00	149,508.09	0.0002%
009158BC9	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.02	5/15/2030	199,687.21	1,358.13	225,000.00	224,819.61	0.0003%
00928QAX9	CORPORATE BONDS	NON-USD FIXED INCOME	AIRCASTLE LTD 144A	0.07	7/18/2028	5,361,101.28	40,022.85	5,155,000.00	5,147,374.73	0.0084%
00928QAY7	CORPORATE BONDS	NON-USD FIXED INCOME	AIRCASTLE LTD 144A	0.06	2/15/2029	4,859,723.17	12,521.44	4,735,000.00	4,709,260.47	0.0076%
010268CR9	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.02	9/1/2029	2,521,155.60	25,891.20	2,790,000.00	2,544,903.99	0.0040%
010268CR9	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.02	9/1/2029	903,640.00	9,280.00	1,000,000.00	1,000,969.55	0.0014%
010268CU2	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.02	9/1/2032	1,499,149.20	18,757.20	1,740,000.00	1,740,000.00	0.0023%
01026CAC5	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA ECON SETTLEMENT AUTH B	0.03	9/15/2025	494,985.00	7,292.47	500,000.00	498,912.20	0.0008%
01026CAD3	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA ECON SETTLEMENT AUTH B	0.04	9/15/2032	489,320.00	9,828.58	500,000.00	500,000.00	0.0008%
01026CAD3	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA ECON SETTLEMENT AUTH B	0.04	9/15/2032	102,757.20	2,064.00	105,000.00	105,000.00	0.0002%
010392FN3	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.03	4/1/2025	4,932,518.55	58,333.33	5,000,000.00	4,999,704.96	0.0077%
010392FN3	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.03	4/1/2025	291,018.59	3,441.67	295,000.00	294,982.61	0.0005%
010392FP8	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.04	1/2/2046	744,598.14	6,060.61	860,000.00	877,203.55	0.0012%
010392FU7	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.01	9/15/2030	3,378,977.56	26,744.44	4,000,000.00	3,356,380.92	0.0053%
010392FX1	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.03	3/15/2032	1,133,722.65	17,762.69	1,263,323.97	1,262,323.97	0.0018%
010392GB8	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.06	11/15/2033	5,374,579.55	86,125.00	5,000,000.00	4,996,443.25	0.0084%
010392GB8	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.06	11/15/2033	2,096,086.02	33,588.75	1,950,000.00	1,948,612.86	0.0033%
01166VAA7	CORPORATE BONDS	USD FIXED INCOME	ALASKA AIRLINES 2020-1 CL 144A	0.05	2/15/2029	5,715,654.61	12,267.45	5,750,365.54	5,671,593.29	0.0090%
012653AD3	CORPORATE BONDS	USD FIXED INCOME	ALBEMARLE CORP	0.05	6/1/2027	987,346.76	11,508.75	990,000.00	989,495.66	0.0015%
012653AE1	CORPORATE BONDS	USD FIXED INCOME	ALBEMARLE CORP	0.05	6/1/2032	2,569,629.79	32,825.00	2,600,000.00	2,545,196.76	0.0040%
01354PHX5	MUNICIPAL BONDS	USD FIXED INCOME	ALBUQUERQUE NM GROSS RECPTS TA	0.04	7/1/2029	748,620.00	4,912.50	750,000.00	750,000.00	0.0012%
01354PHY3	MUNICIPAL BONDS	USD FIXED INCOME	ALBUQUERQUE NM GROSS RECPTS TA	0.04	7/1/2030	600,378.00	4,040.00	600,000.00	600,000.00	0.0009%
01354PHZ0	MUNICIPAL BONDS	USD FIXED INCOME	ALBUQUERQUE NM GROSS RECPTS TA	0.04	7/1/2031	501,470.00	3,450.00	500,000.00	500,000.00	0.0008%
013716AU9	CORPORATE BONDS	NON-USD FIXED INCOME	RIO TINTO ALCAN INC	0.06	12/15/2033	605,114.61	7,111.81	550,000.00	724,263.21	0.0009%
015271AK5	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.04	1/15/2028	4,846,732.11	24,983.75	4,950,000.00	4,774,553.21	0.0077%
015271AK5	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.04	1/15/2028	1,762,448.04	9,085.00	1,800,000.00	1,753,004.73	0.0028%
015271AR0	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.03	8/15/2031	338,291.36	555.00	370,000.00	346,590.74	0.0005%
015271AU3	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.05	12/15/2030	1,385,279.77	14,171.89	1,370,000.00	1,499,074.57	0.0022%
015271AX7	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.03	5/18/2051	85,868.39	1,158.75	135,000.00	130,387.19	0.0001%
015271BA6	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.05	4/15/2035	434,861.85	8,075.00	450,000.00	448,953.79	0.0007%
015271BB4	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.05	4/15/2035	4,343,685.51	91,927.50	4,725,000.00	4,190,809.90	0.0088%
015271BD0	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.06	5/15/2054	3,624,429.90	112,700.00	3,680,000.00	3,635,277.37	0.0057%
015857AF2	CORPORATE BONDS	NON-USD FIXED INCOME	ALGONQUIN POWER & UTILITIES CO	0.05	6/15/2026	971,910.19	10,642.07	965,000.00	958,449.39	0.0015%
015857AF2	CORPORATE BONDS	NON-USD FIXED INCOME	ALGONQUIN POWER & UTILITIES CO	0.05	6/15/2026	1,258,951.03	13,785.07	1,250,000.00	1,241,514.76	0.0020%
01748NAF1	CORPORATE BONDS	USD FIXED INCOME	ALLEGION US HOLDING CO INC	0.06	5/29/2034	1,524,189.83	21,037.33	1,470,000.00	1,465,201.67	0.0024%
01882YAD8	CORPORATE BONDS	USD FIXED INCOME	ALLIANT ENERGY FINANCE LL 144A	0.04	3/1/2032	1,620,621.27	32,580.00	1,810,000.00	1,807,642.90	0.0025%
01882YAD8	CORPORATE BONDS	USD FIXED INCOME	ALLIANT ENERGY FINANCE LL 144A	0.04	3/1/2032	2,444,362.48	49,140.00	2,730,000.00	2,726,444.84	0.0038%
01882YAE6	CORPORATE BONDS	USD FIXED INCOME	ALLIANT ENERGY FINANCE LL 144A	0.06	3/30/2029	2,483,264.05	59,414.06	2,365,000.00	2,361,912.73	0.0039%
020002BK6	CORPORATE BONDS	USD FIXED INCOME	ALLSTATE CORP/THE	0.05	3/30/2033	3,101,200.62	66,062.50	3,000,000.00	3,025,756.88	0.0049%
020002BL4	CORPORATE BONDS	USD FIXED INCOME	ALLSTATE CORP/THE	0.05	6/24/2029	4,666,835.24	42,857.67	4,560,000.00	4,550,746.46	0.0073%
02005NBP4	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.02	11/2/2028	3,699,455.68	29,997.92	4,125,000.00	3,634,297.23	0.0058%
02005NBP4	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.02	11/2/2028	1,358,709.18	11,017.42	1,515,000.00	1,502,374.63	0.0021%
02005NBP4	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.02	11/2/2028	2,336,262.31	18,944.14	2,605,000.00	2,583,291.00	0.0037%
02005NBQ2	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.05	6/9/2027	4,982,055.75	54,097.22	5,000,000.00	4,971,138.75	0.0078%
02005NBR0	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.07	11/15/2027	2,187,669.80	43,065.44	2,060,000.00	2,046,037.32	0.0034%
02005NBT6	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.07	6/13/2029	132,575.66	1,893.67	125,000.00	125,000.00	0.0002%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
02005NBU3	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.07	1/3/2030	1,549,375.50	16,163.18	1,465,000.00	1,465,000.00	0.0024%
02005NBV1	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.06	7/26/2035	1,777,170.02	10,491.33	1,745,000.00	1,745,000.00	0.0028%
02005NBV1	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.06	7/26/2035	1,031,675.20	6,090.38	1,013,000.00	1,013,000.00	0.0016%
02007WAD0	ASSET BACKED	USD FIXED INCOME	ALLY AUTO RECEIVABLES TRU 1 A4	0.05	11/15/2028	2,040,910.80	4,684.44	2,000,000.00	2,011,491.59	0.0032%
02008DAC3	ASSET BACKED	USD FIXED INCOME	ALLY AUTO RECEIVABLES TRU 3 A3	0.05	4/15/2027	2,081,679.94	4,693.83	2,083,058.51	2,094,076.30	0.0033%
02008FAC8	ASSET BACKED	USD FIXED INCOME	ALLY AUTO RECEIVABLES TRU 1 A3	0.05	12/15/2028	1,237,413.79	2,770.29	1,227,000.00	1,226,837.66	0.0019%
02008JAC0	ASSET BACKED	USD FIXED INCOME	ALLY AUTO RECEIVABLES TRU 1 A3	0.03	11/15/2026	2,552,054.99	3,785.61	2,573,298.08	2,573,043.82	0.0040%
02008MAC3	ASSET BACKED	USD FIXED INCOME	ALLY AUTO RECEIVABLES TRU 2 A3	0.05	5/17/2027	4,142,150.93	8,781.40	4,150,871.08	4,154,408.98	0.0065%
02079KAD9	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.01	8/15/2030	4,087,221.89	2,358.89	4,825,000.00	4,785,896.27	0.0064%
02079KAD9	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.01	8/15/2030	160,947.60	92.89	190,000.00	189,684.37	0.0003%
02079KAE7	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.02	8/15/2040	131,405.75	160.44	190,000.00	143,132.38	0.0002%
02079KAF4	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.02	8/15/2050	66,945.39	100.22	110,000.00	109,165.75	0.0001%
02079KAH0	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.00	8/15/2025	86,727.55	18.00	90,000.00	89,983.00	0.0001%
02209SAM5	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.04	8/9/2042	252,091.70	779.17	300,000.00	304,545.47	0.0004%
02209SBC6	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.04	2/14/2026	1,040,048.00	2,171.28	1,045,000.00	1,042,666.37	0.0016%
02209SBE2	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.06	2/14/2039	195,920.33	520.39	190,000.00	189,787.26	0.0003%
02209SBF9	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.06	2/14/2049	2,339,231.10	6,378.07	2,270,000.00	2,243,900.24	0.0037%
02209SBG7	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.06	2/14/2059	63,027.42	175.67	60,000.00	60,755.27	0.0001%
02209SBL6	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.02	2/4/2032	50,477.98	110.25	60,000.00	59,152.26	0.0001%
02209SBM4	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.03	2/4/2041	341,342.60	1,147.50	450,000.00	416,602.87	0.0005%
02209SBR3	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.07	11/1/2033	2,362,015.76	48,354.17	2,110,000.00	2,104,181.76	0.0037%
023135AP1	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/5/2034	2,007,141.34	22,360.00	1,950,000.00	2,140,669.81	0.0031%
023135AQ9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/5/2044	353,410.96	4,138.75	350,000.00	347,997.54	0.0006%
023135AQ9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/5/2044	80,779.65	946.00	80,000.00	94,108.79	0.0001%
023135BC9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	8/22/2027	731,721.09	590.63	750,000.00	735,488.10	0.0011%
023135BF2	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2037	643,029.57	678.13	700,000.00	745,730.08	0.0010%
023135BF2	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2037	3,495,325.01	3,686.09	3,805,000.00	4,269,415.51	0.0055%
023135BJ4	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2047	43,498.79	50.63	50,000.00	49,495.61	0.0001%
023135B,J4	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2047	869,975.72	1,012.50	1,000,000.00	994,967.50	0.0014%
023135BM7	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2057	79,166.67	95.63	90,000.00	123,982.92	0.0001%
023135BN5	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/3/2025	6,657,931.96	83,893.33	6,600,000.00	6,717,932.09	0.0104%
023135BZ8	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.02	5/12/2031	3,013,766.48	21,936.25	3,450,000.00	3,464,773.23	0.0047%
023135CA2	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	5/12/2041	3,696,074.37	41,443.84	4,761,000.00	3,562,236.23	0.0058%
023135CB0	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	5/12/2051	270,313.43	3,519.79	375,000.00	360,011.84	0.0004%
023135CE4	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	4/13/2025	19,791,723.20	230,000.00	20,000,000.00	19,993,480.00	0.0310%
023135CF1	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	4/13/2027	117,634.79	1,518.00	120,000.00	119,866.53	0.0002%
023135CG9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	4/13/2029	254,103.51	3,438.50	260,000.00	259,616.22	0.0004%
023135CH7	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	4/13/2032	2,887,847.88	41,814.00	3,030,000.00	2,941,418.05	0.0045%
023135C,J3	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	4/13/2052	572,877.51	10,296.33	680,000.00	677,279.47	0.0009%
023135C,J3	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	4/13/2052	2,569,524.11	46,182.08	3,050,000.00	2,659,784.95	0.0040%
023135CM6	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	11/29/2024	19,973,232.80	240,222.22	20,000,000.00	19,998,374.71	0.0313%
023135CQ7	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/1/2029	5,129,816.85	58,125.00	5,000,000.00	5,012,125.56	0.0080%
023135CQ7	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/1/2029	3,000,942.86	34,003.13	2,925,000.00	2,981,145.43	0.0047%
02344BAAA	CORPORATE BONDS	NON-USD FIXED INCOME	AMCOR GROUP FINANCE PLC	0.05	5/23/2029	2,242,168.72	32,342.72	2,180,000.00	2,177,221.89	0.0035%
023551AF1	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.08	10/1/2029	845,185.57	24,281.25	740,000.00	829,727.61	0.0013%
023551AJ3	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.07	8/15/2031	188,268.51	535.33	165,000.00	185,860.29	0.0003%
02361DAV2	CORPORATE BONDS	USD FIXED INCOME	AMEREN ILLINOIS CO	0.02	11/15/2030	3,115,672.59	16,817.93	3,685,000.00	2,960,832.12	0.0049%
02361DBA7	CORPORATE BONDS	USD FIXED INCOME	AMEREN ILLINOIS CO	0.05	6/1/2033	1,274,130.53	15,246.00	1,260,000.00	1,256,639.31	0.0020%
02364WBH7	CORPORATE BONDS	NON-USD FIXED INCOME	AMERICA MOVIL SAB DE CV	0.04	4/22/2029	499,486.32	6,754.58	520,000.00	518,224.58	0.0008%
02376AAA7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2017-2 CLASS	0.03	4/15/2031	587,908.13	7,947.66	627,997.89	627,997.93	0.0009%
02376UAA3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2016-1 CLASS	0.04	7/15/2029	233,974.85	1,117.65	244,666.99	244,666.99	0.0004%
023770AA8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2015-1 CLASS	0.03	11/1/2028	784,385.38	9,372.81	833,139.10	833,139.10	0.0012%
02377BA44	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2015-2 CLASS	0.04	3/22/2029	796,392.39	14,811.17	838,368.23	838,368.23	0.0012%
02377BAB2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2015-2 CLASS	0.04	3/22/2029	3,021,132.84	49,627.05	3,121,198.14	3,121,581.52	0.0047%
02377LAA2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2019-1 CLASS	0.03	8/15/2033	1,583,512.32	2,428.56	1,734,686.81	1,549,977.57	0.0025%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
02377LAA2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2019-1 CLASS	0.03	8/15/2033	329,812.15	505.82	361,298.60	361,298.61	0.0005%
02378MAA9	ASSET BACKED	USD FIXED INCOME	AMERICAN AIRLINES 2019-1 CLASS	0.04	8/15/2033	3,996,782.46	7,002.91	4,501,870.75	3,982,352.08	0.0063%
023947AD6	ASSET BACKED	USD FIXED INCOME	AMERICREDIT AUTOMOBILE RE 1 A3	0.05	1/18/2029	1,444,974.78	2,796.15	1,426,000.00	1,425,874.37	0.0023%
025537AN1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN ELECTRIC POWER CO INC	0.02	3/1/2030	1,084,790.84	14,087.50	1,225,000.00	1,120,005.54	0.0017%
025816CM9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.02	11/4/2026	9,426,530.60	53,625.00	10,000,000.00	9,993,126.45	0.0148%
025816CP2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	5/3/2027	486,661.74	5,408.33	500,000.00	521,051.53	0.0008%
025816CQ0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.02	3/4/2025	9,861,698.00	110,625.00	10,000,000.00	9,998,288.31	0.0155%
025816CW7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	5/3/2029	1,134,942.99	15,133.50	1,140,000.00	1,126,387.21	0.0018%
025816DA4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	8/3/2033	4,636,447.55	16,329.44	4,750,000.00	4,750,000.00	0.0073%
025816DC0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.05	2/13/2026	7,028,516.67	17,150.00	7,000,000.00	7,005,083.54	0.0110%
025816DH9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.05	7/27/2029	2,978,903.72	13,615.82	2,900,000.00	2,900,000.00	0.0047%
025816DH9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.05	7/27/2029	1,119,656.92	5,117.67	1,090,000.00	1,090,000.00	0.0018%
025816DH9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.05	7/27/2029	1,438,091.45	6,573.16	1,400,000.00	1,400,000.00	0.0023%
025816DL0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.06	10/30/2026	1,349,509.45	28,268.71	1,327,000.00	1,327,000.00	0.0021%
025816DL0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.06	10/30/2026	5,084,767.70	106,513.61	5,000,000.00	5,000,000.00	0.0080%
025816DN6	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.06	10/30/2031	2,152,743.99	42,748.09	1,960,000.00	1,960,307.30	0.0034%
025816DN6	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.06	10/30/2031	1,812,258.97	35,986.91	1,650,000.00	1,650,242.98	0.0028%
025816DP1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.05	2/16/2028	5,065,876.70	10,620.83	5,000,000.00	5,000,000.00	0.0079%
025816DT3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.06	4/23/2027	4,868,997.40	94,796.49	4,798,000.00	4,798,000.00	0.0076%
025816DU0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.06	4/25/2030	1,813,116.13	33,786.69	1,745,000.00	1,745,000.00	0.0028%
025816DV8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.05	7/26/2028	5,071,107.30	24,514.58	5,000,000.00	5,000,000.00	0.0079%
02582JJV3	ASSET BACKED	USD FIXED INCOME	AMERICAN EXPRESS CREDIT AC 3 A	0.04	8/15/2027	5,303,370.73	8,921.67	5,353,000.00	5,352,944.65	0.0083%
02582JKB5	ASSET BACKED	USD FIXED INCOME	AMERICAN EXPRESS CREDIT AC 2 A	0.05	5/15/2030	5,616,987.75	11,733.33	5,500,000.00	5,432,043.62	0.0088%
02582JKH2	ASSET BACKED	USD FIXED INCOME	AMERICAN EXPRESS CREDIT AC 1 A	0.05	4/15/2029	5,718,640.11	12,982.02	5,585,000.00	5,583,926.28	0.0090%
02665WDD0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	9/10/2024	1,998,607.22	20,425.00	2,000,000.00	1,998,229.39	0.0031%
02665WEA5	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	1/13/2025	19,739,287.00	40,000.00	20,000,000.00	19,702,284.15	0.0309%
02665WEB3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	1/12/2029	9,154,472.30	30,625.00	10,000,000.00	9,055,373.32	0.0143%
02665WEC1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.05	1/12/2026	3,009,042.69	19,395.83	3,000,000.00	2,999,210.28	0.0047%
02665WEM9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.05	7/7/2028	744,014.23	5,470.23	725,000.00	724,748.37	0.0012%
02665WEM9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.05	7/7/2028	1,549,602.05	11,393.16	1,510,000.00	1,509,475.91	0.0024%
02665WEQ0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.06	10/3/2025	10,122,638.90	238,444.44	10,000,000.00	9,994,935.76	0.0159%
02665WEV9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.06	11/15/2028	2,776,298.51	44,002.51	2,645,000.00	2,644,614.53	0.0044%
02665WEY3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.05	1/9/2026	7,037,310.84	50,050.00	7,000,000.00	6,999,287.86	0.0110%
02665WEZ0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.05	1/10/2034	2,018,011.80	13,883.33	2,000,000.00	1,965,096.56	0.0032%
02665WFE6	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.05	3/13/2029	1,766,267.37	39,559.33	1,730,000.00	1,729,303.40	0.0028%
02665WFE6	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.05	3/13/2029	1,123,060.18	25,153.33	1,100,000.00	1,099,557.06	0.0018%
02665WFK2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.05	7/9/2027	3,651,784.85	24,976.12	3,598,000.00	3,593,570.04	0.0057%
02665WFL0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.05	7/10/2031	3,175,889.43	22,285.23	3,115,000.00	3,114,112.49	0.0050%
02666TAB3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HOMES 4 RENT LP	0.05	2/15/2029	745,880.39	1,615.91	742,000.00	756,792.06	0.0012%
026874DH7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.04	4/1/2026	3,368,012.94	55,445.00	3,412,000.00	3,341,775.54	0.0053%
026874DN4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.04	3/15/2029	566,437.80	11,366.39	580,000.00	559,347.47	0.0009%
026874DR5	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.03	6/30/2030	1,244,450.42	7,685.32	1,334,000.00	1,249,495.17	0.0020%
03027WAK8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER TRUST #1 144A	0.04	3/15/2048	3,850,627.20	6,492.44	4,000,000.00	3,670,185.02	0.0060%
03027WAM4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER TRUST #1 144A	0.05	3/15/2053	2,210,210.64	5,307.00	2,175,000.00	2,159,617.30	0.0035%
03027XAX8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.03	1/15/2027	4,799,802.84	17,622.15	5,015,000.00	4,724,361.43	0.0075%
03027XBJ8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.02	1/31/2028	743,407.36	1,031.25	825,000.00	813,577.33	0.0012%
03027XBL3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.02	4/15/2026	1,139,966.58	7,253.33	1,200,000.00	1,132,985.46	0.0018%
03027XBM1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.03	4/15/2031	352,140.96	4,080.00	400,000.00	346,139.25	0.0006%
03027XBW9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.04	3/15/2032	1,894,050.98	37,350.00	2,000,000.00	1,991,958.30	0.0030%
03027XCD0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.06	7/15/2033	1,703,226.33	11,651.61	1,643,000.00	1,637,835.37	0.0027%
03027XCG3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.05	2/15/2029	5,398,064.55	12,202.67	5,280,000.00	5,262,597.71	0.0085%
030288AC8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TRANSMISSION SYS 144A	0.03	1/15/2032	889,996.99	3,487.69	1,030,000.00	915,105.80	0.0014%
030288AC8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TRANSMISSION SYS 144A	0.03	1/15/2032	1,624,460.53	6,365.89	1,880,000.00	1,876,103.48	0.0025%
03040WAP0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.04	12/1/2046	595,844.57	7,150.00	715,000.00	709,999.98	0.0009%
03040WAU9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.03	6/1/2029	2,551,946.17	22,942.50	2,660,000.00	2,657,017.61	0.0040%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
03040WAW5	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.03	5/1/2030	2,373,031.33	24,229.33	2,596,000.00	2,466,413.35	0.0037%
03040WAY1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.02	6/1/2031	1,502,653.94	10,005.00	1,740,000.00	1,554,952.29	0.0024%
03065UAB5	ASSET BACKED	USD FIXED INCOME	AMERICREDIT AUTOMOBILE RE 2 A2	0.06	4/19/2027	1,399,911.21	3,116.59	1,394,275.69	1,394,262.09	0.0022%
03067BAD1	ASSET BACKED	USD FIXED INCOME	AMERICREDIT AUTOMOBILE RE 1 A3	0.06	11/18/2027	6,817,020.14	13,725.13	6,763,000.00	6,748,540.03	0.0107%
03073EAP0	CORPORATE BONDS	USD FIXED INCOME	CENCORA INC	0.03	12/15/2027	1,129,267.63	8,485.08	1,165,000.00	1,163,977.50	0.0018%
03073EAU9	CORPORATE BONDS	USD FIXED INCOME	CENCORA INC	0.05	2/15/2034	2,599,741.16	5,822.00	2,556,000.00	2,552,754.03	0.0041%
03076CAL0	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.05	5/13/2032	4,955,108.55	67,500.00	5,000,000.00	4,999,033.48	0.0078%
03076CAL0	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.05	5/13/2032	1,377,520.18	18,765.00	1,390,000.00	1,389,731.32	0.0022%
03076CAM8	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.05	5/15/2033	1,008,702.57	14,827.99	980,000.00	977,911.92	0.0016%
03076CAM8	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.05	5/15/2033	1,338,074.84	19,713.06	1,300,000.00	1,297,228.59	0.0021%
031162BE9	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	10/1/2041	262,087.59	5,671.88	275,000.00	273,070.76	0.0004%
031162BZ2	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.04	5/1/2045	52,267.99	880.00	60,000.00	57,113.43	0.0001%
031162CW8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.02	2/25/2031	1,742,930.16	766.67	2,000,000.00	1,995,519.96	0.0027%
031162DA5	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.03	8/15/2041	147,790.71	248.89	200,000.00	199,463.30	0.0002%
031162DB3	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.02	8/15/2028	1,022,017.70	832.33	1,135,000.00	1,043,111.14	0.0016%
031162DE7	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.03	2/22/2032	7,327,429.20	6,700.00	8,000,000.00	8,012,995.18	0.0115%
031162DN7	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2026	7,076,107.03	193,727.85	7,075,000.00	7,075,000.00	0.0111%
031162DP2	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2028	1,215,536.50	30,472.26	1,190,000.00	1,188,503.11	0.0019%
031162DP2	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2028	2,369,785.44	59,408.11	2,320,000.00	2,317,081.69	0.0037%
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	1,170,563.90	29,497.71	1,130,000.00	1,127,877.91	0.0018%
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	5,400,132.42	136,081.02	5,213,000.00	5,199,491.54	0.0085%
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	1,124,984.42	28,349.13	1,086,000.00	1,083,960.56	0.0018%
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	1,948,522.75	49,101.94	1,881,000.00	1,901,083.72	0.0031%
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	4,305,189.01	108,488.92	4,156,000.00	4,146,561.74	0.0067%
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	351,169.17	8,849.31	339,000.00	338,363.37	0.0006%
031162DR8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2033	3,579,399.55	90,920.81	3,483,000.00	3,473,349.07	0.0056%
031162DR8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2033	1,259,932.20	32,003.71	1,226,000.00	1,222,602.93	0.0020%
031162DR8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2033	1,207,520.66	30,672.40	1,175,000.00	1,185,002.96	0.0019%
031162DR8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2033	3,761,298.41	95,541.25	3,660,000.00	3,773,509.78	0.0059%
031162DR8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2033	503,561.81	12,791.04	490,000.00	488,642.29	0.0008%
031162DS6	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2043	1,190,666.32	32,438.78	1,165,000.00	1,158,768.80	0.0019%
031162DT4	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2053	595,508.87	16,265.88	579,000.00	578,183.27	0.0009%
031162DT4	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2053	2,807,839.75	76,694.04	2,730,000.00	2,729,890.69	0.0044%
031162DT4	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2053	836,180.85	22,839.65	813,000.00	811,853.17	0.0013%
031162DU1	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2063	1,083,062.91	30,191.33	1,056,000.00	1,046,300.68	0.0017%
032095AL5	CORPORATE BONDS	USD FIXED INCOME	AMPHENOL CORP	0.02	9/15/2031	1,762,712.41	20,999.00	2,070,000.00	1,904,515.73	0.0028%
032095AQ4	CORPORATE BONDS	USD FIXED INCOME	AMPHENOL CORP	0.05	4/5/2034	4,320,525.48	89,403.71	4,199,000.00	4,194,934.21	0.0068%
03236YAB1	ASSET BACKED	USD FIXED INCOME	AMUR EQUIPMENT FINA 1A A2 144A	0.06	12/20/2029	3,990,679.68	7,342.59	3,945,860.63	3,945,370.32	0.0063%
03237CAB8	ASSET BACKED	USD FIXED INCOME	AMUR EQUIPMENT FINA 1A A2 144A	0.05	1/21/2031	4,322,806.30	7,054.56	4,291,387.76	4,290,963.16	0.0068%
03238BAB9	ASSET BACKED	USD FIXED INCOME	AMUR EQUIPMENT FINA 2A A2 144A	0.05	7/21/2031	1,394,257.79	2,191.62	1,382,000.00	1,381,811.74	0.0022%
032654AN5	CORPORATE BONDS	USD FIXED INCOME	ANALOG DEVICES INC	0.04	12/5/2026	295,143.01	2,508.33	300,000.00	291,876.65	0.0005%
032654AW5	CORPORATE BONDS	USD FIXED INCOME	ANALOG DEVICES INC	0.03	10/1/2041	250,589.69	3,966.67	340,000.00	337,668.89	0.0004%
032654BA2	CORPORATE BONDS	USD FIXED INCOME	ANALOG DEVICES INC	0.03	6/15/2027	3,111,553.02	22,516.04	3,175,000.00	3,036,914.83	0.0049%
03464TAA7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ANGEL OAK MORTGAGE T 3 A1 144A	0.04	1/25/2067	1,326,169.96	4,603.36	1,381,008.85	1,366,609.13	0.0021%
03465WAA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ANGEL OAK MORTGAGE T 1 A1 144A	0.05	9/26/2067	2,292,684.12	9,149.62	2,311,482.25	2,241,697.51	0.0036%
03512TAE1	CORPORATE BONDS	NON-USD FIXED INCOME	ANGLOGOLD ASHANTI HOLDINGS PLC	0.04	10/1/2030	440,030.75	7,578.13	485,000.00	483,986.06	0.0007%
03522AAH3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2036	4,419,921.70	17,527.08	4,475,000.00	4,484,005.02	0.0069%
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	1,728,147.60	7,350.00	1,800,000.00	2,033,744.86	0.0027%
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	2,577,820.17	10,963.75	2,685,000.00	2,879,651.93	0.0040%
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	240,020.50	1,020.83	250,000.00	250,775.29	0.0004%
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	1,545,732.02	6,574.17	1,610,000.00	1,877,990.61	0.0024%
03523TBT4	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	10/6/2048	1,413,224.59	28,249.30	1,580,000.00	1,467,951.05	0.0022%
03523TBV9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.06	1/23/2049	183,389.97	1,025.21	175,000.00	212,737.63	0.0003%
03523TBV9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.06	1/23/2049	544,930.20	3,046.33	520,000.00	576,746.07	0.0009%
03523TBY3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	6/15/2034	610,208.90	6,115.28	595,000.00	592,681.25	0.0010%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
035240AE0	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.07	8/15/2033	4,200,128.12	10,959.22	3,722,000.00	4,868,264.26	0.0066%
035240AM2	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	4/15/2038	1,232,202.82	21,486.11	1,300,000.00	1,209,006.52	0.0019%
035240AN0	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	4/15/2048	1,760,342.59	33,017.78	1,900,000.00	1,800,240.88	0.0028%
035240AP5	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	4/15/2058	838,782.13	16,096.17	897,000.00	891,772.82	0.0013%
035240AQ3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2029	5,627,363.66	27,701.74	5,525,000.00	5,542,785.63	0.0088%
035240AQ3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2029	2,047,239.99	10,077.92	2,010,000.00	2,019,865.06	0.0032%
035240AQ3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2029	6,900,522.86	33,969.10	6,775,000.00	7,435,472.60	0.0108%
035240AR1	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2031	3,079,745.64	15,516.67	3,000,000.00	3,085,940.52	0.0048%
035240AR1	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2031	508,158.03	2,560.25	495,000.00	510,501.38	0.0008%
035240AS9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	6/1/2040	442,731.85	5,220.00	480,000.00	479,752.67	0.0007%
035240AV2	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	6/1/2030	907,837.11	8,268.75	945,000.00	997,061.94	0.0014%
035242AM8	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2036	4,814,998.50	19,093.75	4,875,000.00	4,768,346.15	0.0075%
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	1,536,140.51	6,553.75	1,605,000.00	1,709,014.11	0.0024%
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	1,258,582.41	5,369.58	1,315,000.00	1,316,535.46	0.0020%
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	153,135.50	653.33	160,000.00	176,798.40	0.0002%
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	4,995,088.67	21,310.92	5,219,000.00	4,819,584.64	0.0078%
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	1,745,744.73	7,448.00	1,824,000.00	1,865,436.00	0.0027%
036752AB9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	12/1/2027	1,359,963.24	12,683.75	1,390,000.00	1,389,007.46	0.0021%
036752AB9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	12/1/2027	342,436.79	3,193.75	350,000.00	343,815.55	0.0005%
036752AB9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	12/1/2027	807,172.43	7,528.13	825,000.00	824,410.94	0.0013%
036752AC7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	12/1/2024	4,277,287.06	36,012.50	4,300,000.00	4,299,994.06	0.0067%
036752AC7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	12/1/2024	169,102.05	1,423.75	170,000.00	169,999.78	0.0003%
036752AG8	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	3/1/2028	1,102,860.88	22,863.08	1,115,000.00	1,125,765.53	0.0017%
036752AN3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.02	5/15/2030	4,310,115.70	32,204.13	4,861,000.00	4,934,053.48	0.0068%
036752AP8	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	3/15/2031	3,750,610.87	49,914.13	4,245,000.00	3,627,936.02	0.0059%
036752AP8	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	3/15/2031	13,253.04	176.38	15,000.00	14,960.62	0.0000%
036752AP8	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	3/15/2031	1,069,078.72	14,227.58	1,210,000.00	1,030,582.67	0.0017%
036752AS2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	3/15/2051	149,510.84	3,320.00	200,000.00	219,043.75	0.0002%
036752AS2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	3/15/2051	504,599.07	11,205.00	675,000.00	672,712.64	0.0008%
036752AT0	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	5/15/2032	1,360,346.06	17,021.83	1,410,000.00	1,367,886.01	0.0021%
036752AT0	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	5/15/2032	2,561,502.69	32,051.75	2,655,000.00	2,438,239.94	0.0040%
036752AT0	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	5/15/2032	86,830.60	1,086.50	90,000.00	89,833.60	0.0001%
036752AU7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	5/15/2052	235,184.28	3,617.25	270,000.00	267,500.88	0.0004%
036752AY9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	6/15/2029	977,811.15	12,367.15	950,000.00	949,774.69	0.0015%
036752AY9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	6/15/2029	3,402,782.79	43,037.69	3,306,000.00	3,305,215.92	0.0053%
036752AZ6	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	6/15/2034	678,755.95	8,899.36	655,000.00	654,538.29	0.0011%
037389BC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP	0.04	5/2/2029	939,325.84	12,023.96	970,000.00	952,208.00	0.0015%
037389BC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP	0.04	5/2/2029	900,590.75	11,528.13	930,000.00	912,941.70	0.0014%
037389BE2	CORPORATE BONDS	USD FIXED INCOME	AON CORP	0.03	5/15/2030	1,576,278.10	14,262.89	1,730,000.00	1,554,648.50	0.0025%
03740LAA0	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.02	8/23/2031	1,264,403.60	683.33	1,500,000.00	1,496,899.40	0.0020%
03740LAA0	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.02	8/23/2031	8,720,170.13	4,712.72	10,345,000.00	10,082,981.28	0.0137%
03740LAC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	12/2/2031	1,831,270.37	13,530.47	2,105,000.00	2,103,754.39	0.0029%
03740LAD4	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	5/28/2027	663,726.55	5,080.13	690,000.00	689,817.41	0.0010%
03740LAD4	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	5/28/2027	567,534.29	4,343.88	590,000.00	589,844.52	0.0009%
03740LAF9	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.05	9/12/2032	5,880,129.44	136,138.89	5,800,000.00	5,796,207.76	0.0092%
03740LAF9	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.05	9/12/2032	2,027,630.84	46,944.44	2,000,000.00	1,998,692.32	0.0032%
03740MAB6	CORPORATE BONDS	USD FIXED INCOME	AON NORTH AMERICA INC	0.05	3/1/2029	1,331,057.88	33,475.00	1,300,000.00	1,298,356.29	0.0021%
03740MAB6	CORPORATE BONDS	USD FIXED INCOME	AON NORTH AMERICA INC	0.05	3/1/2029	829,351.45	20,857.50	810,000.00	808,975.84	0.0013%
03740MAB6	CORPORATE BONDS	USD FIXED INCOME	AON NORTH AMERICA INC	0.05	3/1/2029	3,902,047.38	98,133.25	3,811,000.00	3,806,181.30	0.0061%
03740MAD2	CORPORATE BONDS	USD FIXED INCOME	AON NORTH AMERICA INC	0.05	3/1/2034	2,540,477.28	66,898.75	2,455,000.00	2,451,413.49	0.0040%
03740MAD2	CORPORATE BONDS	USD FIXED INCOME	AON NORTH AMERICA INC	0.05	3/1/2034	1,997,198.03	52,592.50	1,930,000.00	1,927,193.42	0.0031%
037411AW5	CORPORATE BONDS	USD FIXED INCOME	APACHE CORP	0.05	9/1/2040	4,361,145.53	125,740.50	4,931,000.00	3,874,721.40	0.0068%
037411BC8	CORPORATE BONDS	USD FIXED INCOME	APACHE CORP	0.04	1/15/2044	141,171.67	1,031.81	190,000.00	188,501.98	0.0002%
037411BE4	CORPORATE BONDS	USD FIXED INCOME	APACHE CORP	0.04	10/15/2028	3,855,368.06	65,383.89	3,956,000.00	3,682,207.17	0.0060%
037411BF1	CORPORATE BONDS	USD FIXED INCOME	APACHE CORP	0.04	1/15/2030	1,489,413.57	8,471.67	1,560,000.00	1,422,000.85	0.0023%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
037411BG9	CORPORATE BONDS	USD FIXED INCOME	APACHE CORP	0.05	7/1/2049	5,534,942.00	57,851.33	6,488,000.00	5,163,287.48	0.0087%
03770DAA1	CORPORATE BONDS	USD FIXED INCOME	APOLLO DEBT SOLUTIONS BDC 144A	0.07	4/13/2029	708,377.23	21,006.67	685,000.00	680,866.11	0.0011%
03770DAA1	CORPORATE BONDS	USD FIXED INCOME	APOLLO DEBT SOLUTIONS BDC 144A	0.07	4/13/2029	3,801,452.14	112,730.67	3,676,000.00	3,689,046.59	0.0060%
03770DAA1	CORPORATE BONDS	USD FIXED INCOME	APOLLO DEBT SOLUTIONS BDC 144A	0.07	4/13/2029	2,910,034.36	86,296.00	2,814,000.00	2,823,992.55	0.0046%
037735CW5	CORPORATE BONDS	USD FIXED INCOME	APPALACHIAN POWER CO	0.03	6/1/2027	5,156,386.64	43,931.25	5,325,000.00	5,192,607.04	0.0081%
037735CY1	CORPORATE BONDS	USD FIXED INCOME	APPALACHIAN POWER CO	0.04	5/1/2050	4,688,413.22	79,611.67	6,455,000.00	5,550,117.62	0.0073%
037735DB0	CORPORATE BONDS	USD FIXED INCOME	APPALACHIAN POWER CO	0.06	4/1/2034	8,560,060.73	209,219.50	8,280,000.00	8,207,535.49	0.0134%
037833BA7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/9/2045	383,122.71	980.38	465,000.00	461,768.86	0.0006%
037833BA7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/9/2045	210,099.55	537.63	255,000.00	253,228.09	0.0003%
037833BH2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.04	5/13/2045	870,420.08	12,140.63	925,000.00	922,257.57	0.0014%
037833BX7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.05	2/23/2046	1,469,044.47	1,550.00	1,500,000.00	1,721,389.99	0.0023%
037833BX7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.05	2/23/2046	249,737.56	263.50	255,000.00	283,100.78	0.0004%
037833BY5	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/23/2026	261,372.77	191.39	265,000.00	264,905.23	0.0004%
037833BZ2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	8/4/2026	1,767,265.61	3,353.44	1,825,000.00	1,792,544.91	0.0028%
037833BZ2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	8/4/2026	2,556,482.86	4,851.00	2,640,000.00	2,606,730.90	0.0040%
037833CJ7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/9/2027	403,688.75	839.36	410,000.00	406,010.56	0.0006%
037833DB3	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	9/12/2027	4,310,465.71	60,581.81	4,450,000.00	4,360,867.09	0.0068%
037833DB3	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	9/12/2027	803,974.50	11,299.53	830,000.00	815,677.84	0.0013%
037833DM9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	9/11/2024	3,996,733.56	34,000.00	4,000,000.00	4,000,624.36	0.0063%
037833DU1	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	5/11/2030	2,456,100.36	14,116.67	2,800,000.00	2,859,983.13	0.0038%
037833DU1	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	5/11/2030	4,361,332.50	25,067.17	4,972,000.00	4,938,050.40	0.0068%
037833DW7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	5/11/2050	788,538.99	9,433.26	1,165,000.00	1,074,655.88	0.0012%
037833DW7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	5/11/2050	859,609.03	10,283.47	1,270,000.00	1,253,656.25	0.0013%
037833EB2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.01	2/8/2026	2,592,904.02	1,218.68	2,725,000.00	2,596,287.60	0.0041%
037833EF3	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/8/2051	592,381.25	1,472.96	870,000.00	852,612.36	0.0009%
037833EH9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.01	8/5/2028	699,470.76	778.56	770,000.00	712,915.31	0.0011%
037833EH9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.01	8/5/2028	1,589,706.27	1,769.44	1,750,000.00	1,605,614.57	0.0025%
037833EN6	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	8/8/2029	9,653,844.80	20,763.89	10,000,000.00	9,990,996.57	0.0151%
037833ES5	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.04	5/8/2026	20,026,544.60	277,540.56	20,000,000.00	20,000,000.00	0.0314%
038222AN5	CORPORATE BONDS	USD FIXED INCOME	APPLIED MATERIALS INC	0.02	6/1/2030	4,457,487.82	22,421.88	5,125,000.00	5,027,045.87	0.0070%
038222AN5	CORPORATE BONDS	USD FIXED INCOME	APPLIED MATERIALS INC	0.02	6/1/2030	869,753.72	4,375.00	1,000,000.00	997,723.57	0.0014%
038222AN5	CORPORATE BONDS	USD FIXED INCOME	APPLIED MATERIALS INC	0.02	6/1/2030	1,409,001.03	7,087.50	1,620,000.00	1,525,295.00	0.0022%
03937LAA3	CORPORATE BONDS	NON-USD FIXED INCOME	ARCH CAPITAL GROUP LTD	0.07	5/1/2034	586,705.00	12,250.00	500,000.00	530,054.97	0.0009%
03938LBG8	CORPORATE BONDS	NON-USD FIXED INCOME	ARCELORMITTAL SA	0.06	6/17/2034	726,158.55	8,645.67	701,000.00	700,026.91	0.0011%
039482AB0	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/27/2030	188,880.16	2,780.56	200,000.00	199,076.36	0.0003%
039482AB0	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/27/2030	262,543.42	3,864.97	278,000.00	276,716.15	0.0004%
039482AD6	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/1/2032	601,508.84	9,787.50	675,000.00	673,918.35	0.0009%
039482AD6	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/1/2032	1,474,810.55	23,997.50	1,655,000.00	1,652,347.95	0.0023%
039482AD6	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/1/2032	491,009.43	7,989.50	551,000.00	550,117.05	0.0008%
03990BAA9	CORPORATE BONDS	USD FIXED INCOME	ARES MANAGEMENT CORP	0.06	11/10/2028	3,742,048.15	68,934.47	3,507,000.00	3,501,049.84	0.0059%
04010LAZ6	CORPORATE BONDS	USD FIXED INCOME	ARES CAPITAL CORP	0.04	1/15/2026	4,228,574.02	21,345.44	4,311,000.00	4,184,868.50	0.0066%
04010LBF9	CORPORATE BONDS	USD FIXED INCOME	ARES CAPITAL CORP	0.06	3/1/2029	1,082,757.36	37,888.85	1,065,000.00	1,054,983.59	0.0017%
040555CS1	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.03	5/15/2025	1,302,140.86	12,243.00	1,320,000.00	1,319,491.66	0.0020%
040555CU6	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.04	5/15/2046	141,575.73	2,042.71	185,000.00	184,564.39	0.0002%
040555CW2	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.03	9/15/2027	525,037.29	7,481.53	550,000.00	549,875.77	0.0008%
040555CY8	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.04	3/1/2049	530,035.20	13,600.00	640,000.00	639,902.79	0.0008%
040555DE1	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.06	12/15/2032	3,147,608.50	38,876.11	2,900,000.00	2,981,788.04	0.0049%
040555DG6	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.06	8/1/2033	3,081,202.57	13,861.13	2,997,000.00	2,931,173.92	0.0048%
04316JAA7	CORPORATE BONDS	USD FIXED INCOME	ARTHUR J GALLAGHER & CO	0.02	11/9/2031	3,176,500.88	28,000.00	3,750,000.00	3,112,262.46	0.0050%
04316JAA8	CORPORATE BONDS	USD FIXED INCOME	ARTHUR J GALLAGHER & CO	0.06	7/15/2054	3,864,681.61	27,845.97	3,790,000.00	3,744,384.36	0.0061%
04351LAB6	CORPORATE BONDS	USD FIXED INCOME	ASCENSION HEALTH	0.04	11/15/2046	534,321.18	7,259.90	625,000.00	625,000.00	0.0008%
04352EAB1	CORPORATE BONDS	USD FIXED INCOME	ASCENSION HEALTH	0.03	11/15/2039	199,341.52	2,240.63	245,000.00	245,000.00	0.0003%
045054AQ6	CORPORATE BONDS	USD FIXED INCOME	ASHTREAD CAPITAL INC 144A	0.06	5/30/2033	1,597,694.18	22,166.08	1,580,000.00	1,576,790.64	0.0025%
045054AR4	CORPORATE BONDS	USD FIXED INCOME	ASHTREAD CAPITAL INC 144A	0.06	10/15/2033	1,556,118.66	33,716.67	1,500,000.00	1,499,497.86	0.0024%
04621WAD2	CORPORATE BONDS	USD FIXED INCOME	ASSURED GUARANTY US HOLDINGS I	0.03	6/15/2031	1,337,234.93	9,975.00	1,500,000.00	1,497,006.36	0.0021%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
046353AV0	CORPORATE BONDS	NON-USD FIXED INCOME	ASTRAZENECA PLC	0.01	4/8/2026	3,212,623.79	9,453.89	3,400,000.00	3,196,633.47	0.0050%
04636NAK9	CORPORATE BONDS	USD FIXED INCOME	ASTRAZENECA FINANCE LLC	0.05	2/26/2027	10,136,015.70	6,666.67	10,000,000.00	9,986,088.60	0.0159%
04636NAL7	CORPORATE BONDS	USD FIXED INCOME	ASTRAZENECA FINANCE LLC	0.05	2/26/2029	1,863,240.20	1,225.97	1,820,000.00	1,818,266.59	0.0029%
04650NAB0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	9/1/2040	114,544.96	3,076.25	115,000.00	144,005.51	0.0002%
04685A2L4	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.03	1/14/2025	5,316,115.59	17,543.40	5,375,000.00	5,399,411.80	0.0083%
04685A3Q2	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.06	1/9/2029	1,891,563.08	14,854.50	1,842,000.00	1,842,000.00	0.0030%
04685A3R0	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.05	1/15/2027	3,707,027.32	24,989.19	3,663,000.00	3,663,000.00	0.0058%
04686JAC5	CORPORATE BONDS	USD FIXED INCOME	ATHENE HOLDING LTD	0.04	1/15/2031	2,688,753.72	13,067.83	2,922,000.00	3,055,474.58	0.0042%
04686JAD3	CORPORATE BONDS	USD FIXED INCOME	ATHENE HOLDING LTD	0.04	5/25/2051	2,939,259.32	41,648.80	3,954,000.00	4,029,934.01	0.0046%
04686JAF8	CORPORATE BONDS	USD FIXED INCOME	ATHENE HOLDING LTD	0.07	2/1/2033	2,178,302.92	11,083.33	2,000,000.00	2,018,146.13	0.0034%
04686JAG6	CORPORATE BONDS	USD FIXED INCOME	ATHENE HOLDING LTD	0.06	1/15/2034	8,801,862.35	63,921.63	8,515,000.00	8,474,900.18	0.0138%
047772G93	MUNICIPAL BONDS	USD FIXED INCOME	ATLANTA GA	0.02	12/1/2034	2,065,437.00	14,775.75	2,475,000.00	2,475,000.00	0.0032%
047870SN1	MUNICIPAL BONDS	USD FIXED INCOME	ATLANTA GA WTR & WSTWTR REVENU	0.02	11/1/2035	1,492,220.40	13,654.85	1,815,000.00	1,815,000.00	0.0023%
048303CJ8	CORPORATE BONDS	USD FIXED INCOME	ATLANTIC CITY ELECTRIC CO	0.02	3/15/2031	1,036,419.06	12,726.67	1,200,000.00	1,199,562.43	0.0016%
049468AA9	CORPORATE BONDS	USD FIXED INCOME	ATLASSIAN CORP	0.05	5/15/2029	949,829.91	14,360.79	929,000.00	925,226.02	0.0015%
049560AM7	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.04	10/15/2044	1,289,657.65	23,297.08	1,495,000.00	1,524,400.86	0.0020%
049560AZ8	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.06	11/15/2033	7,934,899.79	127,251.53	7,325,000.00	7,700,232.04	0.0124%
049560AZ8	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.06	11/15/2033	1,863,211.96	29,880.22	1,720,000.00	1,717,929.13	0.0029%
049560BA2	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.06	11/15/2053	807,203.73	13,052.72	715,000.00	749,370.12	0.0013%
051595CA2	MUNICIPAL BONDS	USD FIXED INCOME	AURORA CO WTR REVENUE	0.02	8/1/2032	851,230.00	1,540.00	1,000,000.00	803,742.29	0.0013%
051595CB0	MUNICIPAL BONDS	USD FIXED INCOME	AURORA CO WTR REVENUE	0.02	8/1/2033	1,038,795.55	2,056.28	1,235,000.00	1,235,000.00	0.0016%
053015AF0	CORPORATE BONDS	USD FIXED INCOME	AUTOMATIC DATA PROCESSING INC	0.01	9/1/2030	3,755,290.50	27,656.25	4,425,000.00	4,337,736.23	0.0059%
05329RAA1	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.04	3/1/2032	2,167,223.42	45,622.50	2,370,000.00	2,366,942.70	0.0034%
05329WAQ5	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.05	6/1/2030	2,914,546.87	35,031.25	2,950,000.00	2,806,731.97	0.0046%
05329WAR3	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.02	8/1/2028	304,437.27	552.50	340,000.00	339,619.87	0.0005%
05329WAS1	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.02	8/1/2031	283,408.51	680.00	340,000.00	339,356.19	0.0004%
053332BD3	CORPORATE BONDS	USD FIXED INCOME	AUTOZONE INC	0.05	2/1/2033	1,511,432.46	6,060.21	1,531,000.00	1,527,564.20	0.0024%
053332BJ0	CORPORATE BONDS	USD FIXED INCOME	AUTOZONE INC	0.05	7/15/2029	2,391,918.73	20,884.50	2,340,000.00	2,337,531.97	0.0037%
05335FAC5	ASSET BACKED	USD FIXED INCOME	AUXILIOR TERM FUNDI 1A A3 144A	0.05	7/15/2031	509,988.55	1,220.00	500,000.00	499,949.82	0.0008%
053484AB7	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.02	1/15/2032	233,277.04	720.35	275,000.00	228,278.51	0.0004%
05348EAY5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	10/15/2026	5,304,000.93	59,926.89	5,470,000.00	5,538,084.27	0.0083%
05348EAY5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	10/15/2026	3,397,663.48	38,388.27	3,504,000.00	3,552,757.31	0.0053%
05348EBF5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	6/1/2029	2,259,489.85	19,577.25	2,373,000.00	2,249,223.74	0.0035%
05348EBF5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	6/1/2029	2,161,416.75	18,727.50	2,270,000.00	2,151,596.27	0.0034%
05348EBG3	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.02	3/1/2030	3,871,835.19	49,737.50	4,325,000.00	4,358,989.75	0.0061%
05348EBH1	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.02	1/15/2031	189,285.80	673.07	215,000.00	214,399.75	0.0003%
05377RDL5	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 2A A 144A	0.03	9/22/2025	1,037,956.66	1,063.70	1,039,166.67	1,055,668.43	0.0016%
05377RDQ4	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 3A A 144A	0.02	3/20/2026	9,398,212.25	6,850.56	9,500,000.00	9,240,683.92	0.0147%
05377RDU5	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.02	8/20/2026	293,511.81	213.58	300,000.00	285,682.59	0.0005%
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	5,411,348.00	2,424.58	5,750,000.00	5,267,472.21	0.0085%
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	22,788,833.36	10,210.66	24,215,000.00	23,879,017.82	0.0357%
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	5,366,175.01	2,404.34	5,702,000.00	5,234,934.46	0.0084%
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	17,104,565.20	7,663.79	18,175,000.00	18,062,036.12	0.0268%
05377RFK5	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 3A A 144A	0.05	2/20/2027	9,453,333.15	13,410.83	9,500,000.00	9,419,306.46	0.0148%
05377RFP4	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 4A A 144A	0.05	2/20/2029	5,993,700.60	8,745.00	6,000,000.00	5,998,348.63	0.0094%
05377RFV1	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 5A A 144A	0.06	4/20/2027	4,720,009.48	8,689.89	4,647,000.00	4,740,800.56	0.0074%
05377RGC2	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.05	4/20/2029	8,254,478.38	13,033.85	8,125,000.00	8,089,044.65	0.0129%
05377RGC2	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.05	4/20/2029	6,095,614.80	9,625.00	6,000,000.00	5,999,146.36	0.0096%
05377RGC2	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.05	4/20/2029	5,079,679.00	8,020.83	5,000,000.00	4,999,288.63	0.0080%
05377RGJ7	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 2A A 144A	0.05	10/20/2027	1,510,087.50	2,383.33	1,500,000.00	1,491,731.87	0.0024%
05377RGY4	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 4A A 144A	0.05	6/20/2029	1,101,856.14	1,808.35	1,078,000.00	1,077,632.45	0.0017%
05377RHG2	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 6A A 144A	0.06	12/20/2029	10,108,440.78	17,326.71	9,760,000.00	9,756,293.51	0.0158%
05377RHG2	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 6A A 144A	0.06	12/20/2029	11,791,454.75	20,211.54	11,385,000.00	11,380,676.42	0.0185%
05377RHM9	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 8A A 144A	0.06	2/20/2030	6,268,471.80	11,036.67	6,000,000.00	6,022,941.88	0.0098%
05377RHY3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.05	6/20/2030	1,631,352.16	2,620.44	1,600,000.00	1,599,748.36	0.0026%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
05377RHY3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.05	6/20/2030	4,480,100.87	7,196.40	4,394,000.00	4,393,308.92	0.0070%
05377RJ1	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 3A A 144A	0.05	12/20/2030	3,041,967.90	4,794.17	3,000,000.00	2,998,703.15	0.0048%
054561AN5	CORPORATE BONDS	USD FIXED INCOME	EQUITABLE HOLDINGS INC 144A	0.05	2/15/2029	435,964.13	894.08	440,000.00	415,067.98	0.0007%
05463HAB7	CORPORATE BONDS	USD FIXED INCOME	AXIS SPECIALTY FINANCE LLC	0.04	7/15/2029	3,785,692.83	19,579.52	3,929,000.00	3,956,611.40	0.0059%
05463HAB7	CORPORATE BONDS	USD FIXED INCOME	AXIS SPECIALTY FINANCE LLC	0.04	7/15/2029	4,006,340.23	20,720.70	4,158,000.00	4,278,461.80	0.0063%
05491UBD9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C2 A5	0.04	12/15/2051	984,514.30	3,595.00	1,000,000.00	1,027,234.13	0.0015%
05491UBD9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C2 A5	0.04	12/15/2051	2,357,911.75	8,610.03	2,395,000.00	2,573,981.78	0.0037%
05491UBD9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C2 A5	0.04	12/15/2051	2,165,931.46	7,909.00	2,200,000.00	2,214,528.06	0.0034%
05492TBP4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C6 A4	0.03	2/15/2053	4,802,879.04	11,765.54	5,350,000.00	4,697,476.50	0.0075%
05492VAF2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C7 A5	0.02	4/15/2053	3,353,995.34	6,603.28	3,890,000.00	3,954,403.30	0.0053%
05492VAF2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C7 A5	0.02	4/15/2053	1,019,993.96	2,008.14	1,183,000.00	1,179,578.72	0.0016%
05493EAY8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C9 A5	0.02	2/15/2054	476,256.00	1,053.71	550,000.00	565,259.56	0.0007%
05493HAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS 2021-AGW MORT AGW A 144A	0.07	6/15/2036	4,422,172.39	14,841.92	4,690,000.00	4,690,000.00	0.0069%
054976AE5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C17 A5	0.04	9/15/2055	3,421,717.95	12,952.92	3,500,000.00	3,601,770.60	0.0054%
054989AA6	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.06	8/2/2030	6,284,278.23	29,865.84	5,845,000.00	5,798,008.91	0.0099%
054989AA6	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.06	8/2/2030	953,662.07	4,532.25	887,000.00	887,000.00	0.0015%
054989AB4	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.06	8/2/2033	3,629,225.30	17,312.26	3,347,000.00	3,347,000.00	0.0057%
054989AD0	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.07	8/2/2053	579,823.89	2,914.81	511,000.00	511,000.00	0.0009%
05522RDE5	ASSET BACKED	USD FIXED INCOME	BA CREDIT CARD TRUST A1 A1	0.04	11/15/2027	8,379,690.62	13,285.35	8,468,000.00	8,467,672.21	0.0131%
05522RDJ4	ASSET BACKED	USD FIXED INCOME	BA CREDIT CARD TRUST A1 A	0.05	5/15/2029	4,118,642.87	8,863.04	4,045,000.00	4,044,782.14	0.0065%
05526DBB0	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.04	8/15/2027	460,429.34	746.18	472,000.00	443,463.86	0.0007%
05526DBF1	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.05	8/15/2047	3,462,165.32	8,541.25	4,233,000.00	3,205,856.36	0.0054%
05526DBK0	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.05	9/6/2049	209,323.81	5,782.29	250,000.00	257,497.85	0.0003%
05526DBY0	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.06	2/20/2031	895,328.77	1,520.57	853,000.00	853,000.00	0.0014%
05526DBZ7	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.06	2/20/2034	8,223,138.24	14,298.17	7,799,000.00	8,148,140.49	0.0129%
05526DBZ7	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.06	2/20/2034	558,823.35	971.67	530,000.00	527,134.97	0.0009%
05530QAN0	CORPORATE BONDS	NON-USD FIXED INCOME	BAT INTERNATIONAL FINANCE PLC	0.02	3/25/2026	254,839.26	1,929.88	267,000.00	267,000.00	0.0004%
05530QAQ3	CORPORATE BONDS	NON-USD FIXED INCOME	BAT INTERNATIONAL FINANCE PLC	0.06	2/2/2029	409,205.32	1,863.32	390,000.00	390,483.79	0.0006%
05530SAA4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BAMLL COMMERCIAL M DKLX A 144A	0.06	1/15/2039	866,511.17	2,692.65	879,000.00	879,000.00	0.0014%
055451AV0	CORPORATE BONDS	NON-USD FIXED INCOME	BHP BILLITON FINANCE USA LTD	0.05	9/30/2043	675,773.04	14,470.83	690,000.00	727,692.69	0.0011%
055451AZ1	CORPORATE BONDS	NON-USD FIXED INCOME	BHP BILLITON FINANCE USA LTD	0.05	2/28/2028	5,897,637.97	2,307.71	5,830,000.00	5,808,973.04	0.0092%
055451AZ1	CORPORATE BONDS	NON-USD FIXED INCOME	BHP BILLITON FINANCE USA LTD	0.05	2/28/2028	2,595,769.99	1,015.71	2,566,000.00	2,556,745.45	0.0041%
05551VBG7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS TRUST 2021-C10 C10 ASB	0.02	7/15/2054	3,165,155.45	6,567.75	3,475,000.00	3,572,073.84	0.0050%
05552FBA4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C15 A5	0.04	4/15/2055	3,767,503.12	12,511.83	4,100,000.00	3,727,580.07	0.0059%
05552XBF4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C12 A4	0.02	11/15/2054	4,597,868.19	10,692.75	5,300,000.00	5,349,798.64	0.0072%
05552XBG2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C12 A5	0.03	11/15/2054	2,448,477.92	6,274.33	2,800,000.00	2,879,183.44	0.0038%
05552YAJ5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C16 AS	0.05	6/15/2055	1,821,873.90	7,283.33	1,900,000.00	1,898,781.30	0.0029%
055531AA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BLP COMMERCIAL MORT IND A 144A	0.07	3/15/2040	1,995,627.40	6,638.40	2,000,000.00	1,995,174.58	0.0031%
05553WAB5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C21 A2	0.07	9/15/2056	3,262,076.06	16,808.23	3,100,000.00	3,133,730.49	0.0051%
05554FAB1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C22 A2	0.07	11/15/2056	5,107,814.88	26,912.00	4,800,000.00	4,799,951.52	0.0080%
05554VAB6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 2 5C25 A3	0.06	3/15/2057	1,359,944.30	6,441.50	1,300,000.00	1,338,810.55	0.0021%
05554VAB6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 2 5C25 A3	0.06	3/15/2057	4,330,899.54	20,513.70	4,140,000.00	4,263,596.70	0.0068%
05554VAB6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 2 5C25 A3	0.06	3/15/2057	8,350,058.00	39,550.81	7,982,000.00	8,220,296.82	0.0131%
05554VAB6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 2 5C25 A3	0.06	3/15/2057	4,904,168.37	23,229.04	4,688,000.00	4,895,299.42	0.0077%
05555AAD7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C26 A5	0.06	5/15/2057	11,175,906.32	50,488.86	10,394,000.00	10,704,322.31	0.0175%
05555AAD7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C26 A5	0.06	5/15/2057	8,569,556.80	38,714.28	7,970,000.00	8,207,951.60	0.0134%
05555AAE5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C26 AS	0.06	5/15/2057	3,966,742.13	19,043.75	3,750,000.00	3,860,893.30	0.0062%
05565EBZ7	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.03	4/1/2025	2,970,454.53	40,625.00	3,000,000.00	2,999,453.70	0.0047%
05565ECC7	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.05	8/11/2025	10,058,706.30	27,972.22	10,000,000.00	9,999,717.15	0.0158%
05565ECE3	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.05	8/11/2028	1,080,666.94	2,825.19	1,060,000.00	1,059,734.95	0.0017%
05565ECP8	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.05	8/13/2026	15,060,249.60	34,875.00	15,000,000.00	14,999,707.79	0.0236%
05565ECR4	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.05	8/13/2029	3,684,433.81	8,521.13	3,665,000.00	3,659,227.04	0.0058%
05565ECR4	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.05	8/13/2029	1,638,643.14	3,789.75	1,630,000.00	1,627,432.49	0.0026%
05565ECR4	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.05	8/13/2029	794,189.01	1,836.75	790,000.00	788,755.62	0.0012%
05565QDH8	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	11/28/2028	462,949.97	4,568.43	475,000.00	470,508.63	0.0007%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
05565QDH8	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	11/28/2028	487,315.76	4,808.88	500,000.00	501,284.21	0.0008%
05565QDH8	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	11/28/2028	1,754,336.74	17,311.95	1,800,000.00	1,796,027.48	0.0027%
05565QDU9	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	12/31/2049	393,498.36	7,729.17	400,000.00	386,387.16	0.0006%
05592DAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BPR TRUST 2022-OAN OANA A 144A	0.07	4/15/2037	2,971,710.00	10,140.10	2,968,000.00	2,961,361.36	0.0047%
05592DAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BPR TRUST 2022-OAN OANA A 144A	0.07	4/15/2037	1,001,250.00	3,416.48	1,000,000.00	972,841.35	0.0016%
05592DAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BPR TRUST 2022-OAN OANA A 144A	0.07	4/15/2037	2,473,087.50	8,438.70	2,470,000.00	2,403,025.06	0.0039%
05592DAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BPR TRUST 2022-OAN OANA A 144A	0.07	4/15/2037	7,490,351.25	25,558.66	7,481,000.00	7,338,335.69	0.0117%
05592DAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BPR TRUST 2022-OAN OANA A 144A	0.07	4/15/2037	4,525,650.00	15,442.47	4,520,000.00	4,509,889.92	0.0071%
05593AAC3	ASSET BACKED	USD FIXED INCOME	BMW VEHICLE LEASE TRUST 2 1 A3	0.05	11/25/2025	217,194.33	186.84	217,254.82	217,252.67	0.0003%
05593FAD0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2023-C7 A5	0.06	12/15/2056	6,292,954.82	29,552.60	5,757,000.00	5,928,492.19	0.0099%
05593HAD6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2024-C8 A5	0.06	3/15/2057	8,263,395.13	36,620.32	7,850,000.00	8,084,373.61	0.0130%
05593JAA8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMP 2024-MF23 MF23 A 144A	0.07	6/15/2041	1,425,186.56	4,533.49	1,431,000.00	1,427,450.12	0.0022%
05593JAA8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMP 2024-MF23 MF23 A 144A	0.07	6/15/2041	856,506.25	2,724.53	860,000.00	857,866.61	0.0013%
05593JAA8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMP 2024-MF23 MF23 A 144A	0.07	6/15/2041	3,953,871.88	12,577.19	3,970,000.00	3,960,151.63	0.0062%
05593JAA8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMP 2024-MF23 MF23 A 144A	0.07	6/15/2041	2,728,868.75	8,680.48	2,740,000.00	2,733,202.89	0.0043%
05593MAD5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2024-C9 MORTGAGE TRU C9 A5	0.06	7/15/2057	2,325,475.32	10,113.80	2,180,000.00	2,258,068.43	0.0036%
05593MAD5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2024-C9 MORTGAGE TRU C9 A5	0.06	7/15/2057	23,951,329.11	57,471.70	22,453,000.00	23,125,608.59	0.0375%
05593MAD5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2024-C9 MORTGAGE TRU C9 A5	0.06	7/15/2057	18,361,654.47	79,857.23	17,213,000.00	17,728,638.23	0.0288%
05593MAF0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2024-C9 MORTGAGE TRU C9 A5	0.01	7/15/2057	1,244,625.94	16,301.08	18,125,400.47	1,226,500.54	0.0020%
05593RAC6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2024-5C5 MORTGAGE T 5C5 A3	0.06	2/15/2057	3,124,248.60	14,643.50	3,000,000.00	3,089,953.64	0.0049%
055985AE5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2023-C6 MORTGAGE TRU C6 A5	0.06	9/15/2056	9,448,477.17	43,505.08	8,765,000.00	9,025,169.29	0.0148%
055986AC7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2023-5C1 MORTGAGE T 5C1 A3	0.07	8/15/2056	6,536,939.62	33,759.00	6,200,000.00	6,384,187.86	0.0102%
055988AB5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2023-C5 MORTGAGE TRU C5 A2	0.07	6/15/2056	5,191,785.50	27,156.67	5,000,000.00	5,129,556.28	0.0081%
05602NAE0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2022-C2 MORTGAGE TRU C2 A5	0.05	7/15/2054	2,000,021.20	8,288.02	2,000,000.00	1,982,594.54	0.0031%
05602RAD3	ASSET BACKED	USD FIXED INCOME	BMW VEHICLE OWNER TRUST 2 A A3	0.03	8/25/2026	513,945.33	277.55	518,787.18	511,727.82	0.0008%
05602RAD3	ASSET BACKED	USD FIXED INCOME	BMW VEHICLE OWNER TRUST 2 A A3	0.03	8/25/2026	159,837.00	86.32	161,342.81	161,338.83	0.0003%
05606DAS7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2022-PSB PSB A 144A	0.08	8/15/2039	7,672,629.22	28,129.10	7,648,733.81	7,650,938.16	0.0120%
05606FAA1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2019-OC11 OC11 A 144A	0.03	12/9/2041	3,467,694.99	10,070.29	3,774,000.00	3,549,735.83	0.0054%
05607CAA7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BXP TRUST 2017-CC CC A 144A	0.03	8/13/2037	841,246.21	2,579.84	895,000.00	970,976.20	0.0013%
05608RAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2021-ARIA ARIA A 144A	0.06	10/15/2036	2,350,767.92	7,107.36	2,370,000.00	2,364,966.72	0.0037%
05608RAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2021-ARIA ARIA A 144A	0.06	10/15/2036	7,032,466.07	21,262.09	7,090,000.00	7,047,468.29	0.0110%
05608RAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2021-ARIA ARIA A 144A	0.06	10/15/2036	7,150,500.41	21,618.96	7,209,000.00	7,004,703.42	0.0112%
05608UAA6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2022-GPA GPA A 144A	0.08	8/15/2039	1,110,444.14	3,928.91	1,109,059.03	1,105,676.85	0.0017%
05608UAA6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2022-GPA GPA A 144A	0.08	8/15/2039	3,793,198.56	13,420.87	3,788,467.14	3,775,106.62	0.0059%
05608UAA6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2022-GPA GPA A 144A	0.08	8/15/2039	2,628,706.26	9,300.73	2,625,427.36	2,632,787.89	0.0041%
05608WAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT SOAR A 144A	0.06	6/15/2038	1,560,867.28	4,561.89	1,578,128.05	1,578,128.05	0.0024%
05608WAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT SOAR A 144A	0.06	6/15/2038	5,072,818.65	14,826.15	5,128,916.18	5,117,282.15	0.0080%
05609BAV1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2021-LBA LBA AV 144A	0.06	2/15/2036	1,177,703.56	3,525.16	1,194,122.75	1,154,135.70	0.0018%
05609DAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2023-LIFE LIFE A 144A	0.05	2/15/2028	1,101,832.59	4,708.95	1,120,000.00	1,120,000.00	0.0017%
05609KAA7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG XL2 A 144A	0.06	10/15/2038	1,654,360.17	4,857.43	1,675,301.44	1,667,804.96	0.0026%
05609MCA1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2022-C1 MORTGAGE TRU C1 A3	0.03	2/17/2055	2,190,285.36	5,900.00	2,400,000.00	2,399,972.81	0.0034%
05609PAA6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX 2021-LBA3 MORTGA PAC A 144A	0.06	10/15/2036	1,519,139.38	4,448.17	1,534,000.00	1,530,706.88	0.0024%
05609QAA4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT ACNT A 144A	0.06	11/15/2038	1,654,754.89	4,972.22	1,670,942.14	1,645,414.86	0.0026%
05609QAA4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT ACNT A 144A	0.06	11/15/2038	6,619,949.21	19,891.68	6,684,707.31	6,670,539.46	0.0104%
05609QAA4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT ACNT A 144A	0.06	11/15/2038	5,971,062.17	17,941.90	6,029,472.69	6,016,693.58	0.0094%
05609RAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2021-BXMF BXMF A 144A	0.06	10/15/2026	2,088,606.05	6,085.71	2,117,053.97	2,084,497.45	0.0033%
05609RAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2021-BXMF BXMF A 144A	0.06	10/15/2026	5,532,505.82	16,120.42	5,607,861.45	5,586,961.14	0.0087%
05609RAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2021-BXMF BXMF A 144A	0.06	10/15/2026	2,695,865.96	7,855.12	2,732,585.08	2,693,126.38	0.0042%
05609RAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2021-BXMF BXMF A 144A	0.06	10/15/2026	4,888,442.27	14,243.77	4,955,025.43	4,936,558.21	0.0077%
05609VAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT VOLT A 144A	0.06	9/15/2036	1,035,228.10	3,035.53	1,045,000.00	1,043,507.60	0.0016%
05609VAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT VOLT A 144A	0.06	9/15/2036	8,574,066.23	25,141.16	8,655,000.00	8,420,398.54	0.0134%
05609VAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT VOLT A 144A	0.06	9/15/2036	2,526,154.70	7,407.27	2,550,000.00	2,534,071.44	0.0040%
05609VAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT VOLT A 144A	0.06	9/15/2036	7,733,995.96	22,677.88	7,807,000.00	7,777,668.21	0.0121%
05609WAA1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2022-IND IND A 144A	0.07	4/15/2037	1,180,278.72	3,819.75	1,184,683.85	1,184,683.85	0.0018%
05609WAA1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2022-IND IND A 144A	0.07	4/15/2037	3,867,830.21	12,517.52	3,882,266.03	3,882,266.02	0.0061%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
05609XAA9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2022-CLS CLS A 144A	0.06	10/13/2027	2,127,462.61	10,176.00	2,120,000.00	2,132,354.29	0.0033%
05610CAE4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2023-C4 MORTGAGE TRU C4 A5	0.05	2/15/2056	3,154,501.72	13,217.78	3,100,000.00	3,098,799.40	0.0049%
05610CAE4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2023-C4 MORTGAGE TRU C4 A5	0.05	2/15/2056	5,087,906.00	21,319.00	5,000,000.00	5,147,087.38	0.0080%
05610CAG9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2023-C4 MORTGAGE TRU C4 XA	0.01	2/15/2056	1,818,767.65	26,547.29	35,433,391.71	1,995,849.55	0.0029%
05610FAA5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG AHP A 144A	0.06	1/17/2039	7,049,787.50	21,302.29	7,130,000.00	6,967,258.14	0.0110%
05610HAA1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG LP2 A 144A	0.06	2/15/2039	7,658,063.07	23,180.11	7,730,536.85	7,590,307.64	0.0120%
05610HAA1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG LP2 A 144A	0.06	2/15/2039	4,157,707.00	12,584.92	4,197,054.38	4,170,980.52	0.0065%
05610QAC7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMO 2023-5C2 MORTGAGE T 5C2 A3	0.07	11/15/2056	8,325,192.26	46,818.37	7,700,000.00	7,926,278.13	0.0130%
05611VAA9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG XL4 A 144A	0.07	2/15/2039	2,503,582.17	8,024.39	2,506,715.57	2,500,570.12	0.0039%
05611VAA9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG XL4 A 144A	0.07	2/15/2039	9,817,583.52	31,466.96	9,829,870.86	9,806,682.37	0.0154%
05612AAA4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2024-BIO BIO A 144A	0.07	2/15/2041	4,985,514.11	16,543.85	5,020,000.00	5,007,659.37	0.0078%
05612FAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2024-PAT PAT A 144A	0.07	3/15/2041	1,393,000.00	4,910.00	1,400,000.00	1,396,577.43	0.0022%
05612GAA1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG XL5 A 144A	0.07	3/15/2041	3,345,950.07	10,664.64	3,356,438.94	3,348,178.06	0.0052%
05612GAA1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG XL5 A 144A	0.07	3/15/2041	5,703,410.89	18,178.63	5,721,289.92	5,707,208.69	0.0089%
05612GAA1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG XL5 A 144A	0.07	3/15/2041	1,242,781.45	3,961.15	1,246,677.32	1,243,609.00	0.0019%
05612GAA1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG XL5 A 144A	0.07	3/15/2041	4,330,615.37	13,803.09	4,344,190.97	4,333,499.04	0.0068%
05612GAA1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG XL5 A 144A	0.07	3/15/2041	2,982,675.49	9,506.76	2,992,025.57	2,984,661.62	0.0047%
05612HAA9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2024-CNYN CNYN A 144A	0.07	4/15/2041	3,756,768.24	12,078.72	3,773,318.39	3,764,319.75	0.0059%
05612JAA5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG WPT A 144A	0.07	3/15/2034	4,642,883.69	15,184.56	4,675,000.00	4,662,345.77	0.0073%
05612KAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX 2024-BRVE BRVE A 144A	0.07	4/15/2026	4,897,296.88	16,693.58	4,925,000.00	4,914,815.98	0.0077%
05724BAD1	CORPORATE BONDS	USD FIXED INCOME	BAKER HUGHES HOLDINGS LLC / BA	0.02	12/15/2026	326,975.82	1,496.74	344,000.00	344,000.00	0.0005%
059165EJ5	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.04	8/15/2047	184,588.24	391.67	235,000.00	233,392.36	0.0003%
059165EM8	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.03	6/15/2050	815,541.17	7,560.94	1,235,000.00	1,241,919.84	0.0013%
059165EN6	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.02	6/15/2031	1,872,062.19	10,302.75	2,169,000.00	2,019,501.42	0.0029%
05946KAQ4	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO BILBAO VIZCAYA ARGENTARI	0.05	3/13/2029	4,537,364.70	110,489.87	4,400,000.00	4,400,000.00	0.0071%
05964HAB1	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.04	4/11/2027	2,173,560.91	36,361.11	2,200,000.00	2,306,899.40	0.0034%
05964HAL9	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.02	3/25/2026	572,958.31	4,807.40	600,000.00	603,229.76	0.0009%
05964HAQ8	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.04	3/24/2028	1,376,525.15	25,490.69	1,400,000.00	1,384,407.44	0.0022%
05964HAU9	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.06	8/8/2028	4,136,300.64	14,280.44	4,000,000.00	4,000,000.00	0.0065%
05964HAV7	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.07	8/8/2033	1,950,360.07	7,959.15	1,800,000.00	1,800,000.00	0.0031%
05964HAX3	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.07	11/7/2027	12,444,827.28	248,026.00	12,000,000.00	12,000,000.00	0.0195%
05964HBG9	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.05	7/15/2031	5,767,702.75	38,919.07	5,600,000.00	5,630,168.49	0.0090%
05971KAC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	6/27/2029	2,458,215.99	15,281.07	2,600,000.00	2,550,820.40	0.0039%
05971KAE9	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	5/28/2025	4,324,049.88	31,212.87	4,400,000.00	4,351,350.23	0.0068%
05971KAL3	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	11/22/2032	1,551,451.03	15,963.75	1,800,000.00	1,800,000.00	0.0024%
06035RAR7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2018-BNK14 BN14 A3	0.04	9/15/2060	301,598.57	1,024.55	310,000.00	347,621.88	0.0005%
06035RAS5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2018-BNK14 BN14 A4	0.04	9/15/2060	1,449,610.81	5,210.36	1,477,767.00	1,669,822.49	0.0023%
06036FBB6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2018-BNK15 BN15 A3	0.04	11/15/2061	2,688,024.96	9,464.36	2,744,619.00	2,770,490.60	0.0042%
06051GFC8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	1/21/2044	1,363,918.09	7,611.11	1,370,000.00	1,411,751.98	0.0021%
06051GFG9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/1/2044	684,763.04	14,218.75	700,000.00	894,071.25	0.0011%
06051GFL8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	10/22/2026	1,012,744.72	15,503.29	1,018,000.00	1,016,972.31	0.0016%
06051GFP9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/21/2025	74,412.89	1,069.79	75,000.00	74,808.42	0.0001%
06051GFP9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/21/2025	823,502.63	11,839.03	830,000.00	829,836.66	0.0013%
06051GFS3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	8/1/2025	572,559.38	1,863.23	577,000.00	577,786.92	0.0009%
06051GFS3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	8/1/2025	487,221.24	1,585.52	491,000.00	492,152.34	0.0008%
06051GFU8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/3/2026	7,100,486.44	156,769.79	7,125,000.00	7,052,677.57	0.0111%
06051GFX2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/19/2026	5,356,029.43	69,826.17	5,441,000.00	5,409,249.45	0.0084%
06051GFX2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/19/2026	531,566.97	6,930.00	540,000.00	539,836.78	0.0008%
06051GGA1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/21/2027	969,613.16	11,728.89	1,000,000.00	1,000,000.00	0.0015%
06051GGC7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	11/25/2027	371,262.44	4,183.00	375,000.00	371,398.61	0.0006%
06051GGF0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2028	6,435,738.59	28,525.98	6,550,000.00	6,263,895.17	0.0101%
06051GGF0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2028	2,758,033.32	12,224.80	2,807,000.00	2,981,031.20	0.0043%
06051GGF0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2028	1,940,547.13	8,601.34	1,975,000.00	1,995,762.73	0.0030%
06051GGF0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2028	2,391,540.11	10,600.34	2,434,000.00	2,556,101.85	0.0037%
06051GGG8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2048	278,026.49	1,568.63	310,000.00	330,767.96	0.0004%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
06051GGL7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/24/2028	4,887,390.20	65,352.08	5,000,000.00	5,020,131.00	0.0077%
06051GGL7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/24/2028	1,319,595.35	17,645.06	1,350,000.00	1,355,135.63	0.0021%
06051GGL7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/24/2028	488,739.02	6,535.21	500,000.00	504,774.86	0.0008%
06051GGR4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/21/2028	1,655,497.35	6,786.78	1,700,000.00	1,694,434.81	0.0026%
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	694,225.73	4,854.98	720,000.00	695,927.78	0.0011%
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	8,322,030.91	58,199.07	8,631,000.00	8,711,148.41	0.0130%
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	12,578,020.31	87,962.80	13,045,000.00	12,784,675.56	0.0197%
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	9,560,066.80	66,857.12	9,915,000.00	10,136,196.41	0.0150%
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	3,350,603.34	23,432.02	3,475,000.00	3,625,041.29	0.0053%
06051GHG7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/5/2029	195,885.86	3,881.78	200,000.00	198,339.48	0.0003%
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	5,392,010.80	24,570.11	5,450,000.00	5,328,641.36	0.0085%
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	1,157,550.94	5,274.69	1,170,000.00	1,161,231.70	0.0018%
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	8,107,803.40	36,945.34	8,195,000.00	8,869,692.95	0.0127%
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	1,286,167.71	5,860.76	1,300,000.00	1,410,824.22	0.0020%
06051GHQ5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	2/7/2030	2,919,546.27	7,948.00	3,000,000.00	2,787,626.89	0.0046%
06051GHQ5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	2/7/2030	1,221,343.52	3,324.91	1,255,000.00	1,255,000.00	0.0019%
06051GHT9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/23/2027	3,875,021.58	49,920.91	3,945,000.00	4,125,206.38	0.0061%
06051GHV4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	7/23/2030	631,965.84	2,275.73	675,000.00	675,000.00	0.0010%
06051GHV4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	7/23/2030	3,819,882.42	13,755.49	4,080,000.00	4,229,847.63	0.0060%
06051GHV4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	7/23/2030	627,284.61	2,258.87	670,000.00	670,000.00	0.0010%
06051GHX0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/22/2030	4,533,348.69	50,999.94	4,935,000.00	4,399,616.61	0.0071%
06051GHX0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/22/2030	3,674,446.76	41,337.33	4,000,000.00	3,991,778.47	0.0058%
06051GHX0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/22/2030	4,850,269.72	54,565.28	5,280,000.00	5,280,000.00	0.0076%
06051GHX0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/22/2030	1,198,788.26	13,486.31	1,305,000.00	1,305,000.00	0.0019%
06051GHZ5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2031	89,592.55	124.80	100,000.00	94,987.08	0.0001%
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	799,531.55	17,347.08	950,000.00	983,758.05	0.0013%
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	1,615,895.35	35,059.36	1,920,000.00	1,917,057.78	0.0025%
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	5,520,975.77	119,786.15	6,560,000.00	6,157,029.61	0.0087%
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/29/2031	4,328,283.19	42,382.80	4,825,000.00	4,478,365.54	0.0068%
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/29/2031	2,108,075.75	20,642.40	2,350,000.00	2,197,503.16	0.0033%
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/29/2031	1,794,107.02	17,568.00	2,000,000.00	2,000,000.00	0.0028%
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/29/2031	385,733.01	3,777.12	430,000.00	430,000.00	0.0006%
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/29/2031	1,749,254.34	17,128.80	1,950,000.00	1,950,000.00	0.0027%
06051GJD2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.01	6/19/2026	1,455,721.37	3,957.00	1,500,000.00	1,421,786.06	0.0023%
06051GJD2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.01	6/19/2026	3,280,225.48	8,916.44	3,380,000.00	3,391,644.57	0.0051%
06051GJD2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.01	6/19/2026	989,890.53	2,690.76	1,020,000.00	1,020,000.00	0.0016%
06051GJD2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.01	6/19/2026	475,535.65	1,292.62	490,000.00	490,000.00	0.0007%
06051GJE0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	6/19/2041	584,681.65	4,281.60	800,000.00	777,025.97	0.0009%
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/23/2031	1,583,930.08	3,706.37	1,850,000.00	1,856,467.53	0.0025%
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/23/2031	359,594.94	841.45	420,000.00	427,938.52	0.0006%
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/23/2031	9,676,528.50	22,642.93	11,302,000.00	11,155,675.90	0.0152%
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/23/2031	1,712,356.84	4,006.89	2,000,000.00	2,000,000.00	0.0027%
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/23/2031	1,626,739.00	3,806.54	1,900,000.00	1,641,668.35	0.0025%
06051GJK6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.01	10/24/2026	508,471.87	2,238.06	530,000.00	530,000.00	0.0008%
06051GJL4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	10/24/2031	2,689,332.63	21,426.03	3,160,000.00	2,797,802.78	0.0042%
06051GJL4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	10/24/2031	851,054.63	6,780.39	1,000,000.00	818,901.38	0.0013%
06051GJL4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	10/24/2031	1,314,879.40	10,475.70	1,545,000.00	1,329,148.31	0.0021%
06051GJP5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	3/11/2032	1,535,438.82	21,907.57	1,750,000.00	1,750,000.00	0.0024%
06051GJS9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/22/2027	834,809.91	1,653.08	880,000.00	884,407.90	0.0013%
06051GJS9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/22/2027	2,722,618.67	5,391.30	2,870,000.00	2,884,400.60	0.0043%
06051GJS9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/22/2027	4,031,752.39	7,983.63	4,250,000.00	4,250,000.00	0.0063%
06051GJS9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/22/2027	5,701,372.20	11,289.79	6,010,000.00	5,520,536.11	0.0089%
06051GJT7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2032	1,756,724.70	19,256.83	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	632,420.89	6,932.46	720,000.00	726,615.45	0.0010%
06051GJT7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2032	7,527,565.34	82,515.53	8,570,000.00	7,723,163.16	0.0118%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
06051GJW0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2042	335,141.74	5,042.38	425,000.00	439,819.92	0.0005%
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	6/14/2029	5,932,171.14	28,925.82	6,480,000.00	6,457,365.18	0.0093%
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	6/14/2029	2,563,283.83	12,498.81	2,800,000.00	2,811,022.94	0.0040%
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	6/14/2029	2,371,037.54	11,561.40	2,590,000.00	2,590,000.00	0.0037%
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	6/14/2029	5,634,647.13	27,475.07	6,155,000.00	5,812,946.14	0.0088%
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/21/2032	791,635.31	2,375.63	930,000.00	930,000.00	0.0012%
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/21/2032	14,555,875.00	43,681.00	17,100,000.00	15,747,005.14	0.0228%
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/21/2032	966,135.56	2,899.29	1,135,000.00	1,135,000.00	0.0015%
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/21/2032	2,957,992.14	8,876.69	3,475,000.00	3,143,836.74	0.0046%
06051GKC2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	9/21/2036	538,571.33	7,170.22	650,000.00	650,000.00	0.0008%
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	1,643,467.53	17,782.52	1,900,000.00	1,672,377.39	0.0026%
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	5,150,973.23	55,734.17	5,955,000.00	5,392,921.95	0.0081%
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	518,989.75	5,615.53	600,000.00	599,210.53	0.0008%
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	2,646,847.70	28,639.22	3,060,000.00	2,818,069.29	0.0041%
06051GKJ7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2028	3,838,396.98	7,700.83	4,025,000.00	3,747,102.36	0.0060%
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	528,935.53	1,337.40	600,000.00	600,000.00	0.0008%
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	2,463,957.99	6,230.06	2,795,000.00	2,519,028.38	0.0039%
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	2,115,742.10	5,349.60	2,400,000.00	2,071,220.49	0.0033%
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	3,949,385.26	9,985.92	4,480,000.00	3,700,208.91	0.0062%
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	1,251,814.08	3,165.18	1,420,000.00	1,161,817.27	0.0020%
06051GKM0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/2/2026	39,562,417.20	560,240.00	40,000,000.00	40,000,000.00	0.0620%
06051GKP3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/27/2028	944,963.83	14,319.24	950,000.00	950,000.00	0.0015%
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/27/2033	4,793,734.39	77,148.32	4,900,000.00	4,817,793.95	0.0075%
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/27/2033	4,369,146.48	70,315.19	4,466,000.00	4,381,817.53	0.0068%
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/27/2033	9,743,998.87	156,815.77	9,960,000.00	9,614,333.90	0.0153%
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/27/2033	792,433.64	12,753.09	810,000.00	810,000.00	0.0012%
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/27/2033	6,598,722.13	106,197.03	6,745,000.00	6,493,036.61	0.0103%
06051GKY4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	7/22/2033	4,046,597.72	21,731.67	4,000,000.00	4,000,000.00	0.0063%
06051GKY4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	7/22/2033	10,116,494.30	54,329.17	10,000,000.00	9,730,615.14	0.0159%
06051GKY4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	7/22/2033	3,004,598.81	16,135.76	2,970,000.00	2,970,000.00	0.0047%
06051GLE7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	1/20/2027	5,021,412.95	28,927.78	5,000,000.00	5,000,000.00	0.0079%
06051GLE7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	1/20/2027	2,510,706.48	14,463.89	2,500,000.00	2,500,000.00	0.0039%
06051GLG2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/25/2029	5,572,509.81	99,319.19	5,455,000.00	5,455,000.00	0.0087%
06051GLH0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/25/2034	8,393,770.98	151,469.47	8,184,000.00	7,984,636.24	0.0132%
06051GLH0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/25/2034	1,246,142.69	22,487.22	1,215,000.00	1,215,000.00	0.0020%
06051GLH0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/25/2034	6,672,760.75	120,413.05	6,506,000.00	6,334,827.69	0.0105%
06051GLS6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.06	9/15/2029	3,613,916.30	92,838.91	3,460,000.00	3,527,701.01	0.0057%
06051GLU1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.06	9/15/2034	5,957,091.19	151,763.47	5,605,000.00	5,635,889.96	0.0093%
06051GLV9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.06	9/15/2027	20,516,856.60	547,154.44	20,000,000.00	20,000,000.00	0.0322%
06051GMA4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	1/23/2035	4,176,347.62	23,289.12	4,035,000.00	4,035,000.00	0.0065%
06054AAX7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANC OF AMERICA COMMER UBS7 A4	0.04	9/15/2048	412,357.85	1,296.75	420,000.00	446,325.55	0.0006%
06211CAB1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANK5 2023-5YR2 5YR2 A21	0.06	7/15/2056	5,230,209.00	25,800.00	5,000,000.00	5,047,493.41	0.0082%
06211CAG0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANK5 2023-5YR2 5YR2 A3	0.07	7/15/2056	5,293,567.50	27,733.33	5,000,000.00	5,159,230.61	0.0083%
06211EAF8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANK5 2023-5YR3 5YR3 A3	0.07	9/15/2056	5,325,250.50	28,016.67	5,000,000.00	5,148,677.99	0.0083%
06211UBL8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANK5 2024-5YR7 5YR7 A3	0.06	6/15/2057	5,917,616.31	27,402.75	5,700,000.00	5,769,795.25	0.0093%
06367WB85	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	5/1/2025	3,136,406.75	19,733.33	3,200,000.00	3,142,492.78	0.0049%
06367WB85	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	5/1/2025	686,088.98	4,316.67	700,000.00	699,929.12	0.0011%
06368EDC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	1/22/2027	3,864,100.10	4,179.16	4,065,000.00	4,015,776.12	0.0061%
06368EDC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	1/22/2027	3,792,806.74	4,102.05	3,990,000.00	3,959,365.84	0.0059%
06368FAC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	9/15/2026	10,609,680.06	65,235.69	11,318,000.00	11,175,573.84	0.0166%
06368FAE9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	1/10/2025	14,800,992.75	31,875.00	15,000,000.00	14,999,056.00	0.0232%
06368LAP1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.04	9/14/2024	29,987,761.80	591,458.33	30,000,000.00	29,982,660.63	0.0470%
06368LGV2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.05	12/12/2024	14,994,989.10	171,166.67	15,000,000.00	14,998,166.56	0.0235%
06368LW2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.05	2/1/2028	4,567,081.75	19,346.49	4,462,000.00	4,479,411.16	0.0072%
06368LWT9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.06	9/25/2025	40,497,990.00	1,026,133.33	40,000,000.00	40,000,000.00	0.0635%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
06368LWU6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.06	9/25/2028	10,441,159.00	247,736.67	10,000,000.00	10,271,135.25	0.0164%
06368LWU6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.06	9/25/2028	3,424,700.15	81,257.63	3,280,000.00	3,300,260.21	0.0054%
06368LWU6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.06	9/25/2028	939,704.31	22,296.30	900,000.00	935,620.52	0.0015%
06405LAC5	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON/THE	0.05	11/21/2025	7,997,005.76	116,088.89	8,000,000.00	8,000,000.00	0.0125%
06406HDA4	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	2/24/2025	6,144,246.25	3,616.67	6,200,000.00	6,216,484.77	0.0096%
06406RAB3	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	2/7/2028	1,122,434.21	2,638.87	1,150,000.00	1,180,849.91	0.0018%
06406RAD9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	5/16/2027	1,120,425.47	10,901.04	1,150,000.00	1,213,115.09	0.0018%
06406RAN7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	4/24/2025	3,159,037.01	18,203.33	3,225,000.00	3,164,641.22	0.0050%
06406RAN7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	4/24/2025	948,200.88	5,463.82	968,000.00	967,957.39	0.0015%
06406RAN7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	4/24/2025	205,704.74	1,185.33	210,000.00	209,989.58	0.0003%
06406RAW7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	7/28/2031	557,016.83	1,097.25	665,000.00	654,692.50	0.0009%
06406RAX5	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.01	10/25/2024	11,920,417.44	35,700.00	12,000,000.00	11,931,182.83	0.0187%
06406RAZ0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	1/25/2029	222,162.64	465.50	245,000.00	225,073.47	0.0003%
06406RBC0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	4/25/2025	29,667,753.30	351,750.00	30,000,000.00	29,999,093.61	0.0465%
06406RBH9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	6/13/2033	2,376,130.19	22,860.37	2,460,000.00	2,437,708.12	0.0037%
06406RBH9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	6/13/2033	637,498.34	6,133.27	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	221,607.87	983.03	220,000.00	220,000.00	0.0003%
06406RBK2	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	7/26/2030	1,381,019.93	6,126.09	1,371,000.00	1,353,574.16	0.0022%
06406RBK2	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	7/26/2030	362,631.05	1,608.60	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	1,573,858.58	30,663.57	1,510,000.00	1,507,447.09	0.0025%
06406RBL0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.06	10/25/2028	708,757.51	13,808.76	680,000.00	680,000.00	0.0011%
06406RBM8	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.06	10/25/2033	10,652,418.70	204,190.00	10,000,000.00	10,000,000.00	0.0167%
06406RBN6	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	2/1/2029	3,552,522.54	13,382.92	3,535,000.00	3,438,701.05	0.0056%
06406RBN6	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	2/1/2029	1,296,394.36	4,883.73	1,290,000.00	1,290,000.00	0.0020%
06406RBQ9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	4/26/2027	5,027,110.10	85,885.42	5,000,000.00	5,000,000.00	0.0079%
06406RBR7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	4/26/2034	4,436,685.66	75,884.72	4,400,000.00	4,274,122.89	0.0070%
06406RBV8	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	3/14/2030	1,097,986.18	24,763.20	1,073,000.00	1,073,000.00	0.0017%
06406RBV8	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	3/14/2030	1,227,943.54	27,694.17	1,200,000.00	1,200,000.00	0.0019%
06406RBZ9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	7/22/2032	1,338,912.54	7,180.98	1,310,000.00	1,310,000.00	0.0021%
06406YAA0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/23/2029	774,290.53	601.33	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	2,832,770.22	2,200.00	3,000,000.00	3,000,000.00	0.0044%
06406YAA0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/23/2029	4,013,091.15	3,116.67	4,250,000.00	4,182,791.18	0.0063%
06406YAA0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/23/2029	613,766.88	476.67	650,000.00	650,000.00	0.0010%
06406YAB8	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.06	7/21/2039	803,285.73	4,706.70	775,000.00	775,000.00	0.0013%
064159TF3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	2/3/2025	2,962,557.60	5,133.33	3,000,000.00	3,015,886.79	0.0046%
064159VL7	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	6/11/2025	1,946,422.56	5,777.78	2,000,000.00	2,004,609.24	0.0031%
06417XAB7	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	1/10/2025	9,869,673.90	20,541.67	10,000,000.00	9,999,206.49	0.0155%
06417XAH4	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.03	4/11/2025	2,506,629.35	33,944.17	2,530,000.00	2,508,984.54	0.0039%
06417XAH4	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.03	4/11/2025	24,769,084.25	335,416.67	25,000,000.00	24,994,254.84	0.0388%
06417XAN1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	2/2/2026	10,024,231.70	38,263.89	10,000,000.00	9,995,838.60	0.0157%
06417XAP6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	2/1/2030	7,616,539.13	30,312.50	7,500,000.00	7,432,597.43	0.0119%
06417XAP6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	2/1/2030	2,762,264.86	10,993.33	2,720,000.00	2,724,127.82	0.0043%
06417XAP6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	2/1/2030	274,195.41	1,091.25	270,000.00	269,848.80	0.0004%
06418GAC1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	6/12/2025	10,039,694.30	119,597.22	10,000,000.00	9,998,674.89	0.0157%
06418GAH0	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	6/4/2027	10,257,169.10	130,500.00	10,000,000.00	9,989,707.80	0.0161%
06418JAC5	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.06	2/1/2034	1,127,685.87	5,037.92	1,070,000.00	1,069,008.19	0.0018%
06427DAR4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANK OF AMERICA MERRIL BNK3 A3	0.03	2/15/2050	2,117,700.83	6,034.11	2,186,932.11	2,165,594.62	0.0033%
06427DAS2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANK OF AMERICA MERRIL BNK3 A4	0.04	2/15/2050	1,845,377.47	5,658.83	1,900,000.00	1,803,632.56	0.0029%
06428CAA2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA NA	0.06	8/18/2026	15,340,283.70	27,630.00	15,000,000.00	15,000,000.00	0.0240%
06428CAC8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA NA	0.06	8/18/2025	30,240,817.20	56,500.00	30,000,000.00	30,000,000.00	0.0474%
06539LAX8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANK 2018-BNK13 BN13 A2	0.04	8/15/2061	309,082.16	1,064.95	313,681.52	327,693.31	0.0005%
06539LBB5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANK 2018-BNK13 BN13 A5	0.04	8/15/2061	1,951,202.17	7,010.76	1,995,000.00	2,045,195.78	0.0031%
06539VAJ7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANK 2022-BNK39 BNK39 A4	0.03	2/15/2055	7,578,202.55	21,025.48	8,617,000.00	8,239,105.88	0.0119%
06539WBB1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANK 2020-BNK25 BN25 A5	0.03	1/15/2063	3,277,803.13	8,081.66	3,661,000.00	3,457,278.43	0.0051%
06539XAH7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BANK 2020-BNK27 BN27 A5	0.02	4/15/2063	9,331,887.84	19,564.00	10,950,000.00	11,256,941.03	0.0146%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
065402BC2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK18 BN18 A4	0.04	5/15/2062	881,649.78	2,837.33	950,000.00	1,042,181.64	0.0014%
065402BC2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK18 BN18 A4	0.04	5/15/2062	1,044,058.95	3,360.00	1,125,000.00	1,009,774.31	0.0016%
065403BB2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK17 BN17 A3	0.03	4/15/2052	4,159,890.03	12,528.90	4,350,314.16	4,069,503.36	0.0065%
065403BB2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK17 BN17 A3	0.03	4/15/2052	2,827,790.42	8,516.84	2,957,236.03	3,208,895.30	0.0044%
065404BB0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2018-BNK10 BN10 A5	0.04	2/15/2061	30,928.12	98.35	32,000.00	34,508.98	0.0000%
06540AAC5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK20 BN20 A2	0.03	9/15/2062	930,563.58	2,331.48	1,014,423.76	1,043,503.86	0.0015%
06540BBD0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK21 BN21 A5	0.03	10/17/2052	5,204,723.84	13,701.43	5,767,000.00	5,577,750.49	0.0082%
06540BBD0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK21 BN21 A5	0.03	10/17/2052	1,083,001.32	2,851.00	1,200,000.00	1,231,603.30	0.0017%
06540BBE8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK21 BN21 XA	0.01	10/17/2052	1,635,172.37	39,339.19	49,389,040.88	2,959,483.95	0.0026%
06540DBH7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2021-BNK36 BN36 A5	0.02	9/15/2064	1,991,961.51	4,754.75	2,310,000.00	1,915,694.95	0.0031%
06540DBQ7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2021-BNK36 BN36 B	0.03	9/15/2064	2,801,778.50	8,123.17	3,400,000.00	3,498,058.25	0.0044%
06540EAK9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2021-BNK38 BN38 A5	0.03	12/15/2064	900,709.95	2,205.88	1,050,000.00	1,080,283.71	0.0014%
06540EAK9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2021-BNK38 BN38 A5	0.03	12/15/2064	3,216,821.25	7,878.13	3,750,000.00	3,858,156.07	0.0050%
06540JAZ5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2020-BNK26 BN26 A2	0.02	3/15/2063	5,940,352.19	11,024.37	6,481,746.56	6,541,853.99	0.0093%
06540JBM3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2020-BNK26 BN26 XA	0.01	3/15/2063	577,809.40	12,901.38	11,731,813.32	1,182,588.67	0.0009%
06540KAJ8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2022-BNK44 BNK44 A5	0.06	11/15/2055	3,497,908.92	16,324.17	3,300,000.00	3,393,972.41	0.0055%
06540KAJ8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2022-BNK44 BNK44 A5	0.06	11/15/2055	5,299,862.00	24,733.58	5,000,000.00	5,094,894.48	0.0083%
06540LBA4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2021-BNK37 BN37 A4	0.02	11/15/2064	4,015,792.33	9,282.50	4,700,000.00	4,744,949.19	0.0063%
06540LBF3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2021-BNK37 BN37 A5	0.03	11/15/2064	2,415,312.76	6,108.67	2,800,000.00	2,676,046.60	0.0038%
06540RAD6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2017-BNK9 BNK9 A3	0.03	11/15/2054	729,997.42	2,058.02	753,163.65	820,595.40	0.0011%
06540RAE4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2017-BNK9 BNK9 A4	0.04	11/15/2054	2,221,434.07	6,804.75	2,308,000.00	2,133,195.76	0.0035%
06540TAC4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2018-BNK11 BN11 A2	0.04	3/15/2061	3,101,663.00	10,091.91	3,200,393.21	3,566,132.50	0.0049%
06540VBA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK24 BN24 ASB	0.03	11/15/2062	1,077,597.45	2,745.94	1,125,000.00	1,038,222.07	0.0017%
06540VBB0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK24 BN24 A3	0.03	11/15/2062	2,374,272.68	6,413.33	2,600,000.00	2,714,419.88	0.0037%
06540VBE4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK24 BN24 AS	0.03	11/15/2062	3,174,983.14	9,602.78	3,510,000.00	3,609,243.56	0.0050%
06540WBD4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK19 BN19 A3	0.03	8/15/2061	997,434.57	2,917.75	1,100,000.00	1,179,380.23	0.0016%
06540WBD4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2019-BNK19 BN19 A3	0.03	8/15/2061	5,667,241.88	16,578.13	6,250,000.00	5,902,826.00	0.0089%
06541ABA7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2021-BNK31 BN31 ASB	0.02	2/15/2054	1,908,856.95	3,043.25	2,100,000.00	1,814,138.61	0.0030%
06541BBA5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2023-BNK45 BNK45 A1	0.05	2/15/2056	1,526,495.78	6,864.79	1,516,801.44	1,516,791.08	0.0024%
06541FAZ2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2017-BNK4 BNK4 A3	0.03	5/15/2050	4,818,201.75	13,933.46	4,973,274.93	4,816,679.36	0.0076%
06541JAL5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2021-BNK34 BN34 A5	0.02	6/15/2063	1,377,593.42	3,352.25	1,650,000.00	1,697,145.14	0.0022%
06541JAL5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2021-BNK34 BN34 A5	0.02	6/15/2063	1,294,102.91	3,149.08	1,550,000.00	1,601,733.29	0.0020%
06541JAT8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2021-BNK34 BN34 AS	0.03	6/15/2063	1,629,733.00	4,286.67	2,000,000.00	2,057,248.88	0.0026%
06541KAZ1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2018-BNK12 BN12 A3	0.04	5/15/2061	1,711,036.46	5,852.00	1,760,000.00	1,667,564.81	0.0027%
06541KBD9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2018-BNK12 BN12 AS	0.04	5/15/2061	515,996.24	2,013.58	540,000.00	554,656.65	0.0008%
06541TAY5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2020-BNK29 BN29 A1	0.01	11/15/2053	291,704.08	138.19	302,056.43	281,600.97	0.0005%
066043AB6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK5 TRUST 2024-5YR6 5YR6 A3	0.06	5/15/2057	32,320,023.14	158,934.63	30,638,000.00	31,247,626.59	0.0507%
066043AB6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK5 TRUST 2024-5YR6 5YR6 A3	0.06	5/15/2057	25,317,597.60	124,500.00	24,000,000.00	24,477,545.48	0.0397%
06650AAD9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2017-BNK8 BNK8 A3	0.03	11/15/2050	2,518,802.88	7,124.14	2,647,559.24	2,465,133.66	0.0039%
06650AAE7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2017-BNK8 BNK8 A4	0.03	11/15/2050	3,127,017.19	9,679.20	3,330,000.00	3,141,183.61	0.0049%
06650AAE7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BANK 2017-BNK8 BNK8 A4	0.03	11/15/2050	751,235.36	2,325.33	800,000.00	716,347.81	0.0012%
06654DAB3	CORPORATE BONDS	USD FIXED INCOME	BANNER HEALTH	0.02	1/1/2030	806,545.19	3,487.52	895,000.00	922,863.97	0.0013%
06654DAD9	CORPORATE BONDS	USD FIXED INCOME	BANNER HEALTH	0.02	1/1/2031	853,251.35	3,161.67	1,000,000.00	1,000,000.00	0.0013%
06738EBD6	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.05	5/16/2029	1,053,264.29	15,226.75	1,050,000.00	1,050,000.00	0.0017%
06738EBD6	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.05	5/16/2029	200,621.77	2,900.33	200,000.00	199,656.98	0.0003%
06738EBD6	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.05	5/16/2029	722,238.37	10,441.20	720,000.00	711,744.97	0.0011%
06738EBU8	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.02	11/24/2027	6,624,922.43	42,984.47	7,000,000.00	7,004,958.35	0.0104%
06738EBY0	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	8/9/2028	5,711,596.79	18,835.73	5,603,000.00	5,595,042.24	0.0090%
06738ECF0	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	5/9/2027	1,632,671.10	29,196.81	1,610,000.00	1,610,000.00	0.0026%
06738ECG8	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	5/9/2034	1,710,429.63	31,175.32	1,610,000.00	1,610,000.00	0.0027%
06738ECG8	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	5/9/2034	3,766,132.31	68,643.80	3,545,000.00	3,580,404.98	0.0059%
06738ECL7	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.07	9/13/2034	5,480,174.75	156,146.67	5,000,000.00	5,000,000.00	0.0086%
06738ECR4	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	3/12/2030	1,340,225.90	34,724.81	1,300,000.00	1,300,000.00	0.0021%
06738ECR4	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	3/12/2030	3,711,394.80	96,161.00	3,600,000.00	3,625,369.80	0.0058%
06742LAX1	ASSET BACKED	USD FIXED INCOME	BARCLAYS DRYROCK ISSUANCE 1 A	0.05	2/15/2029	8,720,930.46	18,250.67	8,700,000.00	8,699,318.38	0.0137%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
06759LAC7	CORPORATE BONDS	USD FIXED INCOME	BARINGS BDC INC	0.03	11/23/2026	2,179,563.56	20,661.67	2,300,000.00	2,274,736.07	0.0034%
06759LAC7	CORPORATE BONDS	USD FIXED INCOME	BARINGS BDC INC	0.03	11/23/2026	3,428,548.24	32,501.70	3,618,000.00	3,604,398.66	0.0054%
06849RAK8	CORPORATE BONDS	USD FIXED INCOME	BARRICK NORTH AMERICA FINANCE	0.06	5/1/2043	598,072.52	11,116.67	580,000.00	670,663.71	0.0009%
06849RAK8	CORPORATE BONDS	USD FIXED INCOME	BARRICK NORTH AMERICA FINANCE	0.06	5/1/2043	912,576.18	16,962.50	885,000.00	1,054,109.00	0.0014%
06849UAD7	CORPORATE BONDS	NON-USD FIXED INCOME	BARRICK PD AUSTRALIA FINANCE P	0.06	10/15/2039	380,519.47	8,092.00	360,000.00	375,292.28	0.0006%
070101AH3	CORPORATE BONDS	USD FIXED INCOME	BASIN ELECTRIC POWER COOP 144A	0.05	4/26/2047	2,288,949.70	42,634.55	2,585,000.00	2,778,551.66	0.0036%
071813BY4	CORPORATE BONDS	USD FIXED INCOME	BAXTER INTERNATIONAL INC	0.04	4/1/2030	2,519,354.68	42,791.67	2,600,000.00	2,629,997.92	0.0039%
071813BY4	CORPORATE BONDS	USD FIXED INCOME	BAXTER INTERNATIONAL INC	0.04	4/1/2030	1,172,468.91	19,914.58	1,210,000.00	1,332,150.84	0.0018%
071813CP2	CORPORATE BONDS	USD FIXED INCOME	BAXTER INTERNATIONAL INC	0.02	12/1/2028	2,124,780.96	13,234.40	2,330,000.00	2,330,000.00	0.0033%
072024ND0	MUNICIPAL BONDS	USD FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	0.06	4/1/2049	215,631.00	4,958.21	190,000.00	189,499.08	0.0003%
072024XH0	MUNICIPAL BONDS	USD FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	0.02	4/1/2031	48,290.55	474.15	55,000.00	55,000.00	0.0001%
07274EAL7	CORPORATE BONDS	USD FIXED INCOME	BAYER US FINANCE LLC 144A	0.07	11/21/2033	5,329,824.95	90,277.78	5,000,000.00	5,055,988.51	0.0084%
07274NAL7	CORPORATE BONDS	USD FIXED INCOME	BAYER US FINANCE II LLC 144A	0.04	12/15/2028	1,956,781.14	18,472.22	2,000,000.00	2,173,780.39	0.0031%
07274NAN3	CORPORATE BONDS	USD FIXED INCOME	BAYER US FINANCE II LLC 144A	0.05	6/25/2038	1,571,955.73	15,025.08	1,772,000.00	1,431,687.90	0.0025%
072863AE3	CORPORATE BONDS	USD FIXED INCOME	BAYLOR SCOTT & WHITE HOLDINGS	0.03	11/15/2026	4,825,089.09	39,286.99	5,035,000.00	4,844,626.02	0.0076%
072863AE3	CORPORATE BONDS	USD FIXED INCOME	BAYLOR SCOTT & WHITE HOLDINGS	0.03	11/15/2026	2,275,985.42	18,531.60	2,375,000.00	2,292,042.23	0.0036%
072863AG8	CORPORATE BONDS	USD FIXED INCOME	BAYLOR SCOTT & WHITE HOLDINGS	0.01	11/15/2025	1,001,772.00	2,568.98	1,008,500.00	1,008,500.65	0.0016%
072863AH6	CORPORATE BONDS	USD FIXED INCOME	BAYLOR SCOTT & WHITE HOLDINGS	0.02	11/15/2030	271,226.94	1,648.17	315,000.00	315,000.00	0.0004%
07332VBC8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C1 A3	0.03	2/15/2050	2,000,538.66	5,899.64	2,074,902.11	2,056,482.07	0.0031%
07332VBD6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C1 A4	0.04	2/15/2050	920,455.38	2,908.58	950,000.00	1,034,293.62	0.0014%
07336AAF4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 2 C14 ASB	0.03	2/15/2055	1,356,042.57	3,534.39	1,462,000.00	1,503,722.53	0.0021%
07336DAU5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C20 A3	0.06	7/15/2056	2,504,978.40	11,982.00	2,400,000.00	2,467,026.66	0.0039%
07336VAU5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C24 A5	0.05	2/15/2057	2,530,834.76	10,950.90	2,425,000.00	2,497,153.44	0.0040%
07336VAW1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C24 AS	0.06	2/15/2057	2,189,123.96	10,145.02	2,075,000.00	2,136,864.33	0.0034%
07336WBC2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C28 XA	0.01	9/15/2057	1,226,876.90	16,441.21	14,845,000.00	1,221,305.57	0.0019%
07383FX86	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BEAR STEARNS COMM PWR6 X1 144A	0.01	11/11/2041	0,092.16	128.09	149,753.95	1,947.62	0.0000%
075887BF5	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.04	12/15/2024	38,806.16	307.43	39,000.00	39,000.00	0.0001%
075887BG3	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.05	12/15/2044	63,562.35	692.34	70,000.00	69,045.24	0.0001%
075887BX6	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.05	6/6/2047	270,955.66	3,307.21	300,000.00	353,527.60	0.0004%
075887CK3	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.04	5/20/2050	212,631.41	2,863.31	269,000.00	298,899.73	0.0003%
075887CL1	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.02	2/11/2031	1,210,688.66	1,549.29	1,425,000.00	1,293,630.16	0.0019%
075887CP2	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.04	8/22/2032	1,638,789.42	1,815.91	1,690,000.00	1,693,148.16	0.0026%
075887CR8	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.05	2/8/2029	3,494,109.58	10,711.97	3,440,000.00	3,440,000.00	0.0055%
0778FPAG4	CORPORATE BONDS	NON-USD FIXED INCOME	BELL TELEPHONE CO OF CANADA OR	0.02	2/15/2032	153,894.18	176.78	185,000.00	161,771.34	0.0002%
08160BAC8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2018-B5 MORTGA B5 A3	0.04	7/15/2051	3,886,710.00	13,145.33	4,000,000.00	4,035,921.04	0.0061%
08160JAE7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2019-B9 MORTGA B9 A5	0.04	3/15/2052	1,529,618.72	5,354.13	1,600,000.00	1,486,256.30	0.0024%
08160JAE7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2019-B9 MORTGA B9 A5	0.04	3/15/2052	4,254,252.07	14,891.18	4,450,000.00	4,177,413.38	0.0067%
08160JAG2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2019-B9 MORTGA B9 XA	0.01	3/15/2052	634,659.12	16,892.16	17,164,361.26	1,231,609.20	0.0010%
08161BAX1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2018-B3 MORTGA B3 A4	0.04	4/10/2051	2,001,370.55	6,456.38	2,060,000.00	2,078,277.93	0.0031%
08161QAD2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2022-B37 MORT B37 A5	0.06	11/15/2055	1,707,332.16	7,923.03	1,600,000.00	1,679,085.70	0.0027%
08162BBE1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2019-B11 MORT B11 A5	0.04	5/15/2052	606,857.65	1,927.49	653,000.00	587,823.77	0.0010%
08162BBE1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2019-B11 MORT B11 A5	0.04	5/15/2052	2,788,013.70	8,855.25	3,000,000.00	2,903,035.58	0.0044%
08162DAE8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2019-B13 MORT B13 A4	0.03	8/15/2057	164,682.18	442.80	180,000.00	183,022.06	0.0003%
08162FAD5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2019-B12 MORT B12 A4	0.03	8/15/2052	2,000,801.07	5,177.43	2,173,182.00	2,237,616.30	0.0031%
08162FAE3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2019-B12 MORT B12 A5	0.03	8/15/2052	795,725.84	2,232.85	860,000.00	936,247.94	0.0012%
08162LAF7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2020-IG1 MORT IG1 AS	0.03	9/15/2043	1,567,357.50	4,944.62	2,040,000.00	2,092,304.01	0.0025%
08162PAW1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2018-B1 MORTGA B1 A4	0.03	1/15/2051	1,853,175.79	5,416.36	1,910,531.07	1,786,609.33	0.0029%
08162PAW1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2018-B1 MORTGA B1 A4	0.03	1/15/2051	617,725.26	1,805.45	636,843.69	589,975.05	0.0010%
08162PAX9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2018-B1 MORTGA B1 A5	0.04	1/15/2051	1,331,261.80	4,246.45	1,390,000.00	1,284,202.44	0.0021%
08162PAX9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2018-B1 MORTGA B1 A5	0.04	1/15/2051	1,278,585.97	4,078.43	1,335,000.00	1,388,212.68	0.0020%
08162QAE9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2020-IG3 IG3 A4 144A	0.02	9/15/2048	7,139,084.11	17,314.17	8,526,000.00	8,823,784.30	0.0112%
08162UAV2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A4	0.04	1/15/2052	5,807,506.20	19,814.00	6,000,000.00	6,054,338.64	0.0091%
08162UAW0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A5	0.04	1/15/2052	1,548,335.14	5,652.85	1,603,000.00	1,818,049.50	0.0024%
08162UAW0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A5	0.04	1/15/2052	1,062,488.24	3,879.06	1,100,000.00	1,144,753.14	0.0017%
08162UAW0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A5	0.04	1/15/2052	2,912,183.68	10,632.15	3,015,000.00	3,015,938.89	0.0046%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
08162VAE8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2019-B10 MORT B10 A4	0.04	3/15/2062	208,878.18	675.26	218,000.00	234,896.40	0.0003%
08162XBL7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2020-B20 MORT B20 AS	0.02	10/15/2053	904,151.49	2,176.90	1,100,000.00	1,130,288.27	0.0014%
08162YAE2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2019-B14 MORT B14 A5	0.03	12/15/2062	1,467,699.68	4,064.80	1,600,000.00	1,645,021.04	0.0023%
08163AAE3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2020-B18 MORT B18 A5	0.02	7/15/2053	7,106,524.00	13,501.00	8,416,209.00	8,496,642.15	0.0111%
08163AAE3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2020-B18 MORT B18 A5	0.02	7/15/2053	2,448,717.66	4,652.08	2,900,000.00	2,884,249.92	0.0038%
08163CBA6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2021-B24 MORT B24 A3	0.02	3/15/2054	1,502,733.02	2,847.93	1,700,000.00	1,715,693.22	0.0024%
08163DAC1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2021-B25 MORT B25 A3	0.02	4/15/2054	2,870,694.09	5,241.50	3,300,000.00	3,299,938.88	0.0045%
08163DAD9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2021-B25 MORT B25 A4	0.02	4/15/2054	1,777,395.48	3,969.00	2,100,000.00	2,119,435.43	0.0028%
08163DAF4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2021-B25 MOR B25 ASB	0.02	4/15/2054	5,058,711.82	10,493.91	5,545,000.00	5,699,078.03	0.0079%
08163GAV2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2021-B28 MOR B28 ASB	0.02	8/15/2054	2,725,728.27	5,033.52	3,050,000.00	2,549,294.84	0.0043%
08163KBF7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2021-B30 MORT B30 A4	0.02	11/15/2054	8,351,139.58	19,020.17	9,800,000.00	9,892,013.28	0.0131%
08163LAG4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2020-B21 MORT B21 A5	0.02	12/17/2053	2,317,192.52	4,515.29	2,740,000.00	2,815,198.22	0.0036%
08163LAG4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2020-B21 MORT B21 A5	0.02	12/17/2053	2,748,494.78	5,355.73	3,250,000.00	3,339,194.93	0.0043%
08163MAE7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2021-B31 MORT B31 A5	0.03	12/15/2054	3,954,212.08	10,119.96	4,550,000.00	4,119,932.10	0.0062%
08163NBG9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2022-B32 MORT B32 A3	0.03	1/15/2055	4,352,616.90	12,039.67	4,750,000.00	4,885,677.46	0.0068%
08163NBJ3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2022-B32 MORT B32 A5	0.03	1/15/2055	3,813,403.00	11,006.97	4,400,000.00	3,655,687.11	0.0060%
08163TAC6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2023-V2 MORTGA V2 A3	0.06	5/15/2055	6,315,472.89	29,669.24	6,126,000.00	6,290,755.25	0.0099%
08163VAC1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2023-V3 MORTGA V3 A3	0.06	7/15/2056	2,489,694.72	12,566.73	2,370,000.00	2,475,439.13	0.0039%
08163VAC1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2023-V3 MORTGA V3 A3	0.06	7/15/2056	6,303,024.60	31,814.50	6,000,000.00	6,178,112.76	0.0099%
08163XAY9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2024-V5 MORTGA V5 A3	0.06	1/10/2057	14,448,701.27	67,370.51	13,926,000.00	14,344,539.04	0.0226%
08163XAY9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2024-V5 MORTGA V5 A3	0.06	1/10/2057	11,052,851.83	51,536.55	10,653,000.00	10,973,170.64	0.0173%
08163XBA0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2024-V5 MORTGA V5 AM	0.06	1/10/2057	3,802,637.53	19,518.68	3,650,000.00	3,758,886.56	0.0060%
08163YAC5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2024-V7 MORTGA V7 A3	0.06	5/15/2056	25,255,339.05	124,115.47	23,916,000.00	24,631,554.13	0.0396%
08163YAC5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2024-V7 MORTGA V7 A3	0.06	5/15/2056	6,969,611.88	34,251.64	6,600,000.00	6,797,468.52	0.0109%
08163YAC5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2024-V7 MORTGA V7 A3	0.06	5/15/2056	19,008,032.40	93,413.55	18,000,000.00	18,538,550.53	0.0298%
081916AB4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2023-B38 MORT B38 A2	0.06	4/15/2056	5,040,594.50	23,441.67	5,000,000.00	5,049,235.30	0.0079%
081925AB5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2023-B39 MORT B39 A2	0.07	7/15/2056	5,220,835.50	28,305.33	5,000,000.00	5,137,866.10	0.0082%
081925AD1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2023-B39 MORT B39 A5	0.06	7/15/2056	12,396,023.31	55,833.80	11,645,000.00	11,990,057.79	0.0194%
081926AC1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BMARK 2023-V4 V4 A3	0.07	11/15/2056	5,350,922.00	28,503.92	5,000,000.00	5,325,238.10	0.0084%
081927AB1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2024-V6 MORTGA V6 A3	0.06	3/15/2029	7,687,194.28	36,402.57	7,372,000.00	7,576,402.41	0.0120%
081927AE5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BENCHMARK 2024-V6 MORTGA V6 AS	0.06	3/15/2029	2,160,229.59	11,039.47	2,075,000.00	2,132,583.44	0.0034%
084664BL4	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY ENERGY CO	0.04	7/15/2030	2,575,064.09	12,646.81	2,675,000.00	2,512,670.65	0.0040%
084664BL4	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.06	1/15/2040	3,461,691.80	22,996.81	3,130,000.00	3,103,051.04	0.0054%
084664BV2	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	5/15/2043	217,031.37	2,975.36	235,000.00	242,625.76	0.0003%
084664CR0	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	1/15/2049	581,267.28	3,475.56	640,000.00	634,152.25	0.0009%
084664CU3	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.02	3/12/2030	731,423.99	7,164.90	825,000.00	824,526.59	0.0011%
084664CV1	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.03	10/15/2050	597,491.53	9,367.00	870,000.00	747,216.02	0.0009%
084664CX7	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.03	1/15/2051	850,433.01	4,216.67	1,320,000.00	1,035,943.94	0.0013%
084664DB4	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	3/15/2052	999,978.62	21,569.63	1,215,000.00	1,210,909.80	0.0016%
084670BS6	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY INC	0.03	3/15/2026	4,115,895.99	60,160.59	4,175,000.00	4,214,905.27	0.0065%
08576PAP6	CORPORATE BONDS	USD FIXED INCOME	BERRY GLOBAL INC 144A	0.06	1/15/2034	2,950,356.15	20,936.39	2,900,000.00	2,892,104.10	0.0046%
085770AA3	CORPORATE BONDS	USD FIXED INCOME	BERRY GLOBAL INC 144A	0.05	7/15/2026	1,093,363.80	6,883.23	1,105,000.00	1,126,323.11	0.0017%
0882812S8	MUNICIPAL BONDS	USD FIXED INCOME	BEXAR CNTY TX	0.02	6/15/2031	2,394,702.75	11,626.36	2,725,000.00	2,725,000.00	0.0038%
088281Z37	MUNICIPAL BONDS	USD FIXED INCOME	BEXAR CNTY TX	0.02	6/15/2031	1,441,215.60	6,997.15	1,640,000.00	1,640,000.00	0.0023%
08862HAA0	ASSET BACKED	USD FIXED INCOME	BHG SECURITIZATION 1CON A 144A	0.06	4/17/2035	2,143,567.95	4,763.25	2,108,150.80	2,107,975.91	0.0034%
09062XAH6	CORPORATE BONDS	USD FIXED INCOME	BIOGEN INC	0.02	5/1/2030	2,648,276.97	22,500.00	3,000,000.00	2,999,521.62	0.0042%
092113AM1	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.02	1/15/2027	1,117,953.49	4,648.88	1,155,000.00	1,159,822.31	0.0018%
092113AM1	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.03	1/15/2027	251,660.53	1,046.50	260,000.00	261,219.11	0.0004%
092113AQ2	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.04	5/1/2033	403,922.27	6,235.00	430,000.00	428,716.86	0.0006%
092113AV1	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.06	3/15/2028	4,673,919.76	122,913.78	4,480,000.00	4,469,458.97	0.0073%
092113AX7	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.06	1/15/2035	821,064.01	13,755.00	786,000.00	784,362.64	0.0013%
09247XAR2	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK INC	0.02	1/28/2031	3,495,794.98	7,062.46	4,055,000.00	4,052,670.55	0.0055%
09247XAR2	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK INC	0.02	1/28/2031	1,668,153.71	3,370.13	1,935,000.00	1,930,738.02	0.0026%
09247XAR2	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK INC	0.02	1/28/2031	3,986,327.00	8,053.47	4,624,000.00	4,682,923.36	0.0062%
09261BAC4	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.02	8/5/2028	3,552,446.11	4,647.50	3,960,000.00	3,943,342.17	0.0056%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
09261BAG5	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.03	3/30/2032	3,561,475.47	44,451.88	4,156,000.00	4,046,613.22	0.0056%
09261BAJ9	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.06	11/3/2027	10,390,660.50	193,388.89	10,000,000.00	9,986,398.00	0.0163%
09261HAR8	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE PRIVATE CREDIT FUND	0.04	1/15/2029	1,556,846.91	8,433.33	1,650,000.00	1,522,622.49	0.0024%
09261HBA4	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE PRIVATE CREDIT FUND	0.07	9/29/2025	2,173,768.02	63,700.67	2,140,000.00	2,133,935.63	0.0034%
09261HBM8	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE PRIVATE CREDIT 144A	0.06	7/16/2029	3,619,208.64	54,633.56	3,593,000.00	3,561,508.77	0.0057%
09261HBM8	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE PRIVATE CREDIT 144A	0.06	7/16/2029	4,089,615.10	61,734.56	4,060,000.00	4,026,957.26	0.0064%
09290DAK7	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK FUNDING INC	0.05	1/8/2055	1,426,290.16	7,229.93	1,390,000.00	1,386,113.55	0.0022%
09290DAK7	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK FUNDING INC	0.05	1/8/2055	1,231,329.64	6,241.67	1,200,000.00	1,183,666.07	0.0019%
09581JAC0	CORPORATE BONDS	USD FIXED INCOME	BLUE OWL FINANCE LLC 144A	0.04	10/7/2051	4,076,620.63	90,024.00	5,456,000.00	4,723,296.15	0.0064%
09581JAM8	CORPORATE BONDS	USD FIXED INCOME	BLUE OWL FINANCE LLC 144A	0.06	4/18/2034	1,729,229.05	38,537.67	1,669,000.00	1,646,044.48	0.0027%
09660QAW4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BMO 2024-5C3 MORTGAGE T 5C3 AS	0.06	2/15/2057	2,433,632.98	12,309.69	2,350,000.00	2,420,120.68	0.0038%
09660SAU4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BMO 2024-5C4 MORTGAGE T 5C4 A3	0.07	5/15/2057	8,468,027.23	43,149.06	7,934,000.00	8,395,642.00	0.0133%
096630AJ7	CORPORATE BONDS	USD FIXED INCOME	BOARDWALK PIPELINES LP	0.04	9/1/2032	461,307.73	9,270.00	515,000.00	514,606.94	0.0007%
096817AA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BOCA COMMERCIAL MO BOCA A 144A	0.07	8/15/2041	3,195,860.80	6,436.16	3,200,000.00	3,192,006.47	0.0050%
096817AA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BOCA COMMERCIAL MO BOCA A 144A	0.07	8/15/2041	3,780,104.10	7,612.77	3,785,000.00	3,775,545.14	0.0059%
097023BA2	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	2/15/2040	346,257.12	913.89	350,000.00	423,382.05	0.0005%
097023BR5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	6/15/2026	1,948,518.75	9,737.50	2,050,000.00	2,004,540.00	0.0031%
097023BU8	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	3/1/2027	483,022.31	7,140.00	510,000.00	483,959.78	0.0008%
097023BX2	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	3/1/2028	3,124,537.28	54,031.25	3,325,000.00	3,174,773.57	0.0049%
097023CA1	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	11/1/2028	2,523,780.53	31,050.00	2,700,000.00	2,595,419.39	0.0040%
097023CD5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	3/1/2029	341,185.38	5,920.00	370,000.00	341,823.60	0.0005%
097023CE3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	3/1/2039	1,506,362.68	35,000.00	2,000,000.00	1,412,916.65	0.0024%
097023CJ2	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	5/1/2034	3,960,093.50	55,800.00	4,650,000.00	3,955,091.96	0.0062%
097023CK9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	5/1/2049	1,627,466.75	29,575.00	2,275,000.00	2,240,272.13	0.0026%
097023CM5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2027	2,180,355.89	5,175.00	2,300,000.00	2,309,661.35	0.0034%
097023CM5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2027	1,251,334.68	2,970.00	1,320,000.00	1,318,789.03	0.0020%
097023CM5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2027	976,420.24	2,317.50	1,030,000.00	1,029,055.02	0.0015%
097023CP8	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2035	322,736.68	1,083.33	400,000.00	329,962.22	0.0005%
097023CQ6	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	2/1/2050	808,073.16	3,656.25	1,170,000.00	1,161,092.97	0.0013%
097023CU7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2027	750,993.68	12,600.00	750,000.00	804,073.53	0.0012%
097023CU7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2027	40,053.00	672.00	40,000.00	40,000.00	0.0001%
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	5,857,299.36	114,594.43	6,026,000.00	5,929,062.73	0.0092%
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	874,804.09	17,115.00	900,000.00	1,126,180.57	0.0014%
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	568,622.66	11,124.75	585,000.00	585,000.00	0.0009%
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	896,652.72	18,382.50	950,000.00	1,273,406.12	0.0014%
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	296,367.32	6,075.90	314,000.00	279,050.06	0.0005%
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	2,411,523.90	49,439.25	2,555,000.00	2,409,862.65	0.0038%
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	537,991.63	11,029.50	570,000.00	570,000.00	0.0008%
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	5,818,804.24	119,292.75	6,165,000.00	5,893,404.38	0.0091%
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	2,206,709.54	45,240.30	2,338,000.00	2,276,919.89	0.0035%
097023CY9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2030	422,911.18	7,278.67	424,000.00	402,185.55	0.0007%
097023CY9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2030	169,563.45	2,918.33	170,000.00	169,739.52	0.0003%
097023CY9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2030	2,787,822.52	47,980.83	2,795,000.00	2,794,728.94	0.0044%
097023CY9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2030	528,638.98	9,098.33	530,000.00	530,000.00	0.0008%
097023DB8	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2028	899,736.51	2,586.46	955,000.00	897,730.34	0.0014%
097023DC6	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	2/1/2031	538,261.78	1,797.40	595,000.00	626,792.93	0.0008%
097023DC6	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	2/1/2031	2,356,591.47	7,869.27	2,605,000.00	2,292,128.13	0.0037%
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	488,667.52	839.97	510,000.00	511,256.75	0.0008%
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	1,283,949.96	2,206.98	1,340,000.00	1,340,000.00	0.0020%
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	2,874,514.83	4,941.00	3,000,000.00	2,874,626.91	0.0045%
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	38,326.86	65.88	40,000.00	38,495.25	0.0001%
097023DH5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.06	5/1/2027	568,918.31	11,537.42	553,000.00	553,000.00	0.0009%
097023DJ1	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.06	5/1/2029	740,447.40	14,884.27	709,000.00	709,000.00	0.0012%
097023DJ1	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.06	5/1/2029	625,568.40	12,575.01	599,000.00	599,000.00	0.0010%
097023DJ1	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.06	5/1/2029	2,894,950.92	58,193.52	2,772,000.00	2,807,067.48	0.0045%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
097023DK8	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.06	5/1/2031	565,657.50	11,434.52	537,000.00	537,000.00	0.0009%
097023DK8	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.06	5/1/2031	2,805,113.44	56,704.15	2,663,000.00	2,663,000.00	0.0044%
097023DL6	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.07	5/1/2034	847,289.49	17,408.00	800,000.00	836,188.33	0.0013%
097023DL6	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.07	5/1/2034	608,989.32	12,512.00	575,000.00	575,000.00	0.0010%
097023DL6	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.07	5/1/2034	1,011,451.83	20,780.80	955,000.00	955,000.00	0.0016%
097023DM4	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.07	5/1/2054	931,377.02	19,773.90	865,000.00	865,000.00	0.0015%
097023DM4	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.07	5/1/2054	2,126,554.47	45,148.50	1,975,000.00	2,052,094.30	0.0033%
097023DN2	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.07	5/1/2064	879,925.76	19,085.12	817,000.00	817,000.00	0.0014%
097023DN2	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE 144A	0.07	5/1/2064	947,778.06	20,556.80	880,000.00	880,000.00	0.0015%
09857LAR9	CORPORATE BONDS	USD FIXED INCOME	BOOKING HOLDINGS INC	0.05	4/13/2030	1,374,629.48	24,111.67	1,360,000.00	1,514,779.83	0.0022%
09857LAR9	CORPORATE BONDS	USD FIXED INCOME	BOOKING HOLDINGS INC	0.05	4/13/2030	2,440,978.08	42,815.94	2,415,000.00	2,385,063.66	0.0038%
099724AP1	CORPORATE BONDS	USD FIXED INCOME	BORGWARNER INC	0.05	8/15/2029	4,937,588.31	10,085.63	4,890,000.00	4,879,811.28	0.0077%
099724AQ9	CORPORATE BONDS	USD FIXED INCOME	BORGWARNER INC	0.05	8/15/2034	4,944,092.60	11,070.00	4,920,000.00	4,893,864.14	0.0077%
100853E63	MUNICIPAL BONDS	USD FIXED INCOME	BOSTON MA	0.01	3/1/2029	1,335,960.00	9,285.00	1,500,000.00	1,309,061.00	0.0021%
10112RAY0	CORPORATE BONDS	USD FIXED INCOME	BOSTON PROPERTIES LP	0.03	10/1/2026	2,794,393.49	33,607.29	2,933,000.00	2,728,268.92	0.0044%
10112RBD5	CORPORATE BONDS	USD FIXED INCOME	BOSTON PROPERTIES LP	0.03	13/30/2031	588,981.78	1,872.27	669,000.00	668,373.17	0.0009%
10112RBG8	CORPORATE BONDS	USD FIXED INCOME	BOSTON PROPERTIES LP	0.07	12/1/2027	1,384,912.47	22,359.38	1,325,000.00	1,324,494.04	0.0022%
10373QAC4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	9/21/2028	1,270,033.87	22,572.13	1,290,000.00	1,340,135.69	0.0020%
10373QAT7	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	5/4/2026	1,370,051.07	14,191.45	1,400,000.00	1,384,229.35	0.0021%
10373QAT7	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	5/4/2026	1,017,752.23	10,542.22	1,040,000.00	1,028,284.69	0.0016%
10373QAV2	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/16/2027	218,488.59	848.53	225,000.00	220,631.80	0.0003%
10373QAV2	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/16/2027	4,854,935.50	18,856.25	5,000,000.00	4,869,060.39	0.0076%
10373QBE9	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/11/2026	4,925,456.90	9,472.22	5,000,000.00	4,957,313.33	0.0077%
10373QBG4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/24/2050	78,611.65	67.08	115,000.00	112,505.17	0.0001%
10373QBG4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/24/2050	922,832.38	787.50	1,350,000.00	1,047,974.33	0.0014%
10373QBK5	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	4/6/2027	4,907,322.65	71,352.08	5,000,000.00	4,905,481.07	0.0077%
10373QBL3	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	4/6/2030	4,668,607.38	70,969.65	4,850,000.00	5,133,653.92	0.0073%
10373QBL3	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	4/6/2030	1,097,363.38	16,681.53	1,140,000.00	1,083,432.27	0.0017%
10373QBN9	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	11/10/2050	980,431.72	12,905.97	1,510,000.00	1,509,911.54	0.0015%
10373QBP4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	6/4/2051	549,983.42	5,824.12	820,000.00	820,000.00	0.0009%
10373QBQ2	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/8/2061	1,287,668.87	4,015.38	1,860,000.00	1,860,000.00	0.0020%
10373QBR0	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	6/17/2041	3,639,411.98	30,034.75	4,775,000.00	4,061,801.19	0.0057%
10373QBT6	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/12/2032	3,741,593.62	15,740.23	4,250,000.00	3,651,225.44	0.0059%
10373QBT6	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/12/2032	2,526,676.16	10,629.28	2,870,000.00	2,870,000.00	0.0040%
10373QBT6	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/12/2032	6,725,184.40	28,291.67	7,639,000.00	7,580,202.23	0.0105%
10373QBUB3	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.05	2/13/2033	2,000,537.48	4,812.00	2,000,000.00	2,000,000.00	0.0031%
10373QBUB3	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.05	2/13/2033	5,601,504.94	13,473.60	5,600,000.00	5,600,000.00	0.0088%
10373QBV1	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.05	9/11/2033	442,446.09	10,166.57	440,000.00	439,996.89	0.0007%
10373QBW9	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.05	4/10/2034	2,985,066.27	94,565.66	2,954,000.00	2,953,400.62	0.0047%
10373QBX7	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.05	4/10/2029	2,016,299.68	60,002.31	1,990,000.00	1,989,665.04	0.0032%
10373QBX7	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.05	4/10/2029	1,408,370.13	41,911.16	1,390,000.00	1,389,766.04	0.0022%
105340AP8	CORPORATE BONDS	USD FIXED INCOME	BRANDYWINE OPERATING PARTNERSH	0.05	10/1/2029	197,915.05	4,095.00	216,000.00	227,889.28	0.0003%
105340AQ6	CORPORATE BONDS	USD FIXED INCOME	BRANDYWINE OPERATING PARTNERSH	0.04	11/15/2027	684,820.46	8,501.94	731,000.00	726,152.25	0.0011%
105340AR4	CORPORATE BONDS	USD FIXED INCOME	BRANDYWINE OPERATING PARTNERSH	0.08	3/15/2028	1,899,379.23	66,258.21	1,785,000.00	1,773,030.15	0.0030%
10568MAA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BRAVO RESIDENTIAL NQM1 A1 144A	0.06	1/25/2063	2,955,411.98	14,158.63	2,951,251.30	2,904,521.93	0.0046%
10569EAA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BRAVO RESIDENTIAL NQM2 A1 144A	0.01	3/25/2060	344,059.35	294.65	364,516.99	364,513.54	0.0005%
10569FAA6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BRAVO RESIDENTIAL NQM1 A1 144A	0.04	9/25/2061	1,128,369.61	3,530.60	1,168,428.84	1,167,559.20	0.0018%
10569KAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BRAVO RESIDENTIAL NQM2 A1 144A	0.06	2/25/2064	3,918,930.19	20,346.12	3,884,700.15	3,884,672.01	0.0061%
10569LAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BRAVO RESIDENTIAL NQM3 A1 144A	0.06	3/25/2064	2,053,302.21	10,505.18	2,036,216.12	2,045,611.84	0.0032%
10569YAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BRAVO RESIDENTIAL NQM4 A1 144A	0.06	5/25/2063	3,402,756.83	18,115.48	3,378,178.89	3,378,115.97	0.0053%
10570FAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BRAVO RESIDENTIAL NQM1 A1 144A	0.06	12/1/2063	3,062,679.15	15,089.91	3,046,928.66	3,046,872.40	0.0048%
105925AA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	BRAVO RESIDENTIAL NQM5 A1 144A	0.06	6/25/2064	3,482,532.27	16,973.78	3,464,928.70	3,464,927.66	0.0055%
10620NCL0	CORPORATE BONDS	USD FIXED INCOME	BRAZOS HIGHER EDUCATION A 2 A3	0.07	10/27/2036	378,403.27	2,641.63	377,993.22	377,993.28	0.0006%
10921U2C1	CORPORATE BONDS	USD FIXED INCOME	BRIGHTHOUSE FINANCIAL GLO 144A	0.02	5/24/2026	3,475,521.65	15,356.58	3,677,000.00	3,684,487.49	0.0054%
10921U2E7	CORPORATE BONDS	USD FIXED INCOME	BRIGHTHOUSE FINANCIAL GLO 144A	0.02	6/28/2028	2,184,968.27	8,540.00	2,440,000.00	2,438,397.51	0.0034%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
110122CP1	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.03	7/26/2029	208,522.97	717.31	217,000.00	239,235.47	0.0003%
110122DE5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.04	2/20/2028	2,172,625.58	2,621.67	2,200,000.00	2,379,543.70	0.0034%
110122DH8	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	5/15/2044	278,030.52	4,085.42	300,000.00	298,867.52	0.0004%
110122DN5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.01	11/13/2025	4,734,299.10	11,137.50	4,950,000.00	4,941,268.32	0.0074%
110122DR6	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.02	11/13/2040	556,729.11	5,640.00	800,000.00	798,501.93	0.0009%
110122DU9	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.03	3/15/2032	471,670.06	7,141.46	525,000.00	523,521.51	0.0007%
110122DW5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.04	3/15/2052	1,234,559.29	27,468.39	1,610,000.00	1,603,366.39	0.0019%
110122EB0	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.06	11/15/2053	1,714,652.45	27,972.22	1,520,000.00	1,515,739.99	0.0027%
110122ED6	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	2/20/2026	5,044,385.65	7,562.50	5,000,000.00	4,998,086.88	0.0079%
110122EF1	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	2/22/2029	1,835,403.55	2,192.75	1,790,000.00	1,786,597.34	0.0029%
110122EG9	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	2/22/2031	589,298.47	726.75	570,000.00	569,162.36	0.0009%
110122EG9	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	2/22/2031	4,218,136.44	5,202.00	4,080,000.00	4,074,004.15	0.0066%
110122EG9	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	2/22/2031	4,776,419.20	5,890.50	4,620,000.00	4,613,210.57	0.0075%
110122EH7	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	2/22/2034	3,077,534.61	3,857.10	2,967,000.00	2,966,345.65	0.0048%
110122EH7	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	2/22/2034	1,649,234.93	2,067.00	1,590,000.00	1,589,649.34	0.0026%
110122EK0	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.06	2/22/2054	340,679.29	457.88	330,000.00	328,718.77	0.0005%
110122EL8	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.06	2/22/2064	257,687.15	353.13	250,000.00	248,941.32	0.0004%
11070TAM0	FOREIGN	NON-USD FIXED INCOME	PROVINCE OF BRITISH COLUMBIA C	0.04	7/6/2033	3,891,525.01	24,269.58	3,925,000.00	3,869,798.60	0.0061%
111021AE1	CORPORATE BONDS	NON-USD FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	0.10	12/15/2030	263,564.59	4,267.08	210,000.00	260,612.45	0.0004%
11120VAA1	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.04	2/1/2025	1,910,830.69	6,176.04	1,925,000.00	1,922,922.43	0.0030%
11120VAC7	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.04	6/15/2026	809,156.56	7,132.13	819,000.00	825,407.57	0.0013%
11120VAH6	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.04	5/15/2029	830,303.99	10,396.83	856,000.00	879,839.68	0.0013%
11120VAL7	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.03	8/16/2031	818,525.64	1,000.00	960,000.00	860,870.85	0.0013%
11134LAH2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM CORP / BROADCOM CAYMA	0.04	1/15/2027	4,931,247.95	24,756.94	5,000,000.00	4,887,512.77	0.0077%
11135EAA2	CORPORATE BONDS	USD FIXED INCOME	BROADSTONE NET LEASE LLC	0.03	9/15/2031	3,005,330.69	43,519.67	3,630,000.00	3,630,517.65	0.0047%
11135FAQ4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2030	1,694,896.07	21,261.83	1,740,000.00	1,866,841.07	0.0027%
11135FAQ4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2030	1,146,490.04	14,382.29	1,177,000.00	1,276,445.96	0.0018%
11135FAQ4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2030	2,203,364.89	27,640.38	2,262,000.00	2,253,036.46	0.0035%
11135FAS0	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2032	7,750,479.28	101,605.42	8,025,000.00	7,324,869.97	0.0121%
11135FAS0	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2032	2,453,111.20	32,159.22	2,540,000.00	2,296,665.97	0.0038%
11135FBA8	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.05	4/15/2029	6,682,340.20	119,007.56	6,632,000.00	7,086,102.05	0.0105%
11135FBJ9	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.04	2/15/2041	1,074,645.33	2,092.22	1,345,000.00	1,370,826.37	0.0017%
11135FBL4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.03	4/15/2034	4,307,649.79	63,887.42	4,875,000.00	4,454,451.83	0.0068%
11135FBP5	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.03	11/15/2035	2,608,283.40	28,818.57	3,120,000.00	3,058,996.73	0.0041%
11135FBR1	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.04	4/15/2029	1,950,944.14	30,222.22	2,000,000.00	1,999,327.16	0.0031%
11135FBT7	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.04	4/15/2032	381,598.70	6,271.11	400,000.00	371,352.85	0.0006%
11135FBV2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.05	5/15/2037	2,486,377.22	36,913.53	2,545,000.00	2,328,408.84	0.0039%
11135FBV2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.05	5/15/2037	1,807,386.19	26,833.02	1,850,000.00	1,742,764.56	0.0028%
11135FBV2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.05	5/15/2037	3,081,349.22	45,746.67	3,154,000.00	3,009,076.49	0.0048%
11135FBV2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.05	5/15/2037	1,146,957.51	17,028.09	1,174,000.00	1,173,532.29	0.0018%
11135FBX8	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.05	7/12/2029	3,206,354.30	21,617.51	3,145,000.00	3,140,982.52	0.0050%
11135FBy6	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.05	11/15/2031	6,640,160.67	45,563.19	6,500,000.00	6,545,366.56	0.0104%
11271LAH5	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE INC	0.03	4/15/2031	1,770,675.02	20,581.33	2,000,000.00	2,000,000.00	0.0028%
11271LAH5	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE INC	0.03	4/15/2031	5,342,126.54	62,093.88	6,034,000.00	5,987,922.13	0.0084%
11272BAA1	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE I UK PLC /	0.02	1/30/2032	2,109,759.78	5,037.50	2,500,000.00	2,500,000.00	0.0033%
114259AX2	CORPORATE BONDS	USD FIXED INCOME	BROOKLYN UNION GAS CO/THE 144A	0.06	9/15/2033	9,150,442.04	253,908.80	8,620,000.00	8,812,462.84	0.0143%
115236AG6	CORPORATE BONDS	USD FIXED INCOME	BROWN & BROWN INC	0.06	6/11/2034	6,401,296.69	77,970.00	6,210,000.00	6,194,311.87	0.0100%
117043AW9	CORPORATE BONDS	USD FIXED INCOME	BRUNSWICK CORP/DE	0.06	3/18/2029	5,115,353.75	132,437.50	5,000,000.00	4,992,139.94	0.0080%
117043AW9	CORPORATE BONDS	USD FIXED INCOME	BRUNSWICK CORP/DE	0.06	3/18/2029	713,080.31	18,461.79	697,000.00	695,904.31	0.0011%
12189LAG6	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.05	9/15/2041	4,971,364.77	116,179.25	5,090,000.00	5,305,964.45	0.0078%
12189LAK7	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	9/1/2042	562,609.82	13,562.50	620,000.00	746,321.80	0.0009%
12189LAW1	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	4/1/2045	181,767.62	3,631.25	210,000.00	221,863.40	0.0003%
12189LAZ4	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	8/1/2046	74,653.61	292.50	90,000.00	89,403.97	0.0001%
12189LBC4	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	6/15/2048	423,661.55	4,275.00	500,000.00	486,788.72	0.0007%
12189LBJ9	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	1/15/2053	1,828,024.40	11,599.67	2,040,000.00	2,029,142.29	0.0029%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
12189TAJ3	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.07	8/1/2028	76,109.09	390.83	70,000.00	72,257.78	0.0001%
12429EAA5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BWAY 2022-26BW MOR 26BW A 144A	0.03	2/10/2044	406,445.25	1,417.50	500,000.00	504,584.54	0.0006%
12433BAA5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT MDHS A 144A	0.07	5/15/2041	3,119,582.15	10,299.12	3,125,438.28	3,117,705.99	0.0049%
12433BAA5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT MDHS A 144A	0.07	5/15/2041	2,695,643.78	8,899.51	2,700,704.09	2,694,022.58	0.0042%
12433BAA5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT MDHS A 144A	0.07	5/15/2041	1,869,483.25	6,171.99	1,872,992.68	1,868,358.90	0.0029%
12433CAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT AIRC A 144A	0.07	8/15/2039	3,652,273.22	12,050.18	3,650,000.00	3,640,893.63	0.0057%
12433CAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT AIRC A 144A	0.07	8/15/2039	3,141,955.59	10,366.46	3,140,000.00	3,132,166.03	0.0049%
12433CAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORT AIRC A 144A	0.07	8/15/2039	3,612,248.31	11,918.12	3,610,000.00	3,600,993.42	0.0057%
12433EAA9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2022-LBA6 LBA6 A 144A	0.06	1/15/2039	3,109,561.88	9,390.21	3,138,000.00	3,138,000.00	0.0049%
12434EAA8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2021-RISE RISE A 144A	0.06	11/15/2036	6,523,722.60	19,362.78	6,614,562.37	6,585,449.70	0.0102%
12434EAA8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2021-RISE RISE A 144A	0.06	11/15/2036	5,634,658.50	16,723.99	5,713,118.47	5,654,844.59	0.0088%
12434EAA8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX TRUST 2021-RISE RISE A 144A	0.06	11/15/2036	5,890,614.90	17,483.68	5,972,638.94	5,946,351.58	0.0092%
12434FAA5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG CIP A 144A	0.06	12/15/2038	809,492.27	2,463.63	818,691.66	803,108.78	0.0013%
12434FAA5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG CIP A 144A	0.06	12/15/2038	8,395,170.73	25,550.07	8,490,576.80	8,480,013.63	0.0132%
12434FAA5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG CIP A 144A	0.06	12/15/2038	7,549,373.96	22,975.95	7,635,168.06	7,625,669.10	0.0118%
12434GAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG XL3 A 144A	0.07	12/9/2040	1,376,324.81	4,601.91	1,372,892.58	1,369,545.12	0.0022%
12434GAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG XL3 A 144A	0.07	12/9/2040	1,365,565.81	4,565.93	1,362,160.41	1,358,839.13	0.0021%
12434GAA3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		BX COMMERCIAL MORTG XL3 A 144A	0.07	12/9/2040	5,548,335.27	18,551.53	5,534,499.03	5,521,004.54	0.0087%
12482HAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		CAMB COMMERCIAL MO LIFE A 144A	0.07	12/15/2037	1,519,050.00	4,811.98	1,520,000.00	1,511,691.56	0.0024%
12482HAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		CAMB COMMERCIAL MO LIFE A 144A	0.07	12/15/2037	6,725,793.75	21,305.68	6,730,000.00	6,712,882.33	0.0105%
12482HAA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		CAMB COMMERCIAL MO LIFE A 144A	0.07	12/15/2037	3,332,915.63	10,557.87	3,335,000.00	3,326,517.47	0.0052%
125039AD9	CMO/REMIC	USD FIXED INCOME	CD 2017-CD6 MORTGAGE T CD6 ASB	0.03	11/13/2050	825,018.71	2,342.60	843,673.08	892,283.64	0.0013%
125039AF4	CMO/REMIC	USD FIXED INCOME	CD 2017-CD6 MORTGAGE TR CD6 A5	0.03	11/13/2050	1,434,741.75	4,320.00	1,500,000.00	1,539,217.07	0.0022%
12503MAC2	CORPORATE BONDS	USD FIXED INCOME	CBOE GLOBAL MARKETS INC	0.02	12/15/2030	3,319,681.53	13,413.47	3,910,000.00	3,894,696.88	0.0052%
12511EAC0	ASSET BACKED	USD FIXED INCOME	CCG RECEIVABLES TRUS 2 A2 144A	0.01	3/14/2029	1,355,747.37	350.29	1,373,677.57	1,343,886.07	0.0021%
12511JAB1	ASSET BACKED	USD FIXED INCOME	CCG RECEIVABLES TRUS 1 A2 144A	0.04	7/16/2029	1,621,165.69	3,016.34	1,633,644.61	1,632,628.62	0.0025%
12512JAV6	CMO/REMIC	USD FIXED INCOME	CD 2018-CD7 MORTGAGE TR CD7 A3	0.04	8/15/2051	1,924,725.79	6,650.85	1,988,790.71	2,006,572.65	0.0030%
12512JAW4	CMO/REMIC	USD FIXED INCOME	CD 2018-CD7 MORTGAGE TR CD7 A4	0.04	8/15/2051	6,020,981.44	21,999.94	6,169,649.00	6,630,231.87	0.0094%
12512XAB9	ASSET BACKED	USD FIXED INCOME	CCG RECEIVABLES TRUS 1 A2 144A	0.06	9/16/2030	6,592,936.45	18,016.71	6,555,504.52	6,555,057.02	0.0103%
12513GBK4	CORPORATE BONDS	USD FIXED INCOME	CDW LLC / CDW FINANCE CORP	0.05	3/1/2030	1,376,329.40	1,746.75	1,370,000.00	1,368,486.02	0.0022%
12513GBL2	CORPORATE BONDS	USD FIXED INCOME	CDW LLC / CDW FINANCE CORP	0.06	8/22/2034	2,137,808.00	2,941.50	2,120,000.00	2,114,541.76	0.0034%
12514MBB0	CMO/REMIC	USD FIXED INCOME	CD 2016-CD1 MORTGAGE TR CD1 A3	0.02	8/10/2049	895,980.89	1,929.93	941,810.42	944,440.63	0.0014%
12515ABE9	CMO/REMIC	USD FIXED INCOME	CD 2016-CD2 MORTGAGE TR CD2 A4	0.04	11/10/2049	588,644.74	1,821.77	620,000.00	679,754.50	0.0009%
12515ABE9	CMO/REMIC	USD FIXED INCOME	CD 2016-CD2 MORTGAGE TR CD2 A4	0.04	11/10/2049	2,399,202.03	7,425.17	2,527,000.00	2,588,164.68	0.0038%
12515ABG4	CMO/REMIC	USD FIXED INCOME	CD 2016-CD2 MORTGAGE TR CD2 AM	0.04	11/10/2049	1,870,754.00	6,113.33	2,000,000.00	2,075,501.86	0.0029%
12515BAD0	CMO/REMIC	USD FIXED INCOME	CD 2019-CD8 MORTGAGE TR CD8 A3	0.03	8/15/2057	3,091,753.62	7,528.17	3,400,000.00	3,431,134.06	0.0048%
12515DAQ7	CMO/REMIC	USD FIXED INCOME	CD 2017-CD4 MORTGAGE TR CD4 A3	0.03	5/10/2050	1,778,803.42	4,990.56	1,843,801.67	1,913,957.71	0.0028%
12515GAD9	CMO/REMIC	USD FIXED INCOME	CD 2017-CD3 MORTGAGE TR CD3 A4	0.04	2/10/2050	1,628,033.14	5,231.67	1,729,000.00	1,908,474.98	0.0026%
12515HAY1	CMO/REMIC	USD FIXED INCOME	CD 2017-CD5 MORTGAGE TR CD5 A3	0.03	8/15/2050	6,781,848.98	18,759.72	7,099,230.00	6,538,433.11	0.0106%
12516WAA9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		CENT TRUST 2023-CI CITY A 144A	0.08	9/15/2038	3,518,775.00	13,188.55	3,510,000.00	3,510,000.00	0.0055%
12527GAE3	CORPORATE BONDS	USD FIXED INCOME	CF INDUSTRIES INC	0.05	3/15/2044	191,733.84	4,956.94	200,000.00	199,594.39	0.0003%
12527GAF0	CORPORATE BONDS	USD FIXED INCOME	CF INDUSTRIES INC	0.05	3/15/2034	1,994,163.36	47,494.44	2,000,000.00	2,336,927.94	0.0031%
12529TAW3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		CANTOR COMMERCIAL REAL CF3 A3	0.03	1/15/2053	2,528,817.20	6,421.80	2,800,000.00	2,825,375.68	0.0040%
12531WBB7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		CFCRE COMMERCIAL MORTGAG C3 A3	0.04	1/10/2048	1,734,052.19	5,700.88	1,770,000.00	1,814,289.67	0.0027%
12531WBB7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		CFCRE COMMERCIAL MORTGAG C3 A3	0.04	1/10/2048	916,010.62	3,011.48	935,000.00	976,129.19	0.0014%
12531YAL2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		CFCRE COMMERCIAL MORTGA C4 ASB	0.03	5/10/2058	958,874.65	2,499.92	970,529.64	1,008,032.30	0.0015%
12531YAM0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		CFCRE COMMERCIAL MORTGAG C4 A3	0.03	5/10/2058	475,088.78	1,226.89	488,477.81	492,797.40	0.0007%
12531YAN8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		CFCRE COMMERCIAL MORTGAG C4 A4	0.03	5/10/2058	3,647,964.00	10,259.38	3,750,000.00	4,037,983.54	0.0057%
12532BAC1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		CFCRE COMMERCIAL MORTGAG C7 A2	0.04	12/10/2054	2,126,244.82	6,571.32	2,199,421.10	2,218,975.90	0.0033%
125509BW8	CORPORATE BONDS	USD FIXED INCOME	CIGNA HOLDING CO	0.04	10/15/2047	2,548,540.09	51,236.11	3,500,000.00	3,015,532.95	0.0040%
125523AH3	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.04	10/15/2028	994,431.20	16,527.78	1,000,000.00	1,050,621.70	0.0016%
125523AH3	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.04	10/15/2028	1,730,310.29	28,758.33	1,740,000.00	1,798,092.04	0.0027%
125523AJ9	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.05	8/15/2038	2,996,605.06	6,666.67	3,125,000.00	3,364,091.01	0.0047%
125523AK6	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.05	12/15/2048	1,033,515.48	11,637.50	1,125,000.00	1,072,155.91	0.0016%
125523AK6	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.05	12/15/2048	2,388,569.12	26,895.56	2,600,000.00	2,494,456.60	0.0037%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
125523AK6	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.05	12/15/2048	7,110,586.53	80,066.00	7,740,000.00	6,795,233.99	0.0111%
125523CB4	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.03	3/1/2027	4,873,627.50	85,000.00	5,000,000.00	4,819,747.32	0.0076%
125523CJ7	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.03	3/15/2040	389,356.26	7,451.56	505,000.00	524,394.42	0.0006%
125523CJ7	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.03	3/15/2040	1,272,154.13	24,346.67	1,650,000.00	1,730,034.41	0.0020%
125523CK4	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.03	3/15/2050	577,434.70	12,699.00	810,000.00	852,472.33	0.0009%
125523CL2	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.02	3/15/2030	3,092,464.77	38,180.00	3,450,000.00	3,487,456.23	0.0048%
125523CL2	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.02	3/15/2030	1,713,852.94	21,159.47	1,912,000.00	1,777,292.57	0.0027%
125523CS7	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.05	3/15/2033	8,283,059.76	199,200.00	8,000,000.00	7,993,393.88	0.0130%
125523CU2	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.05	5/15/2031	1,184,827.47	17,429.27	1,155,000.00	1,146,133.70	0.0019%
12572QAF2	CORPORATE BONDS	USD FIXED INCOME	CME GROUP INC	0.05	9/15/2043	524,526.56	12,219.44	500,000.00	579,698.39	0.0008%
12572QAJ4	CORPORATE BONDS	USD FIXED INCOME	CME GROUP INC	0.04	6/15/2028	3,405,585.94	27,312.50	3,450,000.00	3,325,436.06	0.0053%
12572QAJ4	CORPORATE BONDS	USD FIXED INCOME	CME GROUP INC	0.04	6/15/2028	1,875,540.08	15,041.67	1,900,000.00	1,911,098.31	0.0029%
125896BN9	CORPORATE BONDS	USD FIXED INCOME	CMS ENERGY CORP	0.05	3/1/2044	337,481.94	8,775.00	360,000.00	359,461.42	0.0005%
12591QAR3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2014-UBS4 MORTGAG UBS4 A5	0.04	8/10/2047	571,192.40	1,761.88	572,347.97	621,401.35	0.0009%
12592BAQ7	CORPORATE BONDS	USD FIXED INCOME	CNH INDUSTRIAL CAPITAL LLC	0.05	4/10/2028	2,036,308.84	36,354.50	2,040,000.00	2,022,704.58	0.0032%
12592BAR5	CORPORATE BONDS	USD FIXED INCOME	CNH INDUSTRIAL CAPITAL LLC	0.06	1/12/2029	2,311,547.36	16,731.46	2,235,000.00	2,223,787.84	0.0036%
12592BAS3	CORPORATE BONDS	USD FIXED INCOME	CNH INDUSTRIAL CAPITAL LLC	0.05	4/20/2029	7,152,467.27	159,006.67	7,015,000.00	6,960,555.02	0.0112%
12592BAS3	CORPORATE BONDS	USD FIXED INCOME	CNH INDUSTRIAL CAPITAL LLC	0.05	4/20/2029	2,375,659.12	52,813.33	2,330,000.00	2,311,916.34	0.0037%
12592BAS3	CORPORATE BONDS	USD FIXED INCOME	CNH INDUSTRIAL CAPITAL LLC	0.05	4/20/2029	2,049,388.34	45,560.00	2,010,000.00	1,994,399.95	0.0032%
12592LBJ0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2014-CCRE20 MORTG CR20 A4	0.04	11/10/2047	1,482,463.44	4,442.93	1,485,102.62	1,521,094.30	0.0023%
12592LBJ0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2014-CCRE20 MORTG CR20 A4	0.04	11/10/2047	3,474,846.15	10,414.09	3,481,032.29	3,568,310.51	0.0054%
12592MBK5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2014-LC17 MORTGAG LC17 A5	0.04	10/10/2047	3,481,185.32	11,381.28	3,486,733.41	3,512,799.56	0.0055%
12592MBK5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2014-LC17 MORTGAG LC17 A5	0.04	10/10/2047	632,692.24	2,068.50	633,700.58	674,679.28	0.0010%
12593AAZ8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-CCRE23 MORTG CR23 A3	0.03	5/10/2048	2,411,100.83	6,544.32	2,431,325.82	2,541,150.93	0.0038%
12593ABA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-CCRE23 MORTG CR23 A4	0.03	5/10/2048	8,727,198.75	25,775.80	8,845,000.00	8,501,592.39	0.0137%
12593GAF9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-PC1 MORTGAGE PC1 A5	0.04	7/10/2050	5,295,694.82	17,402.92	5,352,000.00	5,352,000.00	0.0083%
12593GAF9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-PC1 MORTGAGE PC1 A5	0.04	7/10/2050	3,335,535.73	10,961.37	3,371,000.00	3,421,667.62	0.0052%
12593JBF2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-CCRE24 MORTG CR24 A5	0.04	8/10/2048	3,560,924.66	11,134.20	3,615,000.00	3,536,773.91	0.0056%
12593JBH8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-CCRE24 MORTG CR24 AM	0.04	8/10/2048	4,867,472.50	16,783.33	5,000,000.00	5,118,958.45	0.0076%
12593PAV4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-CCRE25 MORTG CR25 A3	0.04	8/10/2048	912,312.89	2,701.43	924,883.91	862,696.81	0.0014%
12593PAW2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-CCRE25 MORTG CR25 A4	0.04	8/10/2048	4,923,444.00	15,662.50	5,000,000.00	5,425,960.01	0.0077%
12593PAW2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-CCRE25 MORTG CR25 A4	0.04	8/10/2048	2,698,047.31	8,583.05	2,740,000.00	3,000,933.08	0.0042%
12593QBD1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-CCRE26 MORTG CR26 A3	0.03	10/10/2048	1,330,465.74	3,784.29	1,351,933.09	1,438,074.29	0.0021%
12593YBE2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2016-CR28 MORTGAG CR28 A4	0.04	2/10/2049	4,923,987.45	15,753.38	5,025,000.00	5,408,747.45	0.0077%
12594CBF6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2016-DC2 MORTGAGE DC2 A5	0.04	2/10/2049	3,043,610.11	9,741.94	3,105,000.00	3,337,912.50	0.0048%
12594KAB8	CORPORATE BONDS	NON-USD FIXED INCOME	CNH INDUSTRIAL NV	0.04	11/15/2027	1,078,042.03	12,469.72	1,100,000.00	1,034,543.43	0.0017%
12595BAC5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2017-C8 COMMERCIAL C8 A3	0.03	6/15/2050	1,798,661.78	4,941.77	1,896,681.73	1,912,985.19	0.0028%
12595BAD3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2017-C8 COMMERCIAL C8 A4	0.03	6/15/2050	1,042,449.87	3,109.29	1,100,000.00	1,009,662.29	0.0016%
12595BAD3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2017-C8 COMMERCIAL C8 A4	0.03	6/15/2050	6,633,771.90	19,786.38	7,000,000.00	7,661,426.76	0.0104%
12595EAD7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2017-COR2 MORTGAG COR2 A3	0.04	9/10/2050	6,165,749.73	18,989.10	6,492,000.00	6,871,694.56	0.0097%
12595EAD7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2017-COR2 MORTGAG COR2 A3	0.04	9/10/2050	3,878,558.60	11,945.07	4,083,786.00	4,468,529.53	0.0061%
12595JAG9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2017-CX10 COMMERCIAL CX10 A4	0.03	11/15/2050	479,325.65	1,329.50	500,000.00	533,258.81	0.0008%
12595JAG9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2017-CX10 COMMERCIAL CX10 A4	0.03	11/15/2050	1,629,707.21	4,520.30	1,700,000.00	1,705,993.61	0.0026%
12595JAJ3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2017-CX10 COMMERCIAL CX10 A5	0.03	11/15/2050	2,099,449.78	6,425.75	2,230,000.00	2,195,489.96	0.0033%
12596GBA6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2018-C14 COMMERCIAL C14 ASB	0.04	11/15/2051	1,057,097.46	3,887.74	1,070,191.90	1,185,188.64	0.0017%
12596WAC8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2019-C16 COMMERCIAL C16 A3	0.03	6/15/2052	4,767,530.39	14,273.09	5,145,000.00	5,497,367.87	0.0075%
12597DAC9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2019-C18 COMMERCIAL C18 A3	0.03	12/15/2052	2,910,304.00	7,242.93	3,200,000.00	3,228,943.92	0.0046%
12598LAC0	ASSET BACKED	USD FIXED INCOME	CNH EQUIPMENT TRUST 2021- C A3	0.01	12/15/2026	1,362,211.06	501.12	1,392,011.09	1,391,937.84	0.0021%
12598RAA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COLT 2021-5 MORTGAGE 5 A1 144A	0.02	11/26/2066	2,940,422.89	4,790.10	3,330,315.21	3,330,310.91	0.0046%
126117AV2	CORPORATE BONDS	USD FIXED INCOME	CNA FINANCIAL CORP	0.04	5/1/2029	1,459,268.01	19,500.00	1,500,000.00	1,566,382.34	0.0023%
12621EAL7	CORPORATE BONDS	USD FIXED INCOME	CNO FINANCIAL GROUP INC	0.05	5/30/2029	769,585.76	10,178.73	767,000.00	738,017.84	0.0012%
12621EAM5	CORPORATE BONDS	USD FIXED INCOME	CNO FINANCIAL GROUP INC	0.06	6/15/2034	990,960.36	18,382.50	950,000.00	946,918.05	0.0016%
12621EAM5	CORPORATE BONDS	USD FIXED INCOME	CNO FINANCIAL GROUP INC	0.06	6/15/2034	837,622.28	15,538.05	803,000.00	800,394.95	0.0013%
12621EAM5	CORPORATE BONDS	USD FIXED INCOME	CNO FINANCIAL GROUP INC	0.06	6/15/2034	3,078,235.82	57,101.85	2,951,000.00	2,941,426.51	0.0048%
12621EAM5	CORPORATE BONDS	USD FIXED INCOME	CNO FINANCIAL GROUP INC	0.06	6/15/2034	5,596,318.25	103,812.75	5,365,000.00	5,347,595.13	0.0088%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
12621EAM5	CORPORATE BONDS	USD FIXED INCOME	CNO FINANCIAL GROUP INC	0.06	6/15/2034	1,684,632.61	31,250.25	1,615,000.00	1,609,760.70	0.0026%
12624QAR4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2012-CCRE4 MORTGAG CR4 A3	0.03	10/15/2045	189,360.55	-	205,833.85	209,679.53	0.0003%
126281AZ7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2015-C1 COMMERCIAL C1 A4	0.04	4/15/2050	868,605.85	2,555.73	875,000.00	836,730.17	0.0014%
126281BD5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2015-C1 COMMERCIAL C1 A5	0.04	4/15/2050	500,408.12	1,611.18	510,000.00	521,964.54	0.0008%
12634NAS7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2015-C2 COMMERCIAL C2 A3	0.03	6/15/2057	1,774,481.11	4,809.20	1,786,035.51	1,801,711.90	0.0028%
12635QBG4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-CCRE27 MORTG CR27 A4	0.04	10/10/2048	2,576,957.25	7,901.25	2,625,000.00	2,774,103.49	0.0040%
12635QBG4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-CCRE27 MORTG CR27 A4	0.04	10/10/2048	1,178,037.60	3,612.00	1,200,000.00	1,298,591.46	0.0018%
12635RAW8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2015-C4 COMMERCIAL C4 A3	0.04	11/15/2048	1,843,696.26	5,523.81	1,870,470.17	2,008,265.98	0.0029%
12635RAW8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2015-C4 COMMERCIAL C4 A3	0.04	11/15/2048	1,843,696.26	5,523.81	1,870,470.17	1,886,074.57	0.0029%
12635RAW6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2015-C4 COMMERCIAL C4 A4	0.04	11/15/2048	6,881,673.40	22,212.75	7,000,000.00	7,448,192.36	0.0108%
12636FBJ1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-LC23 MORTGAG LC23 A4	0.04	10/10/2048	1,383,873.69	4,434.45	1,410,000.00	1,364,143.84	0.0022%
12636LAY6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2016-C5 COMMERCIAL C5 A5	0.04	11/15/2048	4,543,165.73	14,487.76	4,627,814.00	5,012,832.68	0.0071%
12636YAE2	CORPORATE BONDS	USD FIXED INCOME	CRH AMERICA FINANCE INC	0.05	5/21/2034	5,881,861.24	85,650.00	5,710,000.00	5,689,107.15	0.0092%
12636YAE2	CORPORATE BONDS	USD FIXED INCOME	CRH AMERICA FINANCE INC	0.05	5/21/2034	4,509,770.31	65,670.00	4,378,000.00	4,361,980.93	0.0071%
12637UAX7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2016-C7 COMMERCIAL C7 ASB	0.03	11/15/2049	1,537,214.58	4,293.04	1,554,369.22	1,593,937.68	0.0024%
126408GK3	CORPORATE BONDS	USD FIXED INCOME	CSX CORP	0.06	5/1/2037	44,530.37	820.00	40,000.00	39,965.90	0.0001%
126408HS5	CORPORATE BONDS	USD FIXED INCOME	CSX CORP	0.04	4/15/2050	52,663.03	933.11	65,000.00	64,724.81	0.0001%
126416AA4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSMC 2022-NQM1 NQM1 A1 144A	0.02	11/25/2066	1,719,405.09	3,602.81	1,908,773.56	1,908,755.07	0.0027%
12653TAB7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSMC 2018-J1 TRUST J1 A2 144A	0.04	2/25/2048	4,588,518.93	14,707.27	5,042,492.52	4,426,580.22	0.0072%
12655TBM0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2019-GC44 MORTGAG GC44 A5	0.03	8/15/2057	1,145,039.38	3,072.92	1,250,000.00	1,284,673.92	0.0018%
12656KAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2020-CX MORTGAG CX A 144A	0.02	11/10/2046	1,368,301.11	2,987.88	1,650,000.00	1,398,730.60	0.0021%
12658YAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COLT 2021-6 MORTGAGE 6 A1 144A	0.02	12/25/2066	3,667,389.85	6,576.48	4,138,321.30	4,138,298.92	0.0057%
12659YAA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COLT 2022-3 MORTGAGE 3 A1 144A	0.04	2/25/2067	1,199,168.78	4,010.94	1,233,819.36	1,233,807.39	0.0019%
12662QAA4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSMC 2021-NQM7 NQM7 A1 144A	0.02	10/25/2066	976,657.33	1,642.04	1,122,124.89	1,123,790.58	0.0015%
126650BC3	CORPORATE BONDS	USD FIXED INCOME	CVS PASS-THROUGH TRUST	0.06	1/10/2028	1,667,517.33	5,760.25	1,679,373.83	1,735,143.76	0.0026%
126650BV1	CORPORATE BONDS	USD FIXED INCOME	CVS PASS-THROUGH TRUST 144A	0.06	1/10/2033	3,657,308.77	12,149.56	3,607,798.84	4,105,494.94	0.0057%
126650CL2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	7/20/2025	363,325.97	1,619.64	367,000.00	368,287.32	0.0006%
126650CN8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	7/20/2045	325,088.31	2,101.25	360,000.00	367,552.03	0.0005%
126650CN8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	7/20/2045	695,327.76	4,494.34	770,000.00	769,452.74	0.0011%
126650CX6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	3/25/2028	772,579.76	14,571.27	782,000.00	761,593.71	0.0012%
126650CX6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	3/25/2028	2,761,330.48	52,080.17	2,795,000.00	2,917,278.56	0.0043%
126650CX6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	3/25/2028	1,396,966.48	26,347.53	1,414,000.00	1,482,302.38	0.0022%
126650CY4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2038	2,676,897.14	60,358.65	2,914,000.00	2,785,292.75	0.0042%
126650CY4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2038	2,599,731.96	58,618.73	2,830,000.00	2,710,756.45	0.0041%
126650CY4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2038	1,190,548.63	26,844.48	1,296,000.00	1,429,139.61	0.0019%
126650CZ1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2048	132,956.55	3,282.50	150,000.00	174,768.91	0.0002%
126650CZ1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2048	398,869.64	9,847.50	450,000.00	383,456.32	0.0006%
126650CZ1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2048	1,462,522.00	36,107.50	1,650,000.00	1,773,482.34	0.0023%
126650CZ1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2048	1,425,294.17	35,188.40	1,608,000.00	1,854,652.57	0.0022%
126650DG2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/15/2029	3,056,554.32	4,724.78	3,271,000.00	3,064,870.36	0.0048%
126650DH0	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2027	98,871.44	1,525.52	101,000.00	101,087.93	0.0002%
126650DJ6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2030	748,942.82	12,343.75	790,000.00	817,378.20	0.0012%
126650DJ6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2030	407,652.42	6,718.75	430,000.00	429,424.82	0.0006%
126650DK3	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2040	108,723.62	2,234.38	130,000.00	128,151.21	0.0002%
126650DL1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2050	605,002.84	13,635.42	770,000.00	869,979.84	0.0009%
126650DL1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2050	228,643.93	5,153.13	291,000.00	290,954.63	0.0004%
126650DN7	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	8/21/2030	2,575,776.57	1,487.50	3,060,000.00	3,036,744.13	0.0040%
126650DN7	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	8/21/2030	1,262,635.58	729.17	1,500,000.00	1,475,219.72	0.0020%
126650DP2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/21/2040	1,197,919.04	1,301.25	1,735,000.00	1,204,555.24	0.0019%
126650DP2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/21/2040	1,755,797.18	1,907.25	2,543,000.00	2,494,017.83	0.0028%
126650DQ0	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	2/28/2031	807,835.60	152.34	975,000.00	842,479.69	0.0013%
126650DQ0	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	2/28/2031	74,569.44	14.06	90,000.00	81,708.91	0.0001%
126650DR8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	9/15/2031	249,183.65	2,939.58	300,000.00	298,638.10	0.0004%
126650DT4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	2/21/2030	2,580,008.84	3,615.97	2,540,000.00	2,526,285.42	0.0040%
126650DU1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	2/21/2033	2,369,127.88	3,434.38	2,355,000.00	2,351,342.35	0.0037%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
126650DU1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	2/21/2023	1,891,278.31	2,741.67	1,880,000.00	1,877,080.08	0.0030%
126650DW7	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	1/30/2029	976,656.64	4,146.25	963,000.00	960,248.91	0.0015%
126650DX5	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	1/30/2031	401,638.28	1,785.73	395,000.00	393,791.42	0.0006%
12665EAA8	COMMERCIAL MORTGAGE BACKED SECUR	USD FIXED INCOME	CSMC 2022-NQM4 T NQM4 A1A 144A	0.05	6/25/2067	4,704,950.50	18,925.77	4,712,788.34	4,675,024.96	0.0074%
12665VAA0	CORPORATE BONDS	USD FIXED INCOME	CVS PASS-THROUGH TRUST SE 144A	0.04	8/11/2036	3,682,047.86	9,911.54	4,081,482.56	4,480,677.92	0.0058%
12704PAA6	CORPORATE BONDS	NON-USD FIXED INCOME	CRH SMW FINANCE DAC	0.05	5/21/2029	2,055,692.62	28,888.89	2,000,000.00	2,003,646.77	0.0032%
127097AG8	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC	0.04	5/15/2027	1,284,009.36	15,043.17	1,310,000.00	1,278,346.68	0.0020%
127097AG8	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC	0.04	5/15/2027	431,270.32	5,052.67	440,000.00	439,659.14	0.0007%
127097AG8	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC	0.04	5/15/2027	627,302.28	7,349.33	640,000.00	639,504.18	0.0010%
127097AK9	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC	0.04	3/15/2029	1,273,163.57	26,225.69	1,300,000.00	1,329,641.58	0.0020%
13034VAD6	CORPORATE BONDS	USD FIXED INCOME	CALIFORNIA INSTITUTE OF TECHNO	0.04	9/1/2119	646,895.30	16,790.00	920,000.00	917,911.07	0.0010%
13063A5E0	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.08	4/1/2034	973,900.55	25,468.75	815,000.00	940,048.21	0.0015%
13063BFR8	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.08	3/1/2040	743,910.00	22,875.00	600,000.00	856,826.67	0.0012%
13063D2Y3	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.05	10/1/2031	5,270,200.00	109,375.00	5,000,000.00	5,110,622.89	0.0083%
13063D7E2	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.06	10/1/2031	8,208,000.00	179,687.50	7,500,000.00	7,729,831.78	0.0129%
13063D7E2	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.06	10/1/2031	1,865,952.00	40,848.96	1,705,000.00	1,771,294.49	0.0029%
13063DC48	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.02	2/1/2028	2,397,572.40	3,676.25	2,595,000.00	2,434,424.19	0.0038%
13063DC71	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.03	8/1/2030	2,056,472.00	5,500.00	2,200,000.00	1,987,624.47	0.0032%
13063DC71	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.03	8/1/2030	1,682,568.00	4,500.00	1,800,000.00	1,626,238.20	0.0026%
13063DL22	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.02	10/1/2028	1,465,067.80	11,739.58	1,610,000.00	1,492,357.99	0.0023%
13063DL22	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.02	10/1/2028	1,355,870.20	10,864.58	1,490,000.00	1,381,126.33	0.0021%
13063DRE0	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.03	10/1/2029	1,926,121.60	21,666.67	2,080,000.00	2,205,559.60	0.0030%
133131AX0	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	7/1/2029	5,680,401.39	31,631.25	6,025,000.00	5,819,968.26	0.0089%
133131AX0	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	7/1/2029	4,714,026.05	26,250.00	5,000,000.00	4,993,590.36	0.0074%
133131AZ5	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	5/15/2030	2,334,183.73	21,023.33	2,550,000.00	2,621,695.14	0.0037%
133131AZ5	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	5/15/2030	407,337.95	3,668.78	445,000.00	444,813.78	0.0006%
13342BAF2	CORPORATE BONDS	USD FIXED INCOME	CAMERON INTERNATIONAL CORP	0.06	6/1/2041	178,581.69	2,603.13	175,000.00	196,082.91	0.0003%
134159B50	MUNICIPAL BONDS	USD FIXED INCOME	CAMPBELL CA UNION HIGH SCH DIS	0.02	8/1/2035	1,592,311.50	3,757.00	1,950,000.00	1,950,000.00	0.0025%
134429BP3	CORPORATE BONDS	USD FIXED INCOME	CAMPBELL SOUP CO	0.05	3/21/2034	2,453,874.26	57,024.00	2,376,000.00	2,367,605.11	0.0038%
13607HR46	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.03	4/7/2025	9,890,957.10	132,000.00	10,000,000.00	9,998,923.40	0.0155%
13607HR53	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.04	4/7/2032	1,843,277.18	28,800.00	2,000,000.00	1,994,344.65	0.0029%
13608JAA5	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.05	4/8/2029	7,401,905.78	150,436.00	7,200,000.00	7,200,000.00	0.0116%
136385AG6	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATURAL RESOURCES LTD	0.06	2/1/2035	460,754.14	2,164.50	444,000.00	452,190.98	0.0007%
136385AX9	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATURAL RESOURCES LTD	0.04	6/1/2027	1,078,799.12	10,587.50	1,100,000.00	1,128,747.01	0.0017%
136385AX9	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATURAL RESOURCES LTD	0.04	6/1/2027	421,712.38	4,138.75	430,000.00	452,041.20	0.0007%
13645RBF0	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.02	12/2/2031	4,324,411.55	30,284.72	5,000,000.00	4,998,691.60	0.0068%
13645RBH6	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.03	12/2/2051	320,026.89	3,525.39	460,000.00	485,593.29	0.0005%
13648TAA5	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.02	3/5/2030	1,589,582.93	18,040.00	1,800,000.00	1,539,453.81	0.0025%
13648TAA5	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.02	3/5/2030	220,775.41	2,505.56	250,000.00	222,700.93	0.0003%
138616AM9	CORPORATE BONDS	USD FIXED INCOME	CANTOR FITZGERALD LP 144A	0.07	12/12/2028	1,063,108.82	15,879.00	1,005,000.00	1,003,294.34	0.0017%
138735YH2	MUNICIPAL BONDS	USD FIXED INCOME	CANUTILLO TX INDEP SCH DIST	0.02	2/15/2035	554,332.00	631.06	695,000.00	552,117.24	0.0009%
14040HBG9	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	2/5/2025	1,154,370.16	2,692.44	1,165,000.00	1,174,993.59	0.0018%
14040HBW4	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.04	1/31/2028	685,947.72	2,238.83	707,000.00	706,469.36	0.0011%
14040HBW4	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.04	1/31/2028	1,455,334.62	4,750.00	1,500,000.00	1,545,747.42	0.0023%
14040HCE3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.04	5/11/2027	3,688,662.08	42,168.65	3,781,000.00	3,826,008.86	0.0058%
14040HCG8	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.02	7/29/2032	2,904,789.25	7,590.74	3,620,000.00	3,315,154.74	0.0046%
14040HCH6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.02	11/2/2027	3,294,998.77	21,727.42	3,500,000.00	3,500,000.00	0.0052%
14040HCH6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.02	11/2/2027	244,771.34	1,614.04	260,000.00	260,000.00	0.0004%
14040HCH6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.02	11/2/2027	1,275,635.24	8,411.61	1,355,000.00	1,355,000.00	0.0020%
14040HCM5	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/3/2026	917,876.44	12,134.24	931,000.00	931,000.00	0.0014%
14040HCN3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/1/2030	1,109,700.23	19,490.72	1,191,000.00	1,191,000.00	0.0017%
14040HCN3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/1/2030	2,357,297.72	41,403.45	2,530,000.00	2,438,938.85	0.0037%
14040HCN3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/1/2030	1,080,816.35	18,983.40	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	914,469.62	13,824.34	910,000.00	910,000.00	0.0014%
14040HCT0	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2033	1,642,843.14	26,800.95	1,650,000.00	1,650,000.00	0.0026%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
14040HCT0	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2033	328,568.63	5,360.19	330,000.00	330,000.00	0.0005%
14040HCU7	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	7/24/2026	3,043,356.95	15,626.59	3,050,000.00	3,021,965.45	0.0048%
14040HCU7	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	7/24/2026	1,738,205.84	8,925.09	1,742,000.00	1,742,406.62	0.0027%
14040HCV5	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	7/26/2030	2,273,062.79	11,477.81	2,250,000.00	2,248,715.70	0.0036%
14040HCX1	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	2/1/2029	1,608,274.83	7,204.09	1,581,000.00	1,581,000.00	0.0025%
14040HCX1	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	2/1/2029	1,190,184.41	5,331.30	1,170,000.00	1,170,000.00	0.0019%
14040HCX1	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	2/1/2029	600,178.46	2,688.43	590,000.00	590,000.00	0.0009%
14040HCY9	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.06	2/1/2034	2,809,092.81	13,325.78	2,749,000.00	2,749,000.00	0.0044%
14040HCZ6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.06	6/8/2029	1,439,326.23	19,541.95	1,376,000.00	1,376,000.00	0.0023%
14040HDB8	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.07	10/29/2027	7,336,725.41	169,590.17	7,000,000.00	7,000,000.00	0.0115%
14040HDC6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.08	10/30/2031	1,044,183.35	23,703.23	925,000.00	925,000.00	0.0016%
14041NFV8	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET A3 A3	0.02	8/15/2028	2,105,940.98	2,014.22	2,200,000.00	2,193,513.26	0.0033%
14041NFV8	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET A3 A3	0.02	8/15/2028	8,959,821.62	8,569.60	9,360,000.00	9,358,836.47	0.0140%
14041NGA3	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET E A2 A	0.03	5/15/2027	8,522,150.94	13,359.72	8,613,000.00	8,612,210.56	0.0134%
14041NGA3	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET E A2 A	0.03	5/15/2027	2,473,630.25	3,877.78	2,500,000.00	2,499,771.75	0.0039%
14043GAD6	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE PRIME AUTO RE 2 A3	0.04	5/17/2027	1,523,367.12	2,502.47	1,538,401.46	1,518,175.73	0.0024%
14043KAD7	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE PRIME AUTO RE 1 A2	0.05	5/15/2026	254,830.99	589.30	254,985.41	254,983.84	0.0004%
14043KAH8	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE PRIME AUTO RE 1 A3	0.05	2/15/2028	917,712.65	1,982.63	916,000.00	915,873.47	0.0014%
14043KAK1	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE PRIME AUTO RE 1 A4	0.05	8/15/2028	1,157,205.56	2,432.89	1,150,000.00	1,140,908.03	0.0018%
14149YBD9	CORPORATE BONDS	USD FIXED INCOME	CARDINAL HEALTH INC	0.05	9/15/2045	1,270,766.74	31,519.25	1,395,000.00	1,393,895.21	0.0020%
14162VAB2	CORPORATE BONDS	USD FIXED INCOME	SABRA HEALTH CARE LP	0.05	8/15/2026	9,494,550.05	21,581.94	9,475,000.00	9,583,877.05	0.0149%
141781BJ2	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.04	5/23/2049	3,572,162.54	45,886.46	4,350,000.00	4,523,941.00	0.0056%
141781BY9	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.05	10/10/2025	2,482,751.11	47,257.03	2,475,000.00	2,471,599.19	0.0039%
141781BY9	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.05	10/10/2025	3,009,193.11	57,281.25	3,000,000.00	2,999,027.12	0.0047%
141781CB8	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.05	4/24/2033	2,238,211.98	37,502.04	2,238,000.00	2,232,208.58	0.0035%
14314QAC8	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 2 A3	0.01	2/17/2026	147,021.75	34.19	147,925.89	147,915.90	0.0002%
14316HAD4	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A4	0.01	6/15/2026	2,491,121.36	704.36	2,514,220.94	2,514,220.94	0.0039%
14316NAC3	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	12/15/2025	287,773.83	43.58	288,395.99	283,768.62	0.0005%
14318DAC3	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 1 A3	0.05	10/15/2027	891,821.95	1,885.22	893,000.00	892,949.39	0.0014%
14318DAD1	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 1 A4	0.05	1/16/2029	2,533,681.71	5,218.33	2,525,000.00	2,486,026.46	0.0040%
14318MAE9	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A4	0.04	2/15/2028	5,639,032.39	10,267.29	5,690,000.00	5,689,941.99	0.0088%
14318MAE9	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A4	0.04	2/15/2028	4,984,944.28	9,076.36	5,030,000.00	5,029,948.76	0.0078%
14319BAC6	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A3	0.05	5/15/2028	494,794.90	1,149.87	490,000.00	489,995.83	0.0008%
14319BAH5	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 3 A2B	0.06	11/16/2026	7,101,696.41	19,953.31	7,097,313.82	7,106,250.67	0.0111%
14319GAD3	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A3	0.05	7/16/2029	3,103,525.63	6,672.13	3,070,000.00	3,069,863.86	0.0049%
144141DD7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	3/15/2043	1,567,902.62	34,786.22	1,840,000.00	1,708,923.14	0.0025%
14448CBC7	CORPORATE BONDS	USD FIXED INCOME	CARRIER GLOBAL CORP	0.06	3/15/2034	252,414.99	6,366.10	234,000.00	233,652.95	0.0004%
14448CBC7	CORPORATE BONDS	USD FIXED INCOME	CARRIER GLOBAL CORP	0.06	3/15/2034	300,956.34	7,590.35	279,000.00	278,586.19	0.0005%
14448CBD5	CORPORATE BONDS	USD FIXED INCOME	CARRIER GLOBAL CORP	0.06	3/15/2054	164,407.09	4,145.39	145,000.00	144,762.63	0.0003%
147071FK5	MUNICIPAL BONDS	USD FIXED INCOME	CASA GRANDE AZ EXCISE TAX REVE	0.02	4/1/2032	1,327,126.50	13,236.56	1,575,000.00	1,575,000.00	0.0021%
149123CH2	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	4/9/2030	537,389.67	5,999.50	585,000.00	583,131.67	0.0008%
149123CJ8	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	4/9/2050	652,470.34	11,217.01	875,000.00	930,158.92	0.0010%
14913R2Y2	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.05	1/17/2025	19,987,138.40	119,777.78	20,000,000.00	20,031,059.56	0.0313%
14913R2Z9	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.04	8/12/2025	14,868,833.70	28,895.83	15,000,000.00	14,994,276.43	0.0233%
14913UAA8	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.04	5/15/2026	14,999,890.05	192,125.00	15,000,000.00	14,995,996.15	0.0235%
14913UAB6	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.05	8/11/2025	10,050,912.70	27,180.56	10,000,000.00	9,999,480.35	0.0158%
14913UAF7	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.05	2/27/2026	15,159,773.10	8,416.67	15,000,000.00	14,997,436.13	0.0238%
14913UAQ3	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.04	8/16/2029	1,722,651.28	3,126.30	1,710,389.09	1,710,389.09	0.0027%
14913UAQ3	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.04	8/16/2029	3,063,607.24	5,559.90	3,050,000.00	3,041,799.84	0.0048%
14913UAR1	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.04	10/15/2027	2,011,825.84	3,666.67	2,000,000.00	1,999,014.60	0.0032%
15089QAM6	CORPORATE BONDS	USD FIXED INCOME	CELANESE US HOLDINGS LLC	0.06	7/15/2027	2,901,618.89	22,151.53	2,812,000.00	2,798,449.51	0.0045%
15089QAW4	CORPORATE BONDS	USD FIXED INCOME	CELANESE US HOLDINGS LLC	0.06	11/15/2028	1,289,891.33	22,922.79	1,226,000.00	1,221,546.59	0.0020%
15089QAX2	CORPORATE BONDS	USD FIXED INCOME	CELANESE US HOLDINGS LLC	0.07	11/15/2030	1,331,922.07	23,953.35	1,242,000.00	1,237,250.14	0.0021%
15089QAY0	CORPORATE BONDS	USD FIXED INCOME	CELANESE US HOLDINGS LLC	0.07	11/15/2033	784,806.28	14,322.37	726,000.00	723,684.62	0.0012%
151191BB8	CORPORATE BONDS	NON-USD FIXED INCOME	CELULOSA ARAUCO Y CONSTITUCION	0.04	11/2/2027	216,411.71	2,869.22	224,000.00	233,359.48	0.0003%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
15135BAR2	CORPORATE BONDS	USD FIXED INCOME	CENTENE CORP	0.04	12/15/2027	787,048.50	7,222.64	805,000.00	773,542.61	0.0012%
15135BAT8	CORPORATE BONDS	USD FIXED INCOME	CENTENE CORP	0.05	12/15/2029	2,821,387.38	28,315.28	2,900,000.00	2,759,156.92	0.0044%
15135UAP4	CORPORATE BONDS	NON-USD FIXED INCOME	CENOVUS ENERGY INC	0.05	6/15/2037	857,244.56	9,664.67	872,000.00	807,517.66	0.0013%
15135UAR0	CORPORATE BONDS	NON-USD FIXED INCOME	CENOVUS ENERGY INC	0.05	6/15/2047	413,500.26	4,913.40	431,000.00	450,864.73	0.0006%
15135UAX7	CORPORATE BONDS	NON-USD FIXED INCOME	CENOVUS ENERGY INC	0.04	2/15/2052	545,596.58	1,250.00	750,000.00	741,362.97	0.0009%
15189TBA4	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY INC	0.01	6/1/2026	5,224,827.62	20,064.38	5,535,000.00	5,513,064.02	0.0082%
15189WAS9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY RESOURCES C	0.05	7/1/2034	749,630.87	7,827.75	735,000.00	733,820.65	0.0012%
15189XAQ1	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.02	9/1/2026	1,285,320.44	16,080.00	1,340,000.00	1,339,676.82	0.0020%
15189XAR9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	2/1/2027	2,104,342.18	5,425.00	2,170,000.00	2,166,279.04	0.0033%
15189XAR9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	2/1/2027	3,813,029.24	9,830.00	3,932,000.00	3,982,901.02	0.0060%
15189XAT5	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.04	2/1/2049	4,069,670.03	16,992.92	4,798,000.00	4,708,691.97	0.0064%
15189XAU2	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	7/1/2050	1,231,147.09	9,062.50	1,875,000.00	1,871,593.86	0.0019%
15189XAU2	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	7/1/2050	656,611.78	4,833.33	1,000,000.00	998,183.39	0.0010%
15189XAV0	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.02	4/1/2031	2,523,322.08	28,493.75	2,910,000.00	2,901,567.95	0.0040%
15189XAX6	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	3/1/2032	442,453.56	7,500.00	500,000.00	498,205.30	0.0007%
15189XAY4	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.04	3/1/2052	938,071.08	22,500.00	1,250,000.00	1,234,506.00	0.0015%
15189XAZ1	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.04	10/1/2032	1,217,259.16	22,991.67	1,240,000.00	1,236,324.27	0.0019%
15189XBD9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.05	10/1/2028	1,344,253.41	28,383.33	1,310,000.00	1,308,791.67	0.0021%
15189XBD9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.05	10/1/2028	1,528,959.98	32,283.33	1,490,000.00	1,488,625.64	0.0024%
15189XBE7	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.05	3/1/2034	2,576,146.68	65,611.00	2,520,000.00	2,512,726.71	0.0040%
15189XBE7	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.05	3/1/2034	2,770,379.97	70,557.86	2,710,000.00	2,700,945.10	0.0043%
15189XBE7	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.05	3/1/2034	644,036.67	16,402.75	630,000.00	627,894.97	0.0010%
15189XBE7	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.05	3/1/2034	1,968,912.11	50,145.55	1,926,000.00	1,920,440.84	0.0031%
15189YAF3	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY RESOURCES C	0.02	10/1/2030	718,715.58	6,197.92	850,000.00	849,706.67	0.0011%
158855EZ5	MUNICIPAL BONDS	USD FIXED INCOME	CHANDLER AZ EXCISE TAX REVENUE	0.02	7/1/2029	2,092,597.95	7,357.84	2,315,000.00	2,315,000.00	0.0033%
158855FC5	MUNICIPAL BONDS	USD FIXED INCOME	CHANDLER AZ EXCISE TAX REVENUE	0.02	7/1/2032	2,278,032.70	9,729.19	2,645,000.00	2,645,000.00	0.0036%
160131EE4	MUNICIPAL BONDS	USD FIXED INCOME	CHARLESTON SC EDUCATNL EXCELLEN	0.02	12/1/2029	1,570,902.95	8,246.96	1,765,000.00	1,559,777.37	0.0025%
161175AZ7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	10/23/2035	1,822,535.19	40,857.60	1,800,000.00	1,768,943.82	0.0029%
161175AZ7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	10/23/2035	2,966,682.28	66,507.09	2,930,000.00	3,441,509.52	0.0046%
161175BA1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	10/23/2045	2,155,403.39	51,987.27	2,255,000.00	2,576,794.80	0.0034%
161175BJ2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	2/15/2028	2,142,723.70	3,733.33	2,240,000.00	2,312,850.43	0.0034%
161175BK9	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	3/15/2028	1,509,721.51	30,212.00	1,560,000.00	1,473,966.51	0.0024%
161175BL7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	5/1/2047	2,518,500.49	54,108.33	3,020,000.00	2,726,009.05	0.0039%
161175BL7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	5/1/2047	33,357.62	716.67	40,000.00	35,599.28	0.0001%
161175BM5	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2038	650,551.34	16,013.02	715,000.00	737,513.99	0.0010%
161175BM5	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2038	3,775,927.34	92,942.71	4,150,000.00	3,543,657.93	0.0059%
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	876,846.82	24,197.92	1,010,000.00	1,230,063.08	0.0014%
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	729,258.74	20,125.00	840,000.00	855,157.60	0.0011%
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	3,472,660.68	95,833.33	4,000,000.00	3,990,184.41	0.0054%
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	220,513.95	6,085.42	254,000.00	242,296.93	0.0003%
161175BR4	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	3/30/2029	692,882.97	14,827.36	700,000.00	671,052.06	0.0011%
161175BS2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	7/1/2049	112,169.22	1,195.83	140,000.00	120,228.23	0.0002%
161175BT0	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	3/1/2050	1,256,010.67	39,624.00	1,651,000.00	1,236,588.11	0.0020%
161175BT0	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	3/1/2050	1,726,919.57	54,480.00	2,270,000.00	1,755,766.16	0.0027%
161175BT0	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	3/1/2050	2,076,868.03	65,520.00	2,730,000.00	2,045,189.90	0.0033%
161175BU7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.03	4/1/2031	1,110,291.48	15,271.67	1,309,000.00	1,117,508.68	0.0017%
161175BU7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.03	4/1/2031	5,606,590.30	77,116.67	6,610,000.00	6,015,878.99	0.0088%
161175BX1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.02	2/1/2032	2,516,245.39	6,037.50	3,150,000.00	2,445,139.69	0.0039%
161175BZ6	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	6/1/2041	226,483.64	2,843.75	325,000.00	323,707.07	0.0004%
161175CA0	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	6/1/2052	1,981,027.82	29,493.75	3,025,000.00	2,947,539.73	0.0031%
161175CD4	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.02	1/15/2029	8,836,848.10	28,750.00	10,000,000.00	8,540,645.11	0.0139%
161175CE2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	3/1/2042	1,913,649.28	48,650.00	2,780,000.00	1,878,221.39	0.0030%
161175CE2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	3/1/2042	103,254.46	2,625.00	150,000.00	147,231.04	0.0002%
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	1,200,675.57	24,218.33	1,321,000.00	1,317,067.56	0.0019%
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	4,953,582.01	99,916.67	5,450,000.00	5,054,041.84	0.0078%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	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	3,548,400.76	71,573.33	3,904,000.00	3,478,336.05	0.0056%
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	1,772,382.55	35,750.00	1,950,000.00	1,944,195.11	0.0028%
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	2,476,791.00	49,958.33	2,725,000.00	2,716,887.99	0.0039%
161175CL6	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2063	1,741,366.23	49,775.00	2,172,000.00	2,156,109.58	0.0027%
161175CL6	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2063	152,329.46	4,354.17	190,000.00	192,004.97	0.0002%
161175CP7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.07	2/1/2034	1,978,857.35	10,529.17	1,900,000.00	1,924,273.11	0.0031%
161175CQ5	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	6/1/2029	1,733,672.13	30,423.07	1,678,000.00	1,677,113.87	0.0027%
161175CR3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.07	6/1/2034	947,836.77	17,813.27	915,000.00	912,808.68	0.0015%
161175CR3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.07	6/1/2034	435,072.62	8,176.58	420,000.00	422,386.02	0.0007%
16144CAB2	ASSET BACKED	USD FIXED INCOME	CHASE AUTO OWNER TR 2A A2 144A	0.06	5/26/2027	6,258,431.48	5,885.26	6,238,791.76	6,238,589.68	0.0098%
16144CAC0	ASSET BACKED	USD FIXED INCOME	CHASE AUTO OWNER TR 2A A3 144A	0.06	6/25/2029	4,905,134.40	4,416.00	4,800,000.00	4,799,449.28	0.0077%
16159TAC5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CHASE HOME LENDING M 7 A3 144A	0.06	6/25/2055	5,864,425.07	29,194.40	5,838,879.97	5,814,275.63	0.0092%
16411QAQ4	CORPORATE BONDS	USD FIXED INCOME	CHENIERE ENERGY PARTNERS LP	0.06	6/30/2033	1,672,710.11	16,545.46	1,589,000.00	1,648,990.81	0.0026%
16412XAJ4	CORPORATE BONDS	USD FIXED INCOME	CHENIERE CORPUS CHRISTI HOLDIN	0.04	11/15/2029	2,061,645.65	23,597.37	2,166,000.00	2,267,951.41	0.0032%
164231KS0	MUNICIPAL BONDS	USD FIXED INCOME	CHEROKEE CNTY GA SCH SYS	0.06	8/1/2028	1,037,890.00	4,688.33	1,000,000.00	1,055,629.66	0.0016%
165183CZ5	ASSET BACKED	USD FIXED INCOME	CHESAPEAKE FUNDING 2A A1 144A	0.06	10/15/2035	1,197,072.94	3,230.51	1,179,976.03	1,179,871.52	0.0019%
165183CZ5	ASSET BACKED	USD FIXED INCOME	CHESAPEAKE FUNDING 2A A1 144A	0.06	10/15/2035	533,096.48	1,438.65	525,482.66	525,436.20	0.0008%
165183DE1	ASSET BACKED	USD FIXED INCOME	CHESAPEAKE FUNDING 1A A1 144A	0.06	5/15/2036	3,268,764.64	7,941.14	3,236,877.83	3,236,873.78	0.0051%
165183DE1	ASSET BACKED	USD FIXED INCOME	CHESAPEAKE FUNDING 1A A1 144A	0.06	5/15/2036	2,817,900.55	6,845.81	2,790,411.92	2,790,408.14	0.0044%
166756AP1	CORPORATE BONDS	USD FIXED INCOME	CHEVRON USA INC	0.04	11/15/2024	1,022,313.35	11,770.42	1,025,000.00	1,031,717.78	0.0016%
166764BL3	CORPORATE BONDS	USD FIXED INCOME	CHEVRON CORP	0.03	5/16/2026	704,811.43	6,203.40	720,000.00	716,683.49	0.0011%
166764BL3	CORPORATE BONDS	USD FIXED INCOME	CHEVRON CORP	0.03	5/16/2026	4,894,460.45	43,079.17	5,000,000.00	4,940,949.06	0.0077%
166764CA6	CORPORATE BONDS	USD FIXED INCOME	CHEVRON CORP	0.03	5/11/2050	50,464.02	658.35	70,000.00	79,796.37	0.0001%
167593AN2	MUNICIPAL BONDS	USD FIXED INCOME	CHICAGO IL O'HARE INTERNATIONA	0.06	1/1/2040	124,450.70	1,172.42	110,000.00	110,000.00	0.0002%
167727SW7	MUNICIPAL BONDS	USD FIXED INCOME	CHICAGO IL WSTWTR TRANSMISSION	0.07	1/1/2040	3,653,718.90	36,972.50	3,215,000.00	3,611,165.49	0.0057%
168863CE6	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	6/21/2047	586,530.81	5,426.52	723,000.00	722,021.31	0.0009%
168863DL9	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	1/25/2050	181,383.34	843.50	241,000.00	239,790.10	0.0003%
168863DQ8	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.03	1/22/2061	2,043,724.21	10,478.00	3,120,000.00	2,180,192.56	0.0032%
168863DS4	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.03	5/7/2041	2,118,529.58	27,094.00	2,760,000.00	2,705,125.21	0.0033%
168863DS4	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.03	5/7/2041	6,086,934.62	77,846.17	7,930,000.00	6,196,797.58	0.0095%
168863DY1	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	3/7/2042	2,223,140.17	51,812.37	2,470,000.00	2,140,160.85	0.0035%
168863DZ8	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.05	1/5/2036	918,911.91	7,084.00	920,000.00	916,217.32	0.0014%
168863EA2	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.05	1/5/2054	197,700.00	1,658.22	200,000.00	199,852.39	0.0003%
169905AH9	CORPORATE BONDS	USD FIXED INCOME	CHOICE HOTELS INTERNATIONAL IN	0.06	8/1/2034	1,541,604.53	14,457.95	1,508,000.00	1,492,050.06	0.0024%
171239AG1	CORPORATE BONDS	USD FIXED INCOME	CHUBB INA HOLDINGS LLC	0.01	9/15/2030	178,187.83	1,331.46	210,000.00	181,380.99	0.0003%
171239AL0	CORPORATE BONDS	USD FIXED INCOME	CHUBB INA HOLDINGS LLC	0.05	8/15/2029	1,927,972.22	7,362.50	1,900,000.00	1,898,206.09	0.0030%
172062AE1	CORPORATE BONDS	USD FIXED INCOME	CINCINNATI FINANCIAL CORP	0.06	11/1/2034	2,030,221.31	38,791.67	1,900,000.00	1,987,703.12	0.0032%
17252MAQ3	CORPORATE BONDS	USD FIXED INCOME	CINTAS CORP NO 2	0.04	5/1/2032	348,413.50	4,800.00	360,000.00	354,794.29	0.0005%
17275RBQ4	CORPORATE BONDS	USD FIXED INCOME	CISCO SYSTEMS INC	0.05	2/26/2027	7,113,057.07	4,666.67	7,000,000.00	6,992,465.50	0.0111%
17290XAT7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC37 A4	0.03	4/10/2049	2,187,319.50	6,213.75	2,250,000.00	2,415,880.19	0.0034%
17290YAQ1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C1 A3	0.03	5/10/2049	771,313.10	1,950.75	795,143.55	801,701.18	0.0012%
17291CBR5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C2 A4	0.03	8/10/2049	3,664,174.36	9,003.40	3,815,000.00	4,059,128.08	0.0057%
17291DAD5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C5 A4	0.04	6/10/2051	1,075,823.98	3,875.67	1,100,000.00	1,064,486.77	0.0017%
17291DAD5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C5 A4	0.04	6/10/2051	1,481,703.03	5,337.85	1,515,000.00	1,676,397.18	0.0023%
17291EAV3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P6 A4	0.03	12/10/2049	3,451,309.07	10,221.95	3,547,234.81	3,384,947.39	0.0054%
17291EAV3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P6 A4	0.03	12/10/2049	2,761,047.25	8,177.56	2,837,787.85	2,757,270.80	0.0043%
17291NAA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL SMRT A 144A	0.06	10/12/2040	4,000,683.96	19,547.74	3,900,000.00	4,006,154.14	0.0063%
172967EW7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.08	7/15/2039	468,490.27	3,737.50	360,000.00	481,590.93	0.0007%
172967HB0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	9/13/2025	2,992,196.33	76,409.67	2,977,000.00	3,022,263.34	0.0047%
172967HS3	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/6/2044	1,152,198.90	19,859.54	1,173,000.00	1,232,036.54	0.0018%
172967JL6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/26/2025	2,083,933.53	35,036.46	2,100,000.00	2,099,819.19	0.0033%
172967JL6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/26/2025	530,906.88	8,925.95	535,000.00	535,260.61	0.0008%
172967JP7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	4/27/2025	2,966,719.53	34,100.00	3,000,000.00	2,951,947.83	0.0047%
172967JU6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	7/30/2045	166,608.78	728.76	182,000.00	184,727.90	0.0003%
172967KA8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	9/29/2027	2,747,000.07	51,857.33	2,760,000.00	2,746,863.56	0.0043%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
172967KG5	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	1/12/2026	4,934,792.75	25,180.56	5,000,000.00	4,837,253.36	0.0077%
172967KN0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2026	4,907,951.00	56,666.67	5,000,000.00	4,785,173.61	0.0077%
172967KR1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/18/2046	63,277.69	951.32	70,000.00	70,282.50	0.0001%
172967KR1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/18/2046	140,114.88	2,106.49	155,000.00	163,967.87	0.0002%
172967KY6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	10/21/2026	681,233.60	8,088.89	700,000.00	690,279.82	0.0011%
172967KY6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	10/21/2026	4,864,793.90	57,777.78	5,000,000.00	4,705,557.33	0.0076%
172967KY6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	10/21/2026	1,557,105.38	18,488.89	1,600,000.00	1,634,340.94	0.0024%
172967KY6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	10/21/2026	3,187,200.07	37,844.44	3,275,000.00	3,292,231.84	0.0050%
172967LP4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	7/24/2028	2,535,105.38	9,801.71	2,600,000.00	2,679,332.98	0.0040%
172967LP4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	7/24/2028	2,437,601.33	9,424.72	2,500,000.00	2,651,935.31	0.0038%
172967LS8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	10/27/2028	2,035,779.59	25,461.33	2,100,000.00	2,100,000.00	0.0032%
172967LS8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	10/27/2028	1,512,293.41	18,914.13	1,560,000.00	1,624,830.17	0.0024%
172967LS8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	10/27/2028	4,952,760.90	61,943.79	5,109,000.00	4,882,427.63	0.0078%
172967LW9	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	4/23/2029	1,278,613.70	18,835.56	1,300,000.00	1,285,605.09	0.0020%
172967LW9	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	4/23/2029	1,317,955.66	19,415.11	1,340,000.00	1,389,140.84	0.0021%
172967MD0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	7/23/2048	246,190.26	1,325.25	270,000.00	270,295.37	0.0004%
172967ME8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/20/2030	320,390.56	5,873.82	330,000.00	330,000.00	0.0005%
172967ML2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/29/2031	1,801,542.58	4,739.56	2,000,000.00	1,695,986.60	0.0028%
172967ML2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/29/2031	1,175,506.53	3,092.56	1,305,000.00	1,155,092.13	0.0018%
172967MM0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	3/26/2041	458,705.72	10,528.63	460,000.00	590,450.43	0.0007%
172967MM0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	3/26/2041	2,546,813.94	58,456.80	2,554,000.00	3,308,955.99	0.0040%
172967MP3	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/31/2031	491,813.70	9,252.94	500,000.00	500,000.00	0.0008%
172967MQ1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	4/8/2026	6,463,737.22	80,812.08	6,550,000.00	6,378,300.47	0.0101%
172967MS7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	6/3/2031	3,824,913.64	27,034.58	4,300,000.00	3,849,174.32	0.0060%
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	4,331,135.30	42,683.33	5,000,000.00	4,284,082.96	0.0068%
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	1,862,388.18	18,353.83	2,150,000.00	1,805,840.61	0.0029%
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	4,720,937.48	46,524.83	5,450,000.00	5,056,333.36	0.0074%
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	1,732,454.12	17,073.33	2,000,000.00	1,647,107.45	0.0027%
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	398,464.45	3,926.87	460,000.00	383,294.36	0.0006%
172967NA5	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.01	6/9/2027	1,201,041.81	4,229.24	1,270,000.00	1,270,000.00	0.0019%
172967NE7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/3/2032	2,691,526.51	26,019.00	3,150,000.00	3,154,500.97	0.0042%
172967NE7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/3/2032	1,213,323.06	11,729.20	1,420,000.00	1,420,000.00	0.0019%
172967NG2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	2/24/2028	733,359.76	453.68	760,000.00	760,000.00	0.0011%
172967NG2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	2/24/2028	2,373,769.74	1,468.48	2,460,000.00	2,460,000.00	0.0037%
172967NL1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	3/17/2026	24,742,233.50	374,694.44	25,000,000.00	25,000,000.00	0.0388%
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	7,384,348.56	137,942.22	8,000,000.00	7,454,227.62	0.0116%
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	1,079,960.98	20,174.05	1,170,000.00	1,118,366.05	0.0017%
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	747,665.29	13,966.65	810,000.00	810,000.00	0.0012%
172967NS6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2028	170,638.55	2,133.62	170,000.00	170,000.00	0.0003%
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	1,927,643.87	25,639.20	1,938,000.00	1,942,060.42	0.0030%
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	5,918,204.87	78,716.85	5,950,000.00	5,783,728.57	0.0093%
172967PL9	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	6/11/2035	3,635,997.01	42,841.25	3,538,000.00	3,538,000.00	0.0057%
17305EGS8	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A7 A7	0.04	10/13/2030	767,032.38	11,764.50	775,000.00	774,644.17	0.0012%
17305EGS8	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A7 A7	0.04	10/13/2030	6,286,696.36	96,423.36	6,352,000.00	6,405,233.98	0.0099%
17305EGW9	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A1 A1	0.05	12/8/2027	2,039,193.43	23,829.19	2,025,000.00	2,024,790.30	0.0032%
17308CC53	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/5/2030	12,405,421.88	129,216.27	13,475,000.00	12,422,243.82	0.0194%
17308CC53	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/5/2030	446,503.13	4,650.83	485,000.00	429,899.59	0.0007%
17322YAD2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC25 A4	0.04	10/10/2047	331,048.74	1,004.44	331,589.16	358,890.23	0.0005%
17323CAE7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC27 A5	0.03	2/10/2048	2,040,458.48	5,359.04	2,050,000.00	2,133,410.32	0.0032%
17323VAY1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC29 A3	0.03	4/10/2048	272,580.52	674.67	275,842.66	278,057.52	0.0004%
17323VAZ8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC29 A4	0.03	4/10/2048	1,969,807.40	5,320.00	2,000,000.00	2,016,920.92	0.0031%
17324DAT1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P1 A4	0.03	9/15/2048	1,679,870.20	4,904.19	1,699,893.93	1,713,918.96	0.0026%
17324TAE9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC36 A5	0.04	2/10/2049	1,455,194.85	4,520.00	1,500,000.00	1,650,873.82	0.0023%
17324TAE9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC36 A5	0.04	2/10/2049	2,425,324.75	7,533.33	2,500,000.00	2,721,891.92	0.0038%
17325DAC7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P5 A3	0.03	10/10/2049	3,437,835.15	8,004.65	3,578,831.45	3,293,101.68	0.0054%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
17325FBA5	CORPORATE BONDS	USD FIXED INCOME	CITIBANK NA	0.06	9/29/2025	20,252,908.40	495,182.22	20,000,000.00	20,126,509.63	0.0317%
17325FBB3	CORPORATE BONDS	USD FIXED INCOME	CITIBANK NA	0.06	9/29/2028	1,784,080.32	41,652.64	1,700,000.00	1,757,265.73	0.0028%
17325FBG2	CORPORATE BONDS	USD FIXED INCOME	CITIBANK NA	0.06	4/30/2034	3,061,818.20	54,572.85	2,915,000.00	2,921,629.50	0.0048%
17325FBG2	CORPORATE BONDS	USD FIXED INCOME	CITIBANK NA	0.06	4/30/2034	4,154,199.31	74,043.09	3,955,000.00	3,955,000.00	0.0065%
17325FBG2	CORPORATE BONDS	USD FIXED INCOME	CITIBANK NA	0.06	4/30/2034	3,198,365.84	57,006.63	3,045,000.00	3,045,000.00	0.0050%
17325FBJ6	CORPORATE BONDS	USD FIXED INCOME	CITIBANK NA	0.05	8/6/2026	20,156,033.80	68,458.33	20,000,000.00	20,000,000.00	0.0316%
17325FBK3	CORPORATE BONDS	USD FIXED INCOME	CITIBANK NA	0.05	8/6/2029	2,047,781.14	6,786.64	2,020,000.00	2,020,000.00	0.0032%
17325FBK3	CORPORATE BONDS	USD FIXED INCOME	CITIBANK NA	0.05	8/6/2029	608,251.82	2,015.83	600,000.00	600,000.00	0.0010%
17325HBN3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P7 A3	0.03	4/14/2050	1,524,058.42	4,523.06	1,576,895.46	1,505,644.65	0.0024%
17325HBP8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P7 A4	0.04	4/14/2050	272,968.84	881.60	285,000.00	286,701.22	0.0004%
17326CAY0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CGMS COMMERCIAL MORTGAGE B1 A3	0.03	8/15/2050	5,306,227.17	14,707.33	5,520,425.19	5,305,355.64	0.0083%
17326DAC6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P8 A3	0.03	9/15/2050	5,338,971.26	14,907.30	5,585,000.00	5,387,369.73	0.0084%
17326DAD4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P8 A4	0.03	9/15/2050	5,703,620.40	17,325.00	6,000,000.00	5,845,215.54	0.0089%
17326FAD9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C4 A4	0.03	10/12/2050	1,425,012.38	4,280.90	1,480,000.00	1,401,281.27	0.0022%
17326FAD9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C4 A4	0.03	10/12/2050	1,200,186.83	3,605.50	1,246,499.00	1,259,347.30	0.0019%
17327CAQ6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/25/2033	4,861,495.02	16,889.93	5,525,000.00	5,074,236.38	0.0076%
17327CAQ6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/25/2033	1,759,817.20	6,114.00	2,000,000.00	1,809,457.00	0.0028%
17327CAQ6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/25/2033	369,561.61	1,283.94	420,000.00	420,000.00	0.0006%
17327CAR4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	5/25/2034	1,434,554.71	21,675.37	1,359,000.00	1,359,000.00	0.0022%
17327CAR4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	5/25/2034	459,184.18	6,938.03	435,000.00	435,000.00	0.0007%
17327CAR4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	5/25/2034	2,401,480.47	36,285.11	2,275,000.00	2,275,000.00	0.0038%
17327FAD8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR B2 A4	0.04	3/10/2051	2,490,558.89	8,559.22	2,562,000.00	2,680,767.22	0.0039%
17327FAD8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR B2 A4	0.04	3/10/2051	843,795.91	2,899.84	868,000.00	975,190.52	0.0013%
17327FAF3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR B2 AS	0.04	3/10/2051	3,829,078.00	13,930.00	4,000,000.00	4,509,585.36	0.0060%
17327GAX2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C6 A3	0.04	11/10/2051	3,441,996.00	12,435.00	3,600,000.00	3,632,556.50	0.0054%
17327GAY0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C6 A4	0.04	11/10/2051	964,863.00	3,676.67	1,000,000.00	1,125,819.45	0.0015%
17328HBA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 A1	0.02	11/10/2052	104,912.95	181.02	105,293.55	104,866.68	0.0002%
17328HBB6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 A2	0.03	11/10/2052	772,256.10	1,930.85	777,000.00	814,426.23	0.0012%
17328HBD2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 A4	0.03	11/10/2052	619,177.36	1,741.79	688,000.00	736,528.99	0.0010%
17328HBG5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 AS	0.03	11/10/2052	2,464,738.72	7,829.25	2,847,000.00	2,924,690.55	0.0039%
17328PAQ6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP MORTGAG EXP2 A3 144A	0.03	8/25/2050	2,313,049.90	-	2,698,717.71	2,742,654.19	0.0036%
17329EAR8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP MORTGAGE J1 A3A 144A	0.03	4/25/2051	5,588,874.14	14,025.66	6,732,317.95	5,512,625.05	0.0088%
17329MAY5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP MORTGAGE J2 A3A 144A	0.03	7/25/2051	1,219,197.85	3,061.87	1,469,699.28	1,197,820.04	0.0019%
17329PAY8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP MORTGA INV1 A3A 144A	0.03	5/25/2051	7,130,513.92	17,897.64	8,590,866.78	7,066,508.33	0.0112%
17330CBC1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP MORTGAG J1 A5IX 144A	0.00	2/25/2052	43,749.28	661.85	5,111,792.78	40,734.71	0.0001%
17331QAD8	ASSET BACKED	USD FIXED INCOME	CITIZENS AUTO RECEIV 1 A3 144A	0.05	4/17/2028	706,612.63	1,594.32	702,000.00	701,997.93	0.0011%
17332CAE6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP MORTGAGE 1 A1A 144A	0.06	7/25/2054	9,762,112.52	48,622.18	9,724,435.20	9,691,903.97	0.0153%
17332CAS5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP MORTGAGE 1 A3A 144A	0.06	7/25/2054	2,571,727.91	12,818.58	2,563,716.30	2,544,708.37	0.0040%
17401QAU5	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.04	2/18/2026	1,226,951.98	1,692.71	1,250,000.00	1,256,725.27	0.0019%
174610BF1	CORPORATE BONDS	USD FIXED INCOME	CITIZENS FINANCIAL GROUP INC	0.06	1/23/2030	5,001,331.41	29,995.16	4,865,000.00	4,844,730.54	0.0078%
174610BF1	CORPORATE BONDS	USD FIXED INCOME	CITIZENS FINANCIAL GROUP INC	0.06	1/23/2030	3,555,931.21	21,326.46	3,459,000.00	3,460,081.95	0.0056%
174610BF1	CORPORATE BONDS	USD FIXED INCOME	CITIZENS FINANCIAL GROUP INC	0.06	1/23/2030	534,571.91	3,206.06	520,000.00	520,000.00	0.0008%
174610BF1	CORPORATE BONDS	USD FIXED INCOME	CITIZENS FINANCIAL GROUP INC	0.06	1/23/2030	3,159,114.37	18,946.58	3,073,000.00	3,073,000.00	0.0050%
174610BG9	CORPORATE BONDS	USD FIXED INCOME	CITIZENS FINANCIAL GROUP INC	0.07	4/25/2035	1,199,575.43	25,815.83	1,110,000.00	1,110,000.00	0.0019%
174610BG9	CORPORATE BONDS	USD FIXED INCOME	CITIZENS FINANCIAL GROUP INC	0.07	4/25/2035	414,988.26	8,930.88	384,000.00	384,000.00	0.0007%
174610BH7	CORPORATE BONDS	USD FIXED INCOME	CITIZENS FINANCIAL GROUP INC	0.06	7/23/2032	3,688,857.90	21,812.90	3,614,000.00	3,614,000.00	0.0058%
174610BH7	CORPORATE BONDS	USD FIXED INCOME	CITIZENS FINANCIAL GROUP INC	0.06	7/23/2032	3,159,107.69	18,680.39	3,095,000.00	3,095,000.00	0.0050%
174610BH7	CORPORATE BONDS	USD FIXED INCOME	CITIZENS FINANCIAL GROUP INC	0.06	7/23/2032	1,370,817.98	8,105.90	1,343,000.00	1,343,000.00	0.0021%
174610BH7	CORPORATE BONDS	USD FIXED INCOME	CITIZENS FINANCIAL GROUP INC	0.06	7/23/2032	1,749,502.61	10,345.13	1,714,000.00	1,714,000.00	0.0027%
18977W2C3	CORPORATE BONDS	USD FIXED INCOME	CNO GLOBAL FUNDING 144A	0.03	1/6/2029	5,104,944.80	22,745.10	5,618,000.00	5,612,745.29	0.0080%
18977W2C3	CORPORATE BONDS	USD FIXED INCOME	CNO GLOBAL FUNDING 144A	0.03	1/6/2029	3,430,253.94	15,283.51	3,775,000.00	3,732,760.47	0.0054%
18978FAC0	ASSET BACKED	USD FIXED INCOME	CNH EQUIPMENT TRUST 2024- A A3	0.05	6/15/2029	1,870,536.74	3,932.60	1,855,000.00	1,854,605.27	0.0029%
18978FAD8	ASSET BACKED	USD FIXED INCOME	CNH EQUIPMENT TRUST 2024- A A4	0.05	7/15/2031	1,009,947.70	2,133.33	1,000,000.00	1,000,072.94	0.0016%
191098AP7	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CONSOLIDATED INC	0.05	6/1/2034	1,264,211.80	16,922.25	1,215,000.00	1,215,323.39	0.0020%
191098AP7	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CONSOLIDATED INC	0.05	6/1/2034	1,364,100.14	18,259.32	1,311,000.00	1,309,625.37	0.0021%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
191216CR9	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	3/25/2027	935,012.89	13,893.75	950,000.00	949,929.75	0.0015%
191216CT5	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	3/25/2030	558,586.36	8,671.00	580,000.00	578,842.99	0.0009%
191216CW8	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	6/1/2040	29,456.97	250.00	40,000.00	40,609.68	0.0000%
191216DC1	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	3/15/2051	690,132.27	12,450.00	1,080,000.00	795,852.45	0.0011%
191216DR8	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.05	5/13/2034	1,964,922.02	28,350.00	1,890,000.00	1,884,409.79	0.0031%
194162AP8	CORPORATE BONDS	USD FIXED INCOME	COLGATE-PALMOLIVE CO	0.03	8/15/2032	1,346,797.93	2,094.44	1,450,000.00	1,439,563.28	0.0021%
194162AQ6	CORPORATE BONDS	USD FIXED INCOME	COLGATE-PALMOLIVE CO	0.05	3/2/2026	7,061,797.89	168,000.00	7,000,000.00	6,995,357.74	0.0111%
19458LBC3	ASSET BACKED	USD FIXED INCOME	COLLEGIATE FUNDING SERVIC A A4	0.06	3/28/2035	928,114.93	10,040.33	956,304.69	915,071.07	0.0015%
196480W94	MUNICIPAL BONDS	USD FIXED INCOME	COLORADO ST HSG & FIN AUTH	0.06	5/1/2049	3,434,787.35	66,100.00	3,305,000.00	3,464,119.44	0.0054%
19688KAA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COLT 2021-HX1 MORT HX1 A1 144A	0.01	10/25/2066	3,284,960.98	3,593.78	3,885,167.72	3,882,914.34	0.0051%
19688WAA6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COLT 2024-4 MORTGAGE 4 A1 144A	0.06	7/25/2069	3,478,761.27	17,122.79	3,453,916.21	3,453,885.14	0.0055%
19828TAA4	CORPORATE BONDS	USD FIXED INCOME	COLUMBIA PIPELINES OPERAT 144A	0.06	8/15/2030	366,607.08	919.34	349,000.00	348,995.01	0.0006%
19828TAA4	CORPORATE BONDS	USD FIXED INCOME	COLUMBIA PIPELINES OPERAT 144A	0.06	8/15/2030	871,873.57	2,186.40	830,000.00	829,988.12	0.0014%
19828TAA4	CORPORATE BONDS	USD FIXED INCOME	COLUMBIA PIPELINES OPERAT 144A	0.06	8/15/2030	1,917,071.40	4,807.46	1,825,000.00	1,824,973.87	0.0030%
19828TAB2	CORPORATE BONDS	USD FIXED INCOME	COLUMBIA PIPELINES OPERAT 144A	0.06	11/15/2033	992,475.89	16,706.31	940,000.00	939,135.66	0.0016%
19828TAB2	CORPORATE BONDS	USD FIXED INCOME	COLUMBIA PIPELINES OPERAT 144A	0.06	11/15/2033	1,879,369.25	31,635.35	1,780,000.00	1,788,515.25	0.0029%
19828TAC0	CORPORATE BONDS	USD FIXED INCOME	COLUMBIA PIPELINES OPERAT 144A	0.07	11/15/2053	561,171.38	9,749.83	506,000.00	505,795.50	0.0009%
19828TAC0	CORPORATE BONDS	USD FIXED INCOME	COLUMBIA PIPELINES OPERAT 144A	0.07	11/15/2053	465,794.43	8,092.75	420,000.00	423,667.36	0.0007%
19828TAC0	CORPORATE BONDS	USD FIXED INCOME	COLUMBIA PIPELINES OPERAT 144A	0.07	11/15/2053	392,598.16	6,821.03	354,000.00	353,856.94	0.0006%
19828TAD8	CORPORATE BONDS	USD FIXED INCOME	COLUMBIA PIPELINES OPERAT 144A	0.07	8/15/2063	336,861.59	904.15	303,000.00	302,994.45	0.0005%
19828TAE6	CORPORATE BONDS	USD FIXED INCOME	COLUMBIA PIPELINES OPERAT 144A	0.06	8/15/2043	305,440.73	811.40	281,000.00	280,995.06	0.0005%
20030NAC5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.07	3/15/2033	80,982.47	2,275.58	70,000.00	84,159.48	0.0001%
20030NAX9	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.06	5/15/2038	1,113,258.18	18,844.44	1,000,000.00	1,171,962.17	0.0017%
20030NBG5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	1/15/2043	786,931.74	5,146.25	895,000.00	1,027,178.70	0.0012%
20030NBP5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	8/15/2035	355,224.86	723.56	370,000.00	427,952.68	0.0006%
20030NBU4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	7/15/2046	60,506.38	347.56	80,000.00	85,625.15	0.0001%
20030NBW0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	1/15/2027	3,108,058.14	9,759.03	3,250,000.00	3,106,169.85	0.0049%
20030NBY6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2027	681,026.31	1,916.75	697,000.00	684,331.29	0.0011%
20030NBZ3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	8/15/2047	57,383.05	124.44	70,000.00	69,539.93	0.0001%
20030NCA7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/15/2028	3,898,276.27	5,670.00	4,050,000.00	4,066,519.70	0.0061%
20030NCA7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/15/2028	4,812,686.75	7,000.00	5,000,000.00	5,143,383.05	0.0075%
20030NCC3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2047	159,119.16	2,579.85	195,000.00	197,886.96	0.0002%
20030NCE9	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2049	40,797.40	666.50	50,000.00	44,302.03	0.0001%
20030NCG4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2052	1,104,795.21	18,355.47	1,360,000.00	1,222,712.00	0.0017%
20030NCJ8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2038	149,765.87	3,295.50	169,000.00	157,560.36	0.0002%
20030NCJ8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2038	1,896,443.54	41,730.00	2,140,000.00	2,027,553.61	0.0030%
20030NCK5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2048	57,254.20	1,400.00	70,000.00	78,186.19	0.0001%
20030NCK5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2048	224,927.20	5,500.00	275,000.00	301,472.52	0.0004%
20030NCL3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	10/15/2038	1,148,758.67	20,853.33	1,200,000.00	1,175,888.84	0.0018%
20030NCM1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	10/15/2048	1,016,206.40	19,531.11	1,100,000.00	1,389,250.95	0.0016%
20030NCN9	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	10/15/2058	56,534.70	1,122.00	60,000.00	61,769.09	0.0001%
20030NCS8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2025	793,617.58	11,937.78	800,000.00	823,122.15	0.0012%
20030NCS8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2025	267,845.93	4,029.00	270,000.00	269,700.37	0.0004%
20030NCS8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2025	3,633,776.48	54,660.10	3,663,000.00	3,721,674.83	0.0057%
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	4,963,659.80	78,388.89	5,000,000.00	4,960,035.37	0.0078%
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	3,747,563.15	59,183.61	3,775,000.00	3,702,643.53	0.0059%
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	6,740,650.01	106,452.11	6,790,000.00	6,728,382.86	0.0106%
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	962,950.00	15,207.44	970,000.00	969,787.71	0.0015%
20030NCU3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2030	2,165,295.25	35,161.67	2,190,000.00	2,158,563.22	0.0034%
20030NCU3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2030	326,277.37	5,298.33	330,000.00	329,896.04	0.0005%
20030NCY5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2039	24,014.17	325.00	30,000.00	30,443.97	0.0000%
20030NCZ2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2050	407,712.27	1,581.25	550,000.00	585,896.80	0.0006%
20030NCZ2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2050	148,259.01	575.00	200,000.00	193,942.34	0.0002%
20030NDA6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2030	2,735,928.40	6,602.92	2,990,000.00	2,971,473.88	0.0043%
20030NDA6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2030	2,122,860.83	5,123.33	2,320,000.00	2,346,974.46	0.0033%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
20030NDG3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2030	6,896,969.73	103,076.67	7,276,000.00	7,423,145.49	0.0108%
20030NDG3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2030	208,539.49	3,116.67	220,000.00	219,768.41	0.0003%
20030NDG3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2030	1,279,674.15	19,125.00	1,350,000.00	1,348,578.78	0.0020%
20030NDH1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/1/2040	84,997.36	1,562.50	100,000.00	106,781.35	0.0001%
20030NDH1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/1/2040	82,447.44	1,515.63	97,000.00	96,558.49	0.0001%
20030NDH1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/1/2040	220,993.13	4,062.50	260,000.00	269,705.89	0.0003%
20030NDK4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2027	707,373.33	9,968.75	725,000.00	724,245.40	0.0011%
20030NDK4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2027	262,459.90	3,698.75	269,000.00	268,720.02	0.0004%
20030NDL2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	1/15/2051	1,704,383.69	9,427.44	2,635,000.00	2,030,262.61	0.0027%
20030NDL2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	1/15/2051	310,475.97	1,717.33	480,000.00	441,812.38	0.0005%
20030NDM0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	1/15/2031	3,953,182.58	11,523.96	4,625,000.00	4,116,307.72	0.0062%
20030NDM0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	1/15/2031	4,251,487.60	12,393.55	4,974,000.00	4,964,415.96	0.0067%
20030NDN8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	2/15/2031	1,006,059.00	806.67	1,210,000.00	1,065,069.53	0.0016%
20030NDS7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2051	1,296,150.09	19,054.20	1,980,000.00	1,436,075.79	0.0020%
20030NDS7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2051	2,675,437.09	39,330.56	4,087,000.00	4,018,185.99	0.0042%
20030NDS7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2051	58,261.29	856.48	89,000.00	65,593.75	0.0001%
20030NDU2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2056	129,125.15	1,987.37	203,000.00	199,184.82	0.0002%
20030NEF4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	5/15/2053	1,701,771.71	26,779.72	1,700,000.00	1,755,605.50	0.0027%
20030NEJ6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	6/1/2034	3,355,671.37	47,179.28	3,237,000.00	3,226,486.07	0.0053%
200339EX3	CORPORATE BONDS	USD FIXED INCOME	COMERICA BANK	0.05	8/25/2033	2,775,863.34	2,666.00	3,000,000.00	3,000,000.00	0.0044%
200339EX3	CORPORATE BONDS	USD FIXED INCOME	COMERICA BANK	0.05	8/25/2033	1,304,655.77	1,253.02	1,410,000.00	1,410,000.00	0.0020%
200340AW7	CORPORATE BONDS	USD FIXED INCOME	COMERICA INC	0.06	1/30/2030	3,285,762.04	16,638.27	3,230,000.00	3,230,000.00	0.0052%
200474AZ7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-LC19 MORTGAG LC19 ASB	0.03	2/10/2048	28,127.99	71.37	28,171.91	29,034.09	0.0000%
200474BC7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-LC19 MORTGAG LC19 A4	0.03	2/10/2048	1,031,424.78	2,758.60	1,040,000.00	1,072,904.24	0.0016%
200474BC7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	COMM 2015-LC19 MORTGAG LC19 A4	0.03	2/10/2048	10,131,600.36	27,097.50	10,215,834.00	9,980,762.39	0.0159%
20268JAB9	CORPORATE BONDS	USD FIXED INCOME	COMMONSPIRIT HEALTH	0.03	10/1/2029	943,796.01	13,945.83	1,000,000.00	1,004,329.33	0.0015%
20268JAF0	CORPORATE BONDS	USD FIXED INCOME	COMMONSPIRIT HEALTH	0.03	10/1/2030	3,893,296.51	50,342.61	4,343,000.00	3,811,376.11	0.0061%
20268JAF0	CORPORATE BONDS	USD FIXED INCOME	COMMONSPIRIT HEALTH	0.03	10/1/2030	402,507.51	5,204.66	449,000.00	449,000.00	0.0006%
20268JAM5	CORPORATE BONDS	USD FIXED INCOME	COMMONSPIRIT HEALTH	0.06	11/1/2052	2,890,883.89	54,057.03	2,510,000.00	2,510,000.00	0.0045%
202795HK9	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.06	3/15/2036	1,708,752.50	42,848.75	1,575,000.00	1,689,190.69	0.0027%
202795HT0	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.06	1/15/2038	226,045.83	1,648.33	200,000.00	244,063.57	0.0004%
202795JG6	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	11/15/2045	1,327,133.72	19,212.50	1,500,000.00	1,690,776.50	0.0021%
202795JJ0	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	6/15/2046	347,509.20	3,428.97	445,000.00	442,624.82	0.0005%
202795JK7	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.03	8/15/2027	1,504,192.53	2,045.33	1,560,000.00	1,514,682.61	0.0024%
202795JK7	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.03	8/15/2027	4,411,333.86	5,998.33	4,575,000.00	4,642,004.26	0.0069%
202795JL5	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	8/15/2047	754,676.58	1,591.67	955,000.00	952,966.19	0.0012%
202795JR2	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.02	3/1/2030	1,781,929.76	22,000.00	2,000,000.00	1,740,882.46	0.0028%
202795JV3	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	3/15/2052	1,504,298.03	33,907.81	1,910,000.00	1,906,776.20	0.0024%
202795JY7	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.05	2/1/2053	1,133,779.05	5,065.92	1,147,000.00	1,187,425.28	0.0018%
20281PNE8	MUNICIPAL BONDS	USD FIXED INCOME	CMWLTH FING AUTH PA	0.03	6/1/2042	778,710.00	7,477.50	1,000,000.00	1,000,000.00	0.0012%
20602DAB7	CORPORATE BONDS	USD FIXED INCOME	CONCENTRIX CORP	0.07	8/2/2028	2,442,608.74	12,387.83	2,330,000.00	2,345,671.68	0.0038%
20602DAC5	CORPORATE BONDS	USD FIXED INCOME	CONCENTRIX CORP	0.07	8/2/2033	3,657,253.36	19,324.23	3,502,000.00	3,499,638.26	0.0057%
20602DAC5	CORPORATE BONDS	USD FIXED INCOME	CONCENTRIX CORP	0.07	8/2/2033	2,795,678.83	14,771.83	2,677,000.00	2,675,196.23	0.0044%
20605PAK7	CORPORATE BONDS	USD FIXED INCOME	CONCHO RESOURCES INC	0.04	8/15/2028	592,614.23	1,146.67	600,000.00	597,176.56	0.0009%
207597DV4	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.06	6/1/2036	3,325,144.79	47,942.50	3,020,000.00	3,246,123.34	0.0052%
207597DV4	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.06	6/1/2036	1,475,395.37	21,272.50	1,340,000.00	1,440,332.86	0.0023%
207597EG6	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.04	4/15/2044	773,219.80	14,132.67	870,000.00	939,629.83	0.0012%
207597EN1	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.02	7/1/2031	2,176,357.25	8,746.67	2,560,000.00	2,103,353.90	0.0034%
207597EP6	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.05	1/15/2053	1,266,308.03	8,452.50	1,260,000.00	1,257,406.46	0.0020%
207597ER2	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.05	1/1/2029	2,602,190.48	19,995.00	2,580,000.00	2,575,267.45	0.0041%
207597ER2	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.05	1/1/2029	2,128,148.03	16,352.50	2,110,000.00	2,106,129.58	0.0033%
207597ES0	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.05	8/15/2034	643,253.46	1,584.00	640,000.00	637,163.58	0.0010%
207597ES0	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.05	8/15/2034	120,610.02	297.00	120,000.00	119,468.17	0.0002%
20772JAA0	MUNICIPAL BONDS	USD FIXED INCOME	CONNECTICUT ST	0.05	10/1/2029	1,995,859.20	42,360.00	1,920,000.00	1,941,420.22	0.0031%
20772JAA0	MUNICIPAL BONDS	USD FIXED INCOME	CONNECTICUT ST	0.05	10/1/2029	1,522,882.15	32,321.56	1,465,000.00	1,481,344.09	0.0024%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
208251AE8	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.07	4/15/2029	227,572.28	5,382.39	205,000.00	206,706.97	0.0004%
20825CAP9	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS	0.06	5/15/2038	281,353.50	4,516.78	260,000.00	258,630.85	0.0004%
20825UAC8	CORPORATE BONDS	NON-USD FIXED INCOME	CONOCO FUNDING CO	0.07	10/15/2031	11,546.35	273.89	10,000.00	10,200.99	0.0000%
20826FBC9	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.04	3/15/2042	303,005.49	6,324.92	365,000.00	361,668.19	0.0005%
20826FBE5	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.05	5/15/2053	1,565,688.93	24,578.75	1,575,000.00	1,565,369.06	0.0025%
20826FBF2	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.05	9/15/2033	1,871,534.54	42,497.15	1,825,000.00	1,821,778.52	0.0029%
20826FBG0	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.06	3/15/2054	3,772,035.54	93,921.42	3,670,000.00	3,660,782.72	0.0059%
209111FA6	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.06	6/15/2040	2,290,014.30	26,473.33	2,200,000.00	2,519,575.98	0.0036%
209111FG3	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	12/1/2045	1,219,447.09	15,525.00	1,380,000.00	1,578,968.50	0.0019%
209111FK4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	12/1/2056	79,366.97	1,021.25	95,000.00	94,245.81	0.0001%
209111FT5	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	12/1/2048	5,120,140.01	65,832.38	5,663,000.00	6,671,981.26	0.0080%
209111FT5	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	12/1/2048	2,913,136.34	37,455.75	3,222,000.00	3,436,319.27	0.0046%
209111FV0	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	5/15/2049	1,873,928.36	27,449.58	2,260,000.00	2,259,294.73	0.0029%
209111FX6	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.03	4/1/2030	127,531.63	1,870.42	134,000.00	133,818.07	0.0002%
209111FX6	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.03	4/1/2030	190,345.71	2,791.67	200,000.00	199,728.44	0.0003%
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	194,004.74	3,867.71	235,000.00	233,576.34	0.0003%
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	664,569.42	13,248.96	805,000.00	800,123.30	0.0010%
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	660,441.66	13,166.67	800,000.00	795,153.57	0.0010%
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	165,110.41	3,291.67	200,000.00	198,788.38	0.0003%
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	252,618.93	5,036.25	306,000.00	304,146.26	0.0004%
209111GE7	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	3/1/2033	10,332,621.40	260,000.00	10,000,000.00	9,976,172.75	0.0162%
209111GF4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.06	3/15/2034	1,104,717.71	26,629.17	1,050,000.00	1,044,103.16	0.0017%
209111GF4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.06	3/15/2034	3,894,918.99	93,886.83	3,702,000.00	3,681,209.44	0.0061%
209111GF4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.06	3/15/2034	2,993,258.92	72,152.36	2,845,000.00	2,829,022.37	0.0047%
209111GH0	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	5/15/2034	2,045,303.66	32,792.28	1,961,000.00	1,957,901.03	0.0032%
209111GK3	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.06	5/15/2054	686,853.02	11,615.33	655,000.00	650,446.83	0.0011%
21036PAY4	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.04	2/15/2028	5,378,149.91	8,880.00	5,550,000.00	5,529,146.84	0.0084%
21036PBH0	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.02	8/1/2031	3,392,112.85	7,462.50	3,980,000.00	3,429,578.91	0.0053%
21036PBH0	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.02	8/1/2031	110,797.66	243.75	130,000.00	113,046.53	0.0002%
21036PBK3	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.04	5/9/2027	557,921.66	7,578.67	560,000.00	558,204.13	0.0009%
21036PBL1	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.05	5/9/2032	49,815.17	738.89	50,000.00	50,716.54	0.0001%
21036PBN7	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.05	2/2/2026	947,050.64	3,814.31	947,000.00	946,211.66	0.0015%
210518CZ7	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	8/15/2046	766,268.01	1,444.44	1,000,000.00	984,831.89	0.0012%
210518CZ7	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	8/15/2046	2,946,300.50	5,553.89	3,845,000.00	3,803,126.51	0.0046%
210518DA1	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.04	7/15/2047	159,410.41	958.97	190,000.00	189,328.51	0.0002%
210518DC7	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.04	11/15/2028	1,972,545.58	22,489.67	2,010,000.00	2,005,202.11	0.0031%
210518DF0	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	8/15/2050	333,705.19	632.40	459,000.00	456,087.31	0.0005%
210518DJ2	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	5/1/2060	189,203.12	2,600.00	312,000.00	309,521.22	0.0003%
210518DS2	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.05	3/1/2028	7,076,581.96	162,750.00	7,000,000.00	6,990,987.61	0.0111%
210518DS2	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.05	3/1/2028	3,032,820.84	69,750.00	3,000,000.00	2,996,137.54	0.0048%
210518DS2	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.05	3/1/2028	1,566,957.43	36,037.50	1,550,000.00	1,548,004.40	0.0025%
210518DV5	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.05	2/15/2029	2,414,011.93	5,139.56	2,360,000.00	2,359,037.15	0.0038%
210518DW3	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.05	5/30/2029	1,102,759.01	12,674.28	1,090,000.00	1,087,751.00	0.0017%
210518DX1	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.05	1/15/2030	1,105,741.17	3,699.94	1,090,000.00	1,087,577.46	0.0017%
21071BAA3	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS 2023 SECURITIZATION	0.06	3/1/2028	1,007,992.47	39,929.17	1,000,000.00	999,934.47	0.0016%
21071BAB1	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS 2023 SECURITIZATION	0.05	9/1/2031	6,198,558.02	225,085.75	6,005,000.00	6,002,695.17	0.0097%
210795QB9	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL AIRLINES 2012-2 CL	0.04	4/29/2026	252,441.84	3,433.17	253,266.93	253,266.93	0.0004%
210795QB9	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL AIRLINES 2012-2 CL	0.04	4/29/2026	428,674.82	5,829.92	430,075.92	433,443.39	0.0007%
210795QB9	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL AIRLINES 2012-2 CL	0.04	4/29/2026	5,044,073.68	68,598.70	5,060,559.97	4,996,795.50	0.0079%
212015AQ4	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC/OK	0.05	6/1/2044	935,299.17	13,475.00	1,100,000.00	883,635.47	0.0015%
212015AQ4	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC/OK	0.05	6/1/2044	569,682.22	8,207.50	670,000.00	553,895.81	0.0009%
212015AS0	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC/OK	0.04	1/15/2028	490,543.81	2,795.14	500,000.00	485,806.36	0.0008%
212015AS0	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC/OK	0.04	1/15/2028	323,758.91	1,844.79	330,000.00	349,801.84	0.0005%
212015AT8	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC 144A	0.06	1/15/2031	1,945,142.12	14,091.97	1,918,000.00	1,902,262.47	0.0030%
212015AT8	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC 144A	0.06	1/15/2031	1,277,830.59	9,257.50	1,260,000.00	1,332,760.27	0.0020%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
212015AU5	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC 144A	0.02	11/15/2026	637,575.67	4,507.65	675,000.00	675,000.00	0.0010%
212015AV3	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC 144A	0.03	4/1/2032	630,634.19	8,984.38	750,000.00	617,282.19	0.0010%
21871XAD1	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC	0.04	4/5/2027	979,104.76	14,802.78	1,000,000.00	958,482.61	0.0015%
21871XAD1	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC	0.04	4/5/2027	931,128.63	14,077.44	951,000.00	924,519.78	0.0015%
21871XAH2	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC	0.04	4/5/2032	3,619,138.23	61,827.35	3,909,000.00	3,451,575.66	0.0057%
21871XAH2	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC	0.04	4/5/2032	2,597,002.49	44,365.75	2,805,000.00	2,474,910.82	0.0041%
21871XAR0	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC	0.06	9/15/2033	527,192.53	13,809.13	495,000.00	493,365.64	0.0008%
21871XAR0	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC	0.06	9/15/2033	5,325,177.10	139,486.11	5,000,000.00	4,983,491.38	0.0083%
21871XAS8	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC	0.06	1/15/2034	1,279,232.38	9,015.04	1,227,000.00	1,224,782.76	0.0020%
219350BP9	CORPORATE BONDS	USD FIXED INCOME	CORNING INC	0.04	11/15/2049	80,268.07	1,148.33	100,000.00	99,745.86	0.0001%
219868CJ3	FOREIGN	NON-USD FIXED INCOME	CORP ANDINA DE FOMENTO	0.05	1/24/2029	5,124,149.05	150,694.44	5,000,000.00	4,994,229.10	0.0080%
22003BAM8	CORPORATE BONDS	USD FIXED INCOME	COPT DEFENSE PROPERTIES LP	0.03	4/15/2031	514,642.31	6,233.33	600,000.00	580,486.23	0.0008%
22003BAM8	CORPORATE BONDS	USD FIXED INCOME	COPT DEFENSE PROPERTIES LP	0.03	4/15/2031	643,302.89	7,791.67	750,000.00	744,621.95	0.0010%
22003BAN6	CORPORATE BONDS	USD FIXED INCOME	COPT DEFENSE PROPERTIES LP	0.02	1/15/2029	1,235,695.38	3,590.56	1,405,000.00	1,404,774.65	0.0019%
22003BAP1	CORPORATE BONDS	USD FIXED INCOME	COPT DEFENSE PROPERTIES LP	0.03	12/1/2033	1,394,552.63	12,361.25	1,705,000.00	1,698,560.34	0.0022%
22003BAP1	CORPORATE BONDS	USD FIXED INCOME	COPT DEFENSE PROPERTIES LP	0.03	12/1/2033	911,980.16	8,083.75	1,115,000.00	1,110,788.70	0.0014%
22160KAN5	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.01	6/20/2027	372,181.41	1,084.72	400,000.00	399,640.54	0.0006%
22160KAN5	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.01	6/20/2027	400,095.02	1,166.08	430,000.00	429,911.21	0.0006%
22160KAP0	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2030	1,416,916.44	9,461.11	1,625,000.00	1,510,907.17	0.0022%
22160KAP0	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2030	1,055,057.78	7,044.89	1,210,000.00	1,170,347.18	0.0017%
22160KAQ8	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2032	523,048.51	3,980.03	625,000.00	624,155.58	0.0008%
22160KAQ8	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2032	1,272,053.97	9,679.44	1,520,000.00	1,557,125.93	0.0020%
224044CL9	CORPORATE BONDS	USD FIXED INCOME	COX COMMUNICATIONS INC 144A	0.02	10/1/2030	1,998,741.67	18,000.00	2,400,000.00	1,946,061.27	0.0031%
224044CR6	CORPORATE BONDS	USD FIXED INCOME	COX COMMUNICATIONS INC 144A	0.05	9/15/2028	4,115,551.16	100,522.22	4,000,000.00	3,992,841.63	0.0065%
224044CS4	CORPORATE BONDS	USD FIXED INCOME	COX COMMUNICATIONS INC 144A	0.06	6/15/2033	1,743,437.31	20,035.50	1,710,000.00	1,727,173.76	0.0027%
22533TJ31	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	AGRICOLE CORP DISC	0.00	9/3/2024	299,823,381.00	-	300,000,000.00	299,911,500.00	0.4699%
22533TJ31	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	AGRICOLE CORP DISC	0.00	9/3/2024	15,990,580.32	-	16,000,000.00	15,995,280.00	0.0251%
22541LAE3	CORPORATE BONDS	USD FIXED INCOME	CREDIT SUISSE USA LLC	0.07	7/15/2032	1,654,342.69	13,201.04	1,450,000.00	1,927,225.94	0.0026%
225458WK0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CREDIT SUISSE FIRST C3 AX 144A	0.01	7/15/2037	1,079.54	137.17	133,077.50	1,397.15	0.0000%
22546QAP2	CORPORATE BONDS	NON-USD FIXED INCOME	UBS AG/STAMFORD CT	0.04	9/9/2024	8,487,450.79	147,042.08	8,490,000.00	8,489,926.21	0.0133%
22546QAP2	CORPORATE BONDS	NON-USD FIXED INCOME	UBS AG/STAMFORD CT	0.04	9/9/2024	744,776.31	12,902.99	745,000.00	745,000.00	0.0012%
22550L2C4	CORPORATE BONDS	NON-USD FIXED INCOME	UBS AG/STAMFORD CT	0.03	4/9/2025	3,282,770.70	38,690.07	3,325,000.00	3,359,122.78	0.0051%
22550L2C4	CORPORATE BONDS	NON-USD FIXED INCOME	UBS AG/STAMFORD CT	0.03	4/9/2025	7,898,395.68	93,088.89	8,000,000.00	7,998,317.23	0.0124%
22550L2C4	CORPORATE BONDS	NON-USD FIXED INCOME	UBS AG/STAMFORD CT	0.03	4/9/2025	888,569.51	10,472.50	900,000.00	882,039.72	0.0014%
22550L2G5	CORPORATE BONDS	NON-USD FIXED INCOME	UBS AG/STAMFORD CT	0.01	8/7/2026	4,704,623.85	4,166.67	5,000,000.00	4,995,545.35	0.0074%
22550L2K6	CORPORATE BONDS	NON-USD FIXED INCOME	UBS AG/STAMFORD CT	0.05	7/9/2027	1,495,685.28	10,652.78	1,475,000.00	1,399,785.64	0.0023%
22550L2K6	CORPORATE BONDS	NON-USD FIXED INCOME	UBS AG/STAMFORD CT	0.05	7/9/2027	3,042,071.76	21,666.67	3,000,000.00	2,925,560.10	0.0048%
226373AT5	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP 144A	0.07	2/1/2031	4,517,399.05	26,076.77	4,243,000.00	4,442,556.86	0.0071%
227381VH0	MUNICIPAL BONDS	USD FIXED INCOME	CROSBY TX INDEP SCH DIST	0.02	2/15/2036	943,225.45	1,170.57	1,195,000.00	886,074.08	0.0015%
22757BAA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CROSS 2024-H2 MORTG H2 A1 144A	0.06	4/25/2069	843,041.44	4,233.77	833,830.12	833,823.22	0.0013%
228130HZ6	MUNICIPAL BONDS	USD FIXED INCOME	CROWLEY TX INDEP SCH DIST	0.02	8/1/2035	775,080.00	1,565.83	1,000,000.00	757,078.93	0.0012%
22822VAR2	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.03	7/1/2030	2,195,607.98	13,090.00	2,380,000.00	2,420,128.33	0.0034%
22822VAR2	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.03	7/1/2030	452,036.94	2,695.00	490,000.00	487,562.70	0.0007%
22822VAV3	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.01	7/15/2026	3,211,700.90	4,595.21	3,425,000.00	3,200,079.89	0.0050%
22822VAW1	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.02	4/1/2031	2,261,360.27	23,581.25	2,695,000.00	2,294,187.34	0.0035%
22822VAZ4	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.03	3/15/2027	393,114.62	5,482.61	410,000.00	399,607.33	0.0006%
22822VBC4	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.05	5/1/2033	949,486.55	16,150.00	950,000.00	951,763.15	0.0015%
22822VBD2	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.06	6/1/2029	2,944,695.41	38,876.44	2,840,000.00	2,831,520.22	0.0046%
228925AA1	CORPORATE BONDS	USD FIXED INCOME	CRSO TR 2023-BRND 144A	0.00	7/10/2040	4,217,624.31	33.25	3,990,000.00	3,994,655.82	0.0066%
228925AA1	CORPORATE BONDS	USD FIXED INCOME	CRSO TR 2023-BRND 144A	0.00	7/10/2040	11,505,975.10	90.71	10,885,000.00	10,897,701.44	0.0180%
22945EAT8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2021-C20 COMMERC C20 A2	0.02	3/15/2054	3,008,764.61	7,033.69	3,394,909.03	3,426,459.45	0.0047%
22945EAU5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSAIL 2021-C20 COMMERC C20 A3	0.03	3/15/2054	706,782.56	1,869.87	800,000.00	822,366.68	0.0011%
22946DAA0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CSMC 2021-NQM5 TR NQM5 A1 144A	0.01	5/25/2066	1,006,151.60	954.51	1,221,120.89	1,217,708.10	0.0016%
22966RAE6	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.04	2/15/2029	1,182,727.19	2,333.33	1,200,000.00	1,146,957.80	0.0019%
22966RAH9	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.02	12/15/2028	3,389,967.01	17,731.75	3,733,000.00	3,383,662.78	0.0053%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
22966RAH9	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.02	12/15/2028	1,443,891.66	7,552.50	1,590,000.00	1,453,503.37	0.0023%
22966RAJ5	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.03	2/15/2032	830,411.61	1,083.33	975,000.00	969,265.44	0.0013%
231021AV8	CORPORATE BONDS	USD FIXED INCOME	CUMMINS INC	0.05	2/20/2029	3,252,847.51	4,753.68	3,175,000.00	3,169,602.86	0.0051%
231021AW6	CORPORATE BONDS	USD FIXED INCOME	CUMMINS INC	0.05	2/20/2034	4,061,687.65	6,162.26	3,916,000.00	3,903,539.48	0.0064%
231021AX4	CORPORATE BONDS	USD FIXED INCOME	CUMMINS INC	0.05	2/20/2054	2,145,539.58	3,480.43	2,090,000.00	2,076,948.82	0.0034%
23223PCX3	MUNICIPAL BONDS	USD FIXED INCOME	CUYAHOGA CNTY OH	0.06	12/1/2034	4,407,154.20	62,451.90	4,140,000.00	4,427,782.52	0.0069%
23291KAJ4	CORPORATE BONDS	NON-USD FIXED INCOME	DH EUROPE FINANCE II SARL	0.03	11/15/2039	413,861.39	4,784.72	500,000.00	517,517.88	0.0006%
233063AQ9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	DBJPM 20-C9 MORTGAGE TRU C9 A4	0.02	8/15/2053	3,421,899.20	5,480.00	4,000,000.00	4,035,999.71	0.0054%
233063AT3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	DBJPM 20-C9 MORTGAGE TRU C9 A5	0.02	8/15/2053	1,950,029.51	3,667.43	2,285,000.00	2,347,147.10	0.0031%
23307DBA0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	DBGS 2018-C1 MORTGAGE TR C1 A4	0.04	10/15/2051	2,312,954.84	8,969.22	2,410,000.00	2,571,539.99	0.0036%
23311VAH0	CORPORATE BONDS	USD FIXED INCOME	DCP MIDSTREAM OPERATING LP	0.05	5/15/2029	966,591.65	14,350.85	951,000.00	937,940.22	0.0015%
23312VAF3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	DBJPM 2016-C3 MORTGAGE T C3 A5	0.03	8/10/2049	2,562,970.24	6,466.38	2,685,000.00	2,862,465.43	0.0040%
233258AB8	ASSET BACKED	USD FIXED INCOME	DLLAD 2023-1 LLC 1A A2 144A	0.05	4/20/2026	249,668.38	396.21	249,845.64	249,838.36	0.0004%
233258AC6	ASSET BACKED	USD FIXED INCOME	DLLAD 2023-1 LLC 1A A3 144A	0.05	1/20/2028	5,011,517.50	7,318.06	5,000,000.00	4,999,141.91	0.0079%
233331BJ5	CORPORATE BONDS	USD FIXED INCOME	DTE ENERGY CO	0.05	6/1/2028	2,508,412.94	29,565.25	2,481,000.00	2,480,038.26	0.0039%
233331BJ5	CORPORATE BONDS	USD FIXED INCOME	DTE ENERGY CO	0.05	6/1/2028	6,167,399.82	72,691.67	6,100,000.00	6,023,880.11	0.0097%
233331BL0	CORPORATE BONDS	USD FIXED INCOME	DTE ENERGY CO	0.06	6/1/2034	664,605.07	12,099.43	631,000.00	630,539.98	0.0010%
233331BM8	CORPORATE BONDS	USD FIXED INCOME	DTE ENERGY CO	0.05	7/1/2027	1,004,784.20	3,963.58	994,000.00	992,849.76	0.0016%
23338VAG1	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.04	8/15/2047	1,609,319.00	3,383.33	2,030,000.00	2,029,070.71	0.0025%
23338VAK2	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.02	3/1/2030	2,776,081.50	34,875.00	3,100,000.00	3,111,751.56	0.0044%
23338VAL0	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2050	1,370,187.18	29,500.00	2,000,000.00	1,455,902.91	0.0021%
23338VAM8	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2031	893,083.04	13,125.00	1,000,000.00	921,519.67	0.0014%
23338VAM8	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2031	2,442,582.11	35,896.88	2,735,000.00	2,732,132.66	0.0038%
23338VAM8	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2031	486,730.26	7,153.13	545,000.00	544,428.62	0.0008%
23338VAN6	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.02	4/1/2028	3,135,208.92	26,980.00	3,408,000.00	3,326,405.15	0.0049%
23338VAR7	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.04	3/1/2052	1,154,435.21	27,375.00	1,500,000.00	1,491,225.98	0.0018%
23338VAS5	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.05	4/1/2033	4,454,718.56	93,535.00	4,317,000.00	4,375,827.53	0.0070%
23338VAT3	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.05	4/1/2053	1,527,584.51	33,750.00	1,500,000.00	1,497,305.85	0.0024%
23345FAC6	ASSET BACKED	USD FIXED INCOME	DLLMT 2021-1 LLC 1A A3 144A	0.01	7/21/2025	364,173.96	112.08	366,799.07	366,794.90	0.0006%
23346HAC1	ASSET BACKED	USD FIXED INCOME	DLLST 2024-1 LLC 1A A3 144A	0.05	8/20/2027	5,019,186.50	7,715.28	5,000,000.00	4,999,716.01	0.0079%
23346MAC0	ASSET BACKED	USD FIXED INCOME	DLLAD 2024-1 LLC 1A A3 144A	0.05	7/20/2029	617,569.48	979.76	605,000.00	604,887.35	0.0010%
23346MAD8	ASSET BACKED	USD FIXED INCOME	DLLAD 2024-1 LLC 1A A4 144A	0.05	9/22/2031	746,404.72	1,184.73	720,690.00	720,438.86	0.0012%
23346TAA9	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC SECURITIZATION FU	0.06	3/1/2033	2,705,988.63	127,360.00	2,560,000.00	2,559,194.00	0.0042%
233853AF7	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.02	12/14/2026	3,782,051.08	17,111.11	4,000,000.00	3,991,867.93	0.0059%
233853AF7	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.02	12/14/2026	850,961.49	3,850.00	900,000.00	898,170.30	0.0013%
233853AF7	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.02	12/14/2026	2,042,307.58	9,240.00	2,160,000.00	2,155,608.70	0.0032%
233853AG5	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.02	12/14/2028	1,071,528.75	5,918.04	1,165,000.00	1,162,746.88	0.0017%
233853AG5	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.02	12/14/2028	1,388,848.43	7,670.59	1,510,000.00	1,507,079.67	0.0022%
233853AH3	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.03	12/14/2031	1,332,801.03	8,314.93	1,555,000.00	1,546,394.61	0.0021%
233853AM2	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.04	4/7/2027	822,026.39	12,264.00	840,000.00	839,100.00	0.0013%
233853AN0	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.05	1/17/2025	2,864,343.46	18,208.67	2,865,000.00	2,864,546.34	0.0045%
233853AT7	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.05	9/20/2028	4,400,149.91	103,362.00	4,280,000.00	4,276,488.34	0.0069%
233853AT7	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.05	9/20/2028	1,418,739.93	33,327.00	1,380,000.00	1,378,867.72	0.0022%
233868AC2	ASSET BACKED	USD FIXED INCOME	DAIMLER TRUCKS RETAIL TRU 1 A3	0.06	3/15/2027	1,716,266.01	4,447.29	1,696,000.00	1,695,981.98	0.0027%
233874AC0	ASSET BACKED	USD FIXED INCOME	DAIMLER TRUCKS RETAIL TRU 1 A3	0.05	12/15/2027	4,566,179.70	10,980.00	4,500,000.00	4,499,637.04	0.0072%
235036AQ0	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS-FORT WORTH TX INTERNATI	0.02	11/1/2029	1,447,220.25	12,883.50	1,575,000.00	1,458,166.55	0.0023%
235241LS3	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS TX AREA RAPID TRANSIT S	0.06	12/1/2044	2,693,775.00	37,493.75	2,500,000.00	2,613,846.65	0.0042%
235308E58	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS TX INDEP SCH DIST	0.02	8/15/2031	874,990.00	893.33	1,000,000.00	850,139.12	0.0014%
235851AW2	CORPORATE BONDS	USD FIXED INCOME	DANAHER CORP	0.03	12/10/2051	313,114.22	2,961.00	470,000.00	467,332.61	0.0005%
237194AN5	CORPORATE BONDS	USD FIXED INCOME	DARDEN RESTAURANTS INC	0.06	10/10/2033	6,699,101.94	154,218.75	6,250,000.00	6,321,795.02	0.0105%
24022FAA8	CORPORATE BONDS	USD FIXED INCOME	DC TRUST 2024-HLTN HLTN A 144A	0.06	4/13/2040	2,073,471.07	10,136.34	2,050,000.00	2,049,859.53	0.0032%
24023AAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	DC COMMERCIAL MORTGA DC A 144A	0.06	9/12/2040	1,496,221.78	7,577.16	1,440,000.00	1,439,995.51	0.0023%
24023AAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	DC COMMERCIAL MORTGA DC A 144A	0.06	9/12/2040	8,021,411.19	40,622.00	7,720,000.00	7,719,975.78	0.0126%
24023AAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	DC COMMERCIAL MORTGA DC A 144A	0.06	9/12/2040	2,213,161.38	11,207.88	2,130,000.00	2,129,993.30	0.0035%
243312DA0	MUNICIPAL BONDS	USD FIXED INCOME	DECATUR MI PUBLIC SCHS VAN BUR	0.06	5/1/2027	258,725.00	5,375.00	250,000.00	252,983.25	0.0004%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
24382JAA4	COMMERCIAL MORTGAGE BACKED SECUR	USD FIXED INCOME	DEEPHAVEN RESIDENTIA 1 A1 144A	0.02	1/25/2067	1,512,336.31	3,103.26	1,688,849.45	1,688,319.11	0.0024%
244199BH7	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2025	148,108.50	1,558.33	150,000.00	149,975.58	0.0002%
244199BJ3	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2030	375,917.34	4,684.44	400,000.00	405,333.12	0.0006%
244199BJ3	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2030	75,183.47	936.89	80,000.00	79,910.49	0.0001%
244199BJ3	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2030	375,917.34	4,684.44	400,000.00	371,444.14	0.0006%
244199BJ3	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2030	5,848,334.08	72,878.24	6,223,000.00	6,377,681.64	0.0092%
244199BK0	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.04	4/15/2050	1,094,466.13	18,700.00	1,320,000.00	1,383,769.68	0.0017%
24422EVD8	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.02	1/9/2030	2,561,291.46	9,908.89	2,800,000.00	2,803,523.13	0.0040%
24422EVY2	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.01	1/10/2025	11,834,673.48	21,250.00	12,000,000.00	11,999,331.03	0.0185%
24422EWB1	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.02	3/7/2025	4,925,771.85	51,354.17	5,000,000.00	4,999,631.62	0.0077%
24422EWF2	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.03	6/6/2025	6,928,474.28	56,194.44	7,000,000.00	6,999,592.46	0.0109%
24422EWJ4	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	9/8/2025	9,956,671.70	194,625.00	10,000,000.00	9,998,301.49	0.0156%
24422EWK1	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	9/15/2027	3,351,385.36	64,105.97	3,350,000.00	3,282,463.81	0.0053%
24422EWM7	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	10/11/2024	9,990,161.10	176,944.44	10,000,000.00	9,999,649.87	0.0157%
24422EWM7	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	10/11/2024	4,995,080.55	88,472.22	5,000,000.00	4,999,823.31	0.0078%
24422EWS4	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	3/3/2025	15,012,582.15	381,958.33	15,000,000.00	14,997,573.22	0.0235%
24422EWX3	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	6/8/2026	7,052,050.39	74,812.50	7,000,000.00	6,997,608.70	0.0111%
24422EXU8	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	6/12/2034	1,219,184.62	13,298.33	1,185,000.00	1,182,741.47	0.0019%
24702EAB6	ASSET BACKED	USD FIXED INCOME	DELL EQUIPMENT FINAN 3 A2 144A	0.06	4/23/2029	570,037.63	867.01	568,530.74	568,503.66	0.0009%
24702EAC4	ASSET BACKED	USD FIXED INCOME	DELL EQUIPMENT FINAN 3 A3 144A	0.06	4/23/2029	7,612,688.25	11,118.75	7,500,000.00	7,499,564.71	0.0119%
24702GAE5	ASSET BACKED	USD FIXED INCOME	DELL EQUIPMENT FINAN 1 A3 144A	0.05	3/22/2030	893,744.37	1,185.80	880,000.00	879,980.12	0.0014%
24703DBH3	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.03	12/15/2051	143,955.35	1,432.52	202,000.00	201,929.02	0.0002%
24703DBJ9	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.05	2/1/2028	1,756,208.54	7,494.38	1,713,000.00	1,712,464.81	0.0028%
24703DBL4	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.06	2/1/2033	2,117,441.06	9,583.33	2,000,000.00	1,996,300.38	0.0033%
24703DBL4	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.06	2/1/2033	2,574,808.33	11,653.33	2,432,000.00	2,433,542.84	0.0040%
24703DBN0	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.05	4/15/2034	3,605,443.10	85,917.30	3,514,000.00	3,491,043.92	0.0057%
24703DBN0	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.05	4/15/2034	2,754,870.44	65,648.25	2,685,000.00	2,667,459.58	0.0043%
24703TAK2	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.08	7/15/2046	74,643.62	597.49	56,000.00	85,503.99	0.0001%
247109BT7	CORPORATE BONDS	USD FIXED INCOME	DELMARVA POWER & LIGHT CO	0.04	5/15/2045	70,917.25	1,038.65	85,000.00	85,310.96	0.0001%
247361ZV3	ASSET BACKED	USD FIXED INCOME	DELTA AIR LINES 2020-1 CLASS A	0.02	12/10/2029	1,679,885.35	8,131.31	1,806,957.66	1,593,019.78	0.0026%
247361ZV3	ASSET BACKED	USD FIXED INCOME	DELTA AIR LINES 2020-1 CLASS A	0.02	12/10/2029	1,379,274.28	6,676.23	1,483,607.34	1,483,607.34	0.0022%
247361ZV3	ASSET BACKED	USD FIXED INCOME	DELTA AIR LINES 2020-1 CLASS A	0.02	12/10/2029	1,273,883.58	6,166.10	1,370,244.52	1,376,542.81	0.0020%
247361ZV3	ASSET BACKED	USD FIXED INCOME	DELTA AIR LINES 2020-1 CLASS A	0.02	12/10/2029	1,379,274.28	6,676.23	1,483,607.34	1,458,346.84	0.0022%
249174MQ3	MUNICIPAL BONDS	USD FIXED INCOME	DENVER CITY & CNTY CO SCH DIST	0.06	12/1/2033	5,642,387.60	76,534.80	5,405,000.00	5,599,331.79	0.0088%
249218AJ7	MUNICIPAL BONDS	USD FIXED INCOME	DENVER CO PUBLIC SCHS COPS	0.06	12/15/2026	742,030.19	9,534.40	726,092.46	738,956.86	0.0012%
250375MA7	MUNICIPAL BONDS	USD FIXED INCOME	DESERT CMNTY CLG DIST CA	0.03	8/1/2035	1,044,422.75	2,835.88	1,225,000.00	1,225,000.00	0.0016%
251526CN7	CORPORATE BONDS	NON-USD FIXED INCOME	DEUTSCHE BANK AG/NEW YORK NY	0.07	11/16/2027	1,221,946.41	3,344.70	1,225,000.00	1,225,000.00	0.0019%
251526CP2	CORPORATE BONDS	NON-USD FIXED INCOME	DEUTSCHE BANK AG/NEW YORK NY	0.02	11/16/2027	872,400.28	6,234.89	925,000.00	925,000.00	0.0014%
25179MAL7	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.06	7/15/2041	1,063,654.51	7,799.56	1,090,000.00	1,077,394.43	0.0017%
25179MAL7	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.06	7/15/2041	634,289.39	4,651.11	650,000.00	638,535.53	0.0010%
25179MAN3	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	5/15/2042	17,539.12	279.72	20,000.00	18,245.41	0.0000%
25179MAU7	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	6/15/2045	1,891,770.81	22,377.78	2,120,000.00	2,099,842.53	0.0030%
25179MAV5	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.06	12/15/2025	778,514.74	9,509.50	770,000.00	779,941.96	0.0012%
25179MBD4	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	10/15/2027	205,247.04	4,046.00	204,000.00	211,230.50	0.0003%
25179MBF9	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	1/15/2030	3,093,157.22	17,968.75	3,125,000.00	3,043,706.36	0.0048%
25179MBF9	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	1/15/2030	49,490.52	287.50	50,000.00	53,010.11	0.0001%
25179MBH5	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.06	9/15/2054	1,106,250.74	546.25	1,140,000.00	1,138,655.02	0.0017%
25243YBD0	CORPORATE BONDS	NON-USD FIXED INCOME	DIAGEO CAPITAL PLC	0.02	4/29/2030	882,034.13	6,777.78	1,000,000.00	997,190.56	0.0014%
25243YBE8	CORPORATE BONDS	NON-USD FIXED INCOME	DIAGEO CAPITAL PLC	0.02	4/29/2032	3,707,789.58	31,686.11	4,400,000.00	3,639,590.97	0.0058%
25243YBE8	CORPORATE BONDS	NON-USD FIXED INCOME	DIAGEO CAPITAL PLC	0.02	4/29/2032	1,112,336.87	9,505.83	1,320,000.00	1,312,793.99	0.0017%
25278XAM1	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	12/1/2026	1,021,819.20	8,531.25	1,050,000.00	1,037,586.86	0.0016%
25278XAM1	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	12/1/2026	165,437.39	1,381.25	170,000.00	175,082.28	0.0003%
25278XAN9	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.04	12/1/2029	3,118,714.17	28,875.00	3,300,000.00	3,067,552.79	0.0049%
25278XAN9	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.04	12/1/2029	1,181,331.13	10,937.50	1,250,000.00	1,191,448.41	0.0019%
25278XAQ2	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.04	3/24/2051	484,840.32	11,225.50	585,000.00	446,473.50	0.0008%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
25278XAQ2	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.04	3/24/2051	613,302.29	14,199.78	740,000.00	672,114.45	0.0010%
25278XAR0	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	3/24/2031	451,145.27	6,814.24	500,000.00	509,499.87	0.0007%
25278XAR0	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	3/24/2031	135,343.58	2,044.27	150,000.00	154,290.30	0.0002%
25278XAV1	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.06	3/15/2033	4,028,196.56	108,072.92	3,750,000.00	3,722,743.87	0.0063%
25278XAZ2	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.05	4/18/2034	3,591,948.04	70,403.55	3,529,000.00	3,520,667.48	0.0056%
25278XAZ2	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.05	4/18/2034	587,292.16	11,511.15	577,000.00	575,200.94	0.0009%
25278XBA6	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.06	4/18/2054	1,607,653.55	34,137.59	1,607,000.00	1,590,853.46	0.0025%
25389JAT3	CORPORATE BONDS	USD FIXED INCOME	DIGITAL REALTY TRUST LP	0.04	7/15/2028	2,401,457.02	13,760.39	2,420,000.00	2,576,975.37	0.0038%
25389JAT3	CORPORATE BONDS	USD FIXED INCOME	DIGITAL REALTY TRUST LP	0.04	7/15/2028	2,222,836.25	12,736.89	2,240,000.00	2,356,481.89	0.0035%
25466AAJ0	CORPORATE BONDS	USD FIXED INCOME	DISCOVER BANK	0.03	7/27/2026	242,877.39	814.58	250,000.00	249,942.52	0.0004%
254683CW3	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION A3 A3	0.04	7/15/2027	4,884,171.85	7,813.01	4,938,000.00	4,937,628.48	0.0077%
254683CZ6	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION N A2 A	0.05	6/15/2028	6,273,830.99	13,628.71	6,220,000.00	6,219,340.56	0.0098%
254683CZ6	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION N A2 A	0.05	6/15/2028	1,214,420.02	2,638.10	1,204,000.00	1,203,872.37	0.0019%
254683CZ6	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION N A2 A	0.05	6/15/2028	4,644,853.97	10,090.07	4,605,000.00	4,604,511.77	0.0073%
254687FS0	CORPORATE BONDS	USD FIXED INCOME	WALT DISNEY CO/THE	0.05	3/23/2050	237,385.77	5,156.94	250,000.00	280,619.80	0.0004%
25468PDB9	CORPORATE BONDS	USD FIXED INCOME	TWDC ENTERPRISES 18 CORP	0.04	6/1/2044	433,276.66	5,156.25	500,000.00	497,248.28	0.0007%
254709AL2	CORPORATE BONDS	USD FIXED INCOME	DISCOVER FINANCIAL SERVICES	0.04	3/4/2025	575,466.51	10,693.75	580,000.00	579,965.73	0.0009%
254709AP3	CORPORATE BONDS	USD FIXED INCOME	DISCOVER FINANCIAL SERVICES	0.05	1/30/2026	804,091.47	3,134.88	809,000.00	808,715.66	0.0013%
254709AS7	CORPORATE BONDS	USD FIXED INCOME	DISCOVER FINANCIAL SERVICES	0.07	11/29/2032	468,633.93	7,362.56	430,000.00	427,994.54	0.0007%
254709AS7	CORPORATE BONDS	USD FIXED INCOME	DISCOVER FINANCIAL SERVICES	0.07	11/29/2032	2,070,708.08	32,532.22	1,900,000.00	2,032,376.34	0.0032%
254709AS7	CORPORATE BONDS	USD FIXED INCOME	DISCOVER FINANCIAL SERVICES	0.07	11/29/2032	156,937.88	2,465.60	144,000.00	143,328.39	0.0002%
25470DAR0	CORPORATE BONDS	USD FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	0.04	3/20/2028	7,406,908.69	138,230.80	7,825,000.00	7,270,842.16	0.0116%
25470DBJ7	CORPORATE BONDS	USD FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	0.04	5/15/2030	1,619,887.47	19,479.34	1,825,000.00	1,639,554.59	0.0025%
256746AJ7	CORPORATE BONDS	USD FIXED INCOME	DOLLAR TREE INC	0.03	12/1/2031	2,167,439.68	16,827.50	2,540,000.00	2,534,860.58	0.0034%
25731VAA2	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.02	12/1/2031	2,731,939.09	18,463.25	3,211,000.00	2,932,025.29	0.0043%
25731VAA2	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.02	12/1/2031	893,346.64	6,037.50	1,050,000.00	1,049,514.83	0.0014%
25731VAB0	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.06	10/15/2053	1,890,231.12	39,430.56	1,670,000.00	1,660,652.28	0.0030%
25746UDG1	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY INC	0.03	4/1/2030	664,700.88	9,984.38	710,000.00	752,478.72	0.0010%
25746UDT3	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY INC	0.07	2/1/2055	1,093,555.46	6,015.63	1,050,000.00	1,068,011.98	0.0017%
25746UDU0	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY INC	0.07	6/1/2054	473,361.63	8,739.31	445,000.00	458,443.26	0.0007%
260543CE1	CORPORATE BONDS	USD FIXED INCOME	DOW CHEMICAL CO/THE	0.05	11/15/2041	380,170.32	6,028.75	390,000.00	389,608.92	0.0006%
26078JAD2	CORPORATE BONDS	USD FIXED INCOME	DUPONT DE NEMOURS INC	0.05	11/15/2028	1,521,644.36	20,868.75	1,500,000.00	1,504,934.24	0.0024%
26078JAF7	CORPORATE BONDS	USD FIXED INCOME	DUPONT DE NEMOURS INC	0.05	11/15/2048	260,637.39	3,829.43	240,000.00	261,331.97	0.0004%
26441CAT2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.04	9/1/2046	412,367.39	10,125.00	540,000.00	574,072.96	0.0006%
26441CAY1	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.04	8/15/2047	396,541.22	886.56	505,000.00	503,261.96	0.0006%
26441CBH7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.02	6/1/2030	3,150,878.25	21,590.63	3,525,000.00	3,108,568.47	0.0049%
26441CBU8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.05	8/15/2052	3,490,985.64	8,455.56	3,805,000.00	3,681,587.76	0.0055%
26442CAB0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.06	1/15/2038	1,921,613.75	13,531.67	1,765,000.00	1,950,710.40	0.0030%
26442CAE4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.06	4/15/2038	49,437.03	1,028.50	45,000.00	44,907.98	0.0001%
26442CAE4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.06	4/15/2038	1,095,304.81	22,786.99	997,000.00	1,114,678.16	0.0017%
26442CAP9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	6/1/2045	497,786.58	5,859.38	625,000.00	625,231.16	0.0008%
26442CAP9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	6/1/2045	155,309.41	1,828.13	195,000.00	193,711.15	0.0002%
26442CAS3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	12/1/2026	970,566.25	7,375.00	1,000,000.00	984,751.94	0.0015%
26442CAS3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	12/1/2026	1,038,505.89	7,891.25	1,070,000.00	1,067,410.60	0.0016%
26442CAU8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	3/15/2048	326,247.25	7,285.56	400,000.00	398,356.73	0.0005%
26442CAX2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	11/15/2028	1,655,783.28	19,481.18	1,675,000.00	1,666,086.30	0.0026%
26442CAY0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.02	8/15/2029	377,621.77	449.71	413,000.00	380,137.10	0.0006%
26442CAY0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.02	8/15/2029	2,560,147.58	3,048.89	2,800,000.00	2,868,753.25	0.0040%
26442CBB9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	4/15/2031	2,647,071.09	28,900.00	3,000,000.00	2,660,400.24	0.0041%
26442CBB9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	4/15/2031	1,341,182.69	14,642.67	1,520,000.00	1,301,702.51	0.0021%
26442CBG8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	3/15/2032	6,219,712.31	91,991.67	7,000,000.00	6,996,700.03	0.0097%
26442CBG8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	3/15/2032	941,842.15	13,930.17	1,060,000.00	1,059,500.30	0.0015%
26442CBH6	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	3/15/2052	1,268,169.91	27,991.75	1,710,000.00	1,704,913.06	0.0020%
26442CBJ2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.05	1/15/2033	1,523,521.92	9,487.50	1,500,000.00	1,456,089.93	0.0024%
26442CBJ2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.05	1/15/2033	2,016,127.34	12,555.13	1,985,000.00	1,965,645.10	0.0032%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
26442CBK9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.05	1/15/2053	3,235,754.37	22,114.82	3,235,000.00	3,185,146.89	0.0051%
26442CBL7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.05	1/15/2054	1,750,529.13	11,937.00	1,730,000.00	1,723,830.43	0.0027%
26442EAE0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY OHIO INC	0.04	6/15/2046	312,940.00	3,163.50	405,000.00	402,667.95	0.0005%
26442EAH3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY OHIO INC	0.02	6/1/2030	878,525.04	5,312.50	1,000,000.00	999,625.32	0.0014%
26442EAJ9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY OHIO INC	0.05	4/1/2033	6,531,359.03	139,059.38	6,357,000.00	6,353,871.53	0.0102%
26442EAJ9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY OHIO INC	0.05	4/1/2033	375,011.18	7,984.38	365,000.00	364,820.37	0.0006%
26442UAE4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	9/15/2047	4,311,567.67	93,972.60	5,661,000.00	5,212,192.94	0.0068%
26442UAG9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	9/1/2028	264,003.14	4,995.00	270,000.00	294,659.75	0.0004%
26442UAG9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	9/1/2028	1,026,678.87	19,425.00	1,050,000.00	1,049,928.33	0.0016%
26442UAH7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.03	3/15/2029	1,445,577.09	23,862.50	1,500,000.00	1,594,916.16	0.0023%
26442UAH7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.03	3/15/2029	2,498,920.93	41,250.31	2,593,000.00	2,740,255.98	0.0039%
26442UAL8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.02	8/15/2031	699,692.37	737.78	830,000.00	828,986.19	0.0011%
26442UAL8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.02	8/15/2031	3,473,171.78	3,662.22	4,120,000.00	4,048,912.41	0.0054%
26442UAN4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.03	4/1/2032	2,752,938.21	42,500.00	3,000,000.00	2,697,056.80	0.0043%
26442UAP9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	4/1/2052	456,924.25	9,416.67	565,000.00	483,076.03	0.0007%
26442UAQ7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.05	3/15/2033	1,076,549.12	25,176.67	1,040,000.00	1,059,642.14	0.0017%
26442UAS3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.05	3/15/2034	4,119,725.64	94,633.33	4,000,000.00	3,987,477.14	0.0065%
26443CAA1	CORPORATE BONDS	USD FIXED INCOME	DUKE UNIVERSITY HEALTH SYSTEM	0.04	6/1/2047	434,766.19	5,027.40	513,000.00	419,406.16	0.0007%
26443TAD8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY INDIANA LLC	0.05	4/1/2053	408,540.01	9,225.00	410,000.00	409,639.18	0.0006%
26444HAA9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.03	10/1/2046	211,086.28	4,037.50	285,000.00	283,683.23	0.0003%
26444HAC5	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.03	1/15/2027	877,767.80	3,680.00	900,000.00	899,864.77	0.0014%
26444HAC5	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.03	1/15/2027	8,855,701.75	37,127.11	9,080,000.00	9,264,294.57	0.0139%
26444HAE1	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.04	7/15/2028	7,589,630.11	37,412.06	7,705,000.00	7,598,406.61	0.0119%
26444HAK7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.02	12/15/2031	507,527.06	2,989.33	590,000.00	589,334.26	0.0008%
26444HAQ4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.06	11/15/2033	479,010.13	7,697.88	445,000.00	444,245.10	0.0008%
26444HAQ4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.06	11/15/2033	4,451,026.68	71,529.76	4,135,000.00	4,127,985.39	0.0070%
26444HAR2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.06	11/15/2053	5,450,044.76	88,995.83	4,875,000.00	4,945,273.99	0.0085%
266893AA4	GOVERNMENT AGENCIES	NON-USD FIXED INCOME	DURRAH MSN 35603	0.02	1/22/2025	305,652.19	563.02	308,618.45	308,117.16	0.0005%
26829GAA6	ASSET BACKED	USD FIXED INCOME	ECMC GROUP STUDENT L 2A A 144A	0.06	9/25/2068	3,119,019.93	3,829.84	3,144,834.31	3,160,041.40	0.0049%
26829XAA9	ASSET BACKED	USD FIXED INCOME	ECMC GROUP STUDENT 1A A1A 144A	0.03	7/25/2069	3,973,308.67	1,964.74	4,333,987.91	3,919,411.01	0.0062%
26833RAB4	ASSET BACKED	USD FIXED INCOME	ECMC GROUP STUDENT 1A A1B 144A	0.06	11/25/2070	1,361,441.60	1,614.04	1,375,824.19	1,375,824.23	0.0021%
26860XAA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ELM TRUST 2024-EL ELM A15 144A	0.06	6/10/2039	5,053,030.00	24,975.96	5,000,000.00	5,000,000.00	0.0079%
26860XAU5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ELM TRUST 2024-EL ELM A10 144A	0.06	6/10/2039	4,345,605.80	21,479.32	4,300,000.00	4,300,000.00	0.0068%
26863LAA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ELP COMMERCIAL MORT ELP A 144A	0.06	11/15/2038	8,927,735.20	26,283.05	9,046,470.12	9,014,966.62	0.0140%
26875PAN1	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/1/2035	470,528.10	8,287.50	510,000.00	563,841.78	0.0007%
26875PAN1	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/1/2035	299,846.34	5,281.25	325,000.00	324,139.92	0.0005%
26875PAT8	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.05	4/15/2050	1,497,759.07	29,546.00	1,580,000.00	1,797,959.26	0.0023%
26875PAU5	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/15/2030	1,582,338.72	26,113.89	1,580,000.00	1,589,855.08	0.0025%
26875PAU5	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/15/2030	3,369,980.87	55,615.97	3,365,000.00	3,622,301.68	0.0053%
26882PBE1	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.07	10/15/2037	29,541.43	661.11	25,000.00	24,843.16	0.0000%
26884ABD4	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	6/1/2025	4,939,648.80	42,187.50	5,000,000.00	4,997,911.27	0.0077%
26884ABK8	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.04	12/1/2028	3,657,548.18	38,335.63	3,695,000.00	3,776,931.29	0.0057%
26884ABK8	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.04	12/1/2028	2,336,079.49	24,485.00	2,360,000.00	2,390,009.60	0.0037%
26884ABL6	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	7/1/2029	1,171,503.80	6,250.00	1,250,000.00	1,125,575.53	0.0018%
26884ABM4	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	2/15/2030	905,237.72	1,111.11	1,000,000.00	971,490.61	0.0014%
26884TAP7	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.04	11/1/2025	2,695,860.96	34,542.00	2,727,000.00	2,804,546.52	0.0042%
26884TAS1	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.04	11/1/2046	4,410,116.43	72,156.00	5,154,000.00	5,307,233.36	0.0069%
26884TAV4	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.05	5/1/2028	4,017,063.24	61,333.33	4,000,000.00	3,988,716.53	0.0063%
26884TAY8	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.05	2/15/2029	2,778,411.43	6,022.22	2,710,000.00	2,708,152.91	0.0044%
26884UAF6	CORPORATE BONDS	USD FIXED INCOME	EPR PROPERTIES	0.04	8/15/2029	6,343,626.20	11,408.33	6,845,000.00	6,417,940.14	0.0099%
27409LAE3	CORPORATE BONDS	USD FIXED INCOME	EAST OHIO GAS CO/THE 144A	0.03	6/15/2050	2,576,046.36	25,333.33	4,000,000.00	2,871,649.13	0.0040%
277432AX8	CORPORATE BONDS	USD FIXED INCOME	EASTMAN CHEMICAL CO	0.06	3/8/2033	2,541,311.34	67,421.94	2,440,000.00	2,442,561.71	0.0040%
278062AD6	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.04	11/2/2032	4,133,880.70	56,696.89	4,288,000.00	4,442,606.37	0.0065%
278062AE4	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.04	11/2/2042	1,278,043.42	19,754.00	1,440,000.00	1,354,866.05	0.0020%
278062AH7	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.04	3/15/2033	1,895,630.51	37,315.42	1,950,000.00	1,948,849.61	0.0030%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
278865AM2	CORPORATE BONDS	USD FIXED INCOME	ECOLAB INC	0.06	12/8/2041	859,815.05	10,461.46	825,000.00	972,999.55	0.0013%
278865BN9	CORPORATE BONDS	USD FIXED INCOME	ECOLAB INC	0.03	12/15/2051	330,196.99	2,878.50	505,000.00	503,838.29	0.0005%
279158AJ8	CORPORATE BONDS	NON-USD FIXED INCOME	ECOPETROL SA	0.06	5/28/2045	505,492.28	10,320.42	680,000.00	644,863.58	0.0008%
279158AL3	CORPORATE BONDS	NON-USD FIXED INCOME	ECOPETROL SA	0.05	6/26/2026	359,170.31	3,493.75	360,000.00	359,523.42	0.0006%
281020AN7	CORPORATE BONDS	USD FIXED INCOME	EDISON INTERNATIONAL	0.06	6/15/2027	3,022,857.15	35,809.72	2,950,000.00	2,969,631.82	0.0047%
284035AR3	MUNICIPAL BONDS	USD FIXED INCOME	EL SEGUNDO CA PENSN OBLIG	0.03	7/1/2040	1,403,969.25	9,010.33	1,765,000.00	1,765,000.00	0.0022%
28622HAB7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	2/15/2033	1,101,569.65	2,332.78	1,105,000.00	1,083,590.82	0.0017%
291011BL7	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	10/15/2027	929,938.85	6,800.00	1,000,000.00	999,612.85	0.0015%
291011BQ6	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	12/21/2028	8,846,515.14	37,675.56	9,688,000.00	9,616,746.82	0.0139%
292480AL4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2028	1,321,104.41	19,093.25	1,310,000.00	1,396,254.04	0.0021%
29249EAA7	CORPORATE BONDS	USD FIXED INCOME	ENACT HOLDINGS INC	0.06	5/28/2029	1,656,156.47	25,930.21	1,606,000.00	1,605,279.71	0.0026%
29250NAZ8	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	11/15/2029	1,212,588.78	11,961.81	1,300,000.00	1,299,443.46	0.0019%
29250NAZ8	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	11/15/2029	1,996,107.68	19,690.97	2,140,000.00	1,954,079.49	0.0031%
29250NBF1	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	8/1/2033	277,167.85	697.92	335,000.00	288,781.17	0.0004%
29250NBF1	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	8/1/2033	1,282,418.43	3,229.17	1,550,000.00	1,390,582.93	0.0020%
29250NBR5	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.06	3/8/2033	2,909,128.03	76,422.75	2,790,000.00	2,786,845.97	0.0046%
29250NBR5	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.06	3/8/2033	503,623.24	13,230.18	483,000.00	482,453.97	0.0008%
29250NBT1	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.09	1/15/2084	432,923.95	4,290.14	395,000.00	395,000.00	0.0007%
29250NBT1	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.09	1/15/2084	3,288,030.00	32,583.33	3,000,000.00	3,296,246.82	0.0052%
29250NBX2	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.06	11/15/2028	2,376,066.31	39,750.00	2,250,000.00	2,249,536.23	0.0037%
29250NBY0	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.06	11/15/2030	1,248,164.02	21,085.17	1,155,000.00	1,153,227.98	0.0020%
29250NBZ7	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.07	11/15/2053	4,229,774.64	73,485.97	3,725,000.00	3,720,205.04	0.0066%
29250NCB9	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.05	4/5/2029	919,881.47	19,237.53	895,000.00	894,817.43	0.0014%
29250NCB9	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.05	4/5/2029	1,141,886.39	23,880.33	1,111,000.00	1,110,773.37	0.0018%
29250NCB9	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.05	4/5/2029	668,070.34	13,971.39	650,000.00	649,867.41	0.0010%
29250NCD5	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.06	4/5/2054	2,724,458.46	63,584.01	2,635,000.00	2,639,194.71	0.0043%
29250NCF0	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.07	6/27/2054	2,262,652.27	28,096.00	2,195,000.00	2,195,000.00	0.0035%
29250NCG8	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.07	3/15/2055	2,247,451.72	28,778.89	2,195,000.00	2,195,000.00	0.0035%
29266MAE9	CORPORATE BONDS	NON-USD FIXED INCOME	IBERDROLA INTERNATIONAL BV	0.07	9/15/2033	16,491.35	466.88	15,000.00	15,691.79	0.0000%
29273RAT6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	2/1/2043	2,779,028.28	12,960.83	3,020,000.00	2,716,536.05	0.0044%
29273RBF5	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	3/15/2045	763,985.49	19,828.93	835,000.00	747,776.99	0.0012%
29273RBJ7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/15/2045	102,680.85	1,293.06	100,000.00	94,576.13	0.0002%
29273RBJ7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/15/2045	333,712.76	4,202.43	325,000.00	381,467.83	0.0005%
29273RBJ7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/15/2045	30,804.26	387.92	30,000.00	33,492.69	0.0000%
29273RBK4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	4/15/2027	499,656.46	8,012.67	505,000.00	526,246.66	0.0008%
29273RBL2	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2047	139,136.84	3,003.33	150,000.00	139,154.39	0.0002%
29273VAS9	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/1/2028	1,508,700.05	21,322.89	1,430,000.00	1,428,658.26	0.0024%
29273VAT7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/1/2030	183,938.98	2,659.56	170,000.00	169,868.84	0.0003%
29273VAT7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/1/2030	2,564,325.76	37,077.33	2,370,000.00	2,367,591.08	0.0040%
29273VAU4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.07	12/1/2033	1,563,905.49	22,895.89	1,430,000.00	1,428,493.30	0.0025%
29273VAU4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.07	12/1/2033	1,367,050.25	20,013.89	1,250,000.00	1,248,682.96	0.0021%
29273VAU4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.07	12/1/2033	103,895.82	1,521.06	95,000.00	94,899.89	0.0002%
29273VAW0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	5/15/2054	1,666,022.89	28,907.08	1,650,000.00	1,650,099.99	0.0026%
29273VAW0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	5/15/2054	559,379.81	9,705.77	554,000.00	551,379.33	0.0009%
29273VAY6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	5/15/2034	229,782.11	3,660.53	224,000.00	223,273.91	0.0004%
29273VAZ3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	7/1/2029	2,077,753.72	20,722.92	2,030,000.00	2,026,024.03	0.0033%
29273VAZ3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	7/1/2029	755,360.71	7,533.75	738,000.00	736,554.55	0.0012%
29273VAZ3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	7/1/2029	991,794.76	9,891.88	969,000.00	967,102.11	0.0016%
29273VAZ3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	7/1/2029	1,821,872.72	18,170.83	1,780,000.00	1,776,513.68	0.0029%
29273VAZ3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	7/1/2029	5,019,361.70	50,061.67	4,904,000.00	4,894,395.00	0.0079%
29273VBA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	9/1/2034	3,087,990.00	32,666.67	3,000,000.00	2,992,350.44	0.0048%
29273VBA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	9/1/2034	4,992,250.50	52,811.11	4,850,000.00	4,837,633.23	0.0078%
29278NAD5	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	6/15/2038	362,743.90	4,334.53	354,000.00	353,006.75	0.0006%
29278NAE3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	6/15/2048	100,979.63	1,266.67	100,000.00	94,582.46	0.0002%
29278NAF0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	6/15/2028	642,590.75	6,646.20	636,000.00	635,511.91	0.0010%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
29278NAF0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	6/15/2028	707,253.97	7,315.00	700,000.00	695,154.40	0.0011%
29278NAF0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	6/15/2028	676,943.08	7,001.50	670,000.00	669,485.85	0.0011%
29278NAG8	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2029	358,837.64	6,961.50	351,000.00	350,646.18	0.0006%
29278NAG8	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2029	3,782,619.00	73,383.33	3,700,000.00	3,700,906.17	0.0059%
29278NAN3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	6/1/2027	285,505.89	3,850.00	280,000.00	304,147.32	0.0004%
29278NAQ6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	5/15/2030	1,679,006.78	19,598.96	1,775,000.00	1,781,660.33	0.0026%
29278NAQ6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	5/15/2030	860,786.57	10,047.92	910,000.00	880,667.25	0.0013%
29278NAR4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2050	3,015,485.13	50,055.56	3,400,000.00	2,853,171.01	0.0047%
29278NAR4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2050	2,438,995.32	40,486.11	2,750,000.00	2,827,842.35	0.0038%
29279FAA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	4/15/2049	183,125.27	4,155.56	176,000.00	175,766.82	0.0003%
29279FAA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	4/15/2049	489,027.70	11,097.22	470,000.00	531,746.46	0.0008%
29279FAA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	4/15/2049	3,927,828.87	89,131.94	3,775,000.00	4,030,392.58	0.0062%
29359UAC3	CORPORATE BONDS	NON-USD FIXED INCOME	ENSTAR GROUP LTD	0.03	9/1/2031	3,290,894.98	59,985.00	3,870,000.00	3,825,099.39	0.0052%
29359UAC3	CORPORATE BONDS	NON-USD FIXED INCOME	ENSTAR GROUP LTD	0.03	9/1/2031	2,631,865.62	47,972.50	3,095,000.00	3,096,120.77	0.0041%
29364DAV2	CORPORATE BONDS	USD FIXED INCOME	ENERGY ARKANSAS LLC	0.04	6/1/2028	5,082,024.06	51,480.00	5,148,000.00	5,146,888.98	0.0080%
29364DAV2	CORPORATE BONDS	USD FIXED INCOME	ENERGY ARKANSAS LLC	0.04	6/1/2028	2,902,321.43	29,400.00	2,940,000.00	3,120,630.44	0.0045%
29364GAL7	CORPORATE BONDS	USD FIXED INCOME	ENERGY CORP	0.03	6/15/2030	904,420.79	5,911.11	1,000,000.00	995,254.38	0.0014%
29364NAT5	CORPORATE BONDS	USD FIXED INCOME	ENERGY MISSISSIPPI LLC	0.03	6/1/2028	839,548.95	6,341.25	890,000.00	819,487.82	0.0013%
29364WAV0	CORPORATE BONDS	USD FIXED INCOME	ENERGY LOUISIANA LLC	0.05	1/15/2045	2,081,197.28	14,231.25	2,250,000.00	2,446,921.79	0.0033%
29364WAW8	CORPORATE BONDS	USD FIXED INCOME	ENERGY LOUISIANA LLC	0.03	4/1/2028	426,847.44	6,026.04	445,000.00	444,987.22	0.0007%
29364WBH0	CORPORATE BONDS	USD FIXED INCOME	ENERGY LOUISIANA LLC	0.02	6/15/2032	3,650,474.92	21,402.23	4,314,000.00	3,569,005.23	0.0057%
29364WBM9	CORPORATE BONDS	USD FIXED INCOME	ENERGY LOUISIANA LLC	0.05	3/15/2034	7,106,009.75	177,654.18	6,910,000.00	6,898,166.86	0.0111%
29364WBM9	CORPORATE BONDS	USD FIXED INCOME	ENERGY LOUISIANA LLC	0.05	3/15/2034	4,437,399.72	110,937.45	4,315,000.00	4,307,610.71	0.0070%
29364WBN7	CORPORATE BONDS	USD FIXED INCOME	ENERGY LOUISIANA LLC	0.06	3/15/2054	3,642,617.46	96,665.19	3,529,000.00	3,516,208.81	0.0057%
29365TAJ3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TEXAS INC	0.04	9/30/2049	825,413.27	16,751.56	1,125,000.00	1,140,577.85	0.0013%
29365TAK0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TEXAS INC	0.02	3/15/2031	666,885.14	6,455.56	800,000.00	724,149.33	0.0010%
29365TAP9	CORPORATE BONDS	USD FIXED INCOME	ENERGY TEXAS INC	0.06	9/15/2054	3,647,058.32	8,978.67	3,640,000.00	3,613,954.10	0.0057%
29366MAD0	CORPORATE BONDS	USD FIXED INCOME	ENERGY ARKANSAS LLC	0.05	1/15/2033	1,873,139.27	12,042.42	1,830,000.00	1,824,818.77	0.0029%
29366MAD0	CORPORATE BONDS	USD FIXED INCOME	ENERGY ARKANSAS LLC	0.05	1/15/2033	2,997,022.83	19,267.87	2,928,000.00	2,955,759.55	0.0047%
29373MAC3	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 3 A3 144A	0.01	8/20/2027	12,162,739.44	4,670.91	12,530,000.00	12,529,329.86	0.0191%
29374FAC7	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 3 A3 144A	0.04	7/20/2029	1,106,120.19	1,457.65	1,112,000.00	1,111,755.50	0.0017%
29374JAB1	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A2 144A	0.05	5/21/2029	2,141,229.77	3,053.35	2,148,982.23	2,148,816.81	0.0034%
29374LAB6	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 3 A2 144A	0.06	3/20/2030	3,191,331.51	6,126.72	3,132,982.22	3,132,934.19	0.0050%
29374LAC4	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 3 A3 144A	0.06	6/20/2030	10,269,762.02	19,057.29	9,730,000.00	9,729,215.55	0.0161%
29374YAC6	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A3 144A	0.01	5/20/2027	9,724,507.65	2,238.50	9,900,000.00	9,899,508.87	0.0152%
29374YAC6	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A3 144A	0.01	5/20/2027	4,803,317.42	1,105.68	4,890,000.00	4,889,757.44	0.0075%
29375CAB5	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A2 144A	0.06	1/22/2029	759,667.73	1,276.35	758,105.05	758,007.72	0.0012%
29375CAB5	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A2 144A	0.06	1/22/2029	2,929,954.03	4,922.76	2,923,926.94	2,923,551.24	0.0046%
29375CAC3	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A3 144A	0.05	10/22/2029	4,063,206.80	6,624.44	4,000,000.00	3,999,123.28	0.0064%
29375JAC8	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A3 144A	0.03	1/20/2028	1,684,426.63	1,709.57	1,711,000.00	1,710,943.81	0.0026%
29375NAB1	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A2 144A	0.06	4/22/2030	2,317,713.67	3,914.02	2,303,872.24	2,303,536.20	0.0036%
29375NAB1	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A2 144A	0.06	4/22/2030	1,490,529.65	2,517.12	1,481,628.18	1,481,412.06	0.0023%
29375PAB6	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A2 144A	0.05	3/20/2030	1,750,449.74	2,780.62	1,740,000.00	1,739,777.06	0.0027%
29375PAB6	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A2 144A	0.05	3/20/2030	3,420,419.04	5,433.39	3,400,000.00	3,399,564.37	0.0054%
29375PAC4	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A3 144A	0.05	9/20/2030	4,589,967.15	7,095.00	4,500,000.00	4,498,733.42	0.0072%
293791AP4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.07	10/15/2034	472,004.69	10,551.33	420,000.00	450,048.69	0.0007%
29379VAM5	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.08	4/15/2038	2,451,014.50	57,044.44	2,000,000.00	2,231,368.42	0.0038%
29379VAQ6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.06	9/1/2040	447,274.31	12,900.00	400,000.00	417,863.76	0.0007%
29379VAW3	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	8/15/2042	314,865.07	722.11	335,000.00	333,851.37	0.0005%
29379VAY9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2043	1,974,576.92	4,380.78	2,215,000.00	2,243,586.18	0.0031%
29379VAY9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2043	541,114.31	1,200.51	607,000.00	618,728.74	0.0008%
29379VBC6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	2/15/2045	483,317.96	1,133.33	500,000.00	499,371.89	0.0008%
29379VBF9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	10/15/2054	92,821.49	1,870.00	100,000.00	102,841.50	0.0001%
29379VBJ1	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	5/15/2046	243,344.83	3,751.22	260,000.00	283,925.24	0.0004%
29379VBN2	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	8/16/2077	2,659,555.65	5,967.50	2,728,000.00	2,650,755.89	0.0042%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
29379VBQ5	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2048	794,858.06	1,766.11	935,000.00	933,897.12	0.0012%
29379VBQ5	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2048	59,508.09	132.22	70,000.00	69,917.14	0.0001%
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	993,848.51	15,562.50	1,000,000.00	1,001,840.50	0.0016%
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	3,726,931.91	58,359.38	3,750,000.00	3,716,635.31	0.0058%
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	4,770,472.85	74,700.00	4,800,000.00	4,765,034.31	0.0075%
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	1,590,157.62	24,900.00	1,600,000.00	1,605,287.54	0.0025%
29379VBU6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	2/1/2049	54,966.17	240.00	60,000.00	73,740.39	0.0001%
29379VBV4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	7/31/2029	426,342.78	1,171.88	450,000.00	429,113.37	0.0007%
29379VBV4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	7/31/2029	1,326,399.75	3,645.83	1,400,000.00	1,473,834.61	0.0021%
29379VBV4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	7/31/2029	1,531,991.71	4,210.94	1,617,000.00	1,702,278.87	0.0024%
29379VBW2	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2050	2,052,720.64	8,575.00	2,450,000.00	2,174,251.50	0.0032%
29379VBW2	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2050	544,599.35	2,275.00	650,000.00	559,418.30	0.0009%
29379VBX0	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	1/31/2030	3,790,763.20	9,566.67	4,100,000.00	3,655,251.64	0.0059%
29379VBX0	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	1/31/2030	1,479,322.22	3,733.33	1,600,000.00	1,561,275.15	0.0023%
29379VBX0	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	1/31/2030	508,517.01	1,283.33	550,000.00	573,467.21	0.0008%
29379VBY8	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2051	2,182,281.77	8,772.08	2,845,000.00	2,493,693.81	0.0034%
29379VBZ5	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2060	15,353.24	65.83	20,000.00	22,213.12	0.0000%
29379VCB7	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	2/15/2053	2,798,081.04	5,866.67	4,000,000.00	3,968,694.23	0.0044%
29379VCD3	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	1/31/2033	3,650,202.49	15,648.75	3,510,000.00	3,564,518.36	0.0057%
29379VCG6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	2/15/2035	2,298,683.20	7,238.96	2,289,000.00	2,275,332.23	0.0036%
29379VCH4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.06	2/16/2055	2,380,883.73	8,297.25	2,340,000.00	2,332,120.99	0.0037%
29379VCH4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.06	2/16/2055	2,838,745.99	9,892.88	2,790,000.00	2,780,605.79	0.0044%
29425AAD5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC33 A4	0.04	9/10/2058	1,401,474.65	4,502.12	1,430,000.00	1,370,716.12	0.0022%
29425AAD5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC33 A4	0.04	9/10/2058	1,489,679.34	4,785.47	1,520,000.00	1,451,541.09	0.0023%
29425AAD5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC33 A4	0.04	9/10/2058	6,523,227.44	20,955.31	6,656,000.00	7,307,776.10	0.0102%
29426VAD8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC48 A5	0.05	5/15/2054	1,967,177.40	7,903.47	2,000,000.00	2,056,100.52	0.0031%
29426VAG1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC48 AS	0.05	5/15/2054	1,907,409.66	8,185.26	1,950,000.00	1,974,059.59	0.0030%
29439DAA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	EQT TRUST 2024-EXT EXTR A 144A	0.05	7/5/2041	5,096,922.83	22,233.88	5,005,000.00	5,004,978.71	0.0080%
294429AT2	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.02	9/15/2031	2,018,797.55	25,573.22	2,360,000.00	2,020,163.40	0.0032%
294429AT2	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.02	9/15/2031	598,795.88	7,585.28	700,000.00	579,479.78	0.0009%
294429AV7	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	12/15/2027	956,317.39	10,120.67	940,000.00	939,463.80	0.0015%
294429AV7	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	12/15/2027	1,017,358.93	10,766.67	1,000,000.00	999,429.59	0.0016%
294429AW5	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	6/1/2028	1,433,845.24	17,578.00	1,410,000.00	1,406,810.23	0.0022%
294429AX3	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	9/15/2029	873,986.11	1,856.00	870,000.00	869,724.23	0.0014%
294429AX3	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	9/15/2029	311,420.34	661.33	310,000.00	309,901.74	0.0005%
29444UBS4	CORPORATE BONDS	USD FIXED INCOME	EQUINIX INC	0.03	5/15/2031	338,929.52	2,870.83	390,000.00	388,689.16	0.0005%
29444UBU9	CORPORATE BONDS	USD FIXED INCOME	EQUINIX INC	0.04	4/15/2032	1,883,886.36	29,466.67	2,000,000.00	1,991,667.94	0.0030%
29446MAC6	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.03	11/18/2049	781,531.79	9,912.32	1,066,000.00	1,050,824.81	0.0012%
29446MAH5	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.04	4/6/2050	940,231.34	17,659.79	1,185,000.00	1,177,053.58	0.0015%
29446MAJ1	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	1/22/2026	382,781.37	752.65	397,000.00	396,602.39	0.0006%
29446MAJ1	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	1/22/2026	4,242,413.16	8,341.67	4,400,000.00	4,434,530.12	0.0066%
29446MAJ1	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	1/22/2026	3,639,797.66	7,156.77	3,775,000.00	3,808,100.51	0.0057%
29446MAK8	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	5/22/2030	4,517,065.75	32,656.25	5,000,000.00	4,506,485.42	0.0071%
29446MAK8	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	5/22/2030	2,642,477.61	19,103.91	2,925,000.00	2,597,618.02	0.0041%
29446MAK8	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	5/22/2030	2,258,527.88	16,328.13	2,500,000.00	2,491,397.43	0.0035%
29449WAF4	CORPORATE BONDS	USD FIXED INCOME	EQUITABLE FINANCIAL LIFE 144A	0.02	3/8/2028	4,540,991.80	43,250.00	5,000,000.00	4,460,823.26	0.0071%
29449WAP2	CORPORATE BONDS	USD FIXED INCOME	EQUITABLE FINANCIAL LIFE 144A	0.06	12/2/2025	1,008,974.70	13,597.22	1,000,000.00	999,896.97	0.0016%
29670GAE2	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL UTILITIES INC	0.03	4/15/2050	545,856.81	9,810.98	775,000.00	775,000.00	0.0009%
29670GAG7	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL UTILITIES INC	0.05	5/1/2052	1,036,199.41	19,080.00	1,080,000.00	1,070,904.22	0.0016%
29670VAA7	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL PROPERTIES LP	0.03	7/15/2031	1,245,538.62	5,484.54	1,455,000.00	1,304,923.07	0.0020%
29670VAA7	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL PROPERTIES LP	0.03	7/15/2031	6,627,463.93	29,183.04	7,742,000.00	6,161,922.30	0.0104%
29717PAV9	CORPORATE BONDS	USD FIXED INCOME	ESSEX PORTFOLIO LP	0.03	3/15/2032	1,901,241.15	27,066.07	2,215,000.00	1,956,043.35	0.0030%
29717PBA4	CORPORATE BONDS	USD FIXED INCOME	ESSEX PORTFOLIO LP	0.06	4/1/2034	4,389,967.67	109,122.90	4,277,000.00	4,274,373.27	0.0069%
29717PBA4	CORPORATE BONDS	USD FIXED INCOME	ESSEX PORTFOLIO LP	0.06	4/1/2034	733,885.17	18,242.43	715,000.00	713,291.64	0.0012%
29736RAP5	CORPORATE BONDS	USD FIXED INCOME	ESTEE LAUDER COS INC/THE	0.02	12/1/2029	2,180,588.04	14,250.00	2,400,000.00	2,387,372.35	0.0034%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
299808AJ4	CORPORATE BONDS	USD FIXED INCOME	EVEREST REINSURANCE HOLDINGS I	0.03	10/15/2052	1,202,829.05	21,722.22	1,840,000.00	1,803,143.47	0.0019%
30036FAA9	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.03	4/15/2050	1,819,081.08	32,583.33	2,500,000.00	2,490,708.01	0.0029%
30036FAB7	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.06	3/15/2053	913,812.58	23,392.17	890,000.00	884,904.84	0.0014%
30036FAB7	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.06	3/15/2053	2,053,511.42	52,566.67	2,000,000.00	1,988,550.20	0.0032%
30037DAA3	CORPORATE BONDS	USD FIXED INCOME	EVERGY METRO INC	0.02	6/1/2030	468,492.08	2,981.25	530,000.00	533,741.56	0.0007%
30037DAA3	CORPORATE BONDS	USD FIXED INCOME	EVERGY METRO INC	0.02	6/1/2030	2,740,236.69	17,437.50	3,100,000.00	2,716,643.86	0.0043%
30037DAB1	CORPORATE BONDS	USD FIXED INCOME	EVERGY METRO INC	0.05	4/15/2033	916,982.34	17,017.00	910,000.00	908,978.07	0.0014%
30037EAA1	CORPORATE BONDS	USD FIXED INCOME	EVERGY MISSOURI WEST INC 144A	0.04	3/15/2032	2,453,119.64	47,119.79	2,725,000.00	2,723,054.00	0.0038%
30037FAA8	CORPORATE BONDS	USD FIXED INCOME	EVERGY MISSOURI WEST INC 144A	0.05	12/15/2027	671,848.76	7,175.67	660,000.00	665,404.50	0.0011%
30037FAA8	CORPORATE BONDS	USD FIXED INCOME	EVERGY MISSOURI WEST INC 144A	0.05	12/15/2027	1,374,236.09	14,677.50	1,350,000.00	1,334,852.28	0.0022%
30037HAA4	CORPORATE BONDS	USD FIXED INCOME	EVERGY MISSOURI WEST STORM FUN	0.05	12/1/2040	1,277,417.88	33,104.54	1,242,000.00	1,241,925.27	0.0020%
30040WAT5	CORPORATE BONDS	USD FIXED INCOME	EVERSOURCE ENERGY	0.05	3/1/2028	1,691,557.64	44,962.50	1,650,000.00	1,683,635.83	0.0027%
30161NAC5	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.06	6/15/2035	488,950.42	5,521.88	465,000.00	457,086.43	0.0008%
30161NAX9	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.04	4/15/2030	4,873,968.05	76,500.00	5,000,000.00	4,665,266.65	0.0076%
30161NBB6	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.03	3/15/2027	268,952.47	3,550.56	280,000.00	279,805.60	0.0004%
30161NBE0	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.03	3/15/2032	308,842.17	5,236.61	339,000.00	338,817.66	0.0005%
30161NBE0	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.03	3/15/2032	364,415.54	6,178.89	400,000.00	369,108.26	0.0006%
30161NBH3	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.04	3/15/2052	203,009.03	4,745.29	251,000.00	250,831.04	0.0003%
30161NBJ9	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.05	3/15/2028	826,896.02	19,235.25	810,000.00	809,028.00	0.0013%
30190AAC8	CORPORATE BONDS	USD FIXED INCOME	F&G ANNUITIES & LIFE INC	0.07	1/13/2028	4,042,442.61	36,479.53	3,858,000.00	3,954,852.37	0.0063%
30190AAF1	CORPORATE BONDS	USD FIXED INCOME	F&G ANNUITIES & LIFE INC	0.07	6/4/2029	785,459.01	12,095.42	770,000.00	768,111.78	0.0012%
302154DY2	CORPORATE BONDS	NON-USD FIXED INCOME	EXPORT-IMPORT BANK OF KOREA	0.05	9/18/2028	5,687,014.80	127,626.74	5,500,000.00	5,493,455.09	0.0089%
302155BA3	CORPORATE BONDS	USD FIXED INCOME	EXPORT-IMPORT BANK OF THE UNIT	0.03	11/12/2026	587,824.17	836.58	603,155.34	611,844.24	0.0009%
302155BH8	CORPORATE BONDS	USD FIXED INCOME	EXPORT-IMPORT BANK OF THE UNIT	0.02	1/14/2027	281,819.04	902.69	296,874.48	296,874.51	0.0004%
302155BJ4	CORPORATE BONDS	USD FIXED INCOME	EXPORT-IMPORT BANK OF THE UNIT	0.03	4/29/2026	510,329.82	1,218.44	521,791.31	515,364.03	0.0008%
30225VAF4	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.03	6/1/2031	860,715.84	6,375.00	1,000,000.00	841,163.71	0.0013%
30225VAG2	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.02	3/15/2032	146,798.24	1,917.99	177,000.00	176,733.39	0.0002%
30225VAH0	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.04	4/1/2029	1,933,359.14	32,500.00	2,000,000.00	1,954,884.23	0.0030%
30225VAK3	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.06	7/1/2030	392,386.72	3,465.00	378,000.00	383,345.80	0.0006%
30225VAM9	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.04	12/15/2027	1,467,348.74	11,947.92	1,500,000.00	1,452,405.40	0.0023%
30225VAN7	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.04	6/15/2029	1,406,523.58	11,922.22	1,450,000.00	1,336,528.26	0.0022%
30225VAR8	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.06	1/15/2031	1,241,108.45	8,895.89	1,180,000.00	1,176,913.17	0.0019%
30227FAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	EXTENDED STAY AMERI ESH A 144A	0.07	7/15/2038	1,791,352.50	5,549.36	1,799,224.11	1,778,543.75	0.0028%
30227FAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	EXTENDED STAY AMERI ESH A 144A	0.07	7/15/2038	2,378,020.45	7,366.78	2,388,470.00	2,362,718.60	0.0037%
30231GAT9	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/1/2026	127,685.45	1,977.95	130,000.00	129,129.94	0.0002%
30231GAW2	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/1/2046	783,734.24	18,513.00	900,000.00	904,270.40	0.0012%
30231GBE1	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.02	8/16/2029	2,203,345.67	2,419.67	2,380,000.00	2,167,831.99	0.0035%
30231GBF8	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/19/2040	3,444,867.79	71,330.63	3,750,000.00	4,287,996.68	0.0054%
30231GBG6	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/19/2050	266,016.24	5,841.45	300,000.00	357,159.17	0.0004%
30231GBG6	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/19/2050	159,609.74	3,504.87	180,000.00	180,000.00	0.0003%
30231GBH4	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2025	2,721,002.52	37,026.00	2,750,000.00	2,766,337.47	0.0043%
30231GBH4	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2025	949,877.24	12,925.44	960,000.00	963,497.45	0.0015%
30231GBK7	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2030	337,053.93	5,484.15	350,000.00	350,000.00	0.0005%
30231GBK7	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2030	3,274,238.15	53,274.60	3,400,000.00	3,066,460.90	0.0051%
30231GBM3	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	4/15/2051	809,796.08	13,888.55	1,065,000.00	1,065,000.00	0.0013%
30231GBN1	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	10/15/2030	173,343.56	1,873.40	190,000.00	196,997.66	0.0003%
302491AT2	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2026	1,453,935.51	20,000.00	1,500,000.00	1,550,598.11	0.0023%
302491AU9	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2029	2,574,704.91	39,531.25	2,750,000.00	2,592,127.20	0.0040%
302491AU9	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2029	280,876.90	4,312.50	300,000.00	318,830.01	0.0004%
302961AD9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB49 MORT SB49 A10F	0.03	3/25/2028	742,332.70	2,039.20	776,836.27	769,384.32	0.0012%
302966AL0	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB56 MORT SB56 A10F	0.04	10/25/2028	3,457,807.42	10,898.64	3,534,694.08	3,534,694.08	0.0054%
30296RAP5	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB48 MORT SB48 A10F	0.03	2/25/2028	2,129,693.33	6,218.47	2,214,291.67	2,213,189.74	0.0033%
302970AF5	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB59 MORTG SB59 A7H	0.03	11/25/2038	293,845.84	841.96	303,410.46	304,523.24	0.0005%
302970AG3	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB59 MORT SB59 A10F	0.03	1/25/2029	147,604.87	440.07	152,184.72	152,539.36	0.0002%
30297CAJ1	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB52 MORT SB52 A10F	0.03	6/25/2028	3,381,196.56	10,139.99	3,496,547.67	3,487,757.76	0.0053%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
30297CAJ1	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB52 MORT SB52 A10F	0.03	6/25/2028	475,195.19	1,425.08	491,406.70	490,170.84	0.0007%
30297CAK8	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB52 MORT SB52 A10H	0.03	6/25/2038	516,084.40	1,559.40	545,564.18	539,865.13	0.0008%
30297DAJ9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB53 MORT SB53 A10F	0.04	6/25/2028	623,707.84	1,965.53	644,437.46	644,437.99	0.0010%
30297DAM2	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB53 MORT SB53 A10H	0.03	5/25/2038	861,920.53	2,608.75	910,028.46	951,767.92	0.0014%
30297JAD9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB54 MORTG SB54 A7H	0.04	7/25/2038	367,784.06	1,094.99	374,353.94	372,145.32	0.0006%
30297JAE7	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB54 MORT SB54 A10F	0.04	5/25/2028	674,907.24	2,047.54	698,024.12	692,806.49	0.0011%
30297PAK9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB55 MORT SB55 A10H	0.04	7/25/2038	726,434.74	2,362.99	756,155.58	747,994.99	0.0011%
30303M8H8	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.04	8/15/2032	1,915,849.42	3,422.22	2,000,000.00	1,999,571.22	0.0030%
30303M8U9	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.05	8/15/2034	3,869,130.95	11,161.18	3,845,000.00	3,837,731.05	0.0061%
30303M8U9	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.05	8/15/2034	1,479,225.62	4,267.08	1,470,000.00	1,467,220.97	0.0023%
30303M8V7	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.05	8/15/2054	1,963,208.67	6,352.50	1,925,000.00	1,917,325.91	0.0031%
30303M8V7	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.05	8/15/2054	4,736,177.18	15,325.20	4,644,000.00	4,625,486.51	0.0074%
30303M8V7	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.05	8/15/2054	5,155,334.98	16,681.50	5,055,000.00	5,034,848.04	0.0081%
30303M8W5	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.06	8/15/2064	2,437,934.60	8,072.17	2,380,000.00	2,369,723.00	0.0038%
30305LAJ1	CMO/REMIC	USD FIXED INCOME	FRESB 2017-SB38 MORT SB38 A10F	0.03	8/25/2027	1,193,613.99	3,017.75	1,240,171.13	1,261,491.35	0.0019%
303075AB1	CORPORATE BONDS	USD FIXED INCOME	FACTSET RESEARCH SYSTEMS INC	0.03	3/1/2032	6,320,069.84	121,302.00	7,032,000.00	6,086,356.48	0.0099%
303075AB1	CORPORATE BONDS	USD FIXED INCOME	FACTSET RESEARCH SYSTEMS INC	0.03	3/1/2032	3,739,734.16	71,777.25	4,161,000.00	3,574,741.52	0.0059%
30308GAH3	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB60 MORT SB60 A10H	0.04	1/25/2039	487,737.24	1,509.87	517,668.53	519,440.29	0.0008%
30308LAE9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB57 MORT SB57 A10H	0.04	8/25/2038	947,741.18	3,200.00	989,692.15	991,458.95	0.0015%
30321L2A9	CORPORATE BONDS	USD FIXED INCOME	F&G GLOBAL FUNDING 144A	0.02	6/30/2026	6,208,604.51	19,600.49	6,610,000.00	6,540,670.24	0.0097%
30321L2C5	CORPORATE BONDS	USD FIXED INCOME	F&G GLOBAL FUNDING 144A	0.02	9/20/2028	5,188,556.00	52,977.94	5,923,000.00	5,848,756.98	0.0081%
30321L2D3	CORPORATE BONDS	USD FIXED INCOME	F&G GLOBAL FUNDING 144A	0.02	4/11/2027	1,855,930.00	17,888.89	2,000,000.00	1,998,865.68	0.0029%
30711XBB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FANNIE MAE CONNECTICUT C03 1M2	0.10	7/25/2025	2,722,709.79	5,372.31	2,640,619.53	2,694,538.36	0.0043%
30711XCL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FANNIE MAE CONNECTICUT C03 1M2	0.11	10/25/2028	1,299,462.85	2,598.38	1,241,568.39	1,307,030.17	0.0020%
30958QAA9	CORPORATE BONDS	USD FIXED INCOME	FARMERS EXCHANGE CAPITAL 144A	0.05	10/15/2054	5,601,789.89	140,276.88	6,430,000.00	5,312,500.64	0.0088%
309601AE2	CORPORATE BONDS	USD FIXED INCOME	FARMERS INSURANCE EXCHANG 144A	0.05	11/1/2057	329,981.41	6,645.80	420,000.00	329,546.62	0.0005%
31282YC49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS STRIP 212 IO	0.06	5/15/2031	0,422.20	15.48	3,096.24	3,416.71	0.0000%
31283GX77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-0702	0.08	5/1/2027	0,686.08	4.24	678.48	681.83	0.0000%
31283GXZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-0696	0.08	2/1/2027	0,671.40	4.20	671.34	674.36	0.0000%
31283H6G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1771	0.06	2/1/2035	12,458.08	55.47	12,103.23	12,522.04	0.0000%
31283H6W0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1785	0.06	5/1/2033	11,695.25	56.18	11,235.23	11,375.33	0.0000%
31283HQF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1354	0.08	12/1/2031	9,632.54	58.67	9,386.92	9,562.25	0.0000%
31283HRL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1391	0.07	4/1/2032	0,392.55	2.18	374.53	379.96	0.0000%
31283HX42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1599	0.08	11/1/2032	2,651.67	16.14	2,582.25	2,637.02	0.0000%
31283HXS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1589	0.05	9/1/2033	0,195.35	0.80	191.56	199.28	0.0000%
31283HZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1665	0.06	3/1/2034	14,825.12	66.15	14,431.90	14,944.96	0.0000%
31283HZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1665	0.06	3/1/2034	12,571.57	56.09	12,238.12	12,648.31	0.0000%
31287QNC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C6-4887	0.06	3/1/2032	3,460.70	16.98	3,396.05	3,419.57	0.0000%
31287QQJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C6-4957	0.08	2/1/2032	12,928.46	80.87	12,939.41	13,190.43	0.0000%
31288BRE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-3185	0.07	11/1/2032	7,011.19	36.85	6,803.31	6,936.77	0.0000%
31288JJV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9276	0.06	5/1/2033	74,043.17	363.30	72,660.00	74,250.61	0.0001%
31288JJW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9277	0.06	5/1/2033	24,241.98	118.95	23,789.13	24,309.83	0.0000%
31288JJX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9278	0.06	5/1/2033	5,076.72	24.91	4,981.88	5,091.00	0.0000%
31288JKE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9293	0.06	5/1/2033	4,772.25	23.40	4,680.82	4,783.28	0.0000%
31288Q3L2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1703	0.03	12/1/2050	1,730,991.77	8,162.14	1,844,066.38	1,701,822.94	0.0027%
31288QF62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1089	0.07	6/1/2047	3,358,226.18	35,126.43	3,261,404.67	3,394,950.18	0.0053%
31288QFR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1076	0.03	11/1/2048	1,010,749.06	5,277.21	1,050,275.30	1,088,599.39	0.0016%
31288QFS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1077	0.03	11/1/2047	415,183.69	2,046.13	419,259.20	434,743.72	0.0007%
31288QFT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1078	0.05	4/1/2045	1,084,927.87	8,157.13	1,060,966.51	1,101,762.37	0.0017%
31288QFW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1081	0.03	2/1/2050	611,306.70	3,248.47	625,768.48	646,732.17	0.0010%
31288QFZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1084	0.07	8/1/2047	2,028,232.51	23,752.13	1,969,603.50	2,050,611.85	0.0032%
31288QKP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1202	0.07	6/1/2044	6,034,738.54	61,962.98	5,855,163.14	6,111,274.93	0.0095%
31288QLN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1233	0.03	2/1/2049	715,782.57	3,495.14	739,746.68	770,278.27	0.0011%
31288QM72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1282	0.07	10/1/2043	2,241,378.43	24,447.94	2,175,758.79	2,298,865.47	0.0035%
3128E6XL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D9-9683	0.03	11/1/2032	30,136.36	79.12	31,648.96	32,448.17	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3128DFM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D7-1972	0.08	6/1/2026	0,477.02		2.98	476.65	475.52 0.0000%
3128FMF97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D7-9192	0.08	4/1/2027	0,967.36		6.44	966.26	967.02 0.0000%
3128HD4K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-7126	0.08	3/1/2033	0,151.69		1.55	149.87	150.02 0.0000%
3128JR6V3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-8084	0.06	1/1/2035	0,927.06		9.69	911.66	917.32 0.0000%
3128JRJS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-7473	0.06	12/1/2035	190,384.11	1,961.27	183,826.26	185,836.18	0.0003%
3128K2F53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-1988	0.05	2/1/2036	0,797.46		3.25	780.92	816.54 0.0000%
3128K6VS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-6025	0.05	7/1/2035	0,724.98		2.96	711.06	742.60 0.0000%
3128K7Y69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7033	0.05	9/1/2035	4,295.60		17.54	4,209.06	4,397.34 0.0000%
3128K7ZD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7040	0.05	9/1/2035	0,672.99		2.75	659.04	688.51 0.0000%
3128K8GK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7402	0.05	10/1/2035	0,176.63		0.72	173.18	180.92 0.0000%
3128K8GM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7404	0.05	10/1/2035	1,733.14		7.07	1,697.89	1,774.17 0.0000%
3128KCVG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A5-0647	0.05	7/1/2036	1,161.24		4.74	1,137.39	1,190.06 0.0000%
3128KKS34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A5-6838	0.06	1/1/2037	16,704.40		74.13	16,174.56	16,081.50 0.0000%
3128KWB28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A6-5457	0.06	9/1/2037	0,293.71		1.43	285.25	293.30 0.0000%
3128L54A6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A7-2617	0.06	2/1/2038	1,245.67		5.92	1,184.99	1,218.84 0.0000%
3128LDHK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A7-9234	0.05	5/1/2036	5,366.49		21.92	5,261.51	5,503.63 0.0000%
3128LXAF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1806	0.05	3/1/2035	219,268.37	896.10	215,065.04	224,466.14	0.0003%
3128LXAT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1818	0.05	5/1/2035	1,561.81		6.38	1,531.84	1,599.38 0.0000%
3128LXAU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1819	0.05	6/1/2035	1,438.23		5.88	1,410.59	1,473.01 0.0000%
3128LXBH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1840	0.05	7/1/2035	0,378.46		1.55	371.13	387.62 0.0000%
3128LXC81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1895	0.05	7/1/2035	1,977.16		8.08	1,939.07	2,025.17 0.0000%
3128LXCU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1883	0.05	8/1/2035	0,415.40		1.70	407.45	425.60 0.0000%
3128LXE30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1954	0.05	11/1/2035	3,657.31		14.93	3,584.39	3,745.88 0.0000%
3128LXFW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1981	0.05	12/1/2035	3,432.57		14.01	3,361.36	3,304.65 0.0000%
3128LXQ37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2274	0.05	7/1/2036	1,950.08		7.96	1,909.65	1,998.13 0.0000%
3128LXS76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2342	0.05	10/1/2036	0,319.18		1.30	312.50	327.17 0.0000%
3128M4AH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2408	0.06	12/1/2036	17,033.73		75.71	16,518.25	17,227.19 0.0000%
3128M4EM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2540	0.05	11/1/2034	2,172.66		8.88	2,130.47	2,222.08 0.0000%
3128M4QW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2869	0.05	11/1/2035	1,880.92		7.68	1,843.04	1,926.10 0.0000%
3128M5DM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-3408	0.05	12/1/2036	0,487.91		1.99	477.60	500.15 0.0000%
3128M5GA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-3493	0.06	10/1/2037	16,766.02		79.78	15,956.43	16,997.84 0.0000%
3128M5VT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-3926	0.06	2/1/2038	106,306.20		505.86	101,172.93	107,993.08 0.0002%
3128M6EF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4334	0.05	4/1/2038	38,159.75		155.20	37,246.91	38,036.05 0.0001%
3128M6JM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4468	0.05	7/1/2038	11,407.19		46.39	11,134.59	11,815.85 0.0000%
3128M6QT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4666	0.06	8/1/2038	261,838.48	1,170.95	255,479.22	269,918.01	0.0004%
3128M6RH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4688	0.06	9/1/2038	8,155.22		36.46	7,955.60	8,303.48 0.0000%
3128M6UB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4778	0.06	7/1/2038	6,066.99		28.89	5,778.08	5,945.50 0.0000%
3128M6VG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4815	0.05	9/1/2038	8,480.69		34.49	8,278.01	8,604.54 0.0000%
3128M6YJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4913	0.05	3/1/2038	5,715.85		23.29	5,589.43	5,864.16 0.0000%
3128M7HB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5326	0.05	2/1/2038	1,939.78		7.92	1,901.49	1,994.72 0.0000%
3128M7KV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5408	0.05	12/1/2036	0,503.23		2.05	492.90	516.14 0.0000%
3128M7LA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5421	0.05	11/1/2035	0,004.03		0.02	3.96	4.17 0.0000%
3128M7ME3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5457	0.05	5/1/2039	63,394.44		237.25	63,266.07	65,546.90 0.0001%
3128M7QZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5572	0.05	2/1/2039	534,694.39	2,184.35	524,244.51	555,920.26	0.0008%
3128M7T97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5676	0.04	11/1/2039	71,210.91		242.66	72,797.22	73,466.21 0.0001%
3128M7WA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5741	0.05	12/1/2039	20,628.16		77.20	20,586.41	21,311.01 0.0000%
3128M7Z74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5866	0.05	2/1/2040	355,635.04	1,330.10	354,692.46	382,652.85	0.0006%
3128M83H5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6800	0.04	10/1/2041	7,603.42		25.91	7,772.87	8,252.36 0.0000%
3128M84A9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6817	0.06	5/1/2040	91,245.61		407.93	89,003.36	94,279.32 0.0001%
3128M8AY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6023	0.04	9/1/2040	4,512.35		15.38	4,612.90	4,891.58 0.0000%
3128M8C28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6089	0.06	8/1/2037	19,068.08		90.72	18,144.32	19,134.96 0.0000%
3128M8F25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6185	0.05	12/1/2040	4,962.70		18.57	4,952.65	5,211.18 0.0000%
3128M8HG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6231	0.04	12/1/2040	123,259.05		420.02	126,005.40	132,311.62 0.0002%
3128M8NA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6385	0.06	8/1/2040	133,020.38		594.75	129,764.35	141,600.04 0.0002%
3128M8U28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6601	0.05	12/1/2040	164,537.06		615.76	164,203.52	170,965.83 0.0003%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3128M8UV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6596	0.05	6/1/2041	583,817.20	2,374.32	569,836.10	627,742.79	0.0009%
3128M8W67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6669	0.07	9/1/2039	21,200.45	109.76	20,263.42	21,955.55	0.0000%
3128M8YE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6709	0.05	4/1/2039	9,153.67	34.26	9,135.14	9,712.05	0.0000%
3128M96F4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7770	0.05	10/1/2039	459,781.17	1,869.98	448,795.98	481,287.64	0.0007%
3128M96G2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7771	0.04	7/1/2044	137,508.86	470.21	141,063.23	147,603.36	0.0002%
3128M96Y3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7787	0.04	8/1/2044	167,546.90	572.93	171,878.39	180,809.89	0.0003%
3128M96Y3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7787	0.04	8/1/2044	1,034,419.97	3,537.21	1,061,162.24	1,116,057.88	0.0016%
3128M9C67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6993	0.04	4/1/2042	20,564.98	63.57	21,793.79	22,860.52	0.0000%
3128M9CJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6973	0.04	4/1/2042	450,076.55	1,537.55	461,266.26	486,058.26	0.0007%
3128M9HC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7127	0.04	9/1/2042	59,907.97	185.07	63,452.72	66,974.48	0.0001%
3128M9N57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7312	0.04	2/1/2043	35,797.18	110.72	37,962.04	39,029.20	0.0001%
3128M9P30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7342	0.06	3/1/2040	172,442.29	770.48	168,105.10	178,028.66	0.0003%
3128M9P48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7343	0.06	8/1/2040	328,419.74	1,468.12	320,317.45	339,493.40	0.0005%
3128M9PU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7335	0.07	3/1/2039	47,226.87	257.30	44,108.78	50,373.43	0.0001%
3128M9VA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7509	0.07	9/1/2039	41,098.72	214.95	39,682.29	42,862.10	0.0001%
3128M9XL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7583	0.07	4/1/2039	36,744.22	192.28	35,497.45	38,854.92	0.0001%
3128MABS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-7849	0.04	5/1/2044	2,000,625.96	6,198.83	2,125,313.33	2,221,250.24	0.0031%
3128MABS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7849	0.04	5/1/2044	1,820,189.76	5,639.76	1,933,631.59	2,021,847.51	0.0029%
3128MAD22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7921	0.04	4/1/2043	573,764.00	1,777.00	609,256.25	633,908.07	0.0009%
3128MAD63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7925	0.04	2/1/2045	14,968.32	50.93	15,279.00	16,016.74	0.0000%
3128MAFB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7962	0.05	11/1/2041	95,278.77	387.04	92,888.55	98,940.03	0.0001%
3128MC4Y8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-4239	0.04	9/1/2026	4,088.09	13.70	4,109.95	4,146.15	0.0000%
3128MDM23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-4676	0.05	9/1/2026	14,328.99	53.81	14,348.92	14,512.36	0.0000%
3128MDQJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-4757	0.05	6/1/2026	0,427.19	1.77	423.94	429.34	0.0000%
3128ME3Y5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6015	0.03	1/1/2032	122,092.67	314.90	125,958.58	126,357.44	0.0002%
3128ME6J5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6073	0.03	12/1/2031	497,620.32	1,283.85	513,541.52	515,574.08	0.0008%
3128MECX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5286	0.03	7/1/2028	255,499.11	651.74	260,695.57	265,474.90	0.0004%
3128MEU90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5808	0.04	3/1/2031	438,774.79	1,301.75	446,315.15	456,994.39	0.0007%
3128MEUW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5797	0.03	5/1/2031	46,147.49	119.10	47,641.50	49,044.41	0.0001%
3128MEUX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5798	0.03	4/1/2031	106,340.93	274.46	109,782.92	112,974.64	0.0002%
3128MEZH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5944	0.04	6/1/2026	54,711.39	184.33	55,300.31	55,986.87	0.0001%
3128MFCN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6177	0.02	1/1/2032	231,323.97	409.93	245,960.81	238,265.12	0.0004%
3128MFTS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6661	0.03	7/1/2033	111,491.53	243.91	117,078.75	117,576.99	0.0002%
3128MFY28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6829	0.03	4/1/2034	75,111.50	195.65	78,261.85	78,571.10	0.0001%
3128MJ2E9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8772	0.05	7/1/2047	132,590.69	503.58	134,286.93	139,160.38	0.0002%
3128MJ2J8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8776	0.05	7/1/2047	329,689.13	1,244.82	331,951.92	343,756.21	0.0005%
3128MJ2Y5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8790	0.05	10/1/2047	154,412.87	583.63	155,633.99	160,772.80	0.0002%
3128MJ3A6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8792	0.04	12/1/2047	73,407.00	229.26	78,603.26	79,439.95	0.0001%
3128MJ3T5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8809	0.04	3/1/2048	118,249.59	410.75	123,223.68	123,495.52	0.0002%
3128MJ4X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8837	0.05	8/1/2048	537,293.43	2,043.16	544,841.57	566,896.40	0.0008%
3128MJ5E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8844	0.05	9/1/2048	228,628.68	943.43	226,422.11	235,951.14	0.0004%
3128MJB82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8062	0.05	6/1/2035	0,899.17	3.67	881.90	920.91	0.0000%
3128MJB01	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8035	0.05	1/1/2035	0,466.28	1.91	457.29	477.13	0.0000%
3128MJCJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8072	0.05	8/1/2035	8,831.50	36.08	8,658.73	9,044.62	0.0000%
3128MJCR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8079	0.05	9/1/2035	2,269.48	9.27	2,225.54	2,325.12	0.0000%
3128MJMS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8368	0.05	10/1/2039	35,773.73	133.88	35,701.24	36,579.53	0.0001%
3128MJPB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8417	0.05	8/1/2040	9,851.30	40.06	9,615.41	10,002.30	0.0000%
3128MJTV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8563	0.04	1/1/2044	79,921.62	274.07	82,222.19	83,989.61	0.0001%
3128MJUV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8595	0.04	7/1/2044	166,015.14	572.22	171,667.42	180,640.52	0.0003%
3128MJW55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8667	0.04	9/1/2045	356,465.11	1,110.38	380,700.57	389,996.93	0.0006%
3128MJW97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8671	0.04	10/1/2045	667,040.96	2,077.81	712,393.08	734,367.61	0.0010%
3128MJWQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8654	0.04	7/1/2045	569,781.51	1,774.85	608,519.20	621,205.51	0.0009%
3128MJWW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8660	0.04	8/1/2045	10,973.97	37.87	11,362.14	11,970.24	0.0000%
3128MJX54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8699	0.04	3/1/2046	361,479.33	1,247.55	374,263.65	393,749.15	0.0006%
3128MJX70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8701	0.03	4/1/2046	62,993.87	172.83	69,131.56	70,873.89	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	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	170,868.14	589.70	176,911.32	187,800.23	0.0003%
3128MJXA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8672	0.04	10/1/2045	99,049.86	341.85	102,553.52	108,454.24	0.0002%
3128MJXR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8687	0.04	1/1/2046	30,254.84	94.24	32,311.36	33,080.97	0.0000%
3128MJXR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8687	0.04	1/1/2046	402,263.47	1,253.02	429,606.64	443,829.48	0.0006%
3128MJXX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8693	0.04	2/1/2046	400,485.74	1,247.48	427,708.30	442,678.87	0.0006%
3128MJY61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8732	0.03	11/1/2046	764,372.16	2,099.43	839,770.51	836,526.75	0.0012%
3128MJY61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8732	0.03	11/1/2046	615,723.83	1,691.15	676,459.37	663,935.18	0.0010%
3128MJY61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8732	0.03	11/1/2046	99,221.39	272.52	109,008.68	111,408.63	0.0002%
3128MJY87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8734	0.04	10/1/2046	97,184.70	336.30	100,890.93	102,860.83	0.0002%
3128MJY95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8735	0.05	10/1/2046	80,176.35	302.66	80,709.66	85,794.34	0.0001%
3128MJYD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8707	0.04	5/1/2046	402,278.37	1,388.35	416,505.50	442,166.47	0.0006%
3128MJYY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8726	0.03	10/1/2046	529,817.79	1,455.20	582,079.86	599,061.78	0.0008%
3128MJZ29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8760	0.03	4/1/2047	516,522.71	1,422.10	568,841.81	595,783.25	0.0008%
3128MJZB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8737	0.03	12/1/2046	78,799.93	217.43	86,971.96	87,631.52	0.0001%
3128MJZM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8747	0.03	2/1/2047	326,523.89	896.19	358,476.99	357,831.97	0.0005%
3128MJZM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8747	0.03	2/1/2047	33,135.62	90.95	36,378.21	36,654.44	0.0001%
3128MJZY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8758	0.04	3/1/2047	73,189.73	253.96	76,186.52	76,737.43	0.0001%
3128MMS79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8541	0.03	2/1/2030	102,306.25	262.95	105,180.39	106,337.67	0.0002%
3128MMTB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8545	0.03	3/1/2030	121,587.60	312.45	124,979.99	126,365.42	0.0002%
3128MMU68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8604	0.03	6/1/2031	9,330.01	20.33	9,758.67	9,802.82	0.0000%
3128MMUF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8581	0.03	1/1/2031	361,538.19	787.50	378,000.21	382,696.21	0.0006%
3128MMW74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8669	0.03	12/1/2032	110,301.79	241.74	116,037.17	116,272.89	0.0002%
3128MMXJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8680	0.03	2/1/2033	20,416.43	44.76	21,485.08	21,531.44	0.0000%
3128MMXN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8684	0.03	3/1/2033	48,849.68	126.57	50,629.20	50,538.10	0.0001%
3128MMXV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8691	0.03	5/1/2033	142,381.98	369.11	147,644.87	147,583.72	0.0002%
3128NC3B8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1G-0794	0.06	4/1/2036	13,185.74	141.13	13,033.46	12,940.93	0.0000%
3128NGEV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1H-1348	0.07	10/1/2036	37,819.34	399.26	36,456.00	36,429.46	0.0001%
3128NHML4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1J-1263	0.06	1/1/2036	39,221.86	367.78	38,991.80	39,409.57	0.0001%
3128P74W0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1737	0.04	12/1/2033	93,794.84	281.52	96,521.01	100,282.54	0.0001%
3128P75Z2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1764	0.04	5/1/2034	107,742.42	323.07	110,765.82	115,107.85	0.0002%
3128P76T5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1782	0.04	8/1/2034	179,659.76	538.95	184,782.11	192,108.95	0.0003%
3128P77E7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1793	0.04	10/1/2034	103,355.32	310.27	106,377.01	108,313.68	0.0002%
3128P7L68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1249	0.05	5/1/2029	29,433.35	110.49	29,464.11	30,393.55	0.0000%
3128P7RQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1395	0.04	9/1/2031	175,429.42	590.41	177,123.20	184,415.38	0.0003%
3128P7RY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1403	0.04	3/1/2032	20,513.00	61.27	21,005.35	21,573.41	0.0000%
3128P7TM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1456	0.04	6/1/2032	489,572.64	1,462.13	501,301.94	518,910.16	0.0008%
3128P7TY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1467	0.04	7/1/2032	64,479.79	192.56	66,022.15	67,845.52	0.0001%
3128P8D99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1928	0.04	5/1/2037	204,177.61	614.79	210,786.25	216,099.58	0.0003%
3128P8DM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1908	0.03	1/1/2037	105,213.64	277.83	111,133.55	112,903.22	0.0002%
3128P8E98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1960	0.04	10/1/2037	107,236.84	324.12	111,125.79	110,638.97	0.0002%
3128P8FG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1967	0.03	11/1/2037	45,482.85	121.04	48,415.63	47,809.43	0.0001%
3128PQK59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1216	0.05	11/1/2024	0,234.45	0.88	234.78	234.94	0.0000%
3128PQL33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1246	0.05	12/1/2024	0,101.73	0.38	101.87	101.98	0.0000%
3128PQL82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1251	0.05	11/1/2024	0,127.51	0.48	127.69	127.78	0.0000%
3128PQLR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1236	0.05	11/1/2024	0,331.41	1.24	331.87	332.10	0.0000%
3128PQLZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1244	0.05	11/1/2024	0,017.37	0.07	17.39	17.40	0.0000%
3128QGAF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1N-0006	0.07	4/1/2035	12,896.57	155.02	12,713.01	12,780.65	0.0000%
3128QGB84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1N-0063	0.09	10/1/2035	0,544.90	7.91	530.82	529.58	0.0000%
3128QJ7B6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1G-1790	0.06	11/1/2035	0,974.78	10.35	966.33	984.14	0.0000%
3128QSBU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1G-1851	0.06	3/1/2036	15,062.69	141.25	15,025.69	15,036.27	0.0000%
3128S4DY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1Q-0119	0.07	9/1/2036	252,118.86	2,776.21	245,181.76	251,068.19	0.0004%
3128S52D5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1Q-1672	0.07	7/1/2038	192,318.67	2,053.65	187,635.05	194,035.65	0.0003%
3128UGMY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8124	0.07	5/1/2041	9,555.23	110.60	9,262.70	9,576.90	0.0000%
3128UGPP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8179	0.07	4/1/2041	1,161.97	14.00	1,153.61	1,171.18	0.0000%
3128UGTL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8304	0.08	5/1/2041	9,449.09	114.92	9,132.75	9,256.93	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3128UGVQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8372	0.08	6/1/2041	9,230.18	119.31	8,913.97	9,176.20	0.0000%
3128UGXF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8427	0.08	6/1/2041	3,874.72	49.31	3,794.42	3,874.24	0.0000%
3128UHAK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8659	0.07	9/1/2041	5,394.57	54.08	5,290.00	5,399.19	0.0000%
312928UU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A8-2395	0.06	10/1/2038	1,680.57	8.04	1,608.02	1,655.05	0.0000%
31292JAL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-1811	0.05	4/1/2034	0,372.83	1.52	365.59	380.81	0.0000%
31292K4U8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-3535	0.05	8/1/2040	153,500.09	574.46	153,188.86	157,636.92	0.0002%
31292L6T7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-4482	0.03	2/1/2043	151,083.65	411.55	164,618.40	166,376.07	0.0002%
31292LAN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-3613	0.04	11/1/2040	86,612.51	295.14	88,542.42	91,975.99	0.0001%
31292LGU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-3811	0.04	4/1/2042	425,984.73	1,314.34	450,631.63	464,133.86	0.0007%
31292R7M8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-9000	0.04	6/1/2042	553,598.95	1,713.40	587,451.73	607,897.54	0.0009%
312933Z23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A8-7061	0.05	6/1/2039	66,478.03	248.79	66,343.41	69,313.83	0.0001%
3129387E7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-0893	0.05	1/1/2040	80,362.93	325.71	78,169.49	80,906.17	0.0001%
312941VP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-3322	0.05	8/1/2040	19,236.47	78.23	18,775.82	19,346.55	0.0000%
312941ZT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-3454	0.05	8/1/2040	58,564.34	238.17	57,161.68	59,663.01	0.0001%
312942AV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-3620	0.05	9/1/2040	26,083.31	107.04	25,690.64	26,726.56	0.0000%
312944FQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-5575	0.04	12/1/2040	142,507.54	485.61	145,682.29	151,488.73	0.0002%
312944PQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-5831	0.05	12/1/2040	337,561.18	1,263.29	336,876.50	355,750.25	0.0005%
3129454Q8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7131	0.05	2/1/2041	348,478.68	1,304.14	347,771.72	369,267.61	0.0005%
3129455M6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7152	0.05	2/1/2041	26,812.71	100.34	26,758.33	27,119.94	0.0000%
312945DS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-6413	0.04	1/1/2041	72,433.22	246.82	74,047.12	77,936.59	0.0001%
312945PQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-6731	0.05	2/1/2041	53,460.47	200.07	53,352.06	54,957.02	0.0001%
312945SK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-6822	0.04	2/1/2041	47,558.83	162.06	48,618.83	51,580.83	0.0001%
312945ZD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7040	0.04	2/1/2041	172,013.25	586.15	175,846.37	174,777.45	0.0003%
312946BH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7240	0.05	3/1/2041	186,698.83	700.69	186,849.55	189,062.78	0.0003%
312946Q25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7673	0.05	3/1/2041	49,748.16	186.18	49,647.25	52,449.29	0.0001%
312946QN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7661	0.05	3/1/2041	66,904.21	250.38	66,768.50	67,672.80	0.0001%
312946ZF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7942	0.05	4/1/2041	77,999.96	291.91	77,841.71	82,242.94	0.0001%
31296LKE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-2093	0.05	8/1/2033	0,560.45	2.29	549.58	571.69	0.0000%
31296LVE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-2413	0.05	8/1/2033	8,824.65	36.06	8,653.30	9,000.66	0.0000%
31296M2S7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-3485	0.08	9/1/2033	6,772.73	41.55	6,648.49	6,802.77	0.0000%
31296NDL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-3707	0.05	9/1/2033	1,431.04	5.85	1,403.24	1,459.85	0.0000%
31296NV61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-4237	0.05	10/1/2033	0,276.49	1.13	271.11	282.16	0.0000%
31296P5J7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-5349	0.05	11/1/2033	0,290.01	1.18	284.38	295.97	0.0000%
31296UYN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-9717	0.05	3/1/2034	0,287.87	1.19	286.02	280.24	0.0000%
31296YGN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A2-2005	0.05	5/1/2034	3,432.23	12.89	3,437.98	3,429.55	0.0000%
31297GGN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A2-8305	0.05	11/1/2034	10,617.51	43.38	10,411.34	10,184.28	0.0000%
31297KC91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-0096	0.05	12/1/2034	27,178.85	111.05	26,652.21	27,803.20	0.0000%
31297KFM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-0172	0.05	12/1/2034	57,811.76	236.23	56,694.22	59,142.56	0.0001%
31297LZ45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-1663	0.06	3/1/2035	471,907.97	2,096.80	457,484.14	461,841.33	0.0007%
31297SZP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-7050	0.05	9/1/2035	1,149.58	4.70	1,127.24	1,177.68	0.0000%
31297TTT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-7762	0.05	9/1/2035	0,570.54	2.34	561.83	587.00	0.0000%
31298CB32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-3658	0.06	1/1/2030	2,020.66	9.91	1,982.91	1,993.63	0.0000%
31298EPA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-5817	0.08	12/1/2030	6,645.90	41.49	6,637.89	6,666.43	0.0000%
31298FT36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-6870	0.08	1/1/2031	3,314.18	20.71	3,312.83	3,340.71	0.0000%
31298HM47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-8479	0.06	3/1/2031	3,009.05	14.76	2,952.84	2,971.30	0.0000%
31307EX58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J2-6100	0.03	10/1/2028	91,237.91	234.30	93,719.26	94,745.84	0.0001%
31307FPS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J2-6733	0.04	12/1/2028	18,146.30	53.99	18,509.78	18,812.54	0.0000%
31307G2P3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J2-7982	0.03	4/1/2029	196,388.72	504.07	201,629.75	204,188.20	0.0003%
31307LFA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0161	0.03	12/1/2029	29,183.83	63.05	30,265.45	30,525.64	0.0000%
31307LGD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0196	0.03	12/1/2029	16,751.53	36.22	17,387.57	17,534.12	0.0000%
31307LH43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0251	0.03	12/1/2029	11,206.81	24.20	11,616.92	11,716.78	0.0000%
31307LQ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0476	0.03	1/1/2030	20,540.55	44.36	21,293.74	21,478.63	0.0000%
31307LRF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0486	0.03	1/1/2030	63,959.21	138.54	66,500.12	67,077.54	0.0001%
31307LRK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0490	0.03	1/1/2030	9,824.22	21.33	10,239.30	10,326.46	0.0000%
31307LSP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0526	0.03	1/1/2030	52,710.43	114.52	54,971.63	55,439.65	0.0001%

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31307LSV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0532	0.03	1/1/2030	85,591.72	185.30	88,945.12	89,717.52	0.0001%
31307LZ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0766	0.03	2/1/2030	31,533.76	68.25	32,761.47	33,048.76	0.0000%
31307M4M5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-1728	0.03	5/1/2030	18,984.29	41.20	19,773.68	19,970.33	0.0000%
31307Q2U0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4387	0.03	5/1/2031	10,162.12	26.22	10,488.05	10,795.13	0.0000%
31307Q3F2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4398	0.03	5/1/2031	5,568.70	14.30	5,720.92	5,888.46	0.0000%
31307RAA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4501	0.03	6/1/2031	84,210.55	183.64	88,147.45	88,655.08	0.0001%
31307RDD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4600	0.03	6/1/2031	9,693.64	25.02	10,066.58	10,301.58	0.0000%
31307RE43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4655	0.03	6/1/2031	39,867.41	102.94	41,175.93	42,389.70	0.0001%
31307RND3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4888	0.03	7/1/2031	354,568.12	773.22	371,147.18	365,429.19	0.0006%
31307VJ80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-8387	0.03	1/1/2033	30,917.96	80.54	32,214.11	32,201.01	0.0000%
3130AHYJ6	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	1/30/2030	190,929.83	403.26	210,000.00	178,627.34	0.0003%
3130AJK32	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	5/4/2035	605,857.05	5,022.95	757,608.70	567,436.99	0.0009%
3130AJKB4	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	11/12/2030	869,661.63	5,207.78	1,000,000.00	826,697.13	0.0014%
3130AJM71	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	5/26/2032	245,944.78	1,227.08	300,000.00	223,838.83	0.0004%
3130AJMA4	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	5/27/2033	320,286.21	1,712.89	400,000.00	301,537.42	0.0005%
3130AK4Z6	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	9/24/2030	306,669.90	2,103.80	360,000.00	300,615.52	0.0005%
3130AK6M3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	9/30/2033	7,839,362.00	62,916.67	10,000,000.00	7,681,485.36	0.0123%
3130AK6W1	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.01	9/23/2030	1,439,200.16	9,251.78	1,700,000.00	1,389,151.04	0.0023%
3130AKPD2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.01	1/28/2031	1,266,443.18	1,819.26	1,515,000.00	1,227,182.09	0.0020%
3130AKQN9	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.01	1/9/2031	42,105.07	64.17	50,000.00	39,176.72	0.0001%
3130AKTV8	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.01	1/28/2031	104,561.70	151.25	125,000.00	97,610.43	0.0002%
3130AKZS8	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.01	2/18/2031	3,384,878.02	1,974.38	4,050,000.00	3,309,712.74	0.0053%
3130AKZZ2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	2/18/2031	92,991.00	59.58	110,000.00	89,547.42	0.0001%
3130ALS5G5	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	8/26/2033	257,355.09	77.78	320,000.00	243,519.47	0.0004%
3130ALS5S9	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	2/25/2031	168,991.12	50.00	200,000.00	162,352.03	0.0003%
3130ALEB6	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	2/25/2036	23,351.56	10.10	30,000.00	22,561.31	0.0000%
3130ALF66	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	2/25/2031	894,608.27	284.38	1,050,000.00	854,461.22	0.0014%
3130ALFQ2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	2/24/2034	814,786.77	388.89	1,000,000.00	771,700.83	0.0013%
3130AN2K5	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	7/6/2029	183,993.58	611.11	200,000.00	169,719.20	0.0003%
3130ANUL2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	6/20/2031	3,412,055.76	13,805.56	4,000,000.00	3,266,332.50	0.0053%
3130APEP6	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	10/7/2031	4,595,968.40	40,774.00	5,365,000.00	4,598,688.91	0.0072%
3130APK61	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	10/21/2036	159,904.96	1,697.22	200,000.00	141,766.82	0.0003%
3130APYT6	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	12/17/2031	90,940.85	308.33	100,000.00	83,536.18	0.0001%
3130AQNY5	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	2/9/2032	895,717.68	1,464.83	1,020,000.00	830,140.65	0.0014%
3130AQQ48	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	1/28/2032	8,785,114.60	21,770.83	10,000,000.00	8,439,767.66	0.0138%
3131WFBQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Z1-3150	0.06	3/1/2035	2,631.98	11.70	2,552.53	2,562.10	0.0000%
3131WJHZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Z1-5648	0.06	1/1/2037	27,165.45	120.75	26,345.29	27,891.03	0.0000%
3131WLCE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Z1-7269	0.05	3/1/2038	257,846.12	1,049.84	251,962.43	265,088.01	0.0004%
3131WMJU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Z1-8375	0.06	12/1/2038	217,074.84	970.77	211,804.00	224,796.49	0.0003%
3131WMTA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Z1-8645	0.05	3/1/2039	69,707.71	261.17	69,644.87	72,500.53	0.0001%
3131WQFN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0173	0.05	7/1/2040	19,830.69	80.74	19,377.61	20,157.37	0.0000%
3131WQGB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0194	0.05	7/1/2040	38,046.45	154.90	37,176.93	38,719.70	0.0001%
3131WQNE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0389	0.04	9/1/2040	71,212.87	242.94	72,882.49	74,338.46	0.0001%
3131WRBZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0956	0.04	1/1/2041	85,656.78	292.21	87,664.45	90,158.00	0.0001%
3131X8PA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZK-4917	0.03	1/1/2028	125,779.15	270.07	129,634.16	129,454.00	0.0002%
3131XEB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZK-9960	0.04	8/1/2033	86,757.70	260.83	89,427.71	92,514.10	0.0001%
3131XEBZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZK-9956	0.04	8/1/2033	330,326.20	993.30	340,559.46	352,443.29	0.0005%
3131XTYV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-0724	0.04	1/1/2046	10,267,041.22	35,474.30	10,642,290.18	11,523,531.89	0.0161%
3131XYEA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-4629	0.04	11/1/2047	465,519.12	1,455.55	499,046.05	526,241.74	0.0007%
3131XYGF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-4698	0.04	11/1/2047	42,626.06	133.28	45,696.11	46,303.81	0.0001%
3131XYJ75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-4786	0.04	11/1/2047	4,367,529.89	13,656.14	4,682,106.68	4,946,623.02	0.0068%
3131Y03D2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-6196	0.04	4/1/2048	12,700.79	39.61	13,581.59	13,762.80	0.0000%
3131Y1W55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-6968	0.04	6/1/2048	129,270.94	449.55	134,864.05	136,396.95	0.0002%
31325VKQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS STRIP 334 S7	0.01	8/15/2044	65,037.01	143.58	511,181.61	120,152.64	0.0001%
31325WSM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS STRIP 353 S1	0.01	12/15/2046	21,192.12	40.06	169,427.10	35,625.70	0.0000%

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31326HKQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #2B-3003	0.07	8/1/2044	74,174.45	762.80	73,286.70	74,575.39	0.0001%
31326KHB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #2B-4726	0.03	10/1/2045	40,629.41	195.64	40,938.12	41,808.90	0.0001%
31326LHX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #2B-5646	0.03	10/1/2046	48,974.57	220.84	51,088.88	52,162.59	0.0001%
31329HSA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-0513	0.07	2/1/2028	2,458.38	13.82	2,369.11	2,374.52	0.0000%
31329JD53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-1024	0.06	10/1/2039	58,060.67	276.88	55,376.78	59,227.22	0.0001%
31329JEM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-1040	0.05	4/1/2040	49,508.21	201.57	48,377.06	49,750.67	0.0001%
31329JEW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-1049	0.05	6/1/2040	127,766.63	520.20	124,847.32	129,075.02	0.0002%
31329K2C7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2571	0.05	5/1/2025	19,974.71	75.07	20,018.84	20,087.67	0.0000%
31329KQL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2259	0.04	5/1/2032	219,329.80	739.30	221,790.40	229,561.16	0.0003%
31329KQR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2264	0.04	5/1/2032	240,907.73	719.61	246,722.99	248,960.00	0.0004%
31329KV84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2439	0.04	11/1/2036	1,791,927.40	5,401.88	1,852,072.99	1,894,919.11	0.0028%
31329KVE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2413	0.04	4/1/2036	910,759.09	3,071.67	921,501.28	976,224.70	0.0014%
31329KVF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2414	0.04	6/1/2036	1,183,006.65	3,562.16	1,221,310.87	1,267,192.47	0.0019%
31329KVS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2425	0.04	8/1/2036	750,643.35	2,267.06	777,277.93	811,477.63	0.0012%
31329KWW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2461	0.04	5/1/2037	668,355.09	2,259.48	677,843.91	709,677.94	0.0010%
31329KXS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2489	0.04	1/1/2038	38,147.92	115.69	39,664.00	42,216.26	0.0001%
31329LLN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-3033	0.04	10/1/2038	10,920,034.29	36,993.71	11,098,112.94	11,109,144.68	0.0171%
31329MKH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-3896	0.03	11/1/2031	1,542,769.21	3,987.76	1,595,102.63	1,626,245.85	0.0024%
31329N2W7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-5289	0.04	3/1/2048	2,144,599.58	6,705.79	2,299,128.02	2,448,596.77	0.0034%
31329N6Z6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-5388	0.04	4/1/2048	5,299,112.58	16,569.51	5,680,976.09	5,992,628.69	0.0083%
31329NF94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-4692	0.04	6/1/2046	181,286.34	565.35	193,832.63	199,671.63	0.0003%
31329P6X6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-6286	0.04	2/1/2049	139,654.22	485.65	145,694.80	150,756.14	0.0002%
31329Q5X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-7162	0.05	6/1/2049	561,120.76	2,314.34	555,440.51	593,348.74	0.0009%
31329QGU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-6511	0.05	4/1/2049	4,678,595.28	17,725.64	4,726,836.48	5,212,104.39	0.0073%
31329QH99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-6531	0.05	3/1/2049	1,479,642.08	5,626.94	1,500,516.42	1,593,501.45	0.0023%
3132A04G8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-0823	0.05	12/1/2034	2,433.93	9.96	2,389.41	2,322.31	0.0000%
3132A04H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-0824	0.06	12/1/2034	20,207.17	90.26	19,692.96	19,823.61	0.0000%
3132A2E32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-1954	0.06	2/1/2038	135,140.32	645.59	129,117.59	137,397.85	0.0002%
3132A2S60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-2341	0.06	6/1/2038	45,127.39	214.94	42,987.29	46,095.53	0.0001%
3132A3X47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-3399	0.05	11/1/2041	406,395.02	1,654.62	397,108.66	428,940.79	0.0006%
3132A3YH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-3412	0.06	12/1/2038	305,161.71	1,356.53	295,970.81	316,123.71	0.0005%
3132A46F0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4470	0.04	1/1/2042	43,101.13	147.22	44,166.71	45,645.49	0.0001%
3132A46H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4472	0.04	2/1/2042	225,634.31	698.22	239,390.35	248,802.55	0.0004%
3132A4M54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-3980	0.05	6/1/2044	157,162.55	593.84	158,356.81	171,331.27	0.0002%
3132A4TE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4149	0.06	11/1/2034	30,169.92	134.38	29,318.31	29,532.14	0.0000%
3132A4WS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4257	0.07	9/1/2036	98,006.98	507.40	93,674.04	100,944.73	0.0002%
3132A5C45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4591	0.04	11/1/2044	65,201.59	202.79	69,529.64	69,755.92	0.0001%
3132A5CJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4573	0.04	7/1/2044	139,545.98	481.54	144,462.05	150,950.80	0.0002%
3132A5EP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4642	0.04	12/1/2045	137,841.29	429.87	147,383.40	147,422.30	0.0002%
3132A5FC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4663	0.04	5/1/2046	1,093,096.02	3,408.86	1,168,751.26	1,181,918.36	0.0017%
3132A5FN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4673	0.04	8/1/2046	874,884.78	3,029.35	908,806.20	963,838.23	0.0014%
3132A5FT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4678	0.04	9/1/2046	785,574.79	2,441.78	837,182.56	848,119.61	0.0012%
3132A5HH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4732	0.05	8/1/2047	510,572.11	1,929.97	514,659.76	545,206.49	0.0008%
3132A5HK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4734	0.03	9/1/2047	344,652.98	949.75	379,899.61	396,907.87	0.0005%
3132A5JB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4758	0.03	3/1/2048	1,603,887.30	4,427.92	1,771,166.03	1,850,170.92	0.0025%
3132A5JD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4760	0.04	3/1/2048	425,714.24	1,480.44	444,132.80	445,604.16	0.0007%
3132A5JR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4772	0.04	6/1/2048	75,132.00	261.28	78,382.66	78,583.27	0.0001%
3132A5JX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4778	0.04	7/1/2048	42,074.54	146.32	43,894.98	44,645.18	0.0001%
3132A8S34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-7738	0.03	1/1/2031	2,260,408.05	4,921.70	2,362,416.29	2,439,780.62	0.0035%
3132A8S59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-7740	0.03	8/1/2030	1,330,026.58	2,890.83	1,387,600.56	1,431,271.77	0.0021%
3132A9Q34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8574	0.03	7/1/2030	137,206.80	353.53	141,412.78	143,798.02	0.0002%
3132A9Q42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8575	0.04	7/1/2030	423,683.08	1,257.83	431,257.00	442,435.46	0.0007%
3132A9R74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8610	0.03	5/1/2031	243,211.57	531.18	254,964.78	259,927.72	0.0004%
3132A9RU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8599	0.04	2/1/2031	192,097.29	572.02	196,120.53	201,610.58	0.0003%
3132A9S65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8641	0.03	2/1/2032	60,897.89	133.23	63,951.09	64,116.46	0.0001%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132A9UF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8682	0.03	1/1/2033	62,854.61	163.11	65,244.82	66,550.04	0.0001%
3132A9UK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8686	0.03	2/1/2033	39,233.94	101.74	40,697.23	41,514.27	0.0001%
3132A9UP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8690	0.03	3/1/2033	76,955.03	199.56	79,824.74	81,432.79	0.0001%
3132AA4Y7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-9839	0.05	4/1/2044	172,283.48	701.48	168,354.85	184,896.80	0.0003%
3132AAK52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-9316	0.04	1/1/2038	239,366.98	727.77	249,521.92	267,397.12	0.0004%
3132AC3E8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0797	0.03	11/1/2030	2,765,864.50	7,130.91	2,852,363.80	2,952,736.90	0.0043%
3132ACB74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0062	0.04	7/1/2047	545,942.71	1,897.11	569,134.12	572,103.59	0.0009%
3132ACHR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0240	0.04	1/1/2048	1,832,938.46	5,731.29	1,965,014.14	2,092,657.52	0.0029%
3132ACS68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0541	0.04	6/1/2048	844,168.27	2,920.93	876,279.91	948,459.17	0.0013%
3132ACS68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0541	0.04	6/1/2048	283,937.58	982.46	294,738.39	299,223.67	0.0004%
3132ACS76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0542	0.04	7/1/2048	159,316.76	548.86	164,658.80	179,343.10	0.0002%
3132ACS76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0542	0.04	7/1/2048	590,697.53	2,035.01	610,504.16	648,217.96	0.0009%
3132ACSZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0536	0.04	3/1/2048	261,169.79	816.45	279,924.71	289,473.46	0.0004%
3132ADB72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0962	0.06	9/1/2041	890,751.42	3,975.30	867,338.97	926,874.19	0.0014%
3132ADBJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0941	0.04	1/1/2047	2,097,709.57	6,507.25	2,231,056.75	2,257,196.84	0.0033%
3132ADU30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1502	0.04	11/1/2048	819,786.01	2,559.08	877,399.37	880,574.54	0.0013%
3132ADUS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1493	0.03	9/1/2048	3,246,448.56	8,929.40	3,571,761.52	3,179,599.41	0.0051%
3132ADZC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1639	0.04	2/1/2048	790,828.98	2,750.13	825,040.37	845,429.97	0.0012%
3132AED86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1927	0.04	1/1/2047	2,247,037.64	6,970.21	2,389,785.10	2,444,936.58	0.0035%
3132AEW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1949	0.05	3/1/2049	3,047,222.04	12,558.02	3,013,923.64	3,212,822.51	0.0048%
3132AEUQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-2391	0.04	3/1/2047	164,249.10	512.36	175,666.70	160,836.38	0.0003%
3132CW3U6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0811	0.04	12/1/2037	6,079,708.90	20,358.66	6,107,598.94	6,093,415.36	0.0095%
3132CW4D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0833	0.03	6/1/2034	4,654,561.58	12,062.64	4,825,055.20	4,579,787.49	0.0073%
3132CWDD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0100	0.03	10/1/2034	23,705.51	52.68	25,284.47	25,482.58	0.0000%
3132CWDW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0117	0.03	11/1/2034	11,422.54	25.38	12,183.47	12,279.16	0.0000%
3132CWF7X	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0182	0.03	3/1/2032	648,262.69	1,667.77	667,107.61	694,042.99	0.0010%
3132CWKU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0307	0.03	2/1/2035	7,136,144.57	15,855.96	7,610,859.77	7,207,354.74	0.0112%
3132CWLH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0328	0.03	6/1/2034	2,570,235.91	6,657.81	2,663,125.05	2,774,241.44	0.0040%
3132CXBC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0935	0.03	7/1/2033	8,065,145.93	20,907.74	8,363,094.30	7,895,529.56	0.0126%
3132D53H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8000	0.03	7/1/2034	399,127.05	1,042.16	416,865.89	422,619.58	0.0006%
3132D56L1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8075	0.03	11/1/2035	1,166,460.32	2,608.89	1,252,265.55	1,123,934.00	0.0018%
3132D56P2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8078	0.02	11/1/2035	3,401,428.37	4,784.09	3,827,268.53	3,358,951.05	0.0053%
3132D56Z0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8088	0.02	1/1/2036	117,395.09	165.35	132,283.79	115,455.48	0.0002%
3132D6A59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8128	0.02	10/1/2036	11,002,829.48	20,251.21	12,150,726.33	10,823,273.10	0.0172%
3132D6A91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8132	0.02	11/1/2036	1,979,266.25	3,642.85	2,185,707.84	1,889,807.93	0.0031%
3132D6AF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8106	0.02	6/1/2036	132,073.14	186.49	149,192.60	130,208.39	0.0002%
3132D6AG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8107	0.02	5/1/2036	2,473,643.98	4,531.04	2,718,621.40	2,791,512.74	0.0039%
3132D6AZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8124	0.03	9/1/2036	449,724.09	1,009.30	484,462.76	501,651.92	0.0007%
3132D6B25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8157	0.02	6/1/2037	198,475.88	280.97	224,776.17	209,716.93	0.0003%
3132D6BQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8147	0.02	4/1/2037	631,845.49	894.47	715,572.11	667,725.45	0.0010%
3132D6BR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8148	0.02	4/1/2037	557,299.40	1,026.58	615,946.81	589,675.03	0.0009%
3132D6BS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8149	0.03	4/1/2037	4,356,257.80	9,770.66	4,689,916.87	4,510,194.64	0.0068%
3132D6BS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8149	0.03	4/1/2037	2,330,937.72	5,228.07	2,509,471.35	2,413,874.70	0.0037%
3132D6BV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8152	0.02	5/1/2037	250,588.25	354.74	283,794.00	264,799.21	0.0004%
3132D6BW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8153	0.02	5/1/2037	63,662.95	117.27	70,362.53	67,358.41	0.0001%
3132D6C24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8189	0.04	10/1/2037	4,921,142.28	16,624.49	4,987,347.52	4,825,983.30	0.0077%
3132D6CX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8186	0.05	9/1/2037	3,010,285.18	11,312.65	3,016,705.63	2,957,815.70	0.0047%
3132D6EB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8230	0.05	5/1/2038	0,000.00	0.00	0.00	0.00	0.0000%
3132D6FB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8262	0.05	9/1/2038	26,354.02	109.06	26,174.66	25,852.12	0.0000%
3132D6GA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8293	0.05	3/1/2039	23,793.41	98.46	23,631.48	23,340.09	0.0000%
3132D6GR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8308	0.05	6/1/2039	117,748.88	487.28	116,947.51	115,505.07	0.0002%
3132D6N30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8510	0.02	2/1/2036	5,990,899.63	11,002.42	6,601,450.13	6,303,569.84	0.0094%
3132D6N29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8508	0.02	2/1/2036	217,929.65	398.62	239,174.50	227,786.60	0.0003%
3132D9C69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0093	0.02	10/1/2040	1,557,634.66	2,985.96	1,791,573.71	1,545,259.19	0.0024%
3132D9DX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0118	0.03	1/1/2041	5,571,274.64	12,986.63	6,233,581.87	5,468,817.09	0.0087%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132D9E91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0160	0.02	7/1/2041	1,536,726.03	2,959.52	1,775,709.67	1,530,407.24	0.0024%
3132D9F58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0188	0.02	9/1/2041	459,230.18	885.37	531,219.27	457,794.11	0.0007%
3132D9GP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0206	0.02	11/1/2041	922,788.03	1,783.33	1,070,000.68	922,025.33	0.0015%
3132D9K29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0313	0.02	1/1/2042	3,018,935.90	5,835.91	3,501,548.60	3,034,294.35	0.0047%
3132D9KX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0310	0.02	8/1/2042	74,756.90	144.30	86,578.16	75,091.71	0.0001%
3132D9P99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0448	0.02	8/1/2042	1,213,651.59	2,344.48	1,406,689.44	1,106,834.10	0.0019%
3132D9QM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0460	0.02	12/1/2041	161,432.70	311.77	187,062.84	157,671.04	0.0003%
3132D9QY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0471	0.02	3/1/2042	11,485,134.22	17,232.67	13,786,135.83	11,494,147.59	0.0180%
3132D9RN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0493	0.02	5/1/2042	502,562.49	970.60	582,358.52	490,784.58	0.0008%
3132DM3Y9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0815	0.03	1/1/2052	377,515.82	1,050.33	420,130.93	408,848.58	0.0006%
3132DM4E2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0821	0.04	1/1/2052	1,050,968.39	3,298.96	1,131,072.23	1,180,634.92	0.0016%
3132DM4T9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0834	0.04	1/1/2052	7,172,592.51	22,571.12	7,738,669.95	7,693,747.95	0.0112%
3132DM5J0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0849	0.03	1/1/2052	139,621.25	334.62	160,617.92	161,420.48	0.0002%
3132DMA70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0030	0.03	2/1/2047	2,313,751.09	6,309.63	2,523,852.85	2,330,419.59	0.0036%
3132DMEJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0137	0.03	11/1/2049	3,164,833.72	8,761.68	3,504,670.00	3,555,001.47	0.0050%
3132DMGD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0196	0.05	11/1/2049	969,739.85	3,684.75	982,600.15	1,029,467.87	0.0015%
3132DMJJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0265	0.03	2/1/2050	1,256,043.13	3,477.04	1,390,817.12	1,464,539.43	0.0020%
3132DMRQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0495	0.03	9/1/2050	3,189,760.70	8,846.30	3,538,521.49	3,682,281.84	0.0050%
3132DMRS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0497	0.03	12/1/2043	4,268,675.11	11,639.83	4,655,933.35	4,300,677.73	0.0067%
3132DMWU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0659	0.03	7/1/2051	6,440,600.65	17,936.95	7,174,781.87	6,624,143.32	0.0101%
3132DMYW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0725	0.03	8/1/2051	1,913,954.33	5,334.91	2,133,962.45	1,871,857.95	0.0030%
3132DMZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0765	0.03	11/1/2051	1,621,524.62	4,498.25	1,799,299.36	1,904,587.56	0.0025%
3132DN2F9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1674	0.05	10/1/2052	8,958,637.52	34,143.34	9,104,890.65	8,724,542.69	0.0140%
3132DN2R3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1684	0.05	9/1/2052	4,662,920.68	17,939.05	4,783,746.06	4,581,530.95	0.0073%
3132DN2T9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1686	0.06	9/1/2052	943,483.16	4,229.95	922,898.97	916,149.31	0.0015%
3132DN2Z5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1692	0.05	10/1/2052	12,053,250.02	50,072.59	12,017,422.72	11,842,212.57	0.0189%
3132DN2Z5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1692	0.05	10/1/2052	10,455,100.81	43,433.43	10,424,023.87	10,272,044.94	0.0164%
3132DN3T8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1710	0.05	10/1/2052	7,576,009.57	31,656.19	7,597,486.07	7,276,024.94	0.0119%
3132DN3T8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1710	0.05	10/1/2052	4,456,476.22	18,621.29	4,469,109.45	4,280,013.27	0.0070%
3132DN3Z4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1716	0.05	9/1/2052	905,977.90	3,733.80	896,112.35	889,174.27	0.0014%
3132DN4H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1724	0.04	9/1/2052	4,163,596.63	14,596.33	4,378,899.36	4,100,790.48	0.0065%
3132DN4L4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1727	0.05	11/1/2052	14,938,341.60	62,147.40	14,915,376.10	14,813,207.23	0.0234%
3132DN4Z3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1740	0.05	10/1/2052	6,515,354.63	24,951.93	6,653,847.34	6,426,315.55	0.0102%
3132DN5F6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1746	0.04	8/1/2052	4,597,670.46	16,079.90	4,823,971.20	4,593,882.61	0.0072%
3132DNB36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0958	0.04	4/1/2052	824,515.57	2,586.85	886,920.73	864,543.41	0.0013%
3132DNCA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0965	0.04	4/1/2052	4,469,294.20	14,067.00	4,822,973.04	4,395,947.55	0.0070%
3132DNEC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1031	0.04	5/1/2052	4,119,021.86	12,987.00	4,452,686.89	4,344,634.43	0.0065%
3132DNH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1100	0.03	5/1/2052	7,302,738.94	17,569.29	8,433,261.20	7,239,189.12	0.0114%
3132DNHB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1126	0.04	6/1/2052	3,890,401.73	12,317.28	4,223,067.35	4,073,678.15	0.0061%
3132DNHG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1131	0.04	7/1/2052	504,445.85	1,762.61	528,783.33	521,529.52	0.0008%
3132DNHU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1143	0.05	9/1/2050	1,617,696.80	6,161.00	1,642,932.10	1,658,333.54	0.0025%
3132DNMN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1265	0.05	6/1/2052	83,248.76	319.52	85,204.29	83,787.08	0.0001%
3132DNMN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1265	0.05	6/1/2052	3,626,183.61	13,917.61	3,711,363.48	3,633,820.28	0.0057%
3132DNMY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1275	0.05	7/1/2052	1,655,910.40	6,371.75	1,699,132.98	1,723,446.98	0.0026%
3132DNQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1299	0.05	7/1/2052	2,023,166.31	7,757.04	2,068,543.90	1,999,915.67	0.0032%
3132DNP64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1345	0.03	10/1/2051	6,992,261.22	16,957.65	8,139,670.15	6,950,055.57	0.0110%
3132DNPA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1317	0.04	6/1/2052	3,701,946.68	11,709.37	4,014,642.36	3,534,373.95	0.0058%
3132DNQB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1350	0.05	7/1/2052	14,696,068.76	56,271.69	15,005,783.17	14,424,734.68	0.0230%
3132DNQP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1362	0.04	7/1/2052	425,107.34	1,468.81	440,643.64	436,990.94	0.0007%
3132DNRC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1383	0.02	2/1/2052	22,903,469.79	46,472.71	27,883,625.57	24,599,176.58	0.0359%
3132DNS53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1440	0.04	7/1/2052	2,003,312.03	6,317.83	2,166,112.61	2,133,293.34	0.0031%
3132DNSX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1434	0.05	8/1/2052	1,872,944.89	7,151.92	1,907,177.97	1,939,109.23	0.0029%
3132DNT37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1470	0.02	3/1/2052	468,091.09	940.60	564,358.83	471,269.18	0.0007%
3132DNU84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1507	0.02	5/1/2051	9,219,968.03	18,669.04	11,201,421.40	9,301,017.10	0.0145%
3132DNU84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1507	0.02	5/1/2051	9,586,900.31	19,412.02	11,647,210.70	9,634,179.59	0.0150%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132DNUQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1491	0.05	8/1/2052	466,007.25	1,773.93	473,048.86	480,480.66	0.0007%
3132DNVE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1513	0.05	8/1/2052	1,704,217.87	7,121.04	1,709,048.63	1,669,178.58	0.0027%
3132DNVG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1515	0.05	8/1/2052	10,038,766.26	38,646.40	10,305,705.36	10,318,164.25	0.0157%
3132DNVG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1515	0.05	8/1/2052	10,038,766.26	38,646.40	10,305,705.36	10,318,164.25	0.0157%
3132DNXR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1588	0.05	9/1/2052	9,075,810.92	37,783.77	9,068,105.75	8,881,789.04	0.0142%
3132DP3S5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2609	0.04	12/1/2052	2,335,474.14	7,398.85	2,536,750.09	2,298,713.61	0.0037%
3132DP4E5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2621	0.05	4/1/2053	4,882,095.82	20,392.57	4,894,217.38	4,706,465.77	0.0077%
3132DP6J2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2673	0.03	8/1/2050	1,338,639.95	3,687.17	1,474,866.59	1,217,344.71	0.0021%
3132DP6Z6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2688	0.06	4/1/2053	5,780,302.11	26,192.26	5,714,675.13	5,621,267.92	0.0091%
3132DP7M4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2700	0.05	4/1/2053	3,834,386.02	16,086.67	3,860,801.28	3,699,630.64	0.0060%
3132DPAU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1819	0.06	10/1/2052	2,146,374.83	9,735.84	2,124,182.52	2,143,775.76	0.0034%
3132DPBW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1853	0.06	11/1/2052	489,296.46	2,175.46	474,646.50	478,767.59	0.0008%
3132DPD39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1922	0.05	11/1/2052	5,122,105.09	21,424.73	5,141,934.03	5,039,277.16	0.0080%
3132DPFF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1966	0.04	11/1/2052	12,291,223.76	43,125.04	12,937,511.59	12,428,622.81	0.0193%
3132DPJZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2080	0.04	12/1/2052	1,761,520.18	6,181.13	1,854,339.75	1,731,004.65	0.0028%
3132DPKD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2092	0.03	12/1/2051	6,947,246.96	16,831.38	8,079,060.94	6,899,512.33	0.0109%
3132DPKP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2102	0.03	7/1/2051	7,991,104.90	19,273.26	9,251,164.69	8,008,226.85	0.0125%
3132DPKZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2112	0.05	12/1/2052	6,165,291.86	23,744.06	6,331,748.07	6,250,781.45	0.0097%
3132DPMR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2168	0.05	1/1/2053	4,788,891.32	19,965.47	4,791,711.87	4,832,649.69	0.0075%
3132DPPP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2230	0.02	8/1/2051	6,641,974.85	13,423.45	8,054,068.11	6,675,717.32	0.0104%
3132DPPP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2230	0.02	8/1/2051	7,331,098.06	14,816.17	8,889,699.90	7,368,335.96	0.0115%
3132DPQF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2254	0.04	7/1/2052	168,427.27	530.44	181,866.23	170,422.90	0.0003%
3132DPRE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2285	0.06	1/1/2053	2,664,309.88	12,995.99	2,599,198.17	2,688,313.74	0.0042%
3132DPS74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2342	0.05	12/1/2044	2,829,892.46	11,522.13	2,765,312.32	2,764,481.46	0.0044%
3132DPUH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2384	0.07	2/1/2053	3,774,734.18	19,801.14	3,655,594.38	3,759,244.81	0.0059%
3132DPU71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2390	0.05	3/1/2053	5,514,994.13	22,989.98	5,517,596.34	5,413,342.68	0.0086%
3132DPXC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2475	0.05	3/1/2053	12,999,217.48	54,384.33	13,052,238.15	12,772,848.31	0.0204%
3132DPXC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2475	0.05	3/1/2053	4,283,419.82	17,920.38	4,300,890.85	4,208,828.89	0.0067%
3132DPXS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2489	0.05	5/1/2052	5,732,689.41	21,682.26	5,781,935.49	5,596,694.76	0.0090%
3132DPYG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2511	0.06	4/1/2053	233,248.73	1,059.97	231,267.25	231,947.74	0.0004%
3132DQ3C8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3495	0.05	7/1/2053	7,660,461.27	32,010.53	7,682,528.26	7,469,470.92	0.0120%
3132DQ4B9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3518	0.06	7/1/2053	4,576,554.08	20,833.12	4,545,407.77	4,546,117.14	0.0072%
3132DQ5N2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3553	0.06	7/1/2053	4,713,275.26	23,119.93	4,623,986.45	4,621,837.78	0.0074%
3132DQAC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2703	0.05	4/1/2053	9,520,554.44	39,628.22	9,510,772.90	9,297,563.35	0.0149%
3132DQAY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2723	0.06	3/1/2053	340,988.05	1,544.86	337,061.37	338,418.48	0.0005%
3132DQF92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2892	0.06	5/1/2053	269,701.49	1,222.69	266,769.44	267,843.65	0.0004%
3132DQFH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2868	0.03	11/1/2051	1,337,611.49	3,699.43	1,479,771.13	1,295,285.40	0.0021%
3132DQFU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2879	0.03	8/1/2052	1,684,470.79	4,672.14	1,868,856.91	1,608,213.17	0.0026%
3132DQH58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2952	0.05	5/1/2053	8,359,488.63	31,815.18	8,484,048.80	8,172,889.58	0.0131%
3132DQH58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2952	0.05	5/1/2053	4,179,744.31	15,907.59	4,242,024.40	4,086,444.57	0.0066%
3132DQHP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2938	0.06	4/1/2053	4,999,798.91	22,648.22	4,941,430.48	4,892,669.98	0.0078%
3132DQJ23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2981	0.07	5/1/2053	858,189.23	4,514.74	833,490.61	854,197.01	0.0013%
3132DQJ31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2982	0.07	5/1/2053	22,712,939.45	119,193.74	22,004,998.81	22,042,428.51	0.0356%
3132DQKL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2999	0.06	6/1/2053	4,657,294.20	21,149.98	4,614,541.35	4,596,793.07	0.0073%
3132DQKW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3009	0.06	6/1/2053	6,617,287.65	29,730.62	6,486,680.48	6,481,690.48	0.0104%
3132DQMA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3053	0.06	4/1/2053	3,866,148.07	18,790.92	3,758,183.61	3,822,479.57	0.0061%
3132DQMV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3072	0.06	5/1/2053	12,313,287.15	60,277.70	12,055,540.77	12,243,021.25	0.0193%
3132DQMV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3072	0.06	5/1/2053	8,963,665.60	43,880.17	8,776,034.77	8,912,514.37	0.0140%
3132DQPM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3128	0.05	6/1/2053	8,726,148.02	36,376.11	8,730,265.48	8,550,453.89	0.0137%
3132DQPV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3136	0.06	6/1/2053	6,543,887.91	29,586.64	6,455,265.95	6,431,431.71	0.0103%
3132DQRJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3189	0.06	6/1/2053	11,201,847.06	54,619.02	10,923,803.60	11,060,031.58	0.0176%
3132DQSL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3223	0.06	7/1/2053	13,639,083.04	66,332.22	13,266,443.63	13,444,200.13	0.0214%
3132DQSL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3223	0.06	7/1/2053	15,217,945.20	74,010.85	14,802,169.00	15,001,278.74	0.0239%
3132DQW77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3370	0.03	7/1/2051	7,519,677.79	18,136.20	8,705,376.24	7,337,632.82	0.0118%
3132DQWS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3357	0.06	6/1/2053	1,979,724.25	9,667.82	1,933,564.99	1,950,389.87	0.0031%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132DQWW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3361	0.03	5/1/2052	1,087,974.02	3,014.27	1,205,708.43	1,055,309.39	0.0017%
3132DQYW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3425	0.06	7/1/2053	27,725,430.75	124,982.27	27,268,857.90	27,058,593.90	0.0435%
3132DQYW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3425	0.06	7/1/2053	14,260,113.22	64,282.55	14,025,282.58	13,915,771.46	0.0224%
3132DS2C5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-5271	0.06	5/1/2054	8,787,383.30	39,455.64	8,608,502.41	8,469,164.33	0.0138%
3132DS5B4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-5342	0.02	5/1/2052	13,799,106.03	27,620.87	16,572,520.88	12,909,981.83	0.0216%
3132DS5R9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-5356	0.03	6/1/2052	2,689,814.58	7,446.84	2,978,736.51	2,570,336.44	0.0042%
3132DS6P2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-5378	0.06	5/1/2054	4,323,291.38	19,401.39	4,233,030.47	4,209,317.88	0.0068%
3132DSBG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4539	0.07	12/1/2053	11,354,101.33	58,931.97	10,879,747.60	11,239,329.73	0.0178%
3132DSC26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4589	0.04	5/1/2044	116,828.83	397.39	119,218.32	115,720.17	0.0002%
3132DSC42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4591	0.05	3/1/2047	81,336.73	305.68	81,514.62	81,015.25	0.0001%
3132DSC59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4592	0.05	5/1/2040	220,650.92	898.42	215,620.46	219,817.83	0.0003%
3132DSC67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4593	0.05	3/1/2044	105,510.52	430.56	103,334.92	105,235.54	0.0002%
3132DSC75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4594	0.06	6/1/2041	452,291.38	2,020.52	440,841.43	455,367.39	0.0007%
3132DSC91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4596	0.03	4/1/2052	3,041,202.29	7,288.65	3,498,550.07	3,024,669.13	0.0048%
3132DSCY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4587	0.06	1/1/2039	436,517.80	1,943.77	424,095.55	436,955.58	0.0007%
3132DSD58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4624	0.04	8/1/2047	1,257,117.51	3,947.43	1,353,404.69	1,261,374.39	0.0020%
3132DSDA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4597	0.03	12/1/2046	328,537.92	901.47	360,589.64	329,211.09	0.0005%
3132DSD11	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4600	0.04	3/1/2048	404,274.33	1,261.94	432,664.72	406,624.40	0.0006%
3132DSDG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4603	0.06	4/1/2053	202,865.80	920.19	200,768.18	202,263.44	0.0003%
3132DSGS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4709	0.06	9/1/2053	4,448,127.19	20,137.40	4,393,615.34	4,338,922.25	0.0070%
3132DSKX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4810	0.03	4/1/2052	176,693.29	491.11	196,443.22	172,769.38	0.0003%
3132DSL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4826	0.05	10/1/2053	5,869,336.48	24,392.55	5,854,212.94	5,728,884.78	0.0092%
3132DSMV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4872	0.07	2/1/2054	8,508,819.00	44,334.91	8,184,906.25	8,419,711.20	0.0133%
3132DSTU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-5063	0.06	3/1/2054	3,427,809.37	15,371.67	3,353,819.35	3,309,993.40	0.0054%
3132DSUF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-5082	0.04	3/1/2054	1,607,772.72	5,075.54	1,740,184.27	1,555,949.50	0.0025%
3132DSZP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-5250	0.03	4/1/2052	6,088,491.43	14,591.78	7,004,053.94	5,900,211.63	0.0095%
3132DTCF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-5470	0.05	3/1/2053	6,044,873.33	25,317.18	6,076,123.75	5,934,001.36	0.0095%
3132DTPK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-5702	0.07	4/1/2054	4,626,050.01	24,201.58	4,467,983.27	4,580,847.98	0.0073%
3132DTM49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-5779	0.04	2/1/2048	6,260,093.76	19,550.60	6,703,061.63	6,311,855.93	0.0098%
3132DTP95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-5848	0.05	11/1/2052	5,331,513.23	20,514.26	5,470,470.17	5,229,836.03	0.0084%
3132DV3N3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8005	0.04	8/1/2049	10,339,853.34	32,342.45	11,088,838.75	9,916,907.18	0.0162%
3132DV3N3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8005	0.04	8/1/2049	10,485,606.02	32,798.35	11,245,149.28	10,177,373.75	0.0164%
3132DV3P8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8006	0.04	8/1/2049	909,097.75	3,161.41	948,424.34	984,028.67	0.0014%
3132DV3Z6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8016	0.03	10/1/2049	143,169.82	396.36	158,545.07	164,936.33	0.0002%
3132DV4E2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8021	0.03	9/1/2049	1,317,121.02	3,173.77	1,523,411.95	1,331,421.50	0.0021%
3132DV5Q4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8055	0.03	3/1/2050	975,205.38	2,351.60	1,128,766.42	1,143,726.39	0.0015%
3132DV6G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8071	0.05	5/1/2050	4,901,841.31	18,734.94	4,995,984.04	5,390,893.31	0.0077%
3132DV6W0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8085	0.04	7/1/2050	3,860,279.31	12,094.58	4,146,712.03	4,378,107.14	0.0061%
3132DV7B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8090	0.02	8/1/2050	2,404,461.54	4,867.84	2,920,706.84	2,954,367.71	0.0038%
3132DV7K5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8098	0.02	10/1/2050	2,713,722.38	5,483.48	3,290,088.27	2,734,842.23	0.0043%
3132DVK79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7518	0.03	6/1/2050	445,875.47	1,230.89	492,357.52	521,028.92	0.0007%
3132DVKU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7507	0.03	11/1/2049	6,311,065.73	17,399.66	6,959,864.36	7,144,023.25	0.0099%
3132DVKW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7509	0.03	11/1/2049	2,586,450.98	7,139.10	2,855,638.52	2,930,497.26	0.0041%
3132DVKW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7509	0.03	11/1/2049	984,840.02	2,718.35	1,087,338.26	1,147,465.70	0.0015%
3132DVKY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7511	0.04	1/1/2050	1,418,482.34	4,436.81	1,521,191.41	1,597,959.33	0.0022%
3132DVL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7548	0.03	11/1/2051	69,276.88	166.36	79,854.72	74,044.00	0.0001%
3132DVL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7548	0.03	11/1/2051	10,088,792.14	24,227.59	11,629,242.15	10,694,124.83	0.0158%
3132DVL60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7549	0.02	1/1/2052	14,909,579.79	29,843.47	17,906,084.84	17,306,865.87	0.0234%
3132DVL60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7549	0.02	1/1/2052	5,702,742.50	11,414.79	6,848,871.16	6,619,676.95	0.0089%
3132DVL86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7551	0.03	1/1/2052	1,092,471.71	3,030.69	1,212,274.75	1,179,989.89	0.0017%
3132DVL7C	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7523	0.03	8/1/2050	8,459,149.24	20,298.86	9,743,451.28	8,364,994.48	0.0133%
3132DVL5D	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7524	0.03	8/1/2050	426,363.47	1,176.88	470,750.39	387,013.52	0.0007%
3132DVL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7525	0.03	10/1/2050	55,981.45	133.74	64,194.93	59,880.51	0.0001%
3132DVL5F0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7526	0.03	10/1/2050	3,148,587.95	7,546.24	3,622,197.53	3,150,822.33	0.0049%
3132DVLK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7530	0.03	11/1/2050	1,989,227.45	4,781.96	2,295,339.93	2,417,562.25	0.0031%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132DVLP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7534	0.03	2/1/2051	1,227,413.71	2,935.43	1,409,006.41	1,114,853.35	0.0019%
3132DVLP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7534	0.03	2/1/2051	531,859.58	1,271.97	610,546.83	570,564.30	0.0008%
3132DVLQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7535	0.03	2/1/2051	1,341,488.50	3,205.72	1,538,743.93	1,616,189.15	0.0021%
3132DVLQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7535	0.03	2/1/2051	4,094,588.76	9,784.72	4,696,666.14	4,075,741.38	0.0064%
3132DVLV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7540	0.03	5/1/2051	261,575.22	628.58	301,716.05	315,904.73	0.0004%
3132DVLW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7541	0.02	5/1/2051	549,915.76	1,100.56	660,335.80	673,835.29	0.0009%
3132DVL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7543	0.03	8/1/2051	5,328,538.46	12,808.24	6,147,955.20	5,631,233.60	0.0084%
3132DVMB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7554	0.03	4/1/2052	21,451,557.56	51,563.98	24,750,709.01	20,174,270.40	0.0336%
3132DVMB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7554	0.03	4/1/2052	14,496,685.64	34,846.27	16,726,209.60	15,282,006.06	0.0227%
3132DVME2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7557	0.05	12/1/2052	13,743,532.47	52,343.53	13,958,273.38	13,223,861.87	0.0215%
3132DVMG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7559	0.06	3/1/2053	5,127,903.74	22,833.34	4,981,820.72	5,060,349.17	0.0080%
3132DWAD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8104	0.02	11/1/2050	889,702.94	1,420.56	1,136,449.86	1,111,989.42	0.0014%
3132DWA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8121	0.02	12/1/2050	897,991.20	1,814.87	1,088,920.67	1,093,561.78	0.0019%
3132DWAX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8122	0.03	12/1/2050	11,731,024.76	28,291.65	13,579,991.54	14,214,612.06	0.0184%
3132DWB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8160	0.02	7/1/2051	10,078,552.63	20,438.24	12,262,943.97	10,126,735.53	0.0158%
3132DWB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8160	0.02	7/1/2051	5,443,420.32	11,038.68	6,623,208.79	6,714,285.52	0.0085%
3132DWB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8160	0.02	7/1/2051	9,071,238.93	18,395.51	11,037,308.52	11,191,269.65	0.0142%
3132DWB69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8161	0.03	7/1/2051	370,852.44	902.96	433,419.45	401,650.64	0.0006%
3132DWB77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8162	0.03	8/1/2051	2,520,593.33	7,082.23	2,832,891.11	2,969,191.60	0.0040%
3132DWB85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8163	0.04	7/1/2051	7,358,090.01	23,170.22	7,944,076.73	8,106,555.18	0.0115%
3132DWB88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8134	0.02	3/1/2051	1,868,193.27	3,793.86	2,276,315.04	2,280,108.19	0.0029%
3132DWB88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8134	0.02	3/1/2051	1,309,671.41	2,659.63	1,595,779.62	1,597,626.07	0.0021%
3132DWB88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8134	0.02	3/1/2051	6,077,031.98	12,341.01	7,404,608.27	7,615,675.92	0.0095%
3132DWBH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8140	0.02	3/1/2051	9,862,225.65	19,980.43	11,988,256.80	12,319,140.38	0.0155%
3132DWBH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8140	0.02	3/1/2051	13,600,888.49	27,554.79	16,532,875.00	16,516,339.15	0.0213%
3132DWB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8141	0.03	3/1/2051	6,864,669.77	16,674.66	8,003,836.90	8,238,602.78	0.0108%
3132DWB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8146	0.02	5/1/2051	5,216,154.03	10,567.92	6,340,752.11	5,641,224.66	0.0082%
3132DWB78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8155	0.02	6/1/2051	5,949,807.83	12,054.57	7,232,741.02	7,319,364.68	0.0093%
3132DWC68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8193	0.02	1/1/2052	18,869,947.60	38,392.47	23,035,483.02	17,562,991.47	0.0296%
3132DWC87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8166	0.02	8/1/2051	4,763,541.61	9,682.30	5,809,380.01	4,935,361.05	0.0075%
3132DWC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8167	0.03	8/1/2051	4,112,973.48	9,951.37	4,776,657.56	4,948,740.88	0.0064%
3132DWC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8168	0.03	8/1/2051	9,612,035.82	26,929.41	10,771,765.21	9,832,905.53	0.0151%
3132DWC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8172	0.02	9/1/2051	8,048,068.05	16,343.68	9,806,208.58	7,434,073.96	0.0126%
3132DWC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8172	0.02	9/1/2051	363,316.72	737.81	442,685.07	400,167.37	0.0006%
3132DWCJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8173	0.03	9/1/2051	2,481,991.83	6,007.36	2,883,531.83	2,440,689.42	0.0039%
3132DWCJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8173	0.03	9/1/2051	20,591,594.30	49,839.44	23,922,930.29	24,619,929.38	0.0323%
3132DWCQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8179	0.03	10/1/2051	3,585,445.83	10,069.51	4,027,804.91	4,204,744.11	0.0056%
3132DWCQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8179	0.03	10/1/2051	351,045.31	985.89	394,355.98	378,383.55	0.0006%
3132DWC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8183	0.03	11/1/2051	2,214,388.56	5,366.10	2,575,729.42	2,305,763.17	0.0035%
3132DWC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8184	0.03	11/1/2051	2,110,262.07	5,941.71	2,376,685.20	2,408,591.22	0.0033%
3132DWC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8184	0.03	11/1/2051	3,256,849.37	9,170.08	3,668,030.53	3,807,369.99	0.0051%
3132DWC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8184	0.03	11/1/2051	6,616,216.20	18,628.80	7,451,521.48	7,682,614.98	0.0104%
3132DWCX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8186	0.04	10/1/2051	3,590,269.94	11,296.67	3,873,144.72	4,112,298.42	0.0056%
3132DWCX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8186	0.04	10/1/2051	2,393,513.30	7,531.11	2,582,096.48	2,741,532.27	0.0038%
3132DWD26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8221	0.04	6/1/2052	9,586,949.91	30,356.33	10,407,882.92	9,481,365.53	0.0150%
3132DWD34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8222	0.04	6/1/2052	24,032,809.90	84,442.17	25,332,650.49	25,231,268.33	0.0377%
3132DWD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8199	0.02	3/1/2052	3,315,837.28	6,747.22	4,048,333.86	3,662,223.47	0.0052%
3132DWD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8199	0.02	3/1/2052	387,208.81	787.91	472,746.52	349,058.11	0.0006%
3132DWD50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8201	0.03	3/1/2052	9,103,745.01	25,610.94	10,244,374.57	10,262,566.06	0.0143%
3132DWDH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8204	0.02	4/1/2052	13,363,836.88	27,207.66	16,324,598.05	12,816,263.53	0.0209%
3132DWDJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8205	0.03	4/1/2052	6,942,155.73	16,915.30	8,119,344.49	6,436,659.80	0.0109%
3132DWDK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8206	0.03	4/1/2052	1,625,849.63	4,574.84	1,829,934.13	1,750,074.92	0.0025%
3132DWDN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8209	0.02	2/1/2052	643,875.76	1,026.23	820,984.20	741,224.93	0.0010%
3132DWD81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8212	0.03	5/1/2052	119,018.07	290.07	139,232.56	136,635.35	0.0002%
3132DWD89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8213	0.03	5/1/2052	12,985,139.57	36,577.84	14,631,137.25	12,830,583.11	0.0204%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132DWD59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8213	0.03	5/1/2052	6,844,576.58	19,280.49	7,712,195.84	7,333,195.67	0.0107%
3132DWD7T	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8214	0.04	5/1/2052	22,577,365.13	71,453.29	24,498,270.88	21,216,255.02	0.0354%
3132DWD7T	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8214	0.04	5/1/2052	12,252,393.44	38,776.62	13,294,839.84	12,041,945.16	0.0192%
3132DWDV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8216	0.02	4/1/2052	44,988.86	71.72	57,379.01	49,826.14	0.0001%
3132DWDX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8218	0.02	6/1/2052	1,212,796.41	2,468.48	1,481,087.24	1,359,658.81	0.0019%
3132DWDY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8219	0.03	6/1/2052	5,680,528.71	13,868.45	6,656,858.30	6,219,927.33	0.0089%
3132DWDZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8220	0.03	6/1/2052	2,118,935.20	5,963.50	2,385,401.48	2,071,337.28	0.0033%
3132DWE58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8256	0.04	10/1/2052	1,479,702.87	5,197.39	1,559,217.34	1,534,757.73	0.0023%
3132DWE74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8258	0.05	10/1/2052	11,621,030.74	48,690.18	11,685,642.99	11,456,665.64	0.0182%
3132DWEA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8229	0.05	5/1/2052	410,488.88	1,580.89	421,570.62	427,592.55	0.0006%
3132DWEB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8230	0.05	6/1/2052	22,808,714.77	87,841.78	23,424,475.36	23,818,998.47	0.0358%
3132DWEE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8233	0.05	6/1/2052	19,036,475.42	79,706.02	19,129,444.72	19,536,777.08	0.0298%
3132DWEJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8237	0.04	8/1/2052	13,082,192.63	45,940.79	13,782,236.82	12,458,628.92	0.0205%
3132DWEJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8237	0.04	8/1/2052	16,102,289.41	56,546.48	16,963,942.68	15,597,641.30	0.0252%
3132DWEK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8238	0.05	8/1/2052	3,735,177.48	14,385.07	3,836,019.13	3,683,898.04	0.0059%
3132DWEPA	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8242	0.03	8/1/2052	11,250,204.64	31,709.28	12,683,713.93	10,428,691.50	0.0176%
3132DWEQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8243	0.04	9/1/2052	16,601,231.36	52,593.22	18,031,959.52	17,146,075.07	0.0260%
3132DWER0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8244	0.04	8/1/2052	4,457,666.62	15,648.80	4,694,641.07	4,503,790.52	0.0070%
3132DWER0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8244	0.04	8/1/2052	16,086,482.25	56,472.19	16,941,657.30	15,577,150.96	0.0252%
3132DWE58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8245	0.05	9/1/2052	1,012,781.38	3,900.47	1,040,124.81	1,037,215.42	0.0016%
3132DWF57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8277	0.06	12/1/2052	11,038,689.71	50,233.57	10,960,052.00	11,008,435.35	0.0173%
3132DWF57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8277	0.06	12/1/2052	3,546,735.22	16,140.07	3,521,468.89	3,551,543.47	0.0056%
3132DWG80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8323	0.05	5/1/2053	3,482,572.75	14,609.55	3,506,292.11	3,409,516.11	0.0055%
3132DWGW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8313	0.04	4/1/2053	25,868,939.09	90,882.24	27,264,672.48	24,461,042.49	0.0405%
3132DWGZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8316	0.06	4/1/2053	11,283,958.52	51,348.27	11,203,259.76	11,338,889.52	0.0177%
3132DWH55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8341	0.05	6/1/2053	13,935,682.39	58,478.20	14,034,767.85	13,438,276.40	0.0218%
3132DWHZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8348	0.05	8/1/2053	2,567,406.01	10,775.63	2,586,152.07	2,514,944.31	0.0040%
3132DWJ46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8383	0.06	12/1/2053	13,099,976.93	59,642.09	13,012,819.02	12,823,559.82	0.0205%
3132DWJR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8372	0.06	11/1/2053	10,085,977.75	45,919.83	10,018,872.84	9,941,579.32	0.0158%
3132DWKD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8392	0.04	11/1/2053	9,511,811.80	33,420.89	10,026,268.46	9,062,447.14	0.0149%
3132E04W9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4437	0.02	1/1/2052	1,483,244.81	2,978.04	1,786,826.57	1,422,697.43	0.0023%
3132E05S7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4457	0.02	3/1/2052	1,235,956.46	2,476.71	1,486,024.66	1,186,399.73	0.0019%
3132E06U1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4483	0.06	7/1/2053	15,793,418.90	76,637.01	15,327,401.22	15,703,847.93	0.0248%
3132E0AS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3617	0.04	8/1/2052	4,148,385.46	14,365.59	4,309,676.80	3,925,673.88	0.0065%
3132E0B84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3663	0.06	8/1/2053	5,547,884.75	25,164.86	5,490,515.40	5,382,168.62	0.0087%
3132E0D33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3722	0.05	5/1/2053	175,657.08	730.47	175,313.97	164,195.66	0.0003%
3132E0E65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3757	0.05	8/1/2053	3,834,352.03	14,698.63	3,919,634.58	3,755,987.01	0.0060%
3132E0FL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3771	0.03	3/1/2052	5,469,397.42	13,261.39	6,365,465.01	5,168,052.56	0.0086%
3132E0GW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3813	0.06	7/1/2053	6,520,914.82	31,528.24	6,305,648.43	6,392,029.05	0.0102%
3132E0GX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3814	0.05	8/1/2053	17,314,045.23	72,616.43	17,427,942.94	17,116,967.49	0.0271%
3132E0GX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3814	0.05	8/1/2053	13,351,272.47	55,996.26	13,439,101.70	13,199,300.51	0.0209%
3132E0KJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3897	0.06	9/1/2053	9,563,978.49	42,819.39	9,342,412.71	9,040,843.62	0.0150%
3132E0M58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3980	0.05	5/1/2053	12,450,602.21	47,955.43	12,788,113.39	11,934,977.08	0.0195%
3132E0PA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4017	0.06	10/1/2053	750,743.03	3,656.37	731,274.61	737,307.08	0.0012%
3132E0Q21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4073	0.02	11/1/2051	9,760,603.57	19,798.05	11,878,832.75	8,842,289.71	0.0153%
3132E0QZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4072	0.02	10/1/2052	13,347,503.18	27,113.05	16,267,828.22	12,100,974.40	0.0209%
3132E0RV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4100	0.06	9/1/2053	10,408,981.15	47,047.99	10,265,015.24	10,259,416.85	0.0163%
3132E0VP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4222	0.06	10/1/2053	21,198,117.78	103,764.67	20,752,934.75	20,560,268.64	0.0332%
3132E0VP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4222	0.06	10/1/2053	16,340,215.79	79,985.27	15,997,053.87	15,848,540.35	0.0256%
3132E0XC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-4275	0.06	9/1/2053	6,426,717.72	31,380.33	6,276,065.78	6,334,769.22	0.0101%
3132GD5D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-0844	0.05	5/1/2041	92,009.78	346.79	92,478.10	98,218.91	0.0001%
3132GDDT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-0114	0.05	4/1/2041	31,564.37	118.55	31,613.91	33,167.34	0.0000%
3132GDY97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-0736	0.05	5/1/2041	18,561.21	69.68	18,580.77	19,495.69	0.0000%
3132GEKV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1208	0.05	6/1/2041	14,453.97	54.09	14,424.69	15,136.40	0.0000%
3132GERN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1393	0.05	6/1/2041	54,051.74	202.28	53,942.19	56,603.63	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132GEX39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1598	0.05	6/1/2041	14,921.58	61.27	14,704.80	15,482.27	0.0000%
3132GEX54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1600	0.05	6/1/2041	4,319.27	17.67	4,241.44	4,465.71	0.0000%
3132GF2Z9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2592	0.05	8/1/2041	73,425.29	274.79	73,276.35	78,181.69	0.0001%
3132GFLZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2144	0.04	7/1/2041	30,662.70	104.66	31,399.10	33,327.34	0.0000%
3132GFUJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2385	0.05	7/1/2041	140,753.22	526.75	140,467.68	146,355.74	0.0002%
3132GFUL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2387	0.05	8/1/2041	192,871.73	721.80	192,480.50	200,565.23	0.0003%
3132GFY44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2499	0.05	8/1/2041	45,313.19	170.79	45,543.88	47,456.87	0.0001%
3132GJC31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3090	0.05	9/1/2041	96,814.95	362.32	96,618.55	103,099.19	0.0002%
3132GJKG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3295	0.04	9/1/2041	57,284.82	195.21	58,561.54	60,379.27	0.0001%
3132GJTS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3561	0.04	9/1/2041	33,610.91	114.53	34,359.64	35,426.22	0.0001%
3132GJWC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3643	0.05	10/1/2041	114,469.97	428.83	114,355.04	118,752.45	0.0002%
3132GKF92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-4092	0.04	10/1/2041	83,045.94	282.99	84,896.81	87,685.75	0.0001%
3132GKS49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-4439	0.04	11/1/2041	78,328.01	241.43	82,774.30	86,377.66	0.0001%
3132GKY91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-4636	0.04	11/1/2041	22,683.47	77.27	23,181.72	23,979.77	0.0000%
3132GLRM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-5292	0.04	12/1/2041	82,725.18	282.25	84,676.07	88,381.72	0.0001%
3132GMC67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-5793	0.04	1/1/2042	49,116.71	167.79	50,337.80	52,415.19	0.0001%
3132GSPE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-7321	0.04	3/1/2042	104,889.30	324.14	111,132.15	116,742.28	0.0002%
3132GTEF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-7934	0.04	5/1/2042	54,716.78	168.48	57,764.69	60,691.75	0.0001%
3132GTR33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-8306	0.04	5/1/2042	187,792.47	581.09	199,232.56	208,812.23	0.0003%
3132GUKV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-9008	0.04	6/1/2042	493,955.34	1,687.45	506,235.88	535,485.67	0.0008%
3132GURU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-9199	0.04	7/1/2042	26,987.21	83.42	28,599.81	30,007.40	0.0000%
3132H7D68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #U9-9124	0.04	3/1/2045	301,997.46	935.73	320,821.51	332,862.78	0.0005%
3132HBH73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #U9-1254	0.04	4/1/2043	139,492.36	478.36	143,507.45	147,062.54	0.0002%
3132HLHS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-0241	0.04	8/1/2042	136,252.73	420.40	144,136.47	151,290.17	0.0002%
3132HLLC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-0323	0.04	8/1/2042	8,023.56	24.90	8,538.15	8,959.15	0.0000%
3132HLLN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-0333	0.04	8/1/2042	7,108.03	22.02	7,551.04	7,923.37	0.0000%
3132HMLZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-1244	0.04	9/1/2042	388,292.37	1,203.10	412,491.03	428,312.42	0.0006%
3132HMSH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-1420	0.04	9/1/2042	2,759.15	8.57	2,937.28	3,082.35	0.0000%
3132HNCX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-1886	0.04	10/1/2042	54,306.10	168.26	57,690.20	60,544.76	0.0001%
3132HNNH36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-2050	0.04	10/1/2042	353,577.68	1,094.81	375,364.12	393,937.14	0.0006%
3132HNN47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-2211	0.04	10/1/2042	6,988.47	21.65	7,424.04	7,791.38	0.0000%
3132HPPE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3121	0.04	11/1/2042	16,790.79	57.27	17,181.02	18,029.08	0.0000%
3132HPS21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3237	0.04	11/1/2042	287,393.32	890.47	305,302.67	311,481.60	0.0005%
3132HPSD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3216	0.04	11/1/2042	132,714.17	410.84	140,860.88	144,826.17	0.0002%
3132HQBB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3634	0.03	11/1/2042	95,590.87	259.09	103,636.65	105,873.26	0.0001%
3132HRGD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-4696	0.03	1/1/2043	111,732.50	304.36	121,742.23	124,163.62	0.0002%
3132HRMY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-4875	0.03	1/1/2043	518,802.98	1,412.56	565,024.19	581,913.25	0.0008%
3132HRMY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-4875	0.03	1/1/2043	630,976.60	1,717.98	687,191.58	707,732.29	0.0010%
3132J4AD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G3-0703	0.04	2/1/2034	52,344.70	156.94	53,807.81	55,906.63	0.0001%
3132J4HK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G3-0933	0.04	1/1/2036	67,543.09	227.55	68,264.03	71,006.52	0.0001%
3132J62U7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5786	0.03	2/1/2043	19,680.45	53.61	21,443.86	21,901.20	0.0000%
3132J62W3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5788	0.03	2/1/2043	12,890.77	35.11	14,045.62	14,337.48	0.0000%
3132J62X1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5789	0.03	2/1/2043	27,041.24	73.53	29,410.33	30,019.79	0.0000%
3132J6PY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5438	0.03	2/1/2043	120,942.63	329.14	131,657.76	134,480.37	0.0002%
3132J82L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-7578	0.04	4/1/2043	35,452.87	109.80	37,646.69	39,373.44	0.0001%
3132J85G1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-7646	0.04	4/1/2043	281,025.26	870.76	298,547.57	311,856.56	0.0004%
3132J8C73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-6893	0.04	4/1/2043	4,062,979.87	12,589.28	4,316,325.84	4,338,760.80	0.0064%
3132J8Z60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-7564	0.04	4/1/2043	9,764.40	30.26	10,373.27	10,863.57	0.0000%
3132J92P2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-8481	0.04	5/1/2043	49,204.81	168.47	50,540.73	53,058.07	0.0001%
3132JAKB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-8889	0.03	5/1/2043	1,305,823.05	3,557.07	1,422,827.04	1,423,471.41	0.0020%
3132JNG35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-1118	0.04	8/1/2043	9,978.90	34.51	10,354.43	10,722.95	0.0000%
3132JPX49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-2499	0.04	10/1/2043	41,828.06	143.49	43,045.87	45,205.51	0.0001%
3132KE6E0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0869	0.03	7/1/2030	146,321.48	317.64	152,467.95	154,333.81	0.0002%
3132KEJ48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0283	0.03	9/1/2028	73,922.00	189.39	75,756.17	76,572.40	0.0001%
3132KETW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0565	0.03	6/1/2029	82,085.45	210.47	84,188.28	85,299.07	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132KEZJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0745	0.03	3/1/2030	59,340.91	128.71	61,779.17	62,577.88	0.0001%
3132KFL34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-1246	0.03	7/1/2031	16,235.46	35.38	16,981.44	17,058.71	0.0000%
3132KFMW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-1273	0.03	8/1/2031	27,027.95	58.89	28,268.60	28,397.89	0.0000%
3132L5A37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-0026	0.03	4/1/2043	190,958.58	520.17	208,066.75	210,238.83	0.0003%
3132L6BT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-0950	0.04	1/1/2044	70,367.39	242.78	72,833.09	76,502.62	0.0001%
3132L8JH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-2964	0.04	2/1/2047	1,885,170.88	6,511.08	1,953,324.64	2,059,066.81	0.0030%
3132L9AW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-3621	0.04	11/1/2047	208,522.56	723.80	217,138.56	222,168.41	0.0003%
3132L9FA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-3761	0.04	12/1/2047	10,224.22	35.51	10,654.35	10,901.36	0.0000%
3132L9MD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-3956	0.05	2/1/2048	94,280.13	356.94	95,184.09	97,866.47	0.0001%
3132LM2B1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1770	0.04	5/1/2034	116,885.14	396.94	119,082.21	123,486.62	0.0002%
3132LM2D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1772	0.04	5/1/2034	73,764.54	250.28	75,083.70	77,874.18	0.0001%
3132LM2K1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1778	0.04	5/1/2034	126,129.79	427.27	128,181.22	132,922.64	0.0002%
3132LM2K1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1778	0.04	5/1/2034	425,156.59	1,440.24	432,071.52	447,951.97	0.0007%
3132LNJH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-2164	0.04	11/1/2034	470,011.32	1,424.21	488,299.95	501,085.12	0.0007%
3132M3AY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-3023	0.04	11/1/2043	269,186.40	920.48	276,145.34	287,681.95	0.0004%
3132M4F34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-4086	0.04	1/1/2044	22,697.91	78.44	23,530.79	24,035.20	0.0000%
3132M4NF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-4290	0.04	1/1/2044	54,650.42	169.48	58,108.39	57,963.74	0.0001%
3132M54R0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-5632	0.04	4/1/2044	230,668.98	784.86	235,457.72	243,530.69	0.0004%
3132M5L34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-5146	0.05	3/1/2044	8,521.50	32.23	8,595.27	9,121.00	0.0000%
3132M5QS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-5265	0.05	3/1/2044	6,951.49	26.24	6,997.73	7,425.74	0.0000%
3132M92U7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-9187	0.05	10/1/2044	65,210.32	246.17	65,644.15	69,412.94	0.0001%
3132QMN83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-1285	0.04	2/1/2045	231,870.70	720.99	247,197.97	258,561.30	0.0004%
3132QN3E7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2596	0.04	4/1/2045	136,927.51	425.30	145,816.35	151,747.87	0.0002%
3132QN4Y2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2638	0.04	4/1/2045	1,175,894.37	3,655.59	1,253,346.35	1,308,577.98	0.0018%
3132QNFK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-1969	0.04	3/1/2045	2,083,543.12	6,477.31	2,220,792.18	2,293,509.59	0.0033%
3132QP2C7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3470	0.03	5/1/2045	19,970.47	54.71	21,882.94	22,121.06	0.0000%
3132QP3R3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3507	0.03	5/1/2045	283,850.77	775.68	310,273.98	312,897.72	0.0004%
3132QP5H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3547	0.04	5/1/2045	470,662.26	1,464.80	502,216.36	513,573.26	0.0007%
3132QPD50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2823	0.04	4/1/2045	13,969.28	48.41	14,523.83	15,274.32	0.0000%
3132QPGW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2912	0.04	4/1/2045	12,405.96	42.82	12,844.81	13,508.55	0.0000%
3132QPPY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3138	0.04	5/1/2045	33,696.83	116.49	34,947.03	36,754.95	0.0001%
3132QPZF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3441	0.03	5/1/2045	17,365.04	47.54	19,014.62	19,221.57	0.0000%
3132QPZG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3442	0.03	5/1/2045	38,136.44	104.40	41,759.12	42,213.62	0.0001%
3132QQF98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3791	0.04	6/1/2045	87,427.38	271.37	93,041.59	95,148.11	0.0001%
3132QQPQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4030	0.03	6/1/2045	93,588.84	255.81	102,324.50	103,439.38	0.0001%
3132QQQN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4060	0.03	6/1/2045	369,574.76	1,011.56	404,622.58	403,136.97	0.0006%
3132QQR20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4104	0.03	6/1/2045	37,551.22	102.64	41,056.33	41,503.65	0.0001%
3132QQRZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4103	0.03	6/1/2045	13,607.54	37.20	14,881.07	15,043.25	0.0000%
3132QQTW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4164	0.04	6/1/2045	578,612.12	1,799.96	617,129.08	631,100.94	0.0009%
3132QR6D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5367	0.03	8/1/2045	38,715.70	105.82	42,329.49	42,791.81	0.0001%
3132QR6J4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5372	0.03	8/1/2045	37,355.06	102.13	40,851.07	41,297.20	0.0001%
3132QR6M7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5375	0.03	8/1/2045	20,802.98	56.85	22,739.60	22,987.99	0.0000%
3132QRN29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4907	0.04	7/1/2045	307,559.43	1,058.09	317,427.01	334,018.51	0.0005%
3132QRN29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4907	0.04	7/1/2045	922,678.30	3,174.27	952,281.04	1,002,055.35	0.0014%
3132QRQJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4956	0.03	7/1/2045	5,943.21	16.24	6,495.00	6,565.92	0.0000%
3132QS4S4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-6232	0.04	9/1/2045	237,143.96	738.53	253,210.84	262,360.03	0.0004%
3132QSFU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5578	0.03	8/1/2045	24,921.70	67.95	27,179.96	27,476.83	0.0000%
3132QSFV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5579	0.03	8/1/2045	44,189.73	120.97	48,387.36	48,915.84	0.0001%
3132QTP77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-6733	0.04	10/1/2045	953,941.77	3,285.08	985,523.65	1,043,159.24	0.0015%
3132QTZW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7056	0.04	10/1/2045	399,675.11	1,378.70	413,609.00	437,910.66	0.0006%
3132QUBC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7234	0.04	11/1/2045	334,789.37	1,042.87	357,554.50	374,149.10	0.0005%
3132QUWP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7853	0.04	9/1/2045	21,303.64	73.60	22,080.86	23,499.78	0.0000%
3132QUXE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7876	0.04	12/1/2045	1,769,976.17	6,108.59	1,832,577.61	1,926,923.03	0.0028%
3132QV2M2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-8879	0.04	2/1/2046	2,956.87	10.09	3,026.42	3,221.90	0.0000%
3132QVJW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-8376	0.04	1/1/2046	15,949.37	49.68	17,033.46	17,462.34	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132QVXL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-8782	0.04	2/1/2046	23,694.01	81.77	24,531.90	26,116.38	0.0000%
3132VP2S6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3484	0.04	5/1/2049	550,175.13	1,718.34	589,145.20	595,894.65	0.0009%
3132VP2S6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3484	0.04	5/1/2049	370,904.58	1,158.43	397,176.54	401,726.74	0.0006%
3132VP4Z8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3539	0.04	5/1/2049	868,125.84	2,713.20	930,241.56	944,284.19	0.0014%
3132VPXK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3381	0.04	5/1/2049	985,216.07	3,079.16	1,055,712.79	1,071,247.12	0.0015%
3132VPXQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3386	0.04	5/1/2049	354,793.48	1,108.11	379,924.15	385,461.92	0.0006%
3132VPXU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3390	0.04	5/1/2049	1,393,715.34	4,352.95	1,492,439.44	1,511,400.10	0.0022%
3132VPY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3435	0.04	5/1/2049	1,536,042.30	4,797.48	1,644,849.63	1,669,166.74	0.0024%
3132VQBQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3646	0.04	5/1/2049	52,629.20	164.38	56,357.15	57,217.65	0.0001%
3132WDBQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0046	0.04	4/1/2046	128,370.63	399.86	137,096.50	142,766.25	0.0002%
3132WDCV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0083	0.04	4/1/2046	1,305,976.54	4,060.96	1,392,328.30	1,455,321.74	0.0020%
3132WDCV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0083	0.04	4/1/2046	3,395,539.02	10,558.49	3,620,053.58	3,783,836.53	0.0053%
3132WDWJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0648	0.04	5/1/2046	34,618.35	119.48	35,842.64	36,432.26	0.0001%
3132WEF31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-1085	0.04	6/1/2046	320,287.37	997.67	342,059.70	356,475.48	0.0005%
3132WFEC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-1930	0.03	7/1/2046	925,930.66	2,539.70	1,015,878.76	1,056,660.59	0.0015%
3132WFD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-1931	0.03	7/1/2046	1,108,206.79	3,038.10	1,215,240.22	1,261,371.77	0.0017%
3132WGU96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-3307	0.03	9/1/2046	466,658.26	1,274.60	509,840.19	514,317.75	0.0007%
3132WHXB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-4273	0.03	11/1/2046	871,877.75	2,386.53	954,613.14	954,123.40	0.0014%
3132WJQR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-4963	0.04	12/1/2046	451,134.68	1,406.80	482,332.98	497,667.04	0.0007%
3132WJSS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-5028	0.05	12/1/2046	4,359.11	16.46	4,389.02	4,570.03	0.0000%
3132WK4G0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-6222	0.05	2/1/2047	16,174.32	61.06	16,281.95	16,954.08	0.0000%
3132WKHM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-5635	0.05	1/1/2047	4,512.78	17.04	4,542.81	4,730.20	0.0000%
3132WLT30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-6869	0.04	3/1/2047	380,308.27	1,318.19	395,455.67	412,988.78	0.0006%
3132WM7H1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8095	0.05	5/1/2047	41,879.65	158.13	42,167.07	43,911.59	0.0001%
3132WMY99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-7935	0.05	5/1/2047	29,694.37	112.09	29,891.97	31,128.68	0.0000%
3132WMZG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-7942	0.05	5/1/2047	14,318.91	54.08	14,420.18	15,016.81	0.0000%
3132WN2K7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8877	0.04	6/1/2047	140,065.82	483.91	145,173.14	153,164.33	0.0002%
3132WNF31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8285	0.04	5/1/2047	999,459.40	3,436.68	1,031,003.44	1,085,389.84	0.0016%
3132WNWQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8754	0.04	6/1/2047	215,009.70	744.45	223,333.58	226,912.56	0.0003%
3132WNWV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8759	0.05	6/1/2047	58,574.49	221.12	58,964.26	61,405.50	0.0001%
3132WPNK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-9393	0.05	7/1/2047	24,231.23	91.51	24,402.59	25,413.66	0.0000%
3132XCR49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7707	0.04	1/1/2048	958,047.70	2,985.53	1,023,609.49	1,027,956.64	0.0015%
3132XCR49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7707	0.04	1/1/2048	1,019,819.24	3,178.02	1,089,608.22	1,094,235.53	0.0016%
3132XCR49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7707	0.04	1/1/2048	705,019.73	2,197.03	753,266.14	766,296.26	0.0011%
3132XCR72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7710	0.04	3/1/2048	190,806.50	596.69	204,577.81	206,066.84	0.0003%
3132XCR72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7710	0.04	3/1/2048	1,471,161.14	4,600.58	1,577,341.00	1,614,504.35	0.0023%
3132XCR80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7711	0.04	3/1/2048	1,634,899.32	5,625.97	1,687,790.33	1,755,940.24	0.0026%
3132XCRV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7700	0.04	8/1/2046	1,562,506.15	4,859.85	1,666,233.60	1,719,093.32	0.0024%
3132XCRV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7700	0.04	8/1/2046	731,282.13	2,274.50	779,828.52	821,873.54	0.0011%
3132XCRX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7702	0.04	1/1/2047	535,396.92	1,834.74	550,423.36	556,775.82	0.0008%
3132XCRY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7703	0.04	4/1/2047	3,323,395.84	10,346.71	3,547,444.56	3,659,084.18	0.0052%
3132XCSA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7713	0.04	6/1/2048	1,274,008.70	4,403.19	1,320,957.16	1,348,775.58	0.0020%
3132XCSA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7713	0.04	6/1/2048	725,964.02	2,509.06	752,716.51	762,767.64	0.0011%
3132XCSA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7713	0.04	6/1/2048	6,559.92	22.67	6,801.66	7,095.14	0.0000%
3132XCSB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7714	0.04	7/1/2048	637,994.28	2,195.45	658,635.20	685,156.25	0.0010%
3132XCSG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7719	0.05	1/1/2049	503,193.27	1,899.71	506,588.24	560,162.67	0.0008%
3132XSDF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-0101	0.04	8/1/2047	35,657.81	123.99	37,196.30	38,056.04	0.0001%
3132XSEH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-0135	0.04	8/1/2047	124,174.26	387.81	132,963.74	136,434.80	0.0002%
3132XSXZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-0695	0.04	9/1/2047	623,907.58	2,165.79	649,735.53	686,571.18	0.0010%
3132XT6L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-1774	0.04	10/1/2047	353,231.64	1,100.74	377,396.80	381,408.06	0.0006%
3132XTKZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-1211	0.04	10/1/2047	262,103.01	910.43	273,129.43	286,073.81	0.0004%
3132XUSH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-2319	0.04	11/1/2047	177,968.79	555.82	190,566.68	188,438.98	0.0003%
3132XV7H0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-3595	0.04	1/1/2048	1,283,035.82	4,007.18	1,373,889.78	1,433,035.17	0.0020%
3132XVK77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-3017	0.05	12/1/2047	18,193.77	68.88	18,368.15	19,110.78	0.0000%
3132XWLY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-3942	0.04	1/1/2048	7,518.13	23.48	8,050.53	8,200.18	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132XYDE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5500	0.05	4/1/2048	3,120.03	11.87	3,164.83	3,293.19	0.0000%
3132XYJE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5660	0.05	4/1/2048	9,949.86	37.80	10,078.81	10,487.45	0.0000%
3132XYLE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5724	0.05	4/1/2048	3,305.53	12.55	3,346.97	3,482.68	0.0000%
3132XYPZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5839	0.05	5/1/2048	6,815.99	25.91	6,908.63	7,188.95	0.0000%
3132Y1SS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-7728	0.05	8/1/2048	453,028.68	1,720.16	458,708.47	473,986.37	0.0007%
3132Y3YP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-9717	0.05	11/1/2048	742,665.05	2,815.21	750,723.09	768,628.81	0.0012%
3132Y3YT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-9721	0.05	11/1/2048	1,246,704.56	4,719.97	1,258,658.26	1,290,954.28	0.0020%
313312U57	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS SYSTEM	0.00	12/24/2024	49,226,666.50	-	50,000,000.00	49,197,560.12	0.0772%
31334X4C0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-1719	0.04	8/1/2049	742,851.96	2,325.92	797,459.52	815,939.17	0.0012%
31335A3P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0806	0.05	12/1/2044	67,209.22	273.34	65,601.77	70,251.82	0.0001%
31335AAV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0020	0.05	12/1/2043	101,037.69	385.15	102,706.39	111,637.28	0.0002%
31335ABF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0038	0.04	1/1/2044	528,884.77	1,638.73	561,850.09	583,054.80	0.0008%
31335APZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0440	0.04	3/1/2046	654,359.22	2,034.23	697,449.99	711,015.92	0.0010%
31335APZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0440	0.04	3/1/2046	709,107.28	2,204.43	755,803.31	781,617.13	0.0011%
31335ARH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0488	0.04	11/1/2042	29,096.74	99.15	29,744.54	31,399.76	0.0000%
31335AU48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0603	0.04	5/1/2046	174,793.74	544.47	186,675.18	195,655.77	0.0003%
31335AWU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0659	0.04	8/1/2046	2,171,264.16	6,763.32	2,318,854.13	2,395,014.92	0.0034%
31335AXA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0673	0.05	7/1/2044	1,499,657.00	5,661.11	1,509,628.43	1,609,978.85	0.0024%
31335AYG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0711	0.05	7/1/2045	261,785.19	979.71	261,256.16	283,006.65	0.0004%
31335AZA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0737	0.05	8/1/2042	342,879.83	1,283.20	342,187.62	371,424.65	0.0005%
31335B3W4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1713	0.04	1/1/2045	607,998.59	1,883.83	645,885.79	665,402.66	0.0010%
31335B4F0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1722	0.04	2/1/2048	98,850.81	308.73	105,850.86	107,728.72	0.0002%
31335B7H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1796	0.05	12/1/2045	30,907.52	115.67	30,844.99	32,270.88	0.0000%
31335BAP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0914	0.05	7/1/2042	440,476.47	1,648.44	439,584.95	467,692.62	0.0007%
31335BBZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0956	0.04	5/1/2044	100,535.53	343.74	103,122.98	108,091.48	0.0002%
31335BJC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1159	0.05	5/1/2046	98,550.32	368.82	98,350.89	104,987.37	0.0002%
31335BZB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1638	0.04	7/1/2048	320,210.00	1,112.27	333,679.81	334,417.00	0.0005%
31335BZJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1645	0.04	10/1/2048	554,659.99	1,926.03	577,808.95	580,932.75	0.0009%
31335CA87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1831	0.04	7/1/2044	239,124.96	814.83	244,448.75	251,715.54	0.0004%
31335CAG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1807	0.04	5/1/2045	264,002.49	899.61	269,883.00	277,864.83	0.0004%
31335CDT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1914	0.04	6/1/2048	164,246.88	570.11	171,032.78	176,493.93	0.0003%
31335CGC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1995	0.04	11/1/2044	4,608,866.57	15,794.89	4,738,466.13	4,949,738.86	0.0072%
313384E54	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BKS CONS DISC	0.00	9/3/2024	99,943,222.00	-	100,000,000.00	99,970,833.61	0.1567%
313384F61	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	9/12/2024	99,815,472.00	-	100,000,000.00	99,842,485.51	0.1565%
313384H93	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC N	0.00	10/1/2024	99,550,222.00	-	100,000,000.00	99,566,666.48	0.1560%
313384P52	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	11/14/2024	148,432,500.00	-	150,000,000.00	148,470,667.31	0.2327%
313384S91	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	12/12/2024	98,613,333.00	-	100,000,000.00	98,570,582.18	0.1546%
313385BC9	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	1/27/2025	147,056,250.00	-	150,000,000.00	147,076,998.01	0.2305%
313385BN5	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	2/6/2025	97,973,333.00	-	100,000,000.00	97,805,554.60	0.1536%
313385BS4	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	2/10/2025	97,922,667.00	-	100,000,000.00	97,857,999.56	0.1535%
313385CZ7	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	3/13/2025	136,615,558.80	-	140,000,000.00	136,292,255.47	0.2141%
313385EA0	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	4/7/2025	97,305,000.00	-	100,000,000.00	97,020,665.95	0.1525%
313385FQ4	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	5/15/2025	96,871,750.00	-	100,000,000.00	96,579,556.26	0.1518%
31339GVT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 2380 SI	0.02	6/15/2031	0,762.18	10.71	9,907.57	3,190.08	0.0000%
31339S3W3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-3513	0.03	10/1/2049	1,292,738.70	3,578.92	1,431,569.52	1,461,218.27	0.0020%
31339S3W3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-3513	0.03	10/1/2049	1,164,103.51	3,222.80	1,289,119.84	1,315,818.37	0.0018%
31339S5U5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-3559	0.03	10/1/2049	773,400.03	2,141.12	856,449.48	874,246.53	0.0012%
31339SJC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-2959	0.03	9/1/2049	2,762,602.51	7,616.55	3,046,619.70	3,088,550.85	0.0043%
31339SJL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-2967	0.04	9/1/2049	1,884,185.45	5,967.54	2,046,015.27	2,177,964.47	0.0030%
31339U3D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-4396	0.03	11/1/2049	3,281,308.75	7,911.50	3,797,520.56	3,769,625.46	0.0051%
31339UY95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-4336	0.03	11/1/2049	1,765,305.33	4,880.69	1,952,276.56	1,981,273.07	0.0028%
3133A04P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-6230	0.03	1/1/2050	1,420,406.22	3,932.01	1,572,803.86	1,602,139.75	0.0022%
3133A1CR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-6380	0.05	1/1/2050	468,144.42	1,781.04	474,943.64	496,329.10	0.0007%
3133A2BB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-7234	0.03	2/1/2050	1,113,174.30	3,081.56	1,232,622.45	1,282,386.54	0.0017%
3133A2ECO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-7331	0.04	2/1/2050	538,129.99	1,870.12	561,034.59	601,826.05	0.0008%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133A2EJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-7337	0.04	2/1/2050	1,617,726.67	5,573.11	1,671,933.74	1,788,766.50	0.0025%
3133A3NF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8490	0.03	4/1/2050	1,401,380.96	3,868.69	1,547,476.16	1,629,606.55	0.0022%
3133A3PB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8518	0.03	4/1/2050	3,743,892.69	10,364.08	4,145,630.90	4,381,810.62	0.0059%
3133A3RD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8584	0.04	4/1/2050	110,448.21	342.48	117,420.19	124,080.60	0.0002%
3133A3RE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8585	0.04	4/1/2050	141,592.65	441.36	151,323.22	159,480.07	0.0002%
3133A3RG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8587	0.04	4/1/2050	308,660.85	966.38	331,330.59	348,210.61	0.0005%
3133A3RH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8588	0.04	4/1/2050	353,719.02	1,107.99	379,881.72	398,752.26	0.0006%
3133A3RJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8589	0.04	4/1/2050	48,674.96	152.55	52,304.25	54,843.53	0.0001%
3133A3RL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8591	0.05	4/1/2050	82,374.18	311.81	83,148.55	88,507.50	0.0001%
3133A4BS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-9049	0.03	4/1/2050	7,918,483.92	21,920.49	8,768,194.87	7,874,593.94	0.0124%
3133A7KB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-1190	0.03	7/1/2050	454,006.56	1,090.75	523,559.83	547,606.09	0.0007%
3133A8WX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-2462	0.03	8/1/2050	1,967,257.32	5,463.40	2,185,358.99	2,292,676.04	0.0031%
3133A9MB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-3054	0.02	8/1/2050	1,894,725.95	3,802.00	2,281,200.92	2,370,015.39	0.0030%
3133A9ZW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-3457	0.02	8/1/2050	890,440.89	1,792.66	1,075,596.12	1,113,416.52	0.0014%
3133AAH96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-3856	0.02	9/1/2050	2,215,278.80	4,476.31	2,685,785.27	2,761,638.78	0.0035%
3133ABPQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-4931	0.02	11/1/2050	8,548,329.13	17,179.95	10,307,968.40	10,664,019.41	0.0134%
3133ACPX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-5838	0.03	11/1/2050	8,660,590.43	20,901.29	10,032,619.11	10,511,465.83	0.0136%
3133ACPX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-5838	0.03	11/1/2050	5,773,726.95	13,934.19	6,688,412.74	7,007,643.76	0.0090%
3133AEAZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-7224	0.03	1/1/2051	1,176,768.63	2,828.28	1,357,575.10	1,426,526.88	0.0018%
3133AG4H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-9824	0.02	3/1/2051	4,953,563.11	9,970.44	5,982,266.54	6,149,078.90	0.0078%
3133AGNG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-9391	0.02	3/1/2051	18,718.16	37.46	22,476.11	22,450.42	0.0000%
3133AHB63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-9961	0.02	3/1/2051	125,271.13	250.71	150,426.12	151,221.01	0.0002%
3133AJ6W8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-0885	0.02	4/1/2051	61,593.45	121.86	73,114.55	73,208.62	0.0001%
3133AJE90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-0160	0.02	3/1/2051	49,612.98	99.29	59,575.84	59,890.66	0.0001%
3133AJFA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-0161	0.02	3/1/2051	120,263.64	240.69	144,414.23	145,136.13	0.0002%
3133AKVF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-1514	0.02	5/1/2051	67,926.08	135.94	81,566.39	82,879.13	0.0001%
3133AKYE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-1609	0.03	5/1/2051	2,191,387.71	5,269.64	2,529,428.83	2,615,279.79	0.0034%
3133ALCS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-1881	0.03	5/1/2051	511,599.02	1,428.52	571,409.07	579,068.41	0.0008%
3133AMKD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-2992	0.03	6/1/2051	3,161,718.53	7,647.68	3,670,884.49	3,142,293.55	0.0050%
3133AMLB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-3022	0.03	5/1/2051	8,667,910.53	20,911.72	10,037,627.63	10,374,780.14	0.0136%
3133AMLB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-3022	0.03	5/1/2051	11,691,332.50	28,205.87	13,538,815.58	13,993,566.40	0.0183%
3133AMS72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-3242	0.03	6/1/2051	61,813.64	171.29	68,516.36	65,519.78	0.0001%
3133ANTU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-4163	0.02	7/1/2051	29,947.64	59.94	35,961.65	36,602.85	0.0000%
3133AQP92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-5848	0.03	8/1/2051	493,645.92	1,194.54	573,380.55	594,016.46	0.0008%
3133ARV51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6936	0.03	9/1/2051	4,852,208.20	11,701.91	5,616,918.59	5,861,831.49	0.0076%
3133ARV77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6938	0.03	9/1/2051	2,791,743.04	6,749.76	3,239,883.80	3,369,894.42	0.0044%
3133ARVW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6929	0.02	9/1/2051	1,589,036.30	3,220.73	1,932,437.69	1,962,034.39	0.0025%
3133ARXL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6983	0.03	9/1/2051	4,791,458.71	11,577.81	5,557,347.62	5,790,814.40	0.0075%
3133AS5B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8042	0.04	10/1/2051	46,125.36	145.13	49,759.63	50,671.21	0.0001%
3133ASKH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-7496	0.03	9/1/2051	144,588.40	403.99	161,596.69	161,787.80	0.0002%
3133AT4E8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8921	0.03	10/1/2051	3,898,857.82	9,377.14	4,501,029.23	3,851,422.19	0.0061%
3133AT7C9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8991	0.05	10/1/2051	352,773.80	1,341.77	357,805.18	374,830.49	0.0006%
3133ATNJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8493	0.03	10/1/2051	13,134,570.85	32,090.36	15,403,371.66	15,885,316.59	0.0206%
3133ATQ20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8573	0.03	10/1/2051	1,080,399.72	2,599.08	1,247,556.68	1,284,957.22	0.0017%
3133ATQT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8566	0.03	10/1/2051	4,414,495.46	10,636.14	5,105,348.46	5,283,615.90	0.0069%
3133ATQT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8566	0.03	10/1/2051	7,357,492.44	17,726.90	8,508,914.10	8,806,026.47	0.0115%
3133ATTT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8662	0.03	10/1/2051	5,412,414.53	12,970.62	6,225,899.39	6,444,196.87	0.0085%
3133AUE53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-9156	0.03	10/1/2051	13,381,398.18	32,364.55	15,534,984.31	14,144,747.69	0.0210%
3133AUTM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-9556	0.03	10/1/2051	253,236.19	609.20	292,417.74	300,092.40	0.0004%
3133AW6P4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0878	0.03	11/1/2051	11,126,251.07	26,663.62	12,798,538.58	13,199,607.28	0.0174%
3133AWHE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0229	0.03	11/1/2051	3,343,847.51	8,081.40	3,879,073.23	3,983,500.83	0.0052%
3133AWHE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0229	0.03	11/1/2051	6,237,228.51	15,074.12	7,235,577.00	7,430,365.11	0.0098%
3133AWHQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0239	0.03	11/1/2051	2,041,033.64	4,916.96	2,360,142.96	2,429,173.63	0.0032%
3133AWHQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0239	0.03	11/1/2051	3,839,910.76	9,250.56	4,440,268.95	4,570,140.01	0.0060%
3133AWL77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0350	0.02	11/1/2051	204,653.85	413.33	247,995.72	248,500.00	0.0003%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133AWR22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0505	0.03	11/1/2051	3,504,720.26	8,562.69	4,110,090.24	3,763,534.09	0.0055%
3133AWWW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0652	0.02	11/1/2051	215,459.38	435.15	261,090.03	261,620.92	0.0003%
3133AWYG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0711	0.03	11/1/2051	4,606,417.65	11,132.78	5,343,736.04	5,523,311.53	0.0072%
3133AXLV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-1240	0.03	11/1/2051	148,561.24	415.09	166,037.06	166,233.47	0.0002%
3133AYJB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2058	0.02	12/1/2051	2,302,720.75	4,608.62	2,765,170.65	2,777,735.75	0.0036%
3133AYJB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2058	0.02	12/1/2051	2,023,603.08	4,050.00	2,429,998.45	2,441,040.55	0.0032%
3133AYJL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2067	0.02	12/1/2051	3,956,823.25	7,954.03	4,772,420.74	4,789,250.15	0.0062%
3133AYJL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2067	0.02	12/1/2051	3,489,262.12	7,014.14	4,208,483.90	4,223,324.70	0.0055%
3133AYLH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2128	0.03	11/1/2051	6,754,583.74	16,360.47	7,853,023.24	6,914,247.80	0.0106%
3133B0HR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2940	0.02	12/1/2051	3,447,958.02	6,957.06	4,174,236.67	4,171,653.25	0.0054%
3133B0QD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-3152	0.02	12/1/2051	2,864,523.84	5,777.68	3,466,609.71	3,467,366.76	0.0045%
3133B0QS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-3165	0.02	12/1/2051	2,408,062.88	4,839.45	2,903,667.29	2,908,000.62	0.0038%
3133B1S28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-4137	0.03	1/1/2052	3,122,909.19	7,466.87	3,584,096.21	3,032,427.91	0.0049%
3133B1TB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-4146	0.03	1/1/2052	65,469.12	156.84	75,281.35	75,414.14	0.0001%
3133B2X95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-5204	0.03	1/1/2052	22,853.44	55.38	26,584.46	20,491.75	0.0000%
3133B2YE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-5209	0.03	1/1/2052	7,605,303.08	18,325.40	8,796,193.50	8,931,588.18	0.0119%
3133B2YE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-5209	0.03	1/1/2052	2,736,478.19	6,593.70	3,164,974.68	3,213,691.35	0.0043%
3133B3XG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-6079	0.03	2/1/2052	289,939.60	694.76	333,482.96	334,757.63	0.0005%
3133B4ZZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7060	0.03	2/1/2052	6,209,275.24	17,386.01	6,954,404.18	7,125,770.01	0.0097%
3133B4ZZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7060	0.03	2/1/2052	24,508,924.06	68,625.14	27,450,057.75	28,126,464.52	0.0384%
3133B53T7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8010	0.02	3/1/2052	4,625,862.00	9,394.11	5,636,468.93	4,553,763.29	0.0073%
3133B5AN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7213	0.02	2/1/2052	6,392,246.28	13,020.65	7,812,389.66	6,424,319.93	0.0100%
3133B5CB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7266	0.03	2/1/2052	845,014.09	2,051.85	984,888.26	759,155.88	0.0013%
3133B5NJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7593	0.04	2/1/2052	69,322.48	216.84	74,345.29	77,443.69	0.0001%
3133B5ZQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7951	0.03	3/1/2052	4,847,288.42	13,571.83	5,428,730.48	4,758,639.47	0.0076%
3133B6BD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8136	0.02	2/1/2052	49,361.77	78.73	62,981.70	55,282.98	0.0001%
3133B6LC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8423	0.03	3/1/2052	257,756.23	626.48	300,708.39	280,898.72	0.0004%
3133B6UE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8681	0.03	3/1/2052	6,240,308.48	17,473.90	6,989,560.57	7,073,302.37	0.0098%
3133B6UE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8681	0.03	3/1/2052	10,010,781.01	28,031.85	11,212,740.61	11,347,080.42	0.0157%
3133B6US7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8693	0.02	3/1/2052	204,219.79	325.40	260,322.43	228,494.23	0.0003%
3133B7CR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-9080	0.02	3/1/2052	505,955.09	1,030.60	618,361.39	562,176.67	0.0008%
3133B7LF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-9326	0.05	3/1/2052	749,414.66	2,886.83	769,822.30	806,493.07	0.0012%
3133B7LG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-9327	0.03	3/1/2052	77,472.41	218.14	87,257.96	85,065.77	0.0001%
3133B9GY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0215	0.02	4/1/2052	1,216,912.89	2,467.82	1,480,689.30	1,346,123.94	0.0019%
3133B9LG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0327	0.03	4/1/2052	132,308.47	321.27	154,208.61	151,332.67	0.0002%
3133B9MY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0375	0.04	4/1/2052	737,248.51	2,556.81	767,043.69	783,529.14	0.0012%
3133BAQH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-1356	0.03	4/1/2052	347,007.55	842.67	404,480.02	390,832.80	0.0005%
3133BAUM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-1488	0.03	4/1/2052	56,791.42	137.55	66,023.51	50,889.49	0.0001%
3133BB2Z1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2592	0.04	5/1/2052	433,199.15	1,370.77	469,977.09	459,366.53	0.0007%
3133BBKY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2111	0.03	5/1/2052	105,548.51	256.78	123,252.72	115,129.88	0.0002%
3133BBKZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2112	0.03	5/1/2052	175,088.06	425.96	204,461.85	190,986.96	0.0003%
3133BBP29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2241	0.05	5/1/2052	166,642.26	633.18	168,848.16	172,117.97	0.0003%
3133BBSV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2332	0.03	5/1/2052	8,862,986.82	24,726.68	9,890,670.40	8,656,686.97	0.0139%
3133BBZN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2549	0.02	5/1/2052	370,470.95	754.43	452,659.73	409,469.09	0.0006%
3133BCV38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-3334	0.04	6/1/2052	4,553,638.10	14,288.18	4,898,806.23	4,301,184.87	0.0071%
3133BD2L8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4379	0.04	6/1/2052	4,485,239.61	15,686.88	4,706,062.76	4,411,772.66	0.0070%
3133BDPM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4028	0.04	6/1/2052	11,627,056.67	40,626.66	12,187,997.56	12,283,016.01	0.0182%
3133BDPM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4028	0.04	6/1/2052	10,585,214.32	36,986.31	11,095,892.10	11,182,396.54	0.0166%
3133BDQQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4063	0.04	6/1/2052	7,140,226.23	22,452.74	7,698,083.73	7,591,612.42	0.0112%
3133BDQQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4063	0.04	6/1/2052	10,214,426.71	32,119.70	11,012,467.88	10,860,155.61	0.0160%
3133BDZ73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4366	0.05	6/1/2052	1,267,270.80	5,233.65	1,256,076.31	1,297,221.04	0.0020%
3133BEXY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-5195	0.04	6/1/2052	7,474,746.45	26,247.99	7,874,396.73	7,771,444.74	0.0117%
3133BFB74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-5462	0.04	7/1/2052	430,655.57	1,510.94	453,281.49	449,626.53	0.0007%
3133BGRK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-6790	0.03	6/1/2052	1,713,565.38	4,821.85	1,928,739.99	1,838,526.13	0.0027%
3133BH3G9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-7999	0.04	8/1/2052	7,180,280.14	25,089.03	7,526,709.44	7,556,146.92	0.0113%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133BJAJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-8109	0.05	8/1/2052	13,342,835.06	51,387.32	13,703,285.88	13,929,607.83	0.0209%
3133BJAJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-8109	0.05	8/1/2052	6,921,057.67	26,655.10	7,108,027.00	7,225,421.80	0.0108%
3133BJE24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-8253	0.05	8/1/2052	1,693,299.27	6,521.42	1,739,046.45	1,729,515.80	0.0027%
3133BKG60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-9221	0.05	9/1/2052	5,368,168.97	22,524.63	5,405,911.69	5,289,367.72	0.0084%
3133BKT66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-9573	0.04	9/1/2052	256,023.48	897.54	269,263.09	265,039.89	0.0004%
3133BM2E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-0773	0.06	9/1/2052	8,557,814.47	38,829.82	8,471,959.88	8,482,482.31	0.0134%
3133BMGV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-0212	0.05	9/1/2052	7,810,747.52	30,115.28	8,030,742.16	7,524,143.23	0.0122%
3133BMQJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-0457	0.06	9/1/2052	185,542.19	894.30	178,859.40	183,949.69	0.0003%
3133BNAD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-0904	0.05	10/1/2052	4,077,836.55	17,076.62	4,098,388.95	4,109,626.02	0.0064%
3133BNAW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-0921	0.05	9/1/2052	81,105.05	339.68	81,524.37	76,382.28	0.0001%
3133BNFH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-1068	0.05	10/1/2052	4,433,468.40	18,382.76	4,411,863.55	4,345,808.77	0.0069%
3133BNUN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-1489	0.04	10/1/2052	883,069.39	3,098.89	929,666.34	867,848.19	0.0014%
3133BPD62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-1925	0.04	10/1/2052	1,712,535.16	6,009.35	1,802,804.01	1,682,926.93	0.0027%
3133BPV54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-2436	0.05	10/1/2052	3,571,238.07	14,876.25	3,570,300.98	3,493,492.63	0.0056%
3133BQKZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-3012	0.05	11/1/2052	6,100,947.85	25,579.18	6,139,004.03	5,981,887.08	0.0096%
3133BQY26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-3429	0.06	11/1/2052	2,493,123.17	11,180.87	2,439,463.49	2,436,476.49	0.0039%
3133BRX33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-4298	0.05	12/1/2052	3,805,290.71	15,905.86	3,817,407.35	3,870,390.50	0.0060%
3133BSN73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-4914	0.07	12/1/2052	79,544.46	412.57	76,167.22	77,719.67	0.0001%
3133BSPH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-4924	0.06	12/1/2052	74,070.53	358.79	71,757.62	72,999.75	0.0001%
3133BTYD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-6108	0.06	1/1/2053	6,898,393.24	31,329.94	6,835,622.40	6,871,736.58	0.0108%
3133BULG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-6627	0.07	1/1/2053	3,406,354.18	17,724.64	3,272,241.78	3,396,661.22	0.0053%
3133BUYF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-7010	0.04	1/1/2053	900,583.52	3,164.31	949,292.55	886,145.50	0.0014%
3133BV5M3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-8052	0.06	2/1/2053	17,167,052.21	77,927.80	17,002,428.07	17,088,307.45	0.0269%
3133BVVL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-7819	0.07	1/1/2053	315,861.94	1,623.52	299,727.07	312,899.47	0.0005%
3133BYY90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-7936	0.06	2/1/2053	631,261.20	3,029.06	605,812.87	625,440.31	0.0010%
3133BWDH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-8204	0.06	2/1/2053	189,036.92	925.76	185,151.35	187,077.53	0.0003%
3133BWM77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-8470	0.06	3/1/2053	1,404,952.40	6,880.64	1,376,127.28	1,409,068.30	0.0022%
3133BXCA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-9065	0.06	3/1/2053	284,428.50	1,381.17	276,234.59	281,940.67	0.0004%
3133BXK75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-9318	0.06	1/1/2053	1,289,178.82	5,869.42	1,280,601.54	1,259,483.04	0.0020%
3133BXQQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-9463	0.04	3/1/2053	855,185.71	3,004.74	901,421.52	841,443.95	0.0013%
3133BXUU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-9595	0.06	3/1/2053	206,362.48	930.33	202,981.26	200,853.28	0.0003%
3133BXW72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-9670	0.06	3/1/2053	296,973.87	1,343.78	293,187.35	293,209.86	0.0005%
3133C06U1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0883	0.06	4/1/2053	178,605.76	811.64	177,085.77	179,589.07	0.0003%
3133C06X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0886	0.06	4/1/2053	129,748.60	635.52	127,104.29	130,376.27	0.0002%
3133C06Y3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0887	0.06	4/1/2053	130,082.20	637.97	127,594.14	130,790.66	0.0002%
3133C06Z0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0888	0.06	4/1/2053	118,876.28	579.45	115,889.91	119,090.91	0.0002%
3133C1AA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0901	0.05	4/1/2053	303,799.04	1,272.97	305,512.35	306,517.35	0.0005%
3133C1AC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0903	0.05	3/1/2053	113,240.49	475.03	114,006.72	114,268.34	0.0002%
3133C1MU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-1271	0.06	4/1/2053	159,870.11	725.18	158,220.56	156,354.29	0.0003%
3133C2BM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-1844	0.05	5/1/2053	2,330,160.35	9,759.21	2,342,209.70	2,283,471.57	0.0037%
3133C2NJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-2193	0.06	5/1/2053	333,998.54	1,626.60	325,319.85	329,664.40	0.0005%
3133C3XZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-3396	0.06	5/1/2053	464,484.65	2,223.14	444,627.46	447,783.93	0.0007%
3133C64J5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-6225	0.06	7/1/2053	422,583.82	1,904.93	415,620.41	410,957.34	0.0007%
3133C64M8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-6228	0.06	7/1/2053	464,062.04	2,087.37	455,425.67	450,315.99	0.0007%
3133C65Z8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-6264	0.06	6/1/2053	201,618.02	964.99	192,998.45	194,368.67	0.0003%
3133C7PW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-6737	0.06	6/1/2053	101,641.40	493.06	98,611.40	99,674.47	0.0002%
3133C7PY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-6739	0.06	6/1/2053	297,977.46	1,347.32	293,960.25	291,337.11	0.0005%
3133C8CR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-7280	0.06	7/1/2053	578,700.64	2,776.38	555,275.80	561,134.10	0.0009%
3133C8SA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-7713	0.06	7/1/2053	114,474.34	560.55	112,109.96	112,456.08	0.0002%
3133CGMD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QH-3956	0.07	10/1/2053	3,725,435.39	19,526.09	3,604,815.84	3,667,675.20	0.0058%
3133CLMK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QH-7562	0.07	12/1/2053	4,536,028.86	23,707.69	4,376,803.68	4,461,305.03	0.0071%
3133CNHE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QH-9229	0.07	2/1/2054	3,588,657.46	18,791.43	3,469,187.56	3,528,606.92	0.0056%
3133D3X67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-0701	0.03	4/1/2041	61,292.45	142.68	68,484.33	71,051.13	0.0001%
3133D4TE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-1449	0.03	4/1/2042	74,180.83	173.17	83,122.06	77,751.54	0.0001%
3133D4VD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-1512	0.03	5/1/2042	70,481.16	191.30	76,519.62	73,710.58	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133EHYH0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.03	9/13/2032	1,175,252.83	17,077.20	1,284,000.00	1,157,953.74	0.0018%
3133EL2K9	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.01	7/30/2029	715,155.13	794.70	824,000.00	684,161.85	0.0011%
3133EL7L2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.01	9/16/2033	795,851.47	6,864.73	1,012,000.00	746,029.24	0.0012%
3133ELB86	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.01	5/28/2030	136,631.48	571.43	158,000.00	127,589.56	0.0002%
3133ELDP6	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.03	12/12/2034	175,304.30	1,180.89	205,000.00	160,634.76	0.0003%
3133ELLH5	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	2/5/2035	2,076,786.88	4,441.67	2,500,000.00	1,967,368.12	0.0033%
3133ELYF5	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	5/4/2033	821,550.17	6,077.50	1,000,000.00	781,433.29	0.0013%
3133EMC59	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	6/2/2036	2,822,700.79	20,939.72	3,500,000.00	2,540,512.43	0.0044%
3133EMCV2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	10/15/2040	127,816.31	1,412.89	187,000.00	112,108.76	0.0002%
3133EMGC0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	11/5/2035	766,203.13	5,896.67	1,000,000.00	708,259.98	0.0012%
3133EMK27	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	6/16/2031	1,785,330.22	8,095.75	2,067,000.00	1,725,814.70	0.0028%
3133EMN24	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	6/30/2031	4,332,978.40	16,436.11	5,000,000.00	4,086,199.21	0.0068%
3133EMRG9	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.01	2/18/2031	592,899.01	374.11	700,000.00	574,484.61	0.0009%
3133EMSA1	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	3/3/2031	772,392.57	7,974.25	900,000.00	743,546.30	0.0012%
3133EMT44	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	4/19/2034	823,787.08	7,810.00	1,000,000.00	799,830.38	0.0013%
3133EMTE2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	3/17/2031	5,062,453.55	52,489.57	5,790,000.00	4,912,532.27	0.0079%
3133EMUA8	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	3/24/2036	7,359,950.01	95,445.53	9,119,000.00	7,342,698.30	0.0115%
3133EMUA8	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	3/24/2036	6,682,792.64	86,664.00	8,280,000.00	6,667,128.18	0.0105%
3133EN3P3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.05	12/6/2032	17,187,206.51	178,117.50	16,764,000.00	17,151,532.77	0.0269%
3133EN4C1	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.04	12/15/2032	5,672,472.36	49,611.38	5,697,000.00	5,700,164.49	0.0089%
3133ENAX8	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	10/14/2031	86,417.14	753.50	100,000.00	79,147.54	0.0001%
3133ENEA4	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	11/16/2034	629,970.56	5,315.63	750,000.00	562,041.53	0.0010%
3133ENFC9	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	11/23/2032	448,235.95	3,285.56	518,000.00	415,208.51	0.0007%
3133ENFG0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	11/29/2033	848,305.46	6,005.56	1,000,000.00	804,346.96	0.0013%
3133ENFS4	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.03	12/1/2036	125,477.16	1,042.50	150,000.00	110,296.35	0.0002%
3133ENHG8	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.03	12/16/2036	205,261.88	1,364.58	250,000.00	181,285.83	0.0003%
3133ENPE4	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.03	2/23/2032	173,815.18	124.13	190,000.00	159,144.67	0.0003%
3133G6FV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-0180	0.03	7/1/2034	1,073,188.79	2,802.23	1,120,892.64	1,135,748.97	0.0017%
3133G7F57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1088	0.03	12/1/2034	678,768.46	1,508.29	723,976.88	728,559.39	0.0011%
3133G7GT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1110	0.03	12/1/2034	2,859,292.85	6,353.66	3,049,755.39	3,071,984.46	0.0045%
3133G7P31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1342	0.03	1/1/2035	4,415,579.04	9,811.14	4,709,346.62	4,763,563.15	0.0069%
3133G7Q30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1374	0.03	1/1/2035	506,335.41	1,322.09	528,837.66	541,076.53	0.0008%
3133G7Q30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1374	0.03	1/1/2035	288,437.42	753.14	301,255.98	308,227.92	0.0005%
3133G7Q63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1377	0.03	1/1/2035	736,641.66	1,923.46	769,383.88	788,110.22	0.0012%
3133G7Q63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1377	0.03	1/1/2035	405,538.03	1,058.91	423,563.37	433,872.59	0.0006%
3133G7QX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1370	0.03	1/1/2035	482,962.11	1,265.97	506,387.19	517,702.46	0.0008%
3133G7QX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1370	0.03	1/1/2035	269,266.06	705.82	282,326.25	288,634.76	0.0004%
3133G7XE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1577	0.03	2/1/2035	259,376.31	578.30	277,583.27	281,476.65	0.0004%
3133G9DF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-2802	0.03	7/1/2035	1,060,883.82	2,365.33	1,135,356.43	1,022,612.11	0.0017%
3133G9DF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-2802	0.03	7/1/2035	1,468,187.43	3,273.44	1,571,252.21	1,524,593.18	0.0023%
3133G9DF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-2802	0.03	7/1/2035	2,910,326.36	6,488.81	3,114,627.35	3,252,520.71	0.0046%
3133GG2J1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-9777	0.02	3/1/2037	4,669,992.38	8,602.40	5,161,439.12	4,668,877.26	0.0073%
3133JMAP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QU-8114	0.07	4/1/2053	87,156.72	460.84	85,078.81	85,975.83	0.0001%
3133KH5K8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2650	0.03	5/1/2050	2,762,736.59	7,658.03	3,063,213.96	3,214,378.88	0.0043%
3133KH5R3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2656	0.04	5/1/2050	3,102,845.07	10,783.10	3,234,928.80	3,515,584.34	0.0049%
3133KH6N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2677	0.02	6/1/2050	283,027.71	567.93	340,760.20	345,905.72	0.0004%
3133KHJN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2193	0.04	2/1/2050	6,339,855.33	19,812.84	6,792,974.37	7,263,934.85	0.0099%
3133KJBD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2736	0.02	6/1/2050	4,302,958.23	8,550.32	5,130,191.75	5,342,165.30	0.0067%
3133KJC75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2794	0.04	6/1/2050	2,182,793.18	6,838.13	2,344,501.79	2,486,828.82	0.0034%
3133KJC75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2794	0.04	6/1/2050	2,182,793.18	6,838.13	2,344,501.79	2,486,828.67	0.0034%
3133KJJP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2970	0.03	7/1/2050	3,198,115.20	7,718.16	3,704,718.66	3,863,981.03	0.0050%
3133KJVV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2976	0.03	7/1/2050	539,990.66	1,298.09	623,085.34	650,743.39	0.0008%
3133KJVV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3328	0.02	8/1/2050	3,427,672.71	6,926.20	4,155,719.03	4,312,527.31	0.0054%
3133KJVV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3328	0.02	8/1/2050	2,253,281.84	4,553.14	2,731,884.57	2,834,967.00	0.0035%
3133KKAG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3607	0.03	9/1/2050	4,364,827.96	12,116.29	4,846,516.82	5,182,911.66	0.0068%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133KDD63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3725	0.02	10/1/2050	4,138,593.83	8,361.06	5,016,633.23	5,173,148.14	0.0065%
3133KDD63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3725	0.02	10/1/2050	4,138,593.83	8,361.06	5,016,633.23	5,173,148.09	0.0065%
3133KDHM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3836	0.04	10/1/2050	4,367,189.81	13,685.80	4,692,272.97	5,062,596.11	0.0068%
3133KKJ34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3882	0.02	11/1/2050	181,648.96	363.69	218,214.70	218,868.33	0.0003%
3133KKK24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3913	0.03	11/1/2050	174,279.53	416.35	199,850.18	186,415.56	0.0003%
3133KKS75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-4142	0.03	12/1/2050	7,181,977.74	17,191.03	8,251,694.20	7,464,634.99	0.0113%
3133KKZR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-4352	0.02	1/1/2051	14,514,715.48	29,230.96	17,538,578.66	18,163,266.49	0.0228%
3133KLA98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-4532	0.03	2/1/2051	58,451.77	140.97	67,664.10	62,267.02	0.0001%
3133KM3Y9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6215	0.03	11/1/2051	10,339,343.72	25,034.18	12,016,404.71	10,608,150.19	0.0162%
3133KMAX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5422	0.03	6/1/2051	4,912,518.85	13,709.43	5,483,773.89	5,779,902.74	0.0077%
3133KMEW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5549	0.04	7/1/2051	7,219,727.90	22,701.55	7,783,387.85	8,271,749.61	0.0113%
3133KMEW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5549	0.04	7/1/2051	7,219,727.90	22,701.55	7,783,387.85	8,271,748.91	0.0113%
3133KMEZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5552	0.03	7/1/2051	8,355,238.05	23,329.92	9,331,968.22	9,796,992.60	0.0131%
3133KMEZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5552	0.03	7/1/2051	9,416,542.55	26,293.35	10,517,339.59	11,039,719.83	0.0148%
3133KMFP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5574	0.03	7/1/2051	133,907.98	323.52	155,291.56	162,481.35	0.0002%
3133KMFP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5574	0.03	7/1/2051	133,907.98	323.52	155,291.56	162,481.35	0.0002%
3133KMG58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5620	0.02	8/1/2051	1,751,309.80	3,505.03	2,103,018.31	2,146,044.27	0.0027%
3133KMEJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5661	0.02	7/1/2051	105,319.34	211.60	126,960.40	129,465.80	0.0002%
3133KMK46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5715	0.02	10/1/2051	1,761,247.40	3,571.92	2,143,151.15	2,050,615.47	0.0028%
3133KMMQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5767	0.03	9/1/2051	2,228,368.23	5,444.28	2,613,254.61	2,331,352.43	0.0035%
3133KMXD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6076	0.02	10/1/2051	805,790.45	1,618.95	971,368.86	984,312.58	0.0013%
3133KMZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6165	0.03	11/1/2051	501,378.27	1,194.35	573,289.41	545,922.89	0.0008%
3133KN3N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7105	0.05	12/1/2050	781,142.66	3,247.56	779,414.24	801,398.86	0.0012%
3133KN6U2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7183	0.04	4/1/2052	2,869,052.29	10,074.80	3,022,441.34	2,923,338.43	0.0045%
3133KNA94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6332	0.02	11/1/2051	14,852,157.58	29,865.86	17,919,515.61	17,987,174.52	0.0233%
3133KNA94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6332	0.02	11/1/2051	2,668,610.57	5,366.25	3,219,748.27	2,865,923.74	0.0042%
3133KNAB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6302	0.02	11/1/2051	473,319.46	954.86	572,913.25	574,868.51	0.0007%
3133KNB36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6358	0.02	12/1/2051	20,077.09	40.73	24,439.21	18,046.06	0.0000%
3133KNBB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6334	0.02	11/1/2051	11,953,527.58	24,056.04	14,433,622.60	14,484,976.42	0.0187%
3133KNEF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6434	0.03	12/1/2051	1,258,564.30	3,049.88	1,463,941.13	1,500,165.01	0.0020%
3133KNEG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6435	0.03	12/1/2051	779,946.66	1,883.94	904,293.35	930,412.29	0.0012%
3133KNGD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6496	0.03	12/1/2051	351,338.50	851.40	408,671.39	419,589.31	0.0006%
3133KNGT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6510	0.02	12/1/2051	640,802.19	1,283.35	770,010.88	771,944.73	0.0010%
3133KNKL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6599	0.04	1/1/2052	199,470.94	627.34	228,362.70	228,362.70	0.0003%
3133KNKV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6608	0.03	2/1/2052	814,978.94	2,293.23	917,292.53	847,000.87	0.0013%
3133KNL68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6649	0.02	1/1/2052	7,103,461.75	14,466.98	8,680,186.24	6,658,188.91	0.0111%
3133KNMP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6666	0.03	2/1/2052	3,710,369.79	10,438.04	4,175,214.50	3,938,441.04	0.0058%
3133KNMZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6676	0.02	1/1/2052	2,916,052.09	5,934.49	3,560,696.98	2,737,223.56	0.0046%
3133KNQT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6766	0.03	2/1/2052	715,967.73	1,727.74	829,313.60	710,189.68	0.0011%
3133KNSH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6820	0.02	2/1/2052	1,558,038.72	3,148.93	1,889,359.35	1,847,436.55	0.0024%
3133KNSL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6823	0.02	2/1/2052	712,504.77	1,435.19	861,113.18	842,574.23	0.0011%
3133KNWJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6949	0.04	3/1/2052	478,352.08	1,508.31	517,136.37	532,909.50	0.0007%
3133KNWK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6950	0.04	3/1/2052	512,601.59	1,615.90	554,023.81	571,496.87	0.0008%
3133KNXQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6987	0.04	3/1/2052	2,038,229.84	6,399.90	2,194,251.74	2,280,602.43	0.0032%
3133KNXR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6988	0.03	3/1/2052	3,290,653.82	9,211.85	3,684,738.03	3,717,444.03	0.0052%
3133KNXV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6992	0.03	3/1/2052	1,636,567.11	4,612.75	1,845,099.68	1,703,686.15	0.0026%
3133KNXZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6996	0.03	3/1/2047	292,339.41	701.01	336,484.52	314,655.30	0.0005%
3133KNXZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6996	0.03	3/1/2047	1,797,887.39	4,311.21	2,069,379.82	1,721,700.54	0.0028%
3133KPAL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7211	0.04	4/1/2052	4,734,387.26	16,608.49	4,982,546.10	4,727,052.30	0.0074%
3133KPAL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7211	0.04	4/1/2052	1,399,541.15	4,909.67	1,472,899.86	1,404,527.25	0.0022%
3133KPDJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7305	0.04	5/1/2052	5,302,134.17	18,543.83	5,563,147.89	5,550,652.34	0.0083%
3133KPGK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7402	0.04	5/1/2052	4,464,987.17	14,080.51	4,827,604.63	4,431,252.89	0.0070%
3133KPGK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7402	0.04	5/1/2052	177,756.68	560.56	192,192.93	177,929.89	0.0003%
3133KJJC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7459	0.03	2/1/2052	2,137,457.09	5,177.43	2,485,166.33	2,312,507.83	0.0034%
3133KPLB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7522	0.05	6/1/2052	5,536,524.53	21,342.38	5,691,301.58	5,530,371.89	0.0087%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133KPLW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7541	0.05	6/1/2052	10,664,990.91	40,721.73	10,859,128.56	11,166,394.47	0.0167%
3133KPLW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7541	0.05	6/1/2052	3,950,478.43	15,083.96	4,022,390.04	3,809,620.56	0.0062%
3133KPLY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7543	0.04	6/1/2052	6,577,926.65	23,075.85	6,922,755.69	6,846,817.51	0.0103%
3133KPME5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7557	0.05	6/1/2052	1,907,734.18	7,345.82	1,958,884.11	1,985,468.64	0.0030%
3133KPMG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7559	0.04	6/1/2052	4,679,839.12	16,367.48	4,910,242.88	4,583,603.53	0.0073%
3133KPP36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7642	0.05	8/1/2052	11,178,299.91	43,042.57	11,478,018.76	11,498,834.21	0.0175%
3133KPQV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7668	0.04	7/1/2052	4,945,250.47	17,348.31	5,204,493.91	4,932,754.65	0.0078%
3133KPUP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7790	0.05	8/1/2052	9,522,274.75	39,910.19	9,578,446.79	9,626,621.26	0.0149%
3133KPWS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7857	0.04	8/1/2052	4,356,980.14	15,286.97	4,586,092.28	4,288,564.81	0.0068%
3133KPY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7936	0.05	9/1/2052	14,474,421.44	60,650.15	14,556,036.41	14,611,255.61	0.0227%
3133KPY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7936	0.05	9/1/2052	5,080,991.60	21,290.17	5,109,641.10	5,129,024.81	0.0080%
3133KPY98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7927	0.05	9/1/2052	5,580,849.77	21,485.06	5,729,349.41	5,508,241.43	0.0087%
3133KQ2M7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8880	0.06	4/1/2053	13,755,197.99	62,392.03	13,612,806.13	13,560,460.02	0.0216%
3133KQEU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8247	0.05	11/1/2052	9,762,367.52	40,912.24	9,818,938.15	9,862,354.36	0.0153%
3133KQK39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8414	0.06	1/1/2053	37,025,492.24	168,249.97	36,709,084.89	37,387,135.97	0.0580%
3133KQT63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8673	0.06	5/1/2053	11,357,794.63	51,620.38	11,262,628.68	11,162,016.67	0.0178%
3133KQT63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8673	0.06	5/1/2053	14,197,243.28	64,525.48	14,078,285.85	13,952,521.15	0.0223%
3133KQUT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8694	0.05	4/1/2053	3,220,811.62	13,354.59	3,205,100.61	2,974,341.42	0.0050%
3133KQVY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8731	0.05	4/1/2053	10,758,719.78	45,122.89	10,829,494.31	10,493,915.69	0.0169%
3133KQWQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8755	0.06	3/1/2053	9,858,486.62	44,780.52	9,770,296.31	9,734,390.50	0.0155%
3133KR5P5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-9854	0.06	9/1/2053	5,527,636.41	26,912.46	5,382,492.66	5,347,482.41	0.0087%
3133KRB52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-9060	0.06	5/1/2053	10,186,069.16	46,039.80	10,045,046.85	10,035,654.39	0.0160%
3133KYR84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5011	0.03	10/1/2039	151,500.07	407.54	163,015.90	168,749.37	0.0002%
3133KYSK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5022	0.03	11/1/2039	184,720.73	497.36	198,942.14	205,843.16	0.0003%
3133KYSQ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5027	0.03	1/1/2040	2,592,011.99	6,981.70	2,792,681.46	2,842,222.52	0.0041%
3133KYSW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5033	0.03	2/1/2040	19,068.71	51.21	20,484.91	21,197.86	0.0000%
3133KYTE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5049	0.03	4/1/2040	6,226,518.18	16,676.52	6,670,607.32	6,190,867.37	0.0098%
3133KYTE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5049	0.03	4/1/2040	5,507,793.41	14,751.55	5,900,621.51	5,476,258.73	0.0086%
3133KYTV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5064	0.02	6/1/2040	559,506.25	1,070.02	642,009.38	659,146.12	0.0009%
3133KYUA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5077	0.02	9/1/2040	3,021,435.80	5,792.02	3,475,214.90	3,563,985.69	0.0047%
3133KYUP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5090	0.02	11/1/2040	2,188,745.16	4,200.78	2,520,470.80	2,588,643.52	0.0034%
3133KYUP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5090	0.02	11/1/2040	4,846,918.56	9,302.53	5,581,516.26	5,732,482.33	0.0076%
3133KYV71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5138	0.02	11/1/2041	69,369.65	133.96	80,374.56	69,381.26	0.0001%
3133KYVJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5117	0.02	6/1/2041	1,373,278.40	2,060.29	1,648,233.59	1,318,776.66	0.0022%
3133KYVL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5119	0.03	6/1/2041	3,391,084.80	7,893.87	3,789,059.96	3,920,553.32	0.0053%
3133KYVP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5122	0.03	8/1/2041	326,997.24	765.95	367,658.36	326,696.19	0.0005%
3133KYWA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5141	0.02	1/1/2042	352,736.97	681.16	408,697.84	412,036.42	0.0006%
3133KYWP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5154	0.03	4/1/2042	448,792.93	1,052.35	505,127.72	439,231.36	0.0007%
3133KYWY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5163	0.03	5/1/2042	76,654.00	210.00	84,001.31	77,581.43	0.0001%
3133KYWY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5163	0.03	5/1/2042	12,056,055.50	33,029.08	13,211,631.17	12,648,238.75	0.0189%
3133KYWY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5163	0.03	5/1/2042	12,056,054.74	33,029.08	13,211,630.33	12,648,239.30	0.0189%
3133KYYS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5221	0.06	2/1/2043	4,294,253.20	20,939.31	4,187,862.85	4,255,012.53	0.0067%
3133LBE27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RC-1953	0.02	5/1/2036	11,094,543.66	20,321.88	12,193,128.98	10,911,024.02	0.0174%
3133L8KH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RC-2096	0.02	7/1/2036	2,632,983.49	4,800.94	2,880,563.67	2,738,949.13	0.0041%
3133L8W92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RC-2472	0.02	3/1/2037	5,115,780.44	9,335.95	5,601,569.93	5,328,446.31	0.0080%
3133L9F57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RC-2888	0.06	4/1/2038	2,241,420.91	10,118.46	2,207,664.81	2,212,424.16	0.0035%
3133N3XX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RE-6094	0.02	4/1/2051	2,172,306.81	4,535.09	2,721,056.14	2,274,558.25	0.0034%
3133USJB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RI-2058	0.02	10/1/2050	35,716,234.33	72,182.38	43,309,428.74	35,223,274.36	0.0560%
3133USKG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SI-2095	0.03	2/1/2052	1,919,663.59	4,656.75	2,235,239.35	1,766,067.95	0.0030%
3133W6WG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-0647	0.06	3/1/2054	101,235.77	459.28	100,207.15	97,775.95	0.0002%
3133W7HM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-1136	0.07	3/1/2054	85,760.58	445.79	82,299.29	85,320.70	0.0001%
3133W7TF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-1450	0.07	3/1/2054	297,560.74	1,542.47	284,763.78	294,022.25	0.0005%
3133W7XA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-1573	0.06	2/1/2054	280,997.95	1,374.63	274,925.46	278,822.37	0.0004%
3133W8AM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-1812	0.07	3/1/2054	412,786.43	2,263.93	388,102.84	410,142.35	0.0006%
3133W8GH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2000	0.07	3/1/2054	205,890.17	1,075.22	198,502.47	203,754.54	0.0003%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133W8M26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2177	0.07	3/1/2054	208,932.19	1,092.80	201,747.88	207,093.47	0.0003%
3133W8M67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2181	0.07	3/1/2054	188,987.08	983.88	181,638.74	187,305.54	0.0003%
3133W8MX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2174	0.07	3/1/2054	436,357.55	2,263.56	417,888.72	433,522.15	0.0007%
3133W8PB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2218	0.07	3/1/2054	1,096,759.25	5,745.34	1,060,678.13	1,087,917.90	0.0017%
3133W8PF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2222	0.07	3/1/2054	946,661.75	4,943.29	912,608.04	938,668.41	0.0015%
3133W8SJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2321	0.07	4/1/2054	488,834.69	2,515.46	464,391.89	480,000.91	0.0008%
3133W8SL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2323	0.07	4/1/2054	790,135.99	4,087.50	754,614.67	778,219.62	0.0012%
3133W8WJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2449	0.07	1/1/2054	382,408.05	2,005.12	370,175.20	378,935.96	0.0006%
3133W8WM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2452	0.07	3/1/2054	1,451,249.01	7,485.77	1,381,988.46	1,436,604.73	0.0023%
3133W8WS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2457	0.07	3/1/2054	243,842.93	1,264.96	233,531.30	242,107.22	0.0004%
3133W8XK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2482	0.07	4/1/2054	210,570.45	1,078.39	199,087.98	207,419.51	0.0003%
3133W8XN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2485	0.07	4/1/2054	202,343.54	1,051.14	194,057.38	200,188.14	0.0003%
3133W8XS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2489	0.07	4/1/2054	1,037,239.14	5,393.20	995,666.91	1,020,121.57	0.0016%
3133W8ZU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2555	0.07	4/1/2054	566,691.08	2,935.47	541,932.17	556,822.31	0.0009%
3133W92S9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-3485	0.06	4/1/2054	508,681.90	2,490.22	498,043.49	496,648.74	0.0008%
3133W94Z1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-3540	0.06	4/1/2054	101,683.71	498.31	99,661.15	100,157.60	0.0002%
3133W9JJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-2965	0.07	4/1/2054	385,176.51	2,019.56	372,841.72	382,305.38	0.0006%
3133W9MG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-3059	0.07	3/1/2054	711,690.67	3,725.88	687,853.92	705,740.53	0.0011%
3133W9XS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-3389	0.07	4/1/2054	301,943.41	1,541.73	284,627.67	298,749.26	0.0005%
3133W9ZT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-3454	0.07	4/1/2054	245,106.45	1,272.38	234,900.64	244,043.94	0.0004%
3133WADT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-3714	0.07	3/1/2054	207,950.49	1,083.77	200,081.08	205,939.38	0.0003%
3133WAGF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-3798	0.07	4/1/2054	875,530.99	4,572.95	844,236.76	870,791.16	0.0014%
3133WAGJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-3801	0.07	4/1/2054	1,023,536.78	5,349.94	987,680.60	1,016,251.32	0.0016%
3133WALS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-3937	0.07	4/1/2054	338,469.85	1,880.66	322,398.66	335,816.82	0.0005%
3133WAMV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-3972	0.07	4/1/2054	453,629.61	2,311.05	426,655.25	448,304.38	0.0007%
3133WANH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-3992	0.07	4/1/2054	457,330.16	2,388.98	441,042.35	453,407.57	0.0007%
3133WART7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-4098	0.06	4/1/2054	10,300,422.61	50,585.83	10,117,166.83	10,171,164.08	0.0161%
3133WBEV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-4648	0.07	5/1/2054	1,231,513.09	6,415.57	1,184,413.80	1,210,355.53	0.0019%
3133WBJL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-4767	0.07	4/1/2054	4,111,496.97	21,561.08	3,980,507.08	4,062,400.30	0.0064%
3133WBMA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-4853	0.07	4/1/2054	2,830,055.13	14,826.67	2,737,230.76	2,790,082.16	0.0044%
3133WBG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QI-4891	0.06	5/1/2054	3,525,789.49	16,022.40	3,495,796.82	3,442,342.28	0.0055%
3133WJCT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QQ-0082	0.02	4/1/2037	687,281.20	1,265.05	759,030.49	726,656.09	0.0011%
3133WJDP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QQ-0110	0.02	4/1/2037	126,136.35	232.35	139,410.31	132,671.09	0.0002%
3133WJDR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QQ-0112	0.02	4/1/2037	364,859.78	670.28	402,166.40	382,857.90	0.0006%
3133WE88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QQ-0159	0.02	4/1/2037	2,104,214.44	3,873.20	2,323,919.46	2,295,637.11	0.0033%
3133WJGQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QQ-0207	0.02	5/1/2037	110,820.90	156.88	125,502.84	117,102.75	0.0002%
3133WK2A3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QQ-1669	0.06	10/1/2038	1,048,598.88	4,712.49	1,028,179.71	1,032,932.89	0.0016%
3133WK2X3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QQ-1690	0.06	10/1/2038	2,165,032.15	9,778.28	2,133,442.78	2,135,744.14	0.0034%
3133WKV37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QQ-1534	0.06	8/1/2038	998,288.51	4,497.95	981,370.09	986,510.47	0.0016%
3133WLDAD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QQ-1804	0.06	12/1/2038	1,474,395.25	6,659.06	1,452,886.22	1,454,453.82	0.0023%
3133XFJ49	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.06	3/14/2036	8,551,383.35	198,703.91	7,615,000.00	8,634,412.62	0.0134%
3133XGAY0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.06	7/15/2036	129,115.82	808.19	115,000.00	124,613.60	0.0002%
31346YXK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5182	0.03	12/1/2049	3,959,154.63	10,960.85	4,384,341.34	4,456,769.25	0.0062%
31346YXK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5182	0.03	12/1/2049	3,090,350.72	8,555.58	3,422,233.71	3,478,767.70	0.0048%
31346YYE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5209	0.03	12/1/2049	2,386,212.69	6,606.11	2,642,444.89	2,688,953.14	0.0037%
31346YYL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5215	0.03	12/1/2049	723,671.24	2,003.45	801,379.93	814,366.92	0.0011%
31346YYL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5215	0.03	12/1/2049	556,850.92	1,541.62	616,646.25	626,639.51	0.0009%
31349SY31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #78-1630	0.07	5/1/2034	8,138.98	95.77	7,923.73	8,744.68	0.0000%
3134A4AA2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.07	3/15/2031	1,045,354.57	28,012.50	900,000.00	1,143,614.90	0.0016%
3134A4AB0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP STRIP	0.00	3/15/2031	2,453,329.96	-	3,235,000.00	2,942,721.15	0.0038%
3134A4KY9	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP STRIP	0.00	7/15/2032	4,703,809.99	-	6,555,000.00	4,496,413.82	0.0074%
3134GV7L6	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.01	7/29/2030	85,615.87	120.00	100,000.00	83,461.19	0.0001%
3134GW3L8	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.01	4/30/2030	86,037.14	430.22	100,000.00	81,891.84	0.0001%
3134GWAN6	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.01	7/22/2030	320,244.68	528.13	375,000.00	314,059.64	0.0005%
3134GWD45	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.01	9/16/2030	44,945.63	303.65	53,000.00	43,715.50	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3134GWGE0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.01	7/28/2032	100,965.95	160.42	125,000.00	97,509.33	0.0002%
3134GWGG5	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.01	7/29/2030	169,147.29	204.44	200,000.00	163,543.54	0.0003%
3134GWL2A	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.01	8/10/2032	1,302,007.01	1,275.75	1,620,000.00	1,269,096.14	0.0020%
3134GWPR1	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.01	2/26/2029	87,933.30	13.89	100,000.00	83,155.39	0.0001%
3134GWQV1	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.01	8/27/2032	139,889.80	25.28	175,000.00	137,606.58	0.0002%
3134GWTJ5	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.01	6/25/2030	128,321.55	812.50	150,000.00	123,342.68	0.0002%
3134GWTS5	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.02	9/22/2036	662,705.69	6,799.02	895,000.00	597,308.39	0.0010%
31358DJP0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN STRIP	0.00	7/15/2037	2,487,450.85	-	4,370,000.00	3,431,211.61	0.0039%
31359MEU3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.06	5/15/2029	132,909.53	2,208.33	120,000.00	138,874.47	0.0002%
31359MFP3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	5/15/2030	1,991,816.12	36,290.28	1,700,000.00	2,092,271.59	0.0031%
31359MFP3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	5/15/2030	193,323.33	3,522.29	165,000.00	203,285.68	0.0003%
31359MGK3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	11/15/2030	687,878.05	11,704.17	600,000.00	723,772.22	0.0011%
31359MGK3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	11/15/2030	934,367.68	15,898.16	815,000.00	991,854.09	0.0015%
31359VYH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 99-T2 A1	0.08	1/19/2039	1,412.42	8.79	1,406.67	1,472.94	0.0000%
3135G05Q2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.01	8/5/2030	122,266.43	91.63	145,000.00	144,342.18	0.0002%
3135GA4B4	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.02	11/23/2032	101,011.52	510.42	125,000.00	94,333.12	0.0002%
31368HKA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0190289	0.07	11/1/2027	0,952.94	5.36	918.33	921.30	0.0000%
31368HM26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0190377	0.05	11/1/2036	195,488.78	798.87	191,729.12	190,087.65	0.0003%
3136A0NJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 11-72 KB	0.04	8/25/2026	97,447.07	287.86	98,696.16	99,187.25	0.0002%
3136A1KZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 11-99 KS	0.01	10/25/2026	0,659.44	8.37	40,608.06	9,099.54	0.0000%
3136A35F4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-28 B	0.07	6/25/2039	1,655.92	8.75	1,615.39	1,803.15	0.0000%
3136A47L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-48 PG	0.03	7/25/2041	694,596.77	1,523.04	731,061.38	742,686.66	0.0011%
3136A4NZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-19 JA	0.04	3/25/2041	69,583.71	205.55	70,475.50	73,023.50	0.0001%
3136A5WS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-30 TE	0.04	4/25/2042	2,844,855.90	10,000.00	3,000,000.00	3,113,936.70	0.0045%
3136A65W0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-74 OA	0.00	3/25/2042	12,378.86	-	14,072.26	12,768.15	0.0000%
3136A65Y6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-74 SA	0.01	3/25/2042	7,404.36	19.48	98,505.85	22,617.89	0.0000%
3136A6Q56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-75 AO	0.00	3/25/2042	12,596.04	-	14,072.26	13,435.73	0.0000%
3136A6X74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-75 NS	0.01	7/25/2042	2,967.92	4.35	22,965.10	5,677.83	0.0000%
3136A76M9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-101 BI	0.04	9/25/2027	0,006.52	2.12	635.95	61.71	0.0000%
3136A7T51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-84 HL	0.03	1/25/2042	624,739.54	1,378.90	661,874.05	676,866.58	0.0010%
3136A9EA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-111 B	0.07	10/25/2042	28,216.34	151.53	25,976.04	28,391.54	0.0000%
3136A9YA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-121 B	0.01	11/25/2027	2,486,749.45	2,435.20	2,597,549.75	2,569,324.75	0.0039%
3136A9ZT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-126 SJ	0.00	11/25/2042	40,992.24	-	715,782.86	150,316.48	0.0001%
3136AAGJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-130 UI	0.03	12/25/2027	6,680.86	816.79	326,716.78	28,587.75	0.0000%
3136AAXW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-133 CS	0.01	12/25/2042	10,217.27	8.76	76,515.62	22,038.91	0.0000%
3136ABAR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-150 BI	0.03	1/25/2028	3,332.35	266.25	106,500.28	9,252.28	0.0000%
3136ABDT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 12-153 B	0.07	7/25/2042	116,657.23	619.71	106,235.32	116,089.18	0.0002%
3136ABF73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 13-5 YI	0.03	2/25/2028	2,809.37	257.19	102,874.56	9,001.54	0.0000%
3136ABQF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 13-9 BC	0.07	7/25/2042	81,742.63	414.52	76,525.86	89,146.62	0.0001%
3136ABQH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 13-9 CB	0.06	4/25/2042	232,903.76	1,030.18	224,767.03	251,818.71	0.0004%
3136ABZW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 13-1 DC	0.02	2/25/2033	3,624,335.71	6,467.90	3,880,737.18	3,891,068.79	0.0057%
3136ABZW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 13-1 DC	0.02	2/25/2033	1,962,523.75	3,502.27	2,101,361.33	2,106,955.79	0.0031%
3136ACRN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 13-16 A	0.02	1/25/2040	504,802.36	751.13	515,061.83	513,252.57	0.0008%
3136ADXW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 13-26 HI	0.03	4/25/2032	0,687.04	58.87	23,548.60	1,354.21	0.0000%
3136AETS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 13-54 BS	0.01	6/25/2043	35,200.03	34.69	303,136.48	46,314.50	0.0001%
3136AFRX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 13-73 IA	0.03	9/25/2032	0,891.51	52.97	21,188.81	1,258.10	0.0000%
3136AHGQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 13-124 SB	0.00	12/25/2043	2,088.63	1.51	18,568.38	3,081.98	0.0000%
3136AMHV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 14-86 PB	0.02	6/25/2044	1,127,359.16	2,263.49	1,207,196.76	1,216,191.27	0.0018%
3136ANE86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 15-39 LZ	0.03	6/25/2045	75,627.41	212.15	84,860.12	75,121.16	0.0001%
3136ANYS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 15-M8 X2	0.00	1/25/2025	0,564.79	2,459.18	18,826,272.38	273,569.31	0.0000%
3136APAH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 15-38 DF	0.06	6/25/2055	541,831.14	2,646.65	551,362.09	550,905.36	0.0008%
3136AQ2K5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 16-4 BG	0.03	2/25/2046	22,955,634.94	58,393.99	25,481,012.19	22,195,584.97	0.0380%
3136AR5B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 16-26 PA	0.03	10/25/2045	481,192.97	1,281.18	512,472.66	532,110.62	0.0008%
3136ASZ58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 16-42 DA	0.03	7/25/2045	515,561.39	1,362.27	544,906.11	566,009.18	0.0008%
3136AT5G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 16-M11 AL	0.03	7/25/2039	42,166.06	113.86	46,411.08	46,915.80	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3136ATJR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 16-49 PA	0.03	9/25/2045	447,605.35	1,190.55	476,221.60	494,619.06	0.0007%
3136AUG21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M1 A2	0.02	10/25/2026	1,213,103.06	2,623.07	1,260,875.62	1,249,204.56	0.0019%
3136AUWW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 16-95 GA	0.03	11/25/2041	183,085.89	464.24	185,694.90	189,651.40	0.0003%
3136AV6R5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 17-T1 A	0.03	6/25/2027	190,080.54	478.04	197,944.62	199,495.74	0.0003%
3136AV7G8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M7 A2	0.03	2/25/2027	629,538.60	1,601.67	649,106.10	650,823.76	0.0010%
3136AVWD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 17-14 DA	0.03	2/25/2045	474,020.74	1,219.63	487,850.22	496,156.74	0.0007%
3136AX4N2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 17-76 SB	0.01	10/25/2057	49,097.22	37.62	354,488.49	66,411.21	0.0001%
3136AXFG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 17-54 P	0.03	5/25/2046	1,214,475.92	3,232.35	1,292,940.88	1,313,122.67	0.0019%
3136AXUX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 17-63 AP	0.03	8/25/2047	510,416.39	1,331.98	532,792.95	541,335.22	0.0008%
3136AYSU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 17-85 SC	0.01	11/25/2047	17,350.52	18.33	149,319.64	24,864.33	0.0000%
3136B0K39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 18-10 BZ	0.04	2/25/2048	387,514.60	1,266.57	434,252.30	359,852.55	0.0006%
3136B1Q80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 18-38 PA	0.04	6/25/2047	135,049.73	404.05	138,532.71	137,517.99	0.0002%
3136B27L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 18-M14 A2	0.04	8/25/2028	927,753.84	2,926.90	949,091.70	1,039,228.34	0.0015%
3136B35Z9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 19-M4 A2	0.04	2/25/2031	140,935.11	438.78	145,855.36	148,962.48	0.0002%
3136B3HQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 18-74 AB	0.04	10/25/2048	547,118.68	1,712.61	587,180.10	542,705.79	0.0009%
3136B3HQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 18-74 AB	0.04	10/25/2048	1,880,076.89	5,885.08	2,017,740.90	1,832,208.08	0.0029%
3136B4KB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 19-M5 A2	0.03	2/25/2029	1,080,209.79	3,059.34	1,121,864.95	1,105,220.97	0.0017%
3136B4QC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 19-18 A	0.04	5/25/2049	666,661.43	2,031.03	696,353.31	672,869.93	0.0010%
3136B64D2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 19-62 NA	0.03	11/25/2049	12,297,712.52	29,765.43	14,287,408.45	12,385,794.77	0.0193%
3136B72B6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-M2 A1	0.02	1/25/2030	260,043.80	432.27	265,873.93	264,366.68	0.0004%
3136B7FE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 19-M25 X	0.00	11/25/2029	103,802.81	3,692.52	21,320,436.00	399,758.19	0.0002%
3136B8UA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-M6 A	0.03	10/25/2037	71,031.40	167.42	80,361.50	81,972.81	0.0001%
3136B9CQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-10 Q	0.03	3/25/2050	4,088,983.39	11,887.24	4,754,896.14	4,882,298.50	0.0064%
3136B9W45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-37 IM	0.04	6/25/2050	117,711.57	1,917.93	575,380.22	114,986.14	0.0002%
3136BAS21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-47 GZ	0.02	7/25/2050	202,847.48	543.41	326,048.60	324,538.46	0.0003%
3136BBW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-M36 X1	0.02	9/25/2034	747,710.54	16,808.00	13,070,834.25	1,453,251.30	0.0012%
3136BBEL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-57 NI	0.03	8/25/2050	1,303,096.96	17,116.06	8,215,709.46	1,335,405.82	0.0020%
3136BBF98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-61 NI	0.04	9/25/2050	106,924.55	1,863.48	638,907.07	106,935.82	0.0002%
3136BBMQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-56 DI	0.03	8/25/2050	35,674.02	455.43	218,604.34	29,868.79	0.0001%
3136BBRW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-55 KI	0.03	7/25/2050	96,672.16	1,544.40	741,313.37	95,907.44	0.0002%
3136BBXG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-62 AI	0.03	9/25/2050	107,914.92	1,403.83	673,836.10	106,866.23	0.0002%
3136BBYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-62 BI	0.02	9/25/2050	415,646.31	5,905.70	3,543,422.66	418,013.21	0.0007%
3136BCER7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-73 KI	0.03	10/25/2050	215,284.27	2,978.34	1,191,335.17	203,246.28	0.0003%
3136BCLK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-83 EI	0.04	11/25/2050	94,720.07	1,534.16	96,624.74	95,532.85	0.0001%
3136BDF78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 21-4 GI	0.03	2/25/2051	107,885.02	1,580.62	632,247.96	105,722.37	0.0002%
3136BDQ84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 21-3 NI	0.03	2/25/2051	104,977.61	1,455.48	698,630.02	102,065.48	0.0002%
3136BDXA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 20-96 IN	0.03	1/25/2051	150,871.84	2,230.10	892,039.74	152,734.90	0.0002%
3136BGNQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 21-52 CI	0.03	12/25/2047	109,080.90	1,688.29	810,378.95	109,907.67	0.0002%
3136BGVA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 21-61 KI	0.03	4/25/2049	224,260.81	3,147.28	1,510,692.62	196,677.02	0.0004%
3136BGZQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 21-62 GI	0.03	10/25/2047	111,294.93	1,608.27	771,971.70	111,574.05	0.0002%
3136BH7G8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 21-43 IO	0.03	6/25/2051	460,085.49	6,201.14	2,976,547.18	481,664.28	0.0007%
3136BHD55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 21-44 MI	0.03	7/25/2051	152,646.79	1,834.97	880,784.81	148,126.36	0.0002%
3136BJ7L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 21-89 AI	0.03	4/25/2048	126,476.97	1,840.38	883,383.77	130,176.76	0.0002%
3136BJWT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 21-77 WI	0.03	8/25/2050	208,499.38	3,376.73	1,350,693.38	215,275.00	0.0003%
3136BKAW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 21-M23 AB	0.01	11/1/2031	3,764,473.50	1,892.13	4,541,118.25	4,288,025.25	0.0059%
3136BKRN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 21-88 K	0.04	3/25/2046	3,000,107.09	9,229.79	3,164,501.02	3,022,419.65	0.0047%
3136BLRL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 22-M1G A1	0.02	9/25/2031	2,259,435.12	3,217.15	2,438,987.26	2,393,003.34	0.0035%
3136BLYC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 22-4 EV	0.03	7/25/2033	6,157,273.34	13,887.48	6,665,988.96	6,117,820.80	0.0097%
3136BMGK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 22-18 PI	0.04	11/25/2051	208,922.28	3,248.42	974,527.28	210,436.97	0.0003%
3136BMYE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 22-23 AG	0.04	5/25/2052	6,783,509.79	23,172.19	6,951,657.88	6,383,244.32	0.0106%
3136BMZX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 22-22 IO	0.03	10/25/2051	333,786.13	4,068.65	1,952,953.55	334,120.03	0.0005%
3136BN3N4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 22-57 BC	0.04	9/25/2052	312,064.03	1,079.36	323,806.99	305,872.98	0.0005%
3136BNKN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 22-38 HV	0.05	8/25/2033	1,830,889.44	7,016.08	1,870,955.96	1,874,552.55	0.0029%
3136BP3K5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 23-M4 A2	0.04	9/25/2032	385,705.48	1,297.82	400,000.00	382,413.75	0.0006%
3136BP3Q2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 23-27 EM	0.04	8/25/2050	11,637,373.81	39,555.38	11,866,615.46	11,318,735.67	0.0182%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3136BP3Q2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 23-27 EM	0.04	8/25/2050	9,143,650.85	31,079.23	9,323,769.29	8,893,292.32	0.0143%
3136BP7B1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 23-25 Z	0.02	10/25/2050	434,842.67	1,050.93	630,555.67	434,224.56	0.0007%
3136BPPT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 22-86 IO	0.03	5/25/2050	200,868.28	3,018.53	1,448,892.88	197,437.52	0.0003%
3136BPUY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 23-2 CI	0.02	10/25/2050	688,880.26	9,324.42	5,594,653.02	682,846.93	0.0011%
3136BQ3W7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 24-5 DI	0.03	10/25/2051	520,346.24	7,942.40	3,176,959.43	584,759.10	0.0008%
3136F1EQ9	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.00	3/17/2031	445,998.97	-	585,000.00	443,667.91	0.0007%
3136FCHS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC STRIP 351 3	0.05	4/25/2034	5,453.22	160.20	38,448.98	4,427.55	0.0000%
3136FCHT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC STRIP 351 4	0.05	4/25/2034	3,210.33	92.78	22,267.67	2,860.04	0.0000%
3136FCHU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC STRIP 351 5	0.05	4/25/2034	2,618.70	78.01	18,721.05	2,242.05	0.0000%
3136FG5L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC STRIP 407 C10	0.05	1/25/2038	10,229.10	274.87	65,968.76	18,191.67	0.0000%
3136FLEV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC STRIP 409 C2	0.03	4/25/2027	1,358.33	136.75	54,699.16	7,313.39	0.0000%
3136FLFM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC STRIP 409 C18	0.04	4/25/2042	1,282.57	23.03	6,910.05	1,001.95	0.0000%
3136G4Q71	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.02	8/24/2035	524,004.04	217.47	699,000.00	473,392.89	0.0008%
3136G4V26	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.02	8/27/2035	110,864.90	25.00	150,000.00	99,235.77	0.0002%
3136G4Y49	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.01	8/26/2032	1,307,154.46	285.07	1,642,000.00	1,235,633.02	0.0020%
31371FAX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0250322	0.08	8/1/2025	0,026.53	0.17	26.58	26.64	0.0000%
31371H2F4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0252874	0.08	11/1/2029	4,278.96	25.84	4,134.65	4,175.87	0.0000%
31371J5B6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0253842	0.07	6/1/2031	10,619.31	59.70	10,233.70	10,364.74	0.0000%
31371JXL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0253683	0.08	1/1/2031	32,823.68	203.30	32,528.32	32,830.21	0.0001%
31371JY81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0253735	0.07	3/1/2031	1,433.18	8.38	1,436.94	1,441.69	0.0000%
31371K2Z3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254692	0.06	3/1/2033	0,344.81	1.55	338.22	355.69	0.0000%
31371K7E5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254793	0.05	7/1/2033	13,515.97	55.83	13,398.59	13,946.04	0.0000%
31371KGQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254107	0.07	11/1/2031	1,969.03	11.52	1,974.42	2,009.86	0.0000%
31371KN49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254311	0.07	5/1/2032	12,167.59	63.27	11,680.62	11,778.69	0.0000%
31371LJR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255072	0.05	2/1/2034	16,087.37	65.80	15,792.51	15,474.68	0.0000%
31371LJS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255073	0.06	2/1/2034	4,478.52	20.00	4,364.32	4,331.28	0.0000%
31371LPP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255230	0.05	6/1/2034	9,131.34	37.35	8,963.95	8,779.87	0.0000%
31371LW39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255466	0.06	10/1/2024	0,227.86	1.14	227.81	228.15	0.0000%
31371M5N3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256553	0.06	1/1/2037	73,777.03	351.30	70,260.68	75,268.46	0.0001%
31371MGB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255894	0.05	10/1/2025	3,310.46	13.88	3,331.33	3,323.88	0.0000%
31371MSG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256219	0.06	4/1/2036	3,885.70	17.78	3,880.22	3,829.48	0.0000%
31371N2D6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0257372	0.06	9/1/2028	20,309.26	99.74	19,947.94	20,948.20	0.0000%
31371NHV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256844	0.06	8/1/2037	54,998.14	261.88	52,376.42	57,356.56	0.0001%
31371NNB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256986	0.07	11/1/2037	28,081.45	161.03	27,604.80	28,416.33	0.0000%
31373UE45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303555	0.07	10/1/2025	0,017.78	0.10	17.14	17.23	0.0000%
31373UQH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303856	0.07	4/1/2026	2,008.87	11.29	1,935.93	1,948.19	0.0000%
31373URD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303884	0.07	5/1/2026	0,317.93	1.79	306.39	306.95	0.0000%
31373USA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303913	0.07	5/1/2026	0,021.01	0.12	20.24	20.41	0.0000%
313747AV9	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.05	12/1/2044	1,206,136.67	16,312.50	1,450,000.00	1,366,472.21	0.0019%
313747AY3	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.03	7/15/2027	962,176.75	4,152.78	1,000,000.00	940,248.54	0.0015%
313747BA4	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.04	6/1/2030	933,373.56	8,750.00	1,000,000.00	1,028,216.98	0.0015%
313747BB2	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.01	2/15/2026	840,715.83	491.67	885,000.00	866,858.64	0.0013%
313747BC0	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.05	5/1/2028	2,761,133.40	48,375.00	2,700,000.00	2,725,931.45	0.0043%
313747BC0	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.05	5/1/2028	920,377.80	16,125.00	900,000.00	895,689.72	0.0014%
31374CP26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0310141	0.07	5/1/2040	33,554.97	174.41	32,197.93	36,543.29	0.0001%
31374CQU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0310167	0.05	2/1/2044	51,843.35	194.24	51,796.72	55,219.94	0.0001%
31374CR73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0310210	0.04	11/1/2052	1,178,280.39	4,024.77	1,207,430.27	1,184,679.69	0.0018%
31374GNS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0313701	0.07	9/1/2027	0,374.47	2.11	360.87	364.81	0.0000%
31374GWG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0313947	0.07	1/1/2028	0,115.35	0.65	111.17	111.58	0.0000%
31374TG94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0323424	0.08	12/1/2028	2,889.36	17.82	2,851.64	2,870.65	0.0000%
31374TLX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0323542	0.07	2/1/2029	2,912.00	16.37	2,806.27	2,816.32	0.0000%
31374TPZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0323640	0.08	4/1/2029	0,028.50	0.18	28.08	28.50	0.0000%
31376ABZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0349356	0.08	6/1/2026	1,956.60	12.24	1,959.17	1,966.59	0.0000%
31376KPF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0357822	0.06	5/1/2035	1,363.92	6.06	1,322.74	1,399.66	0.0000%
31376KTH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0357952	0.06	9/1/2035	19,553.39	93.50	18,700.28	20,364.45	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31378JS40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0400239	0.08	9/1/2027	0,403.85	2.53	404.18	406.43	0.0000%
3137A7FZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 3800 AF	0.06	2/15/2041	116,677.42	312.67	117,880.96	117,880.94	0.0002%
3137AAWWW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 3863 AL	0.04	5/15/2026	165,410.28	488.57	167,510.12	166,256.33	0.0003%
3137ABDB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 3864 MB	0.04	4/15/2041	1,790,850.64	6,071.95	1,821,585.34	1,763,097.39	0.0028%
3137ABX71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 3870 MG	0.04	6/15/2041	3,093,797.94	10,532.05	3,159,615.25	3,483,457.36	0.0048%
3137APRB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4042 EB	0.07	8/15/2039	155,552.41	788.46	145,561.92	162,840.90	0.0002%
3137ARKV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4057 UI	0.03	5/15/2027	0,361.04	54.00	21,601.45	2,644.47	0.0000%
3137ASCR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4077 PJ	0.04	11/15/2040	249,330.26	734.90	251,965.87	265,644.22	0.0004%
3137ATHP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4097 CI	0.03	8/15/2027	2,185.41	192.66	77,064.04	6,598.65	0.0000%
3137AUXL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4123 DI	0.03	10/15/2027	6,218.25	513.26	205,302.58	17,386.58	0.0000%
3137B3PK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4244 AI	0.05	8/15/2028	0,062.19	20.48	5,461.97	539.37	0.0000%
3137B4PT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4246 PT	0.07	2/15/2036	237,073.72	1,232.58	227,552.86	251,393.00	0.0004%
3137B4UY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4248 LM	0.07	5/15/2041	433,857.31	2,204.44	406,973.95	449,721.75	0.0007%
3137B66C0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4273 PD	0.07	11/15/2043	213,662.90	1,083.12	199,961.50	222,404.53	0.0003%
3137B7XE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4311 KL	0.04	12/15/2028	10,289.24	34.50	10,351.32	10,432.45	0.0000%
3137B9S55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4328 KD	0.03	8/15/2043	384,134.70	998.16	399,262.27	406,085.86	0.0006%
3137BEVJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MT	0.01	9/25/2024	0,042.79	1,314.07	2,097,556.00	123,128.63	0.0000%
3137BEX58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4395 TI	0.04	5/15/2026	0,207.52	94.82	28,445.14	2,205.20	0.0000%
3137BGAW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4427 KA	0.02	7/15/2044	933,396.41	1,877.65	1,001,412.55	1,006,351.16	0.0015%
3137BJPS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4485 GA	0.04	7/15/2044	392,256.93	1,183.78	405,867.79	415,539.66	0.0006%
3137BKU57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4494 AI	0.01	11/15/2038	80,623.20	1,621.48	1,026,962.13	66,172.57	0.0001%
3137BLW95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K050 A2	0.03	8/25/2025	4,436,202.60	12,502.50	4,500,000.00	4,604,994.70	0.0070%
3137BN6H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MT	0.01	12/25/2025	91,948.21	9,142.81	10,946,085.53	751,251.77	0.0001%
3137BPDW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4583 UP	0.03	7/15/2045	403,877.39	1,084.06	433,623.62	449,759.15	0.0006%
3137BS6F5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG KS07 A2	0.03	9/25/2025	10,663,140.74	24,877.10	10,915,000.00	10,708,067.73	0.0167%
3137BSP98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MT	0.01	8/25/2026	50,582.87	3,064.48	3,566,594.25	261,303.00	0.0001%
3137BWWX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4678 AF	0.06	12/15/2042	461,542.02	4,502.44	457,971.72	457,971.72	0.0007%
3137BXS5V	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG KIR2 A1	0.03	3/25/2027	1,213,137.02	2,848.52	1,243,894.04	1,251,023.60	0.0019%
3137BYLC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG KL1P A1P	0.03	10/25/2025	463,123.62	998.18	470,840.46	471,020.44	0.0007%
3137BYLE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG KL1P A2P	0.03	10/25/2025	1,758,442.32	4,050.00	1,800,000.00	1,798,024.38	0.0028%
3137BYPD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4692 LP	0.03	5/15/2046	913,304.29	2,417.89	967,155.20	987,555.52	0.0014%
3137F3B45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4766 ZB	0.04	1/15/2048	593,078.42	2,070.20	621,060.49	571,263.32	0.0009%
3137F4ST0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4776 WZ	0.04	3/15/2048	552,214.59	1,938.09	581,428.16	534,729.18	0.0009%
3137F4X72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K075 A2	0.04	2/25/2028	3,776,694.91	11,680.00	3,840,000.00	3,840,000.00	0.0059%
3137F4YK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4783 Z	0.04	4/15/2048	206,177.04	726.70	218,010.77	199,758.91	0.0003%
3137F62P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K118 X1	0.01	9/25/2030	1,534,845.04	28,889.23	33,088,112.60	2,047,327.02	0.0024%
3137F8M83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5067 GI	0.04	12/25/2050	134,408.29	2,141.56	642,468.93	121,968.73	0.0002%
3137F8UQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5063 AI	0.02	1/25/2051	201,112.52	2,509.46	1,505,674.74	202,089.77	0.0003%
3137F8ZX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MT	0.01	12/25/2030	238,425.56	4,486.90	6,255,557.32	285,741.12	0.0004%
3137F9R37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5071 IH	0.03	2/25/2051	62,483.25	978.50	469,681.28	63,406.99	0.0001%
3137FAA40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4710 KZ	0.04	8/15/2047	0,000.00	-	0.00	0.00	0.0000%
3137FAES3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4708 BZ	0.04	1/15/2047	537,681.59	1,750.78	600,267.93	536,696.57	0.0008%
3137FARK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG Q004 A2H	0.06	1/25/2046	100,164.47	544.20	100,676.46	100,676.69	0.0002%
3137FBBX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K068 A2	0.03	8/25/2027	2,452,829.95	6,798.88	2,515,000.00	2,540,254.34	0.0038%
3137FBU79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K069 A2	0.03	9/25/2027	2,802,673.14	7,647.29	2,879,429.82	2,906,927.56	0.0044%
3137FCEH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4740 P	0.03	12/15/2047	139,151.98	386.00	154,400.09	157,272.81	0.0002%
3137FDBD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4751 WA	0.08	11/15/2038	5,113,576.15	30,034.20	4,775,443.69	5,142,872.83	0.0080%
3137FEBS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K070 X1	0.00	12/25/2027	66,134.96	2,607.81	6,413,833.25	204,652.62	0.0001%
3137FES50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4767 LA	0.04	8/15/2046	575,568.98	1,728.31	592,564.92	600,815.88	0.0009%
3137FFUW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5081 HE	0.01	1/15/2044	4,227,214.49	3,802.96	4,563,546.00	4,607,110.15	0.0066%
3137FFUW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5081 HE	0.01	1/15/2044	2,818,142.99	2,535.30	3,042,364.00	3,071,406.80	0.0044%
3137FFWM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5083 VC	0.01	8/15/2038	3,530,813.86	3,877.64	3,722,532.08	3,764,119.96	0.0055%
3137FG6T7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K155 A3	0.04	4/25/2033	5,720,924.27	18,687.50	5,980,000.00	5,993,886.53	0.0090%
3137FGZH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG KW06 A2	0.04	6/25/2028	2,609,776.71	8,391.67	2,650,000.00	2,888,067.29	0.0041%
3137FLNB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MT	0.01	3/25/2029	43,113.99	1,125.95	1,913,039.95	92,072.73	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3137FMCT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MT	0.01	5/25/2029	68,989.22	1,723.43	1,911,280.98	151,125.00	0.0001%
3137FMU26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MT	0.01	6/25/2029	34,562.04	830.57	984,810.88	72,701.72	0.0001%
3137FNAJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K095 XAM	0.01	6/25/2029	379,539.36	8,252.10	7,200,000.00	778,572.00	0.0006%
3137FNB82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K096 A2	0.03	7/25/2029	976,909.08	2,204.13	1,050,000.00	1,109,038.78	0.0015%
3137FPHY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG KLU2 X1	0.01	8/25/2029	1,956,702.76	49,367.02	54,511,543.60	2,538,193.74	0.0031%
3137FPJG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K099 A2	0.03	9/25/2029	5,882,974.43	13,656.19	6,315,000.00	6,417,139.78	0.0092%
3137FPJ55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K099 X1	0.01	9/25/2029	1,449,556.48	32,782.41	39,329,844.40	2,038,690.16	0.0023%
3137FQ4B6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K101 X1	0.01	10/25/2029	58,440.78	1,318.50	1,674,660.04	105,514.72	0.0001%
3137FQHR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4936 PM	0.04	9/25/2049	5,685,457.08	17,783.69	6,097,264.50	5,722,460.58	0.0089%
3137FRZC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K107 X1	0.02	1/25/2030	1,250,001.05	25,272.99	17,770,033.85	1,570,149.12	0.0020%
3137FTLA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4980 KI	0.05	6/25/2050	476,243.42	7,926.63	2,113,768.35	485,836.43	0.0007%
3137FV4S8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 4999 QI	0.04	5/25/2050	114,609.12	1,885.63	565,689.93	99,879.66	0.0002%
3137FVQ54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5010 IK	0.03	9/25/2050	45,584.86	651.58	312,757.21	39,716.23	0.0001%
3137FVQG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5010 JI	0.03	9/25/2050	95,703.02	1,251.44	600,692.34	84,294.94	0.0002%
3137FW3E8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5013 IN	0.03	9/25/2050	38,210.37	478.54	229,697.81	27,599.67	0.0001%
3137FXC89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5018 MI	0.02	10/25/2050	63,124.51	781.54	468,926.98	58,950.54	0.0001%
3137FYCS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5092 JC	0.02	10/25/2050	1,455,440.03	2,415.11	1,932,084.76	1,438,503.87	0.0023%
3137FYJM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5093 IY	0.05	12/25/2050	299,879.64	5,201.88	1,387,168.62	318,615.31	0.0005%
3137FYUL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K128 X1	0.01	3/25/2031	480,502.60	9,146.08	18,008,830.11	559,910.01	0.0008%
3137G1AA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FREDDIE MAC WHOLE LOAN SC01 1A	0.04	5/25/2045	119,223.53	389.71	133,613.69	135,371.08	0.0002%
3137H05W4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG	0.03	5/25/2051	381,470.26	1,233.98	592,311.36	383,902.81	0.0006%
3137H0TS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5118 NI	0.02	2/25/2051	210,296.40	2,744.56	1,646,735.86	215,619.47	0.0003%
3137H0WB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5115 G	0.03	9/25/2050	7,580,452.63	19,207.94	9,219,810.54	9,541,153.02	0.0119%
3137H0WB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5115 G	0.03	9/25/2050	9,089,000.41	23,030.41	11,054,598.71	11,439,890.10	0.0142%
3137H0X60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5115 IO	0.05	10/25/2049	99,529.12	1,762.22	469,925.61	107,789.18	0.0002%
3137H1YX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K130 X1	0.01	6/25/2031	358,345.91	6,077.60	6,380,962.37	419,335.02	0.0006%
3137H24R2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5140 NI	0.03	5/25/2049	93,771.69	1,400.40	133,613.69	93,896.80	0.0001%
3137H2N83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K131 X1	0.01	7/25/2031	1,429,262.04	24,100.26	34,889,152.32	1,715,837.61	0.0022%
3137H2N83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K131 X1	0.01	7/25/2031	396,110.53	6,679.23	9,669,298.14	450,174.42	0.0006%
3137H2NU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG Q016 APT2	0.01	5/25/2051	3,056,430.21	4,122.63	3,342,060.78	3,372,633.84	0.0048%
3137H2UH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5148 BI	0.03	1/25/2049	265,434.86	3,701.37	1,776,656.95	243,933.69	0.0004%
3137H2UN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5148 CI	0.02	6/25/2049	97,555.77	1,314.89	788,932.58	94,302.13	0.0002%
3137H3ST0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5159 IP	0.03	11/25/2051	195,297.95	3,471.91	1,388,765.70	200,937.05	0.0003%
3137H3XG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5160 ZG	0.03	9/25/2050	789,544.28	2,618.85	1,047,540.94	773,437.38	0.0012%
3137H4AC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5161 IO	0.02	3/25/2051	317,491.23	3,884.06	2,330,434.94	314,608.73	0.0005%
3137H4D49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5173 LI	0.03	5/25/2050	118,551.05	1,569.88	753,541.87	119,812.84	0.0002%
3137H62K0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5202 IN	0.03	1/25/2047	176,963.82	3,475.86	1,390,344.03	176,713.07	0.0003%
3137H6H81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5200 KQ	0.03	9/25/2049	402,391.31	1,089.76	435,905.51	395,499.57	0.0006%
3137H7G72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5224 HL	0.04	4/25/2052	461,158.20	1,666.67	500,000.00	504,636.52	0.0007%
3137H7L35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5225 QA	0.04	3/25/2049	4,145,972.03	14,264.13	4,279,238.65	4,298,946.73	0.0065%
3137H7L35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5225 QA	0.04	3/25/2049	7,297,200.17	25,105.86	7,531,758.71	7,566,445.86	0.0114%
3137H7M91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K144 A2	0.02	4/25/2032	3,105,649.59	7,182.58	3,518,000.00	3,297,853.40	0.0049%
3137H7XD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5230 PE	0.02	12/25/2051	726,170.85	1,500.00	900,000.00	741,698.00	0.0011%
3137H95S4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5262 EZ	0.05	10/25/2052	1,027,962.27	4,087.14	1,089,902.98	946,875.74	0.0016%
3137H9AM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5261 IB	0.03	1/25/2050	197,530.28	3,046.78	1,218,710.35	203,943.56	0.0003%
3137H9M89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 152 A2	0.04	11/25/2032	1,928,181.40	6,300.00	2,000,000.00	1,958,360.19	0.0030%
3137H9PD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG	0.01	12/25/2032	1,300,884.97	19,589.15	39,210,327.84	1,483,184.74	0.0020%
3137H9QF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5293 CI	0.03	4/25/2051	223,222.52	3,199.55	1,535,785.07	245,725.61	0.0003%
3137H9QG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5293 IO	0.02	3/25/2051	688,423.07	9,037.85	5,422,712.16	672,755.24	0.0011%
3137H9QH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5293 KI	0.02	2/25/2051	238,583.98	3,070.48	1,842,286.20	244,966.49	0.0004%
3137H9R27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5295 AB	0.05	2/25/2049	3,722,266.74	15,669.62	3,760,708.33	3,624,658.87	0.0058%
3137H9RB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5295 VJ	0.06	1/25/2034	3,264,869.85	14,720.06	3,211,649.29	3,192,229.75	0.0051%
3137H9UJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5300 AB	0.06	1/25/2049	16,585,497.67	75,405.65	16,452,141.54	16,058,484.04	0.0260%
3137H9UJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5300 AB	0.06	1/25/2049	4,002,780.71	18,198.57	3,970,596.25	3,871,073.89	0.0063%
3137H9Y94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG KF153 AS	0.06	2/25/2033	2,583,960.37	3,022.32	2,577,172.61	2,577,172.61	0.0041%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3137H9ZX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 155 X1	0.00	4/25/2033	592,806.30	9,461.68	26,960,201.46	642,731.20	0.0009%
3137HAAJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 157 X1	0.00	5/25/2033	203,423.52	3,249.96	9,298,893.11	224,791.52	0.0003%
3137HASK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 160 A2	0.05	8/25/2033	2,072,423.93	7,687.50	2,050,000.00	1,881,042.37	0.0032%
3137HAZN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5351 FE	0.07	10/25/2053	14,860,089.76	16,003.43	14,662,227.40	14,777,301.66	0.0233%
3137HBDW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5377 IO	0.03	12/25/2051	244,368.81	3,959.59	1,900,602.38	247,025.21	0.0004%
3137HBW34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5389 IB	0.03	10/25/2051	101,014.42	1,597.88	766,982.38	101,864.85	0.0002%
3137HBW42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5389 IC	0.05	11/25/2051	107,803.66	1,781.47	475,059.41	107,036.81	0.0002%
3137HCG71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5397 IC	0.04	4/25/2052	259,025.25	4,197.15	1,439,022.75	258,574.39	0.0004%
3137HDQS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 5427 HA	0.04	8/15/2042	5,101,176.22	15,375.09	5,271,459.66	5,092,148.23	0.0080%
3137HDUX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 164 X1	0.00	5/25/2034	1,688,971.09	25,236.35	64,429,134.06	1,702,024.44	0.0026%
3137HDVC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K756 X1	0.00	5/25/2031	1,637,580.21	33,955.45	89,980,000.00	1,617,390.50	0.0026%
3137HFEZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG K525 X1	0.01	5/25/2029	1,882,992.91	49,080.06	102,895,000.00	1,956,651.32	0.0030%
31383QYH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0510212	0.07	9/1/2029	2,597.20	14.60	2,502.89	2,544.12	0.0000%
31384RBN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0531145	0.07	5/1/2030	6,954.97	39.10	6,702.43	6,767.94	0.0000%
31384WJZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0535880	0.07	2/1/2031	2,032.76	11.43	1,958.95	1,989.41	0.0000%
31385AV95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0538940	0.07	6/1/2030	1,804.73	10.15	1,739.20	1,756.42	0.0000%
31385EDJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0542005	0.07	6/1/2030	1,160.74	6.53	1,118.59	1,129.90	0.0000%
31385HUU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0545195	0.07	9/1/2031	0,168.60	0.95	162.48	164.42	0.0000%
31385JJC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0545759	0.07	7/1/2032	24,516.27	126.36	23,327.43	25,261.88	0.0000%
31385JJF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0545762	0.07	7/1/2032	4,750.50	24.59	4,539.49	4,915.89	0.0000%
31385W4K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555326	0.06	4/1/2033	34,725.85	156.53	34,151.77	35,924.78	0.0001%
31385W4P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555330	0.06	4/1/2033	52,398.50	235.61	51,406.30	50,675.22	0.0001%
31385WWD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555144	0.07	10/1/2032	2,781.53	15.64	2,680.53	2,742.61	0.0000%
31385XEC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555531	0.06	6/1/2033	31,747.42	142.43	31,075.30	30,625.62	0.0000%
31385XLY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555743	0.05	9/1/2033	15,858.21	65.59	15,740.94	16,388.39	0.0000%
31386B4Z4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0558940	0.07	12/1/2030	2,027.55	11.40	1,953.93	1,991.72	0.0000%
31386FX83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0562403	0.07	2/1/2031	6,141.04	34.52	5,918.05	5,990.32	0.0000%
31387N3R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0589508	0.07	8/1/2031	0,089.52	0.50	86.27	86.13	0.0000%
31388JZD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0606540	0.07	9/1/2031	0,282.77	1.59	272.51	277.07	0.0000%
31388LYN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0608317	0.07	9/1/2031	0,223.48	1.26	215.37	219.97	0.0000%
31388PCR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0610380	0.07	10/1/2031	7,152.13	40.21	6,892.42	7,038.15	0.0000%
31388WRJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0617089	0.06	12/1/2031	52,591.31	255.46	51,091.84	51,302.17	0.0001%
31389FSL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0624323	0.07	2/1/2032	5,971.05	33.57	5,754.24	5,926.14	0.0000%
31389NBG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0630139	0.07	2/1/2032	9,994.57	56.18	9,631.65	9,842.08	0.0000%
31389R3L8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0633603	0.07	3/1/2032	4,575.87	25.72	4,409.71	4,506.82	0.0000%
31389VGH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0636600	0.07	4/1/2032	6,324.64	35.55	6,094.98	6,230.15	0.0000%
3138A1CA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH0064	0.05	2/1/2041	5,212.03	19.67	5,244.50	5,573.38	0.0000%
3138A1FK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH0169	0.05	7/1/2040	18,660.01	69.91	18,643.10	19,078.70	0.0000%
3138A2SJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH1420	0.04	1/1/2041	240,429.16	826.21	247,864.44	260,706.89	0.0004%
3138A2WS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH1556	0.04	12/1/2040	10,968.78	33.80	11,588.80	11,862.11	0.0000%
3138A2XL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH1582	0.04	1/1/2041	2,292.48	7.82	2,346.20	2,423.19	0.0000%
3138A4DE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH2800	0.04	1/1/2041	5,694.17	19.43	5,827.65	5,806.46	0.0000%
3138A4Y58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH3431	0.04	1/1/2026	10,346.20	30.56	10,477.46	10,572.08	0.0000%
3138A53N0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH4404	0.04	1/1/2041	281,028.22	958.72	287,615.48	302,917.64	0.0004%
3138A5FH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH3767	0.06	2/1/2041	24,990.41	126.59	24,540.22	24,595.50	0.0000%
3138A7GN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH5604	0.04	2/1/2041	141,586.28	482.86	144,858.62	152,595.39	0.0002%
3138A8E77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH6457	0.04	3/1/2041	348,072.21	1,187.44	356,231.46	369,233.56	0.0005%
3138A94H4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8023	0.05	4/1/2041	33,086.19	123.96	33,056.21	35,028.31	0.0001%
3138A94P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8029	0.05	4/1/2041	83,717.51	313.66	83,641.70	88,495.56	0.0001%
3138A9Y65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH7932	0.05	8/1/2041	91,968.65	344.57	91,885.27	97,658.02	0.0001%
3138AAA76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8129	0.04	4/1/2026	48,298.49	162.74	48,821.83	49,289.00	0.0001%
3138AALD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8423	0.05	4/1/2041	82,170.05	307.86	82,095.61	86,225.11	0.0001%
3138ABMF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH9357	0.05	4/1/2041	214,789.77	804.73	214,595.24	217,770.28	0.0003%
3138ABXS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH9688	0.05	4/1/2026	111,451.20	418.87	111,697.41	112,830.69	0.0002%
3138AEE90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH1059	0.05	6/1/2041	183,684.05	692.40	184,641.10	194,341.73	0.0003%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138AEKD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A11191	0.05	4/1/2041	355,524.82	1,332.01	355,202.67	382,239.14	0.0006%
3138AEZF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A11641	0.05	6/1/2041	155,482.93	587.53	156,675.35	161,308.69	0.0002%
3138AG2B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A13469	0.08	7/1/2041	5,198.82	31.93	5,016.40	5,139.13	0.0000%
3138AK6U8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A16282	0.05	7/1/2041	47,811.38	179.22	47,792.58	50,659.36	0.0001%
3138AKGL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A15602	0.05	7/1/2041	80,838.42	302.87	80,765.15	84,385.05	0.0001%
3138AKMA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A15752	0.04	7/1/2026	52,083.67	154.58	52,999.09	53,531.90	0.0001%
3138AKQW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A15868	0.05	7/1/2041	1,025,094.18	3,840.62	1,024,165.47	1,080,130.76	0.0016%
3138AKWL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A16050	0.08	7/1/2041	2,509.91	15.55	2,443.91	2,523.55	0.0000%
3138ALGX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A16513	0.05	6/1/2041	14,416.79	58.94	14,145.83	15,244.92	0.0000%
3138ALH75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A16553	0.05	7/1/2041	11,390.58	42.68	11,380.26	12,062.93	0.0000%
3138ALSH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A16819	0.07	10/1/2041	3,316.07	16.56	3,268.49	3,361.82	0.0000%
3138AMCF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A17269	0.04	8/1/2026	9,259.08	27.48	9,420.48	9,518.88	0.0000%
3138ANL68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A18448	0.05	8/1/2041	7,763.30	29.09	7,756.27	8,081.01	0.0000%
3138ANWB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A18741	0.05	9/1/2041	23,386.88	88.07	23,486.39	24,905.62	0.0000%
3138ANZG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A18842	0.05	8/1/2041	50,611.73	189.62	50,565.86	52,836.74	0.0001%
3138AP3X4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0A19813	0.07	9/1/2041	3,907.42	19.40	3,836.51	3,905.42	0.0000%
3138ASNS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ1300	0.06	10/1/2041	3,675.92	18.53	3,631.00	3,656.52	0.0000%
3138ASSC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ1144	0.05	9/1/2041	33,051.05	123.81	33,014.72	35,009.63	0.0001%
3138ASSD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ1415	0.05	9/1/2041	59,335.20	222.31	59,281.42	62,863.56	0.0001%
3138AUP84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ3146	0.05	10/1/2041	13,664.66	51.20	13,652.28	14,267.85	0.0000%
3138AUW37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ3365	0.04	10/1/2041	9,873.74	33.68	10,105.19	10,434.42	0.0000%
3138AVP90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4047	0.04	10/1/2041	196,820.08	671.45	201,433.90	208,350.48	0.0003%
3138AVQE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4052	0.04	10/1/2041	8,331.97	28.42	8,527.30	8,805.09	0.0000%
3138AVQN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4060	0.05	10/1/2041	33,741.35	126.81	33,815.02	35,339.66	0.0001%
3138AVSY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4134	0.05	10/1/2041	9,349.03	35.03	9,340.55	9,761.67	0.0000%
3138AW6X6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ5385	0.04	11/1/2041	92,179.29	314.47	94,340.33	96,833.09	0.0001%
3138AW6Y4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ5386	0.05	11/1/2041	209,564.63	785.56	209,482.22	217,976.08	0.0003%
3138AWRQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4994	0.05	11/1/2041	161,211.56	604.00	161,065.54	170,341.37	0.0003%
3138AXB42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ5458	0.05	11/1/2041	229,311.71	861.35	229,693.97	239,007.24	0.0004%
3138E07L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ8098	0.04	12/1/2041	53,106.16	181.17	54,351.20	56,574.31	0.0001%
3138E0BT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ7249	0.04	12/1/2041	3,005.73	10.25	3,073.99	3,174.51	0.0000%
3138E0RJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ7688	0.04	12/1/2041	95,970.28	327.30	98,188.97	102,807.55	0.0002%
3138E0RS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ7696	0.05	12/1/2041	64,721.01	242.48	64,662.34	68,451.91	0.0001%
3138E1HV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ8343	0.04	12/1/2041	64,292.51	219.33	65,799.80	67,954.75	0.0001%
3138E2JY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ9278	0.04	12/1/2041	234,663.02	725.78	248,838.09	253,806.62	0.0004%
3138E2K79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ9317	0.04	1/1/2042	130,933.48	447.47	134,241.49	140,621.07	0.0002%
3138E42T7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0785	0.04	1/1/2042	26,901.08	92.04	27,613.38	28,520.37	0.0000%
3138E42X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0789	0.04	1/1/2042	124,974.85	426.35	127,904.95	132,105.95	0.0002%
3138E42Y6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0790	0.04	1/1/2042	50,765.95	173.63	52,088.07	53,798.85	0.0001%
3138E43A7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0792	0.04	1/1/2042	74,836.32	255.52	76,655.53	79,173.27	0.0001%
3138E43B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0793	0.04	1/1/2042	4,054.90	13.83	4,149.93	4,286.28	0.0000%
3138E5GU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK1110	0.04	2/1/2042	35,335.72	120.95	36,285.93	37,775.85	0.0001%
3138E75J9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK3548	0.04	2/1/2042	16,319.84	55.70	16,709.21	17,395.29	0.0000%
3138EDEA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK8228	0.04	4/1/2042	121,788.17	415.47	124,641.30	129,778.32	0.0002%
3138EDEK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK8237	0.04	4/1/2042	129,235.90	441.25	132,375.11	137,830.92	0.0002%
3138EEAV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK9019	0.04	4/1/2042	77,679.61	265.00	79,499.25	82,775.74	0.0001%
3138EEX79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK9701	0.04	4/1/2042	54,755.75	187.51	56,251.97	58,570.39	0.0001%
3138EG5D2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0843	0.04	10/1/2026	39,282.82	116.24	39,854.26	40,226.13	0.0001%
3138EGBY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0054	0.05	2/1/2041	247,181.35	926.09	246,957.50	264,439.72	0.0004%
3138EGCB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0065	0.05	4/1/2041	22,823.27	85.51	22,802.61	23,792.53	0.0000%
3138EGFA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0160	0.05	5/1/2041	320,365.75	1,202.55	320,680.37	341,420.19	0.0005%
3138EGS88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0542	0.05	7/1/2041	146,460.30	548.73	146,327.58	152,426.73	0.0002%
3138EGUT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0593	0.08	7/1/2041	8,034.13	49.96	7,909.62	8,048.44	0.0000%
3138EGXA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0672	0.05	7/1/2041	403,096.05	1,641.20	393,887.97	435,688.06	0.0006%
3138EGZW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0756	0.05	6/1/2041	137,630.59	515.55	137,479.56	147,510.13	0.0002%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138EH2G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1674	0.07	5/1/2042	66,734.58	370.49	64,809.02	66,134.76	0.0001%
3138EH3F7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1697	0.04	10/1/2041	27,477.22	93.74	28,120.78	29,364.73	0.0000%
3138EH5Y4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1762	0.03	5/1/2027	29,945.41	76.47	30,589.46	30,906.70	0.0000%
3138EH7L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1798	0.07	10/1/2039	113,082.60	589.36	108,805.45	117,660.30	0.0002%
3138EHEZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1051	0.05	9/1/2041	37,990.65	142.34	37,956.24	39,511.87	0.0001%
3138EHQQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1362	0.05	11/1/2038	1,021,384.70	4,173.94	1,001,745.83	1,048,837.93	0.0016%
3138EHSV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1431	0.05	11/1/2041	0,219.44	0.82	219.25	231.54	0.0000%
3138EHT36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1469	0.07	2/1/2039	83,575.54	456.53	78,262.65	87,225.29	0.0001%
3138EHT44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1470	0.07	4/1/2037	35,313.37	190.03	32,575.74	36,252.60	0.0001%
3138EHTX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1465	0.04	2/1/2027	31,824.37	94.29	32,328.52	32,685.06	0.0000%
3138EJAV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1819	0.04	5/1/2042	850,133.63	2,626.03	900,352.25	927,620.95	0.0013%
3138EJB49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1858	0.03	7/1/2027	10,147.43	25.91	10,365.72	10,505.93	0.0000%
3138EJE38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1953	0.05	1/1/2027	2,729.10	10.26	2,735.13	2,777.60	0.0000%
3138EJKC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2090	0.04	8/1/2026	31,427.05	105.76	31,729.44	32,182.36	0.0000%
3138EJLJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2128	0.06	1/1/2042	1,379.16	6.63	1,325.02	1,466.65	0.0000%
3138EJLK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2129	0.06	5/1/2040	15,514.80	73.89	14,777.99	16,296.06	0.0000%
3138EJLL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2130	0.06	10/1/2034	4,437.07	21.25	4,250.91	4,606.53	0.0000%
3138EJPK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2225	0.06	12/1/2038	170,849.75	763.12	166,499.76	179,042.11	0.0003%
3138EJQU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2266	0.04	8/1/2042	44,887.66	139.09	47,687.19	48,924.69	0.0001%
3138EJRY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2302	0.05	8/1/2041	216,228.69	810.13	216,033.85	232,455.14	0.0003%
3138EJSM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2323	0.06	1/1/2038	110,881.58	495.27	108,059.93	115,526.12	0.0002%
3138EJXV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2491	0.06	9/1/2039	84,705.00	403.34	80,667.52	89,184.83	0.0001%
3138EJY28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2528	0.04	6/1/2032	152,711.65	457.24	156,769.02	162,630.29	0.0002%
3138EJYZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2527	0.04	8/1/2032	176,149.14	532.91	182,710.36	190,465.50	0.0003%
3138EKF67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2888	0.04	1/1/2043	1,771,074.09	5,492.65	1,883,195.86	1,930,471.02	0.0028%
3138EKFG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2866	0.04	11/1/2042	847,473.11	2,627.18	900,748.26	910,400.71	0.0013%
3138EKL45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3046	0.03	12/1/2042	82,801.03	225.35	90,139.08	92,268.06	0.0001%
3138EKVQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3322	0.04	2/1/2043	13,413.23	45.76	13,727.50	14,468.36	0.0000%
3138EKX75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3401	0.06	2/1/2034	397,854.24	1,779.66	388,288.71	425,398.74	0.0006%
3138EKYL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3414	0.05	9/1/2041	779,760.71	2,921.47	779,057.88	831,695.89	0.0012%
3138ELAF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3605	0.04	5/1/2043	935,007.77	2,918.89	1,000,761.04	1,057,586.73	0.0015%
3138ELC76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3693	0.04	11/1/2042	212,267.12	727.32	218,196.60	230,684.09	0.0003%
3138ELYW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL4324	0.07	5/1/2040	236,191.51	1,222.83	225,753.92	245,267.77	0.0004%
3138EMHT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL4741	0.05	1/1/2044	42,530.21	160.73	42,861.65	45,854.70	0.0001%
3138EMN56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL4911	0.03	10/1/2027	30,685.05	78.26	31,304.14	31,615.08	0.0000%
3138EMUX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5097	0.05	9/1/2043	22,541.88	84.87	22,633.10	24,138.87	0.0000%
3138EMZD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5239	0.05	3/1/2044	0,259.18	0.97	260.02	276.19	0.0000%
3138EN4H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6223	0.05	8/1/2044	138,572.74	523.70	139,652.74	149,246.19	0.0002%
3138ENJU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5674	0.05	8/1/2044	358,867.77	1,359.21	362,454.72	384,534.06	0.0006%
3138ENL72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5749	0.05	7/1/2042	0,243.08	0.91	242.86	256.71	0.0000%
3138ENSU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5930	0.05	1/1/2043	237,152.40	888.52	236,938.57	253,875.56	0.0004%
3138ENT82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5974	0.05	7/1/2037	707,205.03	2,892.79	694,270.01	747,386.62	0.0011%
3138EPAB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6301	0.05	6/1/2042	2,342.52	8.79	2,344.02	2,484.49	0.0000%
3138EPH80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6554	0.04	3/1/2045	498,497.79	1,716.36	514,906.53	539,060.89	0.0008%
3138EPHT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6541	0.04	3/1/2045	13,400.72	46.14	13,841.74	14,546.52	0.0000%
3138EPHT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6851	0.03	10/1/2043	128,871.13	304.19	146,012.20	142,924.99	0.0002%
3138EPW26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6964	0.06	3/1/2041	643,027.33	2,872.17	626,655.22	691,607.86	0.0010%
3138EQBA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7232	0.04	9/1/2045	634,134.22	1,951.25	669,000.07	707,575.95	0.0010%
3138EQDL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7306	0.05	9/1/2042	117,115.45	443.15	118,174.35	123,723.33	0.0002%
3138EQDM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7307	0.05	11/1/2044	263,187.25	1,076.55	258,372.20	280,519.84	0.0004%
3138EQKH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7495	0.04	10/1/2045	439,982.32	1,353.83	464,170.61	490,963.61	0.0007%
3138EQTZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7767	0.05	6/1/2044	27,308.32	102.49	27,329.53	28,684.68	0.0000%
3138EQVT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7825	0.05	8/1/2043	526,547.86	2,149.17	515,800.36	561,317.15	0.0008%
3138EQZR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7951	0.04	1/1/2046	470,749.77	1,448.50	496,628.23	525,383.60	0.0007%
3138ER2J8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9776	0.04	1/1/2047	337,198.00	1,052.23	360,763.36	369,177.85	0.0005%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138ER3T5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9809	0.04	7/1/2031	103,536.82	307.47	105,417.16	107,828.41	0.0002%
3138ERDM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9107	0.05	3/1/2046	698,294.94	2,639.01	703,735.84	748,459.32	0.0011%
3138EREA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9128	0.05	2/1/2046	1,724,857.79	6,484.41	1,729,175.41	1,870,250.66	0.0027%
3138ERH78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9253	0.05	2/1/2045	1,737,218.35	7,078.88	1,698,931.40	1,852,349.82	0.0027%
3138ERHW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9244	0.03	10/1/2046	2,474,478.94	6,751.07	2,700,426.84	2,778,343.48	0.0039%
3138ERJ27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9280	0.04	9/1/2046	1,504,581.21	5,180.30	1,554,090.95	1,624,547.60	0.0024%
3138ERJ43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9282	0.04	6/1/2046	16,856.58	58.24	17,472.73	18,149.37	0.0000%
3138ERJ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9285	0.04	10/1/2046	65,227.71	203.10	69,635.74	71,045.85	0.0001%
3138ERNP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9397	0.03	10/1/2046	136,395.48	375.21	150,084.30	152,146.98	0.0002%
3138ERRY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9502	0.04	11/1/2045	355,149.80	1,215.80	364,739.26	378,178.61	0.0006%
3138ERRY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9502	0.04	11/1/2045	938,927.28	3,214.26	964,279.43	999,809.57	0.0015%
3138ERSD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9515	0.04	7/1/2046	239,216.91	746.34	255,887.20	259,905.04	0.0004%
3138ERUC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9578	0.04	6/1/2045	63,591.87	218.04	65,412.47	67,071.67	0.0001%
3138ERUV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9595	0.04	3/1/2044	321,206.87	1,099.60	329,879.96	336,312.71	0.0005%
3138ERXU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9690	0.03	12/1/2046	151,284.84	330.84	157,665.62	158,289.26	0.0002%
3138ESAU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9918	0.04	2/1/2047	1,108,879.61	3,436.77	1,178,321.94	1,210,628.19	0.0017%
3138ET5G7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8946	0.04	8/1/2046	951,176.39	2,966.24	1,016,997.86	1,049,291.34	0.0015%
3138ET6G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8970	0.04	8/1/2046	136,425.47	425.45	145,867.82	152,935.82	0.0002%
3138ET7C4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8990	0.04	8/1/2046	263,358.42	821.48	281,648.82	295,237.89	0.0004%
3138ETHB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8325	0.05	3/1/2046	123,532.30	466.86	124,494.77	134,640.33	0.0002%
3138ETNA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8484	0.03	4/1/2046	15,384.27	38.26	15,499.57	15,967.12	0.0000%
3138ETQL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8558	0.06	7/1/2041	77,445.52	368.80	73,759.23	82,388.26	0.0001%
3138ETQN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8560	0.03	5/1/2041	1,291,155.15	3,504.91	1,401,965.52	1,470,383.00	0.0020%
3138L9T85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AM8674	0.03	4/1/2025	127,924.30	324.97	130,000.00	128,695.13	0.0002%
3138LHHR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AN4739	0.03	2/1/2029	1,756,263.89	5,379.67	1,810,827.22	1,842,046.78	0.0028%
3138LJB66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AN5460	0.03	7/1/2027	546,606.18	1,438.37	566,226.35	565,877.05	0.0009%
3138LMU76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AN8705	0.03	4/1/2025	1,551,806.88	4,442.66	1,572,932.49	1,572,885.58	0.0024%
3138LQ6U3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO0882	0.04	4/1/2042	21,439.83	66.42	22,772.06	23,963.18	0.0000%
3138LRHG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO1130	0.04	5/1/2032	16,784.22	50.55	17,332.61	17,734.75	0.0000%
3138LRHH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO1131	0.04	5/1/2032	19,271.91	57.86	19,836.95	20,285.93	0.0000%
3138LRK50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO1215	0.04	4/1/2042	11,677.24	36.22	12,419.27	13,033.11	0.0000%
3138LSLU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2138	0.04	5/1/2042	42,732.05	132.07	45,282.69	47,524.74	0.0001%
3138LSP61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2244	0.07	6/1/2042	8,226.91	47.52	7,951.46	8,038.67	0.0000%
3138LTJV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2975	0.04	5/1/2042	1,635,025.38	5,060.67	1,735,087.64	1,787,445.10	0.0026%
3138LTKF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2993	0.04	5/1/2042	197,806.90	612.51	210,005.04	217,518.89	0.0003%
3138LUFAB	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO3760	0.04	5/1/2042	39,033.48	120.72	41,390.48	43,439.82	0.0001%
3138LUVH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO4215	0.04	7/1/2042	11,566.56	35.88	12,301.52	12,948.54	0.0000%
3138LWXQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO6086	0.04	6/1/2042	34,715.23	119.28	35,784.29	37,867.67	0.0001%
3138LY4D6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO8019	0.04	7/1/2042	32,549.33	100.90	34,594.55	36,241.77	0.0001%
3138LY4F1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO8021	0.04	7/1/2042	82,867.19	256.83	88,054.73	92,247.44	0.0001%
3138LYXC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO7874	0.03	9/1/2027	1,987.81	5.07	2,029.16	2,046.88	0.0000%
3138M3QK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP0457	0.03	7/1/2027	4,909.63	12.55	5,018.29	5,060.13	0.0000%
3138M4ZC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP1638	0.04	8/1/2042	1,340,827.74	4,159.25	1,426,029.46	1,494,497.72	0.0021%
3138M5SK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP2321	0.03	10/1/2042	14,407.42	39.25	15,698.39	15,521.31	0.0000%
3138M6AD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP2703	0.04	9/1/2042	3,122,045.05	9,661.14	3,312,389.74	3,471,713.88	0.0049%
3138M8PR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP4931	0.03	10/1/2027	5,691.08	14.58	5,832.34	5,884.30	0.0000%
3138M95B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP6241	0.04	10/1/2042	19,647.27	61.07	20,939.66	22,014.75	0.0000%
3138MBXL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP7882	0.04	10/1/2042	1,631,378.39	5,058.29	1,734,270.20	1,829,383.52	0.0026%
3138MDZ88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP9766	0.04	10/1/2042	49,051.58	168.40	50,520.30	53,884.78	0.0001%
3138MEDC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP9998	0.04	10/1/2042	53,448.52	165.80	56,844.89	57,840.15	0.0001%
3138MEDC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP9998	0.04	10/1/2042	20,428.92	63.37	21,727.06	22,234.12	0.0000%
3138MF2H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0775	0.04	11/1/2042	7,338.73	22.62	7,753.76	8,060.69	0.0000%
3138MFFQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0174	0.03	11/1/2042	162,548.42	442.78	177,113.45	183,222.63	0.0003%
3138MFSR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0527	0.04	11/1/2042	523,693.28	1,624.50	556,971.09	584,017.09	0.0008%
3138MFSZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0535	0.03	11/1/2042	199,106.77	542.12	216,849.04	214,358.27	0.0003%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138MFSZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0535	0.03	11/1/2042	242,015.84	658.95	263,581.71	265,542.88	0.0004%
3138MGZE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ1640	0.04	10/1/2042	41,620.02	129.02	44,235.29	45,009.87	0.0001%
3138MHKF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ2093	0.04	11/1/2042	12,450.72	38.62	13,241.61	13,884.66	0.0000%
3138MJHF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ2929	0.04	1/1/2043	8,650.97	26.66	9,140.34	9,503.38	0.0000%
3138MJRW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ3200	0.04	11/1/2042	839,506.94	2,603.00	892,457.90	937,160.04	0.0013%
3138MKN67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ3990	0.04	11/1/2028	15,321.31	45.48	15,592.76	15,855.94	0.0000%
3138MLXD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ5175	0.03	12/1/2042	149,700.07	408.25	163,299.38	157,903.24	0.0002%
3138MN3F5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ7097	0.04	12/1/2042	17,840.49	55.26	18,944.86	19,771.08	0.0000%
3138MPDL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ7306	0.03	1/1/2043	60,230.94	163.27	65,306.89	67,128.25	0.0001%
3138MRW80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ9670	0.03	1/1/2043	45,234.37	122.62	49,047.16	50,415.00	0.0001%
3138MSC80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ9994	0.03	2/1/2043	47,106.25	128.29	51,315.71	52,534.78	0.0001%
3138MSC80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ9994	0.03	2/1/2043	15,369.46	41.86	16,742.89	16,552.82	0.0000%
3138NWAN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR0012	0.03	2/1/2043	25,497.98	69.54	27,814.39	28,499.67	0.0000%
3138NWP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR0013	0.03	2/1/2043	45,639.82	124.47	49,786.80	50,985.98	0.0001%
3138NWAR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR0015	0.03	2/1/2043	39,694.54	108.25	43,300.79	44,334.24	0.0001%
3138NXJ57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1183	0.03	1/1/2043	30,674.97	83.65	33,461.41	34,253.05	0.0000%
3138NXJA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1156	0.03	1/1/2043	1,020,424.58	2,782.79	1,113,114.43	1,120,585.99	0.0016%
3138NXKLO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1198	0.03	1/1/2043	18,683.95	50.65	20,258.26	20,823.25	0.0000%
3138NXKQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1202	0.03	1/1/2043	54,864.37	148.72	59,489.30	61,148.47	0.0001%
3138NYEN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1940	0.04	1/1/2043	111,952.49	347.28	119,068.44	124,869.93	0.0002%
3138NYGK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR2001	0.03	2/1/2043	113,136.22	308.46	123,385.62	122,214.43	0.0002%
3138W02J7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR3476	0.04	1/1/2043	5,450.39	16.93	5,804.62	6,033.97	0.0000%
3138W1TG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR4150	0.03	2/1/2043	24,748.91	67.40	26,960.48	26,661.81	0.0000%
3138W4CQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR6378	0.03	2/1/2043	166,319.49	451.93	180,771.71	185,185.42	0.0003%
3138W4S51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR6839	0.03	2/1/2043	9,031.21	24.61	9,844.88	10,088.55	0.0000%
3138W4S69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR6840	0.03	2/1/2043	13,033.43	35.54	14,217.57	14,560.04	0.0000%
3138W5AQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR7214	0.03	6/1/2043	207,239.18	565.16	226,063.08	230,361.29	0.0003%
3138W5LP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR7533	0.03	3/1/2043	521,636.91	1,422.59	569,037.04	588,772.57	0.0008%
3138W75X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR9861	0.04	4/1/2043	3,145.47	9.74	3,340.25	3,473.57	0.0000%
3138W77A6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR9888	0.04	4/1/2028	2,475.36	7.39	2,532.24	2,570.56	0.0000%
3138W7GM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR9203	0.04	3/1/2043	267,401.96	829.50	284,400.87	299,018.62	0.0004%
3138W93S7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0808	0.04	10/1/2043	2,501,478.92	8,542.39	2,562,716.70	2,645,637.82	0.0039%
3138W9F96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0191	0.03	8/1/2028	1,418,188.67	3,635.92	1,454,368.44	1,496,670.95	0.0022%
3138W9KY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0310	0.04	8/1/2043	1,419,874.87	4,404.60	1,510,150.06	1,551,980.37	0.0022%
3138W9T83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0574	0.05	9/1/2043	7,722.53	31.65	7,596.47	8,210.31	0.0000%
3138W9TS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0560	0.05	9/1/2043	254,358.62	960.48	256,128.52	273,163.64	0.0004%
3138WAFQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1074	0.03	10/1/2043	15,102.06	35.65	17,111.47	16,249.03	0.0000%
3138WAGN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1104	0.04	11/1/2043	829,442.46	2,851.26	855,378.97	886,658.51	0.0013%
3138WAJB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1157	0.03	11/1/2028	3,175.42	8.15	3,258.88	3,295.23	0.0000%
3138WAPR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1331	0.05	12/1/2043	319,146.57	1,206.13	321,634.10	343,109.49	0.0005%
3138WAQ91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1379	0.04	12/1/2043	28,352.59	97.59	29,276.47	30,438.22	0.0000%
3138WAVQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1522	0.03	1/1/2029	1,420,201.87	3,644.38	1,457,753.97	1,502,051.38	0.0022%
3138WBMH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS2159	0.04	4/1/2044	629,356.12	2,148.39	644,517.02	665,108.35	0.0010%
3138WCD59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS2812	0.03	6/1/2044	63,284.86	172.75	69,098.55	68,296.03	0.0001%
3138WCJD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS2959	0.04	7/1/2044	11,156.23	38.55	11,564.05	12,073.67	0.0000%
3138WCUT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS3293	0.04	9/1/2044	81,170.70	279.74	83,922.69	88,549.93	0.0001%
3138WDDM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS3707	0.04	11/1/2044	265,824.02	915.25	274,574.64	284,016.38	0.0004%
3138WDVV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4227	0.04	1/1/2045	1,639,685.04	5,645.55	1,693,665.23	1,786,811.26	0.0026%
3138WDZ53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4363	0.05	2/1/2045	555,517.12	2,077.37	553,964.85	604,886.50	0.0009%
3138WE6X2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5385	0.04	7/1/2045	344,680.75	1,187.89	356,367.58	359,202.87	0.0005%
3138WEQ28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4972	0.03	5/1/2045	49,170.34	134.62	53,846.62	54,004.61	0.0001%
3138WEQE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4952	0.03	5/1/2030	489,709.73	1,261.47	504,589.95	510,307.88	0.0008%
3138WEV30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5133	0.04	6/1/2045	1,195,807.79	3,727.53	1,278,011.35	1,303,341.10	0.0019%
3138WEZJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5244	0.04	6/1/2045	238,255.61	742.19	254,465.01	261,122.34	0.0004%
3138WF6Y7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6286	0.04	12/1/2045	64,382.94	222.46	66,736.68	69,624.33	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138WFHL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5634	0.03	8/1/2045	293,127.32	802.86	321,143.68	322,089.25	0.0005%
3138WFKL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5698	0.04	8/1/2045	195,388.36	609.32	208,908.22	215,149.77	0.0003%
3138WFM94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5783	0.03	9/1/2030	9,809.64	21.36	10,250.86	10,356.43	0.0000%
3138WFRS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5896	0.03	10/1/2030	8,936.85	19.45	9,334.90	9,429.86	0.0000%
3138WFW36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6065	0.04	10/1/2045	1,193,768.00	3,722.70	1,276,354.84	1,302,988.30	0.0019%
3138WG4E1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7120	0.03	5/1/2031	705,145.27	1,821.83	728,730.23	746,382.30	0.0011%
3138WG5Q3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7154	0.03	5/1/2046	1,006,166.36	2,770.25	1,108,101.72	1,080,272.12	0.0016%
3138WG5R1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7155	0.03	5/1/2046	543,722.41	1,493.09	597,236.65	612,266.70	0.0009%
3138WG7L2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7198	0.05	5/1/2046	106,225.31	401.45	107,053.15	114,798.14	0.0002%
3138WGAE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6304	0.04	12/1/2045	320,932.88	1,108.88	332,665.08	352,214.23	0.0005%
3138WGE26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6452	0.04	1/1/2046	133,610.82	416.66	142,856.02	148,996.12	0.0002%
3138WGGZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6515	0.04	1/1/2046	54,778.06	189.27	56,780.56	60,118.80	0.0001%
3138WGHL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6534	0.04	1/1/2046	313,698.36	978.27	335,406.04	349,568.25	0.0005%
3138WGTK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6853	0.05	3/1/2046	1,387,122.28	5,242.24	1,397,931.93	1,530,275.65	0.0022%
3138WGV68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6936	0.04	4/1/2046	151,187.85	470.90	161,450.79	169,926.18	0.0002%
3138WGV76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6937	0.04	4/1/2046	149,663.32	466.73	160,020.88	166,950.51	0.0002%
3138WGV76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6937	0.04	4/1/2046	1,894,472.38	5,907.94	2,025,580.70	2,113,297.87	0.0030%
3138WGA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6940	0.03	4/1/2046	911,952.96	2,503.85	1,001,538.59	1,022,453.88	0.0014%
3138WGZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7048	0.03	4/1/2031	512,777.59	1,119.03	537,135.39	544,962.07	0.0008%
3138WH6K3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8073	0.03	10/1/2046	436,271.23	1,040.01	499,205.34	478,838.76	0.0007%
3138WHKM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7499	0.04	7/1/2046	72,195.78	224.89	77,106.03	79,310.91	0.0001%
3138WHM66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7580	0.03	7/1/2046	379,742.60	1,049.56	419,823.39	429,505.55	0.0006%
3138WHMF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7557	0.04	7/1/2046	702,853.46	2,395.87	718,760.92	735,047.47	0.0011%
3138WHMQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7566	0.05	7/1/2046	72,294.83	273.22	72,858.28	79,023.02	0.0001%
3138WHMS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7568	0.05	7/1/2046	577,507.01	2,182.53	582,007.93	626,613.20	0.0009%
3138WHN73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7613	0.03	7/1/2046	1,328,830.53	3,648.41	1,459,362.45	1,517,128.30	0.0021%
3138WHRP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7693	0.02	8/1/2031	166,701.93	295.07	177,043.18	178,357.12	0.0003%
3138WHR33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7696	0.03	8/1/2031	634,660.87	1,384.38	664,500.23	677,248.43	0.0010%
3138WHWE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7844	0.03	9/1/2046	96,169.68	264.09	105,634.64	107,085.50	0.0002%
3138WJ4U9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8934	0.03	3/1/2047	9,744.54	26.71	10,682.81	10,851.15	0.0000%
3138WJB31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8157	0.05	10/1/2046	8,219.44	31.06	8,283.50	8,586.26	0.0000%
3138WJEP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8241	0.03	11/1/2031	291,409.89	635.90	305,232.95	300,899.18	0.0005%
3138WJEX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8249	0.03	11/1/2036	160,729.00	424.87	169,947.09	174,812.48	0.0003%
3138WJFK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8269	0.03	11/1/2046	1,709,800.29	4,692.27	1,876,907.67	1,972,917.36	0.0027%
3138WJJ82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8386	0.03	11/1/2031	119,638.46	261.33	125,439.11	126,290.03	0.0002%
3138WJTH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8651	0.04	1/1/2047	4,791,179.53	14,839.44	5,087,807.19	5,251,839.74	0.0075%
3138WJWA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8740	0.04	2/1/2037	53,389.14	160.84	55,145.75	58,400.21	0.0001%
3138WJYV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8823	0.04	2/1/2047	668,884.95	2,322.33	696,698.15	729,406.46	0.0010%
3138WK6B6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS9865	0.03	6/1/2032	1,855,804.34	4,813.15	1,925,259.50	1,944,516.19	0.0029%
3138WKL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS9347	0.04	3/1/2047	1,112,814.59	3,433.05	1,177,047.39	1,217,267.55	0.0017%
3138WKXE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS9676	0.04	5/1/2047	1,327,846.81	4,610.21	1,383,061.73	1,453,688.55	0.0021%
3138WMBN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0044	0.03	4/1/2043	7,842.60	21.43	8,572.78	8,477.60	0.0000%
3138WMFL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0170	0.04	3/1/2043	107,334.21	332.37	113,955.78	118,887.30	0.0002%
3138WMM64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0668	0.04	4/1/2043	16,745.16	51.95	17,809.83	18,598.15	0.0000%
3138WMMJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0648	0.04	4/1/2043	114,197.75	354.25	121,458.08	126,834.06	0.0002%
3138WNN5F2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT1745	0.04	4/1/2043	71,254.10	221.04	75,784.27	79,196.61	0.0001%
3138WQA36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT2725	0.03	5/1/2043	300,183.72	818.64	327,457.24	330,197.68	0.0005%
3138WQAX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT2721	0.03	5/1/2043	217,468.18	593.06	237,225.52	239,311.39	0.0003%
3138WQAY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT2722	0.03	5/1/2043	799,369.53	2,180.00	871,998.88	919,585.80	0.0013%
3138WQM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3073	0.04	4/1/2043	12,835.20	39.82	13,651.29	14,266.02	0.0000%
3138WQNS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3100	0.04	4/1/2043	18,917.31	58.68	20,120.26	21,105.55	0.0000%
3138WQNW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3104	0.04	4/1/2043	165,473.91	513.32	175,995.46	184,613.59	0.0003%
3138WQNX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3105	0.04	4/1/2043	116,631.35	361.80	124,045.27	130,119.55	0.0002%
3138WSX52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT5199	0.03	5/1/2043	676,951.06	1,846.17	738,466.29	751,803.74	0.0011%
3138WSYV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT5223	0.03	5/1/2043	1,614.41	4.26	1,705.53	1,686.57	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138WU3K7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7101	0.04	6/1/2043	146,326.45	454.12	155,699.11	157,014.92	0.0002%
3138WU4Z3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7139	0.04	6/1/2043	151,928.60	471.61	161,695.67	163,062.16	0.0002%
3138WU6D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7167	0.04	6/1/2043	171,953.59	533.54	182,927.01	184,472.88	0.0003%
3138WVRQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7694	0.03	6/1/2043	3,527,401.21	9,619.84	3,847,934.58	3,864,075.57	0.0055%
3138WVX55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7899	0.04	7/1/2043	499,777.78	1,548.32	530,853.05	551,190.74	0.0008%
3138WWNP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT8497	0.03	7/1/2043	314,715.19	744.82	357,512.04	339,571.85	0.0005%
3138WXSJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT9520	0.03	6/1/2043	3,041,638.67	8,295.07	3,318,028.74	3,374,517.83	0.0048%
3138WXW52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT9667	0.04	7/1/2043	90,467.98	280.64	96,219.84	99,890.59	0.0001%
3138WZDU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU0114	0.03	6/1/2043	171,255.33	465.66	186,263.13	191,392.41	0.0003%
3138X0PV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU1335	0.04	7/1/2043	10,220.27	31.73	10,879.70	11,174.51	0.0000%
3138X0Y36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU1629	0.03	7/1/2043	728,357.97	1,986.34	794,536.45	804,656.85	0.0011%
3138X0Y69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU1632	0.03	7/1/2043	172,691.85	470.96	188,382.25	184,164.23	0.0003%
3138X1PR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU2231	0.03	7/1/2043	56,444.83	151.87	60,747.31	59,690.31	0.0001%
3138X1RS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU2296	0.03	8/1/2028	56,949.95	122.62	58,857.13	58,776.92	0.0001%
3138X2MC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU3054	0.04	9/1/2028	1,335.56	3.98	1,366.09	1,388.48	0.0000%
3138X3EG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU3734	0.03	8/1/2043	271,753.77	741.11	296,444.47	306,794.18	0.0004%
3138X5SS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU5928	0.03	8/1/2043	132,017.50	311.66	149,597.43	142,079.38	0.0002%
3138X6JF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU6561	0.03	11/1/2028	1,435.91	3.68	1,472.56	1,489.02	0.0000%
3138X6ND3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU6687	0.04	9/1/2028	4,246.23	12.60	4,320.83	4,391.64	0.0000%
3138X9K81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU9318	0.04	10/1/2043	103,470.90	352.46	105,737.79	109,531.96	0.0002%
3138X9XL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU9682	0.04	12/1/2028	52,873.22	158.11	54,208.58	55,136.62	0.0001%
3138XBB94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV0063	0.04	11/1/2028	917,207.67	2,724.49	934,110.42	972,775.72	0.0014%
3138XBV92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV0639	0.04	11/1/2028	20,935.43	62.13	21,303.28	21,662.83	0.0000%
3138XEE87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV2858	0.04	12/1/2028	23,686.78	70.30	24,103.44	24,516.07	0.0000%
3138XFLM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV3931	0.04	12/1/2028	53,577.48	159.02	54,519.98	55,453.27	0.0001%
3138XFM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV3956	0.03	1/1/2029	49,572.83	127.21	50,883.39	51,467.55	0.0001%
3138XFMH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV3959	0.04	1/1/2029	47,299.45	140.50	48,170.96	49,007.12	0.0001%
3138XFPH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV4023	0.03	12/1/2028	1,298.48	3.35	1,339.13	1,354.29	0.0000%
3138XGQC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV4950	0.03	11/1/2028	3,029.42	7.77	3,108.08	3,142.79	0.0000%
3138XGSF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5017	0.04	2/1/2044	365,896.65	1,254.59	376,377.34	394,440.82	0.0006%
3138XGZD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5239	0.04	12/1/2028	12,368.23	36.91	12,654.45	12,871.06	0.0000%
3138XHG96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5623	0.04	12/1/2028	38,714.84	115.34	39,543.50	40,220.41	0.0001%
3138XHJS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5672	0.03	1/1/2029	196,670.58	504.68	201,870.59	203,868.22	0.0003%
3138XJA42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV7116	0.05	3/1/2044	20,351.46	76.66	20,443.32	21,874.84	0.0000%
3138XJ5X1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV7161	0.04	4/1/2044	53,223.41	182.49	54,748.06	57,642.11	0.0001%
3138XJA72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV6329	0.04	1/1/2029	23,465.71	70.11	24,037.56	24,454.80	0.0000%
3138XPMC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW0354	0.05	3/1/2044	517,121.46	1,988.02	530,138.26	565,194.10	0.0008%
3138XQH79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW1153	0.04	3/1/2034	692,208.38	2,352.13	705,640.49	729,033.56	0.0011%
3138XTAS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW3616	0.04	6/1/2044	317,160.07	1,085.76	325,728.35	341,169.46	0.0005%
3138XUVM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW5119	0.07	4/1/2044	368,196.02	2,053.88	356,680.45	357,199.59	0.0006%
3138XUVR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW5123	0.07	5/1/2044	169,037.66	3,567.39	598,555.94	604,906.80	0.0010%
3138XXHG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW7430	0.05	1/1/2042	1,960.77	7.35	1,959.01	2,076.40	0.0000%
3138XYUK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW8685	0.07	7/1/2044	145,560.65	873.21	140,387.01	142,801.49	0.0002%
3138XYUM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW8687	0.07	7/1/2044	536,426.52	3,231.59	520,035.23	525,253.00	0.0008%
3138XZQF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW9453	0.04	8/1/2044	23,687.79	73.72	25,276.54	26,970.30	0.0000%
3138Y32E0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX2572	0.04	11/1/2044	581,500.27	2,007.26	602,179.23	657,263.07	0.0009%
3138Y45W5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX3560	0.03	12/1/2029	19,187.75	49.35	19,738.15	20,138.67	0.0000%
3138Y4WU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX3358	0.04	11/1/2045	19,069.59	58.68	20,118.12	21,280.59	0.0000%
3138Y7LT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX5737	0.03	4/1/2045	8,136.81	22.31	8,922.88	8,951.25	0.0000%
3138Y8CK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6373	0.04	2/1/2045	15,877.64	48.86	16,750.61	17,709.26	0.0000%
3138Y8ED8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6431	0.03	12/1/2029	40,756.22	105.13	42,051.16	42,904.30	0.0001%
3138Y8HR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6539	0.04	12/1/2044	110,517.39	382.18	114,653.27	118,541.97	0.0002%
3138Y8QB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6749	0.03	12/1/2029	33,487.35	86.14	34,456.49	35,155.56	0.0001%
3138Y8SZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6835	0.04	11/1/2034	613,665.46	1,861.29	638,156.28	655,270.52	0.0010%
3138Y9SC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX7714	0.04	2/1/2045	17,481.54	53.79	18,442.63	19,498.08	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138YAG33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX8317	0.03	12/1/2044	3,072.05	8.42	3,367.77	3,377.61	0.0000%
3138YAMH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX8459	0.04	12/1/2044	103,116.56	355.04	106,511.11	112,859.75	0.0002%
3138YDMN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY0364	0.05	1/1/2045	27,473.61	103.83	27,687.72	29,528.31	0.0000%
3138YDST7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY0529	0.04	2/1/2045	9,074.19	27.92	9,573.21	10,121.12	0.0000%
3138YGHG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY2930	0.04	4/1/2045	12,249.16	37.69	12,922.67	13,663.89	0.0000%
3138YH5L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4450	0.04	2/1/2045	19,355.91	59.56	20,420.09	21,588.75	0.0000%
3138YHU57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4203	0.04	5/1/2045	102,675.62	315.93	108,320.47	114,539.88	0.0002%
3138YHZ37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4361	0.04	3/1/2045	395,871.46	1,355.22	406,565.97	430,315.33	0.0006%
3138YJJ31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4781	0.04	3/1/2045	12,825.45	39.46	13,530.61	14,305.85	0.0000%
3138YKAK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY5409	0.04	3/1/2045	593,691.83	2,051.31	615,391.92	649,838.40	0.0009%
3138YKFW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY5580	0.04	6/1/2045	383,447.15	1,194.22	409,445.37	420,918.79	0.0006%
3138YKZG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY6142	0.05	5/1/2041	13,446.97	55.00	13,201.08	14,225.01	0.0000%
3138YLAD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY6303	0.04	2/1/2045	67,348.39	207.23	71,051.46	75,117.59	0.0001%
3138YLAG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY6306	0.04	2/1/2045	588,147.17	1,833.29	628,556.56	652,895.15	0.0009%
3138YMPQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY7630	0.03	5/1/2045	20,381.92	55.67	22,269.83	22,335.14	0.0000%
3138YMPW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY7636	0.03	5/1/2045	11,420.19	31.04	12,415.59	12,452.12	0.0000%
3138YNLE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY8424	0.04	8/1/2045	896,849.67	2,794.40	958,078.91	985,089.32	0.0014%
3138YPLE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY9324	0.04	5/1/2045	64,398.83	200.39	68,704.13	70,522.43	0.0001%
3138YRBY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ0054	0.04	7/1/2045	11,748.48	36.26	12,430.48	13,145.80	0.0000%
3138YRWS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ0656	0.04	7/1/2045	6,408.75	19.72	6,761.16	7,150.15	0.0000%
3138YS6V3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1783	0.04	7/1/2045	67,616.77	233.63	70,088.78	73,769.54	0.0001%
3138YSKE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1192	0.04	5/1/2045	55,768.82	173.46	59,470.96	61,044.90	0.0001%
3138YSLD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1223	0.04	6/1/2045	29,644.92	91.48	31,365.80	33,168.71	0.0000%
3138YSQV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1367	0.04	5/1/2045	11,493.63	35.37	12,125.28	12,821.50	0.0000%
3138YT3N2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2604	0.04	8/1/2045	7,274.62	22.38	7,674.57	8,116.61	0.0000%
3138YT4D3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2619	0.04	8/1/2045	10,574.93	32.54	11,156.35	11,798.97	0.0000%
3138YT4X9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2637	0.04	9/1/2045	26,354.16	81.09	27,803.21	29,406.40	0.0000%
3138YT6B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2665	0.04	10/1/2045	37,269.09	114.68	39,318.14	41,587.65	0.0001%
3138YTMZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2175	0.03	8/1/2030	145,338.59	374.67	149,866.43	153,098.51	0.0002%
3138YTRH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2287	0.04	6/1/2045	1,053,339.79	3,582.98	1,074,894.13	1,126,003.99	0.0017%
3138YUAK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2709	0.04	6/1/2045	8,103.12	24.93	8,548.43	9,039.82	0.0000%
3138YURU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3198	0.04	7/1/2045	63,929.76	199.37	68,355.13	70,168.41	0.0001%
3138YVDH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3703	0.03	6/1/2045	15,698.73	42.96	17,183.96	17,234.54	0.0000%
3138YVDM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3707	0.04	5/1/2045	57,119.02	178.13	61,073.49	62,789.14	0.0001%
3138YVDN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3708	0.04	6/1/2045	85,354.40	266.19	91,263.61	93,785.60	0.0001%
3138YVKM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3899	0.04	5/1/2045	70,511.18	221.30	75,874.49	78,005.96	0.0001%
3138YVKN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3900	0.04	5/1/2045	126,307.65	396.42	135,914.91	139,666.36	0.0002%
3138YVKP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3901	0.04	5/1/2045	22,970.24	79.45	23,836.31	25,165.22	0.0000%
3138YWJV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ4775	0.04	10/1/2045	466,284.11	1,453.75	498,429.17	519,284.54	0.0007%
3138YWX28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5196	0.04	8/1/2045	9,374.16	28.88	9,901.58	10,471.93	0.0000%
3138YXHR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5639	0.04	7/1/2045	790,264.54	2,705.38	811,613.24	853,432.60	0.0012%
3138YXHR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5639	0.04	7/1/2045	1,005,161.04	3,441.05	1,032,315.09	1,085,506.60	0.0016%
3138YXP25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5840	0.04	6/1/2045	60,667.09	189.20	64,867.13	66,694.70	0.0001%
3138YXP90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5847	0.03	7/1/2045	96,143.31	262.98	105,191.63	105,501.02	0.0002%
3138YXQH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5855	0.04	6/1/2045	191,810.59	601.58	206,256.60	212,067.64	0.0003%
3138YXQL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5858	0.04	7/1/2045	27,121.22	94.14	28,241.08	29,752.11	0.0000%
3138YXUM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5987	0.03	7/1/2045	82,290.24	224.72	89,888.14	90,152.55	0.0001%
3138YXF57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ6487	0.03	7/1/2030	3,912.84	10.10	4,040.36	4,121.84	0.0000%
31390C5R3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0642656	0.07	7/1/2032	4,333.78	24.36	4,176.42	4,271.16	0.0000%
31390LE85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0649159	0.07	7/1/2032	0,578.31	3.25	557.31	570.09	0.0000%
31390QRZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0653104	0.07	7/1/2032	0,135.67	0.76	130.74	133.68	0.0000%
31391AKB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0660990	0.08	7/1/2032	6,806.73	42.54	6,806.54	6,938.74	0.0000%
3139216C7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 01-T10 A3	0.10	12/25/2041	18,620.73	141.16	17,830.63	19,302.43	0.0000%
31392B6V3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 02-T4 A3	0.08	12/25/2041	6,085.76	35.95	5,751.97	6,076.06	0.0000%
31392CMS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 02-W 1 2A	0.05	2/25/2042	110,821.70	423.93	111,002.45	114,166.55	0.0002%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31392DUC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 02-W4 A6	0.05	5/25/2042	72,138.43	293.34	73,771.46	73,771.48	0.0001%
31392GWB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 03-W1 2A	0.05	12/25/2042	121,454.03	530.42	121,212.99	133,444.89	0.0002%
31393AQ34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 03-W4 4A	0.05	10/25/2042	291,522.16	1,295.04	285,435.89	300,003.71	0.0005%
31393AV61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 03-T4 2A5	0.04	9/26/2033	138,934.92	525.05	142,972.23	142,547.24	0.0002%
31394AB47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 04-W11 1A2	0.07	5/25/2044	75,491.27	398.94	73,649.87	75,840.26	0.0001%
31394AK21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 04-66 SE	0.01	9/25/2034	3,780.17	10.34	59,853.96	14,502.74	0.0000%
31394AQK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 04-64 SW	0.02	8/25/2034	15,620.51	55.23	208,846.48	54,834.57	0.0000%
31394CKG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 05-12 SC	0.01	3/25/2035	3,853.30	17.13	79,896.14	14,381.30	0.0000%
31394DR85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 05-45 SR	0.01	6/25/2035	10,510.51	29.97	143,104.67	34,469.89	0.0000%
31394FH65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 05-83 LA	0.06	10/25/2035	30,422.27	136.19	29,713.85	32,361.63	0.0000%
31394FUZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 05-89 S	0.01	10/25/2035	20,619.81	50.96	247,262.17	56,882.10	0.0000%
31394JDB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 57 2A1	0.05	7/25/2043	387,972.89	1,565.49	410,453.29	412,469.82	0.0006%
31394JY35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 58 2A	0.07	9/25/2043	30,465.47	162.41	29,983.43	31,053.17	0.0000%
31394PPV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 59 2A1	0.04	10/25/2043	200,418.45	759.01	230,772.11	229,904.50	0.0003%
31394VQB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 05-W4 3A	0.05	6/25/2045	124,290.00	485.42	126,762.87	126,248.69	0.0002%
31395BGE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 06-3 SA	0.01	3/25/2036	5,252.90	9.69	84,662.34	17,909.64	0.0000%
31395MTC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 2922 SE	0.01	2/15/2035	3,473.55	32.96	57,852.69	9,305.34	0.0000%
31395TAM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 2965 SA	0.01	5/15/2032	6,470.86	39.08	151,076.32	22,313.46	0.0000%
31395UA27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 2981 SU	0.02	5/15/2030	2,084.83	29.64	28,597.36	7,437.44	0.0000%
31395UF63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 2980 SL	0.01	11/15/2034	17,215.44	98.23	179,397.72	27,770.77	0.0000%
31396EU61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 3065 DI	0.01	4/15/2035	9,721.45	77.08	150,554.71	31,595.79	0.0000%
31396HZN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 67 1A1C	0.04	3/25/2036	412,849.44	1,585.89	451,857.83	461,975.61	0.0006%
31396NRF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG R007 ZA	0.06	5/15/2036	66,331.06	315.73	63,146.58	62,353.12	0.0001%
31396W3J3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 07-75 JI	0.01	8/25/2037	6,862.20	14.18	78,663.45	14,208.59	0.0000%
31396WFQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 07-54 FA	0.06	6/25/2037	241,350.01	239.38	244,958.25	244,958.25	0.0004%
31396XQS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 07-85 SI	0.01	9/25/2037	4,205.32	9.49	57,154.69	12,776.64	0.0000%
31397GJZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 3308 S	0.02	3/15/2032	9,849.60	104.17	135,327.41	22,140.91	0.0000%
31397MZT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 08-87 AS	0.02	7/25/2033	5,758.66	20.92	57,403.74	13,063.16	0.0000%
31397ND85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 09-31 PI	0.05	11/25/2038	6,808.90	912.60	219,025.19	30,883.56	0.0000%
31397T2X9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 3440 EM	0.05	4/15/2038	145,340.09	590.84	141,800.48	149,857.73	0.0002%
31397T5F5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 3424 XI	0.01	5/15/2036	15,083.12	90.74	185,262.87	40,206.48	0.0000%
31397UUU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 11-59 NZ	0.06	7/25/2041	592,474.93	2,590.96	565,301.45	565,301.44	0.0009%
31397YCP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 3489 SD	0.02	6/15/2032	4,264.83	67.17	64,805.57	12,391.56	0.0000%
31398NUB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 10-118 BP	0.05	3/25/2040	2,352,825.07	8,813.18	2,350,182.05	2,333,788.62	0.0037%
31398TJQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 10-68 SJ	0.01	7/25/2040	6,004.42	10.31	56,922.50	11,923.21	0.0000%
31398TVQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC P/T 10-84 PA	0.03	7/25/2040	284,971.39	740.34	296,136.29	298,692.34	0.0004%
31398W2M5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC MULTICLASS MTG 3621 SB	0.01	1/15/2040	19,863.65	62.87	185,631.39	36,163.26	0.0000%
31400REW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0695049	0.06	3/1/2033	41,031.47	184.72	40,302.75	40,121.71	0.0001%
31400WSV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0699932	0.06	4/1/2033	41,701.76	186.26	40,638.33	40,454.60	0.0001%
31401CAQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0703915	0.06	5/1/2033	0,205.71	1.08	205.17	205.11	0.0000%
31401CUW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0704497	0.07	5/1/2033	98,470.95	562.62	98,202.74	97,928.39	0.0002%
31401YQD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0722352	0.07	7/1/2033	90,984.97	542.90	88,121.31	88,121.31	0.0001%
31401YUX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0722498	0.07	8/1/2033	67,697.44	403.89	65,557.62	65,151.19	0.0001%
31402C4D1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725420	0.07	3/1/2034	5,199.99	27.04	4,992.28	5,131.55	0.0000%
31402C4H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725424	0.06	4/1/2034	127,252.93	568.37	124,008.82	131,149.79	0.0002%
31402C4H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725424	0.06	4/1/2034	78,119.13	348.92	76,127.60	79,485.36	0.0001%
31402CPL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725027	0.05	11/1/2033	27,370.91	111.96	26,869.64	27,828.45	0.0000%
31402CTT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725162	0.06	2/1/2034	83,606.28	401.07	80,214.22	81,027.83	0.0001%
31402CU67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725205	0.05	3/1/2034	10,992.25	44.96	10,790.99	10,572.73	0.0000%
31402CVZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725232	0.05	3/1/2034	374,301.23	1,531.02	367,444.35	378,298.91	0.0006%
31402CVZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725232	0.05	3/1/2034	0,000.63	-	0.62	0.75	0.0000%
31402CWJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725249	0.05	3/1/2034	70,365.71	287.82	69,076.75	68,870.10	0.0001%
31402DF70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725690	0.06	8/1/2034	116,829.11	561.08	112,215.68	123,123.35	0.0002%
31402DJS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725773	0.06	9/1/2034	6,192.95	27.66	6,034.95	6,072.91	0.0000%
31402DP95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725948	0.06	10/1/2034	5,995.89	26.78	5,842.93	5,796.90	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31402HCL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0729175	0.07	6/1/2034	16,370.77	95.96	15,818.20	15,746.25	0.0000%
31402HDT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0729214	0.06	2/1/2035	15,920.93	83.69	15,521.60	15,500.06	0.0000%
31402J5R4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0730856	0.05	8/1/2033	2,796.54	11.44	2,745.30	2,691.83	0.0000%
31402JV53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0730636	0.05	8/1/2033	4,576.60	18.72	4,492.79	4,405.32	0.0000%
31402QSK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735022	0.06	12/1/2034	4,645.69	20.71	4,518.24	4,482.27	0.0000%
31402QSZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735036	0.06	12/1/2034	56,080.30	250.28	54,606.76	54,073.22	0.0001%
31402QTT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735062	0.06	8/1/2033	58,174.62	259.84	56,691.94	57,162.46	0.0001%
31402QWA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735141	0.06	1/1/2035	193,898.90	865.00	188,727.08	189,363.78	0.0003%
31402QYY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735227	0.06	2/1/2035	126,135.35	562.26	122,675.28	133,282.46	0.0002%
31402RAQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735415	0.07	12/1/2032	8,611.76	44.43	8,201.96	8,903.19	0.0000%
31402RDD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735500	0.06	5/1/2035	57,313.67	255.18	55,674.55	58,792.21	0.0001%
31402RFV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735580	0.05	6/1/2035	88,455.41	361.82	86,837.40	89,715.35	0.0001%
31402RGW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735613	0.06	2/1/2035	112,826.16	555.62	111,124.43	112,385.61	0.0002%
31402RJL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735667	0.05	7/1/2035	176,887.91	723.54	173,648.51	181,687.84	0.0003%
31402RJV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735676	0.05	7/1/2035	76,383.18	312.45	74,987.51	78,920.53	0.0001%
31402RRX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735902	0.06	8/1/2035	5,619.43	25.10	5,476.20	5,431.06	0.0000%
31402RSN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735925	0.05	10/1/2035	24,460.82	100.02	24,004.97	24,939.70	0.0000%
31402UST0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0738630	0.06	11/1/2033	5,216.27	23.15	5,051.73	5,014.05	0.0000%
31402VRY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0739503	0.06	9/1/2033	83,265.74	371.91	81,143.07	80,743.93	0.0001%
31403A4P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0743430	0.06	10/1/2033	23,085.48	104.35	22,767.70	22,553.43	0.0000%
31403C4P3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745230	0.06	5/1/2035	25,913.06	124.40	24,879.57	24,966.97	0.0000%
31403C5R8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745256	0.06	2/1/2036	115,017.30	549.79	109,957.07	110,159.27	0.0002%
31403C6L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745275	0.05	2/1/2036	46,820.58	191.37	45,929.43	48,352.01	0.0001%
31403CUZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745000	0.06	10/1/2035	14,648.17	69.88	13,976.73	14,028.90	0.0000%
31403CXV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745092	0.07	7/1/2035	9,881.31	51.30	9,470.01	10,409.29	0.0000%
31403DDX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745418	0.06	4/1/2036	267,130.93	1,187.47	259,083.46	260,300.33	0.0004%
31403DEK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745438	0.06	2/1/2036	83,012.91	397.26	79,452.97	79,664.74	0.0001%
31403DGY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745515	0.05	5/1/2036	186,229.62	761.19	182,685.03	180,208.85	0.0003%
31403EDZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0746320	0.07	10/1/2033	2,115.35	10.97	2,042.95	2,036.99	0.0000%
31403FUC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0747679	0.06	11/1/2033	31,674.77	152.36	30,471.11	30,580.09	0.0000%
31403GVE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0748613	0.06	1/1/2034	10,329.63	46.11	10,059.95	9,908.44	0.0000%
31403QC32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0754390	0.08	10/1/2033	0,341.07	2.14	342.32	349.58	0.0000%
31403QMV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0754672	0.07	10/1/2033	0,779.25	4.60	766.82	763.88	0.0000%
31403SC95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0756196	0.06	12/1/2033	9,273.89	41.42	9,037.35	9,525.99	0.0000%
31404HSA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0769213	0.06	1/1/2034	203,130.92	996.57	199,314.45	202,459.90	0.0003%
31404L6R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0772280	0.07	3/1/2031	10,309.34	57.95	9,934.99	10,058.40	0.0000%
31404L7J3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0772297	0.06	3/1/2034	0,344.32	1.54	336.31	354.88	0.0000%
31404SDH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0776904	0.07	11/1/2029	3,034.03	17.06	2,923.86	2,952.36	0.0000%
31404SXJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0777481	0.06	6/1/2034	2,560.07	11.41	2,489.75	2,470.35	0.0000%
31404VGS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0779709	0.06	7/1/2034	105,893.41	472.76	103,148.60	101,472.45	0.0002%
31404WQQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0780863	0.07	6/1/2031	12,438.43	69.92	11,986.77	12,136.13	0.0000%
31405AU68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0783705	0.05	6/1/2034	13,065.60	53.44	12,826.29	12,562.85	0.0000%
31405JPH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0790724	0.06	9/1/2034	2,803.95	12.49	2,725.83	2,879.41	0.0000%
31405MGP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0793206	0.05	7/1/2034	17,473.04	69.31	17,508.65	18,340.31	0.0000%
31405Q2N7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0796481	0.07	8/1/2034	34,129.82	191.86	32,890.51	34,161.80	0.0001%
31405RM94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0796984	0.07	8/1/2034	20,494.60	123.71	20,183.04	20,152.78	0.0000%
31405U4Z9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0800140	0.05	12/1/2034	7,514.42	28.26	7,535.53	7,147.59	0.0000%
31405WNW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0801505	0.05	9/1/2034	45,642.19	179.26	45,286.97	47,456.95	0.0001%
31405WSY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0801635	0.07	7/1/2034	0,810.61	5.00	802.53	802.20	0.0000%
31406NK45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0814915	0.06	3/1/2035	73,157.27	325.72	71,066.07	71,301.79	0.0001%
31406PCX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0815586	0.07	3/1/2035	1,284.35	6.87	1,251.79	1,254.50	0.0000%
31406T6T3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0819982	0.06	4/1/2035	0,221.48	1.08	215.49	216.80	0.0000%
31406WK52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0822116	0.06	2/1/2036	5,801.37	29.34	5,712.89	5,715.96	0.0000%
31407EVG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0828715	0.06	7/1/2035	1,070.26	4.78	1,042.91	1,104.09	0.0000%
31407F6B1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0829866	0.05	7/1/2035	4,523.80	18.46	4,431.42	4,332.87	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31407GCW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0829985	0.07	5/1/2035	2,401.34	13.28	2,326.37	2,327.63	0.0000%
31407H4E3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0831621	0.07	7/1/2036	56,265.14	316.30	54,222.07	55,018.70	0.0001%
31407MSE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0834917	0.07	7/1/2035	1,143.77	6.98	1,144.59	1,147.17	0.0000%
31407UMR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0841068	0.07	11/1/2034	83,450.61	468.41	80,460.59	83,007.75	0.0001%
31408C2U9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0847787	0.07	10/1/2035	5,701.12	29.79	5,656.99	5,656.95	0.0000%
31408DRT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0848398	0.06	12/1/2035	1,856.38	9.05	1,810.17	1,819.04	0.0000%
31408GHN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0850837	0.06	12/1/2035	6,053.27	30.97	5,998.41	5,998.38	0.0000%
31408GY84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0851335	0.06	2/1/2036	16,415.98	78.45	15,690.82	15,729.07	0.0000%
31408GZH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0851344	0.07	2/1/2036	37,639.14	195.87	36,161.18	36,631.35	0.0001%
31408JBR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0852448	0.06	12/1/2035	10,262.92	49.32	9,863.97	9,912.01	0.0000%
31409A5P0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0865854	0.06	3/1/2036	3,638.89	17.38	3,476.21	3,530.83	0.0000%
31409TUZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0878200	0.06	9/1/2036	16,369.49	77.95	15,589.43	17,367.28	0.0000%
31409VR88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0879911	0.07	10/1/2033	15,472.06	88.78	15,229.76	15,170.16	0.0000%
3140A0AY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DA0022	0.06	9/1/2053	5,510,584.99	26,900.29	5,380,058.26	5,354,119.69	0.0086%
3140A3B77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DA2761	0.06	3/1/2054	203,510.61	995.09	199,017.84	201,738.44	0.0003%
3140A5F37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DA4685	0.06	11/1/2038	1,391,711.32	6,285.64	1,371,411.58	1,372,891.06	0.0022%
3140A8KC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DA7490	0.07	2/1/2054	7,519,218.05	39,373.18	7,268,894.13	7,393,393.83	0.0118%
3140A92K5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB0777	0.07	3/1/2054	283,303.56	1,479.77	273,187.86	279,791.68	0.0004%
3140A92L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB0778	0.07	3/1/2054	469,624.53	2,458.45	453,867.10	464,062.54	0.0007%
3140A92M1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB0779	0.07	3/1/2054	333,401.03	1,747.00	322,523.87	329,505.67	0.0005%
3140A92P4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB0781	0.07	3/1/2054	485,077.31	2,535.57	468,105.40	478,911.70	0.0008%
3140A92Q2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB0782	0.07	3/1/2054	389,050.65	2,023.64	373,594.73	385,470.88	0.0006%
3140A92R0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB0783	0.07	3/1/2054	143,725.43	749.49	138,368.26	142,331.33	0.0002%
3140A9F47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB0186	0.07	3/1/2054	293,646.93	1,535.11	283,405.51	292,147.37	0.0005%
3140A9F54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB0187	0.07	3/1/2054	857,446.46	4,487.42	828,446.18	852,552.25	0.0013%
3140A9L40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB0346	0.07	3/1/2054	211,494.84	1,112.48	205,381.30	210,626.29	0.0003%
3140A9LT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB0337	0.07	3/1/2054	195,658.93	1,011.58	186,753.15	194,875.19	0.0003%
3140AA4E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1720	0.07	3/1/2054	721,382.61	3,776.61	697,220.76	712,963.65	0.0011%
3140AAKY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1210	0.07	4/1/2054	689,951.13	3,613.17	667,047.40	685,335.15	0.0011%
3140AALU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1238	0.07	4/1/2054	207,301.14	1,079.46	199,284.42	205,865.80	0.0003%
3140AAMY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1274	0.07	4/1/2054	328,266.34	1,699.37	313,729.24	325,847.94	0.0005%
3140AANC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1286	0.07	4/1/2054	198,833.98	1,032.73	190,658.64	197,098.24	0.0003%
3140AAQS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1364	0.06	4/1/2054	1,824,853.23	8,906.02	1,781,203.18	1,776,562.17	0.0029%
3140AARS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1396	0.07	4/1/2054	388,248.28	2,029.34	374,646.81	385,260.21	0.0006%
3140AASN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1424	0.07	4/1/2054	818,983.74	4,286.12	791,283.85	812,257.15	0.0013%
3140AAVG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1514	0.07	4/1/2054	363,898.41	1,897.40	350,288.52	360,321.35	0.0006%
3140AAV35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1629	0.07	4/1/2054	385,335.28	2,008.24	370,752.24	381,953.97	0.0006%
3140AAYB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1605	0.07	4/1/2054	293,918.98	1,526.87	281,883.43	290,745.31	0.0005%
3140AAYS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB1620	0.07	4/1/2054	301,400.84	1,573.15	290,427.14	298,927.59	0.0005%
3140ACAM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB2711	0.07	4/1/2054	654,217.56	3,654.86	626,547.83	647,923.82	0.0010%
3140ACAR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB2715	0.07	4/1/2054	458,551.56	2,551.96	437,479.25	455,603.53	0.0007%
3140ACJU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB2974	0.07	5/1/2054	104,148.14	539.22	99,548.59	102,657.67	0.0002%
3140ADPE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB4020	0.07	5/1/2054	2,484,610.60	12,980.14	2,396,334.02	2,447,174.66	0.0039%
3140ADPO8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DB4030	0.07	5/1/2054	2,307,968.01	12,893.72	2,210,351.84	2,275,161.95	0.0036%
3140E1UH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ8683	0.04	1/1/2046	18,302.54	56.43	19,347.88	20,468.19	0.0000%
3140E46G7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA0870	0.04	11/1/2045	18,613.38	57.44	19,693.86	20,831.86	0.0000%
3140E4UC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA0578	0.03	3/1/2031	66,809.95	145.81	69,987.44	70,747.93	0.0001%
3140E6Q54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA2275	0.04	12/1/2045	96,592.18	300.75	103,114.04	105,637.76	0.0002%
3140E75P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA3553	0.04	11/1/2045	12,975.58	39.93	13,689.09	14,480.04	0.0000%
3140E7GH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA2899	0.04	11/1/2045	49,187.09	151.35	51,891.99	54,890.44	0.0001%
3140E7JY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA2978	0.04	11/1/2045	6,191.31	19.05	6,533.10	6,910.60	0.0000%
3140E7NA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA3084	0.04	12/1/2045	15,543.07	47.89	16,417.71	17,367.36	0.0000%
3140E8ZM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4347	0.04	10/1/2045	72,336.47	249.84	74,951.36	80,721.29	0.0001%
3140E94J2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA5324	0.04	11/1/2045	24,087.31	74.12	25,411.72	26,880.09	0.0000%
3140E9DD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4599	0.04	10/1/2045	57,293.75	198.86	59,659.21	62,937.57	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140E9GJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4700	0.04	11/1/2045	13,366.26	41.13	14,101.02	14,915.84	0.0000%
3140E9H41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4750	0.04	1/1/2031	71,564.72	212.55	72,873.94	73,363.22	0.0001%
3140EA7H0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6295	0.04	12/1/2045	9,239.44	28.43	9,747.34	10,311.17	0.0000%
3140EAXK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6081	0.04	11/1/2045	12,321.77	38.00	13,028.28	13,781.10	0.0000%
3140EBDJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6404	0.04	12/1/2045	274,668.50	949.03	284,709.20	298,595.35	0.0004%
3140EBUT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6893	0.03	2/1/2031	76,737.05	167.40	80,353.13	81,225.84	0.0001%
3140ECH85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA7454	0.04	1/1/2046	15,296.89	47.07	16,137.71	17,072.08	0.0000%
3140EUJ91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC0287	0.05	3/1/2046	4,986.66	18.85	5,025.53	5,231.24	0.0000%
3140EV7C5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1790	0.03	3/1/2031	97,721.41	213.17	102,321.18	103,440.69	0.0002%
3140EVJC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1158	0.04	2/1/2046	192,458.83	600.17	205,773.20	205,949.81	0.0003%
3140EVK22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1212	0.03	7/1/2046	3,216,037.96	8,828.38	3,531,350.86	3,502,297.34	0.0050%
3140EVS99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1443	0.04	7/1/2046	80,476.06	276.45	82,934.23	84,366.63	0.0001%
3140EVVB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1509	0.03	8/1/2046	81,296.87	223.28	89,313.43	90,539.28	0.0001%
3140EX2P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC3481	0.04	2/1/2046	17,613.43	54.23	18,593.00	19,670.66	0.0000%
3140EXDX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC2817	0.03	9/1/2046	176,139.94	483.85	193,541.71	196,199.91	0.0003%
3140EXER0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC2843	0.04	9/1/2046	93,274.09	320.82	96,247.39	97,912.26	0.0001%
3140EY3V1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC4411	0.04	3/1/2031	94,956.90	281.96	96,673.29	97,330.71	0.0001%
3140F0H80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC4754	0.04	10/1/2046	86,220.29	296.72	89,015.57	90,556.48	0.0001%
3140F0JE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC4760	0.04	10/1/2046	100,144.73	312.31	107,076.00	109,871.48	0.0002%
3140F1UE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC5980	0.04	4/1/2046	6,175.15	19.00	6,514.61	6,682.87	0.0000%
3140F2SD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC6815	0.03	6/1/2046	513,643.84	1,410.01	564,003.88	580,983.22	0.0008%
3140F2WM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC6951	0.04	1/1/2046	302,312.03	1,044.56	313,367.72	324,137.26	0.0005%
3140F5AQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC9014	0.04	11/1/2046	159,844.09	499.14	171,134.27	179,644.02	0.0003%
3140F5CP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC9077	0.04	12/1/2046	132,830.94	414.60	142,149.48	152,713.47	0.0002%
3140F5CR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC9079	0.05	12/1/2046	5,793.19	21.89	5,838.34	6,079.02	0.0000%
3140F9TP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2357	0.05	7/1/2046	12,777.70	48.28	12,874.79	13,916.03	0.0000%
3140F9TP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2357	0.05	7/1/2046	10,299.78	38.92	10,378.05	10,809.86	0.0000%
3140F9U45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2402	0.03	12/1/2031	186,679.55	482.70	193,078.46	192,816.10	0.0003%
3140F9UL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2386	0.04	12/1/2046	89,266.21	309.75	92,926.15	94,681.38	0.0001%
3140F9WA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2440	0.04	1/1/2047	208,794.15	652.12	223,583.65	221,605.66	0.0003%
3140F9WG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2446	0.03	1/1/2047	721,567.63	1,984.69	793,874.35	773,173.80	0.0011%
3140FBDV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD3715	0.04	8/1/2046	2,647,405.05	8,339.72	2,859,330.94	3,049,772.15	0.0041%
3140FCS74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD5041	0.05	2/1/2047	367,886.77	1,390.33	370,754.92	394,578.06	0.0006%
3140FE2G8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD7074	0.03	3/1/2047	338,177.49	930.42	372,167.71	390,444.99	0.0005%
3140FEEM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD6439	0.03	10/1/2046	103,787.17	284.42	113,767.16	110,943.45	0.0002%
3140FEPD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD6719	0.03	9/1/2046	495,438.01	1,361.54	544,617.88	561,489.12	0.0008%
3140FLPL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE1326	0.03	9/1/2031	264,720.97	577.46	277,181.44	282,370.24	0.0004%
3140FNHF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE2929	0.04	12/1/2046	16,795.32	51.82	17,765.21	18,212.06	0.0000%
3140FP5U9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE4458	0.05	11/1/2046	110,374.43	417.05	111,213.10	115,855.11	0.0002%
3140FPB99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE3663	0.05	6/1/2047	77,702.74	293.66	78,308.54	81,550.60	0.0001%
3140FPDN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE3708	0.05	6/1/2047	225,316.22	848.49	226,262.67	235,757.31	0.0004%
3140FPEX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE3749	0.05	7/1/2047	65,659.50	248.14	66,171.42	68,913.01	0.0001%
3140FRGW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE5612	0.03	1/1/2047	414,758.57	1,139.96	455,983.02	447,964.08	0.0007%
3140FTFP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE7373	0.03	12/1/2031	359,152.28	785.72	377,147.27	384,303.88	0.0006%
3140FUHS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE8340	0.05	9/1/2047	2,034.23	7.68	2,047.40	2,133.53	0.0000%
3140FUQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE8549	0.05	6/1/2047	236,753.62	896.80	239,145.65	249,180.89	0.0004%
3140FV4A1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9816	0.05	3/1/2047	5,022.15	18.99	5,064.46	5,276.51	0.0000%
3140FVND4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9387	0.05	6/1/2047	8,116.39	30.67	8,179.67	8,518.33	0.0000%
3140FVTG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9550	0.05	4/1/2047	159,905.08	607.95	162,120.42	168,913.25	0.0003%
3140FVU06	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9598	0.04	5/1/2047	1,022,592.29	3,559.78	1,067,934.02	1,098,789.77	0.0016%
3140FVQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9622	0.04	6/1/2047	739,062.08	2,572.77	771,832.13	804,767.56	0.0012%
3140FXC59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0091	0.04	5/1/2056	1,726,809.15	5,487.14	1,881,306.11	1,908,096.73	0.0027%
3140FXCJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0072	0.05	9/1/2053	1,792,686.27	6,849.16	1,826,442.53	1,960,123.57	0.0028%
3140FXD74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0125	0.04	7/1/2056	987,850.86	3,464.47	1,039,341.66	1,092,741.95	0.0015%
3140FXD74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0125	0.04	7/1/2056	2,091,104.86	7,333.67	2,200,101.75	2,317,108.30	0.0033%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140FXDK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0105	0.04	6/1/2056	2,271,162.84	7,965.19	2,389,556.07	2,519,956.57	0.0036%
3140FXDM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0107	0.05	6/1/2056	653,077.71	2,496.13	665,634.62	712,411.93	0.0010%
3140FXDM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0107	0.05	6/1/2056	1,850,827.53	7,074.05	1,886,413.90	2,018,981.73	0.0029%
3140FXDN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0108	0.05	6/1/2056	1,312,645.96	5,017.06	1,337,883.65	1,420,697.15	0.0021%
3140FXDY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0118	0.05	6/1/2056	640,009.55	2,446.18	652,315.01	697,726.67	0.0010%
3140FXDY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0118	0.05	6/1/2056	794,085.93	3,035.08	809,353.80	865,697.97	0.0012%
3140FXE40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0154	0.04	11/1/2046	1,171,448.20	3,558.62	1,220,096.84	1,260,274.21	0.0018%
3140FXE73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0157	0.04	8/1/2046	1,215,191.63	4,150.66	1,245,198.46	1,308,349.22	0.0019%
3140FXEC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0130	0.04	8/1/2056	853,405.75	2,726.40	934,766.00	953,953.75	0.0013%
3140FXEE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0132	0.04	7/1/2056	2,960,732.27	10,370.01	3,111,002.33	3,271,152.11	0.0046%
3140FXEE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0132	0.04	7/1/2056	3,254,468.95	11,398.82	3,419,647.43	3,595,686.31	0.0051%
3140FXEJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0136	0.05	8/1/2056	762,448.45	3,169.20	760,607.25	832,592.61	0.0012%
3140FXET5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0145	0.04	3/1/2057	1,448,029.46	4,619.67	1,583,887.75	1,635,942.58	0.0023%
3140FXF31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0185	0.05	11/1/2056	1,501,587.34	5,736.03	1,529,609.12	1,648,806.30	0.0024%
3140FXFN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0172	0.04	1/1/2041	157,026.68	532.31	159,693.52	163,772.34	0.0002%
3140FXFN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0172	0.04	1/1/2041	178,864.83	606.34	181,902.56	186,548.58	0.0003%
3140FXGB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0193	0.04	4/1/2041	1,208,198.18	4,095.73	1,228,719.26	1,261,799.33	0.0019%
3140FXGB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0193	0.04	4/1/2041	1,381,861.16	4,684.44	1,405,331.89	1,443,166.70	0.0022%
3140FXGG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0198	0.04	11/1/2040	1,884,121.97	6,387.10	1,916,130.39	1,954,531.64	0.0030%
3140FXGG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0198	0.04	11/1/2040	1,214,762.85	4,118.00	1,235,399.86	1,260,158.85	0.0019%
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	3,149,211.55	10,951.38	3,285,413.56	3,339,172.46	0.0049%
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	1,268,203.24	4,410.17	1,323,052.47	1,347,184.99	0.0020%
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	2,960,258.86	10,294.30	3,088,288.75	3,121,436.03	0.0046%
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	2,791,346.60	9,706.90	2,912,071.11	2,943,327.00	0.0044%
3140FXGL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0202	0.05	1/1/2051	3,524,255.38	13,352.25	3,560,600.06	3,648,485.43	0.0055%
3140FXGL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0202	0.05	1/1/2051	2,289,891.99	8,675.65	2,313,507.02	2,370,610.83	0.0036%
3140FXHU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0242	0.04	9/1/2052	4,115,780.92	12,835.03	4,400,581.68	4,543,634.98	0.0065%
3140FXKD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0291	0.04	11/1/2041	1,185,101.36	3,590.95	1,231,183.63	1,275,621.00	0.0019%
3140FXKE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0292	0.03	5/1/2048	684,020.35	1,885.73	754,292.94	773,256.16	0.0011%
3140FXKP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0301	0.05	8/1/2058	31,913.01	121.97	32,526.53	36,886.36	0.0001%
3140FXRZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0503	0.03	9/1/2060	4,263,064.24	12,152.57	4,861,029.22	4,840,489.43	0.0067%
3140FXRZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0503	0.03	9/1/2060	4,112,603.15	11,723.66	4,689,463.48	4,669,648.67	0.0064%
3140FXTT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0561	0.03	9/1/2061	2,083,195.49	6,008.97	2,403,586.26	1,965,759.71	0.0033%
3140FXWG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0646	0.03	6/1/2062	5,618,423.50	13,906.66	6,675,195.45	5,637,289.75	0.0088%
3140GNTT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH0561	0.05	6/1/2047	4,938.52	18.69	4,985.30	5,186.01	0.0000%
3140GQ4E3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH2620	0.04	8/1/2047	423,945.15	1,325.56	454,477.56	479,410.51	0.0007%
3140GQHN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH2036	0.05	5/1/2047	5,099.15	19.37	5,166.36	5,383.00	0.0000%
3140GSPD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH4019	0.04	9/1/2047	353,766.62	1,227.22	368,165.86	383,887.27	0.0006%
3140GSRR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH4095	0.04	10/1/2047	666,104.93	2,316.41	694,923.19	699,439.81	0.0010%
3140GTHM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH4735	0.04	6/1/2047	230,085.45	795.85	238,754.90	250,807.52	0.0004%
3140GUT23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH5968	0.07	8/1/2047	175,506.42	1,044.03	170,454.18	172,463.43	0.0003%
3140GVZ24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH7060	0.04	12/1/2047	6,370,245.45	19,880.16	6,816,053.52	6,350,728.36	0.0100%
3140GYC31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH9089	0.04	8/1/2047	179,273.97	623.44	187,030.87	195,104.89	0.0003%
3140GYGW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH9212	0.04	1/1/2048	2,009,114.18	6,271.74	2,150,309.99	2,205,926.57	0.0031%
3140GYJX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH9277	0.04	2/1/2048	1,738,848.87	5,436.98	1,864,107.14	1,888,392.55	0.0027%
3140H2ZC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ1638	0.04	11/1/2047	206,695.04	639.08	219,113.61	219,319.72	0.0003%
3140H3WZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ2463	0.03	11/1/2047	652,924.81	1,451.76	639,776.71	648,029.25	0.0010%
3140H5JN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ3868	0.04	1/1/2048	1,173,191.51	3,668.26	1,257,690.12	1,285,559.40	0.0018%
3140H6DN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ4608	0.04	2/1/2048	661,823.17	2,053.07	703,908.46	704,381.61	0.0010%
3140H7BY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ5454	0.05	4/1/2048	2,741.61	10.36	2,762.98	2,875.04	0.0000%
3140H7DM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ5507	0.05	5/1/2048	2,790.36	10.62	2,830.93	2,945.75	0.0000%
3140H7FN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ5572	0.03	2/1/2035	1,258,531.34	2,796.39	1,342,268.79	1,360,865.43	0.0020%
3140H7FN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ5572	0.03	2/1/2035	1,137,981.65	2,528.54	1,213,698.23	1,230,513.62	0.0018%
3140HDX66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK0700	0.03	2/1/2035	139,071.19	309.01	148,323.82	150,590.39	0.0002%
3140HDYC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK0706	0.03	2/1/2035	171,808.83	381.75	183,240.18	185,914.91	0.0003%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140HDYD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK0707	0.03	2/1/2035	155,154.71	344.75	165,478.67	168,139.54	0.0002%
3140HEDP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK1009	0.04	2/1/2048	43,972.66	137.49	47,140.64	47,183.48	0.0001%
3140HEH70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK1153	0.05	5/1/2048	227,176.50	858.56	228,948.03	233,769.85	0.0004%
3140HEZZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK1659	0.05	3/1/2048	9,873.54	40.23	9,655.87	10,194.31	0.0000%
3140HHT54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK4171	0.04	4/1/2048	167,412.26	582.18	174,654.84	178,910.60	0.0003%
3140HLJG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK6562	0.05	7/1/2048	502,096.14	1,916.23	510,993.93	535,064.88	0.0008%
3140HMZD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK7939	0.05	11/1/2048	2,533,321.71	9,621.98	2,565,861.87	2,628,399.72	0.0040%
3140HMZD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK7939	0.05	11/1/2048	779,483.60	2,960.61	789,495.96	808,738.36	0.0012%
3140HW6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL5366	0.02	2/1/2027	2,293,725.75	4,389.54	2,415,889.07	2,420,295.71	0.0036%
3140HWNJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL4892	0.02	12/1/2026	1,526,623.89	2,976.00	1,600,000.00	1,600,336.87	0.0024%
3140J2PG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL9422	0.01	12/1/2027	4,165,597.63	4,070.50	4,589,346.60	4,611,698.34	0.0065%
3140J56B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1765	0.05	10/1/2047	98,668.11	372.97	99,458.05	103,374.00	0.0002%
3140J56P9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1777	0.04	7/1/2047	557,960.74	1,933.05	579,915.95	605,213.49	0.0009%
3140J5JM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1167	0.04	10/1/2043	105,132.89	359.57	107,869.60	110,957.68	0.0002%
3140J5MF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1257	0.03	4/1/2037	869,503.39	1,962.51	942,003.50	920,305.53	0.0014%
3140J5QM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1359	0.04	6/1/2047	1,241,094.30	3,866.90	1,325,795.26	1,370,057.74	0.0019%
3140J5QQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1362	0.04	3/1/2046	400,440.58	1,368.97	410,690.31	430,857.85	0.0006%
3140J5XM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1583	0.04	8/1/2043	146,603.53	502.04	150,610.69	157,738.02	0.0002%
3140J5Z28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1660	0.04	8/1/2047	18,111.04	62.93	18,880.37	19,634.21	0.0000%
3140J6CW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1884	0.03	9/1/2032	30,308.16	78.63	31,451.63	31,594.81	0.0000%
3140J6CY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1886	0.05	10/1/2043	793,592.79	2,973.30	792,879.03	850,833.38	0.0012%
3140J6DP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1909	0.04	2/1/2045	275,036.60	941.16	282,347.55	284,694.21	0.0004%
3140J6EW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1948	0.06	11/1/2047	1,262,107.44	5,975.30	1,195,059.03	1,338,269.34	0.0020%
3140J6GN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	NA	0.05	1/1/2048	29,103.50	109.99	29,330.41	30,593.43	0.0000%
3140J6GR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM2007	0.04	9/1/2048	538,664.31	1,873.24	561,970.70	579,702.44	0.0008%
3140J6GR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM2007	0.04	9/1/2048	939,920.26	3,268.63	980,587.77	1,046,401.12	0.0015%
3140J7MQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3066	0.05	12/1/2047	245,938.22	1,001.39	260,333.82	260,223.62	0.0004%
3140J7PV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3135	0.06	2/1/2045	303,730.07	1,510.20	295,586.88	300,498.28	0.0005%
3140J7PW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3136	0.06	4/1/2045	115,156.99	547.29	112,245.92	113,941.17	0.0002%
3140J7UL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3286	0.05	11/1/2047	199,873.96	751.86	200,496.42	209,265.88	0.0003%
3140J7UR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3291	0.04	12/1/2047	1,668,717.75	5,798.99	1,739,697.73	1,800,454.56	0.0026%
3140J7VY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3330	0.04	1/1/2048	583,307.00	1,823.85	625,319.50	676,508.74	0.0009%
3140J8BB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3633	0.04	3/1/2048	2,447,857.96	7,653.98	2,624,221.30	2,659,272.71	0.0038%
3140J8CJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3672	0.04	3/1/2048	340,909.39	1,064.20	364,868.33	363,829.91	0.0005%
3140J8KL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3898	0.04	4/1/2048	1,713,178.98	5,955.74	1,786,722.55	1,890,884.27	0.0027%
3140J8KN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3900	0.04	4/1/2048	2,578,423.82	8,979.52	2,693,856.03	2,774,325.37	0.0040%
3140J8KS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3904	0.05	5/1/2048	173,499.12	714.13	171,391.83	179,264.51	0.0003%
3140J8RT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4097	0.05	7/1/2047	2,429,336.15	9,104.53	2,427,874.35	2,549,926.70	0.0038%
3140J8VU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4226	0.03	1/1/2047	1,712,999.27	4,694.36	1,877,742.72	1,919,612.13	0.0027%
3140J8ZH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4343	0.05	5/1/2048	1,728,489.23	6,533.74	1,742,330.80	1,817,484.02	0.0027%
3140J92C4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5270	0.05	2/1/2047	838,844.21	3,142.83	838,086.84	873,801.37	0.0013%
3140J9A43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4526	0.04	3/1/2047	241,597.56	832.96	249,887.57	258,662.21	0.0004%
3140J9FS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4676	0.04	10/1/2048	431,678.86	1,487.18	446,154.48	453,073.29	0.0007%
3140J9QX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4969	0.05	7/1/2047	1,318,931.57	4,984.55	1,329,213.81	1,405,526.13	0.0021%
3140J9RE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4984	0.04	8/1/2047	1,206,328.15	3,764.38	1,290,643.11	1,301,916.22	0.0019%
3140J9U82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5106	0.05	12/1/2048	201,135.24	762.36	203,294.82	212,344.99	0.0003%
3140J9VU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5126	0.04	1/1/2048	316,423.81	987.39	338,533.59	358,905.87	0.0005%
3140J9Z38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5261	0.04	1/1/2048	577,741.83	2,009.12	602,736.12	615,066.88	0.0009%
3140JA5M6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6251	0.07	9/1/2043	780,736.59	4,246.60	756,407.09	785,881.78	0.0012%
3140JAE79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5557	0.04	2/1/2047	444,397.10	1,539.59	461,875.53	471,762.63	0.0007%
3140JAHJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5632	0.03	12/1/2047	6,896,423.08	18,980.98	7,592,390.07	7,959,635.72	0.0108%
3140JAKH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5695	0.04	2/1/2049	992,693.14	3,447.19	1,034,157.59	1,115,943.68	0.0016%
3140JAND6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5787	0.04	8/1/2047	1,853,274.97	6,400.72	1,920,216.90	1,976,962.15	0.0029%
3140JAPG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5822	0.03	11/1/2048	2,076,085.54	5,710.27	2,284,106.40	2,341,540.87	0.0033%
3140JAPM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5827	0.05	4/1/2049	1,742,174.60	7,149.19	1,715,806.31	1,869,796.93	0.0027%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140JAPS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5832	0.03	10/1/2033	89,033.55	230.95	92,381.35	93,002.17	0.0001%
3140JAPZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5839	0.04	11/1/2047	53,271.04	165.36	56,693.28	59,272.19	0.0001%
3140JAQ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5875	0.04	2/1/2047	1,346,188.12	4,191.38	1,437,044.31	1,462,761.04	0.0021%
3140JATN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5956	0.04	9/1/2038	4,360,316.23	14,725.79	4,417,736.96	4,603,437.71	0.0068%
3140JAV88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6038	0.04	1/1/2045	62,998.50	216.28	64,884.67	68,441.41	0.0001%
3140JBCH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6371	0.07	4/1/2047	3,300,592.04	17,684.11	3,192,076.72	3,345,146.82	0.0052%
3140JBE36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6453	0.07	11/1/2038	94,264.45	510.03	90,996.03	95,537.01	0.0001%
3140JBJ72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6585	0.07	4/1/2047	4,565,243.90	24,380.93	4,426,189.75	4,606,122.71	0.0072%
3140JBNY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6706	0.07	12/1/2036	3,372,367.65	20,375.78	3,272,779.90	3,431,647.71	0.0053%
3140JBYW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM7024	0.07	6/1/2049	2,371,804.04	12,646.25	2,310,520.35	2,338,853.13	0.0037%
3140JG5Z4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN0863	0.05	10/1/2048	2,244,399.48	9,190.79	2,205,790.19	2,340,231.51	0.0035%
3140JLX25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN4296	0.05	12/1/2048	3,283,123.27	12,333.99	3,289,064.15	3,483,447.59	0.0051%
3140JNUZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN5999	0.04	2/1/2049	24,368.77	75.87	26,012.44	26,580.85	0.0000%
3140JPN27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN6708	0.04	6/1/2049	1,521,116.39	4,756.28	1,630,725.29	1,722,180.76	0.0024%
3140JQMW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN7572	0.03	6/1/2034	311,353.00	692.57	332,432.88	333,386.35	0.0005%
3140JQTQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN7758	0.03	9/1/2049	2,729,083.54	7,527.34	3,010,937.85	2,717,693.15	0.0043%
3140JR4X6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN8937	0.04	6/1/2049	2,510,722.21	7,801.10	2,674,662.09	2,744,015.95	0.0039%
3140JRSY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN8962	0.07	7/1/2048	89,430.50	477.30	87,779.84	87,779.88	0.0001%
3140JSR92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN9511	0.04	5/1/2049	643,577.30	2,013.26	690,259.70	700,560.06	0.0010%
3140JVR46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO1406	0.04	9/1/2049	2,110,183.33	6,598.96	2,262,499.11	2,342,925.79	0.0033%
3140JVRV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO1399	0.05	9/1/2049	497,803.84	1,903.31	507,548.49	530,360.71	0.0008%
3140JWAX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO1821	0.03	7/1/2034	1,240,017.22	3,237.82	1,295,129.00	1,313,784.65	0.0019%
3140JWZL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO2546	0.04	7/1/2049	40,602.87	141.02	42,304.60	45,643.61	0.0001%
3140JY3H7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO4399	0.03	4/1/2050	10,027.94	27.77	11,109.09	11,257.57	0.0000%
3140JYR73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO4109	0.03	8/1/2049	1,630,628.00	4,511.31	1,804,524.27	1,817,652.76	0.0026%
3140JYR81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO4110	0.04	8/1/2049	1,248,154.30	3,906.26	1,339,287.56	1,370,509.74	0.0020%
3140K2ZF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7041	0.03	10/1/2034	684,816.95	1,521.75	730,438.75	737,106.72	0.0011%
3140K3B43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7258	0.03	1/1/2035	1,171,625.02	3,059.26	1,223,705.99	1,253,489.82	0.0018%
3140K3B43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7258	0.03	1/1/2035	660,861.61	1,725.60	690,238.16	707,038.31	0.0010%
3140K3B50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7259	0.03	1/1/2035	922,920.84	2,409.84	963,936.06	986,518.93	0.0014%
3140K3B50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7259	0.03	1/1/2035	520,732.94	1,359.69	543,874.66	556,616.50	0.0008%
3140K3B84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7262	0.03	1/1/2035	646,219.50	1,694.78	677,910.55	693,212.95	0.0010%
3140K3B84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7262	0.03	1/1/2035	363,174.89	952.46	380,985.24	389,585.21	0.0006%
3140K45X4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8961	0.04	1/1/2050	404,049.05	1,398.03	419,410.25	447,280.99	0.0006%
3140K4E55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8255	0.03	11/1/2049	1,846,412.15	5,111.26	2,044,502.50	2,073,294.82	0.0029%
3140K4E55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8255	0.03	11/1/2049	738,564.86	2,044.50	817,801.00	829,317.87	0.0012%
3140K4FD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8263	0.03	11/1/2049	4,247,886.00	11,759.07	4,703,629.04	4,788,363.35	0.0067%
3140K5J57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO9283	0.03	2/1/2035	309,182.29	687.70	330,097.01	334,726.89	0.0005%
3140K6CP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO9977	0.03	12/1/2049	2,892,767.23	8,007.85	3,203,138.36	3,257,281.46	0.0045%
3140K6CR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO9979	0.03	12/1/2049	493,882.05	1,367.16	546,865.82	555,728.26	0.0008%
3140K6CR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO9979	0.03	12/1/2049	413,854.55	1,145.63	458,252.95	465,679.25	0.0006%
3140KAL61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP3048	0.03	3/1/2050	1,871,066.77	5,181.95	2,072,778.64	2,187,095.36	0.0029%
3140KE3M8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP7103	0.05	6/1/2050	210,150.73	806.99	215,198.12	225,399.02	0.0003%
3140KEB72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6361	0.03	4/1/2050	727,373.93	2,018.51	807,402.70	853,394.34	0.0011%
3140KEHY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6546	0.03	8/1/2050	2,299,006.29	6,398.58	2,559,431.09	2,685,117.52	0.0036%
3140KEK80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6618	0.03	8/1/2050	1,879,085.00	4,531.69	2,175,213.37	2,229,501.28	0.0029%
3140KEPM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6727	0.02	9/1/2050	10,500,573.88	21,101.66	12,660,997.04	13,124,069.15	0.0165%
3140KEQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6749	0.03	9/1/2050	1,333,110.71	3,214.99	1,543,193.75	1,611,937.47	0.0021%
3140KEYX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6994	0.03	7/1/2050	3,167,282.91	7,613.81	3,654,627.27	3,828,102.91	0.0050%
3140KEYF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP7009	0.03	8/1/2050	40,529.91	112.35	44,940.57	47,635.14	0.0001%
3140KHLY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP9342	0.03	7/1/2050	1,513,155.51	3,649.19	1,751,610.14	1,827,155.66	0.0024%
3140KKS47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ0538	0.03	9/1/2050	8,853,067.40	21,489.02	10,314,727.63	10,853,091.21	0.0139%
3140KKS47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ0538	0.03	9/1/2050	1,755,326.04	4,260.70	2,045,134.09	2,151,877.09	0.0028%
3140KLDK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ1005	0.02	7/1/2051	6,830,759.11	13,670.79	8,202,476.18	8,343,995.15	0.0107%
3140KLDQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ1010	0.02	7/1/2051	33,820.39	67.95	40,769.86	41,432.32	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140KLW57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ1567	0.03	9/1/2050	711,422.93	1,962.22	784,886.77	831,267.05	0.0011%
3140KMSN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ2324	0.03	9/1/2035	1,364,710.26	3,040.35	1,459,368.81	1,515,848.07	0.0021%
3140KNFZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ2883	0.03	9/1/2050	4,502,205.54	10,857.65	5,211,670.93	5,459,988.01	0.0071%
3140KNFZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ2883	0.03	9/1/2050	4,506,544.35	10,868.11	5,216,693.45	5,465,249.93	0.0071%
3140KRNY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ5806	0.02	11/1/2035	3,307,093.90	4,651.35	3,721,076.67	3,265,759.69	0.0052%
3140KSAU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6318	0.02	11/1/2035	3,486,832.16	4,904.18	3,923,343.16	3,443,269.94	0.0055%
3140KSJG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6562	0.03	9/1/2051	9,450,474.25	22,832.51	10,959,603.67	11,414,468.15	0.0148%
3140KSJT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6573	0.02	9/1/2051	8,769,660.65	17,619.54	10,571,721.08	10,746,987.48	0.0137%
3140KSK71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6617	0.02	10/1/2051	344,241.06	548.23	438,582.07	380,926.06	0.0005%
3140KSRV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6799	0.02	11/1/2051	5,213,745.45	10,434.71	6,260,824.01	6,290,825.81	0.0082%
3140KSYC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ7006	0.02	1/1/2052	659,833.06	1,339.93	803,959.53	593,637.00	0.0010%
3140KSZA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ7036	0.02	1/1/2052	3,653,778.20	7,349.12	4,409,470.85	4,369,712.19	0.0057%
3140KSZD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ7039	0.02	1/1/2052	8,805,688.20	17,770.05	10,662,031.08	10,559,275.42	0.0138%
3140KSZW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ7056	0.02	1/1/2052	4,669,841.87	9,481.02	5,688,613.92	4,603,739.20	0.0073%
3140KUHT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ8341	0.02	12/1/2050	73,828.23	149.31	89,584.88	66,166.66	0.0001%
3140KULK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ8429	0.02	12/1/2050	1,076,260.50	2,130.76	1,278,458.40	1,319,531.15	0.0017%
3140KVHC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ9226	0.02	1/1/2051	191,096.48	382.41	229,447.44	236,803.34	0.0003%
3140L05E3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR2644	0.02	2/1/2051	53,648.56	107.37	64,420.89	66,368.35	0.0001%
3140L0AZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR1823	0.02	1/1/2051	64,515.92	129.85	77,911.16	80,380.57	0.0001%
3140L1UL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR3286	0.02	3/1/2051	59,804.32	119.46	71,674.35	71,561.71	0.0001%
3140L2PV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR4035	0.02	2/1/2051	125,944.04	252.88	151,726.37	156,515.60	0.0002%
3140L3G88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR4722	0.02	3/1/2051	55,821.31	111.72	67,030.52	66,877.28	0.0001%
3140L3JA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR4756	0.02	3/1/2051	55,136.04	110.35	66,207.61	66,622.69	0.0001%
3140L4F53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5587	0.02	3/1/2051	61,337.69	122.75	73,649.61	74,237.20	0.0001%
3140L4FT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5577	0.02	3/1/2051	128,882.68	257.92	154,753.15	156,208.06	0.0002%
3140L4H36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5649	0.02	3/1/2051	65,087.49	130.25	78,150.72	78,685.23	0.0001%
3140L4HK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5633	0.02	3/1/2051	62,812.43	125.70	75,417.29	75,933.06	0.0001%
3140L5BJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6340	0.02	5/1/2051	869,562.41	1,740.19	1,044,114.54	872,823.94	0.0014%
3140L5Q74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6777	0.03	5/1/2051	10,773,209.62	25,934.54	12,448,578.24	12,915,050.41	0.0169%
3140L5QT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6765	0.02	5/1/2051	6,439,984.50	12,888.57	7,733,143.30	7,829,643.53	0.0101%
3140L5RF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6785	0.02	5/1/2051	5,372,608.46	10,752.54	6,451,521.89	6,531,104.55	0.0084%
3140L5SD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6815	0.03	7/1/2051	9,242,899.63	22,338.96	10,722,700.37	11,131,707.73	0.0145%
3140L6TB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR7745	0.02	4/1/2051	57,240.14	114.34	68,602.51	68,710.30	0.0001%
3140LDMJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3060	0.01	11/1/2028	1,664,884.10	2,226.32	1,860,000.00	1,863,016.53	0.0026%
3140LDMJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3060	0.01	11/1/2028	4,269,622.13	5,709.43	4,770,000.00	4,777,735.84	0.0067%
3140LDMQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3066	0.01	11/1/2028	2,747,953.87	3,674.62	3,070,000.00	3,074,978.87	0.0043%
3140LDMQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3066	0.01	11/1/2028	15,411,814.24	20,608.99	17,218,000.00	17,245,923.80	0.0242%
3140LDSB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3213	0.02	9/1/2031	713,087.46	1,149.15	850,000.00	692,672.65	0.0011%
3140LE7H4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4495	0.02	6/1/2030	7,402,933.83	14,171.87	8,311,948.47	8,144,096.67	0.0116%
3140LE7H4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4495	0.02	6/1/2030	6,872,637.71	13,156.70	7,716,536.69	7,560,711.28	0.0108%
3140LF3Q5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5306	0.03	12/1/2030	6,621,071.39	16,256.49	7,289,000.00	7,304,313.32	0.0104%
3140LF6T6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5381	0.02	4/1/2029	3,843,245.72	8,831.90	4,144,000.00	4,144,877.17	0.0060%
3140LDFC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4598	0.02	2/1/2029	5,731,925.48	9,514.42	6,350,000.00	6,361,627.65	0.0090%
3140LDFC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4598	0.02	2/1/2029	5,235,459.49	8,690.33	5,800,000.00	5,810,620.51	0.0082%
3140LFS47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5038	0.02	3/1/2029	8,272,324.41	18,476.00	8,940,000.00	8,958,667.06	0.0130%
3140LFYA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5204	0.03	4/1/2032	8,451,840.11	20,451.39	9,500,000.00	8,155,076.92	0.0132%
3140LFZ98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5267	0.03	10/1/2030	5,167,625.37	13,711.43	5,587,000.00	5,639,979.94	0.0081%
3140LFZ98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5267	0.03	10/1/2030	4,014,228.40	10,651.08	4,340,000.00	4,381,154.99	0.0063%
3140LGKB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5689	0.03	5/1/2029	4,251,587.39	11,166.95	4,495,000.00	4,496,458.71	0.0067%
3140LHHC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS6526	0.04	10/1/2029	19,665,293.91	61,181.94	20,300,000.00	20,367,250.71	0.0308%
3140LHHC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS6526	0.04	10/1/2029	14,133,824.54	43,972.64	14,590,000.00	14,638,334.37	0.0222%
3140LHMX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS6673	0.04	10/1/2032	99,287.60	364.25	100,000.00	90,123.37	0.0002%
3140LJE36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS7353	0.05	12/1/2032	2,083,395.86	8,714.44	2,000,000.00	2,057,469.23	0.0033%
3140LJR73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS7709	0.04	3/1/2030	8,760,309.16	30,099.80	8,883,000.00	8,823,085.60	0.0137%
3140LLDL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS9106	0.05	7/1/2033	2,105,755.96	9,213.89	2,000,000.00	1,998,568.80	0.0033%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140LLTV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS9563	0.05	6/1/2029	5,190,920.55	22,869.02	4,968,675.28	5,001,918.32	0.0081%
3140LNSG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT0518	0.02	5/1/2051	383,653.47	610.88	488,700.86	424,528.27	0.0006%
3140LPTT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT1461	0.02	7/1/2051	24,013.30	48.06	28,835.74	29,349.91	0.0000%
3140LQR36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT2305	0.03	3/1/2052	265,106.60	643.32	308,792.90	288,450.65	0.0004%
3140LQVH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT2415	0.03	7/1/2051	1,700,252.52	4,112.28	1,973,895.44	1,601,492.68	0.0027%
3140LSH55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT4447	0.02	4/1/2037	1,533,583.77	2,822.75	1,693,648.73	1,630,409.78	0.0024%
3140LSJJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT3864	0.02	4/1/2037	272,077.90	500.80	300,480.46	287,664.39	0.0004%
3140LXAM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT8111	0.03	3/1/2052	265,525.21	645.36	309,772.45	303,996.53	0.0004%
3140LYRH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT9487	0.02	12/1/2051	2,773,806.21	5,595.49	3,357,295.72	3,356,440.14	0.0043%
3140LYRN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT9492	0.02	12/1/2051	2,714,130.26	5,454.52	3,272,714.52	3,276,526.56	0.0043%
3140LYRZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT9503	0.03	12/1/2051	115,818.53	323.60	129,440.22	129,593.40	0.0002%
3140M2C67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU0992	0.03	11/1/2051	8,110,509.31	22,452.61	8,981,043.57	9,485,948.59	0.0127%
3140M2C75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU0993	0.03	11/1/2051	9,885,872.35	27,363.59	10,945,436.10	11,517,658.72	0.0155%
3140M2CY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU0986	0.03	11/1/2051	3,925,246.04	9,442.85	4,532,566.32	4,660,800.28	0.0062%
3140M2E99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1059	0.03	10/1/2051	1,876,103.61	4,494.28	2,157,254.34	2,237,864.93	0.0029%
3140M2LX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1241	0.03	3/1/2052	2,383,314.55	6,705.32	2,682,126.29	2,323,493.58	0.0037%
3140M2PE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1320	0.03	2/1/2052	2,077,510.72	5,845.80	2,338,321.17	2,236,048.25	0.0033%
3140M2PK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1325	0.02	2/1/2052	1,023,777.03	1,634.48	1,307,580.61	1,174,590.93	0.0016%
3140M2S52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1439	0.03	1/1/2052	9,110,446.82	22,019.96	10,569,580.96	10,718,337.55	0.0143%
3140M2S52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1439	0.03	1/1/2052	1,378,970.87	3,332.97	1,599,827.59	1,622,343.68	0.0022%
3140M3RV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU2299	0.02	10/1/2051	78,445.37	159.01	95,405.12	75,686.60	0.0001%
3140M5E43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU3754	0.02	12/1/2051	6,157,905.33	12,328.46	7,397,077.24	7,422,384.09	0.0097%
3140M5E92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU3759	0.02	12/1/2051	2,175,474.11	4,353.92	2,612,350.68	2,624,615.03	0.0034%
3140M5F26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU3784	0.02	11/1/2051	73,349.86	116.89	93,510.75	90,419.29	0.0001%
3140M73J8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU6200	0.04	11/1/2051	102,213.11	321.88	110,358.62	115,579.04	0.0002%
3140M7PV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU5835	0.02	11/1/2051	4,560,296.76	9,133.08	5,479,850.00	4,269,005.55	0.0071%
3140M8VM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU6919	0.02	4/1/2052	93,572.50	190.11	114,063.81	103,697.63	0.0001%
3140M9AV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU7219	0.07	2/1/2053	158,122.60	823.24	151,983.47	157,109.70	0.0002%
3140M9AZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU7223	0.06	2/1/2053	829,311.42	4,056.79	811,358.59	823,349.78	0.0013%
3140M9BE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU7236	0.06	2/1/2053	215,125.87	1,033.73	206,746.80	213,763.80	0.0003%
3140MA3A0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8892	0.02	4/1/2052	638,759.07	1,299.59	779,756.63	705,371.27	0.0010%
3140MA4A9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8916	0.03	4/1/2052	379,129.79	920.07	441,632.61	433,396.18	0.0006%
3140MAD68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8224	0.02	2/1/2052	621,865.86	1,265.07	759,042.55	560,459.38	0.0010%
3140MAVJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8716	0.04	6/1/2052	5,437,994.57	17,104.39	5,864,361.19	5,783,251.89	0.0085%
3140MAVJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8716	0.04	6/1/2052	10,384,218.78	32,661.98	11,198,394.71	11,043,510.71	0.0163%
3140MAWG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8746	0.04	6/1/2052	9,825,903.06	34,332.92	10,299,875.20	10,380,173.69	0.0154%
3140MAWG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8746	0.04	6/1/2052	11,244,390.32	39,289.29	11,786,786.03	11,878,676.71	0.0176%
3140MAXK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8781	0.02	4/1/2037	472,770.78	870.87	522,522.82	497,908.78	0.0007%
3140MAZB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8837	0.05	5/1/2052	1,874,165.99	7,851.55	1,884,371.55	1,942,318.70	0.0029%
3140MB7B2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU9889	0.03	1/1/2052	341,850.81	946.69	378,674.52	366,085.72	0.0005%
3140MB7L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU9898	0.04	1/1/2052	6,161,416.99	19,295.92	6,615,744.94	6,492,806.58	0.0097%
3140MBR53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU9507	0.03	4/1/2052	520,169.63	1,264.78	607,094.37	595,772.09	0.0008%
3140MDKV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV0307	0.03	2/1/2052	143,835.15	351.44	168,691.75	157,581.22	0.0002%
3140MFPB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV2217	0.03	2/1/2052	144,481.50	350.63	168,301.56	129,727.54	0.0002%
3140MFS61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV2340	0.02	2/1/2052	1,234,276.68	2,513.87	1,508,321.97	1,371,305.60	0.0019%
3140MGHP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV2937	0.02	3/1/2052	5,463,424.32	11,098.67	6,659,200.43	5,380,815.04	0.0086%
3140MGKF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV2993	0.02	4/1/2052	4,331,782.62	8,813.31	5,287,986.35	4,868,131.05	0.0088%
3140MGL41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV3046	0.03	2/1/2052	2,675,152.52	7,413.97	2,965,588.26	2,594,851.40	0.0042%
3140MGLD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV3023	0.02	2/1/2052	13,731,482.25	27,937.61	16,762,567.68	13,542,973.57	0.0215%
3140MGNT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV3101	0.02	3/1/2052	42,652.42	86.62	51,970.91	38,373.36	0.0001%
3140MHND7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV3987	0.05	3/1/2052	46,597.70	177.60	47,360.22	49,853.21	0.0001%
3140MHS59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4139	0.03	3/1/2052	1,713,850.45	4,142.40	1,988,351.85	1,803,301.45	0.0027%
3140MHSM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4123	0.03	3/1/2052	269,421.22	653.51	313,682.61	293,018.16	0.0004%
3140MHSU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4130	0.02	3/1/2052	1,518,006.53	3,053.67	1,832,204.94	1,454,252.95	0.0024%
3140MHT74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4173	0.03	3/1/2052	152,913.99	371.09	178,123.19	166,389.05	0.0002%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140MHTC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4146	0.03	3/1/2052	13,892,145.39	38,599.40	15,439,761.80	14,960,682.26	0.0218%
3140MHU23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4200	0.03	3/1/2052	4,735,120.71	13,320.42	5,328,166.23	4,784,433.37	0.0074%
3140MHWG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4246	0.02	3/1/2052	31,945.82	64.97	38,982.73	35,264.76	0.0001%
3140MJ7B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV5389	0.03	4/1/2052	13,561,013.88	37,830.28	15,132,110.05	14,581,182.58	0.0213%
3140MJ7H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV5395	0.04	4/1/2052	135,868.99	423.74	145,282.04	142,202.68	0.0002%
3140MJDD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4599	0.03	4/1/2052	4,426,249.93	12,347.63	4,939,051.82	4,376,436.97	0.0069%
3140MJE84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4658	0.02	4/1/2052	216,744.30	439.89	263,932.02	238,754.14	0.0003%
3140MJEF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4633	0.02	3/1/2052	238,645.33	483.83	290,299.15	262,611.68	0.0004%
3140MKHR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV5639	0.02	2/1/2052	358,049.84	725.52	435,311.86	393,802.51	0.0006%
3140ML2M1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7079	0.05	3/1/2052	190,628.37	734.34	195,822.99	205,151.07	0.0003%
3140ML3E8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7096	0.03	4/1/2052	409,639.32	996.55	478,344.16	446,825.87	0.0006%
3140MMR77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7697	0.03	4/1/2042	387,001.81	904.29	434,059.35	405,577.98	0.0006%
3140MMSF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7717	0.03	4/1/2052	131,754.47	320.05	153,624.82	143,502.44	0.0002%
3140MMW46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7866	0.04	7/1/2052	7,909,872.95	25,038.55	8,584,647.16	8,166,830.88	0.0124%
3140MMZA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7936	0.04	8/1/2052	6,035,628.44	21,089.21	6,326,761.52	6,351,506.03	0.0095%
3140MNA48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8126	0.03	4/1/2052	115,260.78	280.25	134,520.11	132,011.30	0.0002%
3140MNB07	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8135	0.03	4/1/2052	536,618.56	1,509.96	603,982.17	588,804.73	0.0008%
3140MNBZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8155	0.02	4/1/2052	70,180.51	142.77	85,661.90	77,876.99	0.0001%
3140MNP83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8546	0.04	5/1/2052	592,268.14	1,856.91	636,655.69	617,840.60	0.0009%
3140MNRN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8592	0.03	5/1/2052	107,008.19	260.19	124,890.58	122,560.85	0.0002%
3140MPWE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9644	0.03	5/1/2052	1,882,226.02	4,568.30	2,192,785.27	2,066,689.73	0.0030%
3140MQB57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9959	0.04	6/1/2052	12,321,697.44	43,053.42	12,916,026.60	12,877,221.65	0.0193%
3140MQB65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9960	0.04	6/1/2052	4,212,067.46	14,731.29	4,419,386.68	4,208,641.58	0.0066%
3140MQCP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9977	0.04	6/1/2052	10,570,286.17	33,455.23	11,470,364.41	11,080,100.41	0.0166%
3140MQDD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9999	0.04	7/1/2052	406,278.67	1,286.17	440,971.36	431,691.97	0.0006%
3140MRAA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW0000	0.04	7/1/2052	10,657,687.73	37,400.26	11,220,078.92	11,088,543.29	0.0167%
3140MRV61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW0636	0.04	6/1/2052	13,482,355.37	42,675.01	14,631,430.36	12,862,315.95	0.0211%
3140MSJT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW1173	0.04	9/1/2037	257,266.73	771.88	264,643.50	264,309.59	0.0004%
3140MSJW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW1176	0.04	9/1/2037	1,920,154.36	5,775.89	1,980,305.26	1,977,806.44	0.0030%
3140MSLX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW1241	0.04	10/1/2052	1,762,439.86	6,190.82	1,857,245.70	1,733,748.53	0.0028%
3140MSTU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW1462	0.04	6/1/2052	3,667,210.89	12,863.98	3,859,194.39	3,590,486.77	0.0057%
3140MTNW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW2204	0.03	5/1/2052	134,042.79	325.29	156,137.70	145,847.65	0.0002%
3140MTNW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW2204	0.03	5/1/2052	83,573.24	202.81	97,349.02	75,033.31	0.0001%
3140MWRW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW5000	0.04	3/1/2053	1,841,875.16	6,464.72	1,939,416.52	1,810,374.61	0.0029%
3140MX7E8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW6292	0.05	8/1/2052	8,894,504.08	33,744.89	8,998,637.75	8,659,229.39	0.0139%
3140MYAH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW6307	0.05	8/1/2052	3,803,923.97	15,859.13	3,806,191.62	3,662,089.41	0.0060%
3140MYAH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW6307	0.05	8/1/2052	3,824,474.47	15,944.81	3,826,754.38	3,825,586.64	0.0060%
3140MYAK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW6309	0.05	8/1/2052	3,364,428.59	14,070.51	3,376,922.52	3,354,287.68	0.0053%
3140N0D28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW7320	0.06	2/1/2053	1,186,331.20	5,390.70	1,176,153.60	1,172,597.15	0.0019%
3140N0TG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW7750	0.04	10/1/2052	721,783.76	2,534.24	760,272.73	709,718.43	0.0011%
3140N1QH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW8555	0.05	9/1/2052	5,043,337.84	19,424.22	5,179,792.80	4,851,015.19	0.0079%
3140N4TM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX0555	0.06	10/1/2052	5,087,924.23	24,667.56	4,933,511.24	5,056,199.60	0.0080%
3140N6GX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX2013	0.06	12/1/2052	889,246.62	4,354.13	870,825.49	893,886.35	0.0014%
3140N72K5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX3477	0.06	12/1/2052	458,554.67	2,244.16	448,831.49	459,962.05	0.0007%
3140N7FQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX2874	0.07	12/1/2052	869,820.33	4,505.69	831,819.51	864,972.41	0.0014%
3140N7T91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX3275	0.05	2/1/2053	158,484.08	663.13	159,151.10	156,341.25	0.0002%
3140N7UC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX3278	0.05	2/1/2053	234,855.53	981.92	235,661.19	231,221.20	0.0004%
3140N7UJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX3284	0.05	2/1/2053	328,195.19	1,374.34	329,840.68	323,613.65	0.0005%
3140NB3G4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX7098	0.07	2/1/2053	961,448.60	5,050.04	932,315.16	963,254.90	0.0015%
3140NBP07	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX6719	0.06	2/1/2053	272,950.82	1,238.08	270,125.50	271,213.05	0.0004%
3140NBXS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX6988	0.07	3/1/2053	330,654.39	1,716.24	316,844.85	328,723.31	0.0005%
3140NDGZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX8315	0.05	4/1/2053	652,489.18	2,734.03	656,167.93	659,154.52	0.0010%
3140NDHF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX8329	0.06	4/1/2053	869,704.63	3,947.16	861,198.90	876,044.18	0.0014%
3140NDHG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX8330	0.06	4/1/2053	878,497.92	3,989.70	870,481.08	884,419.75	0.0014%
3140NEGS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX9208	0.06	4/1/2053	367,873.72	1,650.13	360,027.90	360,747.70	0.0006%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140NEPB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX9417	0.05	3/1/2053	7,726,247.92	32,162.80	7,719,071.34	7,722,613.41	0.0121%
3140NGAY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY0022	0.07	4/1/2053	604,449.51	3,173.47	585,871.75	600,083.88	0.0009%
3140NHD62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY1024	0.06	4/1/2053	1,663,922.47	7,114.68	1,552,294.11	1,577,269.19	0.0025%
3140NHZF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY1641	0.06	6/1/2053	100,562.27	492.19	98,437.12	98,192.16	0.0002%
3140NKJD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY2959	0.05	5/1/2053	6,472,364.11	27,139.65	6,513,516.57	6,378,409.78	0.0101%
3140NKLD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY3023	0.06	6/1/2053	3,112,419.21	14,160.84	3,089,637.58	3,102,920.31	0.0049%
3140NM5Z6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY5363	0.06	7/1/2053	278,719.92	1,257.40	274,342.11	272,548.17	0.0004%
3140NM6C6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY5366	0.06	7/1/2053	83,331.83	405.54	81,108.92	81,558.71	0.0001%
3140NM6G7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY5370	0.06	7/1/2053	275,762.23	1,343.38	268,675.75	269,472.42	0.0004%
3140NM6J1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY5372	0.06	7/1/2053	181,024.62	863.27	172,654.04	174,276.19	0.0003%
3140NM6K8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY5373	0.06	7/1/2053	188,130.58	896.64	179,328.31	180,709.36	0.0003%
3140NMRP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY4993	0.06	6/1/2053	169,629.10	822.15	164,431.00	167,847.39	0.0003%
3140NPHA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY6524	0.06	2/1/2039	1,415,318.49	6,394.12	1,395,079.85	1,394,864.66	0.0022%
3140NQDL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY7306	0.06	9/1/2053	275,477.22	1,253.91	273,580.90	268,680.50	0.0004%
3140NQDM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY7307	0.06	9/1/2053	9,391,399.42	46,081.32	9,216,263.59	9,196,322.42	0.0147%
3140NQK49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY7514	0.06	3/1/2054	101,545.80	497.82	99,563.36	100,704.03	0.0002%
3140NRSA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY8612	0.06	9/1/2053	1,211,859.45	5,513.77	1,203,004.05	1,181,455.85	0.0019%
3140NSKU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY9306	0.07	10/1/2053	632,359.13	3,300.65	609,350.02	627,640.22	0.0010%
3140NSSE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY9516	0.06	8/1/2038	997,128.80	4,504.83	982,871.98	982,720.48	0.0016%
3140NTCH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY9971	0.07	8/1/2053	280,916.96	1,441.17	266,062.02	271,364.79	0.0004%
3140NU6D6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ0867	0.04	4/1/2029	4,039,324.88	15,396.67	4,000,000.00	3,963,641.99	0.0063%
3140NU6E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ0868	0.05	11/1/2029	6,283,949.75	25,008.53	6,153,000.00	6,169,362.93	0.0098%
3140NUCV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ0084	0.05	1/1/2029	9,931,796.13	42,164.99	9,620,000.00	9,704,613.89	0.0156%
3140NUCW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ0084	0.05	1/1/2029	10,158,926.60	43,129.27	9,840,000.00	9,926,548.92	0.0159%
3140NURK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ0489	0.05	2/1/2029	14,618,531.19	57,619.96	14,390,000.00	14,392,028.41	0.0229%
3140NURK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ0489	0.05	2/1/2029	9,650,871.88	38,039.58	9,500,000.00	9,501,339.11	0.0151%
3140NUSZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ0535	0.04	2/1/2031	22,214,124.79	84,694.53	22,052,677.80	21,769,187.67	0.0348%
3140NUSZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ0535	0.04	2/1/2031	15,040,030.32	57,342.27	14,930,722.95	14,738,784.01	0.0236%
3140NVAV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ0920	0.05	5/1/2031	10,166,754.51	39,588.89	10,060,000.00	9,918,165.59	0.0159%
3140NVAV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ0920	0.05	5/1/2031	7,003,539.64	27,271.48	6,930,000.00	6,832,294.99	0.0110%
3140NVJQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ1170	0.05	10/1/2029	5,935,050.44	25,621.04	5,689,000.00	5,751,203.12	0.0093%
3140NVJY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ1178	0.06	6/1/2031	14,894,257.22	71,693.79	14,330,000.00	14,430,698.41	0.0233%
3140NVJY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BZ1178	0.06	6/1/2031	7,348,387.90	35,371.60	7,070,000.00	7,119,681.64	0.0115%
3140Q7CW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA0084	0.05	8/1/2047	165,197.78	625.10	166,693.33	173,698.52	0.0003%
3140Q7EB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA0129	0.04	8/1/2047	531,448.46	1,846.94	554,083.37	594,525.19	0.0008%
3140Q7LE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA0324	0.05	9/1/2047	117,229.59	443.59	118,290.88	121,960.51	0.0002%
3140Q8J48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1182	0.04	2/1/2048	726,799.34	2,279.10	781,405.61	783,227.08	0.0011%
3140Q8K87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1218	0.05	2/1/2048	54,792.48	207.68	55,380.71	57,201.72	0.0001%
3140Q8QJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1356	0.04	3/1/2048	669,241.62	2,068.85	709,320.50	709,320.53	0.0010%
3140Q8W50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1567	0.05	1/1/2048	99,561.82	376.82	100,484.23	103,786.09	0.0002%
3140Q8XE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1576	0.05	1/1/2048	88,902.21	366.40	87,935.79	92,466.87	0.0001%
3140Q92N2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2580	0.05	11/1/2048	3,331,207.32	12,537.01	3,343,203.87	3,459,747.46	0.0052%
3140Q9MT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2169	0.05	8/1/2048	233,157.96	887.17	236,579.21	241,660.02	0.0004%
3140Q9N25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2208	0.05	8/1/2048	23,118.12	88.21	23,522.43	24,366.24	0.0000%
3140Q9PD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2219	0.05	8/1/2048	1,174,153.25	4,837.04	1,160,890.67	1,225,069.53	0.0018%
3140Q9SR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2327	0.04	9/1/2048	240,029.28	825.14	247,540.94	265,157.61	0.0004%
3140QA3B4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA3493	0.04	5/1/2049	1,208,541.51	4,196.93	1,259,079.42	1,345,534.98	0.0019%
3140QAUI2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA3294	0.05	3/1/2034	1,574,403.06	5,871.74	1,565,797.42	1,712,400.24	0.0025%
3140QAZ94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA3467	0.04	5/1/2049	1,696,123.21	5,300.72	1,817,388.04	1,655,236.99	0.0027%
3140QB3Q9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4406	0.03	10/1/2049	125,541.81	346.51	138,602.07	142,106.77	0.0002%
3140QB4F2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4421	0.03	10/1/2049	99,195.61	274.60	109,838.35	112,151.30	0.0002%
3140QB4R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4431	0.04	10/1/2049	1,701,876.92	5,333.63	1,828,674.80	1,882,057.76	0.0027%
3140QB4R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4431	0.04	10/1/2049	2,138,408.35	6,701.71	2,297,729.89	2,366,438.49	0.0034%
3140QBKK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA3897	0.04	7/1/2049	317,789.10	993.68	340,688.90	359,564.65	0.0005%
3140QBS82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4142	0.03	9/1/2049	103,896.74	287.61	115,043.46	117,680.02	0.0002%

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3140QBUP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4189	0.05	9/1/2049	35,996.86	147.52	35,404.69	38,793.34	0.0001%
3140QC5N2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5352	0.04	3/1/2050	6,380,822.33	20,025.18	6,865,777.01	7,239,097.80	0.0100%
3140QC6R2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5379	0.05	3/1/2050	226,761.66	860.41	229,442.26	251,299.91	0.0004%
3140QCBE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4536	0.03	11/1/2049	300,037.99	831.39	332,556.46	349,122.10	0.0005%
3140QCBQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4546	0.03	11/1/2049	3,384,405.07	9,368.78	3,747,513.00	3,822,973.74	0.0053%
3140QCEA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4628	0.04	11/1/2049	348,977.29	1,212.80	363,838.96	383,363.29	0.0005%
3140QCMJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4860	0.03	12/1/2049	260,839.33	722.06	288,824.09	303,298.97	0.0004%
3140QCN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4890	0.03	12/1/2034	38,717.44	101.05	40,421.91	40,917.76	0.0001%
3140QCS56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5039	0.03	1/1/2035	36,035.34	94.05	37,621.54	38,084.14	0.0001%
3140QCVQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5122	0.03	2/1/2050	239,377.82	662.66	265,063.12	280,098.96	0.0004%
3140QCVU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5126	0.03	2/1/2050	1,043,905.15	2,889.77	1,155,909.65	1,191,366.73	0.0016%
3140QCXL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5182	0.05	2/1/2050	618,601.65	2,360.15	629,373.78	684,626.32	0.0010%
3140QCY34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5229	0.03	2/1/2050	394,575.55	1,110.14	444,055.92	424,547.05	0.0006%
3140QD6M1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6275	0.02	7/1/2050	92,627.82	186.47	111,879.43	113,360.36	0.0001%
3140QD7B4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6289	0.03	7/1/2050	7,325,999.18	17,763.52	8,526,489.01	7,584,486.16	0.0115%
3140QDAS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5416	0.03	3/1/2050	528,896.55	1,274.73	611,869.91	629,622.50	0.0008%
3140QDEJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5536	0.03	4/1/2050	3,888,409.88	10,734.41	4,293,764.99	4,541,838.25	0.0061%
3140QDKB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5689	0.03	5/1/2050	826,907.24	2,282.95	913,179.29	815,087.67	0.0013%
3140QDKP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5701	0.03	5/1/2050	405,137.22	973.89	467,469.22	490,651.88	0.0006%
3140QDMC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5754	0.04	5/1/2050	1,605,128.87	5,600.14	1,680,043.31	1,794,825.36	0.0025%
3140QDT38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5969	0.03	6/1/2050	7,345,000.54	17,694.77	8,493,489.21	7,207,722.44	0.0115%
3140QDTY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5966	0.03	6/1/2050	1,320,764.20	3,169.33	1,521,277.80	1,603,793.02	0.0021%
3140QDUL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5986	0.03	6/1/2050	5,767,413.27	13,946.57	6,694,355.12	6,106,942.61	0.0090%
3140QDWP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6053	0.03	6/1/2050	10,340,375.83	28,624.74	11,449,897.20	10,566,047.01	0.0162%
3140QDX33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6097	0.04	6/1/2050	1,350,391.04	4,237.69	1,452,923.40	1,530,800.81	0.0021%
3140QEAB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6301	0.02	7/1/2050	3,051,574.32	6,141.15	3,684,691.59	3,754,784.74	0.0048%
3140QEAH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6307	0.03	7/1/2050	2,225,544.46	5,367.20	2,576,257.69	2,677,628.47	0.0035%
3140QEAN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6312	0.03	7/1/2050	421,680.57	1,169.47	467,786.57	494,907.09	0.0007%
3140QEDD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6399	0.03	7/1/2050	1,297,607.86	3,119.34	1,497,285.34	1,572,127.44	0.0020%
3140QEDU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6414	0.03	7/1/2050	1,417,492.79	3,914.09	1,565,637.58	1,675,256.51	0.0022%
3140QEDW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6416	0.03	7/1/2050	1,182,253.61	3,280.30	1,312,121.29	1,393,270.44	0.0019%
3140QEDX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6417	0.03	7/1/2050	1,031,564.55	2,862.17	1,144,869.27	1,210,519.42	0.0016%
3140QEDX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6417	0.03	7/1/2050	7,242,996.14	20,096.38	8,038,550.50	7,000,947.80	0.0114%
3140QELR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6635	0.03	8/1/2050	5,845,700.40	13,965.24	6,703,315.40	6,108,098.23	0.0092%
3140QEPY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6738	0.03	8/1/2050	3,492,138.12	9,693.71	3,877,484.64	4,130,015.98	0.0055%
3140QEQ70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6777	0.05	8/1/2050	4,799,345.22	18,366.30	4,897,679.70	5,358,181.14	0.0075%
3140QERD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6783	0.02	8/1/2040	55,571.96	106.21	63,727.66	54,952.43	0.0001%
3140QERV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6799	0.02	8/1/2050	4,555,703.99	9,184.05	5,510,430.28	5,721,042.96	0.0071%
3140QERV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6799	0.02	8/1/2050	2,995,496.46	6,038.76	3,623,254.38	3,761,737.93	0.0047%
3140QF5D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8043	0.03	12/1/2050	247,058.10	595.82	285,994.40	220,499.76	0.0004%
3140QF5D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8043	0.03	12/1/2050	3,435,560.93	8,285.43	3,977,004.48	4,184,913.77	0.0054%
3140QF5D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8043	0.03	12/1/2050	5,249,258.07	12,659.46	6,076,539.84	6,394,208.44	0.0082%
3140QFA25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7224	0.02	10/1/2050	2,704,887.39	5,455.97	3,273,580.35	2,694,762.35	0.0042%
3140QFA74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7229	0.03	10/1/2050	410,773.52	985.71	473,140.20	501,755.00	0.0006%
3140QFD55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7323	0.02	10/1/2050	95,583.01	190.93	114,557.75	116,696.81	0.0001%
3140QFFX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7381	0.03	10/1/2050	4,956,698.32	13,797.34	5,518,935.46	5,817,062.21	0.0078%
3140QFG86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7422	0.02	10/1/2040	5,918,009.13	11,344.03	6,806,418.08	5,848,741.70	0.0093%
3140QFPA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7616	0.02	11/1/2050	64,435.62	129.98	77,987.43	79,371.39	0.0001%
3140QFZD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7939	0.03	11/1/2035	1,136,519.17	2,550.52	1,224,249.78	1,272,315.63	0.0018%
3140QFZT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7953	0.02	11/1/2035	1,826,079.78	2,568.35	2,054,678.45	1,803,263.04	0.0029%
3140QGE60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8256	0.03	12/1/2050	3,408,826.38	8,310.47	3,989,027.76	3,429,162.14	0.0053%
3140QGEP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8241	0.04	12/1/2050	5,324,915.47	18,344.61	5,503,384.16	6,045,658.33	0.0083%
3140QGEZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8251	0.03	12/1/2050	6,744,268.86	16,339.86	7,843,134.06	6,403,782.37	0.0106%
3140QGYP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8817	0.02	2/1/2051	5,749,011.72	11,633.61	6,980,168.97	5,923,926.68	0.0090%
3140QHBC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9034	0.02	2/1/2051	9,346,804.27	18,911.04	11,346,626.41	9,415,664.60	0.0147%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140QHEW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9148	0.03	2/1/2036	4,590,901.70	10,228.01	4,909,442.43	4,590,643.67	0.0072%
3140QH66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9220	0.02	2/1/2051	9,149,028.81	18,515.07	11,109,040.62	9,435,816.79	0.0143%
3140QHJA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9256	0.02	2/1/2051	4,821,767.30	7,831.98	6,265,586.08	6,273,119.10	0.0077%
3140QH66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9299	0.03	2/1/2051	3,008,337.57	8,387.15	3,354,860.18	3,572,736.84	0.0047%
3140QHMG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9358	0.03	3/1/2041	191,256.94	444.89	213,547.37	222,694.24	0.0003%
3140QK4Y1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0838	0.03	6/1/2046	961,722.86	2,290.27	1,099,331.93	934,485.89	0.0015%
3140QK5L8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0850	0.03	6/1/2051	881,639.25	2,461.71	984,685.93	1,006,149.02	0.0014%
3140QKDE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0100	0.03	4/1/2041	198,627.64	462.36	221,931.53	231,797.05	0.0003%
3140QKDF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0101	0.03	4/1/2041	192,062.66	449.87	215,937.12	225,194.06	0.0003%
3140QKDU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0114	0.03	4/1/2041	264,206.37	613.32	294,393.39	306,418.79	0.0004%
3140QKF78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0189	0.03	4/1/2051	7,068,489.21	19,736.37	7,894,546.44	8,345,474.46	0.0111%
3140QKGL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0202	0.03	4/1/2051	808,059.54	2,249.24	899,694.56	950,265.67	0.0013%
3140QKLP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0333	0.03	4/1/2036	4,646,311.40	10,383.64	4,984,144.98	4,658,531.33	0.0073%
3140QKNP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0397	0.03	5/1/2051	7,972,254.05	22,260.07	8,904,029.48	9,374,235.17	0.0125%
3140QKQY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0470	0.03	5/1/2041	670,438.26	1,576.96	756,940.33	786,302.86	0.0011%
3140QKT73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0573	0.03	5/1/2046	896,502.92	2,152.49	1,033,193.27	878,556.11	0.0014%
3140QKTE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0548	0.04	5/1/2051	6,050,368.50	19,010.32	6,517,824.88	6,395,339.39	0.0095%
3140QKTE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0548	0.04	5/1/2051	9,075,552.75	28,515.48	9,776,737.32	9,639,698.91	0.0142%
3140QKZC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0738	0.03	6/1/2051	4,615,326.66	12,938.85	5,175,540.76	4,748,610.97	0.0072%
3140QL2Q8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1682	0.03	9/1/2051	5,255,169.96	14,673.59	5,869,435.24	5,928,295.39	0.0082%
3140QL7M2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1799	0.02	10/1/2051	593,246.51	1,185.02	711,009.67	724,804.66	0.0009%
3140QLMK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1261	0.02	8/1/2051	1,755,100.64	3,512.61	2,107,564.50	2,149,773.50	0.0028%
3140QLMX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1273	0.02	8/1/2051	4,989,913.38	10,064.28	6,038,569.85	6,081,274.84	0.0078%
3140QLNT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1301	0.03	8/1/2051	1,760,353.39	4,253.64	2,041,749.14	1,776,372.61	0.0028%
3140QLNT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1301	0.03	8/1/2051	4,678,657.87	11,305.31	5,426,549.99	4,598,103.95	0.0073%
3140QLRE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1384	0.03	8/1/2051	242,816.01	586.73	281,630.35	294,958.09	0.0004%
3140QLV45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1534	0.03	9/1/2051	7,542,362.10	18,236.31	8,753,428.42	8,974,819.38	0.0118%
3140QLV45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1534	0.03	9/1/2051	15,496,125.77	37,467.33	17,984,316.57	18,565,341.02	0.0243%
3140QLVR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1523	0.02	9/1/2051	19,882,963.79	39,947.73	23,968,635.60	24,340,923.83	0.0312%
3140QLWK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1549	0.03	9/1/2051	487,881.33	1,175.35	564,165.92	580,171.99	0.0008%
3140QM3Y8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2614	0.02	1/1/2052	2,247,319.88	4,557.66	2,734,594.35	2,202,840.83	0.0035%
3140QM4F8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2621	0.03	1/1/2052	389,229.29	932.41	447,556.66	351,210.22	0.0006%
3140QM4J0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2624	0.03	1/1/2052	18,596,405.77	44,736.97	21,473,746.01	21,502,152.76	0.0291%
3140QM6S8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2680	0.04	1/1/2052	217,701.73	686.37	235,326.23	249,538.44	0.0003%
3140QMA95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1831	0.02	10/1/2051	5,020,634.70	10,126.51	6,075,906.38	5,437,288.27	0.0079%
3140QMA80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1801	0.02	10/1/2051	787,589.72	1,576.26	945,757.21	961,165.33	0.0012%
3140QMBT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1849	0.03	10/1/2041	64,967.15	174.80	69,919.77	73,974.38	0.0001%
3140QMK37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2113	0.03	11/1/2041	1,751,403.17	4,085.43	1,961,005.13	1,728,353.63	0.0027%
3140QMK52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2115	0.03	11/1/2041	69,605.34	162.14	77,827.27	73,716.73	0.0001%
3140QMMU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2170	0.03	11/1/2051	4,231,707.21	11,894.06	4,757,622.24	4,971,289.11	0.0066%
3140QM056	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2275	0.03	12/1/2051	6,093,352.12	14,766.02	7,087,691.20	6,995,812.08	0.0096%
3140QMRB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2281	0.02	12/1/2051	10,549,878.38	21,201.93	12,721,157.31	12,099,080.32	0.0165%
3140QMRB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2281	0.02	12/1/2051	821,161.03	1,650.27	990,164.83	825,433.08	0.0013%
3140QMR6E	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2284	0.03	12/1/2051	21,419,188.55	51,310.61	24,629,092.80	22,502,158.51	0.0336%
3140QMRK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2289	0.03	12/1/2051	1,654,249.37	4,008.74	1,924,196.18	1,971,669.46	0.0026%
3140QMSJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2320	0.03	12/1/2051	495,943.96	1,194.92	573,561.53	590,035.88	0.0008%
3140QMSK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2321	0.03	12/1/2051	497,713.89	1,206.11	578,931.03	594,799.10	0.0008%
3140QMT53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2371	0.03	12/1/2051	7,293,694.27	17,500.96	8,400,461.26	7,171,848.81	0.0114%
3140QMT88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2346	0.02	12/1/2051	210,983.25	421.75	253,051.83	254,249.08	0.0003%
3140QMTD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2347	0.02	12/1/2051	390,558.80	781.92	469,151.04	471,404.85	0.0006%
3140QMT64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2348	0.02	12/1/2051	313,398.44	627.44	376,464.46	377,875.71	0.0005%
3140QMTF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2349	0.02	12/1/2051	817,868.20	1,637.97	982,780.70	983,424.63	0.0013%
3140QMTG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2350	0.02	12/1/2051	483,324.11	971.58	582,948.64	584,709.73	0.0008%
3140QMU80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2376	0.03	12/1/2051	433,060.17	1,046.63	502,382.46	517,142.24	0.0007%
3140QMVU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2426	0.03	12/1/2051	7,748,100.11	21,622.34	8,648,934.75	7,712,138.86	0.0121%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140QMYY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2430	0.03	12/1/2051	17,159,566.39	48,298.32	19,319,329.92	16,948,397.03	0.0269%
3140QMWC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2442	0.04	12/1/2051	138,781.58	436.06	149,507.26	146,475.05	0.0002%
3140QMWX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2461	0.04	12/1/2051	859,651.96	3,009.82	902,944.98	935,795.28	0.0013%
3140QMZ56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2563	0.02	1/1/2042	5,260,446.27	10,158.30	6,094,978.25	5,266,300.68	0.0082%
3140QN2S0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3484	0.04	5/1/2052	6,309,844.51	19,847.87	6,804,982.38	6,403,611.78	0.0099%
3140QN3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3499	0.04	5/1/2052	19,045,152.85	59,762.33	20,489,941.44	19,477,416.53	0.0299%
3140QN3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3499	0.04	5/1/2052	793,548.04	2,490.10	853,747.56	811,559.05	0.0012%
3140QN3W0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3512	0.04	5/1/2052	6,996,006.07	24,428.14	7,328,441.85	7,121,541.94	0.0110%
3140QN4N9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3528	0.04	5/1/2052	5,447,329.85	19,110.39	5,733,116.30	5,445,164.19	0.0085%
3140QN4Q2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3530	0.04	5/1/2052	620,901.69	2,178.49	653,546.75	652,225.63	0.0010%
3140QNC34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2789	0.02	2/1/2052	19,820,633.30	40,290.64	24,174,382.84	18,544,326.94	0.0311%
3140QNC91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2795	0.03	2/1/2052	588,926.28	1,656.05	662,420.49	575,186.77	0.0009%
3140QNC6K	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2773	0.02	2/1/2052	2,113,526.95	4,292.05	2,575,227.96	2,033,650.00	0.0033%
3140QNE81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2858	0.03	2/1/2052	364,237.00	878.76	421,806.86	391,345.91	0.0006%
3140QNEQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2842	0.02	2/1/2052	1,978,047.85	3,988.70	2,393,217.05	2,339,412.44	0.0031%
3140QNGE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2896	0.03	2/1/2052	1,608,427.51	4,533.44	1,813,374.52	1,674,417.06	0.0025%
3140QNLF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3025	0.04	3/1/2052	2,500,673.83	7,875.57	2,700,196.79	2,447,135.48	0.0039%
3140QNLW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3040	0.02	3/1/2052	17,096,434.04	34,754.96	20,852,976.37	15,995,134.66	0.0268%
3140QNMQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3066	0.02	2/1/2052	79,750.99	162.01	97,208.08	77,112.21	0.0001%
3140QNPLO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3126	0.04	3/1/2052	373,713.23	1,172.50	401,999.56	392,189.50	0.0006%
3140QNP8M	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3127	0.04	3/1/2052	8,064,462.02	25,348.83	8,691,026.64	8,223,689.79	0.0126%
3140QNP39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3173	0.04	3/1/2052	16,647,171.54	52,486.85	17,995,489.92	16,931,649.65	0.0261%
3140QNPQ39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3173	0.04	3/1/2052	1,980,253.03	6,243.54	2,140,641.33	2,014,092.86	0.0031%
3140QNPQ47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3174	0.04	3/1/2052	1,117,334.97	3,519.86	1,206,808.08	1,238,160.23	0.0018%
3140QNPQJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3156	0.02	3/1/2052	1,159,976.87	2,349.11	1,409,466.76	1,165,184.99	0.0018%
3140QNSX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3233	0.03	4/1/2052	22,727,839.71	63,392.53	25,357,012.20	23,518,261.94	0.0356%
3140QNTM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3255	0.04	4/1/2052	307,973.17	968.31	331,990.56	308,144.14	0.0005%
3140QNU59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3292	0.03	4/1/2052	91,295.81	218.30	104,785.76	97,881.39	0.0001%
3140QNW81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3370	0.04	4/1/2052	8,078,874.44	25,473.40	8,733,735.70	8,233,547.36	0.0127%
3140QNYG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3410	0.03	3/1/2052	5,470,501.41	15,394.56	6,157,825.03	6,175,395.48	0.0086%
3140QP2D8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4371	0.04	8/1/2052	5,949,577.51	18,829.71	6,455,900.41	6,320,024.37	0.0093%
3140QP3N5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4404	0.05	8/1/2052	4,374,190.59	18,327.13	4,398,510.93	4,264,210.00	0.0069%
3140QP4C8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4418	0.06	8/1/2052	3,441,690.99	15,665.16	3,417,853.96	3,433,751.53	0.0054%
3140QPA56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3627	0.04	5/1/2052	2,626,434.72	9,214.55	2,764,365.09	2,762,292.02	0.0041%
3140QPAB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3601	0.04	5/1/2052	778,952.54	2,458.54	842,927.20	782,953.89	0.0012%
3140QPAG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3606	0.04	5/1/2052	1,765,664.09	5,592.28	1,917,352.67	1,776,522.12	0.0028%
3140QP4W4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3716	0.04	6/1/2037	1,121,559.42	3,352.74	1,149,512.09	1,137,155.07	0.0018%
3140QPEV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3747	0.04	3/1/2052	192,786.15	610.04	209,155.79	206,253.97	0.0003%
3140QPEY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3750	0.05	6/1/2052	16,516,769.53	63,610.06	16,962,681.80	17,232,383.29	0.0259%
3140QPH42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3850	0.04	6/1/2052	13,297,511.56	45,780.09	13,734,027.15	13,954,275.96	0.0208%
3140QPJA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3856	0.04	6/1/2052	4,162,468.89	14,557.81	4,367,343.69	4,104,729.49	0.0065%
3140QPJD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3859	0.04	6/1/2052	12,387,273.59	43,457.24	13,037,172.60	12,976,457.43	0.0194%
3140QPJD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3859	0.04	6/1/2052	12,387,273.59	43,457.24	13,037,172.60	12,976,457.34	0.0194%
3140QPJF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3861	0.05	6/1/2052	5,569,643.43	21,052.94	5,614,116.55	5,817,630.62	0.0087%
3140QPKT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3905	0.04	6/1/2052	1,943,422.44	6,150.01	2,108,574.82	1,863,512.70	0.0030%
3140QPKT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3905	0.04	6/1/2052	3,210,695.83	10,160.33	3,483,541.31	3,061,933.66	0.0050%
3140QPKT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3905	0.04	6/1/2052	4,316,017.34	13,658.15	4,682,793.24	4,278,545.12	0.0068%
3140QPNM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3995	0.03	3/1/2052	516,290.71	1,253.66	601,756.25	463,828.40	0.0008%
3140QPP27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4040	0.05	7/1/2052	3,898,627.15	16,316.44	3,915,945.41	3,823,157.62	0.0061%
3140QPPS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4032	0.05	7/1/2052	5,139,825.01	19,790.78	5,277,542.64	4,947,494.87	0.0081%
3140QPPX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4037	0.05	7/1/2052	932,528.84	3,909.26	938,223.58	965,456.12	0.0015%
3140QPQN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4060	0.04	7/1/2052	19,773,613.23	69,086.81	20,726,042.45	20,372,405.88	0.0310%
3140QPQN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4060	0.04	7/1/2052	18,839,020.06	65,821.44	19,746,433.03	19,409,510.87	0.0295%
3140QPR74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4109	0.03	7/1/2052	11,323,054.07	31,883.40	12,753,359.68	11,993,813.52	0.0177%
3140QPRW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4100	0.05	7/1/2052	5,515,884.56	21,121.47	5,632,391.42	5,431,416.86	0.0086%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140QPRW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4100	0.05	7/1/2052	3,172,276.57	12,147.31	3,239,281.59	3,251,255.01	0.0050%
3140QPRW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4100	0.05	7/1/2052	18,107,614.79	69,337.82	18,490,084.97	18,558,430.27	0.0284%
3140QPVD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4211	0.05	7/1/2052	14,810,246.13	57,026.54	15,207,078.34	15,291,571.27	0.0232%
3140QPZ75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4365	0.04	8/1/2052	17,044,294.48	53,617.98	18,383,307.18	16,690,518.00	0.0267%
3140QQ2L8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5278	0.05	11/1/2052	12,276,795.60	51,493.69	12,358,486.56	12,170,597.41	0.0192%
3140QQ2P9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5281	0.05	11/1/2052	12,601,512.16	52,810.56	12,674,534.33	12,413,537.22	0.0198%
3140QQB87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4562	0.05	9/1/2052	4,728,518.38	19,825.04	4,758,010.68	4,665,246.91	0.0074%
3140QQHN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4736	0.04	9/1/2037	304,144.21	914.88	313,671.86	312,286.36	0.0005%
3140QQJY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4778	0.05	10/1/2052	5,109,686.87	19,678.64	5,247,638.58	5,094,376.90	0.0080%
3140QQK95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4819	0.04	10/1/2052	27,272,663.59	95,798.19	28,739,457.68	25,920,685.27	0.0427%
3140QQL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4847	0.06	10/1/2052	4,224,429.20	19,180.70	4,184,879.20	4,161,921.57	0.0066%
3140QQLH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4827	0.05	10/1/2052	11,427,094.74	44,008.51	11,735,601.52	11,235,143.82	0.0179%
3140QQNL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4894	0.05	10/1/2052	10,673,182.14	44,345.35	10,642,882.92	10,571,780.32	0.0167%
3140QQNL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4894	0.05	10/1/2052	11,562,613.99	48,040.79	11,529,789.83	11,452,762.01	0.0181%
3140QQNS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4900	0.05	10/1/2052	11,293,349.46	47,349.13	11,363,791.56	11,126,435.71	0.0177%
3140QQP58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4943	0.05	10/1/2052	10,482,730.40	39,980.95	10,661,587.92	10,362,692.10	0.0164%
3140QQP58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4943	0.05	10/1/2052	11,356,291.27	43,312.70	11,550,053.58	11,226,249.80	0.0178%
3140QRAE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5404	0.04	1/1/2053	893,052.68	3,134.04	940,210.64	877,667.80	0.0014%
3140QREP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5541	0.06	1/1/2053	6,027,348.63	27,303.11	5,957,043.08	6,079,034.70	0.0094%
3140QRV83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB6038	0.04	4/1/2053	4,773,660.84	16,746.26	5,023,876.72	4,730,544.27	0.0075%
3140QS4G3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB7122	0.06	9/1/2053	5,418,233.15	26,595.69	5,319,138.45	5,257,352.84	0.0085%
3140QSAE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB6304	0.05	5/1/2053	15,365,730.47	59,153.77	15,774,337.56	15,400,239.47	0.0241%
3140QSAE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB6304	0.05	5/1/2053	11,243,335.63	43,283.70	11,542,319.57	11,268,585.89	0.0176%
3140QSF71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB6489	0.06	6/1/2053	8,663,253.12	42,417.47	8,483,494.98	8,555,355.17	0.0136%
3140QSP08	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB6730	0.05	7/1/2053	3,954,144.62	16,547.94	3,971,504.54	3,869,905.36	0.0062%
3140QTEJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB7336	0.06	10/1/2053	11,784,704.00	53,573.94	11,688,860.37	11,642,561.43	0.0185%
3140QTHN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB7436	0.06	11/1/2053	25,085,184.75	114,077.17	24,889,565.21	24,899,276.30	0.0393%
3140X3CE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM0068	0.04	2/1/2040	82,216.32	249.60	85,577.88	91,791.77	0.0001%
3140X3CH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM0071	0.04	2/1/2040	34,212.60	104.27	35,751.12	38,141.81	0.0001%
3140X44J2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1724	0.03	10/1/2049	2,239,231.84	6,209.35	2,483,739.70	2,514,551.28	0.0035%
3140X45S1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1756	0.05	7/1/2047	1,203,662.36	4,904.06	1,176,973.49	1,293,486.82	0.0019%
3140X45U6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1758	0.04	9/1/2049	14,948.81	46.58	15,969.04	16,719.16	0.0000%
3140X4D60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1024	0.04	5/1/2049	889,853.24	2,740.27	939,522.45	986,661.48	0.0014%
3140X4DE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1000	0.03	4/1/2047	553,428.95	1,522.21	608,882.83	614,359.68	0.0009%
3140X4DE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1000	0.03	4/1/2047	3,032,487.39	8,340.86	3,336,344.28	3,366,354.13	0.0048%
3140X4DE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1000	0.03	4/1/2047	4,548,731.09	12,511.29	5,004,516.42	5,211,314.66	0.0071%
3140X4GS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1108	0.05	11/1/2044	127,438.73	518.90	124,535.34	134,194.82	0.0002%
3140X4HL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1134	0.03	4/1/2048	645,302.45	1,772.59	709,034.53	723,937.90	0.0010%
3140X4JD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1159	0.05	2/1/2048	15,101.31	57.10	15,225.35	16,615.45	0.0000%
3140X4JV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1175	0.05	8/1/2049	2,674,869.57	10,021.74	2,672,463.96	2,854,342.45	0.0042%
3140X4QP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1361	0.04	12/1/2046	311,529.91	965.48	331,021.85	346,110.28	0.0005%
3140X4QR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1363	0.05	7/1/2049	1,279,793.51	4,879.17	1,301,111.20	1,412,084.49	0.0020%
3140X4TQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1458	0.05	4/1/2049	18,931.42	72.05	19,214.55	20,764.67	0.0000%
3140X4TZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1467	0.03	12/1/2047	1,189,365.63	3,261.49	1,304,596.54	1,327,222.18	0.0019%
3140X4V37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1533	0.04	2/1/2048	2,504,646.46	8,718.45	2,615,535.68	2,752,159.45	0.0039%
3140X4WP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1553	0.03	9/1/2046	3,234,521.04	8,819.95	3,527,978.50	3,619,565.42	0.0051%
3140X4WY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1562	0.05	8/1/2049	1,201,589.92	4,953.93	1,188,942.33	1,275,326.30	0.0019%
3140X4XF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1577	0.04	9/1/2034	696,295.14	2,080.67	713,372.39	740,566.38	0.0011%
3140X4Y91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1635	0.04	9/1/2049	11,243.89	35.62	12,212.91	12,786.57	0.0000%
3140X4ZS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1652	0.04	7/1/2044	443,437.11	1,373.07	470,768.17	492,536.89	0.0007%
3140X56A6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2664	0.04	3/1/2050	940,108.81	2,965.45	1,016,726.19	940,334.70	0.0015%
3140X5PB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2217	0.03	3/1/2047	2,921,696.17	7,966.91	3,186,764.10	3,329,713.58	0.0046%
3140X5QW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2268	0.03	1/1/2035	834,401.68	1,853.97	889,907.77	902,308.46	0.0013%
3140X5QW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2268	0.03	1/1/2035	1,056,204.66	2,346.80	1,126,465.53	1,142,162.97	0.0017%
3140X5R70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2309	0.04	3/1/2049	498,823.86	1,559.69	534,750.56	556,704.84	0.0008%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140X5RG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2286	0.03	1/1/2035	277,893.45	725.61	290,243.78	297,890.81	0.0004%
3140X5WV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2459	0.04	2/1/2050	1,109,249.66	3,473.44	1,190,893.88	1,255,666.27	0.0017%
3140X5XX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2493	0.05	10/1/2049	975,052.88	4,016.73	1,040,849.22	1,040,849.22	0.0015%
3140X6AQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2714	0.03	3/1/2050	2,608,126.81	7,223.25	2,889,298.40	3,055,105.99	0.0041%
3140X6AQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2714	0.03	3/1/2050	1,304,907.46	3,613.96	1,445,584.25	1,528,541.69	0.0020%
3140X6BM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2743	0.03	2/1/2034	197,251.53	511.37	204,549.21	212,303.15	0.0003%
3140X6BP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2745	0.05	3/1/2050	46,639.08	178.20	47,519.82	51,212.18	0.0001%
3140X6CG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2770	0.04	4/1/2050	49,499.64	154.95	53,125.17	56,037.62	0.0001%
3140X6FLO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	838,264.69	2,315.61	926,244.46	978,288.92	0.0013%
3140X6FLO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	12,374,882.55	34,184.21	13,673,683.84	12,786,321.31	0.0194%
3140X6FLO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	4,820,021.99	13,314.76	5,325,905.65	5,608,444.49	0.0076%
3140X6FLO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	11,186,642.35	30,901.83	12,360,732.32	11,558,573.17	0.0175%
3140X6GM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2903	0.04	6/1/2047	84,515.58	263.15	90,222.00	96,542.77	0.0001%
3140X6JR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2971	0.04	8/1/2045	9,112,234.95	31,194.08	9,358,223.52	9,025,872.33	0.0143%
3140X6MD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3055	0.04	11/1/2048	8,362.30	26.15	8,964.59	9,395.15	0.0000%
3140X6PH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3123	0.03	5/1/2040	345,320.62	777.60	373,246.86	390,638.15	0.0005%
3140X6PZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3139	0.04	3/1/2046	2,160,601.36	6,702.00	2,297,828.70	2,478,537.62	0.0034%
3140X6RQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3194	0.05	8/1/2049	7,502,734.70	30,953.30	7,428,792.00	7,681,853.45	0.0118%
3140X6T27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3268	0.04	3/1/2050	710,480.67	2,222.53	762,010.74	808,212.15	0.0011%
3140X6TG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3250	0.04	5/1/2050	465,449.57	1,455.54	499,041.02	532,969.93	0.0007%
3140X6UM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3287	0.03	5/1/2050	1,858,259.72	4,480.36	2,150,574.52	2,229,537.66	0.0029%
3140X6WH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3347	0.04	5/1/2047	100,140.65	312.28	107,068.13	113,666.48	0.0002%
3140X6ZJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3444	0.04	4/1/2050	1,382,898.53	4,325.03	1,482,865.87	1,570,493.73	0.0022%
3140X6ZV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3455	0.04	11/1/2047	1,344,344.77	4,196.45	1,438,783.50	1,518,582.18	0.0021%
3140X75W5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4460	0.04	11/1/2048	449,189.04	1,404.50	481,543.99	507,551.68	0.0007%
3140X7BP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3645	0.04	1/1/2049	2,515,688.30	8,647.82	2,594,345.70	2,806,155.90	0.0039%
3140X7CA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3664	0.04	3/1/2049	1,022,684.22	3,556.31	1,066,894.38	1,139,901.09	0.0016%
3140X7FP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3773	0.04	11/1/2048	138,063.12	430.54	147,613.85	156,804.99	0.0002%
3140X7HL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3834	0.05	2/1/2050	7,096,563.04	26,976.10	7,193,625.48	7,369,906.95	0.0111%
3140X7HL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3834	0.05	2/1/2050	10,853,567.01	41,257.56	11,002,015.44	11,271,622.35	0.0170%
3140X7KK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3897	0.02	7/1/2050	64,483.64	129.38	77,630.05	78,914.63	0.0001%
3140X7M48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3978	0.04	7/1/2050	6,907,605.33	24,070.62	7,221,185.00	7,011,445.09	0.0108%
3140X7M89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3982	0.04	5/1/2050	4,629,339.92	14,499.28	4,971,183.18	4,489,430.48	0.0073%
3140X7RJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4088	0.04	3/1/2050	10,390,558.57	32,522.51	11,150,575.08	10,603,476.95	0.0163%
3140X7SE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4116	0.05	7/1/2049	3,196,395.76	12,128.17	3,234,179.26	3,507,570.45	0.0050%
3140X7SE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4116	0.05	7/1/2049	2,706,013.58	10,267.50	2,738,000.44	2,979,480.83	0.0042%
3140X7ST7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4129	0.04	9/1/2050	9,980,327.15	34,807.65	10,442,296.00	10,493,733.59	0.0156%
3140X7ST7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4129	0.04	9/1/2050	16,966,556.16	59,173.01	17,751,903.20	17,839,346.91	0.0266%
3140X7VJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4216	0.04	6/1/2049	205,858.03	643.67	220,685.78	229,337.41	0.0003%
3140X86H5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5371	0.03	8/1/2050	6,615,851.23	18,278.06	7,311,224.49	6,425,706.01	0.0104%
3140X8C96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4595	0.03	9/1/2050	304,048.77	842.28	336,910.92	358,499.21	0.0005%
3140X8P76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4945	0.05	7/1/2049	2,182,767.90	8,952.20	2,148,527.08	2,402,841.16	0.0034%
3140X8S24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5036	0.04	3/1/2050	4,617,729.72	16,052.74	4,815,821.15	4,625,975.52	0.0072%
3140X8SA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5012	0.05	3/1/2049	2,302,454.31	8,722.00	2,325,867.84	2,555,178.79	0.0036%
3140X8ZL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5246	0.04	11/1/2050	1,118,960.09	3,860.48	1,158,144.39	1,249,887.45	0.0018%
3140X8ZZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5259	0.04	11/1/2050	2,570,753.60	8,051.70	2,760,584.48	2,946,242.86	0.0040%
3140X93X1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6213	0.04	12/1/2050	4,383,334.90	13,724.79	4,705,642.16	5,040,917.19	0.0069%
3140X9CA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5464	0.03	2/1/2047	543,642.68	1,482.41	592,964.41	623,732.02	0.0009%
3140X9EV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5547	0.04	1/1/2051	4,013,330.23	12,613.60	4,324,662.65	4,503,395.23	0.0063%
3140X9GA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5592	0.04	12/1/2050	41,370.90	144.05	43,216.06	46,822.44	0.0001%
3140X9HR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5639	0.02	1/1/2051	1,103,465.47	1,754.08	1,403,266.10	1,407,423.90	0.0017%
3140X9LS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5736	0.04	12/1/2050	6,885,936.20	23,825.04	7,147,511.84	7,805,371.85	0.0108%
3140X9LZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5743	0.03	2/1/2051	558,153.30	1,335.40	640,991.21	652,770.38	0.0009%
3140X9M93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5783	0.03	6/1/2038	165,411.21	436.82	174,726.23	183,177.32	0.0003%
3140X9MC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5754	0.04	3/1/2037	39,960.11	119.85	41,090.30	43,712.86	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140X9P41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5842	0.05	7/1/2048	3,764,636.02	14,247.99	3,799,463.23	4,187,771.12	0.0059%
3140X9PX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5837	0.05	5/1/2050	130,669.33	500.21	133,389.40	139,710.74	0.0002%
3140X9QK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5857	0.03	8/1/2050	5,665,909.10	15,699.00	6,279,599.40	6,618,372.06	0.0089%
3140X9QL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5858	0.03	1/1/2051	6,350,512.11	17,579.75	7,031,899.44	7,439,192.01	0.0100%
3140X9US2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5992	0.03	2/1/2051	7,115,109.92	17,159.28	8,236,453.10	6,858,721.81	0.0112%
3140X9V93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6039	0.04	6/1/2050	877,355.13	2,744.97	941,131.85	878,410.23	0.0014%
3140X9VH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6015	0.04	8/1/2039	42,964.96	129.48	44,394.06	47,247.44	0.0001%
3140X9Y41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6130	0.02	2/1/2051	1,110,634.14	1,767.69	1,414,151.49	1,384,502.32	0.0017%
3140X9Y82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6134	0.03	3/1/2040	164,886.97	437.61	175,042.41	183,333.83	0.0003%
3140X9YP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6117	0.03	4/1/2051	225,309.94	620.13	248,053.41	262,691.43	0.0004%
3140XA5H1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7147	0.04	8/1/2050	283,148.24	883.06	302,764.24	322,588.74	0.0004%
3140XA5H1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7147	0.04	8/1/2050	6,362,881.73	19,844.10	6,803,690.74	7,257,648.71	0.0100%
3140XA5J7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7148	0.04	2/1/2036	5,931,927.56	17,759.38	6,088,929.07	6,484,503.31	0.0093%
3140XA5W8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7160	0.05	3/1/2050	5,712,884.52	21,766.00	5,804,267.07	6,277,537.03	0.0090%
3140XAAE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6304	0.04	3/1/2036	2,087,960.07	7,004.63	2,101,388.66	2,227,688.70	0.0033%
3140XAB50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6359	0.03	2/1/2051	2,514,914.30	6,040.64	2,899,507.19	2,662,174.41	0.0039%
3140XACH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6371	0.05	4/1/2036	216,630.83	812.37	216,630.83	228,414.88	0.0003%
3140XAF45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6460	0.03	3/1/2051	1,139,652.54	2,725.82	1,308,391.85	1,356,157.47	0.0018%
3140XAG97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6523	0.03	3/1/2051	8,450,934.14	20,407.47	9,795,584.85	10,113,729.96	0.0132%
3140XARA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6780	0.03	4/1/2051	2,709,935.08	6,485.46	3,113,019.53	3,213,130.56	0.0042%
3140XAT44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6870	0.03	4/1/2051	5,813,183.95	13,971.17	6,706,161.22	6,948,733.32	0.0091%
3140XAVR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6923	0.04	2/1/2035	4,144,882.68	12,346.70	4,233,153.89	4,503,575.00	0.0065%
3140XAY55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7031	0.04	1/1/2051	28,119,276.30	97,779.49	29,333,848.10	27,951,271.58	0.0441%
3140XAY55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7031	0.04	1/1/2051	17,693,254.81	61,524.97	18,457,489.57	17,566,771.32	0.0277%
3140XBDS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7312	0.05	8/1/2049	5,171,075.37	19,623.84	5,233,024.02	5,698,517.82	0.0081%
3140XBEU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7346	0.03	5/1/2051	5,514,834.85	15,387.83	6,155,133.30	6,455,670.08	0.0086%
3140XBEU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7346	0.03	5/1/2051	8,272,252.27	23,081.75	9,232,699.95	9,683,506.21	0.0130%
3140XBFW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7380	0.03	6/1/2051	1,952,825.98	4,673.58	2,243,320.55	2,330,368.98	0.0031%
3140XBFY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7382	0.03	5/1/2051	262,861.24	730.59	292,236.00	307,135.15	0.0004%
3140XBGT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7409	0.03	5/1/2051	75,399.57	183.94	88,293.38	68,067.44	0.0001%
3140XBZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7479	0.05	1/1/2050	6,354,564.23	24,105.06	6,428,015.88	6,773,101.61	0.0100%
3140XBKW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7508	0.03	11/1/2050	16,184,551.82	38,836.52	18,641,529.66	19,412,203.78	0.0254%
3140XBKW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7508	0.03	11/1/2050	14,939,586.29	35,849.10	17,207,565.84	17,918,957.25	0.0234%
3140XBLM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7531	0.03	5/1/2051	8,178,523.79	22,702.40	9,080,961.60	9,536,970.92	0.0128%
3140XBLN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7532	0.04	4/1/2051	1,795,456.09	5,624.93	1,928,548.25	2,078,484.52	0.0028%
3140XBN55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7611	0.03	5/1/2051	3,179,113.32	8,876.73	3,550,691.28	3,723,547.60	0.0050%
3140XBN55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7611	0.03	5/1/2051	6,314,660.53	17,631.81	7,052,724.40	7,396,069.22	0.0099%
3140XBNR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7599	0.04	1/1/2051	4,585,032.61	14,366.61	4,925,694.32	5,049,220.97	0.0072%
3140XBNR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7599	0.04	1/1/2051	9,536,172.81	29,880.37	10,244,697.52	8,997,582.94	0.0149%
3140XBNR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7599	0.04	1/1/2051	14,615,344.33	45,795.30	15,701,244.60	13,801,896.67	0.0229%
3140XBNZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7607	0.03	4/1/2038	289,248.08	754.84	301,934.26	317,980.01	0.0005%
3140XBRA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7680	0.04	2/1/2051	5,343,513.59	16,697.82	5,724,967.18	5,689,148.99	0.0084%
3140XBSP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7725	0.05	7/1/2051	3,675,336.75	14,005.89	3,734,904.14	4,056,500.52	0.0058%
3140XBVX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7829	0.03	5/1/2051	9,366,032.77	22,447.15	10,774,629.75	9,079,409.73	0.0147%
3140XBXU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7890	0.03	6/1/2051	6,677,220.22	16,172.50	7,762,797.90	8,014,834.69	0.0105%
3140XBY20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7928	0.04	6/1/2049	2,600,174.97	9,041.47	2,712,441.54	2,902,214.99	0.0041%
3140XC2N7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8880	0.03	9/1/2051	3,349,467.88	9,352.41	3,740,962.40	3,942,610.36	0.0052%
3140XC2N7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8880	0.03	9/1/2051	6,698,935.76	18,704.81	7,481,924.80	7,885,220.75	0.0105%
3140XC3V8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8911	0.04	2/1/2051	22,036,878.02	69,013.07	23,661,623.51	20,773,496.61	0.0345%
3140XC5B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8941	0.03	1/1/2041	180,021.32	480.80	192,318.75	203,267.18	0.0003%
3140XC6B9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8965	0.03	10/1/2051	20,438,941.48	49,306.51	23,667,123.10	24,550,220.99	0.0320%
3140XCDQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8210	0.03	8/1/2051	920,280.30	2,542.97	1,017,187.73	1,075,023.43	0.0014%
3140XCH43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8350	0.02	9/1/2051	4,234,895.86	6,742.36	5,393,885.48	4,547,522.54	0.0066%
3140XCJP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8369	0.03	8/1/2051	6,827,076.52	16,488.32	7,914,393.40	8,202,070.59	0.0107%
3140XCL22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8444	0.02	6/1/2036	8,535,868.01	15,613.63	9,368,178.07	8,477,338.16	0.0134%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140XCLC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8422	0.03	8/1/2051	1,492,767.32	3,643.00	1,748,641.44	1,626,949.48	0.0023%
3140XCNV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8503	0.03	4/1/2036	6,652,182.66	14,779.85	7,094,326.33	6,621,895.78	0.0104%
3140XCPT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8533	0.03	3/1/2051	28,418,746.67	67,891.37	32,587,856.50	27,860,415.10	0.0445%
3140XCQ68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8576	0.03	2/1/2050	983,157.59	2,713.03	1,085,213.83	1,142,944.99	0.0015%
3140XCRR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8595	0.03	8/1/2051	6,691,570.77	16,091.15	7,723,750.90	8,013,463.86	0.0105%
3140XCTE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8648	0.03	9/1/2051	259,134.67	724.81	289,925.94	236,504.24	0.0004%
3140XCUK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8685	0.03	9/1/2051	819,506.63	2,286.97	914,788.02	969,518.64	0.0013%
3140XCUS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8692	0.03	9/1/2051	274,505.05	670.66	321,916.59	315,922.38	0.0004%
3140XCVY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8730	0.02	9/1/2051	1,820,494.76	3,707.82	2,224,694.79	2,075,123.18	0.0029%
3140XD6B7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9865	0.03	12/1/2051	1,709,542.44	4,127.91	1,981,398.68	2,039,725.45	0.0027%
3140XDA09	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9014	0.02	9/1/2051	488,794.74	981.96	589,174.17	524,806.88	0.0008%
3140XDBS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9048	0.03	10/1/2051	7,577,975.04	21,119.76	8,447,904.23	7,340,641.05	0.0119%
3140XDE69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9156	0.03	10/1/2051	3,720,142.21	10,359.07	4,143,628.92	3,621,573.95	0.0058%
3140XDGG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9198	0.03	11/1/2051	380,395.71	916.50	439,921.26	339,110.47	0.0006%
3140XDKE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9292	0.03	11/1/2051	8,281,140.19	22,990.77	9,196,306.08	7,528,488.43	0.0130%
3140XDKM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9299	0.02	10/1/2051	198,538.38	398.89	239,334.09	240,133.25	0.0003%
3140XDN69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9412	0.03	11/1/2051	6,101,998.69	14,623.20	7,019,137.27	6,389,817.53	0.0096%
3140XDRX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9501	0.03	11/1/2051	2,408,562.80	5,803.11	2,785,493.69	2,862,430.43	0.0038%
3140XDS56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9539	0.02	11/1/2051	677,056.90	1,355.05	813,027.42	809,594.39	0.0011%
3140XDT22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9568	0.02	11/1/2051	1,072,217.63	2,146.63	1,287,976.52	1,283,850.98	0.0017%
3140XDUA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9576	0.02	11/1/2051	1,805,769.46	3,643.41	2,186,043.24	1,917,043.71	0.0028%
3140XDVJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9616	0.03	11/1/2051	1,622,275.85	3,920.72	1,881,943.71	1,799,075.19	0.0025%
3140XDY26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9728	0.03	11/1/2051	821,656.19	1,983.75	952,199.77	979,392.97	0.0013%
3140XEC77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9993	0.04	7/1/2051	4,304,601.09	13,472.24	4,619,053.46	4,293,448.44	0.0067%
3140XEC77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9993	0.04	7/1/2051	16,934,245.88	52,999.62	18,171,297.48	16,492,497.32	0.0265%
3140XF4R9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0831	0.03	3/1/2052	819,215.85	2,309.00	923,600.94	852,813.60	0.0013%
3140XFAD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0003	0.02	12/1/2036	8,114,913.40	11,430.68	9,144,547.37	8,523,473.83	0.0127%
3140XFJ85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0286	0.02	1/1/2052	1,915,506.68	3,836.25	2,301,749.64	2,252,882.18	0.0030%
3140XFKA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0288	0.02	1/1/2052	826,790.76	1,668.72	1,001,231.24	979,020.60	0.0013%
3140XFLM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0331	0.03	1/1/2052	4,200,066.54	11,805.00	4,721,999.59	4,533,490.94	0.0066%
3140XFPJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0424	0.03	1/1/2052	422,679.55	1,013.01	486,242.61	487,743.39	0.0007%
3140XFPY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0438	0.03	12/1/2051	7,136,300.96	17,187.64	8,250,065.40	8,099,583.73	0.0112%
3140XFQ61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0476	0.02	2/1/2052	5,862,328.34	11,748.57	7,049,144.17	6,629,714.72	0.0092%
3140XFQS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0464	0.02	1/1/2052	1,065,129.05	2,145.91	1,287,547.23	1,241,892.81	0.0017%
3140XFRL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0490	0.02	1/1/2052	782,293.08	1,593.49	956,092.44	889,432.26	0.0012%
3140XFU74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0605	0.03	2/1/2052	1,436,938.02	3,472.80	1,666,946.38	1,643,054.71	0.0023%
3140XFVZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0631	0.03	2/1/2052	255,013.80	716.76	286,703.07	288,314.67	0.0004%
3140XFWT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0657	0.03	2/1/2052	7,170,510.52	17,277.77	8,293,331.96	8,135,613.53	0.0112%
3140FXA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0672	0.02	1/1/2051	6,523,382.91	13,166.48	7,899,889.90	6,467,686.42	0.0102%
3140XFY39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0729	0.04	2/1/2052	15,404,045.66	48,766.99	16,720,112.10	16,623,031.38	0.0241%
3140XFY47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0730	0.04	2/1/2051	5,372,818.92	18,773.30	5,631,989.15	5,500,582.53	0.0084%
3140XFZZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0759	0.04	2/1/2052	1,937,092.97	6,076.46	2,083,358.91	2,155,067.79	0.0030%
3140XG3N7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1704	0.04	5/1/2052	4,751,351.11	16,536.84	4,961,050.86	4,953,621.92	0.0074%
3140XG4Q9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1730	0.03	4/1/2037	5,196,409.71	11,609.65	5,572,630.00	5,411,067.78	0.0081%
3140XGB32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0957	0.03	3/1/2052	238,689.54	671.29	268,514.12	261,768.09	0.0004%
3140XGC98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0995	0.03	3/1/2042	508,564.03	1,187.21	569,861.51	500,385.03	0.0008%
3140XGDU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1014	0.02	2/1/2052	68,445.27	137.11	82,266.00	77,298.26	0.0001%
3140XGDK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1037	0.04	1/1/2052	5,375,247.56	16,865.15	5,782,337.41	5,753,075.90	0.0084%
3140XGFY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1082	0.03	3/1/2052	375,885.01	898.79	431,421.28	418,732.51	0.0006%
3140XGGW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1112	0.02	3/1/2052	344,375.94	687.33	412,395.02	389,069.80	0.0005%
3140XGHK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1133	0.04	5/1/2052	6,846,274.93	23,808.62	7,142,586.34	6,838,730.31	0.0107%
3140XGJ75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1185	0.04	4/1/2052	12,635,730.05	39,979.38	13,707,214.66	13,610,228.59	0.0198%
3140XGJ75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1185	0.04	4/1/2052	11,156,578.59	35,299.35	12,102,634.11	12,048,559.32	0.0175%
3140XGKP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1201	0.03	1/1/2050	389,870.03	1,096.89	438,757.10	419,355.87	0.0006%
3140XGLH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1227	0.03	4/1/2052	75,108.43	209.69	83,874.25	70,707.47	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140XGLJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1228	0.03	3/1/2052	1,125,788.90	3,151.93	1,260,773.22	1,196,926.83	0.0018%
3140XGNF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1289	0.03	3/1/2052	72,120.08	199.61	79,844.28	76,488.59	0.0001%
3140XGR43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1406	0.02	1/1/2052	150,242.43	305.63	183,380.82	135,406.78	0.0002%
3140XGRR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1395	0.04	4/1/2052	4,200,391.16	14,621.58	4,386,475.40	4,460,839.60	0.0066%
3140XGSR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1427	0.03	2/1/2050	351,808.15	973.88	389,553.85	370,417.59	0.0006%
3140XGTL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1454	0.04	4/1/2052	462,396.69	1,457.77	499,805.17	484,065.94	0.0007%
3140XGTV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1463	0.04	5/1/2051	16,128,155.73	56,086.86	16,826,056.64	15,795,054.00	0.0253%
3140XGTV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1463	0.04	5/1/2051	19,626,563.07	68,252.83	20,475,847.80	19,222,689.50	0.0308%
3140XGUA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1476	0.03	3/1/2052	12,660,339.91	35,612.85	14,245,138.65	11,764,816.80	0.0198%
3140XGV55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1535	0.03	4/1/2052	737,252.14	2,064.26	825,704.46	786,554.24	0.0012%
3140XGWC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1542	0.03	4/1/2042	73,012.95	198.22	79,286.52	76,718.96	0.0001%
3140XGX38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1597	0.04	5/1/2052	5,502,552.65	17,269.61	5,921,010.79	5,758,312.28	0.0086%
3140XGX38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1597	0.04	5/1/2052	7,325,883.70	22,992.09	7,883,002.53	7,666,390.68	0.0115%
3140XGXU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1590	0.03	4/1/2052	7,447,487.45	17,999.15	8,639,591.10	7,177,218.00	0.0117%
3140XH2S5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2584	0.05	8/1/2052	478,333.86	1,820.61	485,495.02	490,923.01	0.0007%
3140XH4D6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2619	0.05	8/1/2052	6,164,289.70	25,828.82	6,198,915.92	6,044,359.69	0.0097%
3140XH5Y9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2662	0.05	7/1/2052	6,392,664.23	24,619.71	6,565,258.35	6,273,042.77	0.0100%
3140XH6W2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2684	0.04	7/1/2052	9,545,150.47	32,979.94	9,893,981.18	9,356,242.69	0.0150%
3140XH6W2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2684	0.04	7/1/2052	6,980,698.19	24,119.37	7,235,810.13	6,842,541.27	0.0109%
3140XH6X0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2685	0.04	8/1/2052	455,246.45	1,572.94	471,883.19	468,611.25	0.0007%
3140XH7L5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2698	0.05	8/1/2052	3,827,095.52	16,022.08	3,845,298.28	3,696,148.64	0.0060%
3140XHAD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1803	0.05	11/1/2049	2,545,662.26	9,537.58	2,543,355.61	2,502,900.87	0.0040%
3140XHBE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1836	0.03	5/1/2052	6,155,357.44	14,830.52	7,118,649.79	6,606,903.63	0.0096%
3140XHBZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1855	0.04	5/1/2052	798,820.97	2,783.30	834,990.21	834,740.05	0.0013%
3140XHCK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1873	0.03	5/1/2052	18,279,352.45	50,718.32	20,287,329.88	19,422,215.09	0.0287%
3140XHGX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2013	0.03	5/1/2037	1,058,457.71	2,765.85	1,106,339.25	1,092,141.85	0.0017%
3140XHHS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2040	0.02	2/1/2052	14,867,629.13	30,237.44	18,142,461.55	15,029,548.38	0.0233%
3140XHHV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2043	0.03	4/1/2052	6,103,780.66	14,784.07	7,096,352.44	6,493,643.97	0.0096%
3140XHHV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2043	0.03	4/1/2052	800,257.30	1,938.32	930,391.86	850,508.87	0.0013%
3140XHJF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2061	0.04	6/1/2052	6,871,781.72	24,010.74	7,203,221.83	6,843,762.52	0.0108%
3140XHK48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2114	0.05	6/1/2052	5,010,441.94	19,106.02	5,094,938.70	4,911,798.19	0.0079%
3140XHK63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2116	0.05	6/1/2052	5,022,324.30	19,232.65	5,128,707.18	4,933,154.70	0.0079%
3140XHLG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2126	0.04	6/1/2052	1,769,936.15	5,564.87	1,907,956.75	1,864,003.79	0.0028%
3140XHMF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2157	0.05	6/1/2052	7,452,882.11	28,393.80	7,571,679.18	7,623,576.77	0.0117%
3140XHMF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2157	0.05	6/1/2052	5,215,788.30	19,870.97	5,298,926.66	5,335,246.45	0.0082%
3140XHPA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2216	0.04	7/1/2052	3,023,081.24	10,562.99	3,168,897.92	3,157,470.67	0.0047%
3140XHPS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2232	0.04	3/1/2052	13,001,526.63	40,746.44	13,970,206.95	12,950,189.41	0.0204%
3140XHPS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2232	0.04	3/1/2052	15,395,965.90	48,250.55	16,543,044.21	15,335,163.62	0.0241%
3140XHQF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2253	0.04	4/1/2050	7,189,592.01	22,483.23	7,708,537.45	6,956,827.16	0.0113%
3140XHRT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2297	0.04	10/1/2050	4,370,092.99	13,687.44	4,692,837.54	4,360,565.40	0.0088%
3140XHRX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2301	0.04	2/1/2052	4,231,534.53	13,281.96	4,553,816.26	4,204,303.73	0.0066%
3140XHSM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2323	0.04	7/1/2052	641,681.94	2,244.22	673,265.60	663,347.80	0.0010%
3140XHW37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2465	0.05	5/1/2047	5,527,821.45	20,710.62	5,522,832.06	5,421,864.80	0.0087%
3140XHWA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2440	0.05	7/1/2052	1,778,544.59	6,810.82	1,816,218.65	1,840,323.88	0.0028%
3140XHWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2462	0.03	2/1/2052	9,665,101.38	27,059.84	10,823,936.12	9,900,183.90	0.0151%
3140XHX28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2496	0.05	8/1/2052	5,680,274.15	21,852.26	5,827,269.83	5,599,742.10	0.0089%
3140XHXF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2477	0.03	5/1/2052	8,188,409.47	19,646.94	9,430,530.59	8,132,594.26	0.0128%
3140XHZ67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2564	0.05	8/1/2052	1,743,456.01	7,304.79	1,753,149.56	1,789,792.22	0.0027%
3140XJ4S9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3532	0.02	3/1/2052	9,234,136.74	18,623.12	11,173,869.27	9,511,214.01	0.0145%
3140XJB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2740	0.04	6/1/2049	2,369,549.38	7,409.02	2,540,234.52	2,498,704.76	0.0037%
3140XJC43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2790	0.05	10/1/2052	1,333,049.32	4,988.75	1,340,991.22	1,340,991.22	0.0021%
3140XJEX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2849	0.03	1/1/2052	10,767,138.84	26,033.67	12,496,161.33	11,021,773.87	0.0169%
3140XJLC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3022	0.04	10/1/2052	4,178,217.03	14,603.45	4,381,034.02	4,116,123.92	0.0065%
3140XJNJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3092	0.03	4/1/2052	8,229,795.95	19,926.34	9,564,643.19	8,268,738.19	0.0129%
3140XJQE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3152	0.05	8/1/2052	5,943,262.16	22,756.63	6,068,435.98	6,023,893.71	0.0093%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140XJQE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3152	0.05	8/1/2052	3,499,975.59	13,401.34	3,573,690.21	3,505,773.78	0.0055%
3140XJR88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3210	0.05	9/1/2052	1,144,519.37	4,771.86	1,145,245.40	1,133,741.99	0.0018%
3140XJRY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3202	0.02	7/1/2051	9,274,463.00	18,710.87	11,226,519.83	9,334,835.04	0.0145%
3140XJSJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3220	0.06	12/1/2052	946,266.72	4,292.52	936,548.84	937,547.64	0.0015%
3140XJUR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3291	0.06	12/1/2052	8,469,147.54	38,415.56	8,381,576.25	8,382,857.56	0.0133%
3140XJW25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3364	0.03	4/1/2052	7,562,203.94	21,030.27	8,412,107.42	7,551,446.16	0.0119%
3140XJYF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3409	0.06	12/1/2052	7,412,657.78	33,583.44	7,327,295.59	7,477,662.27	0.0116%
3140XK6V7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4483	0.05	4/1/2053	4,947,994.76	20,587.89	4,941,093.98	4,772,110.37	0.0078%
3140XKAX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3621	0.03	11/1/2051	8,220,171.63	19,824.12	9,515,579.63	8,221,902.85	0.0129%
3140XKAY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3622	0.03	2/1/2052	10,496,605.48	25,359.78	12,172,695.31	10,710,444.30	0.0165%
3140XKCF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3669	0.04	3/1/2046	8,141,193.77	27,773.04	8,331,911.39	8,217,673.92	0.0128%
3140XKCL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3674	0.03	2/1/2052	5,170,746.40	14,337.72	5,735,087.82	5,297,086.18	0.0081%
3140XKES5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3744	0.02	7/1/2051	1,532,786.61	3,101.65	1,860,991.03	1,520,792.69	0.0024%
3140XKFG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3766	0.02	3/1/2052	7,005,924.40	14,074.38	8,444,625.55	7,244,763.94	0.0110%
3140XKGB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3793	0.04	7/1/2047	4,438,401.71	13,740.19	4,710,922.70	4,473,399.37	0.0070%
3140XKGT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3809	0.05	11/1/2052	10,826,336.35	41,678.29	11,114,209.84	10,938,135.84	0.0170%
3140XKGT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3809	0.05	11/1/2052	9,600,063.84	36,957.49	9,855,330.60	9,703,363.11	0.0150%
3140XKLF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3925	0.06	3/1/2053	14,237,155.71	64,360.85	14,042,366.18	14,083,209.13	0.0223%
3140XKLF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3925	0.06	3/1/2053	11,185,106.93	50,563.68	11,032,074.84	11,063,292.49	0.0175%
3140XKMC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3954	0.04	8/1/2052	1,053,993.26	3,322.75	1,139,230.01	1,069,897.70	0.0017%
3140XKNS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4000	0.06	7/1/2041	168,722.81	803.58	160,716.18	167,796.92	0.0003%
3140XKQC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4050	0.04	3/1/2038	5,643,664.86	18,986.44	5,695,932.27	5,681,025.78	0.0088%
3140XKRL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4090	0.03	5/1/2042	227,107.76	600.32	240,127.79	215,267.77	0.0004%
3140XKSC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4114	0.05	3/1/2053	10,879,830.75	41,948.87	11,186,366.50	10,933,117.48	0.0171%
3140XKSG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4118	0.05	3/1/2053	8,221,180.77	34,206.23	8,209,496.11	8,076,502.72	0.0129%
3140XKU73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4205	0.03	3/1/2053	780,858.24	1,895.24	909,717.34	701,067.18	0.0012%
3140XKVR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4223	0.05	5/1/2047	9,226,624.52	34,702.87	9,254,099.02	9,149,788.48	0.0145%
3140XKVX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4229	0.04	4/1/2053	7,214,532.44	25,304.56	7,591,368.74	7,185,970.29	0.0113%
3140XL2S6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5284	0.04	9/1/2050	24,395,272.41	76,469.94	26,218,265.37	23,695,443.43	0.0382%
3140XL2S6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5284	0.04	9/1/2050	19,365,929.99	60,704.86	20,813,093.74	19,100,804.14	0.0304%
3140XLCH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4571	0.06	5/1/2053	20,057,963.83	90,981.71	19,850,555.89	19,981,682.80	0.0314%
3140XLCH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4571	0.06	5/1/2053	14,230,886.96	64,550.45	14,083,733.50	14,176,765.66	0.0223%
3140XLD C9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4598	0.06	5/1/2053	257,284.47	1,246.39	249,277.94	253,364.55	0.0004%
3140XLD T2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4613	0.06	6/1/2053	852,359.47	4,934.80	986,959.47	851,794.92	0.0013%
3140XLE38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4653	0.06	5/1/2053	4,971,957.51	22,629.14	4,937,267.72	4,889,794.59	0.0078%
3140XLP G7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4922	0.03	6/1/2051	8,583,251.01	23,779.04	9,511,615.08	8,373,367.34	0.0135%
3140XLP Y8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4938	0.05	6/1/2053	3,773,828.56	15,728.33	3,774,799.48	3,687,099.61	0.0059%
3140XLT W8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5064	0.06	6/1/2053	6,547,574.90	29,753.64	6,491,702.76	6,430,003.18	0.0103%
3140XLU Y2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5098	0.03	5/1/2052	1,748,488.99	4,852.45	1,940,981.95	1,697,075.94	0.0027%
3140XLW V5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5171	0.03	12/1/2051	1,815,380.56	5,053.09	2,021,235.85	1,780,282.59	0.0028%
3140XLX H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5179	0.05	6/1/2053	533,879.20	2,218.76	532,503.46	492,677.10	0.0008%
3140XLY 77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5233	0.06	7/1/2053	15,100,019.88	73,833.53	14,766,706.37	14,721,110.67	0.0237%
3140XLY 77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5233	0.06	7/1/2053	6,966,983.03	34,065.98	6,813,195.84	6,792,158.40	0.0109%
3140XLY M4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5215	0.05	12/1/2052	8,908,985.02	33,856.93	9,028,514.88	8,207,291.34	0.0140%
3140XM5 S1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6256	0.04	8/1/2052	20,106,977.91	63,632.60	21,816,890.91	19,189,848.86	0.0315%
3140XMAB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5401	0.06	8/1/2053	12,956,712.14	62,811.91	12,562,381.13	12,676,670.45	0.0203%
3140XMAB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5401	0.06	8/1/2053	14,972,819.21	72,585.65	14,517,129.00	14,649,201.26	0.0235%
3140XMC79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5493	0.03	7/1/2052	20,668,547.46	50,184.83	24,088,719.22	19,205,583.90	0.0324%
3140XMC95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5495	0.03	3/1/2047	2,889,560.00	6,905.39	3,314,589.48	2,814,004.08	0.0045%
3140XMF76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5589	0.06	7/1/2053	22,948,929.40	103,757.16	22,637,925.95	22,767,796.11	0.0360%
3140XMF76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5589	0.06	7/1/2053	16,439,777.44	74,327.85	16,216,985.89	16,310,019.12	0.0258%
3140XMG P5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5605	0.02	7/1/2036	3,811,280.72	6,988.48	4,193,089.06	3,671,148.09	0.0060%
3140XMH82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5654	0.05	8/1/2053	6,863,484.22	28,776.28	6,906,306.56	6,654,913.27	0.0108%
3140XMK W5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5708	0.05	6/1/2053	182,493.59	758.13	181,951.49	170,439.56	0.0003%
3140XMM W3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5772	0.05	6/1/2053	5,462,973.52	22,880.08	5,491,219.86	5,248,366.57	0.0086%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140XMQ66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5876	0.03	5/1/2052	161,611.80	390.88	187,621.64	159,336.44	0.0003%
3140XMQA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5848	0.03	12/1/2051	2,089,240.12	5,038.52	2,418,489.37	2,047,799.18	0.0033%
3140XMSS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS5928	0.03	1/1/2052	5,399,477.91	13,021.67	6,250,401.30	5,025,275.23	0.0085%
3140XMV78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6037	0.03	7/1/2053	7,513,956.14	18,345.02	8,805,607.99	6,815,811.13	0.0118%
3140XMY34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6129	0.02	6/1/2042	2,254,809.16	4,354.93	2,612,959.13	2,056,166.86	0.0035%
3140XN6G4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7170	0.02	8/1/2042	1,077,471.95	2,077.13	1,246,275.78	1,052,198.25	0.0017%
3140XNHK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6533	0.06	6/1/2053	52,922,098.36	256,557.91	51,311,581.75	52,451,459.51	0.0830%
3140XNK60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6616	0.06	6/1/2053	17,751,451.94	86,844.38	17,368,876.04	17,643,442.85	0.0278%
3140XNK60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6616	0.06	6/1/2053	13,521,795.50	66,151.88	13,230,376.35	13,439,521.66	0.0212%
3140XNKL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6598	0.04	8/1/2052	16,488,474.14	52,225.76	17,905,974.85	16,230,855.59	0.0258%
3140XNN26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6708	0.04	7/1/2051	164,738.70	575.25	172,575.03	163,439.49	0.0003%
3140XNN75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6713	0.05	1/1/2054	180,242.12	681.18	181,647.21	180,154.58	0.0003%
3140XNNH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6691	0.02	1/1/2044	7,106,287.39	10,660.85	8,528,676.42	7,043,908.12	0.0111%
3140XNNM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6695	0.03	1/1/2054	8,932,360.11	21,283.58	10,216,118.59	8,881,443.05	0.0140%
3140XNNP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6697	0.03	1/1/2054	8,588,289.51	20,534.38	9,856,503.89	8,532,331.81	0.0135%
3140XNNQ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6698	0.03	11/1/2051	12,365,371.62	29,540.20	14,179,297.37	12,277,137.66	0.0194%
3140XNNR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6699	0.03	1/1/2054	797,620.53	1,913.97	918,707.53	793,021.23	0.0013%
3140XNNT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6701	0.03	1/1/2054	4,426,276.00	12,064.93	4,825,972.92	4,427,623.83	0.0069%
3140XNNU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6702	0.03	1/1/2054	1,562,254.75	4,273.03	1,709,210.27	1,559,941.42	0.0024%
3140XNNV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6703	0.03	1/1/2054	6,812.82	18.72	7,489.06	6,790.64	0.0000%
3140XNNX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6705	0.04	1/1/2054	602,203.01	1,860.55	637,903.12	601,174.03	0.0009%
3140XNNZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6707	0.04	1/1/2054	64,284.59	200.32	68,682.23	64,375.59	0.0001%
3140XNPA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6716	0.06	1/1/2054	3,021,729.79	14,690.85	2,938,170.05	3,011,302.80	0.0047%
3140XNPB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6717	0.06	1/1/2054	2,548,508.65	12,478.61	2,495,722.49	2,536,303.00	0.0040%
3140XNVW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6928	0.03	5/1/2052	10,202,980.78	24,712.85	11,862,166.99	9,850,478.48	0.0160%
3140XNVF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6945	0.03	4/1/2042	1,357,329.71	3,159.58	1,516,599.01	1,336,317.42	0.0021%
3140XNVU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS6958	0.05	9/1/2053	8,829,831.21	36,793.14	8,830,354.50	8,676,970.84	0.0138%
3140XNY73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7033	0.06	8/1/2053	29,456,673.26	143,843.29	28,768,658.99	29,014,301.71	0.0462%
3140XNZ56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7063	0.03	10/1/2053	5,069,247.71	14,287.89	5,715,156.53	4,872,613.37	0.0079%
3140XNZH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7043	0.07	1/1/2054	33,365,961.48	173,705.39	32,068,687.82	32,965,360.83	0.0523%
3140XPDD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7299	0.03	5/1/2052	226,830.42	631.98	252,792.79	219,285.65	0.0004%
3140XPFX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7381	0.04	9/1/2052	1,086,259.38	3,421.05	1,172,929.86	1,082,351.20	0.0017%
3140XPJ52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7419	0.02	8/1/2042	415,791.02	802.86	481,714.73	405,942.14	0.0007%
3140XPPJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7624	0.07	3/1/2054	885,942.20	4,632.32	855,196.64	879,406.82	0.0014%
3140XPSD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7715	0.06	5/1/2054	4,179,831.48	20,324.84	4,064,968.71	4,116,851.85	0.0066%
3140XPTL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7754	0.04	7/1/2053	26,940,259.03	94,657.84	28,397,352.16	25,476,988.84	0.0422%
3140XPVQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7822	0.02	3/1/2052	16,450,359.80	32,919.71	19,751,826.91	15,386,904.54	0.0258%
3140XPXY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7894	0.06	6/1/2054	5,378,812.24	26,169.91	5,233,982.76	5,292,641.52	0.0084%
3140XPZ36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS7961	0.06	5/1/2054	1,916,551.32	8,705.57	1,899,397.46	1,890,454.35	0.0030%
3140XQBQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS8146	0.04	7/1/2052	20,068,509.74	70,350.88	21,105,262.94	19,509,660.13	0.0315%
3140XQVA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS8708	0.04	8/1/2051	7,575,199.10	26,418.18	7,925,454.00	7,630,870.81	0.0119%
3140XTAK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FP0009	0.06	2/1/2052	555,108.78	2,494.22	544,194.54	604,033.61	0.0009%
3140XTAN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FP0012	0.03	6/1/2052	382,027.19	1,054.80	421,918.45	365,766.76	0.0006%
3140XTCP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FP0077	0.04	5/1/2050	1,484,275.23	4,655.11	1,596,039.23	1,488,804.48	0.0023%
3140YXNB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DA9385	0.07	2/1/2054	411,337.12	2,133.85	393,941.73	409,383.00	0.0006%
3140YXNY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0DA9406	0.07	3/1/2054	90,192.89	468.04	86,407.97	89,456.93	0.0001%
31410C6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0885667	0.07	10/1/2036	1,663.58	8.68	1,601.96	1,623.73	0.0000%
31410CYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0885506	0.06	7/1/2036	16,582.16	79.73	15,945.47	17,409.12	0.0000%
31410DNC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0886087	0.07	7/1/2036	107,587.24	555.36	102,527.78	103,013.27	0.0002%
31410ECX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0886686	0.08	8/1/2036	160,862.77	984.75	155,649.91	156,116.10	0.0003%
31410EM88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0886983	0.07	6/1/2036	1,621.21	9.88	1,595.79	1,595.80	0.0000%
31410F6D2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888368	0.07	3/1/2037	64,992.47	364.48	62,483.08	68,124.80	0.0001%
31410FME2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0887857	0.06	11/1/2036	0,915.30	4.46	891.61	974.40	0.0000%
31410FSX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888034	0.07	8/1/2036	13,742.94	71.96	13,284.68	14,665.82	0.0000%
31410FUP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888090	0.06	1/1/2037	59,203.88	263.69	57,533.32	57,126.00	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31410FUZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888100	0.06	9/1/2036	306,907.19	1,369.69	298,841.60	313,085.98	0.0005%
31410FXB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888174	0.06	6/1/2035	197,708.45	880.26	192,057.07	190,983.42	0.0003%
31410G4C4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889219	0.06	3/1/2038	4,394.60	20.80	4,159.88	4,560.98	0.0000%
31410GDH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888504	0.07	4/1/2034	77,088.66	431.34	75,222.45	75,222.47	0.0001%
31410GDN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888509	0.07	6/1/2033	2,575.76	14.60	2,508.23	2,508.20	0.0000%
31410GER0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888544	0.07	8/1/2036	73,853.21	386.47	71,347.56	78,765.09	0.0001%
31410GFF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888566	0.06	1/1/2037	432,822.56	1,924.01	419,783.04	420,770.94	0.0007%
31410GHN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888637	0.06	9/1/2037	48,117.72	229.13	45,826.82	49,052.91	0.0001%
31410GPR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888832	0.07	11/1/2037	64,117.67	329.68	60,864.66	65,889.00	0.0001%
31410GTY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888967	0.06	12/1/2037	2,904.05	13.83	2,765.62	2,841.05	0.0000%
31410GYN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889117	0.05	10/1/2035	45,182.77	184.81	44,355.08	46,423.07	0.0001%
31410GZ55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889164	0.06	2/1/2038	106,221.64	506.08	101,216.40	108,376.39	0.0002%
31410KCG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889371	0.06	1/1/2038	11,646.52	55.46	11,091.39	12,155.03	0.0000%
31410KEN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889441	0.06	5/1/2038	171,712.91	768.69	167,713.78	172,004.72	0.0003%
31410KGP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889506	0.06	3/1/2037	31,328.96	149.19	29,837.47	32,446.46	0.0000%
31410KJY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889579	0.06	5/1/2038	18,120.97	86.32	17,264.22	18,258.44	0.0000%
31410KLN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889633	0.06	8/1/2037	223,919.90	995.38	217,173.69	230,271.83	0.0004%
31410KLN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889641	0.06	8/1/2037	288,135.00	1,284.89	280,339.80	294,852.12	0.0005%
31410KNN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889697	0.06	7/1/2038	37,623.36	179.50	35,899.06	39,402.82	0.0001%
31410KPS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889733	0.06	7/1/2038	2,016.47	9.61	1,922.93	2,110.39	0.0000%
31410KPS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889733	0.06	7/1/2038	124,168.44	592.04	118,408.65	128,257.73	0.0002%
31410KTP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889858	0.06	7/1/2038	0,209.53	0.93	202.67	207.81	0.0000%
31410KW75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889970	0.05	12/1/2036	287,547.65	1,176.03	282,246.12	288,131.01	0.0005%
31410KWQ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889955	0.06	10/1/2038	256,755.63	1,149.03	250,698.00	257,282.08	0.0004%
31410KXQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889987	0.06	8/1/2038	2,488.10	11.03	2,406.62	2,470.92	0.0000%
31410LBD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890236	0.05	8/1/2040	225,208.50	843.77	225,004.71	233,659.51	0.0004%
31410LFB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890362	0.05	8/1/2041	137,321.71	514.49	137,197.32	149,178.23	0.0002%
31410LN57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890612	0.03	7/1/2029	7,791.55	20.00	8,000.61	8,147.10	0.0000%
31410LNV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890604	0.05	10/1/2044	189,900.86	717.12	191,232.30	205,867.02	0.0003%
31410LR46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890707	0.03	2/1/2031	844,671.37	1,841.87	884,096.54	893,877.83	0.0013%
31410LTX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890766	0.04	8/1/2046	1,699,229.83	5,788.16	1,736,448.56	1,831,026.16	0.0027%
31410LVP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890822	0.03	12/1/2032	158,689.79	411.45	164,579.32	164,405.47	0.0002%
31410LVU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890827	0.04	12/1/2037	65,481.10	199.33	68,342.08	73,181.31	0.0001%
31410MMX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0891474	0.06	4/1/2036	4,590.30	22.11	4,421.40	4,491.09	0.0000%
31410NJ41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0892283	0.07	9/1/2036	67,646.24	332.76	66,774.65	67,060.54	0.0001%
31410Q4J7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0894625	0.07	11/1/2036	7,982.77	41.60	7,679.37	7,785.22	0.0000%
31410SNP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0895998	0.07	7/1/2036	12,975.04	67.68	12,494.53	12,652.71	0.0000%
31410YQJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0901457	0.07	10/1/2036	3,183.08	16.56	3,056.50	3,098.13	0.0000%
31411AKM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0902200	0.07	11/1/2036	16,028.56	83.66	15,445.10	15,640.72	0.0000%
31411BQD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0903252	0.07	10/1/2036	1,887.90	9.76	1,801.76	1,826.51	0.0000%
31411CMU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0904071	0.06	11/1/2036	128,100.82	618.76	123,751.23	135,240.57	0.0002%
31411EYW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0906225	0.06	1/1/2037	0,240.17	1.06	232.30	238.20	0.0000%
31411G2D3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0908072	0.07	1/1/2037	20,286.61	105.62	19,499.65	20,490.33	0.0000%
31411GNS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0907701	0.06	2/1/2037	0,700.09	3.12	680.76	698.01	0.0000%
31411GST0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0907830	0.06	2/1/2037	52,409.08	253.39	50,677.30	50,886.01	0.0001%
31411J3E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0909897	0.06	3/1/2037	54,555.91	261.38	52,275.00	52,490.37	0.0001%
31411NWC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0912443	0.06	3/1/2037	0,067.95	0.30	65.72	66.65	0.0000%
31411RFD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0912864	0.06	2/1/2037	0,571.04	2.53	552.33	566.37	0.0000%
31411S7J9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0914497	0.06	3/1/2037	0,329.90	1.46	319.09	326.80	0.0000%
31411WXG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0916979	0.06	4/1/2037	0,203.19	0.90	196.53	201.54	0.0000%
31412LBJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928041	0.06	12/1/2036	0,572.91	2.54	554.15	568.00	0.0000%
31412LDY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928119	0.06	3/1/2037	1,057.85	4.69	1,023.22	1,049.19	0.0000%
31412LEH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928136	0.06	2/1/2037	0,041.25	0.18	39.90	39.98	0.0000%
31412MBF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928938	0.07	12/1/2037	4,092.66	23.01	3,944.05	4,374.24	0.0000%
31412MJ82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0929187	0.06	3/1/2038	63,335.23	283.03	61,752.85	66,035.45	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31412MJ82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0929187	0.06	3/1/2038	162,053.26	724.19	158,004.50	173,167.28	0.0003%
31412NP83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0930247	0.06	12/1/2038	2,977.59	13.20	2,880.03	2,954.08	0.0000%
31412NR24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0930305	0.06	12/1/2038	1,533.06	6.80	1,482.80	1,520.93	0.0000%
31412NRJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0930289	0.06	12/1/2038	129,289.10	573.16	125,052.87	137,077.20	0.0002%
31412STR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0933560	0.05	3/1/2038	12,851.07	48.15	12,839.52	12,227.46	0.0000%
31412TZM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0934648	0.07	11/1/2038	8,535.93	47.17	8,086.22	8,995.21	0.0000%
31412UEQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0934943	0.05	9/1/2039	5,276.29	19.77	5,271.53	5,378.34	0.0000%
31412UY53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0935532	0.05	8/1/2039	13,647.10	51.13	13,634.79	13,736.55	0.0000%
31412VB98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0935764	0.05	11/1/2024	0,227.40	0.85	227.90	228.06	0.0000%
31412XSX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0938034	0.06	7/1/2037	0,946.33	4.20	915.33	938.83	0.0000%
31413BLD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0940524	0.06	7/1/2037	0,659.11	2.95	643.15	696.99	0.0000%
31413DVA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0942609	0.08	7/1/2037	3,758.18	23.41	3,646.84	3,639.96	0.0000%
31413ECS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0942981	0.06	9/1/2037	1,290.20	6.16	1,232.44	1,349.30	0.0000%
31413JKQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0946803	0.07	9/1/2037	14,309.26	73.78	13,621.05	13,754.41	0.0000%
31413LTE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0948849	0.06	8/1/2037	80,817.84	386.13	77,226.72	77,775.53	0.0001%
31413TUG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0955183	0.07	11/1/2037	6,081.60	34.19	5,860.77	6,497.56	0.0000%
31413URG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0955987	0.07	10/1/2037	3,990.62	20.80	3,840.71	3,878.39	0.0000%
31413YL82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0959451	0.06	12/1/2037	61,464.84	293.18	58,636.40	64,266.90	0.0001%
31414AP63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0960445	0.06	1/1/2038	0,904.60	4.05	882.95	957.73	0.0000%
31414AWK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0960650	0.06	1/1/2038	45,645.31	204.22	44,557.45	47,449.63	0.0001%
31414DT48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963271	0.06	5/1/2038	0,792.23	3.51	766.27	785.57	0.0000%
31414DWU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963359	0.06	5/1/2038	1,820.45	8.70	1,739.59	1,788.35	0.0000%
31414DZP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963450	0.06	6/1/2038	1,510.02	7.19	1,438.59	1,479.05	0.0000%
31414E3F9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0964398	0.06	7/1/2038	4,678.37	22.30	4,460.47	4,586.04	0.0000%
31414E5L4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0964451	0.06	7/1/2038	0,110.01	0.49	106.65	108.37	0.0000%
31414EHG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963831	0.06	6/1/2038	0,056.10	0.25	54.26	54.25	0.0000%
31414EMG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963959	0.06	7/1/2038	0,071.64	0.32	69.29	69.59	0.0000%
31414KEZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0968252	0.07	2/1/2038	1,166.56	6.56	1,124.20	1,247.46	0.0000%
31414RLM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0973832	0.06	3/1/2038	0,805.62	3.59	782.32	801.92	0.0000%
31414SJM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0974669	0.05	3/1/2038	2,175.48	8.15	2,173.52	2,069.33	0.0000%
31415LMQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0983367	0.06	8/1/2038	1,110.45	5.30	1,060.77	1,090.71	0.0000%
31415MDW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0984017	0.06	6/1/2038	0,069.71	0.31	67.43	68.20	0.0000%
31415MN50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0984312	0.06	5/1/2038	198,779.33	947.79	189,558.76	207,975.95	0.0003%
31415PKH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0985096	0.06	12/1/2038	193,306.37	932.42	186,484.11	190,875.30	0.0003%
31415PKW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0985109	0.06	7/1/2038	0,146.04	0.65	141.25	143.15	0.0000%
31415PZX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0985558	0.06	6/1/2038	7,086.35	31.72	6,921.58	7,271.20	0.0000%
31415WAD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0991104	0.06	12/1/2038	2,903.76	12.87	2,808.60	2,880.76	0.0000%
31415WQA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0991549	0.07	11/1/2038	6,573.55	36.95	6,334.86	7,046.90	0.0000%
31415XH20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0992249	0.07	11/1/2038	5,079.66	28.56	4,895.21	5,445.15	0.0000%
31415YG78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0993122	0.06	1/1/2039	1,311.40	5.81	1,268.40	1,301.05	0.0000%
31416ARW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0994301	0.06	1/1/2039	1,102.47	4.89	1,066.35	1,095.29	0.0000%
31416BMV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995072	0.06	8/1/2038	24,384.79	108.97	23,775.33	25,455.49	0.0000%
31416BMV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995072	0.06	8/1/2038	30,480.99	136.21	29,719.16	31,484.66	0.0000%
31416BMW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995073	0.06	10/1/2037	11,741.28	55.91	11,181.78	12,245.01	0.0000%
31416BT65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995273	0.07	7/1/2035	4,620.67	24.44	4,556.15	4,585.21	0.0000%
31416BTG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995251	0.06	11/1/2038	31,299.36	149.07	29,813.01	32,003.60	0.0000%
31416CAF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995606	0.07	11/1/2036	9,435.17	52.27	9,174.74	9,217.64	0.0000%
31416CFA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995761	0.07	11/1/2038	271,578.33	1,408.80	260,086.18	283,634.99	0.0004%
31416CGK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995802	0.06	12/1/2035	484,844.43	2,163.81	472,103.33	504,672.78	0.0008%
31416CKG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995895	0.05	7/1/2039	17,458.31	71.08	17,059.66	17,724.94	0.0000%
31416H5F8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA0845	0.06	1/1/2039	10,535.31	46.70	10,190.00	10,452.42	0.0000%
31416H5Y7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA0862	0.05	1/1/2039	0,195.06	0.79	190.61	198.44	0.0000%
31416H6M2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA0875	0.06	1/1/2039	2,192.55	9.72	2,120.65	2,175.29	0.0000%
31416J4P3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1729	0.06	1/1/2039	13,739.39	60.91	13,288.93	13,801.85	0.0000%
31416JH20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1148	0.06	1/1/2039	0,392.46	1.74	379.64	389.38	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31416JYD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1607	0.06	1/1/2039	1,991.41	8.86	1,933.77	2,008.37	0.0000%
31416KA32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1825	0.06	1/1/2039	0,543.29	2.42	528.27	549.76	0.0000%
31416KD47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1922	0.06	1/1/2039	2,346.26	10.40	2,269.37	2,361.54	0.0000%
31416NST5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA5357	0.05	4/1/2039	9,362.90	35.08	9,354.44	9,423.54	0.0000%
31416NFG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA4666	0.05	5/1/2039	1,854.25	6.95	1,852.58	1,923.99	0.0000%
31416NJB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA4757	0.04	12/1/2040	15,277.57	52.19	15,658.39	15,603.02	0.0000%
31416RH63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA7452	0.05	5/1/2039	3,024.86	11.33	3,022.14	3,138.72	0.0000%
31416SFG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA8266	0.05	6/1/2039	3,595.98	13.47	3,592.73	3,731.58	0.0000%
31416T3D9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA9795	0.05	7/1/2039	18,064.67	67.68	18,048.36	18,182.63	0.0000%
31416WLL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1230	0.05	7/1/2040	95,231.76	387.73	93,056.04	99,976.94	0.0001%
31416WP55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1343	0.05	8/1/2040	19,714.00	73.86	19,696.18	20,386.30	0.0000%
31416WP63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1344	0.05	8/1/2040	32,299.91	121.02	32,270.69	33,381.08	0.0001%
31416WT36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1469	0.05	9/1/2040	1,557.95	5.84	1,556.54	1,647.18	0.0000%
31416XAB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1801	0.04	11/1/2040	296,464.76	1,011.38	303,413.12	312,974.64	0.0005%
31416YJD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB2959	0.05	7/1/2040	75,345.27	284.88	75,967.41	81,628.12	0.0001%
31416YLG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3026	0.04	5/1/2041	208,259.25	710.47	213,140.64	221,637.60	0.0003%
31416YLG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3026	0.04	5/1/2041	8,818.63	30.08	9,025.33	9,347.36	0.0000%
31416YT57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3271	0.05	7/1/2041	851,929.55	3,191.84	851,157.67	924,232.53	0.0013%
31416YYV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3423	0.05	8/1/2041	143,088.48	536.10	142,958.82	148,528.55	0.0002%
31416YZ92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3467	0.05	2/1/2035	540,005.17	2,068.95	552,718.69	582,279.90	0.0008%
31417ACZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3687	0.04	10/1/2041	81,900.38	279.40	83,820.50	87,033.27	0.0001%
31417AEK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3737	0.04	10/1/2041	366,229.57	1,134.32	388,909.04	403,233.43	0.0006%
31417AJS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3872	0.04	11/1/2041	190,421.24	649.62	194,884.88	201,050.65	0.0003%
31417AKQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3902	0.03	11/1/2026	88,319.47	225.05	90,018.91	90,914.41	0.0001%
31417AXN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB4284	0.04	1/1/2027	73,649.82	218.07	74,766.12	75,583.31	0.0001%
31417BF77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB4689	0.04	3/1/2042	133,918.40	415.05	142,302.17	149,157.11	0.0002%
31417BXH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB5179	0.04	5/1/2042	185,233.56	573.33	196,569.62	194,729.84	0.0003%
31417BZ91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB5267	0.04	5/1/2042	607,618.53	2,078.10	623,430.48	656,692.09	0.0010%
31417C4P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6229	0.04	9/1/2042	256,565.52	795.87	272,869.01	285,438.58	0.0004%
31417DHA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6524	0.04	10/1/2042	230,743.70	715.77	245,406.67	253,358.86	0.0004%
31417DMU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6670	0.03	10/1/2042	292,971.86	798.78	319,512.05	328,896.44	0.0005%
31417DNB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6685	0.03	10/1/2042	432,001.34	1,178.11	471,243.97	477,688.92	0.0007%
31417DSW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6832	0.04	11/1/2042	169,021.31	524.30	179,761.61	185,082.39	0.0003%
31417DTR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6859	0.04	11/1/2042	181,287.51	562.35	192,806.12	200,081.24	0.0003%
31417DV42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6934	0.04	11/1/2042	291,146.01	903.13	309,644.97	318,830.65	0.0005%
31417ECK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7273	0.03	12/1/2042	407,579.97	1,111.51	444,602.57	457,002.74	0.0006%
31417EEQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7342	0.03	12/1/2032	156,165.74	407.26	162,903.69	167,420.93	0.0002%
31417EWF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7845	0.03	2/1/2043	242,327.58	660.85	264,341.67	273,497.28	0.0004%
31417FDC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8198	0.05	9/1/2035	10,501.99	39.49	10,529.46	11,195.14	0.0000%
31417FSB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8613	0.03	3/1/2043	25,819.15	70.41	28,164.90	28,980.53	0.0000%
31417FXM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8783	0.04	3/1/2043	872,575.54	2,695.46	924,156.78	918,264.14	0.0014%
31417FY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8826	0.03	3/1/2043	249,819.20	681.29	272,517.32	277,842.93	0.0004%
31417GEZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9151	0.04	4/1/2043	146,483.13	454.40	155,795.40	160,552.09	0.0002%
31417GH58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9251	0.03	5/1/2043	16,030.94	43.63	17,451.61	18,057.30	0.0000%
31417GL95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9351	0.03	5/1/2043	39,540.54	107.83	43,133.32	44,611.25	0.0001%
31417GLX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9341	0.03	5/1/2043	88,924.87	242.51	97,003.79	96,078.88	0.0001%
31417GM29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9376	0.04	5/1/2043	36,877.79	114.40	39,222.35	40,281.94	0.0001%
31417GMS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9368	0.04	5/1/2043	431,143.74	1,337.46	458,557.52	465,373.81	0.0007%
31417GMW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9372	0.04	5/1/2043	698,605.17	2,167.15	743,022.40	772,350.71	0.0011%
31417GUR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9591	0.04	6/1/2043	62,779.15	215.19	64,556.86	68,062.93	0.0001%
31417GW93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9671	0.04	6/1/2043	106,914.48	331.66	113,711.33	116,787.71	0.0002%
31417GZX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9757	0.04	6/1/2043	116,944.60	362.77	124,379.90	128,155.38	0.0002%
31417HBG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9938	0.03	7/1/2028	2,647.40	6.79	2,714.92	2,759.78	0.0000%
31417HCS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9980	0.04	7/1/2043	123,823.75	384.12	131,697.02	131,436.59	0.0002%
31417KL47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC1246	0.05	8/1/2039	10,117.11	37.90	10,107.98	10,312.18	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31417KXH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC1579	0.05	8/1/2039	27,056.23	101.37	27,031.81	27,577.80	0.0000%
31417L5F8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC2645	0.05	10/1/2039	313,057.76	1,179.59	314,558.54	331,045.19	0.0005%
31417MH71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC2953	0.05	9/1/2039	27,737.85	103.92	27,712.80	28,714.32	0.0000%
31417NL41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC3946	0.05	1/1/2040	2,793.05	10.52	2,806.53	2,849.57	0.0000%
31417QN83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC4914	0.05	12/1/2024	0,160.64	0.60	161.00	161.16	0.0000%
31417QUG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC5082	0.05	10/1/2039	50,667.80	189.59	50,556.59	50,935.60	0.0001%
31417S5V8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6259	0.05	12/1/2024	0,416.62	1.57	417.54	417.97	0.0000%
31417SBL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC5442	0.05	11/1/2039	6,994.55	26.21	6,988.24	7,205.78	0.0000%
31417SYF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6109	0.05	11/1/2024	0,160.47	0.60	160.83	160.95	0.0000%
31417TKN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6600	0.05	11/1/2024	0,162.14	0.61	162.49	162.60	0.0000%
31417TL97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6651	0.05	12/1/2039	17,912.75	67.11	17,896.55	18,031.50	0.0000%
31417TQE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6752	0.05	1/1/2040	25,475.06	95.42	25,444.60	25,636.86	0.0000%
31417UCM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC7275	0.05	11/1/2024	0,194.01	0.73	194.44	194.57	0.0000%
31417UCN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC7276	0.05	11/1/2024	0,201.22	0.76	201.66	201.80	0.0000%
31417UP41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC7642	0.05	11/1/2024	0,083.41	0.31	83.59	83.65	0.0000%
31417VDP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC8209	0.05	12/1/2024	2,432.20	9.14	2,437.57	2,441.14	0.0000%
31417VQW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC8568	0.05	1/1/2040	1,398.63	5.24	1,397.37	1,477.00	0.0000%
31417VY64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC8832	0.05	12/1/2039	4,256.97	15.94	4,251.88	4,316.94	0.0000%
31417Y2J5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0776	0.05	6/1/2031	25,046.29	93.73	24,994.75	25,634.28	0.0000%
31417Y2Y2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0790	0.05	7/1/2041	2,438.79	9.14	2,436.58	2,581.20	0.0000%
31417YLA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0320	0.05	2/1/2030	48,115.87	198.40	47,617.18	49,781.53	0.0001%
31417YSU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0530	0.05	8/1/2030	23,759.74	97.66	23,438.74	24,562.99	0.0000%
31417YY84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0734	0.05	5/1/2031	74,959.33	280.62	74,831.24	76,730.21	0.0001%
31417YYC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0706	0.05	4/1/2031	21,076.39	78.86	21,029.93	21,558.07	0.0000%
31418A2X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1689	0.04	12/1/2033	3,034,452.19	10,219.33	3,065,799.00	3,171,522.98	0.0048%
31418A3V8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1711	0.05	12/1/2043	71,402.72	269.85	71,959.21	76,994.20	0.0001%
31418A5H7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1747	0.04	1/1/2029	257,266.41	764.19	262,006.46	266,509.37	0.0004%
31418AAP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0913	0.05	11/1/2031	31,482.36	117.58	31,353.61	32,418.03	0.0000%
31418ABH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0939	0.05	12/1/2031	32,641.84	122.11	32,563.71	33,684.07	0.0001%
31418ACE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0968	0.05	12/1/2031	8,150.55	30.44	8,116.95	8,396.34	0.0000%
31418AJT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1173	0.04	9/1/2042	432,806.65	1,484.00	445,198.85	474,125.82	0.0007%
31418AJX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1177	0.04	9/1/2042	40,711.57	126.29	43,298.42	44,603.98	0.0001%
31418AKZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1211	0.03	10/1/2027	123,865.32	316.83	126,733.71	127,846.69	0.0002%
31418AL97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1251	0.04	11/1/2042	355,234.91	1,101.94	377,806.93	392,550.40	0.0006%
31418ALB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1221	0.05	9/1/2042	8,749.54	33.07	8,817.72	9,418.90	0.0000%
31418AM96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1283	0.04	12/1/2042	731,463.68	2,269.00	777,944.50	815,785.25	0.0011%
31418AMB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1253	0.04	11/1/2042	50,615.88	173.77	52,131.23	55,120.13	0.0001%
31418AQ35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1373	0.04	3/1/2043	16,819.18	52.17	17,888.48	18,763.11	0.0000%
31418AXL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1582	0.04	9/1/2043	229,359.71	711.50	243,942.32	243,430.58	0.0004%
31418AXV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1591	0.05	9/1/2043	92,272.73	348.72	92,991.90	99,486.70	0.0001%
31418AY36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1629	0.05	10/1/2043	80,368.62	303.73	80,995.02	86,660.12	0.0001%
31418AYP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1617	0.03	10/1/2028	10,788.95	27.67	11,068.62	11,197.67	0.0000%
31418AYW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1624	0.04	10/1/2028	5,098.29	15.13	5,187.96	5,274.27	0.0000%
31418AZ68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1664	0.05	11/1/2043	46,372.07	175.25	46,733.49	49,987.59	0.0001%
31418B2M7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2579	0.03	4/1/2036	174,444.85	459.56	183,824.28	192,341.57	0.0003%
31418B5Q5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2654	0.05	6/1/2046	312,361.53	1,180.48	314,795.94	340,353.13	0.0005%
31418B6G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2670	0.03	7/1/2046	567,719.56	1,558.99	623,594.87	628,502.58	0.0009%
31418B6J0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2672	0.03	7/1/2036	338,760.01	894.23	357,690.25	374,775.86	0.0005%
31418BD45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1922	0.04	6/1/2034	818,449.06	2,762.13	828,638.38	858,683.05	0.0013%
31418BGX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2013	0.05	7/1/2044	96,324.98	396.48	95,156.16	102,941.81	0.0002%
31418BKN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2100	0.05	11/1/2044	449,041.85	1,697.03	452,541.81	482,653.56	0.0007%
31418BKY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2110	0.04	12/1/2034	22,637.98	68.04	23,326.71	24,803.30	0.0000%
31418BLU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2138	0.04	1/1/2035	11,539.00	34.68	11,891.67	12,650.32	0.0000%
31418BPB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2217	0.04	3/1/2045	390,743.63	1,350.09	405,026.48	427,082.70	0.0006%
31418BPJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2224	0.05	3/1/2045	1,178,851.99	4,455.15	1,188,039.10	1,267,466.68	0.0018%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31418BSJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2320	0.03	7/1/2035	133,241.12	350.63	140,252.79	147,000.44	0.0002%
31418BTC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2346	0.04	6/1/2045	18,426.55	57.16	19,598.19	19,978.51	0.0000%
31418BUA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2376	0.04	8/1/2045	14,376.02	44.60	15,290.28	15,612.13	0.0000%
31418BVG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2414	0.04	10/1/2045	1,238,599.99	3,862.55	1,324,303.61	1,376,382.48	0.0019%
31418BVT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2425	0.03	10/1/2030	387,568.26	999.13	399,651.02	407,659.49	0.0006%
31418BYU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2522	0.04	2/1/2046	329,138.24	1,026.40	351,910.28	365,243.17	0.0005%
31418BYV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2523	0.03	2/1/2036	217,291.74	572.69	229,076.37	239,683.72	0.0003%
31418C3E2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3496	0.05	6/1/2048	559,546.41	2,127.81	567,415.86	610,427.27	0.0009%
31418C6A7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3564	0.05	11/1/2048	165,675.05	631.24	168,331.44	181,116.01	0.0003%
31418C7F5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3593	0.05	1/1/2049	407,465.87	1,551.12	413,632.39	445,070.79	0.0006%
31418CAF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2705	0.03	8/1/2046	726,485.67	2,004.01	801,602.30	827,370.80	0.0011%
31418CAF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2705	0.03	8/1/2046	601,229.52	1,658.49	663,395.01	694,876.19	0.0009%
31418CAH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2707	0.03	7/1/2036	634,339.08	1,675.02	670,008.67	703,196.37	0.0010%
31418CBT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2749	0.03	9/1/2036	112,874.52	254.62	122,215.21	126,256.94	0.0002%
31418CC77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2793	0.04	9/1/2046	47,576.54	147.59	50,602.25	51,677.54	0.0001%
31418CCH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2771	0.03	10/1/2046	523,035.00	1,437.83	575,133.32	590,045.83	0.0008%
31418CCK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2773	0.03	10/1/2036	776,049.59	2,051.71	820,684.41	861,522.00	0.0012%
31418CCT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2781	0.03	9/1/2046	143,940.29	340.76	163,563.11	157,531.87	0.0002%
31418CDL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2806	0.03	11/1/2046	563,773.46	1,557.37	622,948.54	614,044.67	0.0009%
31418CE67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2856	0.04	12/1/2036	1,447,589.82	4,882.44	1,464,733.20	1,522,512.03	0.0023%
31418CEE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2832	0.03	12/1/2036	561,857.30	1,485.37	594,148.06	623,422.78	0.0009%
31418CEJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2836	0.05	11/1/2046	19,693.60	74.43	19,847.10	20,675.52	0.0000%
31418CFD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2863	0.03	1/1/2047	497,624.59	1,370.84	548,337.61	528,449.94	0.0008%
31418CFD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2863	0.03	1/1/2047	959,329.69	2,642.74	1,057,095.18	1,059,818.29	0.0015%
31418CG32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2917	0.04	2/1/2047	27,586.57	85.57	29,339.89	30,416.68	0.0000%
31418CGE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2896	0.04	2/1/2047	83,395.24	260.52	89,322.29	88,531.44	0.0001%
31418CGY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2914	0.04	2/1/2037	1,312,256.55	4,424.87	1,327,459.51	1,374,724.21	0.0021%
31418CHQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2938	0.05	3/1/2047	3,036.50	11.52	3,071.76	3,184.43	0.0000%
31418CJU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2974	0.05	4/1/2047	4,504.50	17.02	4,539.62	4,729.81	0.0000%
31418CK45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3014	0.04	5/1/2027	146,844.47	435.02	149,149.67	150,778.17	0.0002%
31418CKH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2995	0.04	4/1/2047	10,675.52	37.08	11,125.40	11,294.44	0.0000%
31418CKH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2995	0.04	4/1/2047	469,072.68	1,629.47	488,840.03	511,388.35	0.0007%
31418CLK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3029	0.03	6/1/2032	267,793.84	693.09	277,234.80	277,026.58	0.0004%
31418CLU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3038	0.05	6/1/2047	10,987.65	41.54	11,077.92	11,542.80	0.0000%
31418CMF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3057	0.04	7/1/2047	451,971.98	1,412.88	484,417.17	497,850.68	0.0007%
31418CNE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3088	0.04	7/1/2047	22,839.24	79.42	23,827.31	24,376.94	0.0000%
31418CNG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3090	0.03	8/1/2032	360,750.56	935.09	374,036.07	381,672.13	0.0006%
31418CNT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3101	0.05	8/1/2047	8,108.21	30.67	8,178.22	8,499.83	0.0000%
31418CPG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3122	0.05	9/1/2047	344,368.89	1,302.26	347,270.06	360,062.92	0.0005%
31418CPK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3125	0.03	9/1/2032	24,562.12	63.67	25,466.68	25,582.66	0.0000%
31418CQA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3148	0.04	10/1/2047	6,707,004.37	20,971.09	7,190,088.43	6,639,576.45	0.0105%
31418CQH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3155	0.03	10/1/2032	157,150.68	407.35	162,939.81	164,500.23	0.0002%
31418CR89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3210	0.04	11/1/2047	459,361.00	1,436.31	492,447.49	519,117.79	0.0007%
31418CR89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3210	0.04	11/1/2047	739,284.10	2,311.55	792,532.68	810,948.72	0.0012%
31418CR97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3211	0.04	12/1/2047	1,264,808.26	4,387.12	1,316,136.79	1,409,455.81	0.0020%
31418CR97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3211	0.04	12/1/2047	52,647.70	182.61	54,784.25	55,970.68	0.0001%
31418CRC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3182	0.04	10/1/2047	8,426,375.22	26,347.09	9,033,287.57	9,543,405.57	0.0132%
31418CRC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3182	0.04	10/1/2047	946,909.91	2,960.74	1,015,111.40	1,046,066.63	0.0015%
31418CRE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3184	0.05	10/1/2047	300,762.17	1,141.81	304,481.82	316,424.05	0.0005%
31418CRQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3194	0.04	10/1/2047	33,795.02	105.95	36,325.86	37,665.87	0.0001%
31418CS54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3239	0.04	12/1/2047	75,240.97	261.65	78,496.39	79,810.44	0.0001%
31418CSA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3212	0.05	11/1/2047	252,158.01	954.15	254,440.87	265,157.09	0.0004%
31418CSG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3218	0.03	11/1/2032	10,541.85	27.52	11,007.11	10,998.51	0.0000%
31418CT95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3275	0.03	1/1/2048	519,461.38	1,434.02	573,607.49	572,485.05	0.0008%
31418CTC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3246	0.03	12/1/2032	48,156.40	106.35	51,046.69	51,184.46	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	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	16,884.36	69.50	16,679.20	17,608.07	0.0000%
31418CUA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3276	0.04	1/1/2048	7,916,768.24	24,753.99	8,487,083.44	7,703,030.08	0.0124%
31418CUJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3284	0.04	2/1/2033	84,904.21	252.58	86,597.71	86,443.45	0.0001%
31418CV27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3332	0.04	4/1/2048	399,470.71	1,249.06	428,248.66	437,520.04	0.0006%
31418CV35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3333	0.04	3/1/2048	237,892.48	827.28	248,184.66	248,732.06	0.0004%
31418CVC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3310	0.04	3/1/2038	671,989.08	2,277.79	683,337.98	705,644.11	0.0011%
31418CW26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3364	0.04	5/1/2033	106,353.62	316.90	108,650.73	108,435.36	0.0002%
31418CWJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3348	0.05	3/1/2048	7,949.95	32.72	7,853.38	8,291.29	0.0000%
31418CXM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3383	0.04	4/1/2048	420,711.75	1,315.48	451,022.66	468,626.45	0.0007%
31418CXN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3384	0.04	4/1/2048	749,560.27	2,606.64	781,991.19	784,000.66	0.0012%
31418CXN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3384	0.04	4/1/2048	12,609.65	43.85	13,155.22	13,266.15	0.0000%
31418CXP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3385	0.05	4/1/2048	352,886.12	1,338.09	356,823.31	368,902.94	0.0006%
31418CXV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3391	0.03	6/1/2033	277,269.45	719.37	287,749.23	291,453.72	0.0004%
31418D2L5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4378	0.02	7/1/2051	10,114,143.56	20,511.64	12,306,982.65	10,206,923.38	0.0159%
31418D2L5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4378	0.02	7/1/2051	5,208,222.41	10,562.35	6,337,412.80	6,392,911.00	0.0082%
31418D2N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4380	0.03	6/1/2051	1,557,574.75	4,350.57	1,740,226.33	1,817,814.08	0.0024%
31418D2P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4381	0.04	6/1/2051	2,964,527.54	9,327.77	3,198,093.90	3,391,951.11	0.0046%
31418D2P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4381	0.04	6/1/2051	1,735,455.87	5,460.55	1,872,187.31	1,984,677.13	0.0027%
31418D2P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4381	0.04	6/1/2051	5,695,370.00	17,920.27	6,144,091.36	6,518,425.99	0.0089%
31418D2S0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4384	0.03	6/1/2036	5,247,903.73	11,754.05	5,641,944.64	5,162,912.59	0.0082%
31418D3G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4398	0.02	8/1/2051	7,049,466.91	14,324.32	8,594,592.74	8,689,783.36	0.0110%
31418D3G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4398	0.02	8/1/2051	13,358,100.04	27,143.29	16,285,973.26	13,122,530.89	0.0209%
31418D3G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4398	0.02	8/1/2051	14,414,782.20	29,290.44	17,574,262.56	17,782,666.73	0.0226%
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	5,953,826.57	14,448.21	6,935,140.90	7,172,002.23	0.0093%
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	5,855,253.29	14,209.00	6,820,320.68	7,069,770.09	0.0092%
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	1,095,258.97	2,657.88	1,275,780.41	1,170,844.22	0.0017%
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	19,616,084.24	47,602.55	22,849,222.49	23,604,694.35	0.0307%
31418D3J9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4400	0.03	8/1/2051	725,459.68	2,030.79	812,317.27	851,400.79	0.0011%
31418D3R1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4407	0.02	7/1/2041	1,942,666.75	3,747.06	2,248,236.12	2,286,142.23	0.0030%
31418D3X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4413	0.02	9/1/2051	5,616,971.96	11,413.51	6,848,106.38	6,964,592.19	0.0088%
31418D3X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4413	0.02	9/1/2051	12,468,929.27	25,336.47	15,201,883.63	15,418,227.63	0.0195%
31418D3Y6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4414	0.03	8/1/2051	14,331,447.63	34,674.84	16,643,922.04	17,204,961.35	0.0225%
31418D4A7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4416	0.04	8/1/2051	1,833,710.81	5,774.77	1,979,921.39	2,104,528.62	0.0029%
31418D4X7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	10,907,010.34	22,151.59	13,290,953.68	10,509,538.67	0.0171%
31418D4X7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	6,222,150.32	12,636.87	7,582,124.62	7,603,545.47	0.0098%
31418D4X7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	3,626,717.97	7,365.68	4,419,409.08	3,678,875.42	0.0057%
31418D4X7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	13,765,819.29	27,957.69	16,774,612.00	14,700,682.20	0.0216%
31418D4Y5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4438	0.03	9/1/2051	5,217,234.68	12,681.58	6,087,156.41	6,264,727.98	0.0082%
31418D4Y5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4438	0.03	9/1/2051	18,708,437.87	45,474.76	21,827,882.88	22,496,441.78	0.0293%
31418D5C2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4442	0.02	9/1/2036	1,024,744.80	1,885.67	1,131,400.54	1,160,778.95	0.0016%
31418D5G3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4446	0.02	9/1/2041	4,283,454.41	8,271.50	4,962,897.69	5,072,659.50	0.0067%
31418D6B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4465	0.02	10/1/2051	10,681,583.93	21,694.92	13,016,954.57	13,019,789.68	0.0167%
31418D6B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4465	0.02	10/1/2051	3,834,236.31	7,787.56	4,672,535.49	4,667,785.58	0.0060%
31418D6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4466	0.03	11/1/2051	17,426,530.48	42,430.25	20,366,518.01	20,904,954.19	0.0273%
31418D6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4466	0.03	11/1/2051	20,402,774.74	49,676.83	23,844,877.19	24,495,848.18	0.0320%
31418D6D9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4467	0.03	10/1/2051	1,478,382.60	4,140.82	1,656,329.67	1,739,541.20	0.0023%
31418D6F4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4469	0.02	11/1/2036	359,552.76	506.47	405,175.57	407,066.05	0.0006%
31418D6K3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4473	0.02	11/1/2041	1,085,652.95	1,628.69	1,302,949.39	1,223,055.98	0.0017%
31418D6L1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4474	0.02	10/1/2041	68,153.25	131.60	78,961.14	68,589.06	0.0001%
31418D7E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4492	0.02	11/1/2051	8,368,394.22	17,004.68	10,202,810.46	10,196,440.71	0.0131%
31418D7E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4492	0.02	11/1/2051	10,333,300.19	20,997.40	12,598,438.91	12,590,661.00	0.0162%
31418D7F3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4493	0.03	11/1/2051	1,751,296.32	4,243.87	2,037,057.68	2,088,904.18	0.0027%
31418D7F3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4493	0.03	11/1/2051	10,440,420.36	25,300.00	12,143,997.73	12,447,775.06	0.0164%
31418D7H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4495	0.04	11/1/2051	6,852,060.27	21,690.55	7,436,759.66	7,900,441.37	0.0107%
31418D7K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4497	0.02	11/1/2036	3,699,786.36	6,809.46	4,085,677.63	4,181,924.59	0.0058%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31418D7K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4497	0.02	11/1/2036	521,661.85	960.12	576,071.68	588,296.10	0.0008%
31418D7K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4497	0.02	11/1/2036	5,551,017.13	10,216.66	6,129,993.55	5,477,840.29	0.0087%
31418DBD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3635	0.04	3/1/2039	1,122,034.04	3,807.55	1,142,265.61	1,171,669.52	0.0018%
31418DCA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3664	0.04	4/1/2049	516,971.66	1,797.79	539,335.52	557,376.63	0.0008%
31418DEG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3734	0.03	6/1/2029	55,939.47	121.11	58,130.64	58,261.96	0.0001%
31418DFJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3768	0.03	9/1/2034	596,714.32	1,558.09	623,235.74	635,045.29	0.0009%
31418DGL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3802	0.03	9/1/2049	9,775,206.61	27,060.01	10,824,004.48	9,319,914.06	0.0153%
31418DGL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3802	0.03	9/1/2049	6,840,200.83	18,935.24	7,574,097.13	6,521,612.10	0.0107%
31418DHF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3829	0.04	10/1/2034	367,120.36	1,097.04	376,127.82	386,778.14	0.0006%
31418DHL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3834	0.03	10/1/2049	21,891,742.32	60,601.42	24,240,566.16	21,001,285.29	0.0343%
31418DHL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3834	0.03	10/1/2049	16,488,405.17	45,643.73	18,257,490.45	15,819,270.07	0.0258%
31418DLT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3937	0.03	2/1/2050	2,128,362.32	5,891.82	2,356,726.13	2,459,147.19	0.0033%
31418DLY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3942	0.03	1/1/2050	960,691.90	2,753.72	1,101,487.39	1,115,629.27	0.0015%
31418DNJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3992	0.04	3/1/2050	5,995,610.88	18,810.38	6,449,272.51	5,824,308.76	0.0094%
31418DNJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3992	0.04	3/1/2050	3,726,158.41	11,690.29	4,008,100.51	3,619,697.22	0.0058%
31418DPC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4018	0.02	4/1/2050	1,059,032.39	2,148.74	1,289,245.62	1,305,930.06	0.0017%
31418DQ21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4072	0.03	6/1/2040	239,992.62	561.74	269,633.47	240,364.99	0.0004%
31418DRS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4096	0.03	7/1/2050	6,716,634.29	16,267.07	7,808,194.05	6,305,920.43	0.0105%
31418DRT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4097	0.03	7/1/2050	3,540,593.81	9,819.20	3,927,681.64	4,087,145.48	0.0055%
31418DRT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4097	0.03	7/1/2050	10,736,091.55	29,774.63	11,909,852.41	10,389,497.69	0.0168%
31418DRV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4099	0.03	7/1/2035	3,719,838.12	4,987.05	3,989,636.79	3,720,959.69	0.0058%
31418DSS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4128	0.02	9/1/2040	578,074.75	1,107.43	664,460.80	683,895.92	0.0009%
31418DSU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4130	0.03	8/1/2040	73,837.35	198.68	79,471.75	73,302.55	0.0001%
31418DT93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4175	0.02	11/1/2040	116,382.18	173.90	139,117.91	112,906.02	0.0002%
31418DT93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4175	0.02	11/1/2040	1,454,777.22	2,173.72	1,738,973.93	1,764,158.89	0.0023%
31418DTJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4152	0.02	10/1/2040	1,313,887.06	2,518.54	1,511,126.99	1,551,980.00	0.0021%
31418DTL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4154	0.02	10/1/2035	1,178,040.23	1,656.87	1,325,499.92	1,347,774.05	0.0018%
31418DTP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4157	0.02	9/1/2050	586,867.87	936.91	749,530.77	735,734.65	0.0009%
31418DTQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4158	0.02	10/1/2050	9,280,262.44	18,750.61	11,250,364.92	9,370,186.31	0.0145%
31418DTQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4158	0.02	10/1/2050	3,820,565.20	7,719.39	4,631,631.16	3,841,652.90	0.0060%
31418DTQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4158	0.02	10/1/2050	2,310,318.25	4,667.96	2,800,774.61	2,821,585.52	0.0036%
31418DTR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4159	0.03	10/1/2050	7,260,046.82	17,508.62	8,404,136.55	8,641,687.43	0.0114%
31418DTR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4159	0.03	10/1/2050	6,483,342.32	15,635.49	7,505,033.45	7,856,432.22	0.0102%
31418DU42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4202	0.02	11/1/2040	3,994,800.06	5,974.91	4,779,927.99	4,832,436.45	0.0063%
31418DU75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4205	0.02	11/1/2035	3,395,718.75	4,776.04	3,820,835.62	3,353,306.28	0.0053%
31418DUF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4181	0.02	10/1/2050	1,309,981.75	2,086.26	1,669,006.48	1,505,121.18	0.0021%
31418DUG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4182	0.02	11/1/2050	876,435.93	1,774.32	1,064,591.35	1,066,584.49	0.0014%
31418DUS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4192	0.04	11/1/2050	377,931.99	1,315.66	394,698.06	426,217.35	0.0006%
31418DV66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4236	0.02	1/1/2051	556,202.75	885.29	708,235.34	549,026.79	0.0009%
31418DV74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4237	0.02	1/1/2051	1,197,315.82	2,425.60	1,455,361.98	1,461,540.61	0.0019%
31418DV82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4238	0.03	1/1/2051	29,061,171.17	70,085.75	33,641,159.73	29,956,510.85	0.0456%
31418DVA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4208	0.02	12/1/2050	1,172,817.74	2,369.66	1,421,794.66	1,427,828.91	0.0018%
31418DVB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4209	0.02	11/1/2050	4,566,995.82	7,273.12	5,818,493.94	5,353,368.54	0.0072%
31418DVC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4210	0.03	11/1/2050	2,171,430.41	5,236.73	2,513,629.43	2,630,337.25	0.0034%
31418DW65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4268	0.02	2/1/2041	993,766.38	1,900.90	1,140,539.00	1,176,192.76	0.0016%
31418DX80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4302	0.02	3/1/2036	127,980.11	180.27	144,213.12	125,865.33	0.0002%
31418DXK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4281	0.02	3/1/2051	2,654,938.52	5,390.94	3,234,566.57	3,239,956.62	0.0042%
31418DXK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4281	0.02	3/1/2051	2,597,121.64	5,273.55	3,164,127.08	3,185,275.41	0.0041%
31418DXK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4281	0.02	3/1/2051	7,800,640.37	15,839.47	9,503,681.69	9,738,877.28	0.0122%
31418DY71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4333	0.02	4/1/2041	2,949,729.41	5,680.24	3,408,145.66	3,464,768.30	0.0046%
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	2,582,953.69	5,232.36	3,139,417.40	3,150,198.49	0.0040%
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	7,512,131.45	15,217.54	9,130,522.27	9,228,458.61	0.0118%
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	672,505.89	1,362.31	817,388.52	820,942.34	0.0011%
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	1,057,687.72	2,142.59	1,285,552.75	1,300,526.40	0.0017%
31418DYCO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4306	0.03	4/1/2051	2,335,013.48	5,667.78	2,720,534.14	2,816,973.27	0.0037%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31418DYC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4306	0.03	4/1/2051	4,326,864.72	10,502.60	5,041,248.50	5,183,699.90	0.0068%
31418DYC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4306	0.03	4/1/2051	4,359,098.27	10,580.84	5,078,803.94	5,240,512.42	0.0068%
31418DYG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4310	0.02	3/1/2041	441,383.38	662.13	529,707.66	413,314.79	0.0007%
31418DYX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4325	0.02	5/1/2051	9,295,180.83	18,816.28	11,289,766.17	9,592,785.91	0.0146%
31418DYX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4325	0.02	5/1/2051	6,143,773.19	12,436.87	7,462,120.86	6,349,283.45	0.0096%
31418DYY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4326	0.03	5/1/2051	2,888,411.93	6,987.59	3,354,042.25	3,198,625.68	0.0045%
31418DYZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4327	0.03	4/1/2051	2,269,532.80	6,332.42	2,532,967.07	2,653,734.42	0.0036%
31418DZ62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4364	0.02	5/1/2041	2,298,721.53	4,429.02	2,657,412.70	2,701,816.99	0.0036%
31418DZR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4351	0.05	4/1/2051	276,160.59	1,061.48	283,061.76	296,511.87	0.0004%
31418DZU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4354	0.02	5/1/2051	2,429,002.10	3,871.69	3,097,352.43	2,448,455.28	0.0038%
31418DZV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4355	0.02	5/1/2051	1,670,523.97	3,382.30	2,029,382.57	2,047,870.24	0.0026%
31418DZX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4357	0.03	5/1/2051	1,841,002.86	5,149.34	2,059,737.28	2,153,463.02	0.0029%
31418DZZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4359	0.02	5/1/2036	2,562,074.36	3,618.10	2,894,482.72	2,903,273.58	0.0040%
31418DZZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4359	0.02	5/1/2036	135,027.45	190.68	152,546.16	133,136.19	0.0002%
31418E5P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5353	0.06	4/1/2054	3,311,605.14	15,077.21	3,289,572.08	3,258,136.58	0.0052%
31418E7E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5392	0.05	5/1/2039	110,919.52	459.02	110,164.63	108,805.96	0.0002%
31418EAB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4501	0.02	11/1/2041	69,505.54	134.50	80,698.74	70,214.44	0.0001%
31418EAM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4511	0.02	1/1/2052	4,325,823.59	8,799.71	5,279,825.75	4,272,107.85	0.0068%
31418EAM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4511	0.02	1/1/2052	9,677,707.38	19,686.66	11,811,995.47	9,230,690.05	0.0152%
31418EAN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4512	0.03	12/1/2051	5,418,839.48	13,170.09	6,321,641.51	5,561,208.04	0.0085%
31418EAN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4512	0.03	12/1/2051	12,727,771.31	30,933.90	14,848,272.91	15,169,271.92	0.0199%
31418EB74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4561	0.02	3/1/2052	1,404,440.39	2,238.27	1,790,615.58	1,594,818.93	0.0022%
31418EB82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4562	0.02	3/1/2052	11,886,298.60	24,178.47	14,507,081.33	11,060,432.44	0.0186%
31418EB82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4562	0.02	3/1/2052	6,566,279.50	13,356.77	8,014,063.41	7,012,465.85	0.0103%
31418EB90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4563	0.03	3/1/2052	1,856,377.60	4,535.55	2,177,062.76	2,136,546.00	0.0029%
31418EB90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4563	0.03	3/1/2052	9,311,758.67	22,750.72	10,920,344.53	10,740,389.10	0.0146%
31418EB90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4563	0.03	3/1/2052	766,085.32	1,871.72	898,424.88	801,244.21	0.0012%
31418EBD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4535	0.02	1/1/2037	888,519.11	1,257.82	1,006,257.87	940,540.63	0.0014%
31418EBE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4536	0.02	1/1/2036	1,721,008.78	3,167.73	1,900,635.55	1,643,937.16	0.0027%
31418EBH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4539	0.02	2/1/2042	357,040.16	535.64	428,509.35	397,138.33	0.0006%
31418EBR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4547	0.02	1/1/2051	23,229,297.06	47,252.39	28,351,431.72	21,804,535.69	0.0364%
31418EBS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4548	0.03	1/1/2051	15,607,463.84	37,993.46	18,236,858.47	15,567,613.32	0.0245%
31418EBT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4549	0.03	1/1/2052	1,505,234.06	4,233.28	1,693,312.59	1,556,885.31	0.0024%
31418ECA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4564	0.03	3/1/2052	15,472,565.82	43,523.55	17,409,421.01	17,568,700.45	0.0243%
31418ECH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4571	0.03	2/1/2042	133,100.07	313.46	150,461.16	126,934.62	0.0002%
31418ECN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4576	0.02	3/1/2052	516,897.75	823.89	659,110.78	578,525.46	0.0008%
31418ECQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4578	0.03	4/1/2052	26,039,454.39	63,436.36	30,449,453.99	24,412,214.59	0.0408%
31418ECQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4578	0.03	4/1/2052	512,373.41	1,248.23	599,148.13	483,682.43	0.0008%
31418ECR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4579	0.03	4/1/2052	715,730.91	2,013.73	805,492.79	706,311.27	0.0011%
31418ECR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4579	0.03	4/1/2052	12,714,749.09	35,773.36	14,309,342.59	12,691,194.71	0.0199%
31418ECR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4579	0.03	4/1/2052	9,626,006.61	27,083.08	10,833,231.97	10,301,815.55	0.0151%
31418ECS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4580	0.04	3/1/2052	22,858,683.64	72,341.10	24,802,661.16	24,233,522.02	0.0358%
31418ECU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4582	0.02	4/1/2037	6,602,527.94	12,162.24	7,297,345.09	6,861,808.72	0.0103%
31418ECU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4582	0.02	4/1/2037	2,413,566.57	4,445.93	2,667,558.30	2,513,944.36	0.0038%
31418ECZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4587	0.03	3/1/2042	798,852.62	1,866.63	895,983.13	798,817.63	0.0013%
31418ED64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4624	0.03	5/1/2052	12,104,211.54	34,104.13	13,641,650.36	11,330,295.27	0.0190%
31418ED64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4624	0.03	5/1/2052	6,119,571.87	17,242.15	6,896,860.61	5,953,287.64	0.0096%
31418ED64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4624	0.03	5/1/2052	34,535,498.25	97,305.22	38,922,088.45	33,195,568.94	0.0541%
31418ED72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4625	0.04	5/1/2052	971,899.58	3,077.76	1,055,230.63	976,109.92	0.0015%
31418ED72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4625	0.04	5/1/2052	923,304.60	2,923.87	1,002,469.10	981,399.70	0.0014%
31418ED80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4626	0.04	5/1/2052	12,516,668.97	43,947.79	13,184,337.40	13,002,544.12	0.0196%
31418ED80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4626	0.04	5/1/2052	4,107,011.59	14,420.30	4,326,089.20	4,309,544.32	0.0064%
31418ED80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4626	0.04	5/1/2052	5,010,554.14	17,592.76	5,277,828.82	5,279,806.59	0.0079%
31418ED98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4627	0.02	5/1/2037	2,892,214.55	5,327.63	3,196,576.80	3,092,735.83	0.0045%
31418EDA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4596	0.02	4/1/2052	331,921.88	528.55	422,837.27	367,178.41	0.0005%

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31418EDC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4598	0.03	4/1/2052	115,976.14	282.73	135,709.17	133,178.21	0.0002%
31418EDD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4599	0.03	4/1/2052	1,410,828.33	3,970.22	1,588,087.39	1,372,096.37	0.0022%
31418EDE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4600	0.04	3/1/2052	5,326,568.21	16,857.03	5,779,551.86	5,623,761.62	0.0083%
31418EDF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4601	0.02	5/1/2037	345,619.98	489.27	391,418.51	365,220.23	0.0005%
31418EDL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4606	0.02	4/1/2042	147,578.28	287.08	172,246.57	143,317.23	0.0002%
31418EDM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4607	0.03	4/1/2042	1,052,500.73	2,456.85	1,179,289.82	1,044,623.15	0.0016%
31418EE30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4653	0.03	6/1/2052	2,028,341.33	5,712.91	2,285,165.20	1,935,052.02	0.0032%
31418EE55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4655	0.04	6/1/2052	4,642,575.87	16,312.25	4,893,674.63	4,626,586.30	0.0073%
31418EE55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4655	0.04	6/1/2052	4,273,851.44	15,016.69	4,505,007.33	4,480,642.51	0.0067%
31418EE63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4656	0.05	6/1/2052	2,442,922.80	9,408.29	2,508,876.65	2,419,048.92	0.0038%
31418EE63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4656	0.05	6/1/2052	5,231,224.34	20,146.71	5,372,456.55	5,398,356.36	0.0082%
31418EE63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4656	0.05	6/1/2052	4,363,449.31	16,804.70	4,481,253.39	4,374,301.71	0.0068%
31418EE63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4656	0.05	6/1/2052	22,997,169.81	88,567.67	23,618,045.72	23,436,867.63	0.0360%
31418EED8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4631	0.03	5/1/2042	8,965,083.06	20,927.25	10,045,079.48	9,400,783.74	0.0141%
31418EEE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4632	0.03	5/1/2042	789,416.08	2,146.67	858,668.41	797,267.55	0.0012%
31418EEH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4635	0.02	5/1/2032	131,250.77	233.69	140,212.42	134,714.65	0.0002%
31418EER7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4643	0.03	4/1/2042	155,192.42	421.30	168,518.65	155,440.16	0.0002%
31418EES5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4644	0.04	4/1/2052	4,875,870.75	17,106.51	5,131,953.05	5,082,758.62	0.0076%
31418EES5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4644	0.04	4/1/2052	1,233,888.33	4,328.98	1,298,692.54	1,279,938.11	0.0019%
31418EF21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4684	0.05	5/1/2052	2,879,356.00	11,089.09	2,957,091.31	2,995,776.94	0.0045%
31418EF39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4685	0.02	6/1/2037	1,216,412.13	1,722.00	1,377,600.40	1,290,845.49	0.0019%
31418EFH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4667	0.04	6/1/2037	3,432,553.58	10,325.24	3,540,082.02	3,526,463.22	0.0054%
31418EGG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4698	0.03	7/1/2052	5,613,919.07	15,813.31	6,325,325.66	5,930,629.98	0.0088%
31418EGJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4700	0.04	7/1/2052	8,433,876.58	29,620.36	8,886,108.22	8,531,732.53	0.0132%
31418EGK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4701	0.05	7/1/2052	6,804,016.28	26,219.90	6,991,973.54	6,929,976.30	0.0107%
31418EGK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4701	0.05	7/1/2052	9,308,977.50	35,873.00	9,566,132.95	8,916,843.59	0.0146%
31418EGK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4701	0.05	7/1/2052	4,654,488.75	17,936.50	4,783,066.48	4,662,444.84	0.0073%
31418EGK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4701	0.05	7/1/2052	19,887,361.03	76,637.77	20,436,738.58	20,464,489.10	0.0312%
31418EGT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4709	0.05	7/1/2052	7,503,955.94	31,450.41	7,548,099.57	7,728,219.07	0.0118%
31418EHB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4725	0.04	8/1/2037	75,231.91	226.30	77,588.63	76,753.26	0.0001%
31418EHE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4728	0.04	8/1/2042	3,421,706.13	10,535.75	3,612,255.92	3,327,007.36	0.0054%
31418EHF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4729	0.04	8/1/2042	5,771,809.85	19,815.70	5,944,711.43	5,671,132.41	0.0090%
31418EHH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4731	0.04	8/1/2052	4,776,117.95	15,130.89	5,187,733.58	4,935,202.90	0.0075%
31418EHJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4732	0.04	8/1/2052	7,831,749.77	27,510.05	8,253,013.80	7,731,104.75	0.0123%
31418EHJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4732	0.04	8/1/2052	6,927,075.41	24,332.26	7,299,677.68	6,884,592.44	0.0109%
31418EHK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4733	0.05	8/1/2052	9,161,937.76	35,295.61	9,412,163.52	9,136,292.06	0.0144%
31418EHK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4733	0.05	8/1/2052	13,952,689.33	53,751.59	14,333,757.43	13,869,383.88	0.0219%
31418EHP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4737	0.05	8/1/2052	1,668,934.89	6,990.21	1,677,649.64	1,624,128.77	0.0026%
31418EJ43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4782	0.04	9/1/2052	421,291.32	1,334.66	457,599.07	418,738.84	0.0007%
31418EJ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4783	0.04	9/1/2052	5,676,813.21	19,941.62	5,982,486.44	5,610,132.35	0.0089%
31418EJ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4783	0.04	9/1/2052	16,033,125.72	56,321.48	16,896,444.12	16,169,531.79	0.0251%
31418EJ68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4784	0.05	9/1/2052	2,143,574.16	8,257.94	2,202,117.93	2,217,627.65	0.0034%
31418EJ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4785	0.05	10/1/2052	4,149,577.06	17,409.01	4,178,163.26	4,130,496.44	0.0065%
31418EJ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4785	0.05	10/1/2052	13,549,639.39	56,845.76	13,642,982.08	13,645,052.89	0.0212%
31418EJF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4761	0.05	8/1/2052	295,603.68	1,238.61	297,265.38	290,044.85	0.0005%
31418EJF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4761	0.05	8/1/2052	11,659,512.01	48,854.39	11,725,054.48	11,672,038.99	0.0183%
31418EJF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4761	0.05	8/1/2052	7,495,967.22	31,408.77	7,538,104.85	7,272,073.78	0.0117%
31418EJN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4768	0.03	8/1/2052	154,684.87	375.94	180,451.35	139,078.81	0.0002%
31418EJV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4775	0.04	9/1/2037	477,153.65	1,435.29	492,101.00	489,927.34	0.0007%
31418EKS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4804	0.04	10/1/2052	1,768,949.22	6,212.73	1,863,817.73	1,739,883.50	0.0028%
31418EKT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4805	0.05	10/1/2052	14,042,917.82	54,115.65	14,430,840.02	13,789,557.91	0.0220%
31418EL73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4849	0.05	11/1/2037	3,012,604.05	11,318.01	3,018,136.48	2,959,666.60	0.0047%
31418ELN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4832	0.04	12/1/2037	3,476,786.88	10,458.29	3,585,700.97	3,453,728.79	0.0054%
31418ELX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4841	0.05	11/1/2052	4,462,729.77	18,682.90	4,483,895.56	4,497,575.12	0.0070%
31418ELX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4841	0.05	11/1/2052	12,155,415.46	50,887.78	12,213,066.01	12,151,647.09	0.0191%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31418ELY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4842	0.06	11/1/2052	1,761,054.02	7,996.42	1,744,673.30	1,738,480.06	0.0028%
31418EMS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4868	0.05	12/1/2052	35,971.32	150.76	36,183.50	35,158.32	0.0001%
31418EP38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4941	0.06	2/1/2053	15,659,661.03	71,240.46	15,543,372.35	15,181,996.47	0.0245%
31418EP38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4941	0.06	2/1/2053	18,046,696.46	82,099.79	17,912,681.66	17,791,867.70	0.0283%
31418EPA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4916	0.04	2/1/2053	15,020,486.34	52,775.23	15,832,569.89	14,868,451.41	0.0235%
31418EPC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4918	0.05	1/1/2053	2,832,326.06	11,879.89	2,851,173.17	2,769,823.00	0.0044%
31418EPC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4918	0.05	1/1/2053	6,224,892.45	26,109.64	6,266,314.67	6,281,612.33	0.0098%
31418EPD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4919	0.06	2/1/2053	876,456.38	3,987.33	869,962.93	861,934.79	0.0014%
31418EPD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4919	0.06	2/1/2053	10,925,028.74	49,702.07	10,844,087.92	10,800,414.29	0.0171%
31418EPE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4920	0.06	1/1/2053	4,186,963.10	20,538.23	4,107,646.90	4,156,921.79	0.0066%
31418EQ86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4978	0.05	4/1/2053	19,377,539.74	81,283.33	19,508,000.28	18,498,043.21	0.0304%
31418EQ86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4978	0.05	4/1/2053	1,991,830.83	506.34	2,005,240.96	1,933,195.18	0.0031%
31418ERQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4994	0.04	4/1/2038	2,812,662.35	9,506.66	2,851,996.51	2,756,974.89	0.0044%
31418ES35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5037	0.05	5/1/2053	13,520,325.09	52,129.29	13,901,144.15	13,226,846.75	0.0212%
31418ES50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5039	0.06	5/1/2053	7,897,411.52	35,936.35	7,840,658.41	7,765,009.97	0.0124%
31418ET42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5070	0.05	6/1/2053	18,268,685.90	70,437.49	18,783,329.40	17,370,611.53	0.0286%
31418ET67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5072	0.06	6/1/2053	19,317,404.68	87,941.85	19,187,312.97	18,631,519.10	0.0303%
31418EU73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5105	0.05	7/1/2053	23,170,797.20	89,338.60	23,823,627.00	22,204,612.22	0.0363%
31418EU81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5106	0.05	7/1/2053	2,123,880.73	8,022.71	2,139,388.36	2,089,660.55	0.0033%
31418EV64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5136	0.05	9/1/2053	13,631,525.12	52,558.46	14,015,588.98	13,335,579.11	0.0214%
31418EVA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5108	0.06	8/1/2053	6,605,037.10	32,428.95	6,485,789.38	6,462,512.06	0.0104%
31418EW30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5165	0.06	9/1/2053	5,375,199.57	24,472.42	5,339,436.82	5,333,306.05	0.0084%
31418M4L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0826	0.06	2/1/2038	4,456.56	19.81	4,322.21	4,601.88	0.0000%
31418MGQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0206	0.06	9/1/2039	25,322.22	113.36	24,733.19	26,600.41	0.0000%
31418MGT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0209	0.06	9/1/2038	77,447.78	368.80	73,760.68	80,991.76	0.0001%
31418MUK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0585	0.05	12/1/2039	62,670.48	234.80	62,613.93	62,610.46	0.0001%
31418MWD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0643	0.06	6/1/2039	31,464.61	140.61	30,678.48	32,938.83	0.0000%
31418MY63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0732	0.06	1/1/2040	11,439.01	54.53	10,906.29	12,016.91	0.0000%
31418MYV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0723	0.07	12/1/2035	87,119.58	451.53	83,359.79	91,785.98	0.0001%
31418PD44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD1922	0.05	1/1/2040	1,366.56	5.13	1,367.61	1,388.57	0.0000%
31418SPM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD4927	0.05	6/1/2040	49,013.16	199.55	47,893.19	49,864.53	0.0001%
31418STH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD5051	0.05	4/1/2040	93,258.40	349.40	93,173.87	94,805.16	0.0001%
31418TD46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD5522	0.05	6/1/2040	115,112.95	431.28	115,008.77	123,107.19	0.0002%
31418THN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD5636	0.05	4/1/2025	1,190.15	4.47	1,192.78	1,196.75	0.0000%
31418U4N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD7128	0.05	7/1/2040	72,925.21	273.57	72,950.84	77,175.18	0.0001%
31418WJU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD8374	0.05	7/1/2040	20,291.50	83.62	20,069.85	20,932.79	0.0000%
31418WVL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD8718	0.05	6/1/2040	100,361.09	408.62	98,067.72	101,758.50	0.0002%
31419AMZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0375	0.04	7/1/2025	6,421.56	21.56	6,469.35	6,514.04	0.0000%
31419ANM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0395	0.05	10/1/2040	54,575.70	204.47	54,526.47	55,961.29	0.0001%
31419ANM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0395	0.05	10/1/2040	38,407.65	143.90	38,373.00	39,238.83	0.0001%
31419AXD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0675	0.05	12/1/2040	46,747.77	175.15	46,705.42	49,492.06	0.0001%
31419AZL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0746	0.07	8/1/2036	58,859.51	303.83	56,092.24	61,923.86	0.0001%
31419AZY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0758	0.07	2/1/2039	69,978.80	377.78	64,761.50	71,689.70	0.0001%
31419BBT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0949	0.04	2/1/2041	518,740.16	1,769.64	530,892.91	555,889.53	0.0008%
31419BCD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0967	0.04	6/1/2039	50,919.45	155.84	53,432.56	50,746.22	0.0001%
31419BVT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE1525	0.04	9/1/2040	1,626.16	5.55	1,664.28	1,658.47	0.0000%
31419BYH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE1611	0.05	10/1/2040	135,981.29	509.47	135,858.21	144,315.33	0.0002%
31419DNM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE3095	0.05	9/1/2040	1,554.43	5.82	1,553.03	1,643.43	0.0000%
31419EJE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE3860	0.05	10/1/2040	219,765.35	894.77	214,744.90	233,153.77	0.0003%
31419ESB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4113	0.04	10/1/2040	29,682.92	101.26	30,378.47	30,938.33	0.0000%
31419FC38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4589	0.04	9/1/2040	115,912.17	396.01	118,801.63	124,726.19	0.0002%
31419FED4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4631	0.05	10/1/2040	539,052.60	2,194.73	526,734.63	569,163.89	0.0008%
31419FGK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4701	0.05	9/1/2040	32,680.82	133.06	31,934.70	34,378.34	0.0001%
31419WE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE5144	0.04	11/1/2040	18,609.86	63.49	19,045.96	19,123.80	0.0000%
31419HC42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE6390	0.04	2/1/2041	220,315.49	751.60	225,478.96	232,771.92	0.0003%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31419HCY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE6386	0.04	1/1/2041	138,122.90	471.20	141,360.51	145,999.27	0.0002%
31419KFF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE8265	0.04	11/1/2040	5,904.24	20.13	6,039.32	6,236.73	0.0000%
31423XMX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC STRIP 427 C21	0.02	3/25/2050	291,423.83	3,967.24	2,380,342.11	289,360.32	0.0005%
31423YJN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC STRIP 428 C14	0.03	1/25/2048	97,722.98	1,782.75	855,721.70	99,878.77	0.0002%
31424U6J0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC STRIP 440 C6	0.02	10/25/2052	218,015.23	3,052.26	1,831,359.14	231,781.39	0.0003%
31424UGV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA GTD REMIC STRIP 436 C32	0.02	10/25/2052	418,206.07	5,501.07	3,300,641.54	418,401.53	0.0007%
31428XBA3	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.04	2/1/2035	2,262,982.21	7,962.50	2,450,000.00	2,203,217.96	0.0035%
31428XBV7	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.03	8/5/2029	2,811,844.14	6,694.28	2,990,000.00	3,002,325.77	0.0044%
31428XBV7	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.03	8/5/2029	1,241,349.25	2,955.33	1,320,000.00	1,239,165.48	0.0019%
31428XCE4	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.03	5/15/2041	210,366.70	2,631.60	275,000.00	273,296.94	0.0003%
3142GRFN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RJ-1072	0.06	3/1/2054	25,196,575.70	122,678.28	24,535,655.32	25,027,786.88	0.0395%
3142GRVT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RJ-1525	0.06	5/1/2054	3,131,692.31	15,348.83	3,069,765.44	3,093,695.74	0.0049%
3142GRVV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RJ-1527	0.06	5/1/2054	27,713,789.14	135,862.50	27,172,500.70	27,549,971.64	0.0434%
3142GSP44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RJ-2242	0.06	8/1/2054	3,939,734.18	17,875.00	3,900,000.00	3,935,018.62	0.0062%
31572LAA4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ELLINGTON FINANCIAL 2 A1 144A	0.01	6/25/2066	1,072,568.25	998.74	1,287,310.58	1,281,313.20	0.0017%
31573CAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ELLINGTON FINANCIAL 1 A1 144A	0.02	1/25/2067	1,258,723.25	2,668.91	1,451,811.58	1,451,787.24	0.0020%
31573CAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ELLINGTON FINANCIAL 1 A1 144A	0.02	1/25/2067	6,229,670.42	13,208.98	7,185,302.76	7,185,182.20	0.0098%
31607A885	MONEY MARKET	MUTUAL FUNDS	FIDELITY TREASURY PORT-IS	0.00	9/1/2024	312,558,478.20	656,959.87	312,558,478.20	312,558,478.20	0.4899%
31607A885	MONEY MARKET	MUTUAL FUNDS	FIDELITY TREASURY PORT-IS	0.00	9/1/2024	540,224.67	4,983.75	540,224.67	540,224.67	0.0008%
31607A885	MONEY MARKET	MUTUAL FUNDS	FIDELITY TREASURY PORT-IS	0.00	9/1/2024	5,472,796.46	-	5,472,796.46	5,472,796.46	0.0086%
316773DE7	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2028	4,253,090.65	61,623.84	4,342,000.00	4,108,789.22	0.0067%
316773DE7	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2028	1,665,189.80	24,127.25	1,700,000.00	1,690,379.61	0.0026%
316773DE7	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2028	1,567,237.46	22,708.00	1,600,000.00	1,590,945.51	0.0025%
316773DE7	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2028	3,084,519.22	44,692.18	3,149,000.00	2,979,863.44	0.0048%
316773DF4	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2033	2,829,283.35	45,538.50	3,000,000.00	3,000,000.00	0.0044%
316773DF4	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2033	911,029.24	14,663.40	966,000.00	873,858.80	0.0014%
316773DG2	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.05	7/28/2030	1,282,514.80	5,642.89	1,290,000.00	1,270,462.58	0.0020%
316773DG2	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.05	7/28/2030	855,009.87	3,761.93	860,000.00	860,000.00	0.0013%
316773DJ6	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.06	10/27/2028	1,536,952.83	32,207.86	1,470,000.00	1,470,000.00	0.0024%
316773DK3	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.06	7/27/2029	247,070.57	1,324.15	235,000.00	235,000.00	0.0004%
316773DL1	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.06	1/29/2032	636,998.39	3,103.31	620,000.00	620,000.00	0.0010%
31677QB0M	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANK NA	0.04	7/28/2025	3,472,898.28	12,672.92	3,500,000.00	3,500,000.00	0.0054%
31680EAD3	ASSET BACKED	USD FIXED INCOME	FIFTH THIRD AUTO TRUST 20 1 A3	0.06	8/15/2028	6,928,149.02	16,848.07	6,855,000.00	6,854,656.69	0.0109%
31680EAD3	ASSET BACKED	USD FIXED INCOME	FIFTH THIRD AUTO TRUST 20 1 A3	0.06	8/15/2028	1,476,590.18	3,590.81	1,461,000.00	1,460,926.83	0.0023%
31680EAD3	ASSET BACKED	USD FIXED INCOME	FIFTH THIRD AUTO TRUST 20 1 A3	0.06	8/15/2028	4,770,366.65	11,600.71	4,720,000.00	4,719,763.62	0.0075%
31680EAE1	ASSET BACKED	USD FIXED INCOME	FIFTH THIRD AUTO TRUST 20 1 A4	0.06	2/17/2031	10,280,344.79	24,606.93	10,030,000.00	10,029,986.59	0.0161%
32113CCB4	ASSET BACKED	USD FIXED INCOME	FIRST NATIONAL MASTER NOTE 1 A	0.05	5/15/2030	9,266,771.97	21,549.87	9,080,000.00	9,078,471.72	0.0145%
33767JAA0	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR2 A 144A	0.01	10/19/2037	3,698,589.18	4,055.47	3,844,046.36	3,640,796.28	0.0058%
33767JAA0	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR2 A 144A	0.01	10/19/2037	2,013,775.12	2,208.09	2,092,972.36	2,095,654.36	0.0032%
33767TAA8	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR2 A 144A	0.01	9/17/2038	10,912,806.00	13,367.99	11,658,132.57	10,618,438.49	0.0171%
33767TAA8	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR2 A 144A	0.01	9/17/2038	2,654,107.66	3,251.23	2,835,378.82	2,835,305.72	0.0042%
33767WAA1	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR1 A 144A	0.02	8/17/2038	7,083,109.29	9,648.57	7,528,142.99	7,009,749.08	0.0111%
33767WAA1	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR1 A 144A	0.02	8/17/2038	1,047,006.22	1,426.23	1,112,789.90	1,117,040.97	0.0016%
33768JAA9	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR3 A 144A	0.02	12/17/2038	14,383,880.46	27,170.14	15,271,272.73	14,064,531.81	0.0225%
337738AR9	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.04	10/1/2028	1,510,876.55	26,775.00	1,530,000.00	1,528,657.09	0.0024%
337738AU2	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.04	7/1/2029	1,340,585.01	8,166.67	1,400,000.00	1,480,195.14	0.0021%
337738AU2	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.04	7/1/2029	2,298,145.73	14,000.00	2,400,000.00	2,517,888.02	0.0036%
337738BE7	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.06	3/2/2033	405,021.74	10,775.80	387,000.00	386,276.86	0.0006%
337738BG2	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.05	8/21/2028	639,754.15	925.69	620,000.00	618,689.46	0.0010%
337738BL1	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.05	3/15/2034	3,604,176.48	93,705.03	3,497,000.00	3,486,820.64	0.0056%
337738BM9	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.05	3/15/2030	1,243,504.70	3,083.54	1,230,000.00	1,227,208.22	0.0019%
337738BM9	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.05	3/15/2030	647,026.84	1,604.44	640,000.00	638,547.36	0.0010%
337932AL1	CORPORATE BONDS	USD FIXED INCOME	FIRSTENERGY CORP	0.03	3/1/2030	790,132.18	11,593.75	875,000.00	874,643.02	0.0012%
337964AC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FIVE 2023-V1 MORTGAGE TR V1 A3	0.06	2/10/2056	6,552,623.32	30,205.18	6,395,000.00	6,595,507.71	0.0103%
33830GAA9	CORPORATE BONDS	USD FIXED INCOME	FIVE CORNERS FUNDING TRUS 144A	0.06	2/15/2033	5,287,249.90	12,868.89	5,000,000.00	5,000,000.00	0.0083%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
33852DAQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FLAGSTAR MORTGAGE T 1 A14 144A	0.06	2/1/2051	4,955,618.90	24,616.65	4,923,329.74	5,036,667.48	0.0078%
33852FAW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FLAGSTAR MORTGAGE T 4 A21 144A	0.03	6/1/2051	241,996.99	614.71	295,062.14	297,279.78	0.0004%
33938XAF2	CORPORATE BONDS	NON-USD FIXED INCOME	FLEX LTD	0.05	1/15/2032	1,465,399.20	2,136.46	1,465,000.00	1,461,802.86	0.0023%
33938XAF2	CORPORATE BONDS	NON-USD FIXED INCOME	FLEX LTD	0.05	1/15/2032	469,127.80	683.96	469,000.00	467,976.48	0.0007%
340711AW0	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.04	7/15/2025	2,211,658.54	12,395.08	2,230,000.00	2,237,701.95	0.0035%
340711AY6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.03	7/1/2030	2,675,250.40	12,758.50	3,002,000.00	2,616,424.08	0.0042%
340711AY6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.03	7/1/2030	980,271.63	4,675.00	1,100,000.00	953,058.33	0.0015%
340711BA7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.02	10/1/2031	1,432,317.70	16,243.75	1,695,000.00	1,694,010.85	0.0022%
340711BA7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.02	10/1/2031	2,704,080.61	30,666.67	3,200,000.00	2,927,615.26	0.0042%
340711BA7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.02	10/1/2031	338,010.08	3,833.33	400,000.00	331,978.22	0.0005%
34074MS85	MUNICIPAL BONDS	USD FIXED INCOME	FLORIDA ST HSG FIN CORP REVENU	0.05	7/1/2054	2,318,532.60	20,789.42	2,270,000.00	2,270,000.00	0.0036%
341081FD4	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	2/1/2041	2,445,016.60	10,609.38	2,425,000.00	2,644,789.49	0.0038%
341081FF9	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	2/1/2042	488,345.10	1,907.81	555,000.00	641,189.23	0.0008%
341081FG7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	6/1/2042	413,875.28	4,809.38	475,000.00	481,605.80	0.0006%
341081FP7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	12/1/2047	645,877.16	7,492.50	810,000.00	804,501.97	0.0010%
341081FU6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	3/1/2049	1,383,107.44	33,117.00	1,660,000.00	1,659,218.41	0.0022%
341081FU6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	3/1/2049	870,691.13	20,847.75	1,045,000.00	1,044,507.96	0.0014%
341081FX0	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.03	10/1/2049	201,355.18	3,675.00	280,000.00	304,706.62	0.0003%
341081FZ5	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.03	4/1/2025	524,810.70	6,305.63	531,000.00	530,937.54	0.0008%
341081GG6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.02	2/3/2032	935,334.95	2,048.47	1,075,000.00	974,754.43	0.0015%
341081GK7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	4/1/2028	1,715,318.98	35,244.79	1,675,000.00	1,694,198.55	0.0027%
341081GM3	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	4/1/2053	1,547,351.24	33,566.67	1,520,000.00	1,512,600.07	0.0024%
341081GN1	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	5/15/2028	1,227,066.31	15,805.78	1,220,000.00	1,211,562.05	0.0019%
341081GP6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	5/15/2030	3,376,279.78	45,280.03	3,325,000.00	3,268,314.12	0.0053%
341081GQ4	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	5/15/2033	3,152,324.13	44,166.67	3,125,000.00	3,106,639.61	0.0049%
341081GT8	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	6/15/2029	3,344,646.65	40,662.11	3,230,000.00	3,224,782.82	0.0052%
341099CB3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.06	3/1/2033	528,189.98	14,750.00	500,000.00	565,171.69	0.0008%
341099CL1	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.06	6/15/2038	4,189,706.92	50,450.49	3,734,000.00	4,029,049.17	0.0066%
341099CN7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.06	4/1/2040	286,993.76	6,473.96	275,000.00	274,190.98	0.0004%
341271AF1	MUNICIPAL BONDS	USD FIXED INCOME	FLORIDA ST BRD OF ADMIN FIN CO	0.02	7/1/2030	921,334.70	3,751.55	1,045,000.00	1,061,443.02	0.0014%
342816S22	MUNICIPAL BONDS	USD FIXED INCOME	FLORIDA ST MUNI PWR AGY	0.01	10/1/2026	3,286,745.00	20,781.25	3,500,000.00	3,500,000.00	0.0052%
344930AD4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER TR B A3	0.05	5/15/2028	2,613,637.89	6,020.31	2,590,000.00	2,589,973.61	0.0041%
344930AE2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER TR B A4	0.05	2/15/2029	4,061,240.00	8,995.56	4,000,000.00	4,000,514.63	0.0064%
345105JE1	MUNICIPAL BONDS	USD FIXED INCOME	FOOTHILL ESTRN TRANSPRTN CORRI	0.04	1/15/2049	862,510.00	5,231.22	1,000,000.00	1,010,042.75	0.0014%
345105KA7	MUNICIPAL BONDS	USD FIXED INCOME	FOOTHILL ESTRN TRANSPRTN CORRI	0.03	1/15/2046	286,060.20	1,438.22	380,000.00	380,000.00	0.0004%
345285AA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.02	5/15/2034	3,658,927.74	2,652.00	3,900,000.00	3,898,946.29	0.0057%
345285AA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.02	5/15/2034	5,971,557.71	4,328.20	6,365,000.00	6,363,280.32	0.0094%
345285AA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.02	5/15/2034	6,927,569.85	5,021.12	7,384,000.00	7,382,005.03	0.0109%
34528EAA9	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.04	11/15/2034	6,166,550.00	10,777.78	6,250,000.00	5,996,464.26	0.0097%
34528EAA9	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.04	11/15/2034	3,191,806.28	5,578.58	3,235,000.00	3,234,197.89	0.0050%
34528PAK2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 4 A	0.04	11/15/2030	1,967,244.80	3,608.89	2,000,000.00	2,018,758.47	0.0031%
34528PAK2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 4 A	0.04	11/15/2030	9,688,680.64	17,773.78	9,850,000.00	9,480,963.25	0.0152%
34528QHF4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 4 A	0.02	9/15/2026	4,495,947.75	4,880.00	4,500,000.00	4,499,835.72	0.0070%
34528QH00	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 2 A	0.01	9/15/2027	4,395,528.79	2,151.56	4,567,000.00	4,461,247.92	0.0069%
34528QHV9	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLA 1 A1 144A	0.05	5/15/2028	2,915,743.23	6,341.33	2,900,000.00	2,899,984.72	0.0046%
34528QJA3	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLA 1 A1 144A	0.05	4/15/2029	6,931,906.40	15,987.56	6,800,000.00	6,798,737.15	0.0109%
345290AE0	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO LEASE TR A A4	0.05	6/15/2027	957,307.12	2,132.22	950,000.00	949,923.14	0.0015%
34532JAA2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.01	4/15/2033	10,564,346.72	5,192.59	11,022,000.00	11,004,611.92	0.0166%
34532JAA2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.01	4/15/2033	9,584,782.00	4,711.11	10,000,000.00	9,967,918.63	0.0150%
34532RAA4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.03	7/15/2031	1,984,408.40	2,835.56	2,000,000.00	1,976,207.32	0.0031%
34533BAA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.05	8/15/2036	5,836,285.65	12,445.56	5,750,000.00	5,748,226.92	0.0091%
34533BAA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.05	8/15/2036	5,481,033.48	11,688.00	5,400,000.00	5,398,334.85	0.0086%
34533BAA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.05	8/15/2036	6,298,113.47	13,430.38	6,205,000.00	6,203,086.59	0.0099%
34533BAA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.05	8/15/2036	4,329,001.44	9,231.36	4,265,000.00	4,263,684.84	0.0068%
345340AA1	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.01	10/17/2033	9,959,024.25	6,393.33	10,500,000.00	9,611,909.19	0.0156%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
34535AAD2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER TR C A3	0.04	12/15/2026	235,558.35	470.83	236,464.15	236,456.49	0.0004%
34535AAE0	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER TR C A4	0.05	12/15/2027	9,232,010.97	18,841.44	9,236,000.00	9,234,577.14	0.0145%
34535CAA4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.05	2/15/2036	8,416,505.03	19,184.00	8,175,000.00	8,172,478.59	0.0132%
34535QAA3	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.05	8/15/2035	7,085,565.20	15,088.89	7,000,000.00	6,999,802.95	0.0111%
34535QAA3	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.05	8/15/2035	4,858,673.28	10,346.67	4,800,000.00	4,765,502.53	0.0076%
34535QAA3	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.05	8/15/2035	8,285,050.17	17,643.22	8,185,000.00	8,184,769.60	0.0130%
345370DA5	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CO	0.03	2/12/2032	2,044,141.10	4,116.67	2,400,000.00	1,997,903.89	0.0032%
345370DB3	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CO	0.06	8/19/2032	1,284,405.56	2,541.67	1,250,000.00	1,248,307.44	0.0020%
345370DB3	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CO	0.06	8/19/2032	1,048,074.94	2,074.00	1,020,000.00	962,996.99	0.0016%
345370DB3	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CO	0.06	8/19/2032	1,457,029.67	2,883.27	1,418,000.00	1,427,836.99	0.0023%
345370DB3	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CO	0.06	8/19/2032	4,130,648.29	8,174.00	4,020,000.00	4,038,206.49	0.0065%
345397A86	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.04	8/17/2027	709,933.36	1,171.04	730,000.00	696,530.56	0.0011%
345397B36	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.04	11/13/2030	1,192,966.67	15,528.00	1,294,000.00	1,154,801.55	0.0019%
345397B36	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.04	11/13/2030	7,395,655.80	96,264.00	8,022,000.00	7,208,143.85	0.0116%
345397B36	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.04	11/13/2030	1,253,813.50	16,320.00	1,360,000.00	1,156,493.32	0.0020%
345397D42	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.07	6/10/2030	4,203,411.00	63,261.00	3,905,000.00	3,989,872.15	0.0066%
345397D59	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.07	11/7/2028	1,470,239.84	30,030.17	1,395,000.00	1,395,000.00	0.0023%
345397D67	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.07	11/7/2033	3,959,208.57	82,656.75	3,665,000.00	3,859,141.53	0.0062%
345397E25	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.06	3/5/2031	5,477,968.42	157,649.56	5,330,000.00	5,316,710.07	0.0086%
345397E58	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.06	3/8/2029	6,726,213.71	183,956.67	6,600,000.00	6,595,353.65	0.0105%
345397E66	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.06	3/8/2034	2,059,215.03	59,898.25	2,035,000.00	2,017,624.82	0.0032%
345397E74	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.06	5/17/2027	1,621,097.70	26,938.60	1,594,000.00	1,592,276.00	0.0025%
345397YT4	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.04	11/2/2027	6,853,648.43	90,141.24	7,148,000.00	6,566,670.82	0.0107%
345397ZR7	CORPORATE BONDS	USD FIXED INCOME	FORD MOTOR CREDIT CO LLC	0.05	5/3/2029	1,385,896.20	23,462.99	1,400,000.00	1,317,591.39	0.0022%
349461CB7	MUNICIPAL BONDS	USD FIXED INCOME	FORT WORTH TX INDEP SCH DIST	0.05	2/15/2032	1,314,425.00	2,777.78	1,250,000.00	1,493,974.21	0.0021%
349941AA2	ASSET BACKED	USD FIXED INCOME	FOUNDATION FINANCE T 1A A 144A	0.06	12/15/2049	1,954,689.13	4,693.64	1,920,124.02	1,919,910.64	0.0031%
350930AA1	CORPORATE BONDS	USD FIXED INCOME	FOUNDRY JV HOLDCO LLC 144A	0.06	1/25/2034	4,714,772.12	27,589.00	4,696,000.00	4,717,540.80	0.0074%
350930AA1	CORPORATE BONDS	USD FIXED INCOME	FOUNDRY JV HOLDCO LLC 144A	0.06	1/25/2034	2,128,474.64	12,455.00	2,120,000.00	2,135,048.31	0.0033%
350930AA1	CORPORATE BONDS	USD FIXED INCOME	FOUNDRY JV HOLDCO LLC 144A	0.06	1/25/2034	1,034,117.39	6,051.25	1,030,000.00	1,059,085.25	0.0016%
350930AB9	CORPORATE BONDS	USD FIXED INCOME	FOUNDRY JV HOLDCO LLC 144A	0.06	1/25/2030	1,583,615.76	28,772.33	1,540,000.00	1,586,751.36	0.0025%
350930AC7	CORPORATE BONDS	USD FIXED INCOME	FOUNDRY JV HOLDCO LLC 144A	0.06	1/25/2032	751,649.76	14,216.75	730,000.00	728,176.44	0.0012%
350930AC7	CORPORATE BONDS	USD FIXED INCOME	FOUNDRY JV HOLDCO LLC 144A	0.06	1/25/2032	3,116,772.37	58,950.83	3,027,000.00	3,151,003.05	0.0049%
350930AD5	CORPORATE BONDS	USD FIXED INCOME	FOUNDRY JV HOLDCO LLC 144A	0.06	1/25/2035	1,118,637.95	21,572.92	1,090,000.00	1,087,477.61	0.0018%
350930AD5	CORPORATE BONDS	USD FIXED INCOME	FOUNDRY JV HOLDCO LLC 144A	0.06	1/25/2035	7,953,618.46	153,385.42	7,750,000.00	7,816,160.91	0.0125%
350930AE3	CORPORATE BONDS	USD FIXED INCOME	FOUNDRY JV HOLDCO LLC 144A	0.06	1/25/2038	755,508.54	14,794.67	730,000.00	728,032.96	0.0012%
35137LAN5	CORPORATE BONDS	USD FIXED INCOME	FOX CORP	0.07	10/13/2033	942,493.91	21,363.33	870,000.00	860,012.35	0.0015%
35563P2N8	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 2 MA	0.02	11/25/2060	4,113,755.82	7,717.89	4,630,733.71	4,769,093.46	0.0064%
35563P3S6	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 2 TT	0.02	11/25/2060	1,674,505.00	3,113.87	1,868,323.16	1,909,532.55	0.0026%
35563P4U0	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 3 MA	0.02	3/25/2061	1,174,184.90	2,193.75	1,316,255.61	1,348,708.29	0.0018%
35563P7E3	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRE 1 MTU	0.03	11/25/2061	10,131,456.75	30,954.96	11,429,521.19	11,178,991.87	0.0159%
35563P7F0	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRE 1 MAU	0.03	11/25/2061	3,869,716.35	11,338.30	4,186,449.29	4,151,559.22	0.0061%
35563PBC2	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 2 MA	0.03	8/25/2056	2,318,065.26	6,193.92	2,477,567.33	2,582,086.23	0.0036%
35563PBS7	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 3 MT	0.03	7/25/2056	5,889,095.57	16,718.24	6,687,296.65	6,787,264.46	0.0092%
35563PBS7	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 3 MT	0.03	7/25/2056	11,376,512.73	32,296.18	12,918,471.86	13,111,880.87	0.0178%
35563PDD8	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 4 HT	0.03	6/25/2057	8,147,949.06	24,193.47	8,932,974.38	9,148,522.39	0.0128%
35563PE39	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 2 MA	0.03	4/25/2062	3,152,915.10	8,655.44	3,462,176.82	3,264,009.33	0.0049%
35563PE39	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 2 MA	0.03	4/25/2062	3,033,864.72	8,328.62	3,331,449.07	3,144,565.88	0.0048%
35563PE39	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 2 MA	0.03	4/25/2062	1,593,739.06	4,375.16	1,750,065.02	1,606,438.01	0.0025%
35563PGG8	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 3 MA	0.04	8/25/2057	1,471,173.02	4,490.25	1,539,514.69	1,606,888.32	0.0023%
35563PGG8	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 3 MA	0.04	8/25/2057	236,388.86	721.50	247,370.04	246,136.98	0.0004%
35563PGG8	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 3 MA	0.04	8/25/2057	3,301,100.89	10,075.48	3,454,449.79	3,560,707.78	0.0052%
35563PGG8	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 3 MA	0.04	8/25/2057	1,279,280.88	3,904.57	1,338,708.43	1,417,372.21	0.0020%
35563PHF9	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 4 MA	0.04	3/25/2058	980,489.85	2,985.86	1,023,722.04	1,001,851.16	0.0015%
35563PHF9	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 4 MA	0.04	3/25/2058	3,353,591.58	10,212.59	3,501,459.62	3,551,224.30	0.0053%
35563PJF7	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 1 MA	0.04	7/25/2058	812,823.04	2,491.31	854,164.34	858,715.90	0.0013%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
35563PJF7	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 1 MA	0.04	7/25/2058	635,018.00	1,946.34	667,315.89	713,759.24	0.0010%
35563PKJ6	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CR 1 M55D	0.04	7/25/2058	988,084.59	3,528.34	1,058,500.72	1,085,484.75	0.0015%
35563PKG3	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 2 MA	0.04	8/26/2058	6,187,176.61	19,002.15	6,515,021.62	6,814,737.84	0.0097%
35563PLH0	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 3 MA	0.04	10/25/2058	494,894.79	1,514.12	519,125.76	540,984.77	0.0008%
35563PLH0	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 3 MA	0.04	10/25/2058	1,985,651.48	6,075.05	2,082,872.69	2,196,534.08	0.0031%
35563PLQ0	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CR 3 M55D	0.04	10/25/2058	3,163,233.23	11,284.12	3,385,237.07	3,546,932.82	0.0050%
35563PML0	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 4 MA	0.03	2/25/2059	2,238,716.47	5,991.58	2,396,632.25	2,366,131.78	0.0035%
35563PQN2	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 2 MT	0.02	11/25/2059	1,653,434.97	3,390.32	2,034,193.48	2,090,399.73	0.0026%
35563PQN2	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 2 MT	0.02	11/25/2059	4,236,343.28	8,686.51	5,211,902.50	5,355,854.67	0.0066%
35563PQP7	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRED 2 MA	0.02	11/25/2059	3,531,563.81	6,492.63	3,895,577.05	4,028,105.37	0.0055%
35563PSE0	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRE 3 MTU	0.03	5/25/2060	12,180,858.48	29,923.91	14,363,479.72	15,198,728.26	0.0191%
35563PSE0	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC SEASONED CRE 3 MTU	0.03	5/25/2060	9,299,033.07	22,844.32	10,965,275.81	11,602,691.41	0.0146%
35564CBB2	CMO/REMIC	USD FIXED INCOME	SEASONED LOANS STRUCTURED 1 A1	0.04	5/25/2029	4,779,784.30	14,386.59	4,932,545.22	4,995,364.11	0.0075%
35564CGQ4	CMO/REMIC	USD FIXED INCOME	SEASONED LOANS STRUCTURE 2 A1C	0.02	9/25/2030	4,068,568.78	7,455.90	4,473,542.97	4,580,036.34	0.0064%
35671DBC8	CORPORATE BONDS	USD FIXED INCOME	FREEMPORT-MCMORAN INC	0.05	3/15/2043	528,879.35	13,570.50	540,000.00	529,243.24	0.0008%
35671DBJ3	CORPORATE BONDS	USD FIXED INCOME	FREEMPORT-MCMORAN INC	0.05	11/14/2034	1,447,599.26	22,791.00	1,420,000.00	1,457,424.53	0.0023%
35671DBJ3	CORPORATE BONDS	USD FIXED INCOME	FREEMPORT-MCMORAN INC	0.05	11/14/2034	326,219.55	5,136.00	320,000.00	308,963.84	0.0005%
35802YAJ0	CMO/REMIC	USD FIXED INCOME	FRESB 2017-SB36 MORT SB36 A10F	0.03	7/25/2027	2,120,833.46	5,285.63	2,202,345.58	2,209,441.91	0.0033%
35802YAJ0	CMO/REMIC	USD FIXED INCOME	FRESB 2017-SB36 MORT SB36 A10F	0.03	7/25/2027	3,453,928.79	8,608.03	3,586,677.08	3,598,236.36	0.0054%
35805BAC2	CORPORATE BONDS	USD FIXED INCOME	FRESENIUS MEDICAL CARE US 144A	0.02	12/1/2026	650,614.02	3,281.25	700,000.00	698,661.52	0.0010%
35880CR89	MUNICIPAL BONDS	USD FIXED INCOME	FRISCO TX INDEP SCH DIST	0.02	2/15/2031	1,524,005.00	1,410.89	1,750,000.00	1,481,981.11	0.0024%
35880CU28	MUNICIPAL BONDS	USD FIXED INCOME	FRISCO TX INDEP SCH DIST	0.02	2/15/2035	1,084,902.70	1,368.22	1,310,000.00	988,401.62	0.0017%
36143L2L8	CORPORATE BONDS	USD FIXED INCOME	GA GLOBAL FUNDING TRUST 144A	0.06	1/8/2029	3,948,399.85	31,166.21	3,849,000.00	3,829,225.96	0.0062%
36143L2L8	CORPORATE BONDS	USD FIXED INCOME	GA GLOBAL FUNDING TRUST 144A	0.06	1/8/2029	7,272,072.36	57,401.21	7,089,000.00	7,052,580.63	0.0114%
36143L2L8	CORPORATE BONDS	USD FIXED INCOME	GA GLOBAL FUNDING TRUST 144A	0.06	1/8/2029	3,123,636.67	24,656.04	3,045,000.00	3,029,356.46	0.0049%
36164QNA2	CORPORATE BONDS	NON-USD FIXED INCOME	GE CAPITAL INTERNATIONAL FUNDI	0.04	11/15/2035	374,618.51	5,073.34	390,000.00	410,569.42	0.0006%
36166NAK9	CORPORATE BONDS	USD FIXED INCOME	GE CAPITAL FUNDING LLC	0.05	5/15/2032	212,620.39	2,880.40	215,000.00	210,425.65	0.0003%
36169EAC4	ASSET BACKED	USD FIXED INCOME	GECU AUTO RECEIVABL 1A A3 144A	0.06	8/15/2028	2,000,219.17	4,954.40	1,980,000.00	1,979,745.60	0.0031%
36170HAA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GCAT 2022-NQM4 TR NQM4 A1 144A	0.05	8/25/2067	4,123,772.48	18,149.45	4,133,486.59	4,133,474.09	0.0065%
36176AAA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0759901	0.04	1/15/2042	101,575.39	346.75	104,025.63	109,229.77	0.0002%
36176H7M0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0767100	0.04	12/15/2043	390,851.56	1,196.90	410,367.42	415,985.84	0.0006%
36176JRF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0767586	0.04	1/15/2042	44,539.33	152.05	45,614.19	47,896.15	0.0001%
36176MA29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0769825	0.04	7/15/2041	54,182.00	184.96	55,488.83	58,232.07	0.0001%
36176MK69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0770117	0.04	12/15/2041	225,732.54	691.25	236,998.71	244,015.90	0.0004%
36177JD48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0790122	0.04	2/15/2042	79,705.55	243.44	83,466.44	86,092.80	0.0001%
36177PCU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0794582	0.04	3/15/2042	25,115.62	76.61	26,266.62	27,381.80	0.0000%
36178BCW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AA3685	0.04	6/15/2042	11,046.92	33.83	11,598.25	11,752.71	0.0000%
36178DTD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AA5948	0.03	12/15/2042	159,994.75	431.67	172,669.60	175,611.87	0.0003%
36178EXG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AA6979	0.04	9/15/2042	10,106.26	30.95	10,610.71	10,784.95	0.0000%
36178MDW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AB1917	0.04	10/15/2042	105,537.82	323.18	110,804.66	112,289.70	0.0002%
36179BAJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AC1809	0.03	1/15/2043	27,723.17	75.40	30,161.29	29,751.06	0.0000%
36179MAX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0022	0.04	4/20/2042	214,489.29	654.13	224,272.32	231,479.86	0.0003%
36179MG46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0219	0.03	7/20/2042	312,766.98	847.82	339,129.45	346,875.36	0.0005%
36179MK74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0318	0.04	8/20/2042	349,398.77	1,071.60	367,405.17	367,499.71	0.0005%
36179MNG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0391	0.03	9/20/2042	160,548.20	435.15	174,060.77	175,926.95	0.0003%
36179MNH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0392	0.04	9/20/2042	98,639.51	302.82	103,823.95	110,408.62	0.0002%
36179MQP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0462	0.04	10/20/2042	242,191.95	743.52	254,921.47	263,991.20	0.0004%
36179MQQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0463	0.04	10/20/2042	448,272.62	1,522.59	456,777.37	478,283.14	0.0007%
36179MSX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0534	0.04	11/20/2042	88,072.22	270.36	92,696.36	98,649.40	0.0001%
36179MVR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0624	0.03	12/20/2042	46,842.63	126.95	50,779.69	52,616.33	0.0001%
36179MVS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0625	0.04	12/20/2042	108,313.57	332.50	114,000.48	117,840.39	0.0002%
36179MVT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0626	0.04	12/20/2042	255,633.29	868.28	260,483.24	271,269.89	0.0004%
36179MX39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0698	0.03	1/20/2043	148,078.09	401.30	160,520.84	164,765.94	0.0002%
36179MX39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0698	0.03	1/20/2043	119,152.58	322.91	129,164.77	133,843.14	0.0002%
36179NBA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0933	0.03	4/20/2043	102,677.66	278.27	111,306.17	112,260.46	0.0002%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36179NBB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0934	0.04	4/20/2043	407,975.73	1,252.17	429,316.53	440,931.05	0.0006%
36179NBB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0934	0.04	4/20/2043	385,518.73	1,183.25	405,684.82	421,438.55	0.0006%
36179NDR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA I POOL #0MA1012	0.04	5/20/2043	233,839.00	717.67	246,057.89	256,797.80	0.0004%
36179NLE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1225	0.04	8/20/2043	12,525.22	42.69	12,807.10	13,436.24	0.0000%
36179NM96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1284	0.03	9/20/2043	92,917.02	251.82	100,726.52	102,620.77	0.0001%
36179NQ35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1374	0.03	10/20/2043	133,995.29	363.14	145,257.15	146,929.98	0.0002%
36179NQ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1376	0.04	10/20/2043	190,528.91	649.87	194,960.22	207,311.29	0.0003%
36179NVM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1520	0.03	12/20/2043	64,459.41	174.69	69,877.18	68,221.07	0.0001%
36179NVQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1523	0.05	12/20/2043	180,071.78	676.04	180,277.75	190,813.42	0.0003%
36179NX60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1601	0.04	1/20/2044	1,170,170.23	3,992.97	1,197,891.23	1,254,576.17	0.0018%
36179Q6N6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2677	0.03	3/20/2045	1,190,317.60	3,226.90	1,290,761.91	1,348,889.94	0.0019%
36179Q6Q9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2679	0.04	3/20/2045	1,243,744.50	4,251.20	1,275,360.85	1,342,595.41	0.0019%
36179QBH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1840	0.05	4/20/2044	362,206.02	1,359.83	362,620.26	385,028.43	0.0006%
36179QGF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1998	0.05	6/20/2044	84,678.89	344.67	82,720.89	87,231.19	0.0001%
36179QJR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2072	0.03	7/20/2044	32,163.29	87.16	34,865.38	35,185.70	0.0001%
36179QJT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2074	0.04	7/20/2044	21,292.85	72.75	21,824.84	22,817.33	0.0000%
36179QJT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2074	0.04	7/20/2044	487,688.12	1,666.24	499,872.80	525,487.75	0.0008%
36179QJV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2076	0.05	7/20/2044	70,918.53	288.66	69,278.17	73,058.99	0.0001%
36179QL66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2149	0.04	8/20/2044	1,413,108.17	4,828.05	1,448,414.02	1,520,892.96	0.0022%
36179QPH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2224	0.04	9/20/2044	8,212.41	28.07	8,421.14	8,800.26	0.0000%
36179QPK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2226	0.05	9/20/2044	115,786.17	471.28	113,108.20	121,911.45	0.0002%
36179QRZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2304	0.04	10/20/2044	61,838.66	211.37	63,410.43	66,946.07	0.0001%
36179QT50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2372	0.04	11/20/2044	206,159.75	706.88	212,064.23	214,387.20	0.0003%
36179QWD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2444	0.03	12/20/2044	34,457.81	93.38	37,353.13	37,489.69	0.0001%
36179QYT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2522	0.04	1/20/2045	175,639.25	600.35	180,104.11	189,762.70	0.0003%
36179R4E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3521	0.04	3/20/2046	256,124.25	790.87	271,156.78	287,771.16	0.0004%
36179R7H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3596	0.03	4/20/2046	839,343.40	2,285.02	914,007.74	942,593.94	0.0013%
36179R7H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3596	0.03	4/20/2046	135,017.84	367.57	147,028.44	148,425.55	0.0002%
36179R7J2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3597	0.04	4/20/2046	131,021.01	404.76	138,776.24	147,283.61	0.0002%
36179R7J2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3597	0.04	4/20/2046	721,207.27	2,228.03	763,896.10	767,016.28	0.0011%
36179RBW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2753	0.03	4/20/2045	36,903.50	100.17	40,068.96	40,940.59	0.0001%
36179RBX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2754	0.04	4/20/2045	404,956.42	1,248.79	428,155.01	446,202.38	0.0006%
36179RBY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2755	0.04	4/20/2045	64,817.44	221.55	66,465.20	70,208.05	0.0001%
36179RBY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2755	0.04	4/20/2045	42,176.56	144.16	43,248.75	45,716.46	0.0001%
36179RD71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2826	0.04	5/20/2045	60,353.45	186.13	63,814.42	66,098.19	0.0001%
36179RGA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2893	0.04	6/20/2045	467,015.50	1,596.30	478,888.71	505,920.04	0.0007%
36179RGA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2893	0.04	6/20/2045	394,280.30	1,347.68	404,304.32	422,851.83	0.0006%
36179RJD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2960	0.03	7/20/2045	597,074.55	1,621.19	648,475.50	669,800.05	0.0009%
36179RJD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2960	0.03	7/20/2045	85,741.45	232.81	93,122.76	94,391.18	0.0001%
36179RJF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2962	0.04	7/20/2045	816,424.23	2,802.25	840,676.46	891,937.63	0.0013%
36179RJF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2962	0.04	7/20/2045	159,643.29	547.95	164,385.57	166,514.71	0.0003%
36179RLN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3033	0.03	8/20/2045	97,820.43	265.91	106,362.85	108,027.88	0.0002%
36179RLQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3035	0.04	8/20/2045	375,631.45	1,283.21	384,963.28	402,650.17	0.0006%
36179RNX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3106	0.04	9/20/2045	1,231,426.29	4,214.45	1,264,334.35	1,335,815.63	0.0019%
36179RNX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3106	0.04	9/20/2045	2,024.42	6.93	2,078.52	2,173.80	0.0000%
36179RQ36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3174	0.04	10/20/2045	2,133.26	7.30	2,190.96	2,291.78	0.0000%
36179RS91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3244	0.04	11/20/2045	112,314.10	346.67	118,858.61	120,979.71	0.0002%
36179RTA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3245	0.04	11/20/2045	174,151.86	596.75	179,025.59	186,037.63	0.0003%
36179RVC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3311	0.04	12/20/2045	7,737.37	26.50	7,951.38	8,317.80	0.0000%
36179RXE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3377	0.04	1/20/2046	323,026.11	1,106.57	331,970.50	350,732.71	0.0005%
36179RXE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3377	0.04	1/20/2046	5,825.42	19.96	5,986.72	6,262.83	0.0000%
36179RXE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3377	0.04	1/20/2046	240,047.01	822.31	246,693.77	253,404.39	0.0004%
36179S2Q9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4383	0.04	4/20/2047	669,329.70	2,305.07	691,520.74	724,088.52	0.0010%
36179SSL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4451	0.04	5/20/2047	335,789.22	1,039.90	356,536.09	363,283.17	0.0005%
36179SSM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4452	0.04	4/20/2047	22,532.27	77.90	23,371.07	24,289.29	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36179SB89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3663	0.04	5/20/2046	323,581.04	999.83	342,797.81	354,301.80	0.0005%
36179SCB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3666	0.05	5/20/2046	116,400.15	473.79	113,710.26	121,388.75	0.0002%
36179SEG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3735	0.03	6/20/2046	72,583.80	197.71	79,082.76	80,147.45	0.0001%
36179SEH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3736	0.04	6/20/2046	98,353.62	304.15	104,279.98	110,678.96	0.0002%
36179SEH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3736	0.04	6/20/2046	473,326.79	1,463.72	501,847.38	527,189.84	0.0007%
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	62,055.50	191.86	65,779.27	69,817.45	0.0001%
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	1,965,918.16	6,078.00	2,083,887.12	2,192,583.48	0.0031%
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	711,609.25	2,200.07	754,310.83	757,366.76	0.0011%
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	93,083.25	287.78	98,668.90	100,359.21	0.0001%
36179SGN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3805	0.05	7/20/2046	88,250.33	331.32	88,351.36	93,089.94	0.0001%
36179SJS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3873	0.03	8/20/2046	347,033.94	945.14	378,054.28	383,206.99	0.0005%
36179SJS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3873	0.03	8/20/2046	652,423.81	1,776.86	710,742.04	749,344.06	0.0010%
36179SJS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3873	0.03	8/20/2046	676,991.46	1,843.76	737,505.71	744,981.01	0.0011%
36179SLR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3936	0.03	8/20/2046	686,731.77	1,871.34	748,536.23	777,571.00	0.0011%
36179SLS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3937	0.04	9/20/2046	479,157.18	1,481.25	507,857.71	510,019.29	0.0008%
36179LSL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3937	0.04	9/20/2046	831,662.49	2,570.98	881,477.37	905,620.15	0.0013%
36179SLV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3940	0.05	9/20/2046	93,606.41	381.02	91,444.51	97,673.75	0.0001%
36179SNT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4002	0.03	10/20/2046	7,323,898.98	17,116.98	8,216,150.68	6,891,184.95	0.0115%
36179SNU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4003	0.03	10/20/2046	187,083.98	510.37	204,147.56	198,494.07	0.0003%
36179SQ34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4074	0.06	2/20/2040	96,935.81	463.11	92,622.03	100,975.06	0.0002%
36179SQ42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4075	0.07	10/20/2039	48,681.86	254.17	46,923.50	51,823.20	0.0001%
36179SQV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4068	0.03	11/20/2046	130,688.67	357.13	142,850.82	144,803.41	0.0002%
36179SQV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4068	0.03	11/20/2046	402,882.68	1,100.94	440,375.78	449,371.52	0.0006%
36179SQX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4070	0.04	11/20/2046	138,485.37	475.15	142,545.82	148,329.63	0.0002%
36179SQY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4071	0.05	11/20/2046	212,111.12	796.33	212,354.01	223,397.87	0.0003%
36179SSN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4125	0.03	12/20/2046	96,584.37	226.30	108,625.80	106,784.38	0.0002%
36179SSP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4126	0.03	11/20/2046	135,180.15	368.52	147,408.51	149,423.42	0.0002%
36179SSQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4127	0.04	12/20/2046	123,222.79	381.29	130,726.95	137,637.63	0.0002%
36179SSQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4127	0.04	12/20/2046	345,878.98	1,070.25	366,942.71	378,087.11	0.0005%
36179SSW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4133	0.07	6/20/2039	69,092.50	356.29	65,776.43	72,294.41	0.0001%
36179SUV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4196	0.04	1/20/2047	112,443.61	348.04	119,328.10	125,639.93	0.0002%
36179SWW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4261	0.03	2/20/2047	845,726.03	2,304.94	921,975.87	930,297.96	0.0013%
36179SWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4263	0.04	2/20/2047	2,308,110.03	7,937.39	2,381,215.76	2,403,760.75	0.0036%
36179SWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4263	0.04	2/20/2047	308,449.64	1,060.73	318,219.29	331,960.34	0.0005%
36179SWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4263	0.04	2/20/2047	446,409.46	1,535.16	460,548.78	481,614.90	0.0007%
36179SYT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4322	0.04	3/20/2047	222,437.18	764.40	229,319.24	238,498.55	0.0003%
36179T7H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5396	0.03	8/20/2048	2,008,289.62	5,484.57	2,193,827.85	2,229,465.64	0.0031%
36179T7J8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5397	0.04	8/20/2048	204,526.62	634.93	217,691.22	225,362.10	0.0003%
36179T7L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5399	0.05	8/20/2048	73,341.58	277.84	74,090.51	76,528.16	0.0001%
36179TAL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4511	0.04	6/20/2047	66,459.22	229.48	68,845.34	74,013.13	0.0001%
36179TAM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4512	0.05	6/20/2047	477,767.67	1,802.57	480,685.99	499,715.95	0.0007%
36179TC29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4589	0.05	7/20/2047	221,757.89	911.67	218,800.82	232,599.62	0.0003%
36179TCW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4585	0.03	7/20/2047	270,336.52	737.30	294,918.43	303,589.19	0.0004%
36179TCX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4586	0.04	7/20/2047	455,856.77	1,412.51	484,290.08	501,972.40	0.0007%
36179TCX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4586	0.04	7/20/2047	956,020.96	2,962.32	1,015,651.18	1,041,987.07	0.0015%
36179TCY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4587	0.04	7/20/2047	231,428.94	795.74	238,722.33	247,076.75	0.0004%
36179TCY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4587	0.04	7/20/2047	55,426.61	190.58	57,173.36	61,467.03	0.0001%
36179TCY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4587	0.04	7/20/2047	122,492.81	421.18	126,353.13	129,053.09	0.0002%
36179TCZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4588	0.05	7/20/2047	37,804.43	142.63	38,035.36	39,477.04	0.0001%
36179TE35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4654	0.05	8/20/2047	71,109.20	268.29	71,543.57	73,324.24	0.0001%
36179TEY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4651	0.03	8/20/2047	39,149.72	106.80	42,721.61	43,467.53	0.0001%
36179TG41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4719	0.04	9/20/2047	132,961.33	412.26	141,346.22	145,391.37	0.0002%
36179TG58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4720	0.04	9/20/2047	181,214.21	623.38	187,014.36	192,859.53	0.0003%
36179TG58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4720	0.04	9/20/2047	966,475.77	3,324.70	997,409.92	1,028,612.76	0.0015%
36179TG66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4721	0.05	9/20/2047	445,190.39	1,676.02	446,938.72	462,583.03	0.0007%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36179TSL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4837	0.04	11/20/2047	130,572.14	404.86	138,808.98	141,846.08	0.0002%
36179TLU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4839	0.05	11/20/2047	358,950.50	1,354.71	361,255.20	373,794.33	0.0006%
36179TNS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4901	0.04	12/20/2047	1,108,907.39	3,820.58	1,146,175.03	1,196,166.53	0.0017%
36179TQN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4961	0.03	1/20/2048	224,087.38	611.80	244,720.91	258,223.15	0.0004%
36179TQP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	237,461.26	736.63	252,557.61	253,849.91	0.0004%
36179TQP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	1,038,732.88	3,222.24	1,104,769.24	1,113,168.12	0.0016%
36179TQP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	172,993.37	536.64	183,991.24	190,272.18	0.0003%
36179TQP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	139,078.92	431.44	147,920.72	150,484.87	0.0002%
36179TQQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4963	0.04	1/20/2048	604,188.48	2,083.54	625,063.29	643,576.51	0.0009%
36179TQR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4964	0.05	1/20/2048	54,266.32	204.93	54,648.81	56,310.89	0.0001%
36179TSJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5021	0.05	2/20/2048	386,735.24	1,459.80	389,279.70	399,112.69	0.0006%
36179TUA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5077	0.04	3/20/2048	100,862.90	313.12	107,353.96	109,228.28	0.0002%
36179TUC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5079	0.05	3/20/2048	43,641.97	164.73	43,929.10	45,460.61	0.0001%
36179TV77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5138	0.05	4/20/2048	1,660,380.94	6,273.24	1,672,863.38	1,741,810.14	0.0026%
36179TV77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5138	0.05	4/20/2048	146,346.43	564.26	150,469.19	162,635.96	0.0002%
36179TXU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5191	0.04	5/20/2048	125,727.36	390.30	133,816.14	138,298.73	0.0002%
36179TZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5265	0.05	6/20/2048	1,490,275.47	5,636.56	1,503,082.94	1,564,332.69	0.0023%
36179TZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5265	0.05	6/20/2048	1,710,152.18	6,468.18	1,724,849.28	1,775,025.64	0.0027%
36179UCB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5466	0.04	9/20/2048	1,067,087.19	3,681.29	1,104,387.50	1,123,951.84	0.0017%
36179UCC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5467	0.05	9/20/2048	560,921.97	2,120.92	565,578.50	589,304.24	0.0009%
36179UCC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5467	0.05	9/20/2048	46,889.57	177.30	47,278.83	49,112.00	0.0001%
36179UEA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5529	0.05	10/20/2048	149,542.18	565.50	150,799.27	161,418.25	0.0002%
36179UH54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5652	0.05	12/20/2048	61,454.22	232.40	61,974.03	66,226.33	0.0001%
36179UK27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5713	0.06	1/20/2049	3,531,594.67	15,894.51	3,467,894.00	3,514,297.14	0.0055%
36179UKY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5711	0.05	1/20/2049	103,083.93	389.87	103,966.44	111,871.36	0.0002%
36179UMJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5761	0.03	2/20/2049	65,654.83	179.21	71,685.89	72,854.37	0.0001%
36179UML3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5763	0.04	2/20/2049	89,166.78	308.27	92,481.44	95,685.33	0.0001%
36179UPA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5817	0.04	3/20/2049	149,869.99	517.51	155,252.72	151,109.32	0.0002%
36179UPB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5818	0.05	3/20/2049	76,892.96	290.82	77,551.25	83,452.08	0.0001%
36179UV74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6038	0.03	7/20/2049	511,040.40	1,401.47	560,589.79	585,294.49	0.0008%
36179UXS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6089	0.03	8/20/2049	1,337,105.20	3,666.68	1,466,672.12	1,496,690.98	0.0021%
36179UXT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6090	0.04	8/20/2049	304,053.27	947.66	324,912.35	334,325.08	0.0005%
36179UXV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6092	0.05	8/20/2049	275,243.97	1,046.31	279,017.08	292,592.87	0.0004%
36179V4U1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7135	0.02	1/20/2051	4,516,226.40	8,930.93	5,358,555.41	4,643,522.91	0.0071%
36179V4U1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7135	0.02	1/20/2051	486,191.29	961.45	576,871.64	476,324.65	0.0008%
36179V6V7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7184	0.02	2/20/2051	1,857,556.34	3,788.52	2,273,110.68	1,739,635.41	0.0029%
36179V7E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7193	0.03	2/20/2051	1,090,641.80	2,594.85	1,245,528.11	1,291,741.67	0.0017%
36179V7E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7193	0.03	2/20/2051	1,789,715.35	4,258.08	2,043,879.85	2,112,979.70	0.0028%
36179VBF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6338	0.03	12/20/2049	395,561.89	1,087.68	435,070.55	452,718.96	0.0006%
36179VDN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6409	0.03	1/20/2050	715,906.51	1,964.29	785,715.59	758,053.67	0.0011%
36179VFP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6474	0.03	2/20/2050	311,923.90	858.17	343,269.65	356,110.53	0.0005%
36179VFP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6474	0.03	2/20/2050	93,744.09	257.91	103,164.59	99,301.46	0.0001%
36179VHT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6542	0.04	3/20/2050	342,175.73	1,061.88	364,073.08	381,827.41	0.0005%
36179VKL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6599	0.03	4/20/2050	642,983.00	1,769.20	707,679.32	735,883.15	0.0010%
36179VKM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6600	0.04	4/20/2050	69,281.68	215.36	73,839.43	77,645.28	0.0001%
36179VN30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6710	0.03	6/20/2050	92,327.11	254.45	101,778.08	105,786.34	0.0001%
36179VN30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6710	0.03	6/20/2050	4,530,294.40	12,485.08	4,994,033.35	4,703,395.59	0.0071%
36179VN48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6711	0.04	6/20/2050	41,202.15	128.67	44,115.78	45,020.39	0.0001%
36179VQT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6766	0.03	7/20/2050	350,807.21	968.87	387,548.10	401,702.66	0.0005%
36179VQU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6767	0.04	7/20/2050	58,397.77	181.15	62,108.86	65,454.11	0.0001%
36179VTX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6866	0.03	9/20/2050	273,548.34	752.85	301,141.50	289,845.11	0.0004%
36179VV23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6933	0.04	10/20/2050	218,314.23	676.86	232,065.38	244,250.20	0.0003%
36179VVX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6930	0.02	10/20/2050	4,949,101.18	9,786.65	5,871,990.27	4,757,765.16	0.0078%
36179VVX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6930	0.02	10/20/2050	7,876,553.61	15,575.57	9,345,342.60	7,635,746.18	0.0123%
36179VX21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6997	0.04	11/20/2050	36,304.28	113.03	38,753.57	40,676.40	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36179VX21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6997	0.04	11/20/2050	145,217.11	452.12	155,014.27	164,060.76	0.0002%
36179VZQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7051	0.02	12/20/2050	9,193,492.78	18,175.30	10,905,177.90	11,317,539.27	0.0144%
36179VZR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7052	0.03	12/20/2050	938,788.12	2,232.87	1,071,776.80	1,107,167.23	0.0015%
36179VZV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7056	0.05	12/20/2050	70,218.79	265.56	70,816.14	75,293.31	0.0001%
36179W2T4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7986	0.02	4/20/2052	8,429,875.43	16,676.07	10,005,641.50	9,142,276.25	0.0132%
36179W2U1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7987	0.03	4/20/2052	5,526,748.76	13,174.38	6,323,701.97	5,459,751.05	0.0087%
36179W2V9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7988	0.03	4/20/2052	5,528,448.20	15,268.64	6,107,456.05	5,495,501.72	0.0087%
36179W2W7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7989	0.04	4/20/2052	359,070.19	1,124.89	385,675.09	383,746.84	0.0006%
36179W2W7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7989	0.04	4/20/2052	637,095.46	1,995.88	684,300.34	656,302.40	0.0010%
36179W2W7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7989	0.04	4/20/2052	2,707,655.73	8,482.47	2,908,276.43	2,883,923.66	0.0042%
36179W2W7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7989	0.04	4/20/2052	1,847,576.85	5,788.04	1,984,470.97	1,810,881.15	0.0029%
36179W2X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7990	0.04	4/20/2052	3,798,325.34	13,248.11	3,974,432.89	3,827,713.70	0.0060%
36179W5A2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8041	0.02	5/20/2052	7,934,171.42	15,695.48	9,417,286.83	8,818,253.72	0.0124%
36179W5B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8042	0.03	5/20/2052	12,035,250.04	28,689.01	13,770,724.46	13,216,714.83	0.0189%
36179W5B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8042	0.03	5/20/2052	11,961,480.75	28,513.16	13,686,317.68	12,185,270.51	0.0187%
36179W5C8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8043	0.03	5/20/2052	4,405,661.04	12,167.69	4,867,076.65	4,723,566.81	0.0069%
36179W5C8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8043	0.03	5/20/2052	189,374.11	523.02	209,207.72	187,739.86	0.0003%
36179W5C8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8043	0.03	5/20/2052	2,249,300.60	6,212.19	2,484,875.33	2,198,002.71	0.0035%
36179W5D6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8044	0.04	5/20/2052	8,630,208.27	27,036.49	9,269,653.83	9,218,075.45	0.0135%
36179W5E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8045	0.04	5/20/2052	1,153,725.25	4,024.06	1,207,217.17	1,105,862.46	0.0018%
36179W5F1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8046	0.05	5/20/2052	10,881,625.75	41,596.85	11,092,492.71	11,291,806.04	0.0171%
36179W7J1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8097	0.03	6/20/2052	414,556.07	988.20	474,334.76	409,514.17	0.0006%
36179W7K8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8098	0.03	6/20/2052	18,902,975.63	52,206.83	20,882,730.30	19,310,589.32	0.0296%
36179W7L6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8099	0.04	6/20/2052	1,120,805.88	3,511.23	1,203,850.73	1,070,171.85	0.0018%
36179W7L6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8099	0.04	6/20/2052	6,981,019.49	21,869.95	7,498,270.27	6,412,781.32	0.0109%
36179W7M4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8100	0.04	6/20/2052	413,894.42	1,443.07	432,920.11	415,766.50	0.0006%
36179WBX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7254	0.02	3/20/2051	4,460,667.54	8,825.11	5,295,067.32	5,341,979.41	0.0070%
36179WBX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7254	0.02	3/20/2051	569,557.42	1,126.83	676,097.21	684,705.68	0.0009%
36179WBX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7254	0.02	3/20/2051	4,322,201.60	10,291.69	4,940,013.18	4,278,207.48	0.0068%
36179WBX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7254	0.03	3/20/2051	4,694,652.58	11,178.55	5,365,701.97	5,563,117.70	0.0074%
36179WBX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7255	0.03	3/20/2051	4,441,440.77	10,575.62	5,076,296.29	5,227,790.67	0.0070%
36179WBX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7255	0.03	3/20/2051	1,091,933.81	2,600.03	1,248,013.84	1,288,039.00	0.0017%
36179WDG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7303	0.02	4/20/2051	1,725,150.32	3,518.49	2,111,093.82	1,615,614.30	0.0027%
36179WDR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7312	0.03	4/20/2051	11,080,515.82	26,394.88	12,669,542.81	11,650,003.31	0.0174%
36179WDR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7312	0.03	4/20/2051	4,368,517.94	10,406.24	4,994,995.35	4,346,897.60	0.0068%
36179WFG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7367	0.03	5/20/2051	7,692,683.42	18,318.67	8,792,961.16	7,397,883.45	0.0121%
36179WFG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7367	0.03	5/20/2051	2,376,118.43	5,658.28	2,715,972.56	2,806,096.48	0.0037%
36179WG28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7417	0.02	6/20/2051	6,321,821.80	12,510.27	7,506,159.57	7,630,350.86	0.0099%
36179WG44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7419	0.03	6/20/2051	131,263.00	362.42	144,968.11	124,394.39	0.0002%
36179WJQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7471	0.02	7/20/2051	189,329.97	374.68	224,809.59	229,289.78	0.0003%
36179WJQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7471	0.02	7/20/2051	2,082,629.64	4,121.51	2,472,905.46	2,512,671.87	0.0033%
36179WJR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7472	0.03	7/20/2051	2,772,066.88	6,605.73	3,170,751.24	3,272,683.66	0.0043%
36179WLN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7533	0.02	8/20/2051	830,998.58	1,644.48	986,687.93	800,106.44	0.0013%
36179WLN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7533	0.02	8/20/2051	4,550,920.40	9,005.91	5,403,545.01	4,586,702.40	0.0071%
36179WLP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7534	0.03	8/20/2051	8,842,888.75	21,078.32	10,117,595.96	8,980,613.86	0.0139%
36179WLQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7535	0.03	8/20/2051	965,505.30	2,665.26	1,066,105.32	1,028,329.42	0.0015%
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	19,640,984.87	46,819.17	22,473,200.79	23,166,820.95	0.0308%
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	5,854,903.81	13,956.62	6,699,176.74	6,255,860.98	0.0092%
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	7,694,385.76	18,341.48	8,803,910.66	7,992,353.13	0.0121%
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	3,796,021.83	9,048.76	4,343,405.46	4,459,782.18	0.0059%
36179WNF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7590	0.03	9/20/2051	881,611.24	2,432.88	993,151.51	993,606.11	0.0014%
36179WNF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7590	0.03	9/20/2051	2,202,227.44	6,077.23	2,430,891.17	2,357,061.74	0.0035%
36179WP93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7648	0.02	10/20/2051	6,143,020.96	12,156.58	7,293,948.31	6,341,657.16	0.0096%
36179WP93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7648	0.02	10/20/2051	630,891.60	1,248.49	749,092.47	679,141.34	0.0010%
36179WQA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7649	0.03	10/20/2051	6,573,747.55	15,670.16	7,521,677.23	7,753,486.68	0.0103%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36179WQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7650	0.03	10/20/2051	900,961.14	2,487.10	994,841.52	1,015,830.52	0.0014%
36179WQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7650	0.03	10/20/2051	8,347,792.02	23,044.09	9,217,634.06	8,848,655.24	0.0131%
36179WR26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7705	0.03	11/20/2051	3,315,535.23	7,903.40	3,793,633.03	3,894,824.16	0.0052%
36179WR26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7705	0.03	11/20/2051	5,560,537.14	13,254.92	6,362,362.60	6,525,442.49	0.0087%
36179WR42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7707	0.04	11/20/2051	1,852,029.76	5,801.99	1,989,253.83	1,860,293.52	0.0029%
36179WRZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7704	0.02	11/20/2051	913,479.37	1,807.72	1,084,629.21	1,097,234.93	0.0014%
36179WT24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7769	0.04	12/20/2051	3,034,521.32	9,490.98	3,254,048.72	3,142,364.81	0.0048%
36179WTX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7766	0.02	12/20/2051	4,514,016.07	8,932.97	5,359,784.24	4,399,427.68	0.0071%
36179WTY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7767	0.03	12/20/2051	4,461,120.75	10,629.74	5,102,275.66	4,733,224.38	0.0070%
36179WTY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7767	0.03	12/20/2051	4,530,586.22	10,795.26	5,181,724.76	4,511,980.33	0.0071%
36179WTZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7768	0.03	12/20/2051	4,365,441.75	12,056.61	4,822,645.09	4,598,640.38	0.0068%
36179WV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7828	0.03	1/20/2052	4,291,535.66	11,851.89	4,740,755.10	4,232,203.00	0.0067%
36179WVW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7829	0.04	1/20/2052	3,193,483.38	9,997.26	3,427,631.47	3,340,413.53	0.0050%
36179WVW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7829	0.04	1/20/2052	2,128,988.92	6,664.84	2,285,087.64	2,157,213.04	0.0033%
36179WW79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7870	0.02	2/20/2052	1,071,696.56	2,185.82	1,311,491.25	1,159,736.94	0.0017%
36179WW87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7871	0.03	2/20/2052	1,108,982.39	2,719.53	1,305,373.65	1,191,158.92	0.0017%
36179WXH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7880	0.02	2/20/2052	45,127.40	89.28	53,568.24	49,416.33	0.0001%
36179WXK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7882	0.03	2/20/2052	3,113,052.50	8,597.73	3,439,090.07	3,269,869.88	0.0049%
36179WXL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7883	0.04	2/20/2052	1,846,336.26	5,784.15	1,983,138.47	1,836,614.52	0.0029%
36179WY85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7935	0.02	3/20/2052	28,454,098.88	56,287.12	33,772,273.10	26,970,077.37	0.0446%
36179WY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7936	0.03	3/20/2052	7,890,080.73	18,807.97	9,027,824.70	8,053,221.12	0.0124%
36179WZA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7937	0.03	3/20/2052	812,123.95	2,242.95	897,179.67	776,447.50	0.0013%
36179WZB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7938	0.04	3/20/2052	3,818,420.50	11,962.25	4,101,342.07	3,996,263.58	0.0060%
36179WZC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7939	0.04	3/20/2052	466,909.34	1,628.52	488,557.37	483,572.56	0.0007%
36179X2D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8872	0.02	5/20/2053	21,787.31	43.10	25,857.50	22,132.81	0.0000%
36179X2L9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8879	0.06	5/20/2053	6,236,146.50	28,358.29	6,187,263.47	5,992,285.08	0.0098%
36179X2L9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8879	0.06	5/20/2053	2,303,651.13	10,475.64	2,285,593.60	2,245,264.21	0.0036%
36179X5F9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8946	0.05	6/20/2053	16,385,768.23	62,730.40	16,728,105.39	15,442,773.37	0.0257%
36179X5G7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8947	0.05	6/20/2053	3,986,355.80	16,625.84	3,990,200.72	3,934,456.46	0.0062%
36179X5G7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8947	0.05	6/20/2053	16,728,457.38	69,769.13	16,744,592.30	15,889,594.57	0.0262%
36179X5H5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8948	0.06	6/20/2053	9,284,990.94	42,262.43	9,220,892.91	9,191,802.59	0.0146%
36179X5J1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8949	0.06	6/20/2053	35,539,915.75	174,817.02	34,963,404.52	35,310,050.96	0.0557%
36179XB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8150	0.04	7/20/2052	6,589,446.48	22,983.21	6,894,963.05	6,871,381.71	0.0103%
36179XBU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8151	0.05	7/20/2052	6,548,158.35	25,035.38	6,676,101.36	6,785,757.57	0.0103%
36179XDA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8197	0.03	8/20/2052	350,184.22	834.57	400,593.19	345,836.16	0.0005%
36179XDC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8199	0.04	8/20/2052	2,095,114.80	6,563.52	2,250,349.97	2,083,858.21	0.0033%
36179XDE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8201	0.05	8/20/2052	2,580,823.07	9,868.74	2,631,663.12	2,520,358.42	0.0040%
36179XDF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8202	0.05	8/20/2052	6,560,782.12	27,327.94	6,558,704.78	6,681,693.26	0.0103%
36179XFG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8267	0.04	9/20/2052	2,932,664.57	10,228.79	3,068,636.18	2,929,482.18	0.0046%
36179XFG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8267	0.04	9/20/2052	3,417,311.26	11,919.18	3,575,753.28	3,472,516.16	0.0054%
36179XFH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8268	0.05	9/20/2052	14,318,757.53	54,761.70	14,603,120.90	14,388,905.97	0.0224%
36179XFJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8269	0.05	9/20/2052	5,373,045.94	22,398.24	5,375,577.57	5,451,766.77	0.0084%
36179XFK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8270	0.06	9/20/2052	1,712,658.35	7,786.22	1,698,811.39	1,680,588.66	0.0027%
36179XFK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8270	0.06	9/20/2052	1,837,078.68	8,351.87	1,822,225.77	1,839,732.67	0.0029%
36179XFL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8271	0.06	9/20/2052	1,010,806.20	4,949.65	989,929.82	1,005,698.10	0.0016%
36179XLD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8424	0.03	11/20/2052	4,745,527.42	13,102.20	5,240,879.12	4,431,983.76	0.0074%
36179XLG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8427	0.05	11/20/2052	7,338,381.76	28,072.79	7,486,076.44	7,427,345.87	0.0115%
36179XLH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8428	0.05	11/20/2052	3,288,542.29	13,719.72	3,292,733.97	3,278,569.57	0.0052%
36179XNC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8487	0.04	12/20/2052	1,685,482.68	5,280.24	1,810,366.62	1,675,092.03	0.0026%
36179XNE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8489	0.05	12/20/2052	2,862,440.08	10,951.34	2,920,357.22	2,844,678.18	0.0045%
36179XNF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8490	0.05	12/20/2052	4,450,539.56	18,541.85	4,450,042.80	4,497,919.08	0.0070%
36179XQW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8569	0.05	1/20/2053	5,698,842.32	23,749.78	5,699,947.14	5,659,520.01	0.0089%
36179XTC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8647	0.05	2/20/2053	3,899,891.08	16,272.70	3,905,447.87	3,889,327.38	0.0061%
36179XVR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8724	0.05	3/20/2053	2,544,157.83	9,734.80	2,595,946.87	2,455,058.59	0.0040%
36179XVS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8725	0.05	3/20/2053	1,949,039.73	8,128.28	1,950,787.44	1,896,839.75	0.0031%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36179XVT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8726	0.06	3/20/2053	3,938,876.60	17,928.56	3,911,685.84	3,861,143.39	0.0062%
36179XX68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8801	0.06	4/20/2053	10,782,537.27	49,041.74	10,700,015.75	10,768,987.05	0.0169%
36179XX68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8801	0.06	4/20/2053	5,452,610.50	24,799.87	5,410,880.28	5,456,190.71	0.0085%
36179YAT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA9018	0.06	7/20/2053	81,802.82	402.96	80,591.44	79,931.05	0.0001%
36179YAT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA9018	0.06	7/20/2053	7,323,531.88	36,075.40	7,215,080.42	7,056,239.75	0.0115%
36179YDL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA9107	0.06	8/20/2053	4,703,240.89	23,114.52	4,622,903.61	4,649,823.05	0.0074%
36179YFM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA9172	0.06	9/20/2053	1,879,691.11	9,207.12	1,841,424.49	1,826,333.42	0.0029%
36179YHT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA9242	0.06	10/20/2053	1,814,335.49	8,887.00	1,777,399.37	1,762,832.64	0.0028%
36179YKS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA9305	0.06	11/20/2053	977,987.63	4,452.86	971,533.10	964,387.95	0.0015%
36179YMH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA9360	0.05	12/20/2053	5,776,263.72	22,115.79	5,897,543.70	5,756,355.70	0.0091%
36179YMJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA9361	0.05	12/20/2053	5,769,038.45	24,071.91	5,777,258.51	5,750,387.33	0.0090%
36179YPJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA9425	0.07	1/20/2054	6,267,619.91	33,224.88	6,133,824.40	6,280,393.28	0.0098%
36179YW75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA9670	0.07	5/20/2054	4,052,561.56	21,482.78	3,966,051.12	4,027,573.24	0.0064%
3617AUPD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BB4020	0.04	12/20/2047	1,438,399.76	4,994.88	1,498,463.27	1,577,095.99	0.0023%
3617AWSV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0BB5932	0.04	9/15/2047	43,781.27	150.99	45,296.95	46,921.92	0.0001%
3617BTA28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BE0025	0.04	12/20/2047	220,240.86	756.62	226,987.48	238,185.99	0.0003%
3617BXY72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BE4334	0.04	12/20/2047	689,657.57	2,400.62	720,186.25	755,283.64	0.0011%
3617MVHZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BT6548	0.04	3/20/2050	1,358,161.17	4,725.92	1,417,775.51	1,376,379.63	0.0021%
3617N64Z9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0BU5340	0.03	4/15/2050	145,801.07	402.00	160,801.53	167,289.35	0.0002%
3617QE3S6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BX9809	0.03	11/20/2050	1,546,204.32	3,625.08	1,740,040.57	1,844,376.19	0.0024%
3617QGLK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BY0330	0.03	10/20/2050	61,934.94	171.56	68,624.82	72,713.03	0.0001%
3617QGLL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BY0331	0.03	10/20/2050	123,353.53	340.81	136,325.57	144,330.83	0.0002%
3617QYHZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BZ3848	0.02	10/20/2050	950,622.38	1,903.73	1,142,239.39	1,189,213.08	0.0015%
36180C5D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AD1744	0.03	2/20/2043	66,033.46	178.43	71,370.22	72,970.62	0.0001%
36180H2A5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AD6169	0.03	6/20/2050	4,784,599.47	13,253.49	5,301,396.04	4,626,521.90	0.0075%
36180HVL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AD6019	0.04	4/20/2043	238,572.97	744.09	255,116.07	259,964.53	0.0004%
36180MYG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AD8811	0.03	3/20/2043	103,737.72	286.48	114,593.08	117,197.50	0.0002%
36180NKZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AD9312	0.03	7/15/2043	79,953.16	215.72	86,288.78	87,395.48	0.0001%
36181AJL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AE6567	0.03	6/15/2043	23,948.87	64.70	25,881.35	25,526.63	0.0000%
36181CNG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AE8491	0.04	7/20/2044	68,217.60	234.36	70,306.78	72,777.92	0.0001%
36181CPK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AE8526	0.04	6/20/2044	112,352.14	385.97	115,792.27	119,580.79	0.0002%
36181G DY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AF1019	0.04	6/20/2043	733,771.50	2,495.23	748,567.99	772,192.11	0.0012%
36181GFZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AF1084	0.03	7/15/2043	107,133.36	289.06	115,622.22	117,105.08	0.0002%
36181H7E1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AF2693	0.03	7/15/2043	75,891.70	207.53	83,012.39	81,872.91	0.0001%
36181NWB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AF6942	0.04	10/15/2043	7,325.37	22.43	7,691.11	7,830.80	0.0000%
36182APT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AG5834	0.04	11/15/2043	7,116.68	21.79	7,472.02	7,574.24	0.0000%
36182CR33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AG7706	0.04	1/15/2044	8,621.24	26.40	9,051.65	9,175.72	0.0000%
36183BAG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AJ5407	0.04	11/20/2044	174,734.27	539.39	184,933.16	191,865.60	0.0003%
36183E3P5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AJ8906	0.04	11/15/2044	116,878.73	400.52	120,156.14	126,782.17	0.0002%
36183KEU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AK1947	0.04	11/15/2044	65,623.85	200.96	68,901.19	71,118.41	0.0001%
36183QTS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AK6861	0.03	1/20/2045	152,844.02	422.09	168,837.67	171,770.68	0.0002%
36183WU67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AL1505	0.03	2/20/2045	125,950.14	348.78	139,512.14	142,072.93	0.0002%
361841AJ8	CORPORATE BONDS	USD FIXED INCOME	GLP CAPITAL LP / GLP FINANCING	0.05	6/1/2025	2,223,290.86	29,255.63	2,229,000.00	2,283,266.76	0.0035%
361841AP4	CORPORATE BONDS	USD FIXED INCOME	GLP CAPITAL LP / GLP FINANCING	0.04	1/15/2030	1,294,717.82	7,002.22	1,370,000.00	1,368,106.30	0.0020%
361841AP4	CORPORATE BONDS	USD FIXED INCOME	GLP CAPITAL LP / GLP FINANCING	0.04	1/15/2030	1,110,433.16	6,005.56	1,175,000.00	1,020,151.96	0.0017%
36184EHC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AL7427	0.05	3/20/2065	326,659.33	1,251.05	330,673.24	336,395.14	0.0005%
36184HLS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AL9337	0.03	3/15/2045	98,138.46	269.09	107,637.85	109,094.15	0.0002%
36184SZN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AM5249	0.04	5/20/2045	614,318.71	1,896.46	650,213.47	673,841.05	0.0010%
36184Y5F0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AM8046	0.03	5/20/2045	82,137.39	227.45	90,981.02	92,813.72	0.0001%
36184Y5G8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AM8047	0.03	5/20/2045	100,716.40	278.90	111,561.83	113,782.13	0.0002%
36184Y6X0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AM8086	0.03	6/20/2045	111,668.20	309.23	123,692.43	124,961.93	0.0002%
36185BS98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AM8644	0.03	5/15/2045	93,424.77	255.74	102,297.41	103,826.06	0.0001%
36186CBY8	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.08	11/1/2031	1,517,933.58	35,466.67	1,330,000.00	1,523,235.14	0.0024%
361886CR3	ASSET BACKED	USD FIXED INCOME	GMF FLOORPLAN OWNER 1 A1 144A	0.05	6/15/2028	4,403,487.18	10,312.13	4,345,000.00	4,344,163.19	0.0069%
361886CW2	ASSET BACKED	USD FIXED INCOME	GMF FLOORPLAN OWNER R 2 A 144A	0.05	6/15/2030	3,370,735.95	7,760.80	3,270,000.00	3,268,788.61	0.0053%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	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	7,061.67	21.87	7,497.01	7,902.37	0.0000%
36192XPH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AR3124	0.04	6/20/2046	9,369.16	29.01	9,946.78	10,485.05	0.0000%
36193NX21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS4297	0.04	6/20/2046	39,182.96	121.33	41,598.27	43,849.47	0.0001%
36193SW47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS6967	0.04	5/20/2046	7,159.95	22.17	7,601.20	8,012.20	0.0000%
36193SYD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS7008	0.04	6/20/2046	11,939.77	36.97	12,675.74	13,369.54	0.0000%
36193VFO0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS9175	0.04	5/20/2046	13,937.37	43.16	14,796.55	15,596.46	0.0000%
36193YPG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AT1323	0.04	5/20/2046	9,341.41	28.93	9,917.22	10,453.44	0.0000%
36196WTS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AY6861	0.04	12/20/2046	392,781.70	1,363.92	409,176.20	431,097.12	0.0006%
36200JG46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0602419	0.06	6/15/2034	18,407.43	81.77	17,839.85	17,776.78	0.0000%
36200MYU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0604723	0.06	10/15/2033	10,342.16	49.73	9,945.85	10,007.33	0.0000%
36200NJ85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605187	0.06	4/15/2034	23,862.07	115.77	23,153.24	23,302.76	0.0000%
36200NMQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605267	0.06	6/15/2034	34,536.68	153.41	33,472.31	33,354.26	0.0001%
36200NRC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605383	0.06	4/15/2034	22,955.89	110.29	22,058.48	22,200.79	0.0000%
36200NS85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605443	0.05	6/15/2034	8,270.32	33.60	8,062.88	7,912.43	0.0000%
36200NSV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605432	0.06	5/15/2034	21,585.87	104.85	20,970.07	21,106.36	0.0000%
36200QQJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0569357	0.07	4/15/2032	0,059.33	0.33	57.31	55.73	0.0000%
36200RBH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0569840	0.07	6/15/2032	19,459.55	109.68	18,803.13	19,130.42	0.0000%
36200RBH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0569840	0.07	6/15/2032	4,844.98	27.31	4,681.55	4,799.17	0.0000%
36200SBY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0570755	0.07	1/15/2032	4,510.53	23.66	4,367.09	4,414.69	0.0000%
36200SCC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0570767	0.06	2/15/2032	0,351.44	1.73	345.15	349.23	0.0000%
36200WTD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0574848	0.08	11/15/2031	0,698.34	4.36	696.83	710.75	0.0000%
36201C4S0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0579633	0.06	2/15/2032	0,127.27	0.61	122.89	124.50	0.0000%
36201C6G4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0579671	0.07	3/15/2032	1,896.15	10.15	1,873.05	1,893.12	0.0000%
36201CXH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0579480	0.06	2/15/2032	0,349.04	1.68	336.72	336.10	0.0000%
36201E7L8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0581499	0.07	1/15/2033	8,220.34	47.74	8,184.19	8,400.68	0.0000%
36201FPL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0581927	0.07	5/15/2032	0,039.28	0.23	39.30	39.03	0.0000%
36201FR58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0582008	0.07	6/15/2032	12,014.20	68.37	11,720.67	11,991.44	0.0000%
36201FU62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0582105	0.07	4/15/2032	4,566.29	26.44	4,533.38	4,650.65	0.0000%
36201FV87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0582139	0.08	5/15/2032	18,892.01	118.49	18,957.75	19,358.93	0.0000%
36201GU94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0583008	0.06	6/15/2034	7,548.53	33.53	7,315.86	7,282.71	0.0000%
36201JE47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0584355	0.07	4/15/2032	3,720.85	21.71	3,720.96	3,817.25	0.0000%
36201MFL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0587071	0.07	5/15/2032	8,319.41	46.60	7,989.25	8,214.19	0.0000%
36201MM74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0587282	0.07	9/15/2032	47,575.06	250.17	46,185.15	47,181.38	0.0001%
36201UA61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0593229	0.07	9/15/2032	0,113.63	0.66	113.94	116.91	0.0000%
36201YS80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0607243	0.06	4/15/2034	30,515.95	147.95	29,589.90	29,781.03	0.0000%
36201YSQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0607227	0.06	3/15/2034	11,275.70	54.47	10,893.95	10,963.84	0.0000%
36202C4P5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002630	0.07	8/20/2028	16,604.10	88.02	16,249.65	16,237.89	0.0000%
36202C5T6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002658	0.07	10/20/2028	16,353.93	86.69	16,004.82	15,964.93	0.0000%
36202C5V1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002660	0.08	10/20/2028	1,104.89	6.92	1,106.40	1,099.40	0.0000%
36202CK77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002118	0.08	11/20/2025	1,930.72	12.05	1,928.70	1,930.31	0.0000%
36202CKJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002097	0.07	10/20/2025	3,946.93	22.52	3,861.40	3,856.59	0.0000%
36202CMA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002153	0.07	1/20/2026	2,301.88	13.14	2,252.00	2,254.05	0.0000%
36202CW82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002471	0.07	8/20/2027	9,865.78	56.30	9,652.00	9,648.13	0.0000%
36202CXL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002483	0.07	9/20/2027	2,778.20	15.86	2,718.00	2,707.60	0.0000%
36202CZ55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002564	0.07	3/20/2028	16,893.27	96.41	16,527.20	16,461.89	0.0000%
36202D2F7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003474	0.06	11/20/2033	8,873.73	42.75	8,550.57	8,713.70	0.0000%
36202DC90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002796	0.07	8/20/2029	26,922.06	152.80	26,195.00	25,908.95	0.0000%
36202DGS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002909	0.08	4/20/2030	13,709.67	88.68	13,302.15	13,267.49	0.0000%
36202DJA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002957	0.08	8/20/2030	7,063.72	42.39	6,781.60	6,770.08	0.0000%
36202DKX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003010	0.07	12/20/2030	17,160.46	97.93	16,788.60	16,792.01	0.0000%
36202DM57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003080	0.07	5/20/2031	45,530.23	238.15	43,965.40	43,846.72	0.0001%
36202DMA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003053	0.07	3/20/2031	18,759.63	97.04	17,914.20	17,905.10	0.0000%
36202E7H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004496	0.05	7/20/2039	54,529.83	221.95	53,269.02	57,466.75	0.0001%
36202EPZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004040	0.07	10/20/2037	24,331.73	124.80	23,040.60	24,669.42	0.0000%
36202EQM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004060	0.06	12/20/2037	23,168.60	110.67	22,133.19	24,054.22	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36202ETA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004145	0.06	5/20/2038	23,524.63	112.37	22,473.19	24,451.80	0.0000%
36202EUU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004195	0.06	7/20/2038	135,323.17	646.37	129,274.60	129,246.81	0.0002%
36202EW39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA I POOL #0004266	0.06	10/20/2038	23,527.49	104.15	22,724.43	24,550.24	0.0000%
36202EZH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004344	0.06	1/20/2039	66,476.20	317.53	63,505.78	69,217.82	0.0001%
36202F2M7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005280	0.04	1/20/2042	396,248.12	1,352.67	405,799.87	426,238.65	0.0006%
36202FAV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004520	0.05	8/20/2039	42,769.02	174.08	41,779.94	44,713.54	0.0001%
36202FB62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004561	0.06	10/20/2039	85,253.17	415.02	83,004.43	90,637.79	0.0001%
36202FCR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004580	0.06	11/20/2039	23,787.90	113.63	22,725.25	24,820.08	0.0000%
36202FDW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004617	0.05	1/20/2040	21,544.67	80.43	21,448.16	22,759.14	0.0000%
36202FE77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004658	0.05	3/20/2040	28,529.40	116.12	27,869.52	30,008.67	0.0000%
36202FFA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004661	0.07	3/20/2040	17,230.70	88.69	16,373.15	17,658.70	0.0000%
36202FFU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004679	0.05	4/20/2040	118,421.63	482.01	115,682.48	124,581.69	0.0002%
36202FG26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004717	0.06	6/20/2040	153,076.25	731.19	146,238.59	159,934.64	0.0002%
36202FGD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004696	0.05	5/20/2040	23,985.51	89.57	23,885.37	25,359.35	0.0000%
36202FGD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004696	0.05	5/20/2040	23,985.51	89.57	23,885.37	25,359.35	0.0000%
36202FGH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004700	0.07	5/20/2040	64,396.23	336.33	62,091.87	66,988.62	0.0001%
36202FHX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004746	0.05	7/20/2040	77,322.12	288.84	77,022.86	82,298.81	0.0001%
36202FHY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004747	0.05	7/20/2040	182,404.20	742.87	178,287.70	192,174.91	0.0003%
36202FHY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004747	0.05	7/20/2040	99,182.28	403.93	96,943.93	101,471.78	0.0002%
36202FJR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004772	0.05	8/20/2040	22,101.49	90.23	21,654.82	22,795.23	0.0000%
36202FKN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004801	0.05	9/20/2040	98,001.69	366.34	97,691.81	101,726.63	0.0002%
36202FKP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004802	0.05	9/20/2040	18,391.69	74.86	17,966.21	18,732.80	0.0000%
36202FLN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004833	0.04	10/20/2040	148,242.70	503.52	151,055.69	156,778.20	0.0002%
36202FLN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004833	0.04	10/20/2040	31,402.78	106.66	31,998.67	33,342.86	0.0000%
36202FMA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004853	0.04	11/20/2040	172,463.75	585.79	175,736.47	185,935.37	0.0003%
36202FMC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004855	0.05	11/20/2040	5,010.72	20.40	4,894.82	5,132.06	0.0000%
36202FMC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004855	0.05	11/20/2040	28,316.62	115.26	27,661.67	29,348.54	0.0000%
36202FNA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004885	0.06	12/20/2040	138,157.91	609.83	133,054.59	144,175.28	0.0002%
36202FP67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004945	0.04	2/20/2041	62,083.44	210.87	63,261.10	66,329.70	0.0001%
36202FP67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004945	0.04	2/20/2041	33,812.86	114.85	34,454.26	36,526.64	0.0001%
36202FP75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004946	0.05	2/20/2041	51,492.08	192.37	51,298.03	53,185.06	0.0001%
36202FP75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004946	0.05	2/20/2041	494,052.71	1,845.72	492,190.88	503,438.67	0.0008%
36202FPE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004921	0.04	1/20/2041	96,687.58	295.10	101,176.03	105,067.72	0.0002%
36202FPF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004922	0.04	1/20/2041	424,121.04	1,440.55	432,165.97	448,598.62	0.0007%
36202FQ74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004978	0.05	3/20/2041	196,581.83	734.40	195,841.01	203,561.55	0.0003%
36202FQ74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004978	0.05	3/20/2041	76,360.79	285.27	76,073.03	80,752.86	0.0001%
36202FQB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004950	0.06	2/20/2041	51,626.45	227.88	49,719.58	53,892.58	0.0001%
36202FSE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005017	0.05	4/20/2041	3,211.69	12.00	3,199.58	3,259.40	0.0000%
36202FTL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005055	0.05	5/20/2041	239,531.41	894.86	238,628.64	253,948.14	0.0004%
36202FTL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005055	0.05	5/20/2041	30,599.18	114.31	30,483.85	31,054.38	0.0000%
36202FV94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005140	0.05	8/20/2041	94,282.73	352.23	93,927.32	97,661.68	0.0001%
36202FX84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005203	0.04	10/20/2041	89,772.58	304.92	91,475.83	96,557.73	0.0001%
36202FX92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005204	0.05	10/20/2041	112,794.26	421.38	112,369.05	120,167.61	0.0002%
36202FYA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005205	0.05	10/20/2041	333,081.05	1,355.74	325,376.70	350,217.16	0.0005%
36202FZX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005258	0.04	12/20/2041	416,840.70	1,272.85	436,406.55	456,157.57	0.0007%
36202FZY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005259	0.04	12/20/2041	219,143.18	744.34	223,301.04	235,634.29	0.0003%
36202KPM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0008528	0.04	10/20/2024	0,144.18	0.45	144.72	144.66	0.0000%
36202U3S0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0610209	0.06	5/15/2033	36,517.25	178.19	35,637.92	35,850.15	0.0001%
36204DT82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0366975	0.05	6/15/2041	62,486.76	234.62	62,564.02	67,646.79	0.0001%
36204DX38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0367098	0.04	7/15/2041	37,791.38	129.01	38,702.96	40,705.94	0.0001%
36204QTS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0376861	0.08	10/15/2027	0,760.49	4.74	758.28	757.36	0.0000%
36206F4L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0410427	0.08	11/15/2027	0,364.89	2.28	365.52	367.87	0.0000%
36207CEW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0427749	0.08	11/15/2027	0,756.76	5.04	755.65	758.35	0.0000%
36207FBX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0430354	0.04	8/15/2041	23,435.86	80.00	24,001.23	25,205.51	0.0000%
36207GHW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0431445	0.08	10/15/2026	1,529.89	9.85	1,524.94	1,529.37	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36207GLJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0431529	0.08	11/15/2026	5,173.42	33.34	5,162.39	5,178.11	0.0000%
36207K3C2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0434695	0.08	2/15/2030	0,045.76	0.29	45.90	45.47	0.0000%
36207KAU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0433919	0.07	8/15/2028	1,098.94	6.38	1,094.04	1,105.49	0.0000%
36207KBA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0433933	0.07	8/15/2028	0,252.96	1.48	253.68	256.39	0.0000%
36207KG61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0434121	0.07	12/15/2028	9,379.41	53.92	9,244.16	9,206.69	0.0000%
36207LJ33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0435082	0.07	4/15/2031	0,147.54	0.86	147.62	150.91	0.0000%
36207MAT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0435718	0.08	12/15/2026	0,842.03	5.25	839.71	844.01	0.0000%
36207R6X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0440186	0.08	2/15/2027	1,215.69	7.59	1,214.21	1,220.64	0.0000%
36207SDE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0440301	0.08	4/15/2027	1,171.61	7.30	1,168.38	1,167.01	0.0000%
36207V5A0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0443741	0.07	7/15/2028	0,518.57	3.01	516.26	521.47	0.0000%
36208CEQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0446643	0.07	7/15/2028	1,248.69	7.20	1,234.62	1,247.35	0.0000%
36208CHG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0446731	0.07	9/15/2028	0,432.62	2.32	428.90	428.90	0.0000%
36208DEA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0447529	0.08	4/15/2027	0,186.04	1.16	185.51	186.20	0.0000%
36208F4V9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0450036	0.07	7/15/2028	2,892.32	16.91	2,899.68	2,929.51	0.0000%
36208HNC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0451387	0.08	8/15/2027	0,421.13	2.60	416.75	417.78	0.0000%
36208KV30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0453434	0.07	11/15/2028	4,388.24	25.62	4,391.90	4,374.39	0.0000%
36208LYX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0454426	0.06	12/15/2033	17,029.37	82.09	16,417.64	16,520.71	0.0000%
36208MBU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0454651	0.07	9/15/2028	2,116.71	12.35	2,117.44	2,109.27	0.0000%
36208RYH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0458912	0.07	8/15/2028	1,902.48	11.08	1,899.23	1,919.12	0.0000%
36208T6S4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0460881	0.08	7/15/2028	1,754.86	10.11	1,733.43	1,751.20	0.0000%
36208XTX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0464166	0.07	9/15/2028	2,349.38	12.57	2,321.51	2,321.28	0.0000%
36208XUQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0464191	0.07	9/15/2028	5,986.83	34.81	5,968.05	5,944.96	0.0000%
36208YJC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0464759	0.07	8/15/2028	0,697.32	4.07	697.17	694.74	0.0000%
36209C6Z4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0468088	0.07	7/15/2028	0,506.36	2.96	507.53	512.76	0.0000%
36209DED2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0468232	0.07	9/15/2028	0,316.44	1.84	315.34	318.71	0.0000%
36209MH98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0475556	0.07	7/15/2028	4,325.54	25.14	4,309.31	4,353.63	0.0000%
36209RUT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0479494	0.04	10/15/2041	91,567.46	314.18	94,252.67	98,442.45	0.0001%
36209RXZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0479596	0.04	10/15/2041	0,806.14	2.77	829.77	868.23	0.0000%
36209RYC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0479607	0.04	10/15/2041	6,458.44	22.16	6,647.79	6,956.44	0.0000%
36209UN36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0482010	0.07	8/15/2028	1,541.20	8.97	1,538.39	1,554.42	0.0000%
36209VXA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0483173	0.07	10/15/2028	2,358.08	13.73	2,352.96	2,378.64	0.0000%
36209WHE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0483629	0.07	9/15/2028	0,178.29	0.96	176.32	176.33	0.0000%
36209XS43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0484839	0.07	10/15/2028	0,310.39	1.81	310.33	313.75	0.0000%
3620A3TM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0717956	0.05	9/15/2039	62,384.27	255.66	61,357.22	62,783.85	0.0001%
3620A5A58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719228	0.05	7/15/2040	5,966.47	22.38	5,968.36	6,347.51	0.0000%
3620A5A74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719230	0.05	7/15/2040	5,563.20	20.88	5,568.23	5,921.39	0.0000%
3620A5A90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719232	0.05	7/15/2040	4,641.46	17.43	4,647.47	4,943.24	0.0000%
3620A5B73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719262	0.05	8/15/2040	23,042.61	94.36	22,647.39	24,083.78	0.0000%
3620A9PT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0723234	0.05	10/15/2039	268,497.94	1,005.72	268,191.21	279,014.07	0.0004%
3620A9PZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0723240	0.05	10/15/2039	55,291.27	224.88	53,971.27	57,088.34	0.0001%
3620A9S44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0723339	0.05	9/15/2039	8,475.53	34.62	8,309.65	8,947.02	0.0000%
3620AATA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0724245	0.06	8/15/2039	2,550.74	11.37	2,480.79	2,684.44	0.0000%
3620AFH42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0728451	0.05	12/15/2039	14,623.06	59.75	14,341.03	15,234.00	0.0000%
3620AGW68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0729769	0.04	2/15/2040	1,107.13	3.83	1,149.50	1,204.16	0.0000%
3620ALSX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0733234	0.05	7/15/2040	5,267.95	19.84	5,290.22	5,618.33	0.0000%
3620AMK84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0733919	0.05	9/15/2040	9,373.88	38.58	9,260.15	9,848.76	0.0000%
3620AMXY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0734295	0.04	3/15/2041	29,594.59	101.03	30,308.41	31,794.58	0.0000%
3620AQQ56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0736520	0.05	4/15/2040	227,996.06	855.25	228,067.19	242,653.86	0.0004%
3620AQY49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0737031	0.05	2/15/2040	40,925.69	153.21	40,855.09	42,250.52	0.0001%
3620AR3K5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738002	0.04	2/15/2041	5,406.57	18.55	5,565.05	5,675.54	0.0000%
3620ARDQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0737311	0.05	8/15/2040	17,328.94	71.07	17,057.83	18,399.68	0.0000%
3620ARH79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0737454	0.05	9/15/2040	14,168.34	57.83	13,878.35	14,760.52	0.0000%
3620AS2V0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738888	0.04	10/15/2041	106,814.04	366.49	109,945.75	114,929.80	0.0002%
3620ASDX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738218	0.05	4/15/2041	11,578.79	47.69	11,445.92	12,361.57	0.0000%
3620ASEM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738240	0.05	4/15/2041	5,160.64	21.37	5,128.78	5,539.15	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3620AVT51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0741372	0.05	8/15/2040	27,087.68	101.90	27,173.65	28,862.49	0.0000%
3620AX6L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0743475	0.05	6/15/2040	9,225.54	37.74	9,058.54	9,630.47	0.0000%
3620AYFE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0743665	0.05	7/15/2040	8,104.64	33.19	7,964.68	8,468.66	0.0000%
3620C04V7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745236	0.05	7/15/2040	39,845.98	149.78	39,940.99	41,553.66	0.0001%
3620C0W53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745068	0.05	6/15/2040	19,249.51	72.28	19,275.20	20,518.67	0.0000%
3620C0Y28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745129	0.05	6/15/2040	61,095.13	251.17	60,280.64	63,161.81	0.0001%
3620C0ZB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745138	0.05	6/15/2040	20,203.06	76.46	20,389.25	21,764.70	0.0000%
36210AMT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0486470	0.07	8/15/2028	0,405.32	2.12	390.64	388.13	0.0000%
36210AN94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0486516	0.07	9/15/2028	0,951.37	5.00	922.29	917.09	0.0000%
36210CJY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0488179	0.07	12/15/2028	2,609.29	13.96	2,576.53	2,614.16	0.0000%
36210JG44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0493519	0.07	10/15/2030	1,619.16	9.41	1,613.23	1,649.03	0.0000%
36211C2U5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0509387	0.07	7/15/2029	0,865.36	5.04	864.25	879.73	0.0000%
36211C5D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0509444	0.09	12/15/2029	0,473.36	3.35	472.29	485.57	0.0000%
36211CTJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0509153	0.07	6/15/2029	0,460.98	2.68	458.73	463.07	0.0000%
36211LFE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0515965	0.04	11/15/2041	28,692.67	97.95	29,384.89	30,849.21	0.0000%
36212CCY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0529387	0.07	4/15/2031	24,979.43	144.91	24,841.44	25,212.77	0.0000%
36212CW98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0529972	0.08	6/15/2030	23,716.00	151.56	22,733.45	22,875.14	0.0000%
36212M6V6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0538284	0.06	12/15/2031	0,086.07	0.41	82.28	83.29	0.0000%
36212N5R4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0539156	0.06	6/15/2034	53,106.42	235.90	51,468.91	51,287.36	0.0001%
36212S7K6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0542798	0.06	5/15/2031	0,546.98	2.66	531.95	531.01	0.0000%
36212TBV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0542852	0.07	6/15/2031	4,774.59	25.06	4,626.74	4,671.64	0.0000%
36213BVR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0549724	0.07	6/15/2031	7,491.15	43.72	7,495.56	7,610.28	0.0000%
36213CGN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0550877	0.07	9/15/2031	6,356.84	36.18	6,202.52	6,300.87	0.0000%
36213CE22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0550153	0.07	7/15/2031	80,637.24	458.40	78,582.04	80,445.37	0.0001%
36213DS25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0551437	0.07	6/15/2031	2,375.36	13.83	2,371.68	2,421.45	0.0000%
36213DZU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0551655	0.07	9/15/2031	1,025.81	5.96	1,022.30	1,038.39	0.0000%
36213E6G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0552671	0.08	7/15/2032	1,083.42	6.75	1,080.34	1,103.62	0.0000%
36213EK39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0552114	0.08	10/15/2031	9,725.12	60.08	9,612.47	9,794.10	0.0000%
36213HH85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0554755	0.06	2/15/2035	98,815.30	438.95	95,771.12	94,445.84	0.0002%
36213JGL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0555603	0.06	11/15/2031	0,212.47	1.04	208.34	210.88	0.0000%
36213WEC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0566331	0.06	1/15/2032	0,716.93	3.45	690.23	688.96	0.0000%
36213XGN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0567305	0.07	11/15/2031	15,121.50	88.22	15,124.28	15,372.54	0.0000%
36213XJ54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0567384	0.06	12/15/2031	1,110.25	5.50	1,100.17	1,098.08	0.0000%
36213XK94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0567420	0.06	1/15/2032	0,431.89	2.13	425.83	430.97	0.0000%
36225AY53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0780732	0.07	3/15/2028	12,992.92	74.90	12,840.84	12,865.54	0.0000%
36225B2X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781690	0.06	12/15/2033	25,792.05	124.34	24,867.28	25,023.42	0.0000%
36225BBA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0780933	0.07	12/15/2028	2,673.79	15.19	2,603.62	2,640.88	0.0000%
36225BBT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0780950	0.07	12/15/2028	1,278.09	7.31	1,252.68	1,266.72	0.0000%
36225BPM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781328	0.07	9/15/2031	4,211.33	23.40	4,011.86	4,098.30	0.0000%
36225BPZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781340	0.07	10/15/2031	1,134.92	5.94	1,096.90	1,103.11	0.0000%
36225BRX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781402	0.08	2/15/2032	34,282.97	204.26	32,681.84	33,329.50	0.0001%
36225BSG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781419	0.08	3/15/2032	18,392.78	103.83	16,612.34	16,944.29	0.0000%
36225BUB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781478	0.08	3/15/2032	39,595.30	231.89	37,101.80	37,845.03	0.0001%
36225BUE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781481	0.08	1/15/2032	45,576.86	270.87	43,338.73	44,195.00	0.0001%
36225BUV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781496	0.07	9/15/2032	1,309.74	6.85	1,264.21	1,293.55	0.0000%
36225BWH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781548	0.07	11/15/2032	2,851.12	15.79	2,707.02	2,777.72	0.0000%
36225BXM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781584	0.07	5/15/2032	2,297.56	12.90	2,210.80	2,266.17	0.0000%
36225C4B9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0800817	0.05	1/20/2034	175,342.73	676.48	175,518.33	176,799.20	0.0003%
36225DH49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #081150	0.04	11/20/2034	73,537.76	230.77	73,845.52	74,579.59	0.0001%
3622A2Z7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784391	0.04	7/20/2042	52,360.43	161.87	55,497.74	57,365.68	0.0001%
3622A2BE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0783637	0.03	6/20/2046	31,841.15	86.31	34,524.21	35,762.85	0.0000%
3622A2CE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783669	0.03	9/15/2042	108,470.23	292.65	117,061.99	124,185.88	0.0002%
3622A2HP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783838	0.05	6/15/2041	35,086.04	142.32	34,155.66	36,697.40	0.0001%
3622A2R38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784106	0.04	1/20/2046	44,673.35	137.94	47,295.32	50,096.91	0.0001%
3622A2SG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784119	0.03	2/20/2046	125,693.89	341.65	136,660.33	140,338.40	0.0002%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3622A2YQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784319	0.05	12/20/2041	377,810.64	1,411.75	376,466.84	387,836.19	0.0006%
3622AAAE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0784605	0.05	1/15/2042	241,871.26	906.44	241,717.70	249,558.64	0.0004%
3622AACK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784674	0.04	4/20/2048	101,159.32	310.52	106,465.02	108,281.73	0.0002%
3622AANA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784985	0.04	9/20/2048	41,065.52	127.38	43,672.08	46,310.86	0.0001%
3622AAXL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0785283	0.03	1/20/2051	2,760,454.68	6,580.44	3,158,610.77	3,347,915.58	0.0043%
3622AB2M3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0786280	0.04	7/20/2052	12,521,072.23	43,570.89	13,071,266.68	12,511,445.57	0.0196%
3622AB2M3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0786280	0.04	7/20/2052	9,115,512.61	31,720.21	9,516,061.73	9,108,504.28	0.0143%
3622AC3X6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0787214	0.07	1/20/2054	1,174,444.45	6,154.47	1,136,210.30	1,172,174.26	0.0018%
3622AC4M9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0787228	0.06	1/20/2054	8,424,479.78	40,948.36	8,189,671.81	8,391,801.13	0.0132%
3622AC4V9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0787236	0.07	1/20/2054	2,685,656.29	14,145.14	2,611,409.73	2,699,407.82	0.0042%
3622ACAY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0786423	0.06	11/20/2052	26,740,870.21	120,398.25	26,268,708.30	26,938,434.61	0.0419%
3623ORVV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0756928	0.04	11/15/2040	107,801.99	328.83	112,741.35	116,189.10	0.0002%
3623OUFY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0759183	0.04	2/15/2041	1,852.21	5.65	1,937.08	1,962.20	0.0000%
362414AA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GWTC 2024-WLF2 WLF2 A 144A	0.07	5/15/2041	2,868,710.94	9,541.66	2,875,000.00	2,867,878.14	0.0045%
362414AA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GWTC 2024-WLF2 WLF2 A 144A	0.07	5/15/2041	1,990,635.94	6,621.08	1,995,000.00	1,990,058.05	0.0031%
36241K7F9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782694	0.05	6/15/2039	8,896.17	36.19	8,684.51	9,224.13	0.0000%
36241KWK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782450	0.06	11/15/2038	7,482.38	33.25	7,253.50	7,835.36	0.0000%
36241LA48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782727	0.05	7/15/2039	8,525.55	34.62	8,307.84	8,942.03	0.0000%
36241LG34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782918	0.05	4/15/2040	107,451.09	438.98	105,354.58	111,975.98	0.0002%
36241LKA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782989	0.05	6/15/2040	59,097.33	221.46	59,056.46	62,543.57	0.0001%
36241LL79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0783050	0.05	7/20/2040	3,768.65	15.51	3,721.79	3,895.39	0.0000%
36241LM60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783081	0.04	8/15/2040	71,361.93	243.44	73,031.77	75,204.87	0.0001%
36241LMH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783060	0.04	8/15/2040	47,849.74	164.39	49,315.92	52,715.83	0.0001%
36241LNV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783104	0.04	9/15/2040	112,361.77	383.37	115,012.00	120,579.40	0.0002%
36241LT97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783276	0.05	3/15/2041	4,658.44	17.47	4,659.61	4,967.92	0.0000%
36241LTS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783261	0.05	3/15/2041	96,504.89	361.98	96,529.03	102,622.40	0.0002%
36241LUU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783295	0.05	3/15/2041	145,150.74	544.09	145,089.47	150,753.69	0.0002%
36250GAN5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GC30 A3	0.03	5/10/2050	3,822,245.25	10,047.89	3,865,811.40	3,899,969.42	0.0060%
36250HAE3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GC26 A5	0.04	11/10/2047	2,090,176.21	6,347.63	2,098,969.64	2,087,578.74	0.0033%
36250HAE3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GC26 A5	0.04	11/10/2047	2,243,691.98	6,813.84	2,253,131.25	2,240,903.74	0.0035%
36250HAE3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GC26 A5	0.04	11/10/2047	787,260.34	2,390.82	790,572.37	855,011.04	0.0012%
36250PAH8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GC32 A5	0.04	7/10/2048	1,959,842.80	6,696.67	2,000,000.00	2,012,547.17	0.0031%
36250SAC3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS10 A3	0.04	7/10/2051	4,285,072.00	15,623.67	4,400,000.00	4,517,164.13	0.0067%
36250SAD1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS10 A4	0.04	7/10/2051	3,712,454.35	12,399.38	3,825,000.00	3,785,872.69	0.0058%
36250SAE9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS10 A5	0.04	7/10/2051	2,402,165.01	8,604.31	2,485,000.00	2,655,475.70	0.0038%
36251XAQ0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS4 A3	0.03	11/10/2049	2,297,491.30	6,282.37	2,372,196.03	2,392,203.18	0.0036%
36251XAR8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS4 A4	0.03	11/10/2049	968,087.60	2,868.33	1,000,000.00	1,024,400.88	0.0015%
36251XAR8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS4 A4	0.03	11/10/2049	1,859,696.28	5,510.07	1,921,000.00	1,967,874.20	0.0029%
36252AAC0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS1 A3	0.04	11/10/2048	4,459,233.54	14,233.32	4,574,179.00	5,004,638.76	0.0070%
36252AAC0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS1 A3	0.04	11/10/2048	721,404.39	2,302.63	740,000.00	787,551.25	0.0011%
36252HAD3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS5 A4	0.04	3/10/2050	1,753,797.70	5,602.85	1,830,000.00	1,720,958.62	0.0027%
36252TAQ8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS2 A3	0.03	5/10/2049	1,418,350.43	3,400.46	1,462,041.19	1,406,262.23	0.0022%
36252TAR6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS2 A4	0.03	5/10/2049	1,123,661.61	2,948.33	1,160,000.00	1,097,600.20	0.0018%
36253GAE2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GC24 A5	0.04	9/10/2047	1,605,680.32	5,268.76	1,608,373.38	1,702,884.71	0.0025%
36253GAE2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GC24 A5	0.04	9/10/2047	1,736,227.92	5,697.13	1,739,139.93	1,739,139.93	0.0027%
36253PAB8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS6 A2	0.03	5/10/2050	2,643,382.59	7,308.92	2,772,031.17	2,661,873.97	0.0041%
36253PAC6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS6 A3	0.03	5/10/2050	951,739.21	2,855.11	998,000.00	891,180.38	0.0015%
362541AD6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL AUTOMOBILE L 1 A3	0.05	4/20/2026	3,076,430.07	4,853.34	3,078,229.29	3,077,958.42	0.0048%
36254CAU4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 A3	0.03	8/10/2050	572,241.48	1,583.50	600,000.00	644,166.09	0.0009%
36254CAV2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 A4	0.03	8/10/2050	1,903,164.20	5,716.67	2,000,000.00	1,826,283.25	0.0030%
36254CAV2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 A4	0.03	8/10/2050	951,582.10	2,858.33	1,000,000.00	917,979.75	0.0015%
36254CAV2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 A4	0.03	8/10/2050	176,042.69	528.79	185,000.00	190,344.51	0.0003%
36254CAW0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 AAB	0.03	8/10/2050	787,249.91	2,144.68	803,500.47	824,284.82	0.0012%
36254KAK8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURITIES GS8 A3	0.03	11/10/2050	5,468,597.92	15,237.10	5,705,000.00	5,478,357.21	0.0086%
362554AC1	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 4 A3	0.01	9/16/2026	962,778.22	277.87	980,711.41	980,700.89	0.0015%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36255NAT2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITIES GS9 A4	0.04	3/10/2051	6,590,643.33	22,721.13	6,830,000.00	7,222,695.49	0.0103%
36257HBN5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITIES GC40 A3	0.03	7/10/2052	1,725,820.35	4,598.00	1,900,000.00	2,017,052.98	0.0027%
36257HBP0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITIES GC40 A4	0.03	7/10/2052	3,014,947.65	8,690.00	3,300,000.00	3,118,640.68	0.0047%
36257HBP0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITIES GC40 A4	0.03	7/10/2052	1,726,742.75	4,977.00	1,890,000.00	1,944,157.23	0.0027%
36257UAQ0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITIES GC42 AS	0.03	9/10/2052	3,472,688.58	10,411.26	3,890,000.00	4,199,919.39	0.0054%
36258RAZ6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITIES GC47 A4	0.02	5/12/2053	3,239,352.22	6,550.54	3,700,000.00	3,733,501.10	0.0051%
36258YBG2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITIES GC45 A5	0.03	2/13/2053	5,295,084.77	14,082.45	5,806,000.00	5,192,047.31	0.0083%
36259VAD5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE-BACKED PJ4 A4 144A	0.03	1/25/2051	61,078.76	178.58	71,431.55	72,594.92	0.0001%
36261HAJ9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE-BACKED PJ5 A8 144A	0.03	10/25/2051	4,611,720.32	10,815.14	5,191,266.57	4,483,107.04	0.0072%
36261PAX0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITIES GSA1 AS	0.03	11/10/2052	981,797.51	3,019.83	1,085,000.00	1,008,797.01	0.0015%
36262AAD6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE-BACKED PJ3 A4 144A	0.03	8/25/2051	932,004.84	2,367.45	1,136,375.07	896,284.71	0.0015%
36262AAL8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE-BACKED PJ3 AX1 144A	0.00	8/25/2051	48,901.90	746.34	5,988,696.62	43,043.84	0.0001%
36262CAB6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE-BACKED PJ7 A2 144A	0.03	1/25/2052	4,939,478.89	12,404.93	5,954,364.61	4,818,365.74	0.0077%
36262LAJ9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE-BACKED PJ6 A8 144A	0.03	11/25/2051	10,854,154.37	25,568.68	12,272,968.43	10,597,045.36	0.0170%
36262LAJ9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE-BACKED PJ6 A8 144A	0.03	11/25/2051	3,177,445.66	7,484.98	3,592,789.35	3,673,377.60	0.0050%
36262MAA6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITI IP A 144A	0.06	10/15/2036	807,715.42	2,478.80	820,000.00	820,000.00	0.0013%
36262MAA6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITI IP A 144A	0.06	10/15/2036	472,809.02	1,451.00	480,000.00	480,000.00	0.0007%
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	1,870,318.00	1,300.00	2,000,000.00	1,793,296.49	0.0029%
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	3,946,370.98	2,743.00	4,220,000.00	4,219,342.78	0.0062%
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	6,994,989.32	4,862.00	7,480,000.00	6,931,627.51	0.0110%
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	4,867,502.60	3,383.25	5,205,000.00	5,098,120.32	0.0076%
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	2,969,129.83	2,063.75	3,175,000.00	3,174,505.54	0.0047%
36263NAB1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE-BACKED PJ1 A2 144A	0.03	5/28/2052	6,128,969.85	15,416.35	7,399,849.62	7,297,718.25	0.0096%
36263NAH8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE-BACKED PJ1 A8 144A	0.03	5/28/2052	1,566,211.76	3,715.22	1,783,307.92	1,624,712.91	0.0025%
36263UAM1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITIES GSA3 A4	0.02	12/15/2054	4,046,904.48	9,475.60	4,800,000.00	4,845,294.40	0.0063%
36264EAG9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE-BACKED NQM1 A4 144A	0.04	5/25/2062	1,246,628.63	4,486.67	1,346,001.21	1,372,974.08	0.0020%
36264FAK7	CORPORATE BONDS	USD FIXED INCOME	HALEON US CAPITAL LLC	0.03	3/24/2027	341,470.61	5,151.56	350,000.00	349,590.03	0.0005%
36264FAL5	CORPORATE BONDS	USD FIXED INCOME	HALEON US CAPITAL LLC	0.03	3/24/2029	458,799.14	7,065.00	480,000.00	477,637.53	0.0007%
36264FAM3	CORPORATE BONDS	USD FIXED INCOME	HALEON US CAPITAL LLC	0.04	3/24/2032	868,676.76	14,781.44	935,000.00	852,518.04	0.0014%
36264FAM3	CORPORATE BONDS	USD FIXED INCOME	HALEON US CAPITAL LLC	0.04	3/24/2032	269,429.15	4,584.62	290,000.00	289,656.02	0.0004%
36264KAV2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITIES GSA2 A5	0.02	12/12/2053	4,522,504.13	9,086.61	5,419,447.00	4,522,281.89	0.0071%
36264KAW0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITIE GSA2 AAB	0.02	12/12/2053	924,010.30	1,385.00	1,000,000.00	1,008,236.76	0.0014%
36264LAA6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURI STAR A 144A	0.06	12/15/2036	5,301,828.76	16,301.18	5,390,000.00	5,390,000.00	0.0083%
36265AAA9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURITI DM A 144A	0.06	11/15/2036	8,036,262.50	24,296.88	8,120,000.00	8,097,716.62	0.0126%
36265QAE6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 4 A4	0.05	8/16/2028	2,517,267.25	5,083.33	2,500,000.00	2,479,432.68	0.0039%
36265UAA5	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.06	10/11/2035	13,635,014.02	42,749.00	13,020,000.00	13,378,755.54	0.0214%
36265UAA5	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.06	10/11/2035	1,989,748.59	6,238.33	1,900,000.00	1,899,660.91	0.0031%
36265WAE3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A4	0.04	12/16/2027	1,776,147.30	2,782.50	1,800,000.00	1,799,918.74	0.0028%
36265WAE3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A4	0.04	12/16/2027	9,374,110.75	14,685.42	9,500,000.00	9,499,571.08	0.0147%
36265WAE3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A4	0.04	12/16/2027	4,933,742.50	7,729.17	5,000,000.00	4,999,774.24	0.0077%
36266CAA4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE SECURI ARDN A 144A	0.07	11/15/2036	2,963,140.20	9,493.61	3,000,000.00	2,924,036.36	0.0046%
36266GAA5	CORPORATE BONDS	USD FIXED INCOME	GE HEALTHCARE TECHNOLOGIES INC	0.05	8/14/2029	846,770.83	1,904.00	840,000.00	839,009.21	0.0013%
36266GAA5	CORPORATE BONDS	USD FIXED INCOME	GE HEALTHCARE TECHNOLOGIES INC	0.05	8/14/2029	503,022.19	1,131.07	499,000.00	498,411.42	0.0008%
36266GAA5	CORPORATE BONDS	USD FIXED INCOME	GE HEALTHCARE TECHNOLOGIES INC	0.05	8/14/2029	1,008,060.51	2,266.67	1,000,000.00	998,820.49	0.0016%
36267EAG6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		GS MORTGAGE-BACKED PJ2 A7 144A	0.03	6/25/2052	1,956,792.20	4,366.67	2,095,999.92	1,907,995.94	0.0031%
36267KAD9	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A3	0.05	6/16/2028	359,111.97	806.15	355,000.00	354,989.31	0.0006%
36267VAH6	CORPORATE BONDS	USD FIXED INCOME	GE HEALTHCARE TECHNOLOGIES INC	0.06	3/15/2030	3,463,067.89	88,448.83	3,275,000.00	3,336,914.35	0.0054%
36267VAH6	CORPORATE BONDS	USD FIXED INCOME	GE HEALTHCARE TECHNOLOGIES INC	0.06	3/15/2030	1,966,811.08	50,233.54	1,860,000.00	1,859,981.99	0.0031%
36267VAH6	CORPORATE BONDS	USD FIXED INCOME	GE HEALTHCARE TECHNOLOGIES INC	0.06	3/15/2030	708,474.96	18,094.88	670,000.00	669,993.49	0.0011%
36267VAK9	CORPORATE BONDS	USD FIXED INCOME	GE HEALTHCARE TECHNOLOGIES INC	0.06	11/22/2032	1,214,680.80	18,512.18	1,140,000.00	1,140,000.00	0.0019%
36268DAA0	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 2 A 144A	0.06	8/11/2036	1,048,484.30	3,205.56	1,000,000.00	999,832.02	0.0016%
36268DAA0	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 2 A 144A	0.06	8/11/2036	6,731,269.21	20,579.67	6,420,000.00	6,418,921.59	0.0106%
36268DAA0	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 2 A 144A	0.06	8/11/2036	4,665,755.14	14,264.72	4,450,000.00	4,449,252.50	0.0073%
36268GAE5	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 1 A4	0.05	6/18/2029	1,013,419.50	2,025.00	1,000,000.00	1,000,422.98	0.0016%
36269KAA3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.05	12/11/2036	3,206,439.18	8,715.00	3,150,000.00	3,149,068.07	0.0050%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36269KAA3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.05	12/11/2036	3,359,126.76	9,130.00	3,300,000.00	3,299,023.70	0.0053%
36269KAA3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.05	12/11/2036	3,506,724.75	9,531.17	3,445,000.00	3,443,980.80	0.0055%
36269KAA3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.05	12/11/2036	2,407,374.18	6,543.17	2,365,000.00	2,364,300.32	0.0038%
36270GAA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURI SHIP A 144A	0.04	9/10/2038	4,515,907.76	17,084.02	4,590,000.00	4,402,945.58	0.0071%
36270GAA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE SECURI SHIP A 144A	0.04	9/10/2038	5,491,894.80	20,776.25	5,582,000.00	5,340,489.41	0.0086%
36290STY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0616267	0.06	2/15/2034	10,185.46	48.97	9,793.95	9,856.35	0.0000%
36290XLU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0620539	0.05	8/15/2033	18,818.42	71.37	19,032.60	18,592.35	0.0000%
36290XNQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0620599	0.06	9/15/2033	35,751.59	160.72	35,067.16	35,039.61	0.0001%
36290YHG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0621331	0.06	9/15/2034	7,609.37	36.71	7,341.27	7,421.83	0.0000%
36291NZ53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0633564	0.06	8/15/2034	14,068.03	68.70	13,740.26	13,745.24	0.0000%
36291QQN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0635061	0.04	3/15/2046	86,364.79	291.88	87,565.12	90,668.05	0.0001%
362924AE2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE-BACKED PJ3 A4 144A	0.03	8/25/2052	3,319,942.61	8,337.65	4,002,071.72	3,235,621.84	0.0052%
362924BK7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GS MORTGAGE-BACKED PJ3 A24 144A	0.03	8/25/2052	6,553,609.70	18,209.24	7,283,696.07	7,158,267.20	0.0103%
36292FDQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0647311	0.06	8/15/2035	188,342.51	912.83	182,566.61	184,695.57	0.0003%
36295GJX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0669978	0.03	3/15/2045	36,595.25	99.80	39,920.96	40,856.30	0.0001%
36295GJY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0669979	0.03	3/15/2045	128,560.36	352.28	140,910.75	144,178.30	0.0002%
36295GKR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0670004	0.03	5/15/2045	50,427.15	138.04	55,216.34	56,001.40	0.0001%
36295HQY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0671071	0.07	10/15/2037	48,303.68	248.39	45,857.18	51,605.71	0.0001%
36295QN97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0677316	0.06	9/15/2038	7,367.78	32.73	7,140.06	7,709.70	0.0000%
36295RKM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0678100	0.06	1/15/2039	43,774.49	195.13	42,573.24	46,006.12	0.0001%
36295UCH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0680572	0.07	7/15/2040	29,350.05	155.25	28,661.45	32,324.42	0.0000%
36296DP28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0688141	0.05	12/15/2038	5,998.39	24.87	5,969.20	6,306.08	0.0000%
36296E5V4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0689460	0.06	7/15/2038	18,182.70	87.14	17,427.08	18,968.07	0.0000%
36296QBZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0697656	0.07	10/15/2038	2,941.06	15.30	2,824.32	3,181.14	0.0000%
36296QH51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0697852	0.05	2/15/2039	35,362.02	143.99	34,557.18	36,516.62	0.0001%
36296QLD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0697924	0.05	3/15/2039	6,993.99	28.40	6,816.70	7,331.86	0.0000%
36296QVK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0698218	0.05	6/15/2039	16,282.37	66.16	15,878.62	16,865.26	0.0000%
36296QY29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0698329	0.05	5/15/2039	4,594.23	17.19	4,583.63	4,851.42	0.0000%
36296XE59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0704056	0.07	11/15/2038	32,273.51	168.76	31,156.56	32,470.42	0.0001%
36296XZ64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0704665	0.05	8/15/2039	8,248.50	33.73	8,094.36	8,713.73	0.0000%
36296Y4R0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0705632	0.06	12/15/2038	6,390.74	28.37	6,190.63	6,688.56	0.0000%
36297AKJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0705997	0.05	1/15/2039	0,686.79	2.79	668.45	706.27	0.0000%
36297E4W2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710137	0.04	11/15/2040	38,520.59	131.50	39,449.82	41,367.84	0.0001%
36297FT93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710776	0.05	8/15/2039	12,050.30	49.29	11,830.47	12,560.02	0.0000%
36297FW57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710868	0.06	9/15/2039	55,581.06	246.18	53,712.26	56,588.02	0.0001%
36297FVY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710924	0.05	10/15/2039	12,920.38	52.78	12,666.41	13,451.30	0.0000%
365892NH7	MUNICIPAL BONDS	USD FIXED INCOME	GARFIELD/PITKIN/EAGLE CO SCH D	0.04	12/15/2029	1,996,693.80	16,973.33	2,010,000.00	2,264,653.70	0.0031%
365892NM6	MUNICIPAL BONDS	USD FIXED INCOME	GARFIELD/PITKIN/EAGLE CO SCH D	0.02	12/15/2033	1,064,906.10	5,493.47	1,305,000.00	1,305,000.00	0.0017%
366651AC1	CORPORATE BONDS	USD FIXED INCOME	GARTNER INC 144A	0.05	7/1/2028	3,780,090.58	28,867.50	3,849,000.00	3,660,099.73	0.0059%
366651AC1	CORPORATE BONDS	USD FIXED INCOME	GARTNER INC 144A	0.05	7/1/2028	2,896,203.46	22,117.50	2,949,000.00	2,804,269.69	0.0045%
36831BAB0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	GCAT 2024-INV1 T INV1 1A2 144A	0.06	1/25/2054	1,119,433.94	5,160.77	1,125,987.19	1,109,227.25	0.0018%
369550AZ1	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.03	11/15/2027	1,811,919.86	14,685.42	1,900,000.00	1,885,916.44	0.0028%
369550BH0	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.04	4/1/2040	1,241,528.37	24,083.33	1,360,000.00	1,307,613.54	0.0019%
369550BJ6	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.04	4/1/2050	658,505.85	13,281.25	750,000.00	683,503.48	0.0010%
369550BP2	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.02	6/1/2031	1,752,130.18	11,250.00	2,000,000.00	1,998,756.24	0.0027%
36962G3P7	CORPORATE BONDS	USD FIXED INCOME	GE AEROSPACE	0.06	1/14/2038	1,375,101.89	9,779.43	1,275,000.00	1,494,578.47	0.0022%
36962GX74	CORPORATE BONDS	USD FIXED INCOME	GE AEROSPACE	0.06	8/15/2036	3,104,359.93	9,131.37	3,300,000.00	2,962,635.56	0.0049%
370334CL6	CORPORATE BONDS	USD FIXED INCOME	GENERAL MILLS INC	0.03	4/15/2030	1,832,841.02	21,722.22	2,000,000.00	1,801,209.92	0.0029%
370334CT9	CORPORATE BONDS	USD FIXED INCOME	GENERAL MILLS INC	0.05	3/29/2033	554,690.33	11,495.00	550,000.00	549,012.79	0.0009%
370334CW2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MILLS INC	0.06	10/17/2028	1,632,042.98	32,141.39	1,570,000.00	1,562,936.16	0.0026%
370334CX0	CORPORATE BONDS	USD FIXED INCOME	GENERAL MILLS INC	0.05	1/30/2027	3,016,854.54	12,141.67	3,000,000.00	2,997,590.26	0.0047%
37045VAF7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/2/2043	1,039,107.62	25,868.06	1,000,000.00	1,324,284.28	0.0016%
37045VAK6	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.07	4/1/2036	32,478.94	825.00	30,000.00	34,488.52	0.0001%
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	287,631.40	6,437.50	300,000.00	299,860.73	0.0005%
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	714,284.64	15,986.46	745,000.00	744,675.54	0.0011%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	67,113.99	1,502.08	70,000.00	73,208.05	0.0001%
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	469,797.95	10,514.58	490,000.00	489,786.56	0.0007%
37045VAQ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2048	888,054.56	21,375.00	950,000.00	949,425.50	0.0014%
37045VAT7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	4/1/2049	453,246.08	11,156.25	450,000.00	425,499.89	0.0007%
37045VAV2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/1/2025	576,049.62	14,546.88	570,000.00	571,908.30	0.0009%
37045VAZ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/15/2032	2,068,204.30	42,311.11	2,000,000.00	1,995,967.95	0.0032%
37045VAZ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/15/2032	124,092.26	2,538.67	120,000.00	113,601.66	0.0002%
37045XBT2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	1/17/2027	79,316.61	425.33	80,000.00	80,273.06	0.0001%
37045XCX0	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	4/9/2025	5,545,537.85	95,657.71	5,575,000.00	5,580,480.71	0.0087%
37045XCX2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	6/20/2025	1,574,837.30	8,704.90	1,605,000.00	1,589,826.32	0.0025%
37045XCX0	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	6/21/2030	3,595,437.21	27,104.00	3,872,000.00	3,554,873.53	0.0056%
37045XDE3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.02	1/8/2031	2,270,963.16	9,237.46	2,670,000.00	2,670,000.00	0.0036%
37045XDL7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	6/10/2031	920,842.21	6,500.25	1,070,000.00	890,531.51	0.0014%
37045XDP8	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.02	10/15/2028	1,928,243.86	19,221.33	2,120,000.00	2,045,040.91	0.0030%
37045XDP8	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.02	10/15/2028	745,830.17	7,434.67	820,000.00	818,755.86	0.0012%
37045XDS2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	1/12/2032	435,768.33	2,109.72	500,000.00	499,605.99	0.0007%
37045XDV5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	4/6/2029	1,155,840.93	20,436.94	1,180,000.00	1,178,550.02	0.0018%
37045XDV5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	4/6/2029	1,097,069.36	19,397.78	1,120,000.00	1,118,623.76	0.0017%
37045XDW3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.05	4/9/2027	756,491.11	14,791.67	750,000.00	749,555.06	0.0012%
37045XEB8	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	1/9/2028	9,696,361.44	80,929.33	9,338,000.00	9,342,284.51	0.0152%
37045XEG7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	4/6/2030	859,721.33	19,415.50	824,000.00	822,648.87	0.0013%
37045XEG7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	4/6/2030	3,223,954.99	72,808.13	3,090,000.00	3,052,065.25	0.0051%
37045XEG7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	4/6/2030	5,477,593.43	123,703.13	5,250,000.00	5,283,537.26	0.0086%
37045XEG7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	4/6/2030	3,555,740.65	80,301.00	3,408,000.00	3,410,038.89	0.0056%
37045XEN2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	1/7/2029	2,113,105.26	17,419.33	2,040,000.00	2,038,562.81	0.0033%
37045XEP7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	1/7/2034	941,097.23	8,082.50	900,000.00	916,352.68	0.0015%
37045XER3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	2/8/2031	5,006,478.28	17,798.65	4,845,000.00	4,832,514.26	0.0078%
37045XEV4	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	4/4/2034	2,752,805.30	64,626.92	2,660,000.00	2,659,432.86	0.0043%
37045XEX0	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.05	7/15/2027	5,939,982.09	63,301.65	5,835,000.00	5,834,253.25	0.0093%
37045XEY8	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	6/18/2031	4,174,520.80	46,319.31	4,079,000.00	4,133,454.24	0.0065%
37331NAH4	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.04	3/1/2025	4,114,635.90	74,700.00	4,150,000.00	4,199,989.63	0.0064%
37331NAH4	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.04	3/1/2025	1,487,217.80	27,000.00	1,500,000.00	1,507,930.88	0.0023%
37331NAH4	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.04	3/1/2025	4,833,457.83	87,750.00	4,875,000.00	4,931,705.63	0.0076%
37331NAK7	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.02	4/30/2030	4,538,409.43	39,348.53	5,090,000.00	4,357,617.66	0.0071%
373334JS1	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.05	9/1/2040	117,486.60	2,968.75	125,000.00	137,821.91	0.0002%
373334KA8	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.04	3/15/2043	464,794.23	10,607.86	535,000.00	552,456.66	0.0007%
373334KL4	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.03	9/15/2029	2,770,007.82	36,658.33	3,000,000.00	2,741,771.46	0.0043%
373334KT7	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.05	5/17/2033	4,013,139.33	56,771.00	3,970,000.00	3,963,845.82	0.0063%
373334KT7	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.05	5/17/2033	2,911,295.03	41,184.00	2,880,000.00	2,875,535.49	0.0046%
373385NE9	MUNICIPAL BONDS	USD FIXED INCOME	GEORGIA ST	0.05	7/1/2034	4,617,756.50	34,275.00	4,570,000.00	4,582,613.27	0.0072%
375558BD4	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.05	3/1/2046	1,222,924.11	31,350.00	1,320,000.00	1,355,629.55	0.0019%
375558BF9	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.04	3/1/2026	739,952.59	13,687.50	750,000.00	747,859.61	0.0012%
375558BJ1	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.04	9/1/2036	472,948.09	10,300.00	515,000.00	508,028.90	0.0007%
375558BY8	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.02	10/1/2030	178,700.34	1,443.75	210,000.00	184,582.44	0.0003%
378272BG2	CORPORATE BONDS	USD FIXED INCOME	GLENCORE FUNDING LLC 144A	0.03	9/23/2031	2,448,253.01	33,064.79	2,870,000.00	2,263,927.55	0.0038%
378272BH0	CORPORATE BONDS	USD FIXED INCOME	GLENCORE FUNDING LLC 144A	0.03	9/23/2051	3,652,971.96	81,468.75	5,500,000.00	3,602,068.54	0.0057%
378460CA9	MUNICIPAL BONDS	USD FIXED INCOME	LENDALE CA UNIF SCH DIST	0.02	9/1/2030	1,920,499.80	17,538.00	2,220,000.00	1,945,602.77	0.0030%
37940XAB8	CORPORATE BONDS	USD FIXED INCOME	GLOBAL PAYMENTS INC	0.03	8/15/2029	1,391,159.93	2,133.33	1,500,000.00	1,511,494.60	0.0022%
37959GAF4	CORPORATE BONDS	USD FIXED INCOME	GLOBAL ATLANTIC FIN CO 144A	0.07	3/15/2054	5,654,276.21	172,059.00	5,528,000.00	5,536,690.35	0.0089%
379925AA8	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 2 A 144A	0.05	3/11/2037	5,296,969.99	-	5,300,000.00	5,297,839.19	0.0083%
379925AA8	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 2 A 144A	0.05	3/11/2037	7,200,880.90	-	7,205,000.00	7,202,062.52	0.0113%
379925AA8	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 2 A 144A	0.05	3/11/2037	4,937,175.80	-	4,940,000.00	4,937,985.96	0.0077%
379929AD4	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL AUTOMOBILE L 3 A3	0.05	11/20/2026	1,859,894.73	3,041.19	1,850,000.00	1,849,845.85	0.0029%
38012RAA4	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.05	4/11/2035	5,263,722.24	14,614.76	5,138,000.00	5,137,157.57	0.0083%
38012RAA4	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.05	4/11/2035	17,672,091.98	49,066.67	17,250,000.00	17,064,878.04	0.0277%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
380130AD6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL AUTOMOBILE L 3 A3	0.04	9/22/2025	300,790.77	368.85	301,035.93	299,590.82	0.0005%
38013JAB9	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AU 1 A2A	0.05	3/16/2026	110,162.71	238.31	110,203.14	110,198.75	0.0002%
38013JAD5	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 1 A3	0.05	2/16/2028	290,653.83	565.03	291,000.00	290,968.75	0.0005%
38013JAE3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 1 A4	0.05	7/17/2028	6,316,799.58	12,048.75	6,300,000.00	6,298,482.86	0.0099%
380149AC8	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 2 A3	0.01	4/16/2026	511,753.01	109.61	515,798.00	515,783.17	0.0008%
38122NA85	MUNICIPAL BONDS	USD FIXED INCOME	GOLDEN ST TOBACCO SECURITIZATI	0.02	6/1/2026	3,324,090.00	14,000.00	3,500,000.00	3,325,410.83	0.0052%
38122NB35	MUNICIPAL BONDS	USD FIXED INCOME	GOLDEN ST TOBACCO SECURITIZATI	0.02	6/1/2029	1,363,155.00	8,422.50	1,500,000.00	1,315,166.54	0.0021%
38141GA87	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.06	4/25/2030	6,659,827.91	128,084.36	6,390,000.00	6,390,000.00	0.0104%
38141GA87	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.06	4/25/2030	4,043,839.17	77,772.66	3,880,000.00	3,880,000.00	0.0063%
38141GA87	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.06	4/25/2030	1,229,827.38	23,652.51	1,180,000.00	1,180,000.00	0.0019%
38141GA95	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.06	4/25/2035	2,112,722.80	40,957.00	2,000,000.00	2,064,062.75	0.0033%
38141GB29	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.05	7/23/2030	1,268,674.15	6,661.88	1,250,000.00	1,250,000.00	0.0020%
38141GB29	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.05	7/23/2030	872,847.82	4,583.37	860,000.00	860,000.00	0.0014%
38141GB37	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.05	7/23/2035	1,023,891.57	5,654.24	1,005,000.00	1,005,000.00	0.0016%
38141GB37	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.05	7/23/2035	8,257,354.39	45,599.63	8,105,000.00	8,105,000.00	0.0129%
38141GFD1	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.07	10/1/2037	398,997.95	9,956.25	354,000.00	402,813.03	0.0006%
38141GFD1	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.07	10/1/2037	56,355.64	1,406.25	50,000.00	56,367.24	0.0001%
38141GVR2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	10/21/2025	129,062.40	1,995.14	130,000.00	130,797.87	0.0002%
38141GVS0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.05	10/21/2045	491,894.34	8,919.44	520,000.00	550,041.29	0.0008%
38141GWB6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/26/2027	9,855,995.00	37,430.56	10,000,000.00	9,630,896.40	0.0154%
38141GWL4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	6/5/2028	4,784,089.52	43,205.21	4,900,000.00	4,900,000.00	0.0075%
38141GWQ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	9/29/2025	1,247,459.90	17,268.89	1,250,000.00	1,250,000.00	0.0020%
38141GWV2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	4/23/2029	1,608,372.38	22,443.27	1,655,000.00	1,600,512.71	0.0025%
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	2,869,824.07	40,963.10	2,910,000.00	2,814,735.41	0.0045%
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	1,464,497.85	20,903.85	1,485,000.00	1,470,724.91	0.0023%
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	2,682,447.24	38,288.53	2,720,000.00	2,954,540.96	0.0042%
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	2,564,103.98	36,599.33	2,600,000.00	2,844,646.85	0.0040%
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	6,538,465.16	93,328.30	6,630,000.00	6,817,223.80	0.0102%
38141GXG4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/7/2030	3,825,411.55	7,306.00	4,215,000.00	3,726,094.71	0.0060%
38141GXH2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2030	2,429,689.73	44,156.00	2,520,000.00	2,508,014.53	0.0038%
38141GXJ8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	4/1/2025	1,832,100.68	26,979.17	1,850,000.00	1,871,043.54	0.0029%
38141GXR0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	1/27/2032	978,544.33	2,189.87	1,164,000.00	1,062,016.89	0.0015%
38141GXR0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	1/27/2032	1,765,415.02	3,950.80	2,100,000.00	1,796,696.26	0.0028%
38141GXS8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	2/12/2026	6,362,203.56	2,929.52	6,492,000.00	6,276,853.75	0.0100%
38141GYA6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	3/9/2027	1,922,819.90	13,844.93	2,025,000.00	2,025,000.00	0.0030%
38141GYA6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	3/9/2027	2,373,851.73	17,092.50	2,500,000.00	2,506,134.56	0.0037%
38141GYB4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	4/22/2032	1,543,573.07	16,632.49	1,775,000.00	1,775,000.00	0.0024%
38141GYB4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	4/22/2032	2,517,545.93	27,127.36	2,895,000.00	2,755,420.64	0.0039%
38141GYC2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	4/22/2042	757,968.63	11,272.45	980,000.00	812,999.56	0.0012%
38141GYG3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	9/10/2027	1,445,961.75	11,279.73	1,540,000.00	1,540,000.00	0.0023%
38141GYG3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	9/10/2027	2,741,693.70	21,387.54	2,920,000.00	2,918,261.65	0.0043%
38141GYG3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	9/10/2027	2,572,685.19	20,069.13	2,740,000.00	2,739,469.80	0.0040%
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	7/21/2032	1,318,919.63	4,101.41	1,549,000.00	1,552,569.78	0.0021%
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	7/21/2032	4,087,033.06	12,709.33	4,800,000.00	4,225,195.71	0.0064%
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	7/21/2032	2,724,688.70	8,472.89	3,200,000.00	2,715,455.95	0.0043%
38141GYK4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	7/21/2042	272,816.09	1,195.51	370,000.00	374,491.23	0.0004%
38141GYM0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	10/21/2027	5,668,175.88	42,206.67	6,000,000.00	5,983,998.31	0.0089%
38141GYM0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	10/21/2027	3,015,469.57	22,453.95	3,192,000.00	3,113,195.62	0.0047%
38141GYM0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	10/21/2027	1,794,922.36	13,365.44	1,900,000.00	1,899,413.25	0.0028%
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	1,333,642.95	14,784.79	1,545,000.00	1,396,428.11	0.0021%
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	2,697,497.88	29,904.51	3,125,000.00	2,895,131.78	0.0042%
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	1,752,294.62	19,425.97	2,030,000.00	1,670,766.19	0.0027%
38141GZK3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2028	1,383,601.03	744.33	1,450,000.00	1,450,000.00	0.0022%
38141GZK3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2028	982,833.84	528.73	1,030,000.00	1,030,000.00	0.0015%
38141GZK3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2028	1,049,628.37	564.67	1,100,000.00	1,100,000.00	0.0016%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	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	1,769,110.38	1,206.33	2,000,000.00	1,810,104.38	0.0028%
38141GZR8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2028	5,540,159.56	94,597.52	5,675,000.00	5,476,260.92	0.0087%
38141GZR8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2028	800,516.45	13,668.72	820,000.00	810,717.02	0.0013%
38141GZR8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2028	1,659,607.27	28,337.58	1,700,000.00	1,670,153.06	0.0026%
38141GZT4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	6/15/2027	1,820,773.91	16,948.44	1,830,000.00	1,819,539.34	0.0029%
38145GAH3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	11/16/2026	4,888,564.20	51,041.67	5,000,000.00	4,725,003.64	0.0077%
38148LAC0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/23/2025	357,608.73	1,330.00	360,000.00	359,994.31	0.0006%
38148LAC0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/23/2025	1,986,441.16	7,388.89	2,000,000.00	2,017,458.98	0.0031%
38148LAE6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/22/2025	2,773,115.46	28,875.00	2,800,000.00	2,756,050.45	0.0043%
38148LAE6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/22/2025	6,932,762.48	72,187.50	7,000,000.00	7,033,841.40	0.0109%
38373MU99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 08-22 XM	0.01	2/16/2050	17,604.53	1,552.80	1,422,887.05	72,775.87	0.0000%
38374LZW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 05-55 Z	0.05	7/20/2035	222,492.88	887.79	224,283.60	235,967.51	0.0003%
38375AX25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 10-9 UI	0.05	1/20/2040	229,253.82	4,528.18	1,086,762.88	223,052.17	0.0004%
38375BA77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-H30 GA	0.06	12/20/2062	76,107.55	135.29	76,386.99	76,230.29	0.0001%
38375BJK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 10-H27 FA	0.06	12/20/2060	285,136.41	509.51	286,192.46	286,192.28	0.0004%
38375BKL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 11-H06 FA	0.06	2/20/2061	335,791.12	606.51	336,637.87	336,160.14	0.0005%
38375BLE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 11-H09 AF	0.06	3/20/2061	49,166.34	89.53	49,274.02	49,273.96	0.0001%
38375BZC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-H27 AI	0.02	10/20/2062	4,581.73	223.03	153,738.96	9,035.85	0.0000%
38375GHN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-84 LD	0.02	5/16/2042	2,102,071.36	3,951.71	2,371,027.43	2,386,969.00	0.0033%
38375GSB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-101 AI	0.04	8/20/2027	0,501.98	48.98	16,792.88	2,612.38	0.0000%
38375GWD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-103 IB	0.04	4/20/2040	0,090.69	58.92	20,201.62	2,121.18	0.0000%
38375QX87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 08-51 PG	0.05	6/20/2038	86,211.34	354.94	85,184.74	87,574.14	0.0001%
38376R5E2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 17-H14 FK	0.05	5/20/2067	115,303.27	186.61	115,230.02	114,362.52	0.0002%
38377WK29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 11-94 IS	0.01	6/16/2036	1,431.04	46.49	89,487.68	20,712.83	0.0000%
38377YA75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 11-135 QI	0.05	6/16/2041	10,942.05	479.81	127,949.70	21,751.47	0.0000%
38377YTW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 11-140 AI	0.04	10/16/2026	0,002.96	95.55	28,665.61	3,529.47	0.0000%
38377YWN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 11-135 PG	0.03	10/16/2041	603,313.71	1,704.71	681,882.00	594,847.87	0.0009%
38378ATW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 11-157 PA	0.03	3/20/2041	190,417.05	492.18	196,873.07	206,739.32	0.0003%
38378BFF61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-112 IO	0.00	2/16/2053	3,349.76	88.79	986,471.90	60,613.31	0.0000%
38378BL23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-107 IO	0.01	12/16/2053	65,285.83	1,835.79	3,441,185.41	135,900.01	0.0001%
38378BM71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-120 IO	0.01	2/16/2053	220,186.01	7,520.49	14,067,506.18	690,187.05	0.0003%
38378BSB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-44 IO	0.00	3/16/2049	0,010.04	3.23	127,616.36	9,427.08	0.0000%
38378BT58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-135 IO	0.00	1/16/2053	68,425.45	1,941.11	6,906,010.98	314,422.49	0.0001%
38378D3Q6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-34 KS	0.01	3/16/2042	100,831.30	208.61	838,812.50	234,919.44	0.0002%
38378EQG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-69 QI	0.04	3/16/2041	23,612.82	708.90	212,670.66	40,737.12	0.0000%
38378FPF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 13-5 PA	0.02	6/20/2041	6,048,944.79	9,515.89	6,525,180.53	6,123,919.92	0.0095%
38378FPP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 13-5 BI	0.04	1/20/2043	43,463.60	767.70	263,212.23	43,594.56	0.0001%
38378GHA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-140 IC	0.04	11/20/2042	120,229.47	2,045.68	701,374.89	123,398.18	0.0002%
38378HAX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 12-96 IC	0.03	8/20/2027	1,081.57	99.43	39,772.22	5,508.88	0.0000%
38378KYP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 13-107 AD	0.03	11/16/2047	116,412.09	300.60	128,899.05	132,098.59	0.0002%
38378NEU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 13-163 IO	0.01	2/16/2046	6,359.67	249.80	295,943.26	22,611.96	0.0000%
38378NWU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 14-17 AM	0.04	6/16/2048	17,686.65	54.56	18,516.95	18,558.99	0.0000%
38378TS68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 13-84 SC	0.01	3/16/2040	19,209.65	142.60	298,414.79	42,524.14	0.0000%
38378XD32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 14-171 IO	0.00	11/16/2055	66,132.20	2,562.25	7,779,526.06	391,407.45	0.0001%
38378YP37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 14-2 AG	0.02	3/20/2040	3,051,036.07	6,585.20	3,457,056.26	3,563,885.04	0.0048%
38379FSM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 15-162 EB	0.03	9/20/2044	2,202,211.74	4,871.66	2,338,394.95	2,404,285.09	0.0035%
38379KVU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 15-101 IO	0.00	3/16/2052	7,294.43	183.88	830,459.90	67,474.91	0.0000%
38379MT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 15-132 V	0.04	1/20/2034	421,251.55	1,238.95	424,782.17	438,994.69	0.0007%
38379MT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 15-132 V	0.04	1/20/2034	614,218.55	1,806.49	619,366.47	639,934.59	0.0010%
38379PUB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 15-69 IO	0.05	5/20/2045	237,542.74	4,715.57	1,131,735.80	240,847.53	0.0004%
38379RPH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 17-41 IO	0.01	7/16/2058	11,502.27	202.92	428,262.28	27,770.13	0.0000%
38379RUE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 17-51 IO	0.01	5/16/2059	286,683.28	4,044.96	7,530,523.97	576,313.84	0.0004%
38379T5H8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 16-17 JS	0.01	2/20/2046	66,006.57	117.91	593,836.33	113,571.21	0.0001%
38379TQP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 16-5 CS	0.01	1/20/2046	86,146.00	172.41	806,237.52	161,499.48	0.0001%
38379VDM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 16-20 SB	0.01	2/20/2046	83,066.13	152.57	768,368.83	147,911.03	0.0001%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
38379WBQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 16-46 JI	0.05	4/20/2046	29,283.86	654.71	174,589.40	32,735.52	0.0000%
38379XTJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 16-88 SM	0.01	7/20/2046	109,238.84	154.21	776,655.97	159,457.20	0.0002%
38379XX47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 16-93 AB	0.02	7/20/2044	4,836,218.65	8,643.90	5,927,244.83	5,904,013.37	0.0076%
38379YNN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 16-81 IO	0.04	6/20/2046	78,110.35	1,367.17	410,150.58	74,980.69	0.0001%
38379YXW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 16-108 QI	0.04	8/20/2046	145,757.88	2,464.33	739,299.29	185,749.04	0.0002%
38380AK63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 16-135 SB	0.01	10/16/2046	91,390.55	149.83	555,896.86	139,321.63	0.0001%
38380AUM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 16-118 DS	0.01	9/20/2046	152,405.51	195.12	982,661.00	230,925.37	0.0002%
38380BHW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 16-145 UI	0.04	10/20/2046	77,807.97	1,325.29	454,385.19	100,914.86	0.0001%
38380J2N7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 18-85 IO	0.01	7/16/2060	380,737.85	4,832.60	10,532,371.21	638,525.04	0.0006%
38380JKP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 17-190 IO	0.01	3/16/2060	51,467.08	718.67	1,394,144.62	93,832.51	0.0001%
38380JNU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 18-16 IO	0.01	3/16/2059	1,138,224.29	15,608.18	31,887,588.81	1,810,281.36	0.0018%
38380JPT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 18-23 IO	0.01	11/16/2059	209,743.77	3,599.82	7,373,790.05	373,958.83	0.0003%
38380LXV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 19-H13 FT	0.06	8/20/2069	55,042.79	93.53	55,150.34	54,882.85	0.0001%
38380P3R3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-143 IB	0.01	3/16/2062	639,938.33	7,602.45	10,466,290.80	870,010.40	0.0010%
38380P5D2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-143 IO	0.01	3/16/2062	396,430.65	4,891.46	5,233,145.40	510,231.68	0.0006%
38380PGL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-56 IO	0.01	11/16/2061	478,705.48	6,043.74	7,483,421.25	652,460.81	0.0008%
38380PVT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-110 MB	0.01	3/16/2062	4,282,725.25	6,536.73	5,602,915.60	4,741,927.75	0.0067%
38380QXS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-H20 FA	0.06	4/20/2070	818,839.34	1,479.14	835,142.06	802,695.75	0.0013%
38380RCG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-159 IO	0.01	10/16/2062	556,855.21	6,531.85	7,818,123.19	732,338.35	0.0009%
38380RKU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-184 IO	0.01	11/16/2060	1,163,462.10	13,760.45	18,095,938.76	1,478,777.55	0.0018%
38380XSL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 18-94 P	0.03	5/20/2043	728,029.59	1,873.07	749,226.02	739,813.03	0.0011%
38381B4T8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 19-18 TP	0.04	2/20/2049	238,730.73	750.79	257,412.32	237,208.81	0.0004%
38381BDT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 18-168 PA	0.04	8/20/2048	375,550.95	1,305.04	391,512.64	374,700.76	0.0006%
38381D5D8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-178 AT	0.04	10/16/2061	5,600,621.09	18,556.98	5,567,092.88	5,430,479.96	0.0088%
38381DD56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-150 IO	0.01	11/16/2063	788,526.40	9,980.73	11,604,150.50	1,073,384.00	0.0012%
38381DFG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-84 ED	0.01	7/16/2060	514,460.60	589.17	706,998.39	505,356.78	0.0008%
38381EST1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-67 IO	0.01	8/16/2063	458,733.49	4,542.15	6,102,029.50	457,652.26	0.0007%
38381ECE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-195 IO	0.01	8/16/2063	678,738.43	8,480.60	10,224,879.39	947,398.97	0.0011%
38381EJ90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-26 IO	0.01	2/16/2064	1,373,908.49	14,353.30	23,590,583.25	1,714,003.33	0.0022%
38381EX45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-59 IO	0.01	2/16/2062	156,041.05	1,594.05	3,351,418.67	201,216.09	0.0002%
38381HGG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-113 Z	0.02	9/16/2061	1,271,184.59	3,828.91	2,297,346.18	1,702,988.15	0.0020%
38381HPV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-141 AC	0.03	7/16/2063	8,918,382.41	22,259.00	9,713,019.07	9,251,851.82	0.0140%
38381HPW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-141 BC	0.02	6/16/2064	7,796,461.92	24,036.25	13,735,000.00	9,781,549.44	0.0122%
38381JM07	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 23-127 IO	0.00	7/16/2057	1,485,303.79	38,460.65	90,989,518.00	1,435,928.33	0.0023%
38381JZQ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 23-179 IO	0.01	9/16/2063	1,053,058.17	12,521.22	24,579,927.50	998,559.56	0.0017%
38381RL31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 19-35 A	0.04	12/20/2048	4,343,577.09	15,081.06	4,524,318.64	4,107,695.05	0.0068%
38381XW51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 19-103 SB	0.01	8/20/2049	47,756.27	75.31	410,884.75	85,515.43	0.0001%
38382CRQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-15 IM	0.04	2/20/2050	70,872.99	1,235.38	423,557.54	58,768.64	0.0001%
38382DAG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-7 CI	0.04	1/20/2050	185,937.59	2,956.53	1,013,668.36	145,081.31	0.0003%
38382EDP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-47 MI	0.04	4/20/2050	81,639.95	1,317.09	451,574.85	77,543.91	0.0001%
38382EDT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-47 NI	0.04	4/20/2050	47,422.51	763.93	261,918.61	44,902.19	0.0001%
38382HM98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-123 NI	0.03	8/20/2050	57,551.08	876.68	420,806.40	57,729.40	0.0001%
38382HS35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-123 IL	0.03	8/20/2050	16,975.22	260.28	124,933.88	17,022.27	0.0000%
38382HY87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-127 IN	0.03	8/20/2050	37,968.21	571.54	274,338.34	36,161.57	0.0001%
38382JZK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-129 IE	0.03	9/20/2050	39,170.80	597.17	286,641.96	38,240.40	0.0001%
38382KG64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-160 IH	0.03	10/20/2050	20,947.80	308.39	148,028.52	20,377.06	0.0000%
38382KS87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-160 VI	0.03	10/20/2050	68,909.33	1,038.73	498,589.28	65,591.34	0.0001%
38382LB42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-187 MI	0.03	12/20/2050	123,111.85	1,715.30	686,120.59	121,786.42	0.0002%
38382LLM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 20-175 GI	0.02	11/20/2050	120,672.06	1,811.34	1,086,805.70	180,796.89	0.0002%
38382MTZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-8 AQ	0.05	1/20/2051	353,910.83	1,452.39	348,574.44	349,887.86	0.0006%
38382NCT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-26 AI	0.02	2/20/2051	119,152.52	1,588.73	953,239.95	113,991.02	0.0002%
38382NT31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-29 TI	0.03	2/20/2051	155,072.23	1,827.97	877,425.00	153,469.31	0.0002%
38382NZ83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-29 AG	0.05	2/20/2051	420,975.39	1,747.19	419,326.59	420,906.82	0.0007%
38382QCY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-57 BI	0.03	3/20/2051	219,715.92	3,300.63	1,320,251.88	198,686.49	0.0003%
38382TPD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-91 IC	0.03	5/20/2050	373,775.71	6,033.01	2,413,203.04	358,775.45	0.0006%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
38382UG39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-96 VI	0.03	6/20/2051	106,420.73	1,667.93	800,606.16	122,337.48	0.0002%
38382XZT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-138 IK	0.03	7/20/2051	125,849.80	2,143.64	857,454.52	121,998.67	0.0002%
38383CED8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-176 IN	0.03	10/20/2051	151,545.71	2,173.02	1,043,050.23	142,665.39	0.0002%
38383DQ27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-209 Z	0.03	11/20/2051	448,212.80	1,500.20	600,079.31	463,939.23	0.0007%
38383FHY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 21-223 AZ	0.03	12/20/2051	1,022,307.40	3,430.11	1,372,042.56	960,786.29	0.0016%
38383FR62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-9 GA	0.02	1/20/2052	921,788.38	1,841.34	1,104,804.69	892,272.56	0.0014%
38383FX73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-24 AH	0.03	2/20/2052	558,676.30	1,334.85	640,726.38	535,452.81	0.0009%
38383LPG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-201 FB	0.07	11/20/2052	497,210.19	2,694.07	497,366.76	495,812.63	0.0008%
38383PLJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-50 NI	0.03	9/20/2048	117,127.13	2,000.37	800,148.74	118,230.83	0.0002%
38383PNA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-51 SC	0.00	3/20/2052	110,091.02	-	3,686,535.99	85,251.18	0.0002%
38383PRN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-46 S	0.00	3/20/2052	29,702.41	-	859,469.69	19,203.81	0.0000%
38383PU82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-69 PZ	0.04	4/20/2052	672,687.24	2,626.42	787,926.27	624,029.69	0.0011%
38383REY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-63 LM	0.04	10/20/2050	685,202.08	2,333.33	800,000.00	741,178.15	0.0011%
38383RWA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-78 MS	0.00	4/20/2052	248,790.54	-	8,756,006.55	199,746.43	0.0004%
38383RWB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-81 CI	0.03	9/20/2050	206,470.56	3,671.56	1,468,625.71	210,197.07	0.0003%
38383T2H5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-126 CS	0.00	7/20/2052	107,184.96	-	4,531,041.66	84,957.09	0.0002%
38383UW55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-174 Z	0.05	9/20/2052	1,023,009.16	4,071.87	1,085,831.12	993,430.45	0.0016%
38383V4Y1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 23-19 WA	0.07	8/20/2046	6,316,776.84	34,717.32	6,042,540.96	6,372,672.69	0.0089%
38383V4Z8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 23-19 WB	0.06	11/20/2051	774,342.05	3,537.58	748,819.29	761,916.81	0.0012%
38383Y3C4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-181 AB	0.02	1/16/2064	3,894,767.14	8,211.65	4,926,989.72	3,977,976.65	0.0061%
38383YAD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-122 B	0.02	4/16/2062	3,345,248.40	10,500.00	6,000,000.00	4,115,964.83	0.0052%
38383YCB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-138 A	0.03	6/20/2051	8,035,129.32	22,826.11	9,130,444.87	8,317,276.95	0.0126%
38383YCB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 22-138 A	0.03	6/20/2051	7,103,891.59	20,180.66	8,072,264.68	7,353,338.98	0.0111%
38384BAA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 23-81 IO	0.05	4/20/2052	161,636.68	3,617.35	868,164.00	180,469.98	0.0003%
38384CKJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 23-111 ZA	0.03	2/20/2052	725,136.67	2,576.04	1,030,415.95	686,517.61	0.0011%
38384DCA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA GTD REMIC P/T 23-154 GA	0.06	4/20/2050	21,977,434.73	107,020.31	21,404,062.70	21,184,979.47	0.0344%
387422AB4	ASSET BACKED	USD FIXED INCOME	GRANITE PARK EQUIPM 1A A2 144A	0.07	5/20/2030	4,525,385.34	8,929.14	4,488,883.53	4,488,841.18	0.0071%
39152MAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GREAT WOLF TRUST 2 WOLF A 144A	0.07	3/15/2039	8,089,453.13	26,392.96	8,125,000.00	8,105,056.18	0.0127%
39154TBR8	ASSET BACKED	USD FIXED INCOME	GREATAMERICA LEASING 2 A4 144A	0.01	9/15/2027	4,571,277.52	2,181.69	4,720,000.00	4,713,608.14	0.0072%
39154TBX5	ASSET BACKED	USD FIXED INCOME	GREATAMERICA LEASING 1 A4 144A	0.05	7/16/2029	8,529,849.24	20,013.76	8,417,000.00	8,581,708.84	0.0134%
39154TCD8	ASSET BACKED	USD FIXED INCOME	GREATAMERICA LEASING 1 A4 144A	0.05	3/15/2030	10,365,515.51	22,999.39	10,227,000.00	10,226,911.92	0.0162%
39573AAC6	ASSET BACKED	USD FIXED INCOME	GREENSTATE AUTO REC 1A A3 144A	0.05	1/16/2029	4,544,497.35	10,380.00	4,500,000.00	4,499,386.64	0.0071%
40049JAZ0	CORPORATE BONDS	NON-USD FIXED INCOME	GRUPO TELEVISIA SAB	0.07	1/15/2040	834,665.62	6,899.20	815,000.00	907,083.85	0.0013%
40139LBG7	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.06	10/28/2027	4,136,133.72	75,850.00	4,000,000.00	4,101,444.40	0.0065%
40139LBH5	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.06	10/2/2028	2,806,474.47	63,303.65	2,666,000.00	2,664,440.82	0.0044%
40139LBH5	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.06	10/2/2028	1,051,638.41	23,721.06	999,000.00	1,001,339.94	0.0016%
402740AD6	CORPORATE BONDS	USD FIXED INCOME	GULFSTREAM NATURAL GAS SY 144A	0.05	9/15/2025	1,353,934.05	28,847.11	1,360,000.00	1,390,250.70	0.0021%
402740AD6	CORPORATE BONDS	USD FIXED INCOME	GULFSTREAM NATURAL GAS SY 144A	0.05	9/15/2025	1,493,309.61	31,816.67	1,500,000.00	1,533,364.73	0.0023%
403963AC5	ASSET BACKED	USD FIXED INCOME	HPEFS EQUIPMENT TRU 1A A3 144A	0.05	5/20/2031	2,864,685.20	4,510.92	2,850,000.00	2,849,741.06	0.0045%
404119BQ1	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	4/15/2025	2,398,683.19	47,600.00	2,400,000.00	2,447,811.27	0.0038%
404119BT5	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	6/15/2026	1,299,520.51	14,352.92	1,295,000.00	1,365,045.41	0.0020%
404119BV0	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.06	6/15/2047	589,830.83	7,082.78	610,000.00	761,828.59	0.0009%
404119BX6	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.04	6/15/2029	1,102,396.04	9,840.42	1,130,000.00	1,193,137.49	0.0017%
404119CA5	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.04	9/1/2030	1,957,994.39	36,750.00	2,100,000.00	1,869,725.73	0.0031%
404119CH0	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.03	3/15/2027	109,003.04	1,628.30	113,000.00	112,881.96	0.0002%
404119CH0	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.03	3/15/2027	964,628.70	14,409.72	1,000,000.00	998,955.23	0.0015%
404119CH0	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.03	3/15/2027	982,956.65	14,683.51	1,019,000.00	1,017,935.40	0.0015%
404119CQ0	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.06	6/1/2033	4,724,199.31	62,073.00	4,617,000.00	4,663,328.15	0.0074%
404119CT4	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	4/1/2031	1,352,245.57	37,511.74	1,318,000.00	1,342,394.17	0.0021%
404119CT4	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	4/1/2031	898,761.09	24,931.93	876,000.00	874,730.96	0.0014%
40414LAR0	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.04	7/15/2029	106,436.42	500.89	112,000.00	111,748.57	0.0002%
40414LAR0	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.04	7/15/2029	2,879,485.23	13,550.83	3,030,000.00	2,847,794.42	0.0045%
404280AG4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.07	5/2/2036	586,551.57	11,602.50	540,000.00	640,895.66	0.0009%
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	1,154,377.23	22,158.15	1,175,000.00	1,175,000.00	0.0018%
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	1,287,007.81	24,703.98	1,310,000.00	1,393,612.35	0.0020%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	1,188,762.94	22,818.18	1,210,000.00	1,287,229.71	0.0019%
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	7,540,293.85	144,735.15	7,675,000.00	7,950,449.40	0.0118%
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	2,233,512.97	20,623.50	2,250,000.00	2,173,161.66	0.0035%
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	357,362.07	3,299.76	360,000.00	360,000.00	0.0006%
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	416,922.42	3,849.72	420,000.00	420,000.00	0.0007%
404280BX6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	9/12/2026	2,233,023.21	45,334.25	2,250,000.00	2,250,000.00	0.0035%
404280CE7	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/7/2025	4,973,813.05	41,689.17	5,000,000.00	4,939,246.61	0.0078%
404280CF4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	3/31/2030	1,703,441.42	34,777.19	1,675,000.00	1,723,568.98	0.0027%
404280CG2	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	6/4/2026	4,882,547.45	25,362.92	5,000,000.00	5,000,000.00	0.0077%
404280CH0	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	6/4/2031	4,488,191.90	34,413.33	5,000,000.00	4,232,298.49	0.0070%
404280CJ6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	4/18/2026	1,221,403.63	7,596.70	1,250,000.00	1,250,000.00	0.0019%
404280CJ6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	4/18/2026	1,011,322.20	6,290.07	1,035,000.00	1,035,000.00	0.0016%
404280CJ6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	4/18/2026	7,816,538.32	48,618.89	8,000,000.00	7,757,107.92	0.0123%
404280CL1	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	9/22/2028	646,164.22	6,223.53	700,000.00	631,187.56	0.0010%
404280CL1	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	9/22/2028	1,200,019.26	11,557.98	1,300,000.00	1,163,932.17	0.0019%
404280CT4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2032	209,310.48	1,820.81	241,000.00	210,148.45	0.0003%
404280CV9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	8/17/2029	1,192,730.48	1,128.12	1,315,000.00	1,315,000.00	0.0019%
404280CY3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/22/2032	947,494.05	8,605.82	1,090,000.00	1,090,000.00	0.0015%
404280CY3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/22/2032	191,237.33	1,736.96	220,000.00	179,840.42	0.0003%
404280CY3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/22/2032	2,851,174.77	25,896.42	3,280,000.00	3,069,914.19	0.0045%
404280DA4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	3/10/2026	4,940,442.60	71,226.25	5,000,000.00	4,934,000.76	0.0077%
404280DF3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/9/2028	1,039,953.65	11,264.07	1,040,000.00	1,040,000.00	0.0016%
404280DF3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/9/2028	1,039,953.65	11,264.07	1,040,000.00	1,040,000.00	0.0016%
404280DF3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/9/2028	2,499,888.58	27,077.08	2,500,000.00	2,472,330.38	0.0039%
404280DR7	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.07	11/3/2028	3,336,711.13	75,090.61	3,100,000.00	3,230,889.99	0.0052%
404280DU0	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.06	3/9/2029	2,195,611.74	61,815.37	2,100,000.00	2,100,000.00	0.0034%
404280DU0	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.06	3/9/2029	501,854.11	14,129.23	480,000.00	480,000.00	0.0008%
404280DZ9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.06	8/14/2027	5,104,818.30	13,899.86	5,000,000.00	5,000,000.00	0.0080%
40428HVL3	CORPORATE BONDS	USD FIXED INCOME	HSBC USA INC	0.06	3/17/2025	5,012,444.75	128,125.00	5,000,000.00	4,997,687.70	0.0079%
40428HVL3	CORPORATE BONDS	USD FIXED INCOME	HSBC USA INC	0.06	3/17/2025	10,024,889.50	256,250.00	10,000,000.00	9,995,377.22	0.0157%
404300AA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	HTL COMMERCIAL MORT T53 A 144A	0.06	5/10/2039	3,646,830.60	18,214.47	3,600,000.00	3,599,999.64	0.0057%
40434LAK1	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.04	4/15/2029	2,435,092.20	37,777.78	2,500,000.00	2,432,258.78	0.0038%
40442AAA7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	HIT TRUST 2022-HI3 HI32 A 144A	0.08	7/9/2025	940,653.25	-	940,064.86	940,064.86	0.0015%
40472QAA5	ASSET BACKED	USD FIXED INCOME	HINNT 2024-A LLC A 144A	0.05	3/15/2043	2,274,040.19	5,469.20	2,241,474.70	2,240,898.84	0.0036%
406216BG5	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.04	11/15/2025	29,669.55	335.67	30,000.00	30,009.28	0.0000%
406216BJ9	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.05	11/15/2035	425,479.12	6,154.92	431,000.00	430,926.08	0.0007%
406216BL4	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.03	3/1/2030	3,801,626.04	60,444.00	4,140,000.00	3,991,786.72	0.0060%
406216BL4	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.03	3/1/2030	1,854,899.66	29,492.00	2,020,000.00	2,045,033.98	0.0029%
413875AT2	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.05	4/27/2045	464,650.75	8,442.99	485,000.00	651,620.88	0.0007%
413875AW5	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.04	6/15/2028	199,142.72	1,857.78	200,000.00	198,850.72	0.0003%
416498EX7	MUNICIPAL BONDS	USD FIXED INCOME	HARTFORD CNTY CT MET DIST CLEA	0.03	11/1/2042	773,053.40	9,643.20	980,000.00	980,000.00	0.0012%
416515BE3	CORPORATE BONDS	USD FIXED INCOME	HARTFORD FINANCIAL SERVICES GR	0.03	8/19/2029	1,647,953.17	1,670.67	1,790,000.00	1,611,918.52	0.0026%
41978CAZ8	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST ARPTS SYS CUSTOMER F	0.02	7/1/2026	2,043,187.50	7,915.63	2,125,000.00	2,031,047.54	0.0032%
4197914V7	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.04	8/1/2027	350,345.95	1,037.49	355,000.00	355,000.00	0.0005%
419792E44	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	10/1/2033	424,140.00	4,837.50	500,000.00	411,450.73	0.0007%
419792G42	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	8/1/2028	2,400,936.10	3,726.38	2,615,000.00	2,615,000.00	0.0038%
42218SAD0	CORPORATE BONDS	USD FIXED INCOME	HEALTH CARE SERVICE CORP 144A	0.02	6/1/2025	3,103,405.22	11,962.50	3,190,000.00	3,176,311.43	0.0049%
42218SAF5	CORPORATE BONDS	USD FIXED INCOME	HEALTH CARE SERVICE CORP 144A	0.02	6/1/2030	3,544,624.43	22,159.50	4,029,000.00	3,432,474.40	0.0056%
42218SAK4	CORPORATE BONDS	USD FIXED INCOME	HEALTH CARE SERVICE CORP 144A	0.05	6/15/2029	2,035,715.38	23,341.50	1,995,000.00	1,994,139.39	0.0032%
42218SAK4	CORPORATE BONDS	USD FIXED INCOME	HEALTH CARE SERVICE CORP 144A	0.05	6/15/2029	1,168,367.97	13,396.50	1,145,000.00	1,144,506.06	0.0018%
42218SAK4	CORPORATE BONDS	USD FIXED INCOME	HEALTH CARE SERVICE CORP 144A	0.05	6/15/2029	1,836,735.68	21,060.00	1,800,000.00	1,801,645.27	0.0029%
42218SAK4	CORPORATE BONDS	USD FIXED INCOME	HEALTH CARE SERVICE CORP 144A	0.05	6/15/2029	2,857,144.39	32,760.00	2,800,000.00	2,802,602.80	0.0045%
42218SAL2	CORPORATE BONDS	USD FIXED INCOME	HEALTH CARE SERVICE CORP 144A	0.05	6/15/2034	1,948,313.14	23,298.75	1,900,000.00	1,894,287.50	0.0031%
42225UAG9	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.03	2/15/2030	199,238.17	301.73	219,000.00	218,582.17	0.0003%
42225UAG9	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.03	2/15/2030	823,335.83	1,246.89	905,000.00	948,211.37	0.0013%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
42225UAK0	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.04	1/15/2028	898,308.63	4,377.19	945,000.00	969,150.16	0.0014%
42225UAL8	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.02	3/15/2030	508,967.10	6,540.40	591,000.00	589,704.66	0.0008%
42250PAB9	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.03	1/15/2031	1,361,805.73	5,583.89	1,520,000.00	1,570,424.21	0.0021%
42250PAB9	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.03	1/15/2031	1,272,213.24	5,216.53	1,420,000.00	1,467,106.84	0.0020%
42250PAD5	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.02	12/1/2028	162,946.14	956.25	180,000.00	179,326.31	0.0003%
42250PAD5	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.02	12/1/2028	235,366.65	1,381.25	260,000.00	259,026.88	0.0004%
42806MAJ8	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 1A A 144A	0.02	6/25/2026	13,339,233.13	4,513.98	13,610,000.00	13,034,391.34	0.0209%
42806MAN9	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 2A A 144A	0.02	6/26/2028	21,862,808.67	9,079.23	23,380,000.00	22,740,277.17	0.0343%
42806MBA6	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 4A A 144A	0.04	9/25/2026	2,349,099.27	1,479.57	2,380,000.00	2,294,346.73	0.0037%
42806MBJ7	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 5A A 144A	0.04	9/25/2028	6,802,206.60	4,538.33	7,000,000.00	6,998,854.43	0.0107%
42806MCA5	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 3A A 144A	0.06	2/25/2028	2,039,260.40	1,980.00	2,000,000.00	1,999,628.62	0.0032%
42806MCL1	CORPORATE BONDS	USD FIXED INCOME	HERTZ VEHICLE FINANC 2A A 144A	0.05	1/27/2031	24,526,975.23	22,039.65	24,131,000.00	24,124,549.13	0.0384%
42809HAD9	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.06	2/15/2041	321,088.59	781.51	314,000.00	308,297.74	0.0005%
431116AD4	CORPORATE BONDS	USD FIXED INCOME	HIGHMARK INC 144A	0.01	5/10/2026	7,988,049.58	37,979.73	8,495,000.00	8,406,198.93	0.0125%
431282AS1	CORPORATE BONDS	USD FIXED INCOME	HIGHWOODS REALTY LP	0.03	2/15/2030	148,591.05	227.73	168,000.00	136,954.65	0.0002%
431282AT9	CORPORATE BONDS	USD FIXED INCOME	HIGHWOODS REALTY LP	0.03	2/1/2031	146,947.08	381.33	176,000.00	134,072.24	0.0002%
431282AT9	CORPORATE BONDS	USD FIXED INCOME	HIGHWOODS REALTY LP	0.03	2/1/2031	70,968.76	184.17	85,000.00	84,776.19	0.0001%
431282AU6	CORPORATE BONDS	USD FIXED INCOME	HIGHWOODS REALTY LP	0.08	2/1/2034	4,015,331.50	22,790.63	3,575,000.00	4,025,826.90	0.0063%
43283JAA4	ASSET BACKED	USD FIXED INCOME	HILTON GRAND VACATIO 2A A 144A	0.06	3/25/2038	12,481,645.10	11,177.52	12,193,662.49	12,191,545.97	0.0196%
43283JAA4	ASSET BACKED	USD FIXED INCOME	HILTON GRAND VACATIO 2A A 144A	0.06	3/25/2038	9,768,653.56	8,747.99	9,543,266.42	9,541,609.95	0.0153%
43283YAA1	ASSET BACKED	USD FIXED INCOME	HILTON GRAND VACATIO 1B A 144A	0.06	9/15/2039	7,410,740.80	18,535.66	7,253,082.72	7,252,564.19	0.0116%
43283YAA1	ASSET BACKED	USD FIXED INCOME	HILTON GRAND VACATIO 1B A 144A	0.06	9/15/2039	5,719,857.23	14,306.44	5,598,171.46	5,597,771.16	0.0090%
432917AA0	ASSET BACKED	USD FIXED INCOME	HILTON GRAND VACATIO 1A A 144A	0.06	1/25/2038	1,599,161.65	1,491.09	1,564,085.62	1,563,745.03	0.0025%
432917AA0	ASSET BACKED	USD FIXED INCOME	HILTON GRAND VACATIO 1A A 144A	0.06	1/25/2038	459,847.82	428.77	449,761.51	449,663.67	0.0007%
437076AS1	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.06	12/16/2036	440,142.91	4,895.83	400,000.00	457,880.40	0.0007%
437076BA9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	4/1/2043	164,375.84	3,237.50	185,000.00	216,176.72	0.0003%
437076BH4	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	4/1/2046	1,328,849.36	26,562.50	1,500,000.00	1,633,090.55	0.0021%
437076BM3	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/1/2026	83,260.60	1,062.50	85,000.00	84,908.32	0.0001%
437076BN1	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.02	9/15/2026	479,865.69	4,899.31	500,000.00	484,577.28	0.0008%
437076BS0	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	6/15/2047	66,647.44	658.67	80,000.00	86,737.17	0.0001%
437076BT8	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	9/14/2027	125,073.85	1,688.56	130,000.00	126,307.19	0.0002%
437076BW1	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	12/6/2028	272,508.54	2,532.29	275,000.00	274,112.24	0.0004%
437076CA8	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2027	122,820.82	1,208.89	128,000.00	127,757.74	0.0002%
437076CA8	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2027	57,572.26	566.67	60,000.00	61,239.19	0.0001%
437076CB6	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2030	735,814.51	8,160.00	800,000.00	797,361.28	0.0012%
437076CB6	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2030	1,269,280.03	14,076.00	1,380,000.00	1,465,840.19	0.0020%
437076CB6	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2030	3,024,197.64	33,537.60	3,288,000.00	3,345,793.21	0.0047%
437076CC4	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2040	589,151.14	8,976.00	720,000.00	741,254.83	0.0009%
437076CF7	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.01	3/15/2031	3,473,613.49	26,629.17	4,200,000.00	3,837,208.80	0.0054%
437076CJ9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.02	9/15/2031	1,565,553.70	15,960.21	1,846,000.00	1,578,309.03	0.0025%
437076CM2	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2025	6,909,828.52	71,400.00	7,000,000.00	6,997,506.46	0.0108%
437076CP5	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2032	9,230,252.10	122,777.78	10,000,000.00	9,959,247.15	0.0145%
437076CP5	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2032	858,413.45	11,418.33	930,000.00	926,209.97	0.0013%
437076CS9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.05	9/15/2032	1,524,543.71	31,436.25	1,515,000.00	1,493,985.28	0.0024%
437076CZ3	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.05	6/25/2026	5,079,023.15	47,208.33	5,000,000.00	4,994,965.44	0.0080%
437076DD1	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.05	6/25/2031	6,164,537.19	53,527.83	6,020,000.00	5,978,340.64	0.0097%
437076DE9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.05	6/25/2034	701,956.24	6,216.38	685,000.00	678,553.32	0.0011%
437076DE9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.05	6/25/2034	3,361,191.91	29,766.00	3,280,000.00	3,250,529.77	0.0053%
43730NAA4	ASSET BACKED	USD FIXED INCOME	HOME PARTNERS OF AMER 1 A 144A	0.04	4/17/2039	4,416,575.11	14,750.60	4,504,000.00	4,235,028.54	0.0069%
43731QAA6	ASSET BACKED	USD FIXED INCOME	HOME PARTNERS OF AMER 1 A 144A	0.03	9/17/2039	4,482,931.31	11,552.94	4,767,374.31	4,435,212.42	0.0070%
43732VAT3	ASSET BACKED	USD FIXED INCOME	HOME PARTNERS OF AMER 2 A 144A	0.02	12/17/2026	5,366,043.64	9,054.40	5,715,561.67	5,256,865.75	0.0084%
437927AB2	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A2	0.05	4/15/2026	743,983.70	1,788.75	743,936.02	743,910.38	0.0012%
437927AD8	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A4	0.05	9/17/2029	6,339,880.61	13,706.54	6,281,000.00	6,246,056.49	0.0099%
437930AC4	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A3	0.05	11/20/2028	2,315,917.92	4,329.45	2,275,000.00	2,274,738.87	0.0036%
437930AD2	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A4	0.05	7/18/2030	8,334,084.60	15,305.10	8,135,000.00	8,134,751.79	0.0131%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
438123AC5	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 4 A3	0.06	6/21/2025	593,231.15	916.65	582,000.00	581,914.01	0.0009%
438127AA0	CORPORATE BONDS	NON-USD FIXED INCOME	HONDA MOTOR CO LTD	0.02	3/10/2025	29,583,028.20	323,617.50	30,000,000.00	30,000,000.00	0.0464%
43815PAD1	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A4	0.04	12/18/2028	295,472.46	405.98	299,000.00	298,953.71	0.0005%
438516CS3	CORPORATE BONDS	USD FIXED INCOME	HONEYWELL INTERNATIONAL INC	0.05	3/1/2035	3,759,914.74	91,625.00	3,665,000.00	3,776,846.58	0.0059%
438516CS3	CORPORATE BONDS	USD FIXED INCOME	HONEYWELL INTERNATIONAL INC	0.05	3/1/2035	1,467,033.58	35,750.00	1,430,000.00	1,424,812.02	0.0023%
438516CT1	CORPORATE BONDS	USD FIXED INCOME	HONEYWELL INTERNATIONAL INC	0.05	3/1/2054	1,131,624.95	29,268.75	1,115,000.00	1,108,956.10	0.0018%
438516CY0	CORPORATE BONDS	USD FIXED INCOME	HONEYWELL INTERNATIONAL INC	0.05	2/1/2030	3,539,159.86	13,630.00	3,480,000.00	3,477,048.10	0.0055%
438687EJ0	MUNICIPAL BONDS	USD FIXED INCOME	HONOLULU CITY & CNTY HI	0.04	9/1/2030	1,065,398.70	20,453.85	1,090,000.00	1,090,000.00	0.0017%
438689NC1	MUNICIPAL BONDS	USD FIXED INCOME	HONOLULU CITY & CNTY HI BRD OF	0.02	7/1/2029	1,132,087.50	3,791.67	1,250,000.00	1,109,034.93	0.0018%
438701Z31	MUNICIPAL BONDS	USD FIXED INCOME	HONOLULU CITY & CNTY HI WSTWTR	0.01	7/1/2029	1,984,950.00	5,148.75	2,250,000.00	1,953,074.12	0.0031%
44107TBA3	CORPORATE BONDS	USD FIXED INCOME	HOST HOTELS & RESORTS LP	0.03	12/15/2031	1,111,328.02	7,891.54	1,289,000.00	1,116,672.24	0.0017%
44107TBA3	CORPORATE BONDS	USD FIXED INCOME	HOST HOTELS & RESORTS LP	0.03	12/15/2031	638,000.57	4,530.44	740,000.00	731,805.41	0.0010%
443201AC2	CORPORATE BONDS	USD FIXED INCOME	HOWMET AEROSPACE INC	0.05	10/15/2031	1,576,732.07	1,890.29	1,559,000.00	1,555,472.01	0.0025%
443201AC2	CORPORATE BONDS	USD FIXED INCOME	HOWMET AEROSPACE INC	0.05	10/15/2031	1,134,761.63	1,360.43	1,122,000.00	1,119,460.93	0.0018%
443201AC2	CORPORATE BONDS	USD FIXED INCOME	HOWMET AEROSPACE INC	0.05	10/15/2031	865,736.14	1,037.90	856,000.00	854,062.88	0.0014%
44328UAC0	ASSET BACKED	USD FIXED INCOME	HPEFS EQUIPMENT TRU 2A A3 144A	0.06	1/21/2031	2,679,908.17	4,850.24	2,650,000.00	2,649,760.24	0.0042%
44421GAA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	HUDSON YARDS 2019- 30HY A 144A	0.03	7/10/2039	883,328.26	2,582.40	960,000.00	887,945.23	0.0014%
444859BE1	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.05	10/1/2044	90,846.99	2,062.50	100,000.00	104,137.65	0.0001%
444859BG6	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.05	3/15/2047	17,638.60	442.67	20,000.00	20,585.67	0.0000%
444859BK7	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.03	8/15/2029	803,509.03	1,194.44	860,000.00	794,791.77	0.0013%
444859BN1	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.05	4/1/2030	832,218.15	16,757.81	825,000.00	807,609.03	0.0013%
444859BR2	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.02	2/3/2032	91,222.76	183.94	110,000.00	100,193.53	0.0001%
444859BW1	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.06	3/13/2026	5,000,321.55	133,000.00	5,000,000.00	4,999,589.18	0.0078%
444859BY7	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.06	3/15/2034	808,888.85	20,988.63	765,000.00	793,455.47	0.0013%
444859CA8	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.05	4/15/2031	1,635,460.34	40,058.08	1,597,000.00	1,596,102.10	0.0026%
444859CA8	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.05	4/15/2031	1,495,160.99	36,621.67	1,460,000.00	1,459,179.13	0.0023%
446144AE7	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON AUTO TRU 1A A3 144A	0.05	1/16/2029	7,043,696.35	16,108.40	6,930,000.00	6,929,768.22	0.0110%
446144AE7	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON AUTO TRU 1A A3 144A	0.05	1/16/2029	931,028.26	2,129.19	916,000.00	915,969.29	0.0015%
446150AS3	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.03	2/4/2030	489,177.00	1,051.88	550,000.00	476,677.87	0.0008%
446150BA1	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.05	5/17/2033	2,423,883.06	35,987.00	2,480,000.00	2,509,645.80	0.0038%
446150BB9	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.04	8/4/2028	2,133,736.18	7,131.02	2,140,000.00	2,135,257.60	0.0033%
446150BB9	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.04	8/4/2028	1,056,897.36	3,532.19	1,060,000.00	1,060,000.00	0.0017%
446150BC7	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.06	8/21/2029	6,182,097.80	10,146.63	5,884,000.00	5,931,313.13	0.0097%
446150BC7	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.06	8/21/2029	3,268,610.85	5,364.75	3,111,000.00	3,117,952.29	0.0051%
44644MAF8	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.05	5/17/2028	2,481,640.48	32,875.56	2,500,000.00	2,474,026.74	0.0039%
44644MAF8	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.05	5/17/2028	496,328.10	6,575.11	500,000.00	500,000.00	0.0008%
44644MAJ0	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.06	1/10/2030	3,003,754.34	23,212.08	2,900,000.00	2,938,424.30	0.0047%
44644MAJ0	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.06	1/10/2030	2,071,554.72	16,008.33	2,000,000.00	2,019,527.93	0.0032%
44644MAJ0	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.06	1/10/2030	890,768.53	6,883.58	860,000.00	858,439.04	0.0014%
448579AS1	CORPORATE BONDS	USD FIXED INCOME	HYATT HOTELS CORP	0.06	6/30/2034	3,642,526.54	40,609.56	3,592,000.00	3,551,697.30	0.0057%
448814DB6	CORPORATE BONDS	NON-USD FIXED INCOME	HYDRO-QUEBEC	0.09	6/15/2029	305,892.28	4,734.17	260,000.00	295,859.37	0.0005%
448814DL4	CORPORATE BONDS	NON-USD FIXED INCOME	HYDRO-QUEBEC	0.10	11/15/2030	2,191,441.93	48,391.94	1,730,000.00	2,107,267.09	0.0034%
44891ABF3	CORPORATE BONDS	USD FIXED INCOME	HYUNDAI CAPITAL AMERICA 144A	0.03	2/10/2025	8,613,039.64	13,471.94	8,715,000.00	8,672,404.67	0.0135%
44891ACU9	CORPORATE BONDS	USD FIXED INCOME	HYUNDAI CAPITAL AMERICA 144A	0.05	1/8/2029	4,550,158.62	34,839.40	4,465,000.00	4,458,512.60	0.0071%
44891RAD2	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES C A4	0.00	11/16/2026	572,505.15	125.44	575,979.92	575,907.22	0.0009%
448979AE4	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES A A4	0.04	7/17/2028	4,687,724.18	9,342.29	4,692,000.00	4,619,462.56	0.0073%
448988AD7	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO LEASE S A A3 144A	0.05	3/15/2027	7,421,314.26	16,476.76	7,385,000.00	7,383,855.53	0.0116%
448988AD7	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO LEASE S A A3 144A	0.05	3/15/2027	5,115,029.06	11,356.36	5,090,000.00	5,089,211.21	0.0080%
448988AE5	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO LEASE S A A4 144A	0.05	2/15/2028	1,340,432.65	2,996.93	1,330,000.00	1,329,948.59	0.0021%
449276AA2	CORPORATE BONDS	NON-USD FIXED INCOME	IBM INTERNATIONAL CAPITAL PTE	0.05	2/5/2026	30,080,975.70	101,833.33	30,000,000.00	29,973,461.14	0.0471%
449276AB0	CORPORATE BONDS	NON-USD FIXED INCOME	IBM INTERNATIONAL CAPITAL PTE	0.05	2/5/2027	2,486,598.55	8,205.89	2,470,000.00	2,466,806.19	0.0039%
44933DAD3	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES C A3	0.05	6/15/2027	5,019,756.50	11,977.78	5,000,000.00	5,044,306.77	0.0079%
44933DAE1	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES C A4	0.06	10/16/2028	636,151.53	1,535.79	626,000.00	625,940.71	0.0010%
44933LAD5	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES A A4	0.01	5/17/2027	839,887.79	234.77	851,993.51	851,886.12	0.0013%
44933XAE7	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES B A4	0.05	8/15/2029	5,261,892.27	12,156.36	5,151,000.00	5,143,771.01	0.0082%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
44962LAJ6	CORPORATE BONDS	NON-USD FIXED INCOME	IHS MARKIT LTD	0.04	5/1/2029	1,392,576.92	21,250.00	1,500,000.00	1,560,129.45	0.00222%
449652AA4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ILPT COMMERCIAL MO LPF2 A 144A	0.08	10/15/2039	558,605.49	2,004.99	560,000.00	558,677.14	0.00099%
449652AA4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ILPT COMMERCIAL MO LPF2 A 144A	0.08	10/15/2039	1,715,716.86	6,158.18	1,720,000.00	1,715,924.89	0.00279%
45129Y3Y0	MUNICIPAL BONDS	USD FIXED INCOME	IDAHO ST HSG & FIN ASSN SF MTG	0.07	7/1/2053	3,964,325.20	40,516.67	3,740,000.00	3,867,696.58	0.0062%
45129Y5Q5	MUNICIPAL BONDS	USD FIXED INCOME	IDAHO ST HSG & FIN ASSN SF MTG	0.06	7/1/2054	2,665,399.80	26,458.33	2,540,000.00	2,647,711.58	0.0042%
45138L BK8	CORPORATE BONDS	USD FIXED INCOME	IDAHO POWER CO	0.05	8/15/2034	1,545,798.00	4,171.56	1,520,000.00	1,519,061.64	0.0024%
45167RAJ3	CORPORATE BONDS	USD FIXED INCOME	IDEX CORP	0.05	9/1/2029	2,365,787.72	3,210.63	2,335,000.00	2,333,629.95	0.0037%
45203ME56	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST HSG DEV AUTH REVEN	0.06	10/1/2054	971,546.00	2,730.03	925,000.00	964,954.63	0.0015%
452152GC9	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST	0.07	7/1/2025	425,888.40	4,812.50	420,000.00	427,987.16	0.0007%
452153GS2	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST	0.05	5/1/2027	1,759,637.00	29,558.62	1,735,000.00	1,735,000.00	0.0028%
454889AQ9	CORPORATE BONDS	USD FIXED INCOME	INDIANA MICHIGAN POWER CO	0.05	3/15/2046	3,003,274.27	71,816.44	3,423,000.00	3,824,360.25	0.0047%
454889AV8	CORPORATE BONDS	USD FIXED INCOME	INDIANA MICHIGAN POWER CO	0.06	4/1/2053	138,316.31	3,140.63	134,000.00	133,959.50	0.0002%
45506D6Q3	MUNICIPAL BONDS	USD FIXED INCOME	INDIANA ST FIN AUTH REVENUE	0.04	3/1/2039	877,020.00	18,150.00	1,000,000.00	771,210.38	0.0014%
45506EAT0	MUNICIPAL BONDS	USD FIXED INCOME	INDIANA ST FIN AUTH REVENUE	0.02	6/1/2030	871,740.00	4,017.50	1,000,000.00	840,455.82	0.0014%
45506ECV3	MUNICIPAL BONDS	USD FIXED INCOME	INDIANA ST FIN AUTH REVENUE	0.02	3/1/2030	1,570,012.50	19,827.50	1,750,000.00	1,570,336.80	0.0025%
455170AB6	CORPORATE BONDS	USD FIXED INCOME	INDIANA UNIVERSITY HEALTH INC	0.03	11/1/2051	369,260.80	5,086.07	535,000.00	535,000.00	0.0006%
45528SSR3	MUNICIPAL BONDS	USD FIXED INCOME	INDIANAPOLIS IN LOCAL PUBLIC I	0.06	1/15/2030	886,273.00	6,555.97	860,000.00	939,828.92	0.0014%
455434BV1	CORPORATE BONDS	USD FIXED INCOME	INDIANAPOLIS POWER & LIGH 144A	0.06	12/1/2032	3,269,721.55	44,423.13	3,145,000.00	3,209,417.10	0.0051%
455434BV1	CORPORATE BONDS	USD FIXED INCOME	INDIANAPOLIS POWER & LIGH 144A	0.06	12/1/2032	3,264,523.26	44,352.50	3,140,000.00	3,166,460.99	0.0051%
455434BV1	CORPORATE BONDS	USD FIXED INCOME	INDIANAPOLIS POWER & LIGH 144A	0.06	12/1/2032	2,911,039.85	39,550.00	2,800,000.00	2,861,104.34	0.0046%
455434BW9	CORPORATE BONDS	USD FIXED INCOME	INDIANAPOLIS POWER & LIGH 144A	0.06	4/1/2054	2,791,970.53	69,682.50	2,700,000.00	2,692,272.51	0.0044%
455780CD6	FOREIGN	NON-USD FIXED INCOME	INDONESIA GOVERNMENT INTERNATI	0.04	1/11/2028	1,944,840.00	9,722.22	2,000,000.00	1,995,602.08	0.0030%
455780CE4	FOREIGN	NON-USD FIXED INCOME	INDONESIA GOVERNMENT INTERNATI	0.04	1/11/2048	1,179,295.00	7,854.17	1,300,000.00	1,356,235.13	0.0018%
455780DN3	FOREIGN	NON-USD FIXED INCOME	INDONESIA GOVERNMENT INTERNATI	0.05	9/20/2032	3,318,406.40	69,042.17	3,320,000.00	3,287,140.41	0.0052%
456837AH6	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	3/29/2027	2,463,802.98	41,694.44	2,500,000.00	2,435,914.30	0.0039%
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	4,123,238.23	31,103.96	4,325,000.00	4,170,049.01	0.0065%
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	1,105,885.86	8,342.33	1,160,000.00	1,160,000.00	0.0017%
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	5,241,517.64	39,539.78	5,498,000.00	5,482,587.95	0.0082%
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	4,609,446.67	34,771.71	4,835,000.00	4,846,932.58	0.0072%
456837BC6	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	3/28/2033	570,818.65	10,752.25	595,000.00	595,000.00	0.0009%
456837BH5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.06	9/11/2034	2,391,224.38	64,528.18	2,235,000.00	2,266,336.68	0.0037%
456837BL6	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.05	3/19/2030	3,036,484.25	71,302.28	2,970,000.00	2,970,000.00	0.0048%
456837BL6	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.05	3/19/2030	955,930.23	22,447.01	935,000.00	935,000.00	0.0015%
45687VAB2	CORPORATE BONDS	USD FIXED INCOME	INGERSOLL RAND INC	0.06	8/14/2033	1,418,748.29	3,620.29	1,345,000.00	1,335,534.06	0.0022%
457187AC6	CORPORATE BONDS	USD FIXED INCOME	INGREDION INC	0.03	6/1/2030	5,435,365.75	42,862.00	5,912,000.00	5,660,282.46	0.0085%
457187AC6	CORPORATE BONDS	USD FIXED INCOME	INGREDION INC	0.03	6/1/2030	2,840,879.60	22,402.50	3,090,000.00	3,088,379.19	0.0045%
458140AS9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	7/29/2025	118,373.84	394.67	120,000.00	119,982.38	0.0002%
458140BH2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.02	11/15/2029	2,216,366.48	18,034.72	2,500,000.00	2,258,124.95	0.0035%
458140BH2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.02	11/15/2029	1,174,674.23	9,558.40	1,325,000.00	1,396,875.87	0.0018%
458140BJ8	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	11/15/2049	3,126,231.22	46,029.03	4,810,000.00	4,199,393.62	0.0049%
458140BM1	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	3/25/2050	159,408.32	3,910.83	190,000.00	251,326.05	0.0002%
458140BN9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	3/25/2060	573,684.40	14,586.00	680,000.00	668,052.68	0.0009%
458140BR0	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	3/25/2030	1,077,697.18	19,181.50	1,135,000.00	1,133,603.44	0.0017%
458140BT6	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.02	8/12/2028	335,456.82	320.89	380,000.00	379,553.53	0.0005%
458140BW9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	8/12/2051	900,823.03	2,334.10	1,450,000.00	1,251,738.93	0.0014%
458140BW9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	8/12/2051	111,826.31	289.75	180,000.00	179,441.72	0.0002%
458140BZ2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	8/5/2029	2,289,092.43	6,869.78	2,378,000.00	2,373,695.74	0.0036%
458140CF5	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/10/2030	10,097,357.90	29,895.83	10,000,000.00	9,997,665.32	0.0158%
458140CF5	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/10/2030	535,159.97	1,584.48	530,000.00	529,876.25	0.0008%
458140CG3	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/10/2033	1,185,324.49	3,609.67	1,190,000.00	1,192,354.40	0.0019%
458140CL2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/21/2034	1,400,519.26	2,022.81	1,410,014.84	1,410,014.84	0.0022%
458140CN8	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/21/2031	928,306.70	1,291.67	930,000.00	926,806.82	0.0015%
458140CN8	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/21/2031	539,016.80	750.00	540,000.00	538,145.90	0.0008%
45866FAJ3	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.04	9/21/2028	977,245.96	16,666.67	1,000,000.00	1,000,183.91	0.0015%
45866FAK0	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.02	6/15/2030	1,057,387.20	5,320.00	1,200,000.00	1,050,569.58	0.0017%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
45866FAL8	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.03	6/15/2050	278,560.56	2,533.33	400,000.00	394,545.73	0.0004%
45866FAT1	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.04	5/23/2025	9,998,000.00	99,361.11	10,000,000.00	9,997,338.52	0.0157%
45866FAU8	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.04	9/15/2027	550,264.82	10,236.67	555,000.00	555,627.14	0.0009%
45866FAW4	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.05	3/15/2033	2,593,645.29	55,148.89	2,600,000.00	2,587,379.02	0.0041%
45866FAX2	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.05	6/15/2052	136,517.21	1,463.00	140,000.00	144,013.47	0.0002%
459200HF1	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	6/20/2042	911,931.92	8,401.67	1,065,000.00	1,199,905.94	0.0014%
459200KC4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	5/15/2049	255,217.75	3,754.17	300,000.00	389,289.87	0.0004%
459200KL4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.03	5/15/2050	560,197.48	7,252.90	835,000.00	828,741.54	0.0009%
459200KM2	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.02	2/9/2027	4,751,105.60	6,722.22	5,000,000.00	4,999,658.92	0.0074%
459200KS9	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2025	14,909,507.70	56,666.67	15,000,000.00	14,905,841.52	0.0234%
459200KT7	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2027	2,042,733.22	8,034.86	2,050,000.00	2,048,396.89	0.0032%
459200KT7	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2027	1,514,611.95	5,957.56	1,520,000.00	1,518,811.37	0.0024%
459200KU4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2032	98,608.68	415.56	100,000.00	99,407.15	0.0002%
459200KW0	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.05	2/6/2026	10,003,919.50	31,250.00	10,000,000.00	9,990,609.66	0.0157%
459506AN1	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL FLAVORS & F 144A	0.01	10/1/2025	8,460,139.22	45,176.88	8,815,000.00	8,412,679.12	0.0133%
459506AP6	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL FLAVORS & F 144A	0.02	10/15/2027	1,022,866.26	7,716.79	1,115,000.00	961,745.70	0.0016%
459506AQ4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL FLAVORS & F 144A	0.02	11/1/2030	3,940,686.12	34,845.00	4,545,000.00	3,735,321.62	0.0062%
459506AQ4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL FLAVORS & F 144A	0.02	11/1/2030	3,932,015.74	34,768.33	4,535,000.00	3,630,840.36	0.0062%
459506AS0	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL FLAVORS & F 144A	0.03	12/1/2050	744,868.73	9,320.25	1,075,000.00	712,791.89	0.0012%
460146CM3	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL PAPER CO	0.05	9/15/2035	1,042,275.81	23,977.78	1,040,000.00	986,842.07	0.0016%
461070AM6	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.03	8/15/2025	987,630.06	1,511.11	1,000,000.00	1,007,315.01	0.0015%
461070AP9	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	9/26/2028	2,853,322.19	51,104.79	2,895,000.00	2,990,158.49	0.0045%
461070AP9	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	9/26/2028	3,360,908.00	60,195.97	3,410,000.00	3,532,736.48	0.0053%
461070AQ7	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	4/1/2029	1,151,477.74	17,925.00	1,195,000.00	1,194,207.73	0.0018%
461070AQ7	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	4/1/2029	1,252,653.61	19,500.00	1,300,000.00	1,399,777.75	0.0020%
461070AQ7	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	4/1/2029	2,715,367.59	42,270.00	2,818,000.00	3,011,210.95	0.0043%
461070AS3	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.02	6/1/2030	882,915.33	5,750.00	1,000,000.00	997,444.65	0.0014%
46117NA00	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	INTOWN 2022-STAY M STAY A 144A	0.08	8/15/2039	1,887,768.13	6,969.57	1,886,000.00	1,877,190.37	0.0030%
46117NA00	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	INTOWN 2022-STAY M STAY A 144A	0.08	8/15/2039	1,851,734.38	6,836.53	1,850,000.00	1,854,601.41	0.0029%
46124HAC0	CORPORATE BONDS	USD FIXED INCOME	INTUIT INC	0.01	7/15/2027	231,213.10	431.25	250,000.00	249,902.24	0.0004%
46124HAD8	CORPORATE BONDS	USD FIXED INCOME	INTUIT INC	0.02	7/15/2030	5,608,007.17	13,756.88	6,525,000.00	5,504,297.09	0.0088%
46188BA00	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.02	8/15/2031	1,692,624.09	1,822.22	2,050,000.00	1,551,312.46	0.0027%
46188BAB8	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.02	11/15/2028	4,082,117.04	30,475.00	4,500,000.00	4,033,725.22	0.0064%
46188BAD4	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.04	4/15/2032	1,884,457.90	31,355.56	2,000,000.00	1,995,860.59	0.0030%
46188BAD4	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.04	4/15/2032	3,060,359.63	50,921.42	3,248,000.00	3,054,396.04	0.0048%
46188BAD4	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.04	4/15/2032	845,179.37	14,062.97	897,000.00	805,590.58	0.0013%
46188DAA6	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES 2 SFR1 A 144A	0.04	9/17/2041	2,313,318.72	-	2,400,000.00	2,302,880.81	0.0036%
46188DAA6	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES 2 SFR1 A 144A	0.04	9/17/2041	6,973,692.06	-	7,235,000.00	6,942,226.10	0.0109%
46247SEG5	MUNICIPAL BONDS	USD FIXED INCOME	IOWA ST FIN AUTH REVENUE	0.04	8/1/2031	1,472,388.00	5,377.08	1,450,000.00	1,450,000.00	0.0023%
46266TAF5	CORPORATE BONDS	USD FIXED INCOME	IQVIA INC	0.06	2/1/2029	2,820,889.71	13,906.25	2,670,000.00	2,666,650.32	0.0044%
46266TAF5	CORPORATE BONDS	USD FIXED INCOME	IQVIA INC	0.06	2/1/2029	3,924,945.80	19,348.96	3,715,000.00	3,710,339.29	0.0062%
46513EFG2	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST AID	0.06	9/18/2033	5,059,980.85	115,050.83	4,620,000.00	5,992,185.77	0.0079%
46513JB34	FOREIGN	NON-USD FIXED INCOME	ISRAEL GOVERNMENT INTERNATIONA	0.03	7/3/2030	322,899.00	1,639.31	370,000.00	370,000.00	0.0005%
46513JB42	FOREIGN	NON-USD FIXED INCOME	ISRAEL GOVERNMENT INTERNATIONA	0.04	7/3/2050	205,783.20	1,748.06	280,000.00	315,562.74	0.0003%
46513JXN6	FOREIGN	NON-USD FIXED INCOME	STATE OF ISRAEL	0.03	1/15/2050	141,777.30	905.63	210,000.00	227,304.88	0.0002%
46514AL56	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.05	11/1/2025	60,131,983.20	1,056,000.00	60,000,000.00	60,000,000.00	0.0943%
46514AM22	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.05	11/1/2026	60,491,522.40	1,080,000.00	60,000,000.00	60,000,000.00	0.0948%
46514BBA4	FOREIGN	NON-USD FIXED INCOME	STATE OF ISRAEL	0.05	1/1/2025	14,999,590.20	240,875.00	15,000,000.00	15,000,000.00	0.0235%
46514BBH9	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.04	5/1/2025	9,999,897.80	143,666.67	10,000,000.00	10,000,000.00	0.0157%
46514BBQ9	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.05	8/1/2025	10,000,000.00	177,928.77	10,000,000.00	10,000,000.00	0.0157%
46514BBU0	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.05	10/1/2025	24,996,575.75	454,931.51	25,000,000.00	25,000,000.00	0.0392%
46514BRA7	FOREIGN	NON-USD FIXED INCOME	ISRAEL GOVERNMENT INTERNATIONA	0.05	1/17/2033	2,818,680.00	16,500.00	3,000,000.00	3,018,362.06	0.0044%
46514BRL3	FOREIGN	NON-USD FIXED INCOME	ISRAEL GOVERNMENT INTERNATIONA	0.06	3/12/2034	12,990,250.00	335,652.78	13,000,000.00	12,902,280.32	0.0204%
46514VBU6	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.04	10/1/2024	4,999,945.65	86,421.57	5,000,000.00	5,000,000.00	0.0078%
46514XBB4	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST 12TH SERIES JUBILEE	0.05	2/1/2026	9,999,884.30	269,021.92	10,000,000.00	10,000,000.00	0.0157%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
46514XBE8	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.05	3/1/2026	54,999,392.80	915,591.78	55,000,000.00	55,000,000.00	0.0862%
465410BX5	FOREIGN	NON-USD FIXED INCOME	REPUBLIC OF ITALY GOVERNMENT I	0.02	10/17/2024	1,394,736.00	12,376.39	1,400,000.00	1,399,916.22	0.0022%
465685AP0	CORPORATE BONDS	USD FIXED INCOME	ITC HOLDINGS CORP	0.03	11/15/2027	337,511.15	3,452.36	350,000.00	363,348.24	0.0005%
465685AT2	CORPORATE BONDS	USD FIXED INCOME	ITC HOLDINGS CORP 144A	0.06	5/9/2034	2,515,809.67	42,714.00	2,430,000.00	2,426,964.08	0.0039%
46590JAW7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C32 A5	0.04	11/15/2048	2,957,321.71	9,112.44	3,039,000.00	2,905,309.05	0.0046%
46590KAE4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN CHASE COMMERC JP1 A5	0.04	1/15/2049	1,686,124.94	5,610.07	1,720,000.00	1,883,754.90	0.0026%
46590LAS1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C2 A3A	0.03	6/15/2049	844,395.54	2,090.84	870,790.78	878,012.27	0.0013%
46590LAT9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C2 A4	0.03	6/15/2049	354,824.41	969.37	370,000.00	379,256.26	0.0006%
46590MAR1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN CHASE COMMERC JP2 A4	0.03	8/15/2049	1,062,957.18	2,598.41	1,105,000.00	1,146,089.01	0.0017%
46590TAE5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C5 A5	0.04	3/15/2050	961,476.60	3,078.25	1,000,000.00	1,098,404.95	0.0015%
46590XAN6	CORPORATE BONDS	NON-USD FIXED INCOME	JBS USA HOLDING LUX SARL/ JBS	0.03	2/2/2029	868,467.50	2,271.67	940,000.00	929,833.17	0.0014%
46590XAP1	CORPORATE BONDS	NON-USD FIXED INCOME	JBS USA HOLDING LUX SARL/ JBS	0.03	5/15/2032	1,739,183.24	17,975.83	2,035,000.00	2,014,867.65	0.0027%
46590XAX4	CORPORATE BONDS	NON-USD FIXED INCOME	JBS USA HOLDING LUX SARL/ JBS	0.07	12/1/2052	1,532,757.54	23,118.33	1,455,000.00	1,425,585.12	0.0024%
46590XAY2	CORPORATE BONDS	NON-USD FIXED INCOME	JBS USA HOLDING LUX SARL/ JBS	0.06	4/1/2033	1,412,649.42	33,062.50	1,380,000.00	1,363,411.75	0.0022%
46590XAY2	CORPORATE BONDS	NON-USD FIXED INCOME	JBS USA HOLDING LUX SARL/ JBS	0.06	4/1/2033	2,315,516.66	54,193.75	2,262,000.00	2,234,266.61	0.0036%
46590XAY2	CORPORATE BONDS	NON-USD FIXED INCOME	JBS USA HOLDING LUX SARL/ JBS	0.06	4/1/2033	2,289,925.18	53,594.79	2,237,000.00	2,164,536.10	0.0036%
46590XAZ9	CORPORATE BONDS	NON-USD FIXED INCOME	JBS USA HOLDING LUX SARL/ JBS	0.05	2/1/2028	939,715.21	3,993.23	930,158.62	930,158.62	0.0015%
46591EAT4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMCC COMMERCIAL MORTG COR5 A4	0.03	6/13/2052	2,302,854.25	7,054.38	2,500,000.00	2,584,609.46	0.0036%
46592EAC0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN MORTGAGE T 1 A3 144A	0.03	6/25/2051	751,207.93	1,879.55	902,182.81	734,950.66	0.0012%
46592KBP6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN MORTGAGE 3 AX1 144A	0.00	7/25/2051	13,621.79	209.42	1,817,231.67	12,706.47	0.0000%
46592NBP0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN MORTGAGE 7 A15 144A	0.03	11/25/2051	232,640.08	590.94	283,653.45	286,072.43	0.0004%
46593EAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	J.P. MORGAN CHASE C ACB A 144A	0.07	3/15/2039	5,789,358.87	18,688.52	5,860,000.00	5,794,979.48	0.0091%
465968AD7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMCC COMMERCIAL MORTGA JP7 A4	0.03	9/15/2050	1,664,817.53	4,658.79	1,750,000.00	1,883,730.78	0.0026%
465971AE9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN MORTGAGE T 7 A3 144A	0.03	4/25/2053	5,486,656.65	15,866.71	6,346,682.96	5,442,381.61	0.0086%
465973AC9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN MORTGAG INV1 A3 144A	0.03	3/25/2052	2,454,364.62	7,102.64	2,841,054.92	2,409,823.56	0.0038%
465973AF2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN MORTGAG INV1 A4 144A	0.03	3/25/2052	11,190,523.24	30,954.61	12,381,843.55	11,135,127.66	0.0175%
465979AA0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	J.P. MORGAN CHASE NXSS A 144A	0.08	9/15/2039	950,593.75	3,371.71	950,000.00	947,776.99	0.0015%
46625HJB7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	7/15/2041	160,227.61	1,073.33	150,000.00	161,557.04	0.0003%
46625HKC3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/23/2025	4,961,495.00	16,493.06	5,000,000.00	5,000,318.35	0.0078%
46625HLL2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	6/1/2045	616,050.43	7,796.25	630,000.00	620,257.01	0.0010%
46625HRS1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	6/15/2026	4,850,156.99	33,500.80	4,959,000.00	4,803,764.61	0.0076%
46625HRV4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/1/2026	1,750,505.72	22,125.00	1,800,000.00	1,808,625.42	0.0027%
46625HRV4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/1/2026	914,152.99	11,554.17	940,000.00	939,571.05	0.0014%
46625HRV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	7,975,507.74	25,578.93	8,116,000.00	8,161,602.75	0.0125%
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	230,932.03	740.64	235,000.00	234,314.89	0.0004%
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	4,596,038.65	14,740.35	4,677,000.00	4,836,927.87	0.0072%
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	756,670.89	2,426.78	770,000.00	770,000.00	0.0012%
46643ABE2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C23 A5	0.04	9/15/2047	987,571.57	3,245.92	990,061.87	969,640.22	0.0015%
46643ABE2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C23 A5	0.04	9/15/2047	823,073.99	2,705.25	825,149.49	905,979.49	0.0013%
46643ABJ1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C23 AS	0.04	9/15/2047	2,153,621.74	7,562.88	2,160,000.00	2,207,554.18	0.0034%
46643PBJ8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C25 AS	0.04	11/15/2047	4,744,789.00	16,937.92	5,000,000.00	5,192,375.73	0.0074%
46643TBA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C26 A3	0.03	1/15/2048	357,644.84	966.39	358,897.39	361,792.22	0.0006%
46643TBJ0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C26 A4	0.03	1/15/2048	1,371,486.23	4,018.45	1,380,000.00	1,362,724.08	0.0021%
46643TBJ0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C26 A4	0.03	1/15/2048	1,470,869.29	4,309.64	1,480,000.00	1,461,472.21	0.0023%
46644FAD3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C28 A4	0.03	10/15/2048	5,678,549.93	15,464.63	5,750,000.00	6,079,271.85	0.0089%
46645GAG3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN TRUST 2015 6 AT 144A	0.04	10/25/2045	1,403,382.12	4,503.91	1,544,198.00	1,495,565.30	0.0022%
46645LAX5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C1 A4	0.03	3/17/2049	3,574,521.44	10,076.40	3,652,412.05	3,444,933.81	0.0056%
46645LAY3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C1 A5	0.04	3/17/2049	883,242.80	2,696.98	905,000.00	934,863.22	0.0014%
46645UAT4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN CHASE COMMERC JP4 A4	0.04	12/15/2049	5,440,604.25	17,207.82	5,660,000.00	5,709,633.22	0.0085%
46646GAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	J.P. MORGAN CHASE NINE A 144A	0.03	9/6/2038	1,195,191.63	3,072.13	1,250,000.00	1,254,572.15	0.0019%
46646GAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	J.P. MORGAN CHASE NINE A 144A	0.03	9/6/2038	4,780,766.50	12,288.50	5,000,000.00	4,696,586.66	0.0075%
46646RAJ2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C4 A3	0.03	12/15/2049	1,995,682.52	5,523.45	2,110,000.00	2,066,466.65	0.0031%
46647PAF3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/1/2028	6,826,384.88	82,600.00	7,000,000.00	6,990,267.54	0.0107%
46647PAF3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/1/2028	1,648,084.35	19,942.00	1,690,000.00	1,721,678.36	0.0026%
46647PAF3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/1/2028	6,241,266.18	75,520.00	6,400,000.00	6,389,604.83	0.0098%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
46647PAL0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	11/15/2048	469,087.82	6,536.20	560,000.00	560,000.00	0.0007%
46647PAM8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	1/23/2029	3,784,405.25	14,482.42	3,910,000.00	3,952,401.24	0.0059%
46647PAR7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/23/2029	1,471,843.79	21,360.00	1,500,000.00	1,489,932.15	0.0023%
46647PAR7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/23/2029	426,834.70	6,194.40	435,000.00	432,831.88	0.0007%
46647PAR7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/23/2029	588,737.51	8,544.00	600,000.00	630,141.26	0.0009%
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	1,738,268.28	7,808.24	1,760,000.00	1,751,334.84	0.0027%
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	1,076,541.15	4,835.79	1,090,000.00	1,146,544.55	0.0017%
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	1,758,021.33	7,896.97	1,780,000.00	1,836,544.55	0.0028%
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	8,352,576.60	37,519.48	8,457,000.00	8,826,081.49	0.0131%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	11,740,658.58	125,358.67	11,787,000.00	12,292,301.30	0.0184%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	1,792,923.17	19,143.60	1,800,000.00	1,738,837.79	0.0028%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	4,213,369.46	44,987.46	4,230,000.00	4,492,250.97	0.0066%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	2,739,188.18	29,247.17	2,750,000.00	2,930,244.65	0.0043%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	1,404,456.49	14,995.82	1,410,000.00	1,489,381.42	0.0022%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	3,391,613.00	36,213.31	3,405,000.00	3,314,823.03	0.0053%
46647PBA3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	1/29/2027	6,356,940.62	22,616.00	6,425,000.00	6,263,050.50	0.0100%
46647PBD7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/6/2030	1,516,699.06	18,625.69	1,575,000.00	1,699,942.09	0.0024%
46647PBD7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/6/2030	491,121.60	6,031.18	510,000.00	510,000.00	0.0008%
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	915,626.77	10,347.33	1,000,000.00	992,443.63	0.0014%
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	1,039,236.38	11,744.22	1,135,000.00	1,150,259.06	0.0016%
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	2,289,066.93	25,868.33	2,500,000.00	2,534,335.99	0.0036%
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	4,271,398.88	48,270.31	4,665,000.00	4,800,417.78	0.0067%
46647PBF2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	10/15/2025	11,080,773.23	96,705.92	11,125,000.00	10,937,161.47	0.0174%
46647PBH8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	3/13/2026	5,145,682.40	48,991.51	5,236,000.00	5,287,773.53	0.0081%
46647PBJ4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	3/24/2031	3,418,968.02	67,209.04	3,430,000.00	3,799,511.73	0.0054%
46647PBJ4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	3/24/2031	11,961,404.16	235,133.67	12,000,000.00	12,423,929.96	0.0187%
46647PBK1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2026	1,226,234.54	9,330.10	1,250,000.00	1,209,912.32	0.0019%
46647PBK1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2026	637,641.96	4,851.65	650,000.00	650,000.00	0.0010%
46647PBK1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2026	5,597,515.42	42,590.06	5,706,000.00	5,773,458.34	0.0088%
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2031	44,868.28	451.86	50,000.00	52,325.00	0.0001%
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2031	681,997.89	6,868.25	760,000.00	782,776.04	0.0011%
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2031	2,144,703.88	21,598.83	2,390,000.00	2,229,775.48	0.0034%
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2031	1,292,206.52	13,013.52	1,440,000.00	1,440,000.00	0.0020%
46647PBN5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2051	323,590.32	5,013.26	450,000.00	459,117.01	0.0005%
46647PBP0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	5/13/2031	518,451.65	5,054.76	570,000.00	570,000.00	0.0008%
46647PBR6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	6/1/2028	1,786,621.45	10,364.50	1,900,000.00	1,732,845.89	0.0028%
46647PBR6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	6/1/2028	611,212.60	3,545.75	650,000.00	662,188.80	0.0010%
46647PBT2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.01	11/19/2026	1,815,199.24	5,625.58	1,900,000.00	1,788,997.75	0.0028%
46647PBT2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.01	11/19/2026	1,738,769.80	5,388.72	1,820,000.00	1,799,734.91	0.0027%
46647PBU9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	11/19/2031	2,200,643.54	12,994.80	2,600,000.00	2,149,708.51	0.0034%
46647PBW5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.01	2/4/2027	1,007,261.15	826.80	1,060,000.00	1,038,482.92	0.0016%
46647PBX3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	2/4/2032	2,212,798.37	3,837.65	2,620,000.00	2,620,000.00	0.0035%
46647PCB0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2027	13,321,128.66	79,163.00	14,000,000.00	13,052,216.10	0.0209%
46647PCB0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2027	1,617,565.62	9,612.65	1,700,000.00	1,691,795.53	0.0025%
46647PCB0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2027	1,760,292.00	10,460.83	1,850,000.00	1,859,887.17	0.0028%
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	2,599,867.85	27,457.65	2,970,000.00	2,742,113.28	0.0041%
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	5,339,795.92	56,394.50	6,100,000.00	5,188,256.89	0.0084%
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	2,464,184.51	26,024.68	2,815,000.00	2,832,687.42	0.0039%
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	2,792,450.65	29,491.55	3,190,000.00	2,970,921.52	0.0044%
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	3,370,199.06	35,593.25	3,850,000.00	3,276,135.68	0.0053%
46647PCD6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2042	6,093,971.74	88,294.71	7,805,000.00	6,991,926.69	0.0096%
46647PCF1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	4/22/2027	4,173,640.47	30,253.52	4,157,000.00	4,167,360.01	0.0065%
46647PCJ3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	6/1/2029	1,381,903.23	7,810.48	1,510,000.00	1,514,062.32	0.0022%
46647PCJ3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	6/1/2029	1,647,301.86	9,310.50	1,800,000.00	1,805,170.23	0.0026%
46647PCJ3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	6/1/2029	809,923.41	4,577.66	885,000.00	778,760.71	0.0013%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	1,288,608.46	11,902.82	1,490,000.00	1,490,000.00	0.0020%
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	1,729,675.78	15,976.94	2,000,000.00	1,664,789.63	0.0027%
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	1,284,284.27	11,862.88	1,485,000.00	1,485,000.00	0.0020%
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	3,459,351.56	31,953.89	4,000,000.00	3,408,398.64	0.0054%
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	864,837.89	7,988.47	1,000,000.00	852,099.66	0.0014%
46647PCT1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	12/10/2025	1,281,109.32	4,548.36	1,295,000.00	1,283,273.96	0.0020%
46647PCT1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	12/10/2025	2,290,168.41	8,130.86	2,315,000.00	2,315,000.00	0.0036%
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	3,209,940.15	10,740.88	3,625,000.00	3,437,414.21	0.0050%
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	1,771,001.46	5,926.00	2,000,000.00	1,801,949.83	0.0028%
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	181,527.65	607.42	205,000.00	175,675.77	0.0003%
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	1,554,053.78	5,200.07	1,755,000.00	1,752,044.58	0.0024%
46647PCZ7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/26/2026	24,830,029.25	354,166.67	25,000,000.00	25,000,000.00	0.0389%
46647PDA1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/26/2028	995,419.24	15,010.42	1,000,000.00	996,693.74	0.0016%
46647PDC7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	4/26/2033	5,404,428.51	87,181.77	5,475,000.00	5,224,252.40	0.0085%
46647PDC7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	4/26/2033	597,201.69	9,633.78	605,000.00	605,000.00	0.0009%
46647PDF0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	6/14/2030	3,332,160.54	32,514.21	3,330,000.00	3,268,749.56	0.0052%
46647PDF0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	6/14/2030	760,493.10	7,420.66	760,000.00	760,000.00	0.0012%
46647PDG8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/25/2028	1,311,684.79	6,306.30	1,300,000.00	1,293,143.55	0.0021%
46647PDH6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/25/2033	7,038,537.87	34,384.00	7,000,000.00	6,682,448.26	0.0110%
46647PDH6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/25/2033	7,826,854.11	38,235.01	7,784,000.00	7,712,744.02	0.0123%
46647PDK9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	9/14/2033	3,138,051.30	79,561.58	3,000,000.00	3,111,054.64	0.0049%
46647PDM5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	12/15/2025	15,002,639.10	175,623.33	15,000,000.00	15,000,000.00	0.0235%
46647PDR4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	6/1/2034	3,095,087.73	39,233.33	3,000,000.00	3,008,784.46	0.0049%
46647PDU7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/24/2029	2,052,215.38	10,892.39	2,000,000.00	2,000,000.00	0.0032%
46647PDU7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/24/2029	554,098.15	2,940.95	540,000.00	540,000.00	0.0009%
46647PDU7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/24/2029	1,416,028.61	7,515.75	1,380,000.00	1,380,000.00	0.0022%
46647PEA0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	1/23/2028	829,851.09	4,362.40	820,000.00	820,000.00	0.0013%
46647PEA0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	1/23/2028	5,059,721.40	26,600.00	5,000,000.00	5,000,000.00	0.0079%
46647PEB8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	1/23/2030	4,827,211.40	25,103.16	4,745,000.00	4,745,000.00	0.0076%
46647PEB8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	1/23/2030	8,318,673.88	43,259.96	8,177,000.00	8,149,278.61	0.0130%
46647PEB8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	1/23/2030	6,790,650.38	35,313.72	6,675,000.00	6,614,278.22	0.0106%
46647PEB8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	1/23/2030	3,214,749.84	16,717.80	3,160,000.00	3,160,000.00	0.0050%
46647PEC6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	1/23/2035	3,192,476.60	17,460.58	3,100,000.00	3,087,984.55	0.0050%
46647PEE2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	4/22/2028	15,373,321.35	299,441.25	15,000,000.00	15,000,000.00	0.0241%
46647PEG7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	4/22/2030	1,167,128.66	22,418.41	1,121,000.00	1,121,000.00	0.0018%
46647PEG7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	4/22/2030	2,415,466.98	46,396.71	2,320,000.00	2,320,000.00	0.0038%
46647PEJ1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/22/2030	1,677,209.67	8,912.33	1,647,000.00	1,647,000.00	0.0026%
46647PEJ1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/22/2030	3,329,979.12	17,694.79	3,270,000.00	3,270,000.00	0.0052%
46647PEJ1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/22/2030	1,775,988.87	9,437.22	1,744,000.00	1,744,000.00	0.0028%
46647PEK8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/22/2035	8,579,247.94	47,945.99	8,360,000.00	8,364,932.47	0.0134%
46647PEK8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/22/2035	3,006,841.68	16,804.04	2,930,000.00	2,930,000.00	0.0047%
46647PEK8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/22/2035	1,704,561.10	9,526.11	1,661,000.00	1,713,048.41	0.0027%
46647PEK8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/22/2035	4,151,083.48	23,198.75	4,045,000.00	4,074,462.23	0.0065%
46647PEL6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/22/2028	15,193,236.15	80,908.75	15,000,000.00	15,000,000.00	0.0238%
46647TAS7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMCC COMMERCIAL MORTGA JP5 A5	0.04	3/15/2050	1,736,736.12	5,584.80	1,800,000.00	1,670,507.71	0.0027%
46647TAS7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMCC COMMERCIAL MORTGA JP5 A5	0.04	3/15/2050	5,880,781.47	18,910.75	6,095,000.00	6,253,130.68	0.0092%
46647TAS7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMCC COMMERCIAL MORTGA JP5 A5	0.04	3/15/2050	1,866,991.33	6,003.66	1,935,000.00	1,945,616.27	0.0029%
46648CAB0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN MORTGAGE T 1 A2 144A	0.03	1/25/2047	5,622,875.99	18,161.51	6,318,330.17	5,807,294.21	0.0088%
46648KAT3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMDB COMMERCIAL MORTGAG C7 A4	0.03	10/15/2050	1,146,892.92	3,146.70	1,200,000.00	1,293,476.64	0.0018%
46648KAU0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMDB COMMERCIAL MORTGAG C7 A5	0.03	10/15/2050	2,391,596.23	7,111.02	2,503,000.00	2,631,500.19	0.0037%
46648KAU0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMDB COMMERCIAL MORTGAG C7 A5	0.03	10/15/2050	745,447.07	2,216.47	780,171.00	800,546.98	0.0012%
46648KAU0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMDB COMMERCIAL MORTGAG C7 A5	0.03	10/15/2050	3,622,269.79	10,770.23	3,791,000.00	3,611,664.51	0.0057%
46648KAV8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JPMDB COMMERCIAL MORTGA C7 ASB	0.03	10/15/2050	2,536,436.48	7,007.30	2,593,775.52	2,734,395.54	0.0040%
46651GAE9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN MORTGAGE T 7 A5 144A	0.03	2/25/2050	281,733.21	910.55	314,588.98	314,769.87	0.0004%
46652VAC9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	JP MORGAN MORTGAGE T 4 A3 144A	0.03	8/25/2051	2,358,324.72	5,915.14	2,839,264.98	2,349,491.96	0.0037%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
46652VAE5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		JP MORGAN MORTGAGE 4 A3B 144A	0.02	8/25/2051	4,158,788.37	8,705.90	5,223,538.86	4,049,233.86	0.0065%
46652VBP9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		JP MORGAN MORTGAGE 4 AX1 144A	0.00	8/25/2051	9,002.20	138.43	1,269,793.91	8,184.31	0.0000%
46653PBM8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		JP MORGAN MORTGAGE 6 A15 144A	0.03	10/25/2051	535,947.05	1,360.40	652,991.93	531,383.52	0.0008%
46653PBQ9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		JP MORGAN MORTGAGE 6 AX1 144A	0.00	10/25/2051	15,098.14	224.41	2,000,495.52	36,890.47	0.0000%
46654AAF6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		JP MORGAN MORTGAGE 10 A4 144A	0.03	12/25/2051	4,974,791.25	11,735.70	5,633,136.48	4,918,989.22	0.0078%
46654ABP3	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		JP MORGAN MORTGAGE 10 A15 144A	0.03	12/25/2051	330,482.53	839.48	402,950.81	386,277.79	0.0005%
46654UAC9	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		JP MORGAN MORTGAGE T 3 A3 144A	0.03	8/25/2052	3,499,929.51	8,789.67	4,219,039.48	3,430,128.56	0.0055%
46654WAH4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		J.P. MORGAN MORTGAGE 1 A4 144A	0.03	7/25/2052	8,097,173.33	19,227.90	9,229,392.78	7,890,912.10	0.0127%
46654WAH4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		J.P. MORGAN MORTGAGE 1 A4 144A	0.03	7/25/2052	1,815,666.29	4,311.56	2,069,549.05	2,051,882.54	0.0028%
46655DAE2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		JP MORGAN MORTGAGE 2 A4A 144A	0.03	8/25/2052	2,822,775.32	6,651.10	3,192,526.02	3,116,204.90	0.0044%
46655GAD7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		J.P. MORGAN MORTGAGE 4 A3 144A	0.03	10/25/2052	6,668,626.10	19,340.74	7,736,296.97	6,501,544.28	0.0105%
46655KAD8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		J.P. MORGAN MORTGAGE 6 A3 144A	0.03	11/25/2052	3,416,626.51	9,870.17	3,948,068.06	3,343,627.43	0.0054%
46657YAC8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		JP MORGAN MORTGAGE T 6 A3 144A	0.06	12/25/2054	3,913,118.87	19,504.64	3,900,928.46	3,886,314.77	0.0061%
46657YAF1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		JP MORGAN MORTGAGE T 6 A6 144A	0.06	12/25/2054	5,907,340.72	29,427.91	5,885,582.90	5,868,544.80	0.0093%
46817MAR8	CORPORATE BONDS	USD FIXED INCOME	JACKSON FINANCIAL INC	0.05	6/8/2027	716,613.98	8,427.24	707,000.00	706,813.62	0.0011%
46817MAS6	CORPORATE BONDS	USD FIXED INCOME	JACKSON FINANCIAL INC	0.06	6/8/2032	1,645,482.15	20,837.57	1,594,000.00	1,596,475.67	0.0026%
468502AA7	CORPORATE BONDS	USD FIXED INCOME	JACKSON NATIONAL LIFE INS 144A	0.08	3/15/2027	1,054,659.85	37,580.56	1,000,000.00	1,033,516.51	0.0017%
471048BE7	FOREIGN	NON-USD FIXED INCOME	JAPAN BANK FOR INTERNATIONAL C	0.03	6/1/2027	4,845,142.05	35,937.50	5,000,000.00	4,788,994.03	0.0076%
471048CZ9	FOREIGN	NON-USD FIXED INCOME	JAPAN BANK FOR INTERNATIONAL C	0.04	1/24/2031	2,535,254.35	11,241.32	2,500,000.00	2,505,815.98	0.0040%
47214BA66	CORPORATE BONDS	NON-USD FIXED INCOME	JBS USA HOLDING LUX SARL/ 144A	0.07	3/15/2034	2,881,155.24	81,796.50	2,628,000.00	2,624,763.02	0.0045%
47233JBH0	CORPORATE BONDS	USD FIXED INCOME	JEFFERIES FINANCIAL GROUP INC	0.04	1/23/2030	2,572,668.78	11,717.99	2,675,000.00	2,916,310.70	0.0040%
47233WBM0	CORPORATE BONDS	USD FIXED INCOME	JEFFERIES FINANCIAL GROUP INC	0.06	7/21/2028	1,242,649.61	7,637.50	1,200,000.00	1,197,983.34	0.0019%
47233WEJ4	CORPORATE BONDS	USD FIXED INCOME	JEFFERIES FINANCIAL GROUP INC	0.06	4/14/2034	5,376,847.98	118,807.50	5,110,000.00	5,102,004.84	0.0084%
47233WEJ4	CORPORATE BONDS	USD FIXED INCOME	JEFFERIES FINANCIAL GROUP INC	0.06	4/14/2034	1,383,670.27	30,573.75	1,315,000.00	1,312,942.55	0.0022%
476556DD4	CORPORATE BONDS	USD FIXED INCOME	JERSEY CENTRAL POWER & LI 144A	0.03	3/1/2032	1,726,727.38	27,500.00	2,000,000.00	2,021,110.24	0.0027%
477143AH4	ASSET BACKED	USD FIXED INCOME	JETBLUE 2019-1 CLASS AA PASS T	0.03	11/15/2033	541,337.39	5,013.12	619,115.44	616,809.96	0.0008%
477164AA5	ASSET BACKED	USD FIXED INCOME	JETBLUE 2020-1 CLASS A PASS TH	0.04	5/15/2034	2,837,259.38	35,549.45	3,018,349.80	2,799,479.01	0.0044%
477164AA5	ASSET BACKED	USD FIXED INCOME	JETBLUE 2020-1 CLASS A PASS TH	0.04	5/15/2034	212,341.51	2,660.53	225,894.38	237,248.11	0.0003%
477164AA5	ASSET BACKED	USD FIXED INCOME	JETBLUE 2020-1 CLASS A PASS TH	0.04	5/15/2034	478,311.93	5,993.01	508,840.58	537,910.61	0.0007%
47770VAZ3	MUNICIPAL BONDS	USD FIXED INCOME	JOBSOHIO BEVERAGE SYS STWD LIQ	0.05	1/1/2035	249,427.50	1,888.33	250,000.00	279,345.19	0.0004%
47770VBR0	MUNICIPAL BONDS	USD FIXED INCOME	JOBSOHIO BEVERAGE SYS STWD LIQ	0.04	1/1/2033	740,932.40	5,467.37	740,000.00	740,000.00	0.0012%
47787JAC2	ASSET BACKED	USD FIXED INCOME	JOHN DEERE OWNER TRUST 20 A A3	0.02	9/15/2026	1,320,310.35	1,381.46	1,339,780.44	1,339,641.74	0.0021%
477920AC6	ASSET BACKED	USD FIXED INCOME	JOHN DEERE OWNER TRUST 20 B A3	0.05	3/15/2028	1,474,976.21	3,372.76	1,465,000.00	1,464,811.05	0.0023%
477921AA8	CORPORATE BONDS	NON-USD FIXED INCOME	JOHNSON CONTROLS INTERNATIONAL	0.06	4/19/2029	1,757,551.92	34,081.67	1,690,000.00	1,685,846.55	0.0028%
477921AA8	CORPORATE BONDS	NON-USD FIXED INCOME	JOHNSON CONTROLS INTERNATIONAL	0.06	4/19/2029	1,154,368.42	22,385.00	1,110,000.00	1,107,272.00	0.0018%
47800RAD5	ASSET BACKED	USD FIXED INCOME	JOHN DEERE OWNER TRUST 20 A A3	0.05	11/15/2028	1,821,990.24	3,968.00	1,800,000.00	1,799,908.22	0.0029%
478160BV5	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.04	3/1/2046	1,208,140.15	26,455.00	1,430,000.00	1,396,685.06	0.0019%
478160CG7	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.04	3/3/2047	505,756.63	11,125.00	600,000.00	592,921.58	0.0008%
478160CK8	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.03	1/15/2028	483,591.76	1,852.78	500,000.00	487,507.96	0.0008%
478160CL6	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.03	1/15/2038	162,731.33	803.72	185,000.00	184,598.76	0.0003%
478160CN2	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.01	9/1/2025	221,309.78	632.50	230,000.00	229,949.84	0.0003%
478160CP7	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.01	9/1/2027	430,960.66	2,232.50	470,000.00	469,861.31	0.0007%
478160CX0	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.05	6/1/2054	4,143,197.70	57,959.27	3,935,000.00	3,931,983.63	0.0065%
478165AH6	CORPORATE BONDS	USD FIXED INCOME	SC JOHNSON & SON INC 144A	0.05	10/15/2046	3,264,938.00	65,012.72	3,623,000.00	4,048,808.05	0.0051%
47837RAE0	CORPORATE BONDS	NON-USD FIXED INCOME	JOHNSON CONTROLS INTERNATIONAL	0.05	12/1/2032	505,167.19	6,125.00	500,000.00	493,721.20	0.0008%
48125LRU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE BANK NA	0.05	12/8/2026	1,657,762.99	18,740.93	1,630,000.00	1,631,100.31	0.0026%
48126BAA1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	1/6/2042	830,847.23	6,558.75	795,000.00	913,125.79	0.0013%
48203RAM6	CORPORATE BONDS	USD FIXED INCOME	JUNIPER NETWORKS INC	0.04	8/15/2029	3,091,683.53	5,375.00	3,225,000.00	3,025,243.39	0.0048%
482480AL4	CORPORATE BONDS	USD FIXED INCOME	KLA CORP	0.05	7/15/2032	989,672.91	5,822.83	980,000.00	983,647.24	0.0016%
482480AP5	CORPORATE BONDS	USD FIXED INCOME	KLA CORP	0.05	2/1/2034	3,602,252.56	14,029.50	3,582,000.00	3,482,745.44	0.0056%
48250AAA1	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO III 144A	0.05	6/1/2044	4,041,531.88	55,145.00	4,304,000.00	4,893,671.80	0.0063%
48252AAA9	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO VI L 144A	0.04	7/1/2029	5,620,656.08	36,500.00	5,840,000.00	6,091,663.01	0.0088%
48252AAA9	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO VI L 144A	0.04	7/1/2029	4,623,473.22	29,375.00	4,700,000.00	5,017,326.90	0.0071%
48255GAA3	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO XII 144A	0.05	5/17/2032	5,273,612.51	74,623.18	5,326,000.00	5,343,387.70	0.0083%
48305QAF0	CORPORATE BONDS	USD FIXED INCOME	KAISER FOUNDATION HOSPITALS	0.03	6/1/2041	1,815,309.41	16,860.00	2,400,000.00	2,400,000.00	0.0028%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
485134BS8	CORPORATE BONDS	USD FIXED INCOME	EVERGY METRO INC	0.04	4/1/2049	513,220.47	10,742.19	625,000.00	621,942.67	0.0008%
48542RSN5	MUNICIPAL BONDS	USD FIXED INCOME	KANSAS ST DEV FIN AUTH REVENUE	0.02	5/1/2030	1,854,855.00	12,619.50	2,115,000.00	1,770,749.28	0.0029%
489170AF7	CORPORATE BONDS	USD FIXED INCOME	KENNAMETAL INC	0.03	3/1/2031	519,806.99	8,274.00	591,000.00	595,501.70	0.0008%
491674BM8	CORPORATE BONDS	USD FIXED INCOME	KENTUCKY UTILITIES CO	0.03	6/1/2050	2,136,987.51	24,750.00	3,000,000.00	2,986,591.44	0.0033%
491674BN6	CORPORATE BONDS	USD FIXED INCOME	KENTUCKY UTILITIES CO	0.05	4/15/2033	1,980,697.01	39,118.89	1,900,000.00	1,896,179.42	0.0031%
49177JAH5	CORPORATE BONDS	USD FIXED INCOME	KENVUE INC	0.05	3/22/2030	5,457,398.02	116,445.42	5,273,000.00	5,262,059.56	0.0086%
49177JAH5	CORPORATE BONDS	USD FIXED INCOME	KENVUE INC	0.05	3/22/2030	4,195,769.31	89,525.83	4,054,000.00	4,045,588.74	0.0066%
49177JAK8	CORPORATE BONDS	USD FIXED INCOME	KENVUE INC	0.05	3/22/2033	1,667,835.25	35,275.92	1,630,000.00	1,630,848.50	0.0026%
49177JAR3	CORPORATE BONDS	USD FIXED INCOME	KENVUE INC	0.05	3/22/2063	7,999,923.36	183,733.33	8,000,000.00	7,944,617.79	0.0125%
49271VAR1	CORPORATE BONDS	USD FIXED INCOME	KEURIG DR PEPPER INC	0.05	4/15/2052	1,432,805.45	27,625.00	1,625,000.00	1,480,794.44	0.0022%
49306SAA4	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.04	12/14/2027	1,121,624.35	113,715.63	1,140,000.00	1,143,847.77	0.0018%
49326EEJ8	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.03	10/1/2029	1,343,271.03	15,937.50	1,500,000.00	1,481,211.34	0.0021%
49326EEJ8	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.03	10/1/2029	3,341,162.81	39,641.88	3,731,000.00	3,165,971.72	0.0052%
49326EEJ8	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.03	10/1/2029	2,871,913.46	34,074.38	3,207,000.00	2,721,327.06	0.0045%
49326EEN9	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.05	6/1/2033	1,464,914.39	18,198.20	1,520,000.00	1,520,000.00	0.0023%
49326EEP4	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.06	3/6/2035	5,271,740.74	160,089.01	4,920,000.00	4,934,406.97	0.0083%
49326EEP4	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.06	3/6/2035	728,614.57	22,126.12	680,000.00	680,119.89	0.0011%
49327M3F9	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.06	11/15/2027	566,026.96	9,473.75	550,000.00	549,384.99	0.0009%
49327M3H5	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	1/26/2033	1,949,211.90	9,722.22	2,000,000.00	1,991,609.73	0.0031%
49327M3H5	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	1/26/2033	1,081,812.60	5,395.83	1,110,000.00	1,105,343.40	0.0017%
49327M3H5	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	1/26/2033	867,399.30	4,326.39	890,000.00	886,266.33	0.0014%
49327V2B9	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.04	4/13/2029	4,203,375.62	67,275.00	4,500,000.00	4,629,136.71	0.0066%
49327V2B9	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.04	4/13/2029	2,335,208.68	37,375.00	2,500,000.00	2,701,556.04	0.0037%
49327V2C7	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	8/8/2032	1,323,291.00	4,370.26	1,396,000.00	1,393,105.28	0.0021%
49327V2C7	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	8/8/2032	1,895,832.38	6,261.11	2,000,000.00	1,958,255.87	0.0030%
49338CAD5	CORPORATE BONDS	USD FIXED INCOME	KEYSPAN GAS EAST CORP 144A	0.06	3/6/2033	3,567,977.32	100,233.00	3,440,000.00	3,440,000.00	0.0056%
49427RAM4	CORPORATE BONDS	USD FIXED INCOME	KILROY REALTY LP	0.03	12/15/2024	1,315,846.30	9,650.42	1,325,000.00	1,326,569.84	0.0021%
494368CB7	CORPORATE BONDS	USD FIXED INCOME	KIMBERLY-CLARK CORP	0.03	3/26/2030	66,177.12	934.31	70,000.00	69,968.14	0.0001%
494368CB7	CORPORATE BONDS	USD FIXED INCOME	KIMBERLY-CLARK CORP	0.03	3/26/2030	1,890,774.76	26,694.44	2,000,000.00	1,999,088.98	0.0030%
494368CB7	CORPORATE BONDS	USD FIXED INCOME	KIMBERLY-CLARK CORP	0.03	3/26/2030	453,785.94	6,406.67	480,000.00	452,163.09	0.0007%
49446RAY5	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY OP LLC	0.02	12/1/2031	1,716,232.28	11,531.25	2,050,000.00	2,043,034.13	0.0027%
49447BAA1	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY OP LLC	0.06	3/1/2034	4,125,949.96	119,872.00	3,746,000.00	3,731,648.96	0.0065%
49447BAA1	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY OP LLC	0.06	3/1/2034	655,349.77	19,040.00	595,000.00	592,720.53	0.0010%
494550BK1	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	0.06	9/1/2041	4,162,693.56	119,250.00	4,240,000.00	4,385,374.87	0.0065%
494553AD2	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.05	2/1/2029	4,417,285.34	18,166.67	4,360,000.00	4,353,523.19	0.0069%
494553AD2	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.05	2/1/2029	2,127,591.56	8,750.00	2,100,000.00	2,096,880.44	0.0033%
49456BAF8	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.04	6/1/2025	397,601.42	4,300.00	400,000.00	404,660.15	0.0006%
49456BAH4	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.06	6/1/2045	562,633.34	8,047.50	580,000.00	534,460.67	0.0009%
49456BAP6	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.04	3/1/2028	885,351.29	19,135.00	890,000.00	906,124.24	0.0014%
49456BAR2	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.02	2/15/2031	523,625.19	546.67	615,000.00	559,079.53	0.0008%
49456BAU5	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.02	11/15/2026	1,639,772.12	8,965.83	1,740,000.00	1,738,659.36	0.0026%
49474FA59	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA	0.01	7/1/2027	1,013,017.35	2,089.63	1,095,000.00	1,095,000.00	0.0016%
49474FA75	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA	0.01	7/1/2029	592,209.10	1,652.53	665,000.00	665,000.00	0.0009%
49474FB33	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA	0.02	7/1/2033	1,205,831.25	4,706.93	1,455,000.00	1,455,000.00	0.0019%
494791ST4	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA PUBLIC HOSP DIST	0.02	12/1/2030	1,318,980.00	7,953.75	1,500,000.00	1,500,000.00	0.0021%
494791SZ0	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA PUBLIC HOSP DIST	0.03	12/1/2036	2,423,454.50	21,026.13	2,950,000.00	2,950,000.00	0.0038%
495242Q77	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA SCH DIST #412 SHO	0.01	12/1/2029	1,891,036.80	7,473.60	2,160,000.00	1,849,441.93	0.0030%
495290DS4	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA SWR REVENUE	0.02	7/1/2029	2,231,800.00	6,420.83	2,500,000.00	2,500,000.00	0.0035%
495290DX3	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA SWR REVENUE	0.02	7/1/2034	1,007,566.80	4,286.55	1,230,000.00	1,001,725.65	0.0016%
49803XAE3	CORPORATE BONDS	USD FIXED INCOME	KITE REALTY GROUP LP	0.06	3/1/2034	412,589.91	13,928.44	407,000.00	401,844.32	0.0006%
49803XAE3	CORPORATE BONDS	USD FIXED INCOME	KITE REALTY GROUP LP	0.06	3/1/2034	240,255.06	8,110.67	237,000.00	233,997.80	0.0004%
49803XAF0	CORPORATE BONDS	USD FIXED INCOME	KITE REALTY GROUP LP	0.05	12/15/2031	1,234,632.44	2,750.00	1,250,000.00	1,241,645.25	0.0019%
49803XAF0	CORPORATE BONDS	USD FIXED INCOME	KITE REALTY GROUP LP	0.05	12/15/2031	859,304.18	1,914.00	870,000.00	864,185.09	0.0013%
500769KA1	FOREIGN	NON-USD FIXED INCOME	KREDITANSTALT FUER WIEDERAUFBA	0.05	9/29/2025	25,200,006.50	540,972.22	25,000,000.00	24,997,651.45	0.0395%
50076QAE6	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.05	6/4/2042	660,468.15	8,458.33	700,000.00	648,669.43	0.0010%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
50077LAB2	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.04	6/1/2046	2,199,970.28	28,164.06	2,575,000.00	2,162,925.28	0.0034%
50077LAM8	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.05	7/15/2045	1,492,412.70	10,332.11	1,555,000.00	1,651,956.49	0.0023%
50077LAZ9	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.05	10/1/2049	5,971,046.03	132,843.75	6,540,000.00	5,477,163.66	0.0094%
501044DT5	CORPORATE BONDS	USD FIXED INCOME	KROGER CO/THE	0.05	9/15/2029	4,534,769.98	2,343.08	4,535,000.00	4,530,250.15	0.0071%
501044DU2	CORPORATE BONDS	USD FIXED INCOME	KROGER CO/THE	0.05	9/15/2031	6,829,885.51	3,721.28	6,835,000.00	6,832,339.16	0.0107%
501044DV0	CORPORATE BONDS	USD FIXED INCOME	KROGER CO/THE	0.05	9/15/2034	2,773,353.32	1,545.56	2,782,000.00	2,781,630.28	0.0043%
501044DV0	CORPORATE BONDS	USD FIXED INCOME	KROGER CO/THE	0.05	9/15/2034	508,414.88	283.33	510,000.00	508,711.09	0.0008%
501044DV0	CORPORATE BONDS	USD FIXED INCOME	KROGER CO/THE	0.05	9/15/2034	757,637.86	422.22	760,000.00	758,079.28	0.0012%
501044DW8	CORPORATE BONDS	USD FIXED INCOME	KROGER CO/THE	0.06	9/15/2054	1,362,474.58	849.44	1,390,000.00	1,384,274.29	0.0021%
501044DW8	CORPORATE BONDS	USD FIXED INCOME	KROGER CO/THE	0.06	9/15/2054	6,199,749.44	3,865.28	6,325,000.00	6,298,945.94	0.0097%
501044DX6	CORPORATE BONDS	USD FIXED INCOME	KROGER CO/THE	0.06	9/15/2064	1,357,995.07	872.61	1,390,000.00	1,383,815.11	0.0021%
50117BAC4	ASSET BACKED	USD FIXED INCOME	KUBOTA CREDIT OWNER 1A A3 144A	0.05	7/17/2028	1,198,455.91	2,721.87	1,180,000.00	1,179,958.98	0.0019%
50117BAD2	ASSET BACKED	USD FIXED INCOME	KUBOTA CREDIT OWNER 1A A4 144A	0.05	1/15/2030	4,546,005.19	10,284.44	4,450,000.00	4,417,964.73	0.0071%
50117KAC4	ASSET BACKED	USD FIXED INCOME	KUBOTA CREDIT OWNER 1A A3 144A	0.05	6/15/2027	7,025,304.30	15,617.78	7,000,000.00	6,999,255.95	0.0110%
50155QAM2	CORPORATE BONDS	USD FIXED INCOME	KYNDRYL HOLDINGS INC	0.04	10/15/2041	5,637,746.01	110,513.22	7,135,000.00	5,436,770.42	0.0088%
50212YAH7	CORPORATE BONDS	USD FIXED INCOME	LPL HOLDINGS INC	0.07	11/17/2028	4,899,435.35	89,583.00	4,594,000.00	4,798,882.81	0.0077%
50212YAH7	CORPORATE BONDS	USD FIXED INCOME	LPL HOLDINGS INC	0.07	11/17/2028	3,715,636.21	67,938.00	3,484,000.00	3,639,379.13	0.0058%
50212YAJ3	CORPORATE BONDS	USD FIXED INCOME	LPL HOLDINGS INC	0.06	5/20/2027	1,776,437.73	27,905.46	1,745,000.00	1,744,395.72	0.0028%
502431AN9	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.02	1/15/2031	1,419,631.99	3,891.60	1,692,000.00	1,414,936.36	0.0022%
502431AQ2	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.05	7/31/2033	8,247,104.40	36,000.00	8,000,000.00	7,992,176.12	0.0129%
502431AQ2	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.05	7/31/2033	737,084.96	3,217.50	715,000.00	671,491.68	0.0012%
502431AQ2	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.05	7/31/2033	4,781,258.78	20,871.00	4,638,000.00	4,518,948.71	0.0075%
502431AQ2	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.05	7/31/2033	2,680,308.93	11,700.00	2,600,000.00	2,597,457.25	0.0042%
502431AQ2	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.05	7/31/2033	4,220,455.68	18,423.00	4,094,000.00	3,860,805.46	0.0066%
502431AR0	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.06	7/31/2053	726,863.39	3,290.00	705,000.00	702,798.14	0.0011%
502431AS8	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.05	6/1/2029	1,174,367.86	27,101.67	1,150,000.00	1,147,651.40	0.0018%
502431AS8	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.05	6/1/2029	1,225,427.33	28,280.00	1,200,000.00	1,197,549.29	0.0019%
502431AT6	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.05	6/1/2031	4,476,107.98	106,575.00	4,350,000.00	4,346,986.60	0.0070%
50247VAC3	CORPORATE BONDS	NON-USD FIXED INCOME	LYB INTERNATIONAL FINANCE BV	0.05	3/15/2044	222,464.38	5,507.40	245,000.00	258,046.08	0.0003%
50249AAM5	CORPORATE BONDS	USD FIXED INCOME	LYB INTERNATIONAL FINANCE III	0.06	3/1/2034	5,087,634.38	138,757.21	4,963,000.00	4,841,206.60	0.0080%
508624KG7	MUNICIPAL BONDS	USD FIXED INCOME	LAKE CNTY IL CMNTY CONSOL SCH	0.03	11/1/2026	686,700.00	7,583.33	700,000.00	700,000.00	0.0011%
512807AS7	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.04	3/15/2026	3,546,096.62	61,973.33	3,584,000.00	3,692,191.91	0.0056%
512807AS7	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.04	3/15/2026	3,125,591.30	54,624.38	3,159,000.00	3,225,869.68	0.0049%
512807AV0	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.02	6/15/2030	371,458.75	1,704.72	425,000.00	424,168.20	0.0006%
512807AV0	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.02	6/15/2030	874,020.59	4,011.11	1,000,000.00	998,042.84	0.0014%
512807AV0	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.02	6/15/2030	1,891,380.56	8,680.04	2,164,000.00	1,980,085.75	0.0030%
512807AW8	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.03	6/15/2050	615,073.37	5,462.50	900,000.00	897,866.05	0.0010%
5148X0J30	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	LANDESBANK BADEN DISC	0.00	9/3/2024	299,822,115.00	-	300,000,000.00	299,911,500.00	0.4699%
516228RW5	MUNICIPAL BONDS	USD FIXED INCOME	L'ANSE CREUSE MI PUBLIC SCHS	0.02	5/1/2028	1,718,282.40	10,296.13	1,880,000.00	1,656,160.05	0.0027%
516681AA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	LAQ 2023-LAQ MORTGA LAQ A 144A	0.07	3/15/2036	283,958.44	996.09	283,958.67	283,299.02	0.0004%
517138ZB2	MUNICIPAL BONDS	USD FIXED INCOME	LARIMER CNTY CO SCH DIST #R-1P	0.02	12/15/2029	2,022,802.80	7,817.30	2,290,000.00	1,983,386.34	0.0032%
517138ZC0	MUNICIPAL BONDS	USD FIXED INCOME	LARIMER CNTY CO SCH DIST #R-1P	0.02	12/15/2030	792,701.10	3,316.67	915,000.00	915,000.00	0.0012%
517834AK3	CORPORATE BONDS	USD FIXED INCOME	LAS VEGAS SANDS CORP	0.06	8/15/2029	318,049.94	5,425.00	310,000.00	309,568.88	0.0005%
517834AK3	CORPORATE BONDS	USD FIXED INCOME	LAS VEGAS SANDS CORP	0.06	8/15/2029	482,204.75	8,225.00	470,000.00	469,346.38	0.0008%
52107QAL9	CORPORATE BONDS	USD FIXED INCOME	LAZARD GROUP LLC	0.06	3/15/2031	966,678.79	26,110.50	927,000.00	926,650.49	0.0015%
521865AY1	CORPORATE BONDS	USD FIXED INCOME	LEAR CORP	0.04	9/15/2027	399,942.88	7,201.63	411,000.00	405,574.18	0.0006%
521865BB0	CORPORATE BONDS	USD FIXED INCOME	LEAR CORP	0.04	5/30/2030	442,871.67	4,202.43	475,000.00	474,365.64	0.0007%
523530LS0	MUNICIPAL BONDS	USD FIXED INCOME	LEE CNTY FL WTR & SWR REVENUE	0.03	10/1/2030	362,060.00	4,276.67	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	447,105.00	5,554.17	500,000.00	500,000.00	0.0007%
526057CD4	CORPORATE BONDS	USD FIXED INCOME	LENNAR CORP	0.05	11/29/2027	554,890.69	6,676.39	550,000.00	578,169.92	0.0009%
526107AF4	CORPORATE BONDS	USD FIXED INCOME	LENNOX INTERNATIONAL INC	0.02	8/1/2027	944,277.81	1,445.00	1,020,000.00	922,581.94	0.0015%
526107AG2	CORPORATE BONDS	USD FIXED INCOME	LENNOX INTERNATIONAL INC	0.06	9/15/2028	1,858,501.03	45,650.00	1,800,000.00	1,798,453.67	0.0029%
529043AE1	CORPORATE BONDS	USD FIXED INCOME	LXP INDUSTRIAL TRUST	0.03	9/15/2030	692,676.10	9,835.50	790,000.00	792,617.30	0.0011%
529043AE1	CORPORATE BONDS	USD FIXED INCOME	LXP INDUSTRIAL TRUST	0.03	9/15/2030	3,748,342.19	53,223.75	4,275,000.00	3,487,248.30	0.0059%
529043AF8	CORPORATE BONDS	USD FIXED INCOME	LXP INDUSTRIAL TRUST	0.07	11/15/2028	2,592,190.66	48,554.63	2,443,000.00	2,430,882.51	0.0041%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
529537AA0	CORPORATE BONDS	USD FIXED INCOME	LXP INDUSTRIAL TRUST	0.02	10/1/2031	2,225,626.15	26,718.75	2,700,000.00	2,695,270.57	0.0035%
53079EBN3	CORPORATE BONDS	USD FIXED INCOME	LIBERTY MUTUAL GROUP INC 144A	0.06	6/15/2052	1,685,004.30	20,261.39	1,745,000.00	1,741,271.26	0.0026%
53218CAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	LIFE 2021-BMR MORTG BMR A 144A	0.06	3/15/2038	2,179,967.74	6,451.06	2,220,775.83	2,186,868.82	0.0034%
53218DAA6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	LIFE 2022-BMR MOR BMR2 A1 144A	0.07	5/15/2039	5,204,729.43	16,661.38	5,320,000.00	5,215,401.04	0.0082%
53218DAA6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	LIFE 2022-BMR MOR BMR2 A1 144A	0.07	5/15/2039	3,223,605.92	10,319.41	3,295,000.00	3,279,880.62	0.0051%
532457BV9	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.03	3/15/2029	365,258.85	5,851.50	376,000.00	375,720.99	0.0006%
532457CJ5	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.05	2/9/2027	7,062,387.01	19,250.00	7,000,000.00	6,996,986.08	0.0111%
532457CL0	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.05	2/9/2034	1,488,696.74	4,222.17	1,470,000.00	1,469,550.76	0.0023%
532457CM8	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.05	2/9/2054	169,292.65	519.44	170,000.00	169,040.72	0.0003%
532457CM8	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.05	2/9/2054	1,588,363.38	4,873.61	1,595,000.00	1,585,999.62	0.0025%
532457CN6	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.05	2/9/2064	1,207,173.98	3,771.17	1,210,000.00	1,208,418.67	0.0019%
532457CR7	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.05	8/14/2034	641,795.91	1,390.22	640,000.00	640,176.90	0.0010%
534187AW9	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.06	10/9/2037	238,749.72	5,516.70	222,000.00	231,718.97	0.0004%
534187BE8	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	3/9/2025	3,112,272.34	50,337.47	3,145,000.00	3,181,667.03	0.0049%
534187BF5	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.04	12/12/2026	3,480,804.89	60,411.63	3,550,000.00	3,351,798.24	0.0055%
534187BG3	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.04	3/1/2048	744,587.87	20,292.75	933,000.00	963,370.72	0.0012%
534187BK4	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	1/15/2031	911,485.85	4,344.44	1,000,000.00	998,620.98	0.0014%
534187BQ1	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	3/1/2032	5,241,092.58	99,195.00	5,835,000.00	5,759,637.43	0.0082%
534187BT5	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.06	3/15/2034	14,019,414.90	365,124.16	13,450,000.00	13,267,427.55	0.0220%
534366AV1	MUNICIPAL BONDS	USD FIXED INCOME	LINCOLN W HAYMARKET NE JT PUBL	0.05	12/15/2030	1,556,895.00	17,100.00	1,500,000.00	1,602,532.66	0.0024%
534366AX7	MUNICIPAL BONDS	USD FIXED INCOME	LINCOLN W HAYMARKET NE JT PUBL	0.06	12/15/2039	709,195.50	8,233.33	650,000.00	823,616.19	0.0011%
539439AR0	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	3/22/2028	689,576.32	13,429.43	695,000.00	693,371.52	0.0011%
539439AX7	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.06	3/6/2029	517,973.45	14,269.79	500,000.00	498,283.88	0.0008%
539439AY5	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.06	8/7/2027	3,808,422.19	14,862.75	3,725,000.00	3,725,000.00	0.0060%
53944YAB9	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.05	3/24/2026	824,784.14	16,831.71	830,000.00	830,294.06	0.0013%
53944YAD5	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	1/11/2027	377,585.81	2,005.21	385,000.00	388,922.40	0.0006%
53944YAP8	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.02	5/11/2027	459,822.77	2,411.12	485,000.00	485,000.00	0.0007%
53944YAP8	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.02	5/11/2027	1,052,377.88	5,518.24	1,110,000.00	1,112,529.46	0.0016%
53944YAS2	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	3/18/2028	1,828,688.60	31,751.04	1,870,000.00	1,859,027.77	0.0029%
53944YAX1	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.06	1/5/2035	2,795,564.13	23,895.97	2,705,000.00	2,705,000.00	0.0044%
53944YBA0	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.06	6/5/2030	7,131,996.03	93,959.48	6,875,000.00	6,875,000.00	0.0112%
539830BB4	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	12/15/2042	951,359.89	9,236.64	1,075,000.00	1,279,254.69	0.0015%
539830BH1	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	1/15/2026	603,614.87	2,771.56	611,000.00	619,170.40	0.0009%
539830BK4	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	5/15/2036	294,798.53	3,975.00	300,000.00	302,283.53	0.0005%
539830BP3	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.02	6/15/2030	367,526.71	1,640.33	420,000.00	379,341.49	0.0006%
539830BP3	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.02	6/15/2030	1,741,376.54	7,772.06	1,990,000.00	1,991,197.02	0.0027%
539830BR9	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	6/15/2032	183,799.25	1,564.33	190,000.00	189,867.79	0.0003%
539830BS7	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	6/15/2053	1,367,573.62	14,017.78	1,600,000.00	1,509,308.25	0.0021%
539830BU2	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	10/15/2025	1,004,496.00	18,700.00	1,000,000.00	998,928.09	0.0016%
539830BW8	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	1/15/2033	1,730,927.32	11,068.75	1,650,000.00	1,642,112.35	0.0027%
539830BZ1	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	5/15/2028	2,040,847.49	26,493.82	2,022,000.00	2,019,082.82	0.0032%
539830CB3	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	2/15/2055	2,262,143.58	5,153.78	2,230,000.00	2,213,347.36	0.0035%
539830CE7	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	2/15/2064	292,026.07	670.22	290,000.00	289,073.61	0.0005%
539830CE7	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	2/15/2064	322,235.67	739.56	320,000.00	328,653.46	0.0005%
540424AT5	CORPORATE BONDS	USD FIXED INCOME	LOEWS CORP	0.03	5/15/2030	3,341,221.63	33,684.44	3,575,000.00	3,572,607.86	0.0052%
544495VX9	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA DEPT WTR & PWR	0.06	7/1/2027	877,421.00	7,814.33	850,000.00	896,510.98	0.0014%
54627RAL4	ASSET BACKED	USD FIXED INCOME	LOUISIANA LOCAL GOVERNMENT ELL A1	0.04	2/1/2029	3,255,104.75	9,966.06	3,308,235.00	3,308,235.05	0.0051%
54627RAM2	ASSET BACKED	USD FIXED INCOME	LOUISIANA LOCAL GOVERNMENT ELL A2	0.04	2/1/2033	4,061,009.00	14,162.08	4,100,000.00	4,100,000.00	0.0064%
54627RAN0	ASSET BACKED	USD FIXED INCOME	LOUISIANA LOCAL GOVERNMENT ELL A3	0.04	2/1/2036	4,969,154.40	18,097.50	5,080,000.00	5,080,000.00	0.0078%
54627RAP5	ASSET BACKED	USD FIXED INCOME	LOUISIANA LOCAL GOVERNMENT ELL A4	0.04	8/1/2039	4,947,001.80	18,906.88	5,070,000.00	4,701,523.62	0.0078%
546475VN1	MUNICIPAL BONDS	USD FIXED INCOME	LOUISIANA ST GAS & FUELS TAX R	0.03	5/1/2033	637,173.20	6,329.10	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	862,460.00	9,003.33	1,000,000.00	1,000,000.00	0.0014%
546676AW7	CORPORATE BONDS	USD FIXED INCOME	LOUISVILLE GAS AND ELECTRIC CO	0.03	10/1/2025	1,222,557.49	17,050.00	1,240,000.00	1,261,789.88	0.0019%
546676AZ0	CORPORATE BONDS	USD FIXED INCOME	LOUISVILLE GAS AND ELECTRIC CO	0.05	4/15/2033	1,980,253.09	39,118.89	1,900,000.00	1,896,179.42	0.0031%
548661DU8	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	4/15/2030	290,509.61	4,930.00	290,000.00	285,058.51	0.0005%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
548661ED5	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.02	9/15/2028	562,467.68	4,899.31	625,000.00	624,176.52	0.0009%
548661ED5	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.02	9/15/2028	692,960.18	6,035.94	770,000.00	732,549.66	0.0011%
548661EJ2	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2052	1,980,860.38	42,765.63	2,415,000.00	2,158,583.42	0.0031%
548661EJ2	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2052	758,714.64	16,380.21	925,000.00	705,594.90	0.0012%
548661EL7	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	4/15/2033	4,498,884.76	83,583.33	4,425,000.00	4,420,558.44	0.0071%
548661EM5	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.06	4/15/2053	5,056,298.95	106,250.00	5,000,000.00	4,982,664.38	0.0079%
548661EQ6	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	7/1/2033	1,919,622.03	16,007.92	1,865,000.00	1,865,000.00	0.0030%
548661ER4	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.06	7/1/2053	182,959.22	1,705.83	178,000.00	177,771.30	0.0003%
548661ES2	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.06	4/1/2063	5,115,636.75	121,875.00	5,000,000.00	4,996,930.81	0.0080%
55261FAQ7	CORPORATE BONDS	USD FIXED INCOME	M&T BANK CORP	0.05	8/16/2028	269,189.77	512.21	270,000.00	270,000.00	0.0004%
55261FAR5	CORPORATE BONDS	USD FIXED INCOME	M&T BANK CORP	0.05	1/27/2034	2,222,321.80	10,928.52	2,290,000.00	2,290,000.00	0.0035%
55261FAR5	CORPORATE BONDS	USD FIXED INCOME	M&T BANK CORP	0.05	1/27/2034	2,911,338.60	14,316.83	3,000,000.00	2,906,867.93	0.0046%
55279HAW0	CORPORATE BONDS	USD FIXED INCOME	MANUFACTURERS & TRADERS TRUST	0.05	1/27/2028	5,931,206.28	26,500.17	5,970,000.00	5,918,453.93	0.0093%
55279HAW0	CORPORATE BONDS	USD FIXED INCOME	MANUFACTURERS & TRADERS TRUST	0.05	1/27/2028	3,020,245.75	13,494.22	3,040,000.00	3,036,986.89	0.0047%
55286TAC9	ASSET BACKED	USD FIXED INCOME	M&T BANK AUTO RECEI 1A A3 144A	0.05	2/17/2032	7,550,143.61	17,249.20	7,435,000.00	7,433,290.60	0.0118%
55286TAC9	ASSET BACKED	USD FIXED INCOME	M&T BANK AUTO RECEI 1A A3 144A	0.05	2/17/2032	2,058,391.54	4,702.64	2,027,000.00	2,026,533.97	0.0032%
55293AAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MHC TRUST 2021-MHC MHC2 A 144A	0.06	5/15/2038	756,781.54	2,267.26	761,925.68	761,925.68	0.0012%
55316VAA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MHC COMMERCIAL MORT MHC A 144A	0.06	4/15/2038	741,000.73	2,204.37	746,600.23	738,477.16	0.0012%
55316VAA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MHC COMMERCIAL MORT MHC A 144A	0.06	4/15/2038	4,645,824.81	13,820.64	4,680,931.80	4,650,379.77	0.0073%
55317JAE0	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A5 144A	0.01	11/13/2043	2,070,601.70	1,300.08	1,300.08	1,973,106.04	0.0032%
55317JAE0	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A5 144A	0.01	11/13/2043	1,042,408.18	654.50	1,100,000.00	1,023,988.78	0.0016%
55317RAD4	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A4 144A	0.03	6/13/2044	2,359,750.28	4,025.50	2,425,000.00	2,424,673.58	0.0037%
55317WAC5	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A3 144A	0.06	12/13/2029	3,442,544.74	9,321.05	3,365,000.00	3,364,420.18	0.0054%
55317WAD3	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A4 144A	0.06	12/13/2038	697,682.61	1,864.50	678,000.00	678,000.00	0.0011%
55317WAD3	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A4 144A	0.06	12/13/2038	2,058,060.80	5,500.00	2,000,000.00	1,999,598.69	0.0032%
55318CAC8	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A3 144A	0.05	7/14/2031	4,053,775.20	9,900.00	4,000,000.00	3,999,317.85	0.0064%
55318EAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MIRA TRUST 2023-MI MILE A 144A	0.07	6/10/2038	12,417,794.84	66,590.08	11,830,000.00	11,942,174.18	0.0195%
55336VAG5	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	12/1/2024	425,313.85	5,191.88	426,000.00	426,679.06	0.0007%
55336VAJ9	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	6/1/2025	3,303,611.53	40,340.63	3,310,000.00	3,345,406.91	0.0052%
55336VAK6	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.04	3/1/2027	3,518,848.55	73,383.75	3,558,000.00	3,595,896.78	0.0055%
55336VAL4	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	3/1/2047	130,438.50	3,640.00	140,000.00	167,832.95	0.0002%
55336VAM2	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2038	721,088.36	13,430.00	790,000.00	782,831.04	0.0011%
55336VAM2	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2038	5,456,539.48	101,626.00	5,978,000.00	5,293,010.78	0.0086%
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	899,934.36	18,554.56	1,045,000.00	922,997.23	0.0014%
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	525,320.54	10,830.89	610,000.00	606,506.52	0.0008%
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	1,291,771.82	26,633.33	1,500,000.00	1,473,473.45	0.0020%
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	180,848.05	3,728.67	210,000.00	208,793.57	0.0003%
55336VAR1	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.04	3/15/2028	323,516.98	6,086.67	330,000.00	329,378.47	0.0005%
55336VAR1	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.04	3/15/2028	1,078,389.92	20,288.89	1,100,000.00	1,117,225.87	0.0017%
55336VAS9	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	2/15/2029	187,757.75	396.80	186,000.00	185,493.75	0.0003%
55336VAT7	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.06	2/15/2049	535,058.45	1,364.00	558,000.00	548,005.73	0.0008%
55336VBP4	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	12/1/2047	1,435,828.31	20,280.00	1,560,000.00	1,424,248.92	0.0023%
55336VBQ2	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.03	8/15/2030	1,689,208.95	2,226.00	1,890,000.00	1,701,687.84	0.0026%
55336VBQ2	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.03	8/15/2030	3,003,038.14	3,957.33	3,360,000.00	2,940,545.87	0.0047%
55336VBR0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.02	3/1/2026	1,577,514.64	14,437.50	1,650,000.00	1,563,200.98	0.0025%
55336VBU3	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	9/1/2032	1,689,680.44	42,248.25	1,707,000.00	1,697,077.31	0.0026%
55336VBU3	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	9/1/2032	989,853.80	24,750.00	1,000,000.00	962,782.46	0.0016%
55336VBU3	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	9/1/2032	2,237,069.59	55,935.00	2,260,000.00	2,185,399.14	0.0035%
55336VBU3	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	9/1/2032	653,303.51	16,335.00	660,000.00	656,892.14	0.0010%
55336VBV1	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	3/1/2033	1,899,985.38	48,000.00	1,920,000.00	1,906,072.35	0.0030%
55336VBX7	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.06	6/1/2034	3,255,885.09	49,377.78	3,200,000.00	3,161,741.58	0.0051%
55348UAG3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MRCD 2019-MARK MOR PARK A 144A	0.03	12/15/2036	865,510.00	2,264.60	1,000,000.00	962,499.72	0.0014%
55361AAU8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MSWF COMMERCIAL MORTGAGE 2 A5	0.06	12/15/2056	4,092,309.36	18,893.98	3,770,000.00	4,032,799.96	0.0064%
55361AAU8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MSWF COMMERCIAL MORTGAGE 2 A5	0.06	12/15/2056	2,138,421.60	9,872.98	1,970,000.00	2,028,667.42	0.0034%
55389TAA9	ASSET BACKED	USD FIXED INCOME	MWV 2021-1W LLC 1WA A 144A	0.01	1/22/2041	1,143,780.79	421.33	1,209,565.43	1,209,287.86	0.0018%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
55400DAA9	ASSET BACKED	USD FIXED INCOME	MWW 2019-2 LLC 2A A 144A	0.02	10/20/2038	477,236.31	334.46	493,068.19	466,301.65	0.0007%
55400DAA9	ASSET BACKED	USD FIXED INCOME	MWW 2019-2 LLC 2A A 144A	0.02	10/20/2038	504,122.86	353.31	520,846.68	489,919.48	0.0008%
55400KAA3	ASSET BACKED	USD FIXED INCOME	MWW 2021-2 LLC 2A A 144A	0.01	5/20/2039	1,258,794.04	586.58	1,342,451.60	1,342,138.65	0.0020%
55400KAA3	ASSET BACKED	USD FIXED INCOME	MWW 2021-2 LLC 2A A 144A	0.01	5/20/2039	1,078,966.32	502.78	1,150,672.80	1,150,404.54	0.0017%
556227AA4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ELEVEN MADISON TRU 11MD A 144A	0.04	9/10/2035	5,028,654.18	15,868.61	5,184,000.00	5,028,816.77	0.0079%
55903VAZ6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2025	426,899.63	7,230.12	431,000.00	431,000.00	0.0007%
55903VBA0	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2027	806,672.97	14,579.00	842,000.00	842,000.00	0.0013%
55903VBA0	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2027	172,447.90	3,116.65	180,000.00	180,000.00	0.0003%
55903VBA0	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2027	708,952.49	12,812.89	740,000.00	740,000.00	0.0011%
55903VBB8	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2029	272,806.78	5,458.49	292,000.00	292,000.00	0.0004%
55903VBB8	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2029	205,539.36	4,112.56	220,000.00	220,000.00	0.0003%
55903VBB8	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2029	1,027,696.79	20,562.79	1,100,000.00	1,100,000.00	0.0016%
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	1,108,423.34	25,018.84	1,268,000.00	1,197,984.56	0.0017%
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	5,038,605.79	113,729.16	5,764,000.00	5,086,884.95	0.0079%
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	1,573,471.62	35,515.70	1,800,000.00	1,638,546.43	0.0025%
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	3,274,569.27	73,912.12	3,746,000.00	3,361,395.53	0.0051%
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	3,671,433.78	82,869.97	4,200,000.00	4,115,245.60	0.0058%
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	830,443.36	18,744.40	950,000.00	950,000.00	0.0013%
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	5,299,102.76	119,608.99	6,062,000.00	6,027,858.36	0.0083%
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	11,543,162.63	260,547.12	13,205,000.00	12,255,402.10	0.0181%
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	3,553,423.41	80,206.29	4,065,000.00	3,767,257.75	0.0056%
55903VBD4	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2042	486,410.13	14,134.67	607,000.00	590,103.42	0.0008%
55903VBD4	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2042	1,394,322.29	40,517.83	1,740,000.00	1,574,521.16	0.0022%
55903VBD4	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2042	64,106.77	1,862.89	80,000.00	80,515.31	0.0001%
55903VBD4	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2042	416,694.02	12,108.78	520,000.00	520,000.00	0.0007%
55903VBE2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2052	2,853,765.80	88,943.87	3,752,000.00	3,230,110.28	0.0045%
55903VBE2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2052	205,361.61	6,400.55	270,000.00	201,653.27	0.0003%
55903VBE2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2052	8,229,676.42	256,495.91	10,820,000.00	9,561,663.86	0.0129%
55903VBE2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2052	368,890.30	11,497.28	485,000.00	485,000.00	0.0006%
55903VBF9	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2062	135,173.10	4,474.53	180,000.00	135,472.50	0.0002%
55903VBF9	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2062	180,230.80	5,966.04	240,000.00	240,000.00	0.0003%
55903VBG7	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.06	3/15/2026	669,935.91	19,809.52	670,000.00	670,000.00	0.0011%
56035LAH7	CORPORATE BONDS	USD FIXED INCOME	MAIN STREET CAPITAL CORP	0.07	3/1/2029	1,711,519.07	72,327.11	1,636,000.00	1,634,009.72	0.0027%
563136AA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MANHATTAN WEST 2020 1MW A 144A	0.02	9/10/2039	3,858,531.97	7,481.63	4,215,000.00	3,758,247.78	0.0060%
563136AA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MANHATTAN WEST 2020 1MW A 144A	0.02	9/10/2039	1,903,176.27	3,690.23	2,079,000.00	2,009,459.18	0.0030%
56501RAC0	CORPORATE BONDS	NON-USD FIXED INCOME	MANULIFE FINANCIAL CORP	0.04	3/4/2026	2,512,268.45	51,520.52	2,525,000.00	2,494,549.40	0.0039%
565849AP1	CORPORATE BONDS	USD FIXED INCOME	MARATHON OIL CORP	0.04	7/15/2027	797,006.63	4,497.78	800,000.00	833,041.94	0.0012%
565849AQ9	CORPORATE BONDS	USD FIXED INCOME	MARATHON OIL CORP	0.05	4/1/2029	494,437.58	10,812.00	480,000.00	479,171.37	0.0008%
56585AAF9	CORPORATE BONDS	USD FIXED INCOME	MARATHON PETROLEUM CORP	0.07	3/1/2041	986,055.46	29,737.50	915,000.00	956,512.82	0.0015%
56585ABD3	CORPORATE BONDS	USD FIXED INCOME	MARATHON PETROLEUM CORP	0.04	4/1/2028	978,286.26	15,833.33	1,000,000.00	940,656.62	0.0015%
56781RKY2	MUNICIPAL BONDS	USD FIXED INCOME	MARIN CA CMNTY CLG DIST	0.02	8/1/2030	1,300,650.00	2,012.50	1,500,000.00	1,500,000.00	0.0020%
56781RCL9	MUNICIPAL BONDS	USD FIXED INCOME	MARIN CA CMNTY CLG DIST	0.02	8/1/2034	871,215.40	1,908.17	1,070,000.00	1,070,000.00	0.0014%
570535AP9	CORPORATE BONDS	USD FIXED INCOME	MARKEL GROUP INC	0.05	3/30/2043	27,767.17	629.17	30,000.00	29,576.62	0.0000%
570535AQ7	CORPORATE BONDS	USD FIXED INCOME	MARKEL GROUP INC	0.05	4/5/2046	204,526.24	4,562.50	225,000.00	223,009.72	0.0003%
571676AC9	CORPORATE BONDS	USD FIXED INCOME	MARS INC 144A	0.04	4/1/2034	1,983,896.40	32,775.00	2,185,000.00	2,016,312.17	0.0031%
571748BG6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2029	1,656,121.91	33,286.46	1,650,000.00	1,643,188.53	0.0026%
571748BG6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2029	683,526.68	13,738.23	681,000.00	680,909.69	0.0011%
571748BN1	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.02	11/15/2030	1,326,885.32	9,937.50	1,500,000.00	1,492,099.32	0.0021%
571748BP6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.02	12/15/2031	1,001,963.71	5,816.11	1,160,000.00	1,158,923.36	0.0016%
571903BE2	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	6/15/2030	2,227,871.18	21,724.65	2,225,000.00	2,138,169.92	0.0035%
571903BG7	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.03	4/15/2031	2,084,937.06	25,301.67	2,350,000.00	2,145,686.03	0.0033%
571903BG7	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.03	4/15/2031	496,836.07	6,029.33	560,000.00	559,256.60	0.0008%
571903BJ1	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	10/15/2027	1,472,653.80	27,388.89	1,450,000.00	1,441,970.96	0.0023%
571903BL6	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	4/15/2029	476,246.81	8,700.22	470,000.00	465,309.41	0.0007%
571903BP7	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	5/15/2029	1,289,344.91	18,287.21	1,274,000.00	1,259,955.49	0.0020%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
571903BQ5	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	5/15/2034	1,454,244.99	22,315.94	1,430,000.00	1,412,123.90	0.0023%
571903BS1	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	3/15/2035	941,179.34	2,625.96	930,000.00	924,386.44	0.0015%
573284AV8	CORPORATE BONDS	USD FIXED INCOME	MARTIN MARIETTA MATERIALS INC	0.03	3/15/2030	1,507,196.66	19,251.39	1,670,000.00	1,675,432.99	0.0024%
573284AV8	CORPORATE BONDS	USD FIXED INCOME	MARTIN MARIETTA MATERIALS INC	0.03	3/15/2030	388,080.58	4,956.94	430,000.00	427,150.43	0.0006%
573874AJ3	CORPORATE BONDS	USD FIXED INCOME	MARVELL TECHNOLOGY INC	0.03	4/15/2031	3,645,354.54	45,469.33	4,080,000.00	3,518,518.76	0.0057%
573874AJ3	CORPORATE BONDS	USD FIXED INCOME	MARVELL TECHNOLOGY INC	0.03	4/15/2031	1,853,055.22	23,113.58	2,074,000.00	1,788,577.67	0.0029%
573874AN4	CORPORATE BONDS	USD FIXED INCOME	MARVELL TECHNOLOGY INC	0.05	6/22/2028	1,637,326.73	15,258.34	1,633,000.00	1,587,884.41	0.0026%
573874AQ7	CORPORATE BONDS	USD FIXED INCOME	MARVELL TECHNOLOGY INC	0.06	9/15/2033	2,804,073.89	72,431.33	2,640,000.00	2,693,455.64	0.0044%
573874AQ7	CORPORATE BONDS	USD FIXED INCOME	MARVELL TECHNOLOGY INC	0.06	9/15/2033	1,075,957.14	27,792.78	1,013,000.00	1,007,912.37	0.0017%
57419RL86	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.03	9/1/2048	122,872.50	2,029.85	125,000.00	125,000.00	0.0002%
57419RL86	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.03	9/1/2048	211,340.70	3,485.15	215,000.00	215,000.00	0.0003%
57419RYZ2	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.03	9/1/2041	34,745.55	558.27	35,000.00	35,000.00	0.0001%
57419T3R0	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.06	9/1/2053	6,617,474.50	191,100.00	6,370,000.00	6,517,678.44	0.0104%
574599BP0	CORPORATE BONDS	USD FIXED INCOME	MASCO CORP	0.02	10/1/2030	3,927,840.40	38,250.00	4,590,000.00	4,163,186.75	0.0062%
574599BP0	CORPORATE BONDS	USD FIXED INCOME	MASCO CORP	0.02	10/1/2030	1,916,854.58	18,666.67	2,240,000.00	2,099,958.43	0.0030%
575579M46	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST BAY TRANSPRTN	0.02	7/1/2027	1,849,560.00	5,083.33	2,000,000.00	1,837,770.66	0.0029%
57563RRS0	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST EDUCTNL FING	0.01	7/1/2025	1,983,465.95	4,560.35	2,045,000.00	2,045,000.00	0.0031%
57563RRT8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST EDUCTNL FING	0.02	7/1/2026	2,008,507.50	5,801.25	2,125,000.00	2,125,000.00	0.0031%
575718AB7	CORPORATE BONDS	USD FIXED INCOME	MASSACHUSETTS INSTITUTE OF TEC	0.05	7/1/2114	196,595.40	1,637.30	210,000.00	210,000.00	0.0003%
57582PWH9	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.05	8/1/2031	990,520.00	3,750.00	1,000,000.00	1,041,083.84	0.0016%
57582RG34	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.03	7/1/2041	1,304,227.80	6,976.35	1,665,000.00	1,276,062.67	0.0020%
57582RYN0	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.03	9/1/2039	1,870,956.72	29,489.78	2,214,779.01	1,796,846.94	0.0029%
576000ZJ5	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	0.02	8/15/2030	891,040.00	779.11	1,000,000.00	1,005,305.70	0.0014%
576004HB4	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2026	2,479,100.00	11,755.56	2,500,000.00	2,465,685.97	0.0039%
576004HE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2029	1,488,000.00	7,223.92	1,500,000.00	1,500,000.00	0.0023%
576004HE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2029	8,893,280.00	43,174.94	8,965,000.00	8,965,000.00	0.0139%
576004HG3	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2031	1,660,590.81	8,838.78	1,683,042.59	1,646,228.87	0.0026%
576051ZR0	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST WTR RESOURCES	0.02	8/1/2033	1,268,243.30	2,967.58	1,490,000.00	1,490,000.00	0.0020%
576051ZS8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST WTR RESOURCES	0.02	8/1/2034	868,644.45	-	1,035,000.00	870,597.06	0.0014%
57629W4S6	CORPORATE BONDS	USD FIXED INCOME	MASSMUTUAL GLOBAL FUNDING 144A	0.05	4/9/2027	10,217,280.00	201,166.67	10,000,000.00	9,997,395.85	0.0160%
57629W5B2	CORPORATE BONDS	USD FIXED INCOME	MASSMUTUAL GLOBAL FUNDING 144A	0.05	1/17/2029	4,535,847.26	26,378.61	4,450,000.00	4,449,486.92	0.0071%
57629W5B2	CORPORATE BONDS	USD FIXED INCOME	MASSMUTUAL GLOBAL FUNDING 144A	0.05	1/17/2029	1,243,535.65	7,231.89	1,220,000.00	1,219,859.32	0.0019%
57636QAP9	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	3/26/2030	159,890.16	2,408.74	167,000.00	166,807.42	0.0003%
57636QQA7	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.04	3/26/2050	552,039.03	11,023.30	665,000.00	809,659.65	0.0009%
57636QAR5	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	3/26/2027	1,568,420.46	22,733.33	1,600,000.00	1,672,951.06	0.0025%
57636QAR5	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	3/26/2027	117,631.53	1,705.00	120,000.00	119,869.81	0.0002%
577081BD3	CORPORATE BONDS	USD FIXED INCOME	MATTEL INC 144A	0.06	12/15/2027	5,407,250.35	66,354.86	5,350,000.00	5,342,847.30	0.0085%
578454AC4	CORPORATE BONDS	USD FIXED INCOME	MAYO CLINIC	0.04	11/15/2047	432,009.27	5,888.89	500,000.00	540,315.71	0.0007%
578454AF7	CORPORATE BONDS	USD FIXED INCOME	MAYO CLINIC	0.03	11/15/2061	242,009.04	3,246.60	345,000.00	345,000.00	0.0004%
579780AQ0	CORPORATE BONDS	USD FIXED INCOME	MCCORMICK & CO INC/MD	0.03	4/15/2030	4,304,197.68	45,333.33	4,800,000.00	4,314,092.36	0.0067%
579780AQ0	CORPORATE BONDS	USD FIXED INCOME	MCCORMICK & CO INC/MD	0.03	4/15/2030	1,793,415.70	18,888.89	2,000,000.00	1,827,748.25	0.0028%
58013MER1	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	5/1/2043	563,629.18	8,458.33	700,000.00	710,132.15	0.0009%
58013MFF6	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2028	1,476,578.73	23,750.00	1,500,000.00	1,474,774.83	0.0023%
58013MFM1	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.02	3/1/2030	481,319.87	5,737.50	540,000.00	477,264.26	0.0008%
58013MFN9	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.03	7/1/2025	790,216.74	4,400.00	800,000.00	791,622.90	0.0012%
58013MFO2	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	7/1/2030	2,926,883.43	18,300.00	3,050,000.00	3,160,223.35	0.0046%
58013MFR0	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2050	101,337.09	2,117.50	121,000.00	122,880.09	0.0002%
58013MFR0	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2050	1,423,744.25	29,750.00	1,700,000.00	1,766,466.29	0.0022%
58013MFR0	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2050	41,874.83	875.00	50,000.00	49,473.82	0.0001%
585055BT2	CORPORATE BONDS	USD FIXED INCOME	MEDTRONIC INC	0.04	3/15/2035	434,845.13	8,957.08	444,000.00	474,931.90	0.0007%
586054AA6	CORPORATE BONDS	USD FIXED INCOME	MEMORIAL SLOAN-KETTERING CANC	0.05	7/1/2042	998,766.90	8,333.33	1,000,000.00	1,114,934.83	0.0016%
586054AB4	CORPORATE BONDS	USD FIXED INCOME	MEMORIAL SLOAN-KETTERING CANC	0.04	7/1/2052	66,492.99	515.63	75,000.00	74,606.63	0.0001%
58768PAC8	ASSET BACKED	USD FIXED INCOME	MERCEDES-BENZ AUTO RECEIV 1 A3	0.05	8/16/2027	774,268.55	1,789.17	772,675.68	772,575.96	0.0012%
58769JAA5	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.06	11/27/2024	5,001,451.15	71,805.56	5,000,000.00	4,999,645.14	0.0078%
58769JAB3	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	11/26/2025	3,027,065.13	42,552.08	3,000,000.00	2,996,932.68	0.0047%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
58769JAG2	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	3/30/2028	2,733,213.19	54,360.00	2,700,000.00	2,697,297.16	0.0043%
58769JAL1	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	8/3/2028	961,122.48	3,462.33	940,000.00	939,109.63	0.0015%
58769JAL1	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	8/3/2028	1,318,987.23	4,751.50	1,290,000.00	1,288,778.11	0.0021%
58769JAM9	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	8/3/2033	4,463,750.24	16,011.31	4,390,000.00	4,372,268.58	0.0070%
58769JAO0	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	1/11/2027	15,149,938.35	100,000.00	15,000,000.00	14,987,968.72	0.0237%
58769JAR8	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	1/11/2029	593,335.74	3,940.63	585,000.00	584,384.62	0.0009%
58769JAR8	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	1/11/2029	1,054,819.08	7,005.56	1,040,000.00	1,038,905.99	0.0017%
58769JAR8	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	1/11/2029	1,470,661.22	9,767.36	1,450,000.00	1,448,474.69	0.0023%
58769JAT4	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	7/31/2026	12,087,231.96	48,750.00	12,000,000.00	11,997,816.41	0.0189%
58770AAB9	ASSET BACKED	USD FIXED INCOME	MERCEDES-BENZ AUTO RECEIV 1 A2	0.05	1/15/2026	22,853.89	51.71	22,857.89	22,857.50	0.0000%
58770AAB9	ASSET BACKED	USD FIXED INCOME	MERCEDES-BENZ AUTO RECEIV 1 A2	0.05	1/15/2026	22,452.06	50.80	22,455.99	22,455.61	0.0000%
58770AAD5	ASSET BACKED	USD FIXED INCOME	MERCEDES-BENZ AUTO RECEIV 1 A4	0.04	4/16/2029	6,233,242.50	11,972.22	6,250,000.00	6,100,120.08	0.0098%
587918AD5	ASSET BACKED	USD FIXED INCOME	MERCEDES-BENZ AUTO RECEIV 1 A3	0.05	4/16/2029	3,542,540.03	7,498.67	3,515,000.00	3,514,791.02	0.0056%
587918AE3	ASSET BACKED	USD FIXED INCOME	MERCEDES-BENZ AUTO RECEIV 1 A4	0.05	7/15/2031	5,290,121.20	11,070.22	5,200,000.00	5,198,406.66	0.0083%
588926AF2	ASSET BACKED	USD FIXED INCOME	MERCHANTS FLEET FUND 1A A 144A	0.06	4/20/2037	18,311,069.28	32,150.49	18,079,000.00	18,077,417.85	0.0287%
588926AF2	ASSET BACKED	USD FIXED INCOME	MERCHANTS FLEET FUND 1A A 144A	0.06	4/20/2037	13,954,859.92	24,501.88	13,778,000.00	13,776,794.25	0.0219%
58933YAZ8	CORPORATE BONDS	USD FIXED INCOME	MERCK & CO INC	0.01	6/24/2030	4,280,827.15	13,493.06	5,000,000.00	4,217,549.20	0.0067%
58933YAZ8	CORPORATE BONDS	USD FIXED INCOME	MERCK & CO INC	0.01	6/24/2030	325,342.86	1,025.47	380,000.00	323,394.53	0.0005%
58933YBE4	CORPORATE BONDS	USD FIXED INCOME	MERCK & CO INC	0.02	12/10/2031	865,272.29	4,861.69	1,005,000.00	1,006,054.56	0.0014%
58989V2D5	CORPORATE BONDS	USD FIXED INCOME	MET TOWER GLOBAL FUNDING 144A	0.01	9/14/2026	7,991,801.83	49,392.57	8,518,000.00	8,396,909.51	0.0125%
58989V2H6	CORPORATE BONDS	USD FIXED INCOME	MET TOWER GLOBAL FUNDING 144A	0.05	4/12/2029	1,237,944.98	24,325.00	1,200,000.00	1,197,721.78	0.0019%
59001ABD3	CORPORATE BONDS	USD FIXED INCOME	MERITAGE HOMES CORP 144A	0.04	4/15/2029	3,736,210.58	57,647.94	3,938,000.00	3,643,309.13	0.0059%
59156RAP3	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.06	12/15/2066	7,258,296.30	93,226.67	6,900,000.00	7,737,569.08	0.0114%
59156RBZ0	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	3/23/2030	1,511,009.55	29,754.47	1,490,000.00	1,496,771.57	0.0024%
59156RCC0	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	7/15/2052	9,629,981.50	63,888.89	10,000,000.00	9,983,475.95	0.0151%
59156RCE6	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	7/15/2033	4,188,290.76	27,472.22	4,000,000.00	3,978,011.98	0.0066%
59156RCE6	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	7/15/2033	916,188.60	6,009.55	875,000.00	879,236.43	0.0014%
59156RCE6	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	7/15/2033	3,734,908.29	24,498.35	3,567,000.00	3,547,392.18	0.0059%
591894CE8	CORPORATE BONDS	USD FIXED INCOME	FIRSTENERGY PENNSYLVANIA 144A	0.05	4/1/2028	4,067,110.96	86,666.67	4,000,000.00	3,995,899.54	0.0064%
591894CE8	CORPORATE BONDS	USD FIXED INCOME	FIRSTENERGY PENNSYLVANIA 144A	0.05	4/1/2028	2,501,273.24	53,300.00	2,460,000.00	2,453,808.97	0.0039%
592041XS1	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSONC	0.03	10/1/2029	2,755,633.20	34,553.33	2,920,000.00	2,920,000.00	0.0043%
592098X85	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSON	0.01	7/1/2027	928,850.00	2,443.33	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	413,181.20	1,365.43	460,000.00	460,000.00	0.0006%
592098Y68	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSON	0.02	7/1/2033	846,110.00	3,801.67	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	875,322.00	4,166.75	1,050,000.00	1,050,000.00	0.0014%
592173AE8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE INSURAN 144A	0.08	11/1/2025	1,135,495.55	28,600.00	1,100,000.00	1,179,059.59	0.0018%
592173AE8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE INSURAN 144A	0.08	11/1/2025	1,032,268.68	26,000.00	1,000,000.00	1,071,872.36	0.0016%
592179KD6	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	1/6/2026	10,061,670.70	76,388.89	10,000,000.00	10,000,000.00	0.0158%
592179KF1	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	1/6/2028	7,124,347.44	54,006.94	7,000,000.00	6,999,563.18	0.0112%
59217GEZ8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.03	3/21/2029	647,434.04	9,973.33	680,000.00	678,658.98	0.0010%
59217GEZ8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.03	3/21/2029	761,687.10	11,733.33	800,000.00	798,431.58	0.0012%
59217GEZ8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.03	3/21/2029	809,292.55	12,466.67	850,000.00	848,333.58	0.0013%
59217GFC8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.04	8/25/2025	4,970,660.10	3,375.00	5,000,000.00	4,999,365.33	0.0078%
59217GFP9	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	3/28/2033	2,543,191.39	54,281.00	2,480,000.00	2,477,845.53	0.0040%
59217GFQ7	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	9/12/2028	5,178,045.05	126,750.00	5,000,000.00	4,993,406.24	0.0081%
59217GFQ7	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	9/12/2028	4,121,723.86	100,893.00	3,980,000.00	3,974,751.37	0.0065%
59217GFQ7	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	9/12/2028	3,158,607.48	77,317.50	3,050,000.00	3,045,977.82	0.0050%
59217GFR5	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	1/8/2029	3,977,258.69	27,918.49	3,910,000.00	3,909,689.49	0.0062%
59217GFS3	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	1/8/2034	7,664,302.33	56,057.81	7,540,000.00	7,526,694.23	0.0120%
59259YBY4	MUNICIPAL BONDS	USD FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	0.07	11/15/2039	4,792,401.90	84,227.95	4,290,000.00	4,300,107.24	0.0075%
59261A2P1	MUNICIPAL BONDS	USD FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	0.05	11/15/2049	69,198.00	-	75,000.00	76,177.29	0.0001%
59261A2P1	MUNICIPAL BONDS	USD FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	0.05	11/15/2049	262,952.41	-	285,000.01	371,713.44	0.0004%
59333NT29	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL SPL OBLIG	0.02	10/1/2027	1,339,953.15	9,827.31	1,455,000.00	1,455,000.00	0.0021%
59333P2P2	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL AVIATION RE	0.04	10/1/2031	221,586.20	3,431.00	235,000.00	245,620.10	0.0003%
59333P3W6	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL AVIATION RE	0.04	10/1/2041	1,437,702.50	27,641.67	1,550,000.00	1,507,176.95	0.0023%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
59335KFK8	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL SEAPORT REV	0.06	11/1/2032	1,073,200.00	18,843.33	1,000,000.00	1,000,000.00	0.0017%
59447TXW8	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST FIN AUTH REVENUE	0.03	12/1/2034	1,758,875.75	15,227.25	1,975,000.00	1,975,000.00	0.0028%
59447TXW8	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST FIN AUTH REVENUE	0.03	12/1/2034	1,638,648.80	14,186.40	1,840,000.00	1,840,000.00	0.0026%
59447TXW8	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST FIN AUTH REVENUE	0.03	12/1/2034	1,277,967.95	11,063.85	1,435,000.00	1,435,000.00	0.0020%
594918AR5	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.04	11/15/2042	1,272,454.27	15,149.17	1,470,000.00	1,457,912.02	0.0020%
594918BB9	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	2/12/2025	168,421.98	242.25	170,000.00	169,749.15	0.0003%
594918BJ2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	11/3/2025	1,430,378.03	14,852.43	1,450,000.00	1,450,449.77	0.0022%
594918BJ2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	11/3/2025	384,722.37	3,994.79	390,000.00	390,004.29	0.0006%
594918BR4	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.02	8/8/2026	1,598,852.84	2,530.00	1,650,000.00	1,617,561.51	0.0025%
594918BR4	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.02	8/8/2026	2,344,984.16	3,710.67	2,420,000.00	2,404,484.33	0.0037%
594918BS2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	8/8/2036	9,145.63	22.04	10,000.00	9,971.94	0.0000%
594918BT0	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.04	8/8/2046	125,068.79	342.76	145,000.00	145,887.79	0.0002%
594918BY9	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	2/6/2027	2,854,984.90	6,645.83	2,900,000.00	2,913,217.26	0.0045%
594918BZ6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.04	2/6/2037	592,175.23	1,716.88	603,000.00	602,064.15	0.0009%
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	237,777.02	2,253.56	357,000.00	356,382.81	0.0004%
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	99,906.31	946.88	150,000.00	148,863.63	0.0002%
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	186,491.78	1,767.50	280,000.00	271,254.38	0.0003%
594918CD4	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2060	87,613.26	902.81	135,000.00	131,969.34	0.0001%
594918CE2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	3/17/2052	28,948.56	532.27	40,000.00	39,888.73	0.0000%
594918CF9	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	3/17/2062	448,388.44	8,866.20	640,000.00	618,590.28	0.0007%
595017BE3	CORPORATE BONDS	USD FIXED INCOME	MICROCHIP TECHNOLOGY INC	0.05	3/15/2029	2,895,477.30	69,319.67	2,840,000.00	2,835,415.30	0.0045%
595112BQ5	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.05	2/15/2030	748,628.14	1,554.33	750,000.00	774,176.19	0.0012%
595112BS1	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.03	4/15/2032	1,713,437.76	20,422.67	2,000,000.00	1,734,514.27	0.0027%
595112BZ5	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.06	2/9/2033	488,281.77	1,665.89	464,000.00	452,512.86	0.0008%
595112CD3	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.05	1/15/2031	922,719.98	6,095.00	900,000.00	895,584.16	0.0014%
59523UAN7	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.04	6/1/2027	2,566,999.63	23,625.00	2,625,000.00	2,545,363.52	0.0040%
59524QAA3	CORPORATE BONDS	USD FIXED INCOME	MID-ATLANTIC INTERSTATE T 144A	0.04	5/15/2028	88,778.58	1,086.50	90,000.00	89,069.85	0.0001%
595620AQ8	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.03	5/1/2027	927,897.67	9,868.33	955,000.00	925,369.33	0.0015%
595620AR6	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	8/1/2047	368,327.43	1,481.25	450,000.00	449,461.67	0.0006%
595620AT2	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	4/15/2029	5,337,644.76	75,701.00	5,490,000.00	5,329,943.30	0.0084%
595620AT2	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	4/15/2029	1,142,392.09	16,201.94	1,175,000.00	1,103,885.26	0.0018%
595620AT2	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	4/15/2029	388,899.44	5,515.56	400,000.00	399,836.85	0.0006%
595620AT2	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	4/15/2029	1,011,138.53	14,340.44	1,040,000.00	1,020,234.87	0.0016%
59562EAH8	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.06	10/15/2036	3,904,988.22	9,323.82	3,617,000.00	3,963,535.66	0.0061%
59562VAM9	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY ENERGY CO	0.06	4/1/2036	2,178,374.52	50,939.58	1,996,000.00	2,087,590.24	0.0034%
59833CAC6	CORPORATE BONDS	USD FIXED INCOME	MIDWEST CONNECTOR CAPITAL 144A	0.05	4/1/2029	1,767,366.24	34,302.08	1,780,000.00	1,850,311.29	0.0028%
599191AA1	CORPORATE BONDS	USD FIXED INCOME	MILEAGE PLUS HOLDINGS LLC 144A	0.07	6/20/2027	4,117,861.87	52,303.33	4,080,000.00	4,070,904.21	0.0065%
60412AVP5	MUNICIPAL BONDS	USD FIXED INCOME	MINNESOTA ST	0.01	8/1/2030	2,585,610.00	3,375.00	3,000,000.00	2,606,201.34	0.0041%
60412AVQ3	MUNICIPAL BONDS	USD FIXED INCOME	MINNESOTA ST	0.01	8/1/2031	4,808,782.50	6,325.00	5,750,000.00	4,835,030.57	0.0075%
604146EM8	MUNICIPAL BONDS	USD FIXED INCOME	MINNESOTA ST GEN FUND REVENUE	0.02	6/1/2028	1,893,655.00	7,982.50	2,060,000.00	2,060,000.00	0.0030%
605581QT7	MUNICIPAL BONDS	USD FIXED INCOME	MISSISSIPPI ST	0.02	10/1/2033	1,685,271.30	18,963.04	1,990,000.00	1,990,000.00	0.0026%
605581QU4	MUNICIPAL BONDS	USD FIXED INCOME	MISSISSIPPI ST	0.02	10/1/2034	1,766,109.60	21,035.44	2,115,000.00	2,115,000.00	0.0028%
605581QV2	MUNICIPAL BONDS	USD FIXED INCOME	MISSISSIPPI ST	0.02	10/1/2035	1,904,852.00	23,885.56	2,305,000.00	2,305,000.00	0.0030%
606822AR5	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.03	7/25/2027	911,943.42	3,089.78	940,000.00	974,213.62	0.0014%
606822BM5	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.03	7/18/2029	836,888.33	3,396.46	890,000.00	925,970.14	0.0013%
606822BM5	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.03	7/18/2029	3,018,439.94	12,250.16	3,210,000.00	3,210,000.00	0.0047%
606822BN3	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	2/25/2025	1,578,642.93	584.80	1,600,000.00	1,587,931.53	0.0025%
606822BR4	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.03	2/25/2030	581,700.92	275.09	645,000.00	662,768.66	0.0009%
606822BR4	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.03	2/25/2030	4,234,241.57	2,002.42	4,695,000.00	4,818,229.38	0.0066%
606822BS2	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.01	7/17/2025	2,601,147.43	4,625.08	2,680,000.00	2,680,000.00	0.0041%
606822BS2	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.01	7/17/2025	4,993,620.72	8,879.13	5,145,000.00	5,150,756.21	0.0078%
606822BX1	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	7/20/2032	1,930,475.65	5,956.26	2,265,000.00	1,815,160.25	0.0030%
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	7/20/2027	5,379,731.71	9,984.18	5,700,000.00	5,264,424.95	0.0084%
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	7/20/2027	3,109,862.45	5,771.56	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	1,229,787.79	2,282.35	1,303,000.00	1,303,000.00	0.0019%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	7/20/2027	2,453,912.71	4,554.19	2,600,000.00	2,417,679.80	0.0038%
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	7/20/2027	2,161,330.81	4,011.19	2,290,000.00	2,290,000.00	0.0034%
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	7/20/2027	8,900,152.63	16,517.69	9,430,000.00	9,375,067.83	0.0140%
606822CB8	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	10/13/2032	655,814.15	7,313.66	765,000.00	765,000.00	0.0010%
606822CB8	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	10/13/2032	797,264.26	8,891.11	930,000.00	930,000.00	0.0012%
606822CC6	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	1/19/2028	4,131,749.80	11,880.58	4,350,000.00	4,350,000.00	0.0065%
606822CC6	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	1/19/2028	4,616,161.84	13,273.47	4,860,000.00	4,700,901.38	0.0072%
606822CC6	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	1/19/2028	2,602,527.46	7,483.40	2,740,000.00	2,652,843.46	0.0041%
606822CE2	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.04	4/19/2028	325,993.00	4,936.80	330,000.00	330,000.00	0.0005%
606822CE2	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.04	4/19/2028	602,593.13	9,125.60	610,000.00	610,000.00	0.0009%
606822CF9	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.04	4/17/2026	317,290.15	4,570.29	320,000.00	320,000.00	0.0005%
606822DF8	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.05	4/17/2035	3,315,069.37	64,831.66	3,210,000.00	3,210,000.00	0.0052%
60687YDE6	CORPORATE BONDS	NON-USD FIXED INCOME	mizuho financial group inc	0.06	5/26/2035	915,623.90	12,682.93	880,000.00	880,000.00	0.0014%
606940AC8	ASSET BACKED	USD FIXED INCOME	mmaf equipment finan b a3 144a	0.06	7/10/2028	2,336,818.26	8,002.07	2,334,098.34	2,334,008.92	0.0037%
606940AD6	ASSET BACKED	USD FIXED INCOME	mmaf equipment finan b a4 144a	0.06	10/9/2048	4,026,415.60	13,860.00	4,000,000.00	4,111,732.74	0.0063%
60700MAD0	ASSET BACKED	USD FIXED INCOME	mmaf equipment finan a a4 144a	0.01	8/9/2030	926,932.70	855.56	1,000,000.00	929,926.06	0.0015%
60700MAD0	ASSET BACKED	USD FIXED INCOME	mmaf equipment finan a a4 144a	0.01	8/9/2030	982,548.66	906.89	1,060,000.00	945,796.20	0.0015%
609935AA9	CORPORATE BONDS	USD FIXED INCOME	monongahela power co 144a	0.06	2/15/2034	5,277,156.20	13,000.00	5,000,000.00	4,991,714.33	0.0083%
609935AA9	CORPORATE BONDS	USD FIXED INCOME	monongahela power co 144a	0.06	2/15/2034	1,472,326.58	3,627.00	1,395,000.00	1,392,688.30	0.0023%
609935AA9	CORPORATE BONDS	USD FIXED INCOME	monongahela power co 144a	0.06	2/15/2034	1,804,787.42	4,446.00	1,710,000.00	1,707,166.29	0.0028%
610202BR3	CORPORATE BONDS	USD FIXED INCOME	monongahela power co 144a	0.04	5/15/2027	5,033,840.53	53,936.33	5,160,000.00	4,945,972.91	0.0079%
61334PDE0	MUNICIPAL BONDS	USD FIXED INCOME	montgomery cnty md	0.01	11/1/2028	2,237,600.00	10,416.67	2,500,000.00	2,154,874.57	0.0035%
61334PDH3	MUNICIPAL BONDS	USD FIXED INCOME	montgomery cnty md	0.02	11/1/2031	4,199,400.00	25,833.33	5,000,000.00	4,316,939.27	0.0066%
61334PDH3	MUNICIPAL BONDS	USD FIXED INCOME	montgomery cnty md	0.02	11/1/2031	4,287,587.40	26,375.83	5,105,000.00	4,407,595.02	0.0067%
61690FAP8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley bank of c22 a3	0.04	4/15/2048	462,746.50	1,424.40	480,000.00	491,515.58	0.0007%
61690QAD1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley bank of c23 a3	0.03	7/15/2050	2,961,686.88	8,618.30	2,996,802.21	2,893,119.87	0.0046%
61690QAD1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley bank of c23 a3	0.03	7/15/2050	3,227,225.47	9,391.00	3,265,489.16	3,120,492.10	0.0051%
61690U4T4	CORPORATE BONDS	USD FIXED INCOME	morgan stanley bank na	0.05	4/21/2026	3,011,817.12	51,501.67	3,000,000.00	2,971,702.68	0.0047%
61690U7U8	CORPORATE BONDS	USD FIXED INCOME	morgan stanley bank na	0.05	7/16/2025	15,112,827.90	102,731.25	15,000,000.00	14,987,637.34	0.0237%
61690U7W4	CORPORATE BONDS	USD FIXED INCOME	morgan stanley bank na	0.06	10/30/2026	25,757,182.75	494,251.39	25,000,000.00	25,000,000.00	0.0404%
61690U8A1	CORPORATE BONDS	USD FIXED INCOME	morgan stanley bank na	0.05	1/14/2028	1,949,975.99	12,243.82	1,935,000.00	1,930,424.25	0.0031%
61690U8E3	CORPORATE BONDS	USD FIXED INCOME	morgan stanley bank na	0.05	7/14/2028	10,124,066.30	57,960.00	10,000,000.00	10,000,000.00	0.0159%
61690VAY4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley bank of c26 a4	0.03	10/15/2048	1,507,261.35	4,132.75	1,525,000.00	1,468,557.22	0.0024%
61690VAZ1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley bank of c26 a5	0.04	10/15/2048	1,126,099.21	3,383.88	1,150,000.00	1,104,857.96	0.0018%
61690YBU5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital bnk2 a4	0.03	11/15/2049	5,574,999.81	14,942.64	5,881,000.00	5,893,491.11	0.0087%
61690YBV3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital bnk2 xa	0.01	11/15/2049	80,824.01	4,806.87	5,340,522.79	407,314.34	0.0001%
61691ABL6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital uhs8 a4	0.04	12/15/2048	1,486,498.59	4,824.73	1,520,000.00	1,663,212.96	0.0023%
61691GAR1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley bank of c32 a3	0.03	12/15/2049	2,400,089.20	7,107.74	2,465,824.13	2,486,901.60	0.0038%
61691GAR1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley bank of c32 a3	0.03	12/15/2049	4,472,473.92	13,245.00	4,594,968.42	4,331,848.93	0.0070%
61691GAS9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley bank of c32 a4	0.04	12/15/2049	714,382.22	2,278.50	735,000.00	753,931.85	0.0011%
61691GAS9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley bank of c32 a4	0.04	12/15/2049	7,306,137.63	23,302.70	7,517,000.00	7,626,990.72	0.0115%
61691NAE5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital hr2 a4	0.04	12/15/2050	479,995.45	1,494.58	500,000.00	548,538.59	0.0008%
61691NAE5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital hr2 a4	0.04	12/15/2050	1,439,986.35	4,483.75	1,500,000.00	1,539,399.56	0.0023%
61691NAE5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital hr2 a4	0.04	12/15/2050	1,975,661.27	6,151.71	2,058,000.00	2,004,280.18	0.0031%
61691NAE5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital hr2 a4	0.04	12/15/2050	1,198,178.08	3,730.82	1,248,114.00	1,280,897.44	0.0019%
61691NAE5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital hr2 a4	0.04	12/15/2050	2,217,578.98	6,904.98	2,310,000.00	2,539,014.55	0.0035%
61691RAD8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital i h4 a3	0.04	12/15/2051	904,173.01	3,130.52	929,166.67	937,538.35	0.0014%
61691RAD8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital i h4 a3	0.04	12/15/2051	5,108,577.53	17,687.42	5,249,791.68	5,116,617.02	0.0080%
61691RAE6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital i h4 a4	0.04	12/15/2051	389,939.12	1,436.67	400,000.00	410,900.33	0.0006%
61691UBE8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital i l3 a4	0.03	11/15/2052	2,776,632.30	7,817.50	3,000,000.00	3,080,997.05	0.0044%
61691UBF5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital i l3 xa	0.01	11/15/2052	1,160,854.98	26,592.08	43,842,742.57	2,048,278.18	0.0018%
61692BBP4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital hr8 a4	0.02	7/15/2053	4,865,700.84	9,604.61	5,647,000.00	5,800,432.00	0.0076%
61692CBE7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital i l6 a4	0.02	6/15/2054	4,254,489.36	10,083.54	4,951,000.00	5,047,085.22	0.0067%
61692CBK3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	morgan stanley capital i l6 xa	0.01	6/15/2054	1,033,835.73	22,438.24	20,478,766.91	1,816,034.55	0.0016%
6174467X1	CORPORATE BONDS	USD FIXED INCOME	morgan stanley	0.05	11/24/2025	7,008,686.02	94,305.56	7,000,000.00	7,279,800.56	0.0110%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
6174467Y9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	9/8/2026	701,281.92	14,737.44	705,000.00	713,847.68	0.0011%
6174468C6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/23/2025	4,966,558.55	21,111.11	5,000,000.00	4,948,873.16	0.0078%
6174468G7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/23/2030	1,266,974.14	5,963.39	1,275,000.00	1,275,000.00	0.0020%
6174468G7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/23/2030	2,444,514.82	11,505.83	2,460,000.00	2,460,398.33	0.0038%
6174468G7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/23/2030	934,082.90	4,396.54	940,000.00	940,000.00	0.0015%
6174468L6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/22/2031	7,695,487.84	24,853.29	8,500,000.00	8,071,953.23	0.0121%
6174468L6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/22/2031	1,810,703.02	5,847.83	2,000,000.00	1,837,536.04	0.0028%
6174468N2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	3/24/2051	159,606.03	3,661.37	150,000.00	182,306.75	0.0003%
6174468P7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/1/2031	3,216,518.17	51,160.75	3,390,000.00	3,508,541.97	0.0050%
6174468P7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/1/2031	1,385,285.11	22,033.83	1,460,000.00	1,460,000.00	0.0022%
6174468Q5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	4/28/2026	5,779,480.64	44,069.06	5,895,000.00	5,693,308.08	0.0091%
6174468X0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	4/28/2032	1,001,531.70	7,904.80	1,200,000.00	1,002,623.71	0.0016%
61744CFA9	ASSET BACKED	USD FIXED INCOME	MORGAN STANLEY ABS CAPI HE6 A2	0.06	8/25/2034	5,048,816.38	6,452.69	5,455,709.17	5,375,146.17	0.0079%
61744YAK4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2028	6,362,164.12	25,461.69	6,545,000.00	6,912,811.17	0.0100%
61744YAK4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2028	160,390.69	641.89	165,000.00	162,831.12	0.0003%
61744YAK4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2028	4,849,631.29	19,408.46	4,989,000.00	4,602,575.67	0.0076%
61744YAL2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2038	1,363,513.11	6,581.93	1,530,000.00	1,652,336.18	0.0021%
61744YAL2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2038	3,667,226.44	17,702.39	4,115,000.00	4,707,533.29	0.0057%
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	6,342,779.37	25,199.06	6,500,000.00	6,223,876.06	0.0099%
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	1,268,555.87	5,039.81	1,300,000.00	1,272,112.73	0.0020%
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	2,102,875.31	8,354.46	2,155,000.00	2,155,000.00	0.0033%
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	2,429,772.40	9,653.18	2,490,000.00	2,669,033.26	0.0038%
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	2,439,530.53	9,691.94	2,500,000.00	2,679,878.82	0.0038%
61746BDZ6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/27/2026	8,593,787.27	31,792.01	8,687,000.00	8,554,180.74	0.0135%
61746BEF9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/20/2027	4,921,640.35	20,642.36	5,000,000.00	4,721,322.58	0.0077%
61747C582	MONEY MARKET	CASH AND CASH EQUIVALENTS	MSILF TREASURY PORT-INST	0.00	9/1/2024	1,000,000.00	4,347.29	1,000,000.00	1,000,000.00	0.0016%
61747YEC5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	7/20/2027	2,395,453.88	4,373.88	2,540,000.00	2,436,950.93	0.0038%
61747YEC5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	7/20/2027	509,269.72	929.88	540,000.00	493,383.21	0.0008%
61747YED3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	7/21/2032	3,621,936.00	10,647.69	4,280,000.00	4,234,315.64	0.0057%
61747YED3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	7/21/2032	4,315,858.32	12,687.67	5,100,000.00	4,425,290.53	0.0068%
61747YED3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	7/21/2032	3,338,443.35	9,814.28	3,945,000.00	3,219,752.15	0.0052%
61747YEF8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	9/16/2036	6,409,514.38	88,518.38	7,775,000.00	6,673,584.11	0.0100%
61747YEG6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.01	10/21/2025	3,956,046.93	16,729.27	3,980,000.00	3,978,740.46	0.0062%
61747YEH4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	10/20/2032	21,009,495.05	223,862.63	24,500,000.00	23,403,078.66	0.0329%
61747YEH4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	10/20/2032	4,785,019.69	50,985.86	5,580,000.00	4,688,305.12	0.0075%
61747YEH4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	10/20/2032	2,315,332.11	24,670.58	2,700,000.00	2,172,375.87	0.0036%
61747YEH4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	10/20/2032	1,646,458.39	17,543.52	1,920,000.00	1,688,367.17	0.0026%
61747YEK7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	1/21/2028	628,191.02	1,815.00	660,000.00	660,000.00	0.0010%
61747YEK7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	1/21/2028	1,941,681.34	5,610.00	2,040,000.00	2,041,380.26	0.0030%
61747YEK7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	1/21/2028	7,011,944.34	20,259.25	7,367,000.00	7,336,508.27	0.0110%
61747YEL5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/21/2033	989,396.25	3,678.75	1,125,000.00	1,027,005.89	0.0016%
61747YEL5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/21/2033	2,035,957.61	7,570.05	2,315,000.00	2,136,859.86	0.0032%
61747YEL5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/21/2033	3,517,853.32	13,080.00	4,000,000.00	3,634,848.08	0.0055%
61747YER2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/20/2028	1,570,782.63	24,281.76	1,585,000.00	1,585,000.00	0.0025%
61747YER2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/20/2028	802,734.34	12,408.98	810,000.00	810,000.00	0.0013%
61747YER2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/20/2028	2,477,575.13	38,299.31	2,500,000.00	2,482,494.80	0.0039%
61747YES0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/20/2037	1,358,793.50	26,407.02	1,370,000.00	1,379,380.89	0.0021%
61747YES0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/20/2037	1,487,730.11	28,912.79	1,500,000.00	1,417,376.69	0.0023%
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	4,015,276.08	22,411.31	4,025,000.00	3,853,962.87	0.0063%
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	1,995,168.24	11,136.06	2,000,000.00	1,856,319.54	0.0031%
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	1,660,977.56	9,270.77	1,665,000.00	1,665,000.00	0.0026%
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	458,888.70	2,561.29	460,000.00	460,000.00	0.0007%
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	409,009.49	2,282.89	410,000.00	410,000.00	0.0006%
61747YEV3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	10/18/2028	3,779,250.40	83,620.50	3,595,000.00	3,685,945.52	0.0059%
61747YEV7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	10/18/2033	1,691,220.18	36,199.61	1,545,000.00	1,677,433.02	0.0027%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
61747YFA8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	2/1/2029	3,676,320.75	15,424.50	3,613,000.00	3,622,650.43	0.0058%
61747YFB6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	1/19/2038	7,171,461.30	48,054.88	6,925,000.00	6,862,976.17	0.0112%
61747YFD2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/20/2029	5,705,460.15	105,230.84	5,600,000.00	5,504,620.72	0.0089%
61747YFD2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/20/2029	4,569,462.28	84,278.63	4,485,000.00	4,485,000.00	0.0072%
61747YFD2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/20/2029	1,762,579.65	32,508.81	1,730,000.00	1,730,000.00	0.0028%
61747YFE0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/21/2034	3,147,195.19	58,676.04	3,095,000.00	3,050,163.62	0.0049%
61747YFE0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/21/2034	9,812,741.07	182,947.92	9,650,000.00	9,157,887.88	0.0154%
61747YFE0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/21/2034	2,481,149.04	46,258.33	2,440,000.00	2,440,000.00	0.0039%
61747YFF7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2029	2,061,394.14	11,806.17	2,000,000.00	1,994,380.35	0.0032%
61747YFF7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2029	700,874.01	4,014.10	680,000.00	680,000.00	0.0011%
61747YFF7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2029	3,047,771.24	17,455.42	2,957,000.00	2,957,000.00	0.0048%
61747YFG5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/21/2034	3,101,390.38	17,739.64	3,019,000.00	3,019,000.00	0.0049%
61747YFJ9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.07	11/1/2034	3,641,766.99	72,123.85	3,265,000.00	3,497,490.75	0.0057%
61747YFK6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	1/16/2030	2,086,897.29	13,223.48	2,045,000.00	2,030,848.15	0.0033%
61747YFK6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	1/16/2030	40,819.51	258.65	40,000.00	40,000.00	0.0001%
61747YFK6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	1/16/2030	1,530,731.51	9,699.38	1,500,000.00	1,500,000.00	0.0024%
61747YFL4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	1/18/2035	973,748.38	6,169.75	945,000.00	945,000.00	0.0015%
61747YFM2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	2/7/2039	3,452,645.81	13,250.66	3,345,000.00	3,323,467.76	0.0054%
61747YFP5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	4/13/2028	2,052,854.08	41,448.00	2,000,000.00	2,000,000.00	0.0032%
61747YFR1	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	4/19/2035	2,046,801.57	41,370.95	1,935,000.00	1,935,000.00	0.0032%
61747YFS9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/19/2030	1,306,905.47	7,558.80	1,285,000.00	1,285,501.69	0.0020%
61747YFS9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/19/2030	793,296.71	4,588.22	780,000.00	780,000.00	0.0012%
61747YFT7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/19/2035	2,645,679.61	16,075.27	2,590,000.00	2,593,124.15	0.0041%
61747YFT7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/19/2035	2,037,888.35	12,382.30	1,995,000.00	2,026,107.74	0.0032%
61747YFT7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/19/2035	429,029.13	2,606.80	420,000.00	431,999.19	0.0007%
61761J3R8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/27/2026	9,748,766.60	29,513.89	10,000,000.00	9,613,152.10	0.0153%
61761JVL0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	10/23/2024	598,561.73	7,893.33	600,000.00	600,293.37	0.0009%
61761JVL0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	10/23/2024	14,964,122.40	197,333.33	15,000,000.00	14,954,829.17	0.0235%
61764PBU5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C19 A4	0.04	12/15/2047	1,812,410.08	5,352.19	1,821,505.22	1,802,870.81	0.0028%
61764PBU5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C19 A4	0.04	12/15/2047	1,944,310.55	5,741.70	1,954,067.60	1,934,077.06	0.0030%
61765DAT5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY CAPITAL MS1 A3	0.04	5/15/2048	1,625,861.08	4,815.27	1,646,245.88	1,659,729.14	0.0025%
61765DAU2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY CAPITAL MS1 A4	0.04	5/15/2048	954,023.81	3,054.69	970,000.00	1,055,299.87	0.0015%
61765DAU2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY CAPITAL MS1 A4	0.04	5/15/2048	970,461.54	3,107.32	986,713.00	1,009,717.00	0.0015%
61765LAT7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C24 A3	0.03	5/15/2048	1,702,292.09	5,000.25	1,724,720.88	1,738,821.32	0.0027%
61765LAU4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C24 A4	0.04	5/15/2048	766,902.24	2,425.80	780,000.00	853,380.01	0.0012%
61765LAU4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C24 A4	0.04	5/15/2048	786,566.40	2,488.00	800,000.00	871,462.84	0.0012%
61765TAE3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C25 A4	0.03	10/15/2048	2,287,906.02	6,533.25	2,325,000.00	2,215,251.17	0.0036%
61765TAF0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C25 A5	0.04	10/15/2048	7,744,249.13	23,930.42	7,900,000.00	7,778,320.31	0.0121%
61766CAE9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY CAPITAL UBS9 A4	0.04	3/15/2049	950,868.63	2,932.11	979,000.00	914,702.82	0.0015%
61766CAG6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY CAPITAL UBS9 AS	0.04	3/15/2049	960,942.10	3,252.50	1,000,000.00	1,047,464.96	0.0015%
61766EBD6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C29 A3	0.03	5/15/2049	1,919,849.14	5,022.33	1,970,828.97	1,987,205.55	0.0030%
61766EBE4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C29 A4	0.03	5/15/2049	3,053,561.63	8,730.90	3,151,000.00	3,229,991.78	0.0048%
61766EBE4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C29 A4	0.03	5/15/2049	416,703.11	1,191.46	430,000.00	440,779.47	0.0007%
61766RAY2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C31 A4	0.03	11/15/2049	3,495,575.50	8,619.69	3,642,121.74	3,362,136.40	0.0055%
61767EAC8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C34 ASB	0.03	11/15/2052	222,114.02	634.41	226,980.30	236,027.81	0.0003%
61767EAD6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C34 A3	0.03	11/15/2052	3,451,901.78	9,841.65	3,605,000.00	3,450,214.28	0.0054%
61767EAE4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C34 A4	0.04	11/15/2052	954,046.20	2,946.67	1,000,000.00	905,677.89	0.0015%
61767EAE4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY BANK OF C34 A4	0.04	11/15/2052	1,337,005.11	4,129.47	1,401,405.00	1,438,576.40	0.0021%
61767FAZ4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY CAPITAL UB11 A3	0.03	8/15/2049	3,288,961.19	7,208.52	3,417,712.22	3,350,300.46	0.0052%
61767YAZ3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY CAPITAL I H3 A5	0.04	7/15/2051	4,471,334.83	15,910.89	4,571,000.00	5,179,658.68	0.0070%
61767YAZ3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY CAPITAL I H3 A5	0.04	7/15/2051	2,135,402.30	7,598.66	2,183,000.00	2,305,400.65	0.0033%
61767YAZ3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY CAPITAL I H3 A5	0.04	7/15/2051	4,284,499.36	15,246.05	4,380,000.00	4,993,425.82	0.0067%
61772LBL4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY RESID 2 A9 144A	0.03	5/25/2051	192,552.62	488.76	234,603.98	185,059.80	0.0003%
61772NBN6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY RESID 5 A9 144A	0.03	8/25/2051	227,360.58	577.53	277,216.26	279,591.37	0.0004%
61772QAT7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY RESID 6 A9 144A	0.03	9/25/2051	190,336.58	483.49	232,073.63	231,735.01	0.0003%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
61772TBH6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY CAPITAL I L7 A5	0.03	10/15/2054	2,971,487.26	7,410.98	3,455,000.00	2,888,397.16	0.0047%
61774LBF5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY CAPITAL I L8 A5	0.04	4/15/2055	3,929,060.40	13,881.78	4,250,000.00	3,880,078.24	0.0062%
61776QAA4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY RESID 3 A1 144A	0.06	7/25/2054	1,022,979.36	5,089.78	1,017,956.20	1,015,413.30	0.0016%
617939AA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MORGAN STANLEY RE INV2 A1 144A	0.07	2/25/2054	3,302,104.35	17,628.18	3,254,433.41	3,262,538.81	0.0052%
620076BT5	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.02	11/15/2030	1,743,703.18	13,544.44	2,000,000.00	1,715,062.64	0.0027%
620076BU2	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.03	5/24/2031	282,946.65	2,371.11	320,000.00	320,000.00	0.0004%
620076BY4	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.05	4/15/2029	692,945.96	14,733.33	680,000.00	678,565.84	0.0011%
620076BY4	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.05	4/15/2029	489,138.32	10,400.00	480,000.00	478,987.65	0.0008%
62475WAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	MTN COMMERCIAL MOR LPFL A 144A	0.07	3/15/2039	495,937.50	1,590.66	500,000.00	490,443.08	0.0008%
62829D2A7	CORPORATE BONDS	USD FIXED INCOME	MUTUAL OF OMAHA COS GLOBA 144A	0.06	7/27/2026	5,087,146.50	25,777.78	5,000,000.00	4,997,533.76	0.0080%
62829D2B5	CORPORATE BONDS	USD FIXED INCOME	MUTUAL OF OMAHA COS GLOBA 144A	0.05	12/12/2028	2,790,785.18	32,410.85	2,710,000.00	2,708,065.94	0.0044%
62829D2B5	CORPORATE BONDS	USD FIXED INCOME	MUTUAL OF OMAHA COS GLOBA 144A	0.05	12/12/2028	1,925,744.76	22,364.68	1,870,000.00	1,868,665.43	0.0030%
62847RAA5	ASSET BACKED	USD FIXED INCOME	MVW 2024-1 LLC 1A A 144A	0.05	2/20/2043	5,537,067.05	8,855.69	5,447,792.97	5,447,499.12	0.0087%
62847RAA5	ASSET BACKED	USD FIXED INCOME	MVW 2024-1 LLC 1A A 144A	0.05	2/20/2043	11,996,978.60	19,187.33	11,803,551.44	11,802,914.03	0.0188%
62847RAA5	ASSET BACKED	USD FIXED INCOME	MVW 2024-1 LLC 1A A 144A	0.05	2/20/2043	8,997,733.95	14,390.50	8,852,663.58	8,852,185.54	0.0141%
628530BC0	CORPORATE BONDS	USD FIXED INCOME	MYLAN INC	0.05	11/29/2043	1,963,547.48	30,015.00	2,175,000.00	2,575,183.36	0.0031%
629377CL4	CORPORATE BONDS	USD FIXED INCOME	NRG ENERGY INC 144A	0.04	6/15/2029	1,240,956.57	12,024.89	1,280,000.00	1,212,876.68	0.0019%
62954HBB3	CORPORATE BONDS	NON-USD FIXED INCOME	NXP BV / NXP FUNDING LLC / NXP	0.05	1/15/2033	4,731,004.81	30,213.06	4,729,000.00	4,601,916.49	0.0074%
62956HAA4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	NYC TRUST 2024-3EL 3ELV A 144A	0.07	8/15/2029	1,049,999.90	3,633.38	1,050,000.00	1,047,403.94	0.0016%
63111XAJ0	CORPORATE BONDS	USD FIXED INCOME	NASDAQ INC	0.06	2/15/2034	272,887.01	646.27	262,000.00	261,935.82	0.0004%
63253QAB0	CORPORATE BONDS	NON-USD FIXED INCOME	NATIONAL AUSTRALIA BANK LTD/NE	0.05	1/12/2028	5,092,585.70	33,646.67	5,000,000.00	5,000,000.00	0.0080%
636274AE2	CORPORATE BONDS	NON-USD FIXED INCOME	NATIONAL GRID PLC	0.06	6/12/2033	2,252,202.23	27,407.18	2,150,000.00	2,202,206.48	0.0035%
636274AE2	CORPORATE BONDS	NON-USD FIXED INCOME	NATIONAL GRID PLC	0.06	6/12/2033	3,676,851.08	44,743.82	3,510,000.00	3,510,000.00	0.0058%
636274AE2	CORPORATE BONDS	NON-USD FIXED INCOME	NATIONAL GRID PLC	0.06	6/12/2033	3,177,176.45	38,663.25	3,033,000.00	3,033,000.00	0.0050%
636792AB9	CORPORATE BONDS	USD FIXED INCOME	NATIONAL LIFE INSURANCE C 144A	0.05	7/19/2068	1,252,658.84	8,881.25	1,450,000.00	1,641,604.72	0.0020%
637417AH9	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	11/15/2025	1,681,925.65	20,022.22	1,700,000.00	1,694,307.19	0.0026%
637417AJ5	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	12/15/2026	1,738,868.93	13,490.00	1,775,000.00	1,749,949.85	0.0027%
637417AK2	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	10/15/2027	1,450,529.57	19,767.22	1,495,000.00	1,437,862.76	0.0023%
637417AL0	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	10/15/2028	2,960,820.06	48,733.33	3,000,000.00	2,891,856.81	0.0046%
637417AL0	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	10/15/2028	424,384.21	6,985.11	430,000.00	428,606.22	0.0007%
637417AQ9	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	4/15/2051	101,212.45	1,851.11	140,000.00	137,565.35	0.0002%
637417AS5	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.06	10/15/2033	740,296.75	15,232.00	720,000.00	704,595.96	0.0012%
637432NP6	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.03	2/7/2028	5,757,774.43	13,445.87	5,932,000.00	5,506,255.27	0.0090%
637432PA7	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.06	1/15/2033	2,670,268.43	18,527.78	2,500,000.00	2,693,055.38	0.0042%
637432PA7	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.06	1/15/2033	2,136,214.74	14,822.22	2,000,000.00	2,154,444.37	0.0033%
63743HFF4	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.05	10/30/2025	2,472,208.49	44,879.24	2,450,000.00	2,466,940.69	0.0039%
63743HFF4	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.05	10/30/2025	5,045,549.30	91,590.28	5,000,000.00	5,007,885.30	0.0079%
63743HFF0	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.04	3/13/2026	6,997,556.65	145,366.67	7,000,000.00	6,998,536.10	0.0110%
63743HFK3	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.06	11/13/2026	7,164,617.81	117,600.00	7,000,000.00	6,998,222.99	0.0112%
63743HFN7	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.05	2/7/2029	3,055,127.70	9,700.00	3,000,000.00	2,999,167.38	0.0048%
63743HFR8	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.05	5/6/2027	15,283,946.25	235,875.00	16,500,000.00	14,991,663.30	0.0240%
63743HFS6	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.05	6/15/2029	9,705,119.21	149,375.32	9,407,000.00	9,387,110.47	0.0152%
637639AB1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	NATIONAL SECURITIES CLEAR 144A	0.02	4/23/2025	332,786.41	1,813.33	340,000.00	332,753.44	0.0005%
637639AJ4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	NATIONAL SECURITIES CLEAR 144A	0.05	5/30/2025	2,002,511.86	26,036.11	2,000,000.00	1,999,715.62	0.0031%
637639AM7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	NATIONAL SECURITIES CLEAR 144A	0.05	6/26/2029	3,280,016.96	28,311.11	3,200,000.00	3,194,428.98	0.0051%
638671AN7	CORPORATE BONDS	USD FIXED INCOME	NATIONWIDE MUTUAL INSURAN 144A	0.04	4/30/2050	4,240,273.95	78,221.46	5,350,000.00	4,200,149.20	0.0066%
63902HAL3	CORPORATE BONDS	USD FIXED INCOME	NATURE CONSERVANCY/THE	0.01	7/1/2028	22,046.25	54.33	25,000.00	25,000.00	0.0000%
639057AC2	CORPORATE BONDS	NON-USD FIXED INCOME	NATWEST GROUP PLC	0.02	6/14/2027	596,088.40	2,212.60	630,000.00	630,000.00	0.0009%
639057AL2	CORPORATE BONDS	NON-USD FIXED INCOME	NATWEST GROUP PLC	0.06	3/1/2028	3,421,002.81	94,695.43	3,355,000.00	3,355,000.00	0.0054%
639057AN8	CORPORATE BONDS	NON-USD FIXED INCOME	NATWEST GROUP PLC	0.06	3/1/2035	2,815,391.34	78,723.65	2,695,000.00	2,695,000.00	0.0044%
63938EAC8	ASSET BACKED	USD FIXED INCOME	NAVIENT STUDENT LOAN TRUS 1 A3	0.06	6/25/2031	776,092.13	920.26	792,348.50	792,348.51	0.0012%
63940TAC1	ASSET BACKED	USD FIXED INCOME	NAVIENT STUDENT LOA 3A A3 144A	0.06	3/25/2067	7,428,847.06	9,090.44	7,464,514.00	7,309,212.71	0.0116%
63942GAA1	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC FA A 144A	0.01	2/18/2070	5,299,870.07	2,998.53	6,078,092.64	6,077,030.78	0.0083%
63942JAA5	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC CA A 144A	0.01	10/15/2069	6,847,626.64	3,594.16	7,629,116.74	7,306,434.94	0.0107%
63942JAA5	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC CA A 144A	0.01	10/15/2069	1,276,351.66	669.93	1,422,016.17	1,425,178.41	0.0020%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
63942JAA5	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC CA A 144A	0.01	10/15/2069	1,871,982.43	982.56	2,085,623.71	2,040,568.59	0.0029%
63943CAA9	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUCA A A 144A	0.06	10/15/2072	19,259,864.77	47,443.18	18,859,919.43	18,857,404.90	0.0302%
63943CAA9	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUCA A A 144A	0.06	10/15/2072	13,069,193.95	32,193.58	12,797,802.47	12,796,096.16	0.0205%
64031QBK6	ASSET BACKED	USD FIXED INCOME	NELNET STUDENT LOAN TRUST 4 A5	0.06	1/25/2037	154,711.92	948.93	155,514.21	154,264.41	0.0002%
641062BG8	CORPORATE BONDS	USD FIXED INCOME	NESTLE HOLDINGS INC 144A	0.05	3/14/2030	3,008,017.56	66,935.69	2,915,000.00	3,011,183.53	0.0047%
641062BK9	CORPORATE BONDS	USD FIXED INCOME	NESTLE HOLDINGS INC 144A	0.05	3/13/2026	10,143,084.60	245,000.00	10,000,000.00	9,998,311.09	0.0159%
64110LAT3	CORPORATE BONDS	USD FIXED INCOME	NETFLIX INC	0.06	11/15/2028	3,249,232.56	53,106.74	3,070,000.00	3,178,615.01	0.0051%
64110LAV8	CORPORATE BONDS	USD FIXED INCOME	NETFLIX INC 144A	0.05	6/15/2030	2,229,150.93	22,435.83	2,180,000.00	2,187,654.17	0.0035%
64110LAZ9	CORPORATE BONDS	USD FIXED INCOME	NETFLIX INC	0.05	8/15/2034	6,657,936.29	26,541.67	6,500,000.00	6,475,077.49	0.0104%
641423CC0	CORPORATE BONDS	USD FIXED INCOME	NEVADA POWER CO	0.04	5/1/2029	2,646,542.78	33,670.00	2,730,000.00	2,724,863.72	0.0041%
641423CD8	CORPORATE BONDS	USD FIXED INCOME	NEVADA POWER CO	0.02	5/1/2030	891,006.10	8,000.00	1,000,000.00	862,349.75	0.0014%
64352VHW4	ASSET BACKED	USD FIXED INCOME	NEW CENTURY HOME EQUITY L 3 M2	0.06	11/25/2034	1,732.81	2.05	1,654.23	1,657.85	0.0000%
64577B8D9	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST ECON DEV AUTH RE	0.03	6/15/2027	2,879,436.00	21,610.39	2,950,000.00	2,829,450.74	0.0045%
645913AA2	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST ECON DEV AUTH LE	0.07	2/15/2029	1,251,845.84	3,834.60	1,162,000.00	1,332,893.57	0.0020%
646039YB7	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST	0.03	6/1/2032	908,300.00	7,125.00	1,000,000.00	1,004,898.89	0.0014%
646139W35	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.07	1/1/2040	140,441.45	1,421.02	115,000.00	131,566.47	0.0002%
646139X83	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.07	1/1/2041	978,986.25	9,765.25	825,000.00	1,017,748.30	0.0015%
646140DS9	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.02	1/1/2029	2,267,976.70	7,180.33	2,515,000.00	2,515,000.00	0.0036%
64829WAF1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	NEW RESIDENTIAL M INV1 A6 144A	0.03	6/25/2051	1,249,658.68	2,913.27	1,398,368.92	1,432,021.08	0.0020%
64831QAA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	NEW RESIDENTIAL M NQM3 A1 144A	0.04	4/25/2062	1,398,200.75	4,812.15	1,480,662.70	1,446,766.75	0.0022%
64831TAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	NEW RESIDENTIAL M NQM3 A1 144A	0.01	11/27/2056	800,424.23	898.85	932,964.42	932,964.75	0.0013%
64952WDS9	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.01	8/7/2030	971,460.93	932.80	1,166,000.00	1,061,941.73	0.0015%
64952WDS9	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.01	8/7/2030	1,894,598.77	1,819.20	2,274,000.00	2,071,058.09	0.0030%
64952WEE9	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.06	6/9/2026	3,808,735.10	52,404.52	3,800,000.00	3,800,125.03	0.0060%
64952WEG4	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.02	8/1/2031	5,796,366.49	10,699.17	6,940,000.00	5,739,019.17	0.0091%
64952WEY5	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/9/2028	5,073,678.10	35,027.78	5,000,000.00	4,998,022.09	0.0080%
64952WEY5	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/9/2028	2,110,650.09	14,571.56	2,080,000.00	2,079,177.18	0.0033%
64952WEY5	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/9/2028	233,389.19	1,611.28	230,000.00	229,909.03	0.0004%
64952WEZ2	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/28/2033	1,186,326.24	5,025.85	1,205,000.00	1,203,085.56	0.0019%
64952WEZ2	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/28/2033	1,969,006.20	8,341.67	2,000,000.00	1,996,822.50	0.0031%
64952WEZ2	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/28/2033	3,590,482.81	15,211.03	3,647,000.00	3,647,781.17	0.0056%
64952WFD0	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	6/13/2028	1,509,162.56	15,712.67	1,480,000.00	1,478,943.97	0.0024%
64952WFE8	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/9/2034	7,244,694.46	51,494.44	7,130,000.00	7,129,458.79	0.0114%
64953BBF4	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	9/18/2026	15,313,084.35	370,145.83	15,000,000.00	14,998,053.27	0.0240%
64966HYM6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.06	3/1/2036	465,680.55	12,980.40	435,000.00	466,116.37	0.0007%
64966MYR4	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.04	4/1/2031	571,063.15	8,974.58	595,000.00	641,065.06	0.0009%
64966QCB4	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.02	8/1/2025	3,137,952.00	6,080.00	3,200,000.00	3,199,368.77	0.0049%
64966QKS8	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.02	3/1/2031	1,822,695.00	20,685.00	2,100,000.00	1,736,186.19	0.0029%
64966QKV1	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.02	3/1/2034	1,014,075.00	13,562.50	1,250,000.00	1,009,946.79	0.0016%
64971M4P4	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.06	8/1/2037	2,479,983.80	10,924.20	2,380,000.00	2,463,156.39	0.0039%
64971WN71	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	8/1/2027	2,527,096.75	5,862.88	2,635,000.00	2,480,257.98	0.0040%
64971WN89	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	8/1/2028	2,437,365.60	5,920.88	2,565,000.00	2,563,626.36	0.0038%
64971X6K9	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.05	2/1/2029	3,066,660.00	11,875.00	3,000,000.00	2,968,027.65	0.0048%
64971XEM6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.04	8/1/2028	1,496,538.90	4,526.25	1,530,000.00	1,514,778.38	0.0023%
64971XEQ7	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.04	8/1/2031	2,068,368.75	6,870.83	2,125,000.00	2,328,031.52	0.0032%
64971XS66	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.04	2/1/2032	6,838,650.00	23,333.33	7,000,000.00	6,609,772.92	0.0107%
64972FT30	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY MUNI WTR FIN	0.06	6/15/2042	6,103,044.40	69,724.68	5,770,000.00	5,887,061.54	0.0096%
649791PV6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST	0.03	2/15/2030	1,878,345.00	2,367.33	2,010,000.00	2,010,000.00	0.0029%
649791PW4	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST	0.03	2/15/2031	1,217,488.80	1,584.00	1,320,000.00	1,138,391.89	0.0019%
649791QB9	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST	0.03	2/15/2036	876,630.00	1,368.89	1,000,000.00	791,828.86	0.0014%
64985TDG3	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP SAL	0.02	3/15/2030	933,460.50	9,731.75	1,050,000.00	914,835.31	0.0015%
64985TDH1	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP SAL	0.02	3/15/2031	1,130,336.70	12,788.92	1,290,000.00	1,147,606.36	0.0018%
64985TEX5	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP SAL	0.03	3/15/2034	249,849.50	3,396.54	290,000.00	278,350.08	0.0004%
64985TEY3	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP SAL	0.03	3/15/2034	910,926.00	12,649.20	1,080,000.00	1,036,614.15	0.0014%
649902T29	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.06	3/15/2030	6,060,962.40	151,152.22	5,960,000.00	6,298,994.55	0.0095%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
649902T29	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.06	3/15/2030	1,525,410.00	38,041.67	1,500,000.00	1,633,416.44	0.0024%
64990FD84	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.02	3/15/2029	774,877.95	7,695.76	855,000.00	863,369.32	0.0012%
64990FE26	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.02	3/15/2031	699,408.00	7,938.49	800,000.00	686,765.67	0.0011%
64990FMT8	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.06	3/15/2039	3,309,394.20	82,525.24	3,180,000.00	3,193,444.00	0.0052%
6500355Y0	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP REV	0.03	3/15/2029	2,036,387.20	32,454.84	2,120,000.00	1,973,073.12	0.0032%
651639AX4	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.03	10/1/2029	3,661,794.38	46,013.33	3,944,000.00	3,537,057.80	0.0057%
651639AY2	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.02	10/1/2030	359,141.39	3,796.88	405,000.00	381,725.30	0.0006%
651639AZ9	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.03	7/15/2032	3,578,557.78	13,621.11	4,100,000.00	3,881,751.36	0.0056%
65163LAP4	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP / NEWCREST F 144A	0.05	3/15/2034	2,472,842.87	61,801.42	2,390,000.00	2,382,734.14	0.0039%
65163LAP4	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP / NEWCREST F 144A	0.05	3/15/2034	382,825.05	9,567.58	370,000.00	368,875.16	0.0006%
65339KBP4	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.06	3/1/2025	657,820.59	19,817.03	655,000.00	655,353.81	0.0010%
65339KBZ2	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.02	1/15/2032	6,052,935.65	22,139.34	7,101,000.00	5,825,298.74	0.0095%
65339KBZ2	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.02	1/15/2032	5,631,847.04	20,599.16	6,607,000.00	5,871,899.97	0.0088%
65339KCS7	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.05	1/29/2026	15,064,124.55	66,000.00	15,000,000.00	14,995,241.52	0.0236%
65339KCS7	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.05	1/29/2026	17,072,674.49	74,800.00	17,000,000.00	16,994,608.34	0.0268%
65339KCW8	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.07	9/1/2054	1,556,482.77	51,255.00	1,530,000.00	1,556,760.24	0.0024%
65341KBT2	ASSET BACKED	USD FIXED INCOME	NEXTGEAR FLOORPLAN 1A A2 144A	0.03	3/15/2027	3,947,622.80	4,977.78	4,000,000.00	3,999,844.91	0.0062%
65341KBT2	ASSET BACKED	USD FIXED INCOME	NEXTGEAR FLOORPLAN 1A A2 144A	0.03	3/15/2027	2,543,255.99	3,206.93	2,577,000.00	2,576,900.09	0.0040%
65345GAB7	ASSET BACKED	USD FIXED INCOME	NEXTGEAR FLOORPLAN 1A A2 144A	0.06	3/15/2028	2,995,809.16	7,546.19	2,958,000.00	2,962,472.26	0.0047%
65364UAH9	CORPORATE BONDS	USD FIXED INCOME	NIAGARA MOHAWK POWER CORP 144A	0.04	10/1/2034	1,730,716.95	33,600.13	1,885,000.00	1,699,558.43	0.0027%
654106AH6	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.02	3/27/2025	197,489.76	2,053.33	200,000.00	201,404.25	0.0003%
654106AJ2	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2027	256,934.66	3,129.19	266,000.00	265,986.63	0.0004%
654106AJ2	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2027	173,865.56	2,117.50	180,000.00	185,653.74	0.0003%
654106AK9	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2030	2,444,889.33	32,003.13	2,625,000.00	2,667,500.53	0.0038%
654106AK9	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2030	1,397,079.62	18,287.50	1,500,000.00	1,498,700.98	0.0022%
654106AM5	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2050	857,374.58	16,242.19	1,125,000.00	1,024,828.98	0.0013%
654106AM5	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2050	495,371.98	9,384.38	650,000.00	588,617.39	0.0008%
65473PAH8	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.03	9/1/2029	4,632,030.75	73,750.00	5,000,000.00	5,138,347.80	0.0073%
65473PAJ4	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.04	5/1/2030	1,256,454.86	15,900.00	1,325,000.00	1,219,689.14	0.0020%
65473PAJ4	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.04	5/1/2030	209,567.19	2,652.00	221,000.00	220,508.76	0.0003%
65473PAN5	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.05	3/30/2028	2,376,875.63	51,198.44	2,325,000.00	2,322,083.09	0.0037%
65473PAN5	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.05	3/30/2028	176,859.99	3,809.60	173,000.00	172,782.95	0.0003%
65473QBC6	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.05	2/15/2044	424,582.15	992.00	465,000.00	549,416.04	0.0007%
65473QBE2	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.03	5/15/2027	1,680,451.84	17,726.29	1,706,881.64	1,706,881.64	0.0026%
65479VAB2	ASSET BACKED	USD FIXED INCOME	NISSAN MASTER OWNER T B A 144A	0.05	2/15/2029	7,872,369.44	17,450.56	7,775,000.00	7,774,525.87	0.0123%
65479VAB2	ASSET BACKED	USD FIXED INCOME	NISSAN MASTER OWNER T B A 144A	0.05	2/15/2029	5,842,260.02	12,950.44	5,770,000.00	5,769,648.15	0.0092%
65480JAC4	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO RECEIVABLES 2 B A3	0.04	5/17/2027	4,588,898.42	9,133.67	4,607,792.67	4,598,445.06	0.0072%
65480VAD5	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO LEASE TRUST 2 A A3	0.05	1/15/2026	2,427,440.74	5,303.93	2,430,518.26	2,430,429.79	0.0038%
65481CAB0	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO LEASE TRUST A A2A	0.05	10/15/2026	10,945,127.74	24,852.73	10,942,984.01	10,942,667.62	0.0172%
65481CAD6	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO LEASE TRUST 2 A A3	0.05	4/15/2027	5,834,665.29	12,667.80	5,805,000.00	5,804,573.43	0.0091%
65481CAE4	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO LEASE TRUST 2 A A4	0.05	9/15/2028	1,421,386.46	3,114.53	1,410,000.00	1,409,712.58	0.0022%
65481DAD4	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO LEASE TRUST 2 B A3	0.05	11/15/2027	3,597,469.71	7,784.53	3,560,000.00	3,559,983.99	0.0056%
65486XAA1	COMMERCIAL MORTGAGE BACKED SECUR	USD FIXED INCOME	NJ TRUST 2023-GSP GSP A 144A	0.07	1/6/2029	1,609,320.71	8,538.39	1,530,000.00	1,546,335.91	0.0025%
65535HAX7	CORPORATE BONDS	NON-USD FIXED INCOME	NOMURA HOLDINGS INC	0.03	7/14/2031	1,681,044.90	6,690.61	1,965,000.00	1,965,000.00	0.0026%
65535HAX7	CORPORATE BONDS	NON-USD FIXED INCOME	NOMURA HOLDINGS INC	0.03	7/14/2031	342,197.44	1,361.96	400,000.00	400,000.00	0.0005%
65535HBP3	CORPORATE BONDS	NON-USD FIXED INCOME	NOMURA HOLDINGS INC	0.06	7/12/2033	3,841,080.70	29,826.30	3,600,000.00	3,600,000.00	0.0060%
65535HBV0	CORPORATE BONDS	NON-USD FIXED INCOME	NOMURA HOLDINGS INC	0.06	7/3/2034	1,215,092.41	10,900.96	1,170,000.00	1,170,000.00	0.0019%
655844BM9	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.04	10/1/2042	784,677.20	15,306.25	930,000.00	1,014,695.74	0.0012%
655844CB2	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.05	8/1/2118	620,273.71	2,932.50	690,000.00	690,000.00	0.0010%
655844CP1	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.05	6/1/2053	884,933.66	11,375.00	1,000,000.00	999,857.49	0.0014%
655844CR7	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.05	8/1/2030	4,383,390.20	17,885.42	4,250,000.00	4,242,494.89	0.0069%
655844CR7	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.05	8/1/2030	3,702,675.49	15,107.92	3,590,000.00	3,583,660.38	0.0058%
6582075H4	MUNICIPAL BONDS	USD FIXED INCOME	NORTH CAROLINA ST HSG FIN AGY	0.06	1/1/2055	3,021,027.75	30,052.08	2,885,000.00	2,986,004.35	0.0047%
658207QX6	MUNICIPAL BONDS	USD FIXED INCOME	NORTH CAROLINA ST HSG FIN AGY	0.03	7/1/2032	132,273.00	645.75	135,000.00	135,000.00	0.0002%
65887PWG6	MUNICIPAL BONDS	USD FIXED INCOME	NORTH DAKOTA ST PUBLIC FIN AUT	0.02	12/1/2029	2,451,298.05	14,404.13	2,705,000.00	2,705,000.00	0.0038%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
65887PWN1	MUNICIPAL BONDS	USD FIXED INCOME	NORTH DAKOTA ST PUBLIC FIN AUT	0.03	12/1/2035	2,713,685.00	21,775.00	3,250,000.00	3,250,000.00	0.0043%
65887PXY6	MUNICIPAL BONDS	USD FIXED INCOME	NORTH DAKOTA ST PUBLIC FIN AUT	0.04	12/1/2030	991,880.00	10,125.00	1,000,000.00	1,000,000.00	0.0016%
665772CA5	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.05	7/15/2035	1,479,128.11	9,727.08	1,450,000.00	1,584,770.06	0.0023%
665772CE7	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.05	11/1/2039	1,303,542.17	22,648.33	1,270,000.00	1,299,148.12	0.0020%
665772CJ6	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.03	8/15/2042	122,692.23	234.22	155,000.00	155,000.00	0.0002%
665772CL1	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.04	5/15/2044	110,792.12	1,578.96	130,000.00	129,704.88	0.0002%
665772CN7	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.04	8/15/2045	621,384.13	1,333.33	750,000.00	758,696.56	0.0010%
665772CN7	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.04	8/15/2045	347,975.11	746.67	420,000.00	354,566.46	0.0005%
665772CQ0	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.04	9/15/2047	282,077.21	6,059.00	365,000.00	361,897.52	0.0004%
665772CT4	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.02	4/1/2031	52,276.70	562.50	60,000.00	59,829.13	0.0001%
665772CV9	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.05	6/1/2052	2,191,014.60	27,900.00	2,480,000.00	2,462,821.61	0.0034%
665859AS3	CORPORATE BONDS	USD FIXED INCOME	NORTHERN TRUST CORP	0.03	5/8/2032	1,283,806.31	14,036.72	1,325,000.00	1,290,374.38	0.0020%
665859AV6	CORPORATE BONDS	USD FIXED INCOME	NORTHERN TRUST CORP	0.02	5/1/2030	3,044,206.41	22,425.00	3,450,000.00	3,442,300.62	0.0048%
666807BJ0	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.04	4/15/2045	649,404.41	11,490.11	790,000.00	661,777.15	0.0010%
666807BM3	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.03	1/15/2025	476,060.70	1,797.07	480,000.00	476,825.37	0.0007%
666807BP6	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.04	10/15/2047	450,879.43	8,221.20	540,000.00	595,999.45	0.0007%
666807BU5	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.05	5/1/2050	1,551,451.82	27,300.00	1,560,000.00	1,753,463.09	0.0024%
668138AA8	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL LIFE 144A	0.04	9/30/2047	1,030,525.90	20,993.19	1,300,000.00	1,497,824.87	0.0016%
66815L2D0	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.02	6/1/2028	2,716,985.85	12,750.00	3,000,000.00	2,680,570.45	0.0043%
66815L2H1	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.03	4/4/2029	960,634.99	13,609.75	1,010,000.00	1,008,553.08	0.0015%
66815L2H1	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.03	4/4/2029	913,078.80	12,936.00	960,000.00	958,624.73	0.0014%
66815L2K4	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.04	9/15/2027	892,256.60	17,851.92	890,000.00	889,775.91	0.0014%
66844AQ5	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN UNIVERSITY	0.04	12/1/2057	696,719.50	7,781.75	850,000.00	850,000.00	0.0011%
66981FAA8	ASSET BACKED	USD FIXED INCOME	AMSR 2020-SFR4 TRU SFR4 A 144A	0.01	11/17/2037	5,359,705.24	6,306.91	5,585,454.80	5,294,170.81	0.0084%
66981XAA9	ASSET BACKED	USD FIXED INCOME	AMSR 2023-SFR1 TRU SFR1 A 144A	0.04	4/17/2040	1,454,180.55	5,000.00	1,500,000.00	1,453,938.69	0.0023%
66981YAA7	ASSET BACKED	USD FIXED INCOME	AMSR 2022-SFR3 TRU SFR3 A 144A	0.04	10/17/2039	5,848,539.17	19,986.67	5,996,000.00	5,862,927.46	0.0092%
66989HAR9	CORPORATE BONDS	USD FIXED INCOME	NOVARTIS CAPITAL CORP	0.02	8/14/2030	1,571,918.50	1,818.06	1,750,000.00	1,809,675.67	0.0025%
67021CAJ6	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.04	3/1/2044	486,398.70	12,100.00	550,000.00	547,026.04	0.0008%
67021CAL1	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.03	6/1/2026	3,388,786.00	23,625.00	3,500,000.00	3,417,379.25	0.0053%
67021CAM9	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.03	5/15/2027	552,808.88	5,370.67	570,000.00	572,048.80	0.0009%
67021CAR8	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.02	8/15/2031	4,259,614.86	4,389.67	5,065,000.00	4,899,780.20	0.0067%
670346AN5	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.05	8/1/2043	25,081.12	108.33	25,000.00	27,060.42	0.0000%
670346AP0	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.04	5/1/2028	1,637,734.91	21,817.17	1,657,000.00	1,590,991.50	0.0026%
670346AS4	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.03	6/1/2030	682,551.98	5,035.50	746,000.00	744,744.88	0.0011%
670346AS4	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.03	6/1/2030	457,474.52	3,375.00	500,000.00	499,158.80	0.0007%
67066GAF1	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.03	4/1/2030	1,392,432.96	17,634.38	1,485,000.00	1,481,748.04	0.0022%
67066GAF1	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.03	4/1/2030	3,403,725.00	43,106.25	3,630,000.00	3,340,346.62	0.0053%
67066GAF1	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.03	4/1/2030	2,372,293.18	30,043.75	2,530,000.00	2,339,938.66	0.0037%
67066GAH7	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2050	648,245.34	11,666.67	800,000.00	752,902.78	0.0010%
67066GAJ3	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2060	519,747.96	9,866.67	640,000.00	691,168.78	0.0008%
67066GAN4	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.02	6/15/2031	1,747,704.30	8,444.44	2,000,000.00	1,993,832.01	0.0027%
67077MAN8	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.04	3/15/2035	146,842.82	3,043.33	160,000.00	155,326.96	0.0002%
67077MAS7	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	1/15/2045	411,127.06	2,877.88	429,000.00	463,089.07	0.0006%
67077MAW8	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.03	5/13/2030	2,760,508.98	26,550.00	3,000,000.00	2,897,486.28	0.0043%
67077MAW8	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.03	5/13/2030	1,150,212.08	11,062.50	1,250,000.00	1,312,443.67	0.0018%
67077MBA5	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	3/27/2028	415,513.21	8,594.06	410,000.00	409,457.60	0.0007%
67077MBA5	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	3/27/2028	1,900,212.86	39,302.08	1,875,000.00	1,832,033.10	0.0030%
67077MBA5	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	3/27/2028	749,950.68	15,511.22	740,000.00	739,021.05	0.0012%
67077MBA5	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	3/27/2028	1,510,035.82	31,232.06	1,490,000.00	1,488,177.61	0.0024%
67077MBA5	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	3/27/2028	208,770.05	4,317.99	206,000.00	205,727.49	0.0003%
670837AD5	CORPORATE BONDS	USD FIXED INCOME	OGE ENERGY CORP	0.05	5/15/2029	4,661,961.63	76,384.78	4,505,000.00	4,499,430.58	0.0073%
670857AA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2021-NQM2 TRU NQM2 A1 144A	0.01	5/25/2061	1,052,295.62	1,186.53	1,293,225.78	1,264,325.00	0.0016%
67103HAK3	CORPORATE BONDS	USD FIXED INCOME	O'REILLY AUTOMOTIVE INC	0.02	3/15/2031	1,167,877.65	11,297.22	1,400,000.00	1,177,529.42	0.0018%
67103HAM9	CORPORATE BONDS	USD FIXED INCOME	O'REILLY AUTOMOTIVE INC	0.06	11/20/2026	1,821,232.92	28,682.60	1,778,000.00	1,777,384.43	0.0029%
67113XAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2021-J1 TRUST J1 A1 144A	0.03	5/25/2051	8,023,762.51	20,150.75	9,672,357.88	7,870,406.95	0.0126%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
67114BAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2021-NQM1 TRU NQM1 A1 144A	0.01	2/25/2066	996,645.29	1,006.93	1,127,164.13	1,120,134.17	0.0016%
67114JAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2021-NQM3 TRU NQM3 A1 144A	0.01	7/25/2061	976,340.55	1,055.27	1,201,442.30	1,201,426.75	0.0015%
67114JAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2021-NQM3 TRU NQM3 A1 144A	0.01	7/25/2061	1,022,346.12	1,104.99	1,258,054.76	1,258,038.49	0.0016%
67114KAC1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2021-INV2 TRU INV2 A3 144A	0.03	10/25/2051	1,588,683.41	3,998.95	1,919,497.24	1,514,322.95	0.0025%
67114VAA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2022-NQM1 TRU NQM1 A1 144A	0.02	11/25/2061	1,188,482.72	2,564.56	1,335,127.67	1,335,127.24	0.0019%
67114VAA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2022-NQM1 TRU NQM1 A1 144A	0.02	11/25/2061	5,207,599.04	11,237.18	5,850,156.21	5,850,153.04	0.0082%
67115DAA0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2021-NQM4 TRU NQM4 A1 144A	0.02	10/25/2061	1,155,033.07	2,225.25	1,364,487.34	1,364,468.47	0.0018%
67115NAG5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2022-INV1 TRU INV1 A7 144A	0.03	12/25/2051	6,184,545.10	14,670.27	7,041,727.56	6,098,280.48	0.0097%
67115QAA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2022-J2 TRUST J2 A1 144A	0.04	8/25/2052	519,250.44	1,688.64	578,962.30	505,788.78	0.0008%
67116VAA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2022-NQM6 TRU NQM6 A1 144A	0.05	7/25/2062	1,561,273.58	6,157.10	1,572,025.60	1,555,462.52	0.0024%
67117DAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2022-NQM7 TRU NQM7 A1 144A	0.05	8/25/2062	1,556,633.62	6,679.15	1,568,489.21	1,536,514.38	0.0024%
67117PAA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2023-NQM3 TRU NQM3 A1 144A	0.06	2/25/2063	2,458,257.00	12,163.57	2,453,688.97	2,453,688.97	0.0039%
67117VAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2023-NQM6 TRU NQM6 A1 144A	0.07	7/25/2063	3,827,537.08	20,551.35	3,782,457.00	3,811,351.43	0.0060%
67117XAA4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2023-NQM7 TRU NQM7 A1 144A	0.07	4/25/2063	3,511,220.07	19,704.71	3,454,945.91	3,454,893.22	0.0055%
67118AAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OPG TRUST 2021-POR PORT A 144A	0.06	10/15/2036	1,120,254.85	3,192.80	1,139,121.55	1,130,966.41	0.0018%
67448TBE4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OBX 2020-EXP1 TR EXP1 2A1 144A	0.06	2/25/2060	1,545,357.24	1,913.62	1,599,549.66	1,599,549.80	0.0024%
674599CF0	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.05	6/15/2045	196,607.95	2,343.33	240,000.00	240,690.89	0.0003%
674599CG8	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	6/15/2025	689,932.18	5,172.22	700,000.00	697,949.21	0.0011%
674599CG8	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	6/15/2025	788,493.92	5,911.11	800,000.00	797,656.09	0.0012%
674599CH6	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.03	4/15/2026	194,967.24	2,568.89	200,000.00	199,920.36	0.0003%
674599CJ2	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	4/15/2046	237,932.39	4,820.44	290,000.00	244,615.95	0.0004%
674599CL7	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	2/15/2047	282,281.40	692.44	380,000.00	376,445.13	0.0004%
674599CM5	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.03	2/15/2027	190,767.22	266.67	200,000.00	197,054.76	0.0003%
674599CN3	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	3/15/2048	650,317.58	16,268.00	840,000.00	820,394.71	0.0010%
674599CR4	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.03	8/15/2026	328,768.64	483.56	340,000.00	340,724.70	0.0005%
674599DC6	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.06	3/15/2026	3,377,570.50	85,732.08	3,350,000.00	3,333,046.08	0.0053%
674599DC6	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.06	3/15/2026	292,386.70	7,421.58	290,000.00	300,249.15	0.0005%
674599DE2	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.08	9/15/2031	1,153,348.50	36,276.19	999,000.00	1,100,122.50	0.0018%
674599DF9	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.06	9/15/2036	1,876,001.56	51,482.83	1,731,000.00	1,841,957.35	0.0029%
674599DF9	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.06	9/15/2036	482,276.54	13,235.04	445,000.00	550,554.03	0.0008%
674599DL6	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.07	3/15/2046	291,544.63	8,217.00	270,000.00	259,337.78	0.0005%
674599ED3	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.07	9/1/2030	2,326,957.20	71,550.00	2,160,000.00	2,276,613.57	0.0036%
674599EJ0	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.05	8/1/2029	1,941,875.11	9,681.39	1,915,000.00	1,914,323.36	0.0030%
674599EK7	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.05	1/1/2032	2,466,888.85	12,703.66	2,431,000.00	2,435,962.10	0.0039%
674599EK7	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.05	1/1/2032	657,566.42	3,386.25	648,000.00	647,718.54	0.0010%
674921AC5	ASSET BACKED	USD FIXED INCOME	OCCU AUTO RECEIVABL 1A A3 144A	0.06	6/15/2028	7,087,226.06	19,326.84	6,980,000.00	6,982,632.60	0.0111%
67571FAB0	ASSET BACKED	USD FIXED INCOME	OCTANE RECEIVABLES 1A A2 144A	0.06	5/20/2030	2,698,934.02	4,648.69	2,678,500.81	2,678,331.10	0.0042%
67630KAA0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	OAKST COMMERCIAL MO NLP A 144A	0.06	3/15/2040	7,134,105.30	36,738.68	7,000,000.00	7,077,999.00	0.0112%
677050AK2	CORPORATE BONDS	USD FIXED INCOME	OGLETHORPE POWER CORP	0.05	6/1/2044	1,659,833.84	22,124.38	1,945,000.00	1,935,296.64	0.0026%
677050AU0	CORPORATE BONDS	USD FIXED INCOME	OGLETHORPE POWER CORP	0.06	12/1/2053	3,200,679.27	45,466.67	3,000,000.00	2,956,225.45	0.0050%
677347CE4	CORPORATE BONDS	USD FIXED INCOME	OHIO EDISON CO	0.07	7/15/2036	1,738,626.18	13,177.08	1,500,000.00	2,046,006.01	0.0027%
677415CQ2	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.04	4/1/2048	345,665.03	7,348.96	425,000.00	459,902.22	0.0005%
677415CR0	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.04	6/1/2049	757,074.70	9,600.00	960,000.00	957,900.86	0.0012%
677415CS8	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.03	4/1/2030	246,781.82	2,979.17	275,000.00	274,830.19	0.0004%
677415CS8	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.03	4/1/2030	4,486,942.20	54,166.67	5,000,000.00	4,996,913.52	0.0070%
6775223Y8	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	8/1/2032	994,755.00	1,742.92	1,175,000.00	949,565.92	0.0016%
6775224J0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	8/1/2031	1,296,885.00	2,162.50	1,500,000.00	1,429,422.03	0.0020%
6775224P6	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	9/15/2031	2,159,300.00	19,943.06	2,500,000.00	2,152,063.08	0.0034%
6775224P6	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	9/15/2031	1,727,440.00	15,954.44	2,000,000.00	1,721,650.46	0.0027%
6775224R2	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	9/15/2033	828,030.00	8,438.33	1,000,000.00	764,010.13	0.0013%
6775224S0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	9/15/2034	1,418,847.50	15,170.56	1,750,000.00	1,525,999.29	0.0022%
677561LJ9	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST HOSP FAC REVENUE	0.03	1/1/2031	691,617.75	3,504.46	755,000.00	695,274.08	0.0011%
677561LK6	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST HOSP FAC REVENUE	0.03	1/1/2032	1,673,451.90	8,871.38	1,845,000.00	1,706,007.05	0.0026%
677561LN0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST HOSP FAC REVENUE	0.03	1/1/2042	2,952,390.00	19,110.00	3,500,000.00	3,700,220.64	0.0046%
67756Q5R4	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST HSG FIN AGY RSDL MTGE	0.07	3/1/2054	4,287,700.00	131,462.50	4,045,000.00	4,177,291.97	0.0067%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
677632MV0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST UNIV	0.05	6/1/2040	98,897.00	1,227.50	100,000.00	100,000.00	0.0002%
677632PA3	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST UNIV	0.05	6/1/2111	107,652.65	1,380.00	115,000.00	113,959.74	0.0002%
677765HA0	MUNICIPAL BONDS	USD FIXED INCOME	OHLONE CA CMNTY CLG DIST	0.02	8/1/2029	1,013,507.00	2,142.25	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	2,697,227.50	18,828.33	2,750,000.00	2,750,000.00	0.0042%
678858BY6	CORPORATE BONDS	USD FIXED INCOME	OKLAHOMA GAS AND ELECTRIC CO	0.06	4/1/2053	4,566,349.22	105,000.00	4,500,000.00	4,566,913.01	0.0072%
6789083Z5	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.04	2/1/2034	372,419.60	1,342.55	375,976.34	375,976.34	0.0006%
6789084A9	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.05	2/1/2045	5,954,814.80	24,093.30	5,960,000.00	5,929,226.94	0.0093%
6789084A9	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.05	2/1/2045	1,089,051.70	4,406.33	1,090,000.00	1,090,000.00	0.0017%
6789084C5	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FI ONG A1	0.04	5/1/2037	4,242,553.66	56,279.38	4,354,865.64	4,354,865.65	0.0066%
6789084C5	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FI ONG A1	0.04	5/1/2037	1,917,307.90	25,433.95	1,968,064.28	1,968,064.28	0.0030%
6789084D3	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FI ONG A2	0.04	11/1/2045	783,865.50	12,045.00	825,000.00	787,686.99	0.0012%
6789084E1	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.05	5/1/2052	1,159,663.85	18,777.43	1,195,000.00	1,195,000.00	0.0018%
6789084F8	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FI PSO A1	0.04	12/1/2033	1,232,730.46	12,946.35	1,252,367.58	1,252,367.58	0.0019%
6789084G6	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FI PSO A2	0.05	6/1/2044	4,928,711.15	58,192.01	5,035,000.00	5,035,000.00	0.0077%
679111ZX5	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST TURNPIKE AUTH	0.02	1/1/2030	2,833,184.00	9,184.00	3,200,000.00	2,729,365.41	0.0044%
67919PPX5	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST WTR RESOURCE BRD R	0.02	4/1/2030	1,493,911.30	16,714.29	1,630,000.00	1,630,000.00	0.0023%
681919BG0	CORPORATE BONDS	USD FIXED INCOME	OMNICOM GROUP INC	0.05	11/1/2034	5,525,794.68	23,225.78	5,440,000.00	5,422,162.64	0.0087%
681936BD1	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.05	1/15/2025	221,052.57	1,276.50	222,000.00	221,935.02	0.0003%
681936BK5	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.05	1/15/2028	1,074,641.17	6,579.28	1,084,000.00	1,080,068.25	0.0017%
681936BL3	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.04	10/1/2029	372,236.47	6,041.67	400,000.00	396,796.21	0.0006%
681936BL3	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.04	10/1/2029	1,933,768.47	31,386.46	2,078,000.00	1,910,502.28	0.0030%
68233JBD5	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.04	9/30/2047	406,297.58	8,049.14	505,000.00	607,281.90	0.0006%
68233JBH6	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.04	11/15/2028	1,520,187.69	16,995.33	1,560,000.00	1,532,010.00	0.0024%
68233JBU7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	5/15/2030	1,142,748.48	10,121.53	1,250,000.00	1,113,894.79	0.0018%
68233JBU7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	5/15/2030	4,205,314.39	37,247.22	4,600,000.00	4,357,988.63	0.0066%
68233JBU7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	5/15/2030	3,231,692.69	28,623.68	3,535,000.00	3,364,990.77	0.0051%
68233JCH5	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.05	6/1/2052	1,916,030.61	24,840.00	2,160,000.00	2,141,203.94	0.0030%
68235PAN8	CORPORATE BONDS	USD FIXED INCOME	ONE GAS INC	0.05	4/1/2029	3,306,153.42	68,425.00	3,220,000.00	3,226,866.33	0.0052%
68235PAN8	CORPORATE BONDS	USD FIXED INCOME	ONE GAS INC	0.05	4/1/2029	2,248,595.03	46,537.50	2,190,000.00	2,194,695.95	0.0035%
68236JAA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ONE BRYANT PARK TRU OBP A 144A	0.03	9/15/2054	1,982,314.80	4,718.27	2,250,000.00	2,304,308.39	0.0031%
682680BC6	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.05	3/15/2050	368,080.73	9,337.50	450,000.00	366,402.07	0.0006%
682680BE2	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.06	1/15/2031	2,549,020.88	19,270.49	2,375,000.00	2,429,442.42	0.0040%
682680BH5	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.06	11/1/2026	356,580.19	6,475.00	350,000.00	349,734.24	0.0006%
682680BK8	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.06	11/1/2030	591,381.97	10,826.67	560,000.00	559,048.66	0.0009%
682680BK8	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.06	11/1/2030	774,076.76	14,171.33	733,000.00	731,754.76	0.0012%
682680BL6	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.06	9/1/2033	1,583,160.57	45,375.00	1,500,000.00	1,557,495.68	0.0025%
682680BL6	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.06	9/1/2033	1,034,331.57	29,645.00	980,000.00	979,785.44	0.0016%
682680BL6	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.06	9/1/2033	5,340,528.32	153,065.00	5,060,000.00	5,058,892.21	0.0084%
682680BN2	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.07	9/1/2053	1,674,160.24	50,350.00	1,520,000.00	1,512,594.53	0.0026%
68268NAC7	CORPORATE BONDS	USD FIXED INCOME	ONEOK PARTNERS LP	0.07	10/1/2036	16,547.18	415.63	15,000.00	14,976.45	0.0000%
682939AA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ONNI COMMERCIAL MOR APT A 144A	0.06	7/15/2039	1,746,685.65	8,222.01	1,715,000.00	1,680,328.34	0.0027%
682939AA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	ONNI COMMERCIAL MOR APT A 144A	0.06	7/15/2039	1,201,801.21	5,657.13	1,180,000.00	1,156,144.28	0.0019%
68389XAV7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/8/2034	274,206.28	1,835.86	290,000.00	289,931.23	0.0004%
68389XBG9	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	5/15/2055	702,386.75	11,014.06	855,000.00	950,955.81	0.0011%
68389XBH7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/15/2036	1,220,368.71	6,828.19	1,388,000.00	1,405,048.16	0.0019%
68389XBJ3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/15/2046	11,936.87	76.67	15,000.00	15,470.58	0.0000%
68389XBM6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	7/15/2026	772,446.26	2,708.89	800,000.00	790,962.07	0.0012%
68389XBM6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	7/15/2026	675,890.47	2,370.28	700,000.00	688,718.18	0.0011%
68389XBN4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	11/15/2027	772,990.43	7,655.56	800,000.00	794,225.42	0.0012%
68389XBP9	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	11/15/2037	1,379,839.43	17,958.17	1,605,000.00	1,784,923.11	0.0022%
68389XBQ7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	11/15/2047	505,717.79	7,537.78	604,000.00	694,620.23	0.0008%
68389XBU8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2027	955,338.38	11,596.67	994,000.00	993,170.50	0.0015%
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	918,392.79	12,291.67	1,000,000.00	999,390.74	0.0014%
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	27,551.78	368.75	30,000.00	28,039.74	0.0000%
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	2,479,660.53	33,187.50	2,700,000.00	2,721,122.31	0.0039%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	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	3,820,514.01	51,133.33	4,160,000.00	4,061,643.73	0.0060%
68389XBW4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2040	402,719.13	7,500.00	500,000.00	498,876.95	0.0006%
68389XBW4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2040	797,383.88	14,850.00	990,000.00	987,776.36	0.0012%
68389XBW4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2040	1,821,901.34	33,930.00	2,262,000.00	2,002,558.97	0.0029%
68389XBX2	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2050	346,796.64	7,125.00	475,000.00	473,503.77	0.0005%
68389XBX2	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2050	722,797.21	14,850.00	990,000.00	986,881.37	0.0011%
68389XBX2	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2050	109,514.73	2,250.00	150,000.00	106,843.64	0.0002%
68389XBX2	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2050	3,245,286.45	66,675.00	4,445,000.00	3,634,062.78	0.0051%
68389XB0	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2060	1,589,464.98	35,291.67	2,200,000.00	1,849,733.25	0.0025%
68389XCA1	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	3/25/2051	3,959,129.80	87,637.33	5,120,000.00	3,852,150.85	0.0062%
68389XCC7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.02	3/25/2026	324,622.12	2,431.00	340,000.00	339,948.04	0.0005%
68389XCC7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.02	3/25/2026	7,313,545.32	54,769.00	7,660,000.00	7,646,523.04	0.0115%
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	738,242.32	10,278.13	825,000.00	824,123.23	0.0012%
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	2,228,149.56	31,021.25	2,490,000.00	2,152,749.82	0.0035%
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	4,921,615.49	68,520.83	5,500,000.00	4,951,213.33	0.0077%
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	1,252,774.85	17,441.67	1,400,000.00	1,435,058.55	0.0020%
68389XCF0	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	11/10/2025	3,039,810.21	53,650.00	3,000,000.00	2,998,443.12	0.0048%
68389XCH6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	11/9/2029	2,974,166.05	53,095.00	2,775,000.00	2,881,472.94	0.0047%
68389XCH6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	11/9/2029	835,981.81	14,924.00	780,000.00	779,423.88	0.0013%
68389XCH6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	11/9/2029	814,546.38	14,541.33	760,000.00	759,438.65	0.0013%
68389XCK9	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.07	11/9/2052	3,173,991.79	58,496.67	2,725,000.00	2,723,317.50	0.0050%
68389XCM5	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	5/6/2028	2,085,391.99	29,828.13	2,075,000.00	2,072,135.26	0.0033%
68389XCN3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	5/6/2030	5,034,898.25	74,270.83	5,000,000.00	4,987,219.28	0.0079%
68389XCN3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	5/6/2030	2,668,496.07	39,363.54	2,650,000.00	2,643,226.23	0.0042%
68389XCN3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	5/6/2030	543,769.01	8,021.25	540,000.00	538,619.69	0.0009%
68389XCP8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	2/6/2033	2,279,520.20	7,751.53	2,278,000.00	2,276,609.41	0.0036%
68389XCP8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	2/6/2033	1,060,707.38	3,606.94	1,060,000.00	1,034,650.89	0.0017%
68389XCP8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	2/6/2033	3,629,420.44	12,341.88	3,627,000.00	3,611,143.56	0.0057%
68389XCQ6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	2/6/2053	1,233,977.67	4,798.44	1,245,000.00	1,189,875.28	0.0019%
68389XCQ6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	2/6/2053	252,742.41	982.81	255,000.00	253,735.13	0.0004%
684273HC2	MUNICIPAL BONDS	USD FIXED INCOME	ORANGE CNTY CA LOCAL TRANSPRTN	0.07	2/15/2041	4,165,481.25	11,436.58	3,725,000.00	4,087,772.37	0.0065%
68587FBL7	MUNICIPAL BONDS	USD FIXED INCOME	OREGON EDU DIST S FULL FAITH &	0.03	6/30/2040	1,765,239.65	10,718.34	2,185,000.00	2,185,000.00	0.0028%
686053BN8	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST SCH BRDS ASSN SHORT-	0.06	6/30/2028	1,589,263.10	14,671.48	1,560,104.74	1,749,185.95	0.0025%
68607DUG8	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST DEPT OF TRANSPRTN HI	0.03	11/15/2038	5,916,260.00	65,296.00	7,000,000.00	5,817,648.53	0.0093%
68608KNF1	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST	0.06	8/1/2038	1,393,893.75	6,270.88	1,275,000.00	1,477,657.02	0.0022%
68609T3R7	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST	0.03	11/1/2035	831,780.00	8,456.67	1,000,000.00	1,000,000.00	0.0013%
688225AH4	CORPORATE BONDS	USD FIXED INCOME	OSHKOSH CORP	0.03	3/1/2030	2,076,890.07	35,107.50	2,265,000.00	2,094,220.23	0.0033%
6903534Z7	GOVERNMENT AGENCIES	USD FIXED INCOME	UNITED STATES INTERNATIONAL DE	0.03	10/15/2030	8,405,523.71	35,990.74	8,666,666.67	8,350,620.02	0.0132%
69047QAC6	CORPORATE BONDS	USD FIXED INCOME	OVINTIV INC	0.06	7/15/2033	953,381.77	7,211.46	903,000.00	957,710.14	0.0015%
69047QAC6	CORPORATE BONDS	USD FIXED INCOME	OVINTIV INC	0.06	7/15/2033	3,524,239.60	26,657.64	3,338,000.00	3,313,247.69	0.0055%
690742AP6	CORPORATE BONDS	USD FIXED INCOME	OWENS CORNING	0.06	6/15/2034	2,061,284.51	28,143.75	1,975,000.00	1,967,777.88	0.0032%
69121KAE4	CORPORATE BONDS	USD FIXED INCOME	BLUE OWL CAPITAL CORP	0.03	7/15/2026	3,264,475.83	14,727.67	3,390,000.00	3,423,307.39	0.0051%
69121KAE4	CORPORATE BONDS	USD FIXED INCOME	BLUE OWL CAPITAL CORP	0.03	7/15/2026	3,538,922.91	15,965.83	3,675,000.00	3,710,975.24	0.0055%
692039RA0	MUNICIPAL BONDS	USD FIXED INCOME	OXNARD CA UNION HIGH SCH DIST	0.02	8/1/2030	1,419,750.90	2,503.80	1,605,000.00	1,605,000.00	0.0022%
693304AH0	CORPORATE BONDS	USD FIXED INCOME	PECO ENERGY CO	0.06	10/1/2036	54,353.46	1,239.58	50,000.00	49,894.63	0.0001%
693304AH0	CORPORATE BONDS	USD FIXED INCOME	PECO ENERGY CO	0.06	10/1/2036	3,467,751.00	79,085.42	3,190,000.00	3,691,030.22	0.0054%
693304BF3	CORPORATE BONDS	USD FIXED INCOME	PECO ENERGY CO	0.05	6/15/2033	3,394,399.49	33,741.94	3,350,000.00	3,343,893.31	0.0053%
693342AA5	CORPORATE BONDS	USD FIXED INCOME	PG&E WILDFIRE RECOVERY FUNDING	0.04	6/1/2032	4,468,243.50	41,214.00	4,586,978.25	4,586,913.68	0.0070%
69335PEF8	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP A A 144A	0.02	2/15/2027	5,923,161.00	6,586.67	6,000,000.00	5,999,630.78	0.0093%
69335PEP6	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP D A 144A	0.04	8/15/2027	1,899,244.09	3,628.55	1,912,000.00	1,902,839.80	0.0030%
69335PEP6	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP D A 144A	0.04	8/15/2027	5,279,540.98	10,086.69	5,315,000.00	5,253,035.64	0.0083%
69335PET8	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP A A 144A	0.06	3/15/2028	11,421,876.68	28,976.80	11,241,000.00	11,240,180.15	0.0179%
69335PEY7	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP C A 144A	0.06	10/15/2028	1,019,002.60	2,453.33	1,000,000.00	999,881.08	0.0016%
69335PEY7	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP C A 144A	0.06	10/15/2028	7,948,220.28	19,136.00	7,800,000.00	7,799,072.48	0.0125%
69335PEY7	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP C A 144A	0.06	10/15/2028	6,190,440.80	14,904.00	6,075,000.00	6,074,277.59	0.0097%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
69335PFE0	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP B A 144A	0.05	2/15/2029	4,622,119.76	10,065.00	4,575,000.00	4,574,800.60	0.0072%
69335PFJ9	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP D A 144A	0.05	4/15/2029	2,677,492.54	6,241.87	2,630,000.00	2,629,587.08	0.0042%
693475AZ8	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.03	1/22/2030	3,488,636.43	10,605.24	3,839,000.00	3,831,043.80	0.0055%
693475BH7	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	10/28/2025	10,001,406.40	193,759.17	10,000,000.00	10,000,000.00	0.0157%
693475BJ3	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	10/28/2033	2,127,099.94	41,252.83	2,000,000.00	2,102,696.52	0.0033%
693475BJ3	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	10/28/2033	648,765.48	12,582.11	610,000.00	610,000.00	0.0010%
693475BK0	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	12/2/2028	852,749.44	10,986.11	830,000.00	830,000.00	0.0013%
693475BL8	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/26/2027	2,226,768.33	10,315.61	2,230,000.00	2,230,000.00	0.0035%
693475BM6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/24/2034	419,832.63	2,187.69	420,000.00	420,000.00	0.0007%
693475BM6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/24/2034	1,999,203.00	10,417.56	2,000,000.00	2,000,000.00	0.0031%
693475BM6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/24/2034	409,836.62	2,135.60	410,000.00	410,000.00	0.0006%
693475BM6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/24/2034	259,896.39	1,354.28	260,000.00	260,000.00	0.0004%
693475BQ7	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	6/12/2026	442,133.71	5,611.81	440,000.00	440,000.00	0.0007%
693475BR5	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	6/12/2029	3,387,747.48	40,178.00	3,280,000.00	3,300,876.95	0.0053%
693475BR5	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	6/12/2029	1,456,318.27	17,271.64	1,410,000.00	1,410,000.00	0.0023%
693475BR5	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	6/12/2029	2,344,569.14	27,806.11	2,270,000.00	2,270,000.00	0.0037%
693475BR5	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	6/12/2029	9,584,846.52	113,674.33	9,280,000.00	9,277,419.61	0.0150%
693475BR5	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	6/12/2029	805,622.88	9,554.52	780,000.00	780,000.00	0.0013%
693475BS3	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	8/18/2034	1,665,319.45	3,114.02	1,573,000.00	1,564,946.88	0.0026%
693475BU8	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.07	10/20/2034	332,139.49	7,267.45	295,000.00	295,000.00	0.0005%
693475BU8	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.07	10/20/2034	748,721.23	16,382.55	665,000.00	665,000.00	0.0012%
693475BU8	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.07	10/20/2034	3,017,402.83	66,022.92	2,680,000.00	2,680,000.00	0.0047%
693475BV6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/21/2028	763,007.32	4,306.25	750,000.00	750,000.00	0.0012%
693475BV6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/21/2028	4,623,824.34	26,095.88	4,545,000.00	4,548,434.02	0.0072%
693475BW4	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	1/22/2035	743,062.86	4,378.09	712,000.00	712,000.00	0.0012%
69349LAR9	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.04	7/26/2028	5,928,076.97	23,723.44	6,025,000.00	5,812,145.04	0.0093%
69349LAR9	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.04	7/26/2028	2,587,691.69	10,355.63	2,630,000.00	2,615,457.07	0.0041%
69349LAR9	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.04	7/26/2028	2,622,128.65	10,493.44	2,665,000.00	2,651,112.12	0.0041%
69349LAS7	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.03	10/22/2029	4,708,932.72	50,213.25	5,190,000.00	4,671,210.42	0.0074%
693506BS5	CORPORATE BONDS	USD FIXED INCOME	PPG INDUSTRIES INC	0.03	6/15/2030	2,403,505.62	14,319.67	2,660,000.00	2,308,268.15	0.0038%
69351UBA0	CORPORATE BONDS	USD FIXED INCOME	PPL ELECTRIC UTILITIES CORP	0.05	5/15/2033	10,146,720.90	147,222.22	10,000,000.00	9,909,757.64	0.0159%
69351UBA0	CORPORATE BONDS	USD FIXED INCOME	PPL ELECTRIC UTILITIES CORP	0.05	5/15/2033	3,480,325.27	50,497.22	3,430,000.00	3,399,046.88	0.0055%
69351UBB8	CORPORATE BONDS	USD FIXED INCOME	PPL ELECTRIC UTILITIES CORP	0.05	5/15/2053	1,520,334.07	23,419.38	1,515,000.00	1,485,012.36	0.0024%
69353REK0	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.03	2/23/2025	2,547,283.24	1,688.06	2,575,000.00	2,574,712.03	0.0040%
69357TAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	PRKCM 2021-AFC1 T AFC1 A1 144A	0.02	8/25/2056	1,106,374.10	1,658.12	1,317,713.16	1,317,711.96	0.0017%
693627AY7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY INDIANA LLC	0.06	10/15/2035	76,630.31	1,618.40	70,000.00	70,689.80	0.0001%
69363PAB6	ASSET BACKED	USD FIXED INCOME	PSNH FUNDING LLC 3 1 A2	0.04	8/1/2028	593,735.11	1,760.63	602,612.99	602,590.00	0.0009%
69363PAB6	ASSET BACKED	USD FIXED INCOME	PSNH FUNDING LLC 3 1 A2	0.04	8/1/2028	593,735.11	1,760.63	602,612.99	602,590.00	0.0009%
693650AA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	PSMC 2021-1 TRUST 1 A1 144A	0.03	3/25/2051	5,793,684.27	14,517.79	6,968,537.96	5,640,209.61	0.0091%
69377CAA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	PRKCM 2022-AFC1 AFC1 A1A 144A	0.04	4/25/2057	1,527,862.58	5,310.16	1,554,193.10	1,529,399.34	0.0024%
693981AA0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	PRKCM 2023-AFC1 T AFC1 A1 144A	0.07	2/25/2058	2,139,603.72	11,592.23	2,108,317.97	2,108,289.79	0.0034%
694308HY6	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.04	12/1/2047	1,129,467.74	14,812.50	1,500,000.00	1,051,868.38	0.0018%
694308JF5	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.02	8/1/2027	193,322.83	364.00	208,000.00	207,836.90	0.0003%
694308JJ7	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.04	8/1/2050	267,843.86	1,131.67	388,000.00	385,763.37	0.0004%
694308JN8	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.05	7/1/2050	997,676.43	9,446.25	1,145,000.00	865,976.63	0.0016%
694308JU2	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.04	6/1/2041	28,434.54	367.50	35,000.00	34,910.02	0.0000%
694308KR7	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.06	5/15/2034	7,425,649.07	212,722.25	7,215,000.00	7,206,438.62	0.0116%
694476AE2	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFE CORP 144A	0.03	9/15/2050	4,235,872.19	91,988.21	5,955,000.00	5,296,974.77	0.0066%
6944PL2S7	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFE GLOBAL FUNDI 144A	0.05	4/4/2028	3,369,854.18	66,527.71	3,325,000.00	3,269,492.70	0.0053%
6944PL2U2	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFE GLOBAL FUNDI 144A	0.06	7/18/2028	2,073,667.42	13,138.89	2,000,000.00	1,998,424.12	0.0033%
6944PL2U2	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFE GLOBAL FUNDI 144A	0.06	7/18/2028	1,555,250.57	9,854.17	1,500,000.00	1,498,818.09	0.0024%
6944PLZZ1	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFE GLOBAL FUNDI 144A	0.05	1/11/2029	2,380,509.59	15,925.00	2,340,000.00	2,337,103.69	0.0037%
6944PLZZ1	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFE GLOBAL FUNDI 144A	0.05	1/11/2029	1,546,313.92	10,344.44	1,520,000.00	1,518,118.63	0.0024%
695114BT4	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.08	11/15/2031	1,759,900.76	34,008.33	1,500,000.00	2,066,186.56	0.0028%
695114CG1	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.06	10/15/2037	2,066,733.96	45,168.06	1,913,000.00	2,042,061.18	0.0032%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
695114CS5	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	7/1/2025	710,115.86	4,020.00	720,000.00	719,926.24	0.0011%
695114CV8	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.04	2/15/2050	399,729.58	922.22	500,000.00	497,909.17	0.0006%
695114CW6	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	9/15/2030	897,590.69	12,450.00	1,000,000.00	998,906.76	0.0014%
695114CW6	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	9/15/2030	951,446.13	13,197.00	1,060,000.00	1,091,836.04	0.0015%
695114CX4	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	3/15/2051	683,285.33	15,216.67	1,000,000.00	992,492.34	0.0011%
695114DD7	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.05	2/15/2034	5,027,071.60	11,917.33	4,920,000.00	4,902,359.73	0.0079%
695114DE5	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.06	1/15/2055	3,971,924.55	28,940.39	3,905,000.00	3,881,718.89	0.0062%
695156AT6	CORPORATE BONDS	USD FIXED INCOME	PACKAGING CORP OF AMERICA	0.03	12/15/2027	352,859.42	2,619.89	365,000.00	364,567.47	0.0006%
695156AU3	CORPORATE BONDS	USD FIXED INCOME	PACKAGING CORP OF AMERICA	0.03	12/15/2029	2,138,803.58	14,566.67	2,300,000.00	2,410,295.91	0.0034%
695156AU3	CORPORATE BONDS	USD FIXED INCOME	PACKAGING CORP OF AMERICA	0.03	12/15/2029	1,234,926.59	8,410.67	1,328,000.00	1,380,405.40	0.0019%
697511GC1	MUNICIPAL BONDS	USD FIXED INCOME	PALOMAR CA CMNTY CLG DIST	0.02	8/1/2034	1,376,264.90	3,203.80	1,655,000.00	1,655,000.00	0.0022%
698299BB9	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONA	0.04	4/29/2053	283,164.63	6,047.47	415,000.00	465,255.43	0.0004%
698299BH6	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONA	0.05	4/16/2050	226,863.81	5,400.00	320,000.00	318,764.09	0.0004%
698299BL7	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONA	0.04	7/23/2060	2,920,256.29	19,648.85	4,810,000.00	3,479,600.72	0.0046%
698299BS2	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONA	0.05	1/19/2063	135,954.38	1,050.00	200,000.00	198,779.70	0.0002%
698299BV5	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONA	0.07	3/28/2054	10,309,323.23	306,834.51	10,535,000.00	10,089,203.07	0.0162%
701094AS3	CORPORATE BONDS	USD FIXED INCOME	PARKER-HANNIFIN CORP	0.05	9/15/2029	2,004,102.20	41,500.00	2,000,000.00	1,981,760.47	0.0031%
70213BAC5	CORPORATE BONDS	USD FIXED INCOME	PARTNERRE FINANCE B LLC	0.05	10/1/2050	3,198,990.55	65,625.00	3,500,000.00	3,101,931.28	0.0050%
70213HAE8	CORPORATE BONDS	USD FIXED INCOME	MASS GENERAL BRIGHAM INC	0.03	7/1/2049	1,475,136.64	10,640.00	2,000,000.00	2,000,000.00	0.0023%
70450YAE3	CORPORATE BONDS	USD FIXED INCOME	PAYPAL HOLDINGS INC	0.03	10/1/2029	1,396,548.86	17,812.50	1,500,000.00	1,502,443.56	0.0022%
70450YAH6	CORPORATE BONDS	USD FIXED INCOME	PAYPAL HOLDINGS INC	0.02	6/1/2030	35,792.24	230.00	40,000.00	33,101.76	0.0001%
70450YAL7	CORPORATE BONDS	USD FIXED INCOME	PAYPAL HOLDINGS INC	0.04	6/1/2032	1,369,535.69	15,180.00	1,380,000.00	1,358,784.94	0.0021%
70462GAB4	CORPORATE BONDS	USD FIXED INCOME	PEACEHEALTH OBLIGATED GROUP	0.01	11/15/2025	282,552.64	1,194.34	295,000.00	296,555.59	0.0004%
70914PW73	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST	0.02	8/1/2028	3,993,106.25	5,924.48	4,375,000.00	4,384,547.34	0.0063%
709223A27	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST TURNPIKE COMMI	0.06	12/1/2045	123,228.00	1,653.30	120,000.00	120,000.00	0.0002%
709599BR4	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.06	11/15/2027	3,069,051.40	51,290.38	2,965,000.00	2,958,942.29	0.0048%
709599BT0	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.06	5/1/2028	2,868,483.90	51,707.50	2,795,000.00	2,785,525.79	0.0045%
709599BT0	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.06	5/1/2028	3,663,859.58	66,045.00	3,570,000.00	3,552,538.11	0.0057%
709599BW3	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.06	8/1/2028	502,031.34	2,420.00	480,000.00	479,014.50	0.0008%
709599BW3	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.06	8/1/2028	4,363,489.04	21,033.83	4,172,000.00	4,165,240.82	0.0068%
713448CQ9	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.04	10/22/2044	894,155.10	15,229.17	1,000,000.00	1,009,356.45	0.0014%
713448EL8	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	7/29/2029	2,029,875.71	5,075.00	2,175,000.00	2,215,486.64	0.0032%
713448EP9	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	10/15/2049	98,228.18	1,520.56	140,000.00	145,708.46	0.0002%
713448EQ7	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.02	3/19/2025	39,420.85	405.00	40,000.00	40,256.00	0.0001%
713448ER5	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	3/19/2027	103,164.41	1,263.94	107,000.00	106,790.25	0.0002%
713448ES3	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	3/19/2030	648,378.00	8,662.50	700,000.00	698,828.98	0.0010%
713448ES3	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	3/19/2030	1,389,381.42	18,562.50	1,500,000.00	1,495,276.97	0.0022%
713448FE3	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.02	10/21/2031	3,099,102.37	25,455.63	3,615,000.00	3,339,255.86	0.0049%
713448FQ6	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.05	2/13/2026	10,036,181.60	22,750.00	10,000,000.00	9,997,193.67	0.0157%
713448FV5	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.05	11/10/2025	10,107,208.50	161,875.00	10,000,000.00	9,996,011.80	0.0158%
714046AM1	CORPORATE BONDS	USD FIXED INCOME	REVVITY INC	0.02	9/15/2028	1,296,004.97	12,616.00	1,440,000.00	1,439,388.87	0.0020%
714046AM1	CORPORATE BONDS	USD FIXED INCOME	REVVITY INC	0.02	9/15/2028	1,233,004.73	12,002.72	1,370,000.00	1,369,418.58	0.0019%
715638BM3	FOREIGN	NON-USD FIXED INCOME	PERUVIAN GOVERNMENT INTERNATIO	0.06	11/18/2050	284,200.03	4,506.25	280,000.00	329,880.18	0.0004%
715638DF6	FOREIGN	NON-USD FIXED INCOME	PERUVIAN GOVERNMENT INTERNATIO	0.03	1/23/2031	348,965.58	1,163.29	396,000.00	396,910.72	0.0005%
715638DS8	FOREIGN	NON-USD FIXED INCOME	PERUVIAN GOVERNMENT INTERNATIO	0.03	3/11/2041	458,973.72	9,194.17	590,000.00	574,464.70	0.0007%
71654QAZ5	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.07	6/2/2041	2,069,214.99	47,501.28	2,956,000.00	3,150,322.07	0.0032%
71654QAZ5	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.07	6/2/2041	287,002.08	6,588.47	410,000.00	426,142.86	0.0004%
71654QBE1	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.06	6/27/2044	1,297,170.69	20,288.89	2,075,000.00	1,730,087.18	0.0020%
71654QBY7	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.02	12/15/2025	480,485.62	2,617.44	504,000.00	506,060.73	0.0008%
71654QCB6	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.07	8/4/2026	987,882.10	5,156.25	1,000,000.00	1,036,928.50	0.0015%
71654QCG5	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.07	3/13/2027	2,215,390.13	69,766.67	2,300,000.00	2,367,498.47	0.0035%
716973AA0	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2025	14,986,608.00	195,687.50	15,000,000.00	14,996,943.02	0.0235%
716973AB8	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.04	5/19/2026	20,011,538.80	249,694.44	20,000,000.00	19,986,612.26	0.0314%
716973AC6	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.04	5/19/2028	2,057,038.45	25,556.23	2,047,000.00	2,045,120.88	0.0032%
716973AD4	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2030	2,663,618.57	34,180.08	2,620,000.00	2,616,114.94	0.0042%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
716973AE2	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2033	4,323,121.96	57,303.47	4,300,000.00	4,294,227.63	0.0068%
716973AE2	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2033	3,631,422.45	48,134.92	3,612,000.00	3,625,343.41	0.0057%
716973AE2	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2033	1,452,770.05	19,256.63	1,445,000.00	1,443,060.25	0.0023%
716973AG7	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2053	2,798,681.90	41,411.40	2,785,000.00	2,799,613.98	0.0044%
716973AG7	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2053	8,009,154.30	118,509.47	7,970,000.00	7,796,828.49	0.0126%
717081DE0	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.04	6/15/2043	284,329.22	2,859.50	315,000.00	392,302.12	0.0004%
717081DV2	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	6/3/2026	486,723.36	3,361.11	500,000.00	493,019.99	0.0008%
717081EA7	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	12/15/2026	731,124.44	4,750.00	750,000.00	738,314.52	0.0011%
717081ET6	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	3/15/2029	1,866,005.16	30,623.54	1,925,000.00	1,903,746.18	0.0029%
717081EW9	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	4/1/2030	1,377,100.58	16,406.25	1,500,000.00	1,496,915.04	0.0022%
717081EW9	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	4/1/2030	1,781,050.08	21,218.75	1,940,000.00	2,040,045.61	0.0028%
717081EY5	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.02	5/28/2030	1,218,548.25	6,148.33	1,400,000.00	1,429,160.31	0.0019%
717081EZ2	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	5/28/2040	181,913.15	1,646.88	250,000.00	262,071.13	0.0003%
71783DCB9	MUNICIPAL BONDS	USD FIXED INCOME	PHILADELPHIA PA AUTH FOR INDL	0.02	4/15/2026	2,656,734.80	17,066.11	2,780,000.00	2,646,981.17	0.0042%
717893R52	MUNICIPAL BONDS	USD FIXED INCOME	PHILADELPHIA PA WTR & WSTWTR R	0.02	11/1/2028	1,831,360.00	11,560.00	2,000,000.00	2,000,000.00	0.0029%
718172AP4	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	3/20/2042	72,455.53	1,610.00	80,000.00	78,595.60	0.0001%
718172BL2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.04	11/10/2044	775,711.27	11,859.27	905,000.00	874,712.76	0.0012%
718172BL2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.04	11/10/2044	4,776,838.60	73,029.52	5,573,000.00	5,747,284.18	0.0075%
718172CP2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	5/1/2030	2,336,459.08	18,550.00	2,650,000.00	2,640,340.01	0.0037%
718172CP2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	5/1/2030	595,135.80	4,725.00	675,000.00	551,164.52	0.0009%
718172CP2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	5/1/2030	4,678,208.25	37,142.00	5,306,000.00	5,344,179.74	0.0073%
718172CT4	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	11/15/2024	4,995,789.80	75,451.39	5,000,000.00	4,999,381.49	0.0078%
718172CU1	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	11/17/2025	5,017,638.80	72,222.22	5,000,000.00	4,995,214.57	0.0079%
718172CW7	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.06	11/17/2029	3,028,006.32	46,718.75	2,875,000.00	2,936,644.15	0.0047%
718172CW7	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.06	11/17/2029	737,253.71	11,375.00	700,000.00	699,532.04	0.0012%
718172CW7	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.06	11/17/2029	109,534.84	1,690.00	104,000.00	103,930.48	0.0002%
718172CX5	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.06	11/17/2032	1,031,695.49	16,195.83	975,000.00	974,246.84	0.0016%
718172CY3	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/13/2026	5,025,041.10	12,187.50	5,000,000.00	4,991,324.33	0.0079%
718172CY3	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/13/2026	23,114,718.25	56,062.50	23,000,000.00	22,972,104.82	0.0362%
718172DA4	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/15/2030	4,456,846.40	9,874.17	4,335,000.00	4,306,225.39	0.0070%
718172DG1	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/13/2029	2,084,248.74	4,996.88	2,050,000.00	2,087,182.86	0.0033%
718172DG1	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/13/2029	488,019.22	1,170.00	480,000.00	475,977.99	0.0008%
718172DH9	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/13/2031	123,095.61	307.50	120,000.00	118,794.83	0.0002%
718172DJ5	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/13/2034	858,896.14	2,205.00	840,000.00	822,391.92	0.0013%
718172DJ5	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/13/2034	5,971,373.19	15,330.00	5,840,000.00	5,717,581.77	0.0094%
718172DJ5	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/13/2034	368,098.35	945.00	360,000.00	352,453.67	0.0006%
718172DJ5	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/13/2034	13,491,826.93	34,636.88	13,195,000.00	12,937,075.58	0.0211%
71845JAB4	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS EDISON GROCERY CENTER	0.06	7/15/2034	418,040.96	7,003.50	406,000.00	400,348.94	0.0007%
71845JAB4	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS EDISON GROCERY CENTER	0.06	7/15/2034	459,227.26	7,693.50	446,000.00	439,792.18	0.0007%
71845JAB4	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS EDISON GROCERY CENTER	0.06	7/15/2034	1,517,715.20	25,426.50	1,474,000.00	1,453,483.58	0.0024%
718547AR3	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66 CO	0.05	6/30/2033	1,698,635.01	14,907.72	1,660,000.00	1,664,450.40	0.0027%
718547AU6	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66 CO	0.05	6/15/2031	1,305,838.87	13,705.42	1,270,000.00	1,265,023.20	0.0020%
718547AW2	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66 CO	0.06	6/15/2054	1,499,462.40	17,420.83	1,500,000.00	1,498,634.09	0.0024%
718814ZZ2	MUNICIPAL BONDS	USD FIXED INCOME	PHOENIX AZ	0.05	7/1/2034	1,076,311.00	9,264.66	1,055,000.00	1,080,276.10	0.0017%
720186AM7	CORPORATE BONDS	USD FIXED INCOME	PIEDMONT NATURAL GAS CO INC	0.03	6/1/2050	610,249.74	7,244.38	865,000.00	859,385.85	0.0010%
720198AF7	CORPORATE BONDS	USD FIXED INCOME	PIEDMONT OPERATING PARTNERSHIP	0.03	4/1/2032	187,797.37	2,738.54	239,000.00	238,125.28	0.0003%
720653PY4	MUNICIPAL BONDS	USD FIXED INCOME	PIERCE CNTY WA SWR REVENUE	0.02	8/1/2029	1,035,392.80	1,534.10	1,160,000.00	1,013,038.13	0.0016%
72147KAH1	CORPORATE BONDS	USD FIXED INCOME	PILGRIM'S PRIDE CORP	0.04	3/1/2032	6,769,261.38	133,962.50	7,655,000.00	6,552,364.62	0.0106%
72147KAK4	CORPORATE BONDS	USD FIXED INCOME	PILGRIM'S PRIDE CORP	0.06	7/1/2033	1,121,770.90	11,052.08	1,061,000.00	1,117,968.85	0.0018%
72147KAK4	CORPORATE BONDS	USD FIXED INCOME	PILGRIM'S PRIDE CORP	0.06	7/1/2033	4,197,389.69	41,354.17	3,970,000.00	3,867,743.40	0.0066%
72178JAF0	MUNICIPAL BONDS	USD FIXED INCOME	PIMA CNTY AZ PLEDGED REVENUE O	0.01	5/1/2027	930,030.00	4,726.67	1,000,000.00	1,000,000.00	0.0015%
723787AQ0	CORPORATE BONDS	USD FIXED INCOME	PIONEER NATURAL RESOURCES CO	0.02	8/15/2030	1,324,062.07	1,283.56	1,520,000.00	1,326,179.94	0.0021%
723787AQ0	CORPORATE BONDS	USD FIXED INCOME	PIONEER NATURAL RESOURCES CO	0.02	8/15/2030	3,645,526.17	3,534.00	4,185,000.00	3,404,229.84	0.0057%
723787AR8	CORPORATE BONDS	USD FIXED INCOME	PIONEER NATURAL RESOURCES CO	0.05	1/15/2031	817,646.01	2,582.39	940,000.00	862,494.53	0.0013%
723787AR8	CORPORATE BONDS	USD FIXED INCOME	PIONEER NATURAL RESOURCES CO	0.02	1/15/2031	2,835,665.95	8,955.94	3,260,000.00	3,026,691.86	0.0044%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
72650RBH4	CORPORATE BONDS	USD FIXED INCOME	PLAINS ALL AMERICAN PIPELINE L	0.05	2/15/2045	1,863,430.77	4,603.82	2,114,000.00	2,287,993.12	0.0029%
72650RBL5	CORPORATE BONDS	USD FIXED INCOME	PLAINS ALL AMERICAN PIPELINE L	0.05	12/15/2026	89,567.60	855.00	90,000.00	90,284.52	0.0001%
72650RBP6	CORPORATE BONDS	USD FIXED INCOME	PLAINS ALL AMERICAN PIPELINE L	0.06	9/15/2034	2,403,497.84	23,813.33	2,350,000.00	2,348,915.56	0.0038%
731011AV4	FOREIGN	NON-USD FIXED INCOME	REPUBLIC OF POLAND GOVERNMENT	0.05	10/4/2033	2,350,160.00	46,182.50	2,320,000.00	2,304,388.74	0.0037%
731011AZ5	FOREIGN	NON-USD FIXED INCOME	REPUBLIC OF POLAND GOVERNMENT	0.06	3/18/2054	4,623,754.87	112,859.39	4,532,000.00	4,479,794.94	0.0072%
73211PAA4	CORPORATE BONDS	USD FIXED INCOME	POMONA COLLEGE	0.03	1/1/2051	698,098.02	4,813.33	1,000,000.00	1,000,000.00	0.0011%
735000TN1	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2026	647,131.44	3,446.33	681,542.52	681,542.52	0.0010%
735000TS0	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2030	857,518.33	6,806.94	972,882.77	972,882.77	0.0013%
735000TU5	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2032	821,140.82	7,388.20	964,097.15	801,946.16	0.0013%
737679DH0	CORPORATE BONDS	USD FIXED INCOME	POTOMAC ELECTRIC POWER CO	0.05	3/15/2034	4,064,461.09	100,732.67	3,940,000.00	3,925,609.32	0.0064%
740816AK9	CORPORATE BONDS	USD FIXED INCOME	PRESIDENT AND FELLOWS OF HARVA	0.04	10/1/2031	237,393.42	3,676.04	250,000.00	235,825.30	0.0004%
740816AQ6	CORPORATE BONDS	USD FIXED INCOME	PRESIDENT AND FELLOWS OF HARVA	0.04	11/15/2052	661,997.78	8,656.15	785,000.00	785,000.00	0.0010%
740816AR4	CORPORATE BONDS	USD FIXED INCOME	PRESIDENT AND FELLOWS OF HARVA	0.05	2/15/2035	3,730,894.11	7,538.28	3,680,000.00	3,680,000.00	0.0058%
74153WCP2	CORPORATE BONDS	USD FIXED INCOME	PRICOA GLOBAL FUNDING I 144A	0.01	9/1/2026	2,778,211.51	17,760.00	2,960,000.00	2,957,279.18	0.0044%
74153WCR8	CORPORATE BONDS	USD FIXED INCOME	PRICOA GLOBAL FUNDING I 144A	0.04	8/28/2025	4,974,876.10	1,750.00	5,000,000.00	4,998,993.88	0.0078%
74164MAB4	CORPORATE BONDS	USD FIXED INCOME	PRIMERICA INC	0.03	11/19/2031	1,189,460.26	10,924.20	1,377,000.00	1,372,366.15	0.0019%
74251VAF9	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.05	9/15/2042	27,720.49	639.79	30,000.00	29,960.15	0.0000%
74251VAM4	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.03	11/15/2026	2,892,309.78	27,273.80	2,988,000.00	2,867,877.74	0.0045%
74251VAR3	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.04	5/15/2029	885,684.88	9,990.21	917,000.00	915,135.84	0.0014%
74251VAS1	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.02	6/15/2030	2,913,449.14	15,028.47	3,350,000.00	3,126,479.48	0.0046%
74256LEK1	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL LIFE GLOBAL FUN 144A	0.01	1/12/2026	902,969.94	1,131.42	950,000.00	916,277.79	0.0014%
74256LEP0	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL LIFE GLOBAL FUN 144A	0.01	8/16/2026	9,928,074.39	5,505.21	10,570,000.00	10,439,982.77	0.0156%
74256LEY1	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL LIFE GLOBAL FUN 144A	0.05	1/25/2029	2,712,897.50	13,566.00	2,660,000.00	2,655,873.32	0.0043%
74256LEY1	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL LIFE GLOBAL FUN 144A	0.05	1/25/2029	1,866,391.89	9,333.00	1,830,000.00	1,827,160.97	0.0029%
742651DW9	GOVERNMENT AGENCIES	USD FIXED INCOME	PRIVATE EXPORT FUNDING CORP	0.03	6/15/2025	5,948,954.46	41,269.58	6,015,000.00	6,087,587.57	0.0093%
742718FG9	CORPORATE BONDS	USD FIXED INCOME	PROCTER & GAMBLE CO/THE	0.03	3/25/2027	58,224.77	728.00	60,000.00	62,334.48	0.0001%
742718FH7	CORPORATE BONDS	USD FIXED INCOME	PROCTER & GAMBLE CO/THE	0.03	3/25/2030	189,722.58	2,600.00	200,000.00	199,716.66	0.0003%
743315AW3	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.03	3/26/2030	134,849.64	1,970.22	143,000.00	143,000.00	0.0002%
743315AX1	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.04	3/26/2050	267,880.35	5,527.26	325,000.00	322,466.21	0.0004%
74331GAA7	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR2 A 144A	0.05	10/17/2040	1,974,371.00	7,500.00	2,000,000.00	1,893,692.03	0.0031%
74331UAA6	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR3 A 144A	0.03	4/17/2039	4,571,125.46	12,706.49	4,764,933.91	4,494,111.97	0.0072%
74332VAA3	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR2 A 144A	0.03	4/17/2027	6,311,548.18	16,268.43	6,617,668.28	6,239,430.02	0.0099%
74333DAA2	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR2 A 144A	0.02	4/19/2038	5,782,643.36	7,844.30	6,088,719.06	5,649,186.11	0.0091%
74333HAA3	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR6 A 144A	0.02	7/17/2038	5,599,016.48	7,532.44	5,931,055.97	5,930,970.74	0.0088%
74333PAA5	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR7 A 144A	0.02	8/17/2040	8,313,007.98	13,041.17	9,249,060.02	9,248,832.75	0.0130%
74333TAA7	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR8 A 144A	0.02	10/17/2038	2,413,898.23	3,232.37	2,568,769.06	2,340,825.96	0.0038%
74334DAA1	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR6 A 144A	0.04	7/20/2039	3,656,054.09	13,690.09	3,690,880.50	3,690,752.53	0.0057%
74334JAA8	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR4 A 144A	0.03	7/17/2041	10,640,312.08	29,685.08	11,491,000.00	10,364,909.37	0.0167%
74340XBM2	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	4/15/2030	2,212,535.28	21,037.50	2,475,000.00	2,390,991.36	0.0035%
74340XBN0	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	4/15/2027	4,444,308.68	37,698.44	4,696,000.00	4,729,649.26	0.0070%
74340XBT7	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.05	1/15/2033	1,611,583.01	9,603.30	1,625,000.00	1,620,429.35	0.0025%
74340XB77	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.05	1/15/2033	64,463.32	384.13	65,000.00	64,816.24	0.0001%
74340XBX8	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.04	9/15/2028	1,663,145.47	31,115.78	1,687,000.00	1,661,289.37	0.0026%
74340XBZ3	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	7/1/2030	1,545,232.00	5,235.42	1,795,000.00	1,514,033.44	0.0024%
74340XBZ3	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	7/1/2030	512,207.82	1,735.42	595,000.00	496,524.60	0.0008%
74340XCA7	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	2/1/2031	3,217,953.94	5,570.83	3,820,000.00	3,243,848.03	0.0050%
74340XCC3	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.03	3/1/2050	311,938.65	6,938.75	455,000.00	444,096.24	0.0005%
74350LAA2	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS TARGETED US LOGI 144A	0.05	4/1/2029	1,638,312.48	40,701.50	1,604,000.00	1,596,337.38	0.0026%
74350LAB0	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS TARGETED US LOGI 144A	0.06	4/1/2034	4,282,062.13	110,187.92	4,145,000.00	4,091,033.63	0.0067%
74350LAB0	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS TARGETED US LOGI 144A	0.06	4/1/2034	3,250,028.34	83,631.17	3,146,000.00	3,105,306.03	0.0051%
74350LAC8	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS TARGETED US LOGI 144A	0.05	1/15/2035	1,931,986.82	4,466.00	1,914,000.00	1,901,716.18	0.0030%
743674BE2	CORPORATE BONDS	USD FIXED INCOME	PROTECTIVE LIFE CORP 144A	0.03	1/15/2030	3,653,275.75	16,973.74	3,907,000.00	3,474,273.82	0.0057%
74368CBQ6	CORPORATE BONDS	USD FIXED INCOME	PROTECTIVE LIFE GLOBAL FU 144A	0.05	1/6/2026	10,089,185.30	81,980.56	10,000,000.00	10,000,000.00	0.0158%
74368CBQ6	CORPORATE BONDS	USD FIXED INCOME	PROTECTIVE LIFE GLOBAL FU 144A	0.05	1/6/2026	3,026,477.64	24,594.17	3,000,000.00	3,000,000.00	0.0047%
74368CBY9	CORPORATE BONDS	USD FIXED INCOME	PROTECTIVE LIFE GLOBAL FU 144A	0.05	6/12/2029	3,945,857.61	43,830.63	3,830,000.00	3,830,000.00	0.0062%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
743756AB4	CORPORATE BONDS	USD FIXED INCOME	PROVIDENCE ST JOSEPH HEALTH OB	0.03	10/1/2026	119,863.02	1,430.21	125,000.00	125,000.00	0.0002%
743820AA0	CORPORATE BONDS	USD FIXED INCOME	PROVIDENCE ST JOSEPH HEALTH OB	0.03	10/1/2029	385,698.15	4,483.75	425,000.00	425,000.00	0.0006%
744320BA9	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.04	12/7/2049	347,729.51	3,966.48	432,000.00	408,351.21	0.0005%
744320BJ0	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.05	3/1/2052	4,399,166.77	642.76	4,515,000.00	4,339,182.33	0.0069%
74432QCC7	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.04	3/27/2028	463,588.95	7,830.11	472,000.00	472,000.00	0.0007%
74432QCC7	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.04	3/27/2028	2,267,853.57	38,304.51	2,309,000.00	2,309,000.00	0.0036%
744330AA9	CORPORATE BONDS	NON-USD FIXED INCOME	PRUDENTIAL FUNDING ASIA PLC	0.03	4/14/2030	162,702.31	2,081.16	175,000.00	174,011.90	0.0003%
744330AA9	CORPORATE BONDS	NON-USD FIXED INCOME	PRUDENTIAL FUNDING ASIA PLC	0.03	4/14/2030	3,865,806.82	49,448.44	4,158,000.00	4,217,157.82	0.0061%
744448CK5	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.04	3/15/2044	42,717.93	991.39	50,000.00	52,414.06	0.0001%
744448CP4	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.04	6/15/2028	4,878,668.35	39,055.56	5,000,000.00	4,904,188.97	0.0076%
744448CS8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.03	3/1/2050	275,111.28	6,320.00	395,000.00	390,310.11	0.0004%
744448CU3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.03	1/15/2051	534,375.02	2,932.50	850,000.00	558,457.52	0.0008%
744448CV1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.02	6/15/2031	2,127,827.06	10,073.96	2,545,000.00	2,424,667.49	0.0033%
744538AF6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF NEW HAMPS	0.05	10/1/2033	1,763,448.55	37,672.92	1,690,000.00	1,701,923.93	0.0028%
744538AF6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF NEW HAMPS	0.05	10/1/2033	626,076.41	13,375.00	600,000.00	604,233.35	0.0010%
744542AC5	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF NEW MEXIC	0.04	8/1/2025	1,776,820.05	5,775.00	1,800,000.00	1,799,522.86	0.0028%
74456QAQ9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.06	12/1/2036	754,530.89	10,117.50	710,000.00	819,715.39	0.0012%
74456QAR7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.06	5/1/2037	59,538.43	1,063.33	55,000.00	54,921.20	0.0001%
74456QAR7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.06	5/1/2037	1,006,740.76	17,980.00	930,000.00	1,106,962.66	0.0016%
74456QAZ9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	5/1/2042	2,746,836.83	42,462.50	3,225,000.00	3,049,998.79	0.0043%
74456QBR6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	9/15/2026	1,456,483.97	15,770.00	1,520,000.00	1,518,908.16	0.0023%
74456QBR6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	9/15/2026	4,503,601.76	48,762.50	4,700,000.00	4,743,538.27	0.0071%
74456QBT2	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	12/1/2047	89,947.66	1,035.00	115,000.00	114,928.27	0.0001%
74456QBU9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	5/1/2028	1,517,389.86	19,141.33	1,552,000.00	1,533,106.38	0.0024%
74456QBX3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	9/1/2028	1,315,047.20	24,637.50	1,350,000.00	1,310,725.97	0.0021%
74456QBY1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	5/15/2029	1,769,281.68	17,525.33	1,860,000.00	1,856,327.76	0.0028%
74456QCD6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	5/1/2050	866,403.71	11,880.00	1,320,000.00	1,351,913.77	0.0014%
74456QCH7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	8/15/2031	1,259,971.26	1,266.67	1,500,000.00	1,224,903.95	0.0020%
74456QCH7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	8/15/2031	1,041,576.24	1,047.11	1,240,000.00	1,012,587.27	0.0016%
74456QCH7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	8/15/2031	4,783,690.88	4,809.11	5,695,000.00	5,517,941.80	0.0075%
74456QCJ3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	3/15/2032	566,564.34	8,934.03	625,000.00	624,080.59	0.0009%
74456QCL8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.05	3/15/2033	1,263,882.03	27,123.71	1,265,000.00	1,263,966.64	0.0020%
74456QCQ7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.05	3/1/2034	1,002,957.28	25,220.00	970,000.00	969,711.15	0.0016%
744573AU0	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ENTERPRISE GROU	0.02	11/15/2031	1,596,341.78	13,417.83	1,860,000.00	1,857,434.33	0.0025%
74460DAD1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE OPERATING CO	0.03	5/1/2029	3,975,705.89	46,667.87	4,136,000.00	4,278,297.23	0.0062%
74460DAJ8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE OPERATING CO	0.02	11/9/2031	1,710,360.38	14,000.00	2,000,000.00	1,999,600.51	0.0027%
74460DAJ8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE OPERATING CO	0.02	11/9/2031	1,436,702.72	11,760.00	1,680,000.00	1,679,664.42	0.0023%
74460WAD9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE OPERATING CO	0.02	5/1/2028	4,390,834.56	29,655.50	4,809,000.00	4,615,347.06	0.0069%
74460WAE7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE OPERATING CO	0.02	5/1/2031	1,748,333.04	15,333.33	2,000,000.00	1,995,221.91	0.0027%
745310AM4	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.02	6/15/2028	1,160,465.84	6,378.36	1,270,000.00	1,270,000.00	0.0018%
745310AM4	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.02	6/15/2028	339,002.23	1,863.29	371,000.00	371,243.46	0.0005%
745310AM4	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.02	6/15/2028	237,575.68	1,305.81	260,000.00	260,000.00	0.0004%
745310AN2	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.04	3/15/2032	1,401,633.10	29,605.55	1,520,000.00	1,520,000.00	0.0022%
745310AN2	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.04	3/15/2032	3,241,276.55	68,462.83	3,515,000.00	3,189,529.26	0.0051%
745332CE4	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.04	11/15/2041	772,941.45	11,488.99	880,000.00	891,438.16	0.0012%
745332CG9	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.04	5/20/2045	426,505.53	6,031.94	500,000.00	507,595.04	0.0007%
745332CH7	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.04	6/15/2048	2,887,517.70	30,998.23	3,477,000.00	3,895,293.49	0.0045%
745332CL8	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.05	6/1/2053	2,110,548.38	27,833.23	2,090,000.00	2,089,943.07	0.0033%
745332CM6	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.05	6/15/2034	2,786,505.46	31,980.00	2,700,000.00	2,699,974.06	0.0044%
745332CM6	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.05	6/15/2034	1,568,699.37	18,003.56	1,520,000.00	1,519,985.41	0.0025%
74736KAH4	CORPORATE BONDS	USD FIXED INCOME	QORVO INC	0.04	10/15/2029	691,433.28	11,866.94	718,000.00	670,437.48	0.0011%
74736KAJ0	CORPORATE BONDS	USD FIXED INCOME	QORVO INC 144A	0.03	4/1/2031	1,058,227.68	16,762.50	1,192,000.00	1,033,403.47	0.0017%
747525AK9	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.05	5/20/2045	120,784.20	1,683.33	125,000.00	126,518.29	0.0002%
747525BK8	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.02	5/20/2030	894,488.41	6,031.94	1,000,000.00	997,600.05	0.0014%
74762EAL6	CORPORATE BONDS	USD FIXED INCOME	QUANTA SERVICES INC	0.05	8/9/2034	2,355,440.47	7,501.08	2,338,000.00	2,321,897.85	0.0037%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
74762EAL6	CORPORATE BONDS	USD FIXED INCOME	QUANTA SERVICES INC	0.05	8/9/2033	836,191.44	2,662.92	830,000.00	825,118.44	0.0013%
748148SE4	FOREIGN	NON-USD FIXED INCOME	PROVINCE OF QUEBEC CANADA	0.05	9/8/2033	3,980,529.92	84,878.13	3,925,000.00	3,947,974.04	0.0062%
748149AN1	FOREIGN	NON-USD FIXED INCOME	PROVINCE OF QUEBEC CANADA	0.03	4/12/2027	5,525,467.71	60,522.92	5,700,000.00	5,683,337.16	0.0087%
74938WAY7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	RCKT MORTGAGE TRUST 2 A22 144A	0.03	2/25/2052	684,698.89	1,741.90	836,114.14	787,622.09	0.0011%
749424AA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	RCKT MORTGAGE TR CES1 A1A 144A	0.06	2/25/2044	3,447,732.67	17,138.78	3,413,532.49	3,404,004.14	0.0054%
750236AY7	CORPORATE BONDS	USD FIXED INCOME	RADIAN GROUP INC	0.06	5/15/2029	3,772,768.19	110,441.12	3,623,000.00	3,633,009.48	0.0059%
750236AY7	CORPORATE BONDS	USD FIXED INCOME	RADIAN GROUP INC	0.06	5/15/2029	2,886,589.41	84,499.80	2,772,000.00	2,779,658.36	0.0045%
75023DAF3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	RADIAN MORTGAGE CAP J1 A4 144A	0.06	11/25/2054	5,269,399.09	26,213.87	5,242,774.92	5,222,316.16	0.0083%
753385MU4	MUNICIPAL BONDS	USD FIXED INCOME	RAPID CITY SD SALES TAX REVENU	0.01	12/1/2027	819,531.00	2,794.50	900,000.00	900,000.00	0.0013%
753385MW0	MUNICIPAL BONDS	USD FIXED INCOME	RAPID CITY SD SALES TAX REVENU	0.02	12/1/2029	745,195.00	3,380.88	850,000.00	850,000.00	0.0012%
75410PAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	RATE MORTGAGE TRUST J1 A1 144A	0.06	7/25/2054	2,407,545.81	11,985.29	2,397,058.67	2,374,625.23	0.0038%
754730AH2	CORPORATE BONDS	USD FIXED INCOME	RAYMOND JAMES FINANCIAL INC	0.04	4/1/2051	656,250.70	13,312.50	852,000.00	847,171.46	0.0010%
75513EAC5	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.03	7/1/2050	1,152,090.98	8,645.83	1,660,000.00	1,497,077.33	0.0018%
75513EAC5	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.03	7/1/2050	1,041,046.07	7,812.50	1,500,000.00	1,495,474.88	0.0016%
75513EAD3	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.02	7/1/2030	1,626,159.35	6,881.25	1,835,000.00	1,692,659.28	0.0025%
75513EAD3	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.02	7/1/2030	797,571.34	3,375.00	900,000.00	899,311.89	0.0013%
75513EAD3	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.02	7/1/2030	398,785.67	1,687.50	450,000.00	449,655.98	0.0006%
75513ECM1	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.02	9/1/2031	5,844,935.53	66,500.00	7,000,000.00	5,817,672.44	0.0082%
75513ECN9	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.02	3/15/2032	681,577.61	8,761.11	800,000.00	799,901.67	0.0011%
75513ECP4	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.03	3/15/2052	249,235.27	5,169.52	370,000.00	255,927.62	0.0004%
75513ECP4	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.03	3/15/2052	323,332.24	6,706.40	480,000.00	479,832.43	0.0005%
75513ECU3	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.06	1/15/2029	1,680,397.66	11,755.56	1,600,000.00	1,599,450.37	0.0026%
75513ECV1	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.06	3/15/2031	5,374,422.65	138,333.33	5,000,000.00	5,275,700.79	0.0084%
75513ECV1	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.06	3/15/2031	849,158.78	21,856.67	790,000.00	789,529.40	0.0013%
75513ECV1	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.06	3/15/2031	956,647.23	24,623.33	890,000.00	889,469.83	0.0015%
75513ECW9	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.06	3/15/2034	4,468,908.58	115,464.53	4,105,000.00	4,150,575.04	0.0070%
75513ECW9	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.06	3/15/2034	2,667,192.70	68,913.06	2,450,000.00	2,445,690.16	0.0042%
75513ECW9	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.06	3/15/2034	1,899,694.39	49,082.97	1,745,000.00	1,861,566.49	0.0030%
75513ECW9	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.06	3/15/2034	2,605,139.64	67,309.77	2,393,000.00	2,388,790.45	0.0041%
75513ECX7	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.06	3/15/2054	7,293,800.45	187,543.11	6,355,000.00	6,628,787.31	0.0114%
75524KNH3	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.02	4/28/2025	511,769.88	4,020.56	523,000.00	506,842.85	0.0008%
75524KPG3	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.05	8/9/2028	2,977,248.75	8,387.50	3,000,000.00	2,938,080.95	0.0047%
75524KPG3	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.05	8/9/2028	1,300,065.29	3,662.54	1,310,000.00	1,310,000.00	0.0020%
75524KPG3	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.05	8/9/2028	1,220,671.99	3,438.88	1,230,000.00	1,230,000.00	0.0019%
756109AR5	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.04	10/15/2026	847,843.73	13,323.75	855,000.00	854,105.43	0.0013%
756109AS3	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2027	1,447,568.87	5,750.00	1,500,000.00	1,511,249.13	0.0023%
756109AX2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2031	151,539.78	685.21	165,000.00	173,619.76	0.0002%
756109AX2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2031	679,632.94	3,073.06	740,000.00	735,247.33	0.0011%
756109AX2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2031	5,966,075.09	26,976.44	6,496,000.00	6,537,643.98	0.0094%
756109BA1	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.02	3/15/2033	219,728.10	2,324.00	280,000.00	276,915.91	0.0003%
756109BG8	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.04	8/15/2027	6,114,763.21	10,884.44	6,200,000.00	6,089,462.81	0.0096%
756109BQ6	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.05	1/13/2026	682,971.38	4,598.87	683,000.00	681,777.40	0.0011%
756109BQ6	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.05	1/13/2026	4,999,794.65	33,666.67	5,000,000.00	4,991,306.56	0.0078%
756109BR4	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.05	3/15/2030	3,939,452.32	86,883.71	3,885,000.00	3,848,162.80	0.0062%
756109BR4	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.05	3/15/2030	1,290,842.42	28,469.23	1,273,000.00	1,260,929.55	0.0020%
756109BR4	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.05	3/15/2030	1,044,436.52	23,034.81	1,030,000.00	1,020,233.63	0.0016%
756109CB8	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.04	7/15/2029	1,268,207.03	6,644.44	1,300,000.00	1,169,550.87	0.0020%
758449RZ7	MUNICIPAL BONDS	USD FIXED INCOME	REEDY CREEK FL IMPT DIST	0.02	6/1/2028	1,474,699.85	8,111.24	1,585,000.00	1,585,000.00	0.0023%
758750AN3	CORPORATE BONDS	USD FIXED INCOME	REGAL REXNORD CORP	0.06	2/15/2030	1,140,539.62	3,024.00	1,080,000.00	1,079,261.97	0.0018%
75884RAZ6	CORPORATE BONDS	USD FIXED INCOME	REGENCY CENTERS LP	0.03	9/15/2029	1,435,610.76	21,084.31	1,550,000.00	1,489,265.81	0.0023%
75884RBB8	CORPORATE BONDS	USD FIXED INCOME	REGENCY CENTERS LP	0.05	1/15/2034	525,247.81	3,461.50	516,000.00	514,119.94	0.0008%
75884RBC6	CORPORATE BONDS	USD FIXED INCOME	REGENCY CENTERS LP	0.05	1/15/2035	4,830,200.76	10,914.00	4,815,000.00	4,807,412.06	0.0076%
759136QP2	MUNICIPAL BONDS	USD FIXED INCOME	REGL TRANSPRTN DIST CO SALES T	0.06	11/1/2050	167,841.75	3,019.40	155,000.00	155,000.00	0.0003%
7591EPAT7	CORPORATE BONDS	USD FIXED INCOME	REGIONS FINANCIAL CORP	0.02	8/12/2028	1,394,949.74	1,482.00	1,560,000.00	1,557,702.60	0.0022%
759351AM1	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.04	9/15/2026	996,764.10	18,377.81	1,009,000.00	1,009,000.00	0.0016%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
759351AN9	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.04	5/15/2029	4,186,459.87	49,665.42	4,325,000.00	4,441,520.92	0.0066%
759351AN9	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.04	5/15/2029	2,831,305.23	33,588.75	2,925,000.00	3,073,409.02	0.0044%
759351AS8	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.06	9/15/2034	5,608,840.90	5,400,000.00	5,400,000.00	5,362,360.90	0.0088%
760759AV2	CORPORATE BONDS	USD FIXED INCOME	REPUBLIC SERVICES INC	0.02	3/1/2030	3,750,834.37	48,127.50	4,185,000.00	3,647,266.31	0.0059%
760759BB5	CORPORATE BONDS	USD FIXED INCOME	REPUBLIC SERVICES INC	0.05	4/1/2029	1,325,966.23	26,406.25	1,300,000.00	1,295,692.36	0.0021%
76116EHP8	DISCOUNTED NOTES	USD FIXED INCOME	RESOLUTION FDG CORP STRIP	0.00	4/15/2030	8,157,665.42	-	10,220,000.00	7,759,514.05	0.0128%
76116FAB3	DISCOUNTED NOTES	USD FIXED INCOME	RESOLUTION FDG CORP PRIN STRIP	0.00	1/15/2030	4,901,219.80	-	6,070,000.00	4,589,504.21	0.0077%
76116FAB3	DISCOUNTED NOTES	USD FIXED INCOME	RESOLUTION FDG CORP PRIN STRIP	0.00	1/15/2030	5,652,148.04	-	7,000,000.00	5,492,428.55	0.0089%
76132FAB3	CORPORATE BONDS	USD FIXED INCOME	RETAIL OPPORTUNITY INVESTMENTS	0.04	12/15/2024	231,828.38	1,967.56	233,000.00	232,924.17	0.0004%
76132FAC1	CORPORATE BONDS	USD FIXED INCOME	RETAIL OPPORTUNITY INVESTMENTS	0.07	10/15/2028	4,437,485.36	106,641.00	4,182,000.00	4,164,968.84	0.0070%
76132FAC1	CORPORATE BONDS	USD FIXED INCOME	RETAIL OPPORTUNITY INVESTMENTS	0.07	10/15/2028	3,405,043.17	81,829.50	3,209,000.00	3,195,931.36	0.0053%
76169XAB0	CORPORATE BONDS	USD FIXED INCOME	REXFORD INDUSTRIAL REALTY LP	0.02	9/1/2031	228,796.49	2,956.25	275,000.00	226,661.79	0.0004%
76169XAC8	CORPORATE BONDS	USD FIXED INCOME	REXFORD INDUSTRIAL REALTY LP	0.05	6/15/2028	2,023,037.40	21,111.11	2,000,000.00	1,984,682.75	0.0032%
761713BB1	CORPORATE BONDS	USD FIXED INCOME	REYNOLDS AMERICAN INC	0.06	8/15/2045	1,048,040.98	2,782.00	1,070,000.00	1,288,245.62	0.0016%
761713BW5	CORPORATE BONDS	USD FIXED INCOME	REYNOLDS AMERICAN INC	0.07	8/4/2041	527,159.61	2,546.25	485,000.00	564,606.60	0.0008%
76209PAC7	CORPORATE BONDS	USD FIXED INCOME	RGA GLOBAL FUNDING 144A	0.06	11/21/2028	2,821,363.47	44,750.00	2,685,000.00	2,681,947.47	0.0044%
76209PAD5	CORPORATE BONDS	USD FIXED INCOME	RGA GLOBAL FUNDING 144A	0.06	1/11/2031	4,536,898.81	33,527.08	4,389,000.00	4,360,279.04	0.0071%
76209PAD5	CORPORATE BONDS	USD FIXED INCOME	RGA GLOBAL FUNDING 144A	0.06	1/11/2031	5,504,439.77	40,677.08	5,325,000.00	5,305,293.63	0.0086%
766750AA1	GOVERNMENT AGENCIES	USD FIXED INCOME	RIMON LLC	0.02	11/1/2025	416,381.84	864.52	423,437.50	423,470.25	0.0007%
771196BV3	CORPORATE BONDS	USD FIXED INCOME	ROCHE HOLDINGS INC 144A	0.02	3/10/2027	3,083,514.22	35,447.59	3,225,000.00	3,079,091.81	0.0048%
771367CD9	CORPORATE BONDS	USD FIXED INCOME	ROCHESTER GAS AND ELECTRI 144A	0.03	6/1/2027	264,465.85	2,131.25	275,000.00	264,580.39	0.0004%
771367CD9	CORPORATE BONDS	USD FIXED INCOME	ROCHESTER GAS AND ELECTRI 144A	0.03	6/1/2027	3,096,654.68	24,955.00	3,220,000.00	3,229,417.63	0.0049%
771367CE7	CORPORATE BONDS	USD FIXED INCOME	ROCHESTER GAS AND ELECTRI 144A	0.02	12/1/2030	2,925,684.48	16,095.00	3,480,000.00	3,245,873.87	0.0046%
771367CE7	CORPORATE BONDS	USD FIXED INCOME	ROCHESTER GAS AND ELECTRI 144A	0.02	12/1/2030	2,749,134.55	15,123.75	3,270,000.00	3,189,000.29	0.0043%
773903AH2	CORPORATE BONDS	USD FIXED INCOME	ROCKWELL AUTOMATION INC	0.04	3/1/2029	1,936,602.70	35,000.00	2,000,000.00	1,996,733.68	0.0030%
773903AL3	CORPORATE BONDS	USD FIXED INCOME	ROCKWELL AUTOMATION INC	0.02	8/15/2031	964,231.78	894.44	1,150,000.00	990,542.90	0.0015%
775109BB6	CORPORATE BONDS	NON-USD FIXED INCOME	ROGERS COMMUNICATIONS INC	0.05	3/15/2044	650,082.83	16,138.89	700,000.00	661,500.02	0.0010%
775109CG4	CORPORATE BONDS	NON-USD FIXED INCOME	ROGERS COMMUNICATIONS INC	0.03	3/15/2027	6,815,530.89	103,952.89	7,045,000.00	6,713,410.06	0.0107%
775109CH2	CORPORATE BONDS	NON-USD FIXED INCOME	ROGERS COMMUNICATIONS INC	0.04	3/15/2032	6,617,298.39	125,827.08	7,181,000.00	6,470,320.58	0.0104%
775109DE8	CORPORATE BONDS	NON-USD FIXED INCOME	ROGERS COMMUNICATIONS INC	0.05	2/15/2029	6,078,522.59	13,355.56	6,010,000.00	5,994,549.72	0.0095%
775109DE8	CORPORATE BONDS	NON-USD FIXED INCOME	ROGERS COMMUNICATIONS INC	0.05	2/15/2029	3,792,755.36	8,333.33	3,750,000.00	3,740,359.64	0.0059%
775109DF5	CORPORATE BONDS	NON-USD FIXED INCOME	ROGERS COMMUNICATIONS INC	0.05	2/15/2034	5,710,345.59	13,332.44	5,660,000.00	5,592,861.09	0.0090%
776696AG1	CORPORATE BONDS	USD FIXED INCOME	ROPER TECHNOLOGIES INC	0.05	10/15/2029	858,450.22	1,075.00	860,000.00	856,150.58	0.0013%
776696AH9	CORPORATE BONDS	USD FIXED INCOME	ROPER TECHNOLOGIES INC	0.05	2/15/2032	1,798,410.74	2,375.00	1,800,000.00	1,796,663.42	0.0028%
776696AJ5	CORPORATE BONDS	USD FIXED INCOME	ROPER TECHNOLOGIES INC	0.05	10/15/2034	2,928,071.23	4,022.08	2,955,000.00	2,940,702.11	0.0046%
776696AJ5	CORPORATE BONDS	USD FIXED INCOME	ROPER TECHNOLOGIES INC	0.05	10/15/2034	7,723,964.55	10,609.86	7,795,000.00	7,757,283.57	0.0121%
776743AG1	CORPORATE BONDS	USD FIXED INCOME	ROPER TECHNOLOGIES INC	0.03	9/15/2029	3,722,263.92	54,411.11	4,000,000.00	3,938,154.66	0.0058%
776743AM8	CORPORATE BONDS	USD FIXED INCOME	ROPER TECHNOLOGIES INC	0.01	9/15/2025	4,132,258.89	19,804.72	4,295,000.00	4,279,990.35	0.0065%
780097BG5	CORPORATE BONDS	NON-USD FIXED INCOME	NATWEST GROUP PLC	0.05	5/18/2029	210,565.79	2,939.28	210,000.00	210,165.05	0.0003%
780097BL4	CORPORATE BONDS	NON-USD FIXED INCOME	NATWEST GROUP PLC	0.04	5/8/2030	4,153,535.02	58,809.20	4,215,000.00	4,148,482.44	0.0065%
78015K7C2	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.02	11/1/2024	11,896,737.50	89,692.50	11,959,000.00	11,986,996.69	0.0186%
78015K7H1	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	6/10/2025	3,184,117.54	8,474.06	3,275,000.00	3,190,024.93	0.0050%
78016EYM3	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.02	1/21/2025	14,804,982.30	26,666.67	15,000,000.00	15,000,000.00	0.0232%
78016EZ59	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.03	4/14/2025	14,847,531.00	192,656.25	15,000,000.00	14,890,705.65	0.0233%
78016EZD2	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	5/4/2027	1,799,924.65	21,559.69	1,830,000.00	1,825,773.64	0.0028%
78016EZR1	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.06	4/27/2026	4,174,156.24	24,856.09	4,178,000.00	4,180,342.48	0.0065%
78016EZX8	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	10/7/2024	15,929,840.16	48,000.00	16,000,000.00	15,930,264.00	0.0250%
78016FZQ0	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	5/4/2032	3,086,315.28	40,929.69	3,250,000.00	3,126,802.21	0.0048%
78016FZR8	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.06	10/25/2024	18,005,590.80	356,580.00	18,000,000.00	18,005,524.88	0.0282%
78016FZS6	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	8/3/2027	899,909.87	2,968.00	900,000.00	899,997.18	0.0014%
78016FZW7	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	1/12/2028	5,086,017.40	33,347.22	5,000,000.00	4,998,156.08	0.0080%
78016FZW7	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	1/12/2028	3,066,868.49	20,108.38	3,015,000.00	3,019,926.30	0.0048%
78016FZW7	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	1/12/2028	1,037,547.55	6,802.83	1,020,000.00	1,019,623.85	0.0016%
78016FZY3	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	4/25/2025	15,001,091.70	259,875.00	15,000,000.00	14,969,928.30	0.0235%
78016HZS2	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	8/1/2028	742,940.41	3,120.00	720,000.00	719,739.57	0.0012%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
78016HZX1	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	7/23/2027	20,227,099.00	107,012.22	20,000,000.00	20,000,000.00	0.0317%
78016HZZ6	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	8/2/2030	3,182,717.65	12,528.78	3,130,000.00	3,130,000.00	0.0050%
78081BAH6	CORPORATE BONDS	NON-USD FIXED INCOME	ROYALTY PHARMA PLC	0.01	9/2/2025	3,204,228.05	19,839.17	3,325,000.00	3,193,073.30	0.0050%
78081BAQ6	CORPORATE BONDS	NON-USD FIXED INCOME	ROYALTY PHARMA PLC	0.05	9/2/2029	1,653,770.79	18,829.69	1,625,000.00	1,605,596.45	0.0026%
78081BAR4	CORPORATE BONDS	NON-USD FIXED INCOME	ROYALTY PHARMA PLC	0.05	9/2/2034	2,654,406.90	31,893.75	2,625,000.00	2,570,081.68	0.0042%
78081BAR4	CORPORATE BONDS	NON-USD FIXED INCOME	ROYALTY PHARMA PLC	0.05	9/2/2034	2,067,909.38	24,846.75	2,045,000.00	2,002,216.02	0.0032%
78200JAA0	CORPORATE BONDS	USD FIXED INCOME	RUSH OBLIGATED GROUP	0.04	11/15/2029	204,747.09	2,425.10	210,000.00	232,431.08	0.0003%
78355HKT5	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.03	3/1/2027	1,026,487.86	15,247.50	1,070,000.00	1,069,184.14	0.0016%
78355HKT5	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.03	3/1/2027	988,114.48	14,677.50	1,030,000.00	1,029,214.66	0.0015%
78355HKU2	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.04	6/15/2027	893,536.33	8,170.00	900,000.00	899,835.04	0.0014%
78355HKV0	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.06	3/1/2028	1,960,867.66	53,675.00	1,900,000.00	1,894,813.52	0.0031%
78355HKV0	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.06	3/1/2028	763,706.35	20,905.00	740,000.00	738,907.91	0.0012%
78355HKW8	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.05	6/1/2028	6,522,101.85	81,992.17	6,389,000.00	6,338,548.39	0.0102%
78397DAB4	CORPORATE BONDS	USD FIXED INCOME	SBL HOLDINGS INC 144A	0.05	2/18/2031	2,490,950.86	4,958.06	2,746,000.00	2,871,630.93	0.0039%
78397DAB4	CORPORATE BONDS	USD FIXED INCOME	SBL HOLDINGS INC 144A	0.05	2/18/2031	2,703,216.88	5,380.56	2,980,000.00	3,122,843.72	0.0042%
78397XAD6	ASSET BACKED	USD FIXED INCOME	SFS AUTO RECEIVABLE 2A A4 144A	0.05	8/20/2030	1,830,969.64	2,868.89	1,785,000.00	1,784,530.22	0.0029%
78398AAB9	ASSET BACKED	USD FIXED INCOME	SFS AUTO RECEIVABL 1A A2A 144A	0.06	3/22/2027	311,812.39	560.13	311,231.69	311,214.26	0.0005%
78398AAD5	ASSET BACKED	USD FIXED INCOME	SFS AUTO RECEIVABLE 1A A3 144A	0.05	10/20/2028	2,926,036.14	4,838.67	2,895,000.00	2,894,762.40	0.0046%
784033AS1	ASSET BACKED	USD FIXED INCOME	SCF EQUIPMENT LEASI 1A A3 144A	0.03	7/20/2029	720,049.13	649.63	728,103.63	711,729.11	0.0011%
78409VBF0	CORPORATE BONDS	USD FIXED INCOME	S&P GLOBAL INC	0.05	8/1/2028	2,968,219.74	11,578.13	2,925,000.00	2,924,347.39	0.0047%
78409VBL7	CORPORATE BONDS	USD FIXED INCOME	S&P GLOBAL INC	0.04	3/1/2052	83,792.54	1,942.50	105,000.00	103,396.79	0.0001%
78409VBQ6	CORPORATE BONDS	USD FIXED INCOME	S&P GLOBAL INC	0.05	9/15/2033	5,002,210.78	115,376.92	4,766,000.00	4,756,005.78	0.0078%
78409VBQ6	CORPORATE BONDS	USD FIXED INCOME	S&P GLOBAL INC	0.05	9/15/2033	3,636,731.08	83,881.88	3,465,000.00	3,465,504.98	0.0057%
78414SAE4	ASSET BACKED	USD FIXED INCOME	SBNA AUTO LEASE TRUS A A3 144A	0.05	11/20/2026	895,094.09	1,465.78	890,000.00	889,989.24	0.0014%
78414SAG9	ASSET BACKED	USD FIXED INCOME	SBNA AUTO LEASE TRUS A A4 144A	0.05	1/22/2029	515,159.52	816.57	510,000.00	509,967.49	0.0008%
78419CAC8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SG COMMERCIAL MORTGAGE S C5 A3	0.03	10/10/2048	4,283,716.50	10,267.10	4,433,434.46	4,531,539.64	0.0067%
78419CAD6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SG COMMERCIAL MORTGAGE S C5 A4	0.03	10/10/2048	4,509,273.71	12,016.33	4,720,000.00	4,836,614.02	0.0071%
78434KAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SG RESIDENTIAL MORTG 2 A1 144A	0.05	8/25/2062	852,395.53	3,818.03	855,900.96	828,275.67	0.0013%
78435VAC6	ASSET BACKED	USD FIXED INCOME	SFS AUTO RECEIVABLE 1A A3 144A	0.05	5/21/2029	2,514,619.25	3,781.25	2,500,000.00	2,499,856.29	0.0039%
78435VAC6	ASSET BACKED	USD FIXED INCOME	SFS AUTO RECEIVABLE 1A A3 144A	0.05	5/21/2029	548,187.00	824.31	545,000.00	544,968.68	0.0009%
78436EAA7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SCG 2024-MSP MORTGA MSP A 144A	0.07	4/15/2041	2,878,258.12	9,692.78	2,900,000.00	2,892,795.82	0.0045%
78436RAG5	ASSET BACKED	USD FIXED INCOME	SCCU AUTO RECEIVABL 1A A4 144A	0.05	5/15/2030	2,529,499.25	5,733.33	2,500,000.00	2,499,358.89	0.0040%
784427AF3	ASSET BACKED	USD FIXED INCOME	SLC STUDENT LOAN TRUST 20 1 A6	0.06	3/15/2055	1,185,853.56	15,096.49	1,206,671.66	1,136,246.44	0.0019%
784428AF1	ASSET BACKED	USD FIXED INCOME	SLC STUDENT LOAN TRUST 20 2 A6	0.06	9/15/2039	703,043.30	8,968.37	716,847.42	672,381.34	0.0011%
78442GLK0	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN T 3A A6A 144A	0.06	10/25/2064	685,426.57	4,510.17	692,426.09	678,256.37	0.0011%
78442GPH3	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 4 A4	0.06	7/25/2040	1,439,595.60	8,944.36	1,463,300.63	1,423,044.81	0.0023%
78442GRA6	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 2 9 A7A	0.06	1/25/2041	1,176,303.28	7,784.69	1,185,543.05	1,152,123.60	0.0018%
78443CCL6	ASSET BACKED	USD FIXED INCOME	SLM PRIVATE CREDIT STUDEN A A5	0.06	6/15/2039	1,650,126.84	21,656.61	1,696,839.12	1,664,468.22	0.0026%
78443CCU6	ASSET BACKED	USD FIXED INCOME	SLM PRIVATE CREDIT STUDEN B A5	0.06	12/15/2039	285,381.07	3,724.46	292,813.17	283,002.00	0.0004%
78445QAE1	ASSET BACKED	USD FIXED INCOME	SLM PRIVATE EDUCATIO C A5 144A	0.10	10/15/2041	277,882.88	1,282.24	266,173.25	293,569.17	0.0004%
78445XAA4	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 201 1 A	0.06	3/25/2025	95,195.83	110.80	97,189.59	97,189.58	0.0001%
78445XAA4	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 201 1 A	0.06	3/25/2025	475,979.15	554.00	485,947.94	485,947.94	0.0007%
78448BAC5	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 5 A3	0.06	10/25/2044	1,392,133.73	1,649.24	1,398,930.01	1,398,930.01	0.0022%
78449DAB2	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCA PTB A2A 144A	0.02	9/15/2054	3,130,616.42	896.16	3,360,590.35	3,370,634.82	0.0049%
78449RAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SLG OFFICE TRUST 20 OVA A 144A	0.03	7/15/2041	2,998,555.35	7,594.61	3,525,000.00	2,919,354.98	0.0047%
78449RAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SLG OFFICE TRUST 20 OVA A 144A	0.03	7/15/2041	850,654.00	2,154.50	1,000,000.00	1,026,147.75	0.0013%
78449RAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SLG OFFICE TRUST 20 OVA A 144A	0.03	7/15/2041	4,253,270.00	10,772.50	5,000,000.00	5,130,739.09	0.0067%
78449RAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SLG OFFICE TRUST 20 OVA A 144A	0.03	7/15/2041	1,701,308.00	4,309.00	2,000,000.00	2,052,295.64	0.0027%
78449RAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SLG OFFICE TRUST 20 OVA A 144A	0.03	7/15/2041	1,522,670.66	3,856.56	1,790,000.00	1,836,804.63	0.0024%
78449UAB4	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCATI A A2A 144A	0.02	9/15/2037	901,111.59	936.56	944,957.82	912,620.43	0.0014%
78449XAA0	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCATI B A1A 144A	0.01	7/15/2053	2,112,087.18	1,301.20	2,269,539.43	2,263,951.82	0.0033%
78450XAA6	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCATI E A1A 144A	0.05	10/16/2056	1,208,038.82	2,893.95	1,204,000.00	1,203,528.20	0.0019%
78450XAA6	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCATI E A1A 144A	0.05	10/16/2056	24,160,776.36	57,878.96	24,080,000.00	24,070,564.11	0.0379%
78450XAA6	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCATI E A1A 144A	0.05	10/16/2056	18,475,769.76	44,260.10	18,414,000.00	18,406,784.36	0.0290%
78457JAA0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SMRT 2022-MINI MINI A 144A	0.06	1/15/2039	3,688,085.62	11,161.92	3,730,000.00	3,627,770.32	0.0058%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
78458MAA2	COMMERCIAL MORTGAGE BACKED SECUR	USD FIXED INCOME	SMR 2022-IND MORTGA IND A 144A	0.07	2/15/2039	1,795,150.98	6,042.31	1,831,354.29	1,831,354.28	0.0028%
784710AC9	CORPORATE BONDS	USD FIXED INCOME	SSM HEALTH CARE CORP	0.05	6/1/2028	5,580,928.10	67,292.50	5,500,000.00	5,442,679.35	0.0087%
78472UAA6	COMMERCIAL MORTGAGE BACKED SECUR	USD FIXED INCOME	SREIT TRUST 2021-MF MFP A 144A	0.06	11/15/2038	1,456,554.93	4,304.67	1,474,525.72	1,466,874.44	0.0023%
78472UAA6	COMMERCIAL MORTGAGE BACKED SECUR	USD FIXED INCOME	SREIT TRUST 2021-MF MFP A 144A	0.06	11/15/2038	3,667,380.36	10,838.49	3,712,628.02	3,693,293.33	0.0057%
785592AX4	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.05	5/15/2030	3,789,975.66	50,747.50	3,830,000.00	3,804,328.64	0.0059%
785592AX4	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.05	5/15/2030	2,374,919.47	31,800.00	2,400,000.00	2,446,940.63	0.0037%
78574MAA1	CORPORATE BONDS	USD FIXED INCOME	SABRA HEALTH CARE LP	0.03	12/1/2031	1,334,855.65	12,312.00	1,539,000.00	1,524,154.27	0.0021%
792905DW8	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN HSG & REDEV AUTH	0.04	7/1/2027	1,983,760.00	13,963.33	2,000,000.00	2,000,000.00	0.0031%
792905DW8	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN HSG & REDEV AUTH	0.04	7/1/2027	173,579.00	1,221.79	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	257,888.80	1,815.23	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	1,189,225.00	14,820.83	1,250,000.00	1,263,008.17	0.0019%
79307TCX6	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN SALES TAX REVENU	0.04	11/1/2031	473,450.00	6,095.00	500,000.00	500,000.00	0.0007%
79466LAF1	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.04	4/11/2028	2,955,036.42	43,166.67	3,000,000.00	2,955,623.23	0.0046%
79466LAF1	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.04	4/11/2028	2,137,476.34	31,223.89	2,170,000.00	2,172,820.77	0.0034%
79466LAF1	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.04	4/11/2028	3,028,912.33	44,245.83	3,075,000.00	3,298,347.28	0.0047%
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	899,606.59	4,226.25	1,225,000.00	1,076,910.35	0.0014%
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	227,655.55	1,069.50	310,000.00	251,976.59	0.0004%
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	1,138,277.73	5,347.50	1,550,000.00	1,542,505.98	0.0018%
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	423,733.07	1,990.65	577,000.00	574,210.31	0.0007%
79467BDH5	MUNICIPAL BONDS	USD FIXED INCOME	SALES TAX SECURITIZATION CORP	0.03	1/1/2034	5,194,069.50	29,907.65	5,870,000.00	5,892,459.19	0.0081%
79467BFZ3	MUNICIPAL BONDS	USD FIXED INCOME	SALES TAX SECURITIZATION CORP	0.05	1/1/2030	7,513,603.20	58,094.93	7,360,000.00	7,360,000.00	0.0118%
79560TEE8	MUNICIPAL BONDS	USD FIXED INCOME	SALT LAKE CITY UT SALES & EXCI	0.03	4/1/2034	880,270.00	12,412.50	1,000,000.00	845,704.67	0.0014%
79588TAD2	CORPORATE BONDS	USD FIXED INCOME	SAMMONS FINANCIAL GROUP I 144A	0.03	4/16/2031	2,742,091.88	40,074.38	3,190,000.00	3,278,594.69	0.0043%
79623PHW8	MUNICIPAL BONDS	USD FIXED INCOME	SAN ANTONIO TX	0.02	2/1/2029	364,556.00	579.00	400,000.00	400,000.00	0.0006%
79623PHX6	MUNICIPAL BONDS	USD FIXED INCOME	SAN ANTONIO TX	0.02	2/1/2030	628,866.00	1,100.75	700,000.00	700,000.00	0.0010%
79623PHY4	MUNICIPAL BONDS	USD FIXED INCOME	SAN ANTONIO TX	0.02	2/1/2031	605,505.75	1,134.25	685,000.00	685,000.00	0.0009%
797272RV5	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA CMNTY CLG DIST	0.02	8/1/2033	1,656,050.40	3,842.59	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	3,380,568.00	7,844.04	3,950,000.00	3,950,000.00	0.0053%
79741TAR5	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA WTR AUTH FIN	0.06	5/1/2049	547,075.00	10,230.00	500,000.00	651,393.98	0.0009%
79742GAF8	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA REGL ARPT AU	0.06	7/1/2043	2,535,177.45	23,634.65	2,535,000.00	2,800,588.55	0.0040%
797440BF0	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.05	5/15/2035	814,170.22	12,460.45	791,000.00	906,273.98	0.0013%
797440BL7	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.05	5/15/2040	260,598.50	4,095.72	260,000.00	297,486.32	0.0004%
797440BP8	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.04	11/15/2041	83,016.12	1,163.06	100,000.00	99,901.32	0.0001%
797440BU7	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.03	5/15/2026	2,896,115.06	21,936.11	2,980,000.00	2,879,023.72	0.0045%
797440BZ6	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.02	10/1/2030	2,228,556.67	18,487.50	2,610,000.00	2,611,203.87	0.0035%
797440BZ6	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.02	10/1/2030	3,073,871.27	25,500.00	3,600,000.00	3,142,198.59	0.0048%
797440CA0	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.03	8/15/2051	1,812,075.94	3,471.82	2,648,000.00	2,632,378.68	0.0028%
797440CB8	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.03	3/15/2032	582,547.90	9,005.50	651,000.00	649,566.43	0.0009%
797440CD4	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.05	4/1/2053	1,757,727.82	39,233.33	1,760,000.00	1,741,878.17	0.0028%
797440CE2	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.05	8/15/2028	2,397,301.90	5,170.00	2,350,000.00	2,341,846.82	0.0038%
79766DUQ0	MUNICIPAL BONDS	USD FIXED INCOME	SAN FRANCISCO CALIF CITY &CNTY	0.03	5/1/2030	1,263,033.75	11,838.75	1,375,000.00	1,375,000.00	0.0020%
798170AN6	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA REDEV AGY SUCCESSO	0.03	8/1/2034	1,238,923.80	3,768.75	1,340,000.00	1,319,587.91	0.0019%
798186P89	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA UNIF SCH DIST SANT	0.02	8/1/2033	2,959,766.80	5,556.39	3,610,000.00	2,967,053.31	0.0046%
798186P97	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA UNIF SCH DIST SANT	0.02	8/1/2034	1,767,964.00	3,532.83	2,200,000.00	1,630,309.63	0.0028%
799038NY6	MUNICIPAL BONDS	USD FIXED INCOME	SAN MATEO CNTY CA CMNTY CLG DI	0.02	9/1/2033	836,650.00	10,810.00	1,000,000.00	856,330.80	0.0013%
799055RB6	MUNICIPAL BONDS	USD FIXED INCOME	SAN MATEO CA FOSTER CITY SCH D	0.02	8/1/2032	880,360.00	1,942.50	1,000,000.00	876,734.66	0.0014%
7994082K4	MUNICIPAL BONDS	USD FIXED INCOME	SAN RAMON VLY CA UNIF SCH DIST	0.02	8/1/2030	2,128,898.70	3,804.08	2,385,000.00	2,385,000.00	0.0033%
80007RAE5	CORPORATE BONDS	NON-USD FIXED INCOME	SANDS CHINA LTD	0.05	8/8/2028	1,007,739.32	3,484.50	1,010,000.00	961,285.96	0.0016%
801686SZ0	MUNICIPAL BONDS	USD FIXED INCOME	SANTA CLARITA CA CMNTY CLG DIS	0.03	8/1/2039	904,369.20	2,754.09	1,085,000.00	811,195.42	0.0014%
801686TQ9	MUNICIPAL BONDS	USD FIXED INCOME	SANTA CLARITA CA CMNTY CLG DIS	0.02	8/1/2035	817,430.00	2,009.17	1,000,000.00	1,000,000.00	0.0013%
802498ZG3	MUNICIPAL BONDS	USD FIXED INCOME	SANTA MONICA-MALIBU CA UNIF SC	0.02	8/1/2032	1,757,642.15	3,132.03	2,095,000.00	2,095,000.00	0.0028%
802498ZG3	MUNICIPAL BONDS	USD FIXED INCOME	SANTA MONICA-MALIBU CA UNIF SC	0.02	8/1/2032	1,245,870.45	2,220.08	1,485,000.00	1,485,000.00	0.0020%
80281LAM7	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.02	8/21/2026	385,954.69	170.22	400,000.00	400,266.10	0.0006%
80281LAQ8	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.02	6/14/2027	996,086.66	3,775.17	1,055,000.00	1,051,278.88	0.0016%
80281LAR6	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.02	1/11/2028	392,156.43	1,423.10	415,000.00	415,000.00	0.0006%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
80282KBB1	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.03	6/2/2025	11,834,026.80	102,350.00	12,000,000.00	11,776,945.71	0.0185%
80282KBF2	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.06	3/9/2029	2,331,201.01	69,429.54	2,236,000.00	2,236,000.00	0.0037%
80282KBF2	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.06	3/9/2029	470,201.99	14,003.90	451,000.00	451,000.00	0.0007%
80282KBJ4	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.06	1/9/2030	7,093,948.20	61,043.71	6,845,000.00	6,834,329.41	0.0111%
80282KBK1	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.06	5/31/2027	1,039,851.55	15,662.13	1,023,000.00	1,023,000.00	0.0016%
80286FAC7	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 4 A3	0.04	2/16/2027	717,071.44	1,321.80	718,369.25	718,355.05	0.0011%
80286FAC7	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 4 A3	0.04	2/16/2027	789,674.93	1,455.63	791,104.14	791,088.53	0.0012%
80286PAC5	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 5 A3	0.06	9/15/2028	9,941,160.59	26,300.71	9,830,000.00	9,828,735.83	0.0156%
80286YAC6	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 2 A3	0.06	11/15/2028	3,041,431.80	7,506.67	3,000,000.00	2,999,838.35	0.0048%
80287JAC8	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 2 A3	0.05	7/15/2027	2,989,651.62	6,927.48	2,991,715.60	2,991,647.87	0.0047%
80288AAC6	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 1 A3	0.05	4/17/2028	281,173.14	653.33	280,000.00	279,987.11	0.0004%
80386WAB1	CORPORATE BONDS	USD FIXED INCOME	SASOL FINANCING USA LLC	0.07	9/27/2028	588,714.12	16,683.33	600,000.00	612,841.03	0.0009%
805922AE1	ASSET BACKED	USD FIXED INCOME	SCCU AUTO RECEIVABL 1A A3 144A	0.06	10/16/2028	6,608,130.75	16,466.67	6,500,000.00	6,498,766.17	0.0104%
806075R58	MUNICIPAL BONDS	USD FIXED INCOME	SCARBOROUGH ME	0.05	11/1/2033	1,087,285.50	17,500.00	1,050,000.00	1,269,789.49	0.0017%
806851AK7	CORPORATE BONDS	USD FIXED INCOME	SCHLUMBERGER HOLDINGS COR 144A	0.04	5/17/2028	5,460,241.64	62,586.33	5,555,000.00	5,790,987.79	0.0086%
806851AL5	CORPORATE BONDS	USD FIXED INCOME	SCHLUMBERGER HOLDINGS COR 144A	0.05	5/29/2027	5,072,629.10	63,888.89	5,000,000.00	4,967,545.70	0.0080%
808513AQ8	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	3/2/2027	1,964,424.86	32,220.00	2,025,000.00	2,008,998.92	0.0031%
808513AU9	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	1/25/2028	3,265,648.66	10,880.00	3,400,000.00	3,401,098.97	0.0051%
808513AX3	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.04	5/21/2025	992,437.90	10,694.44	1,000,000.00	1,002,119.38	0.0016%
808513BP9	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.02	3/20/2028	2,303,306.95	22,361.11	2,500,000.00	2,509,075.20	0.0036%
808513BP9	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.02	3/20/2028	2,590,759.66	25,151.78	2,812,000.00	2,711,345.50	0.0041%
808513BV6	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.04	4/1/2025	892,629.77	13,593.75	900,000.00	913,669.31	0.0014%
808513BW4	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	4/1/2027	3,299,268.21	46,708.75	3,397,000.00	3,563,941.97	0.0052%
808513BW4	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	4/1/2027	4,163,662.88	58,946.25	4,287,000.00	4,497,680.06	0.0065%
808513BX2	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	10/1/2029	409,909.51	5,098.96	445,000.00	417,993.32	0.0006%
808513BX2	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	10/1/2029	1,575,157.88	19,593.75	1,710,000.00	1,793,206.62	0.0025%
808513CD5	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	5/19/2029	1,044,979.09	15,990.07	1,010,000.00	1,010,000.00	0.0016%
808513CD5	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	5/19/2029	993,247.45	15,198.48	960,000.00	960,000.00	0.0016%
808513CE3	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	5/19/2034	1,000,492.56	15,599.87	950,000.00	1,008,655.30	0.0016%
808513CE3	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	5/19/2034	3,780,808.72	58,951.09	3,590,000.00	3,600,776.49	0.0059%
808513CH6	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	8/24/2034	9,635,928.40	7,644.43	8,970,000.00	9,067,481.06	0.0151%
808513CJ2	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	11/17/2029	2,699,274.14	45,643.87	2,550,000.00	2,640,449.63	0.0042%
808513CJ2	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	11/17/2029	1,344,344.38	22,732.44	1,270,000.00	1,270,000.00	0.0021%
808513CJ2	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	11/17/2029	1,354,929.77	22,911.43	1,280,000.00	1,280,000.00	0.0021%
810064AA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SCOTT TRUST 2023-SF SFS A 144A	0.06	3/10/2040	1,881,471.94	9,061.62	1,840,000.00	1,840,000.00	0.0029%
810454BQ0	MUNICIPAL BONDS	USD FIXED INCOME	SCOTTSDALE AZ	0.01	7/1/2029	1,904,305.20	4,481.05	2,170,000.00	1,875,341.74	0.0030%
810454BV9	MUNICIPAL BONDS	USD FIXED INCOME	SCOTTSDALE AZ	0.02	7/1/2034	2,339,790.00	8,195.00	3,000,000.00	2,422,573.09	0.0037%
811304AA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SDR COMMERCIAL MOR DSNY A 144A	0.07	5/15/2039	3,167,098.07	10,119.91	3,185,000.00	3,177,107.19	0.0050%
811304AA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SDR COMMERCIAL MOR DSNY A 144A	0.07	5/15/2039	2,187,634.46	6,990.21	2,200,000.00	2,194,548.15	0.0034%
81211KAZ3	CORPORATE BONDS	USD FIXED INCOME	SEALED AIR CORP 144A	0.02	10/15/2026	715,927.91	4,575.68	770,000.00	770,000.00	0.0011%
81211KAZ3	CORPORATE BONDS	USD FIXED INCOME	SEALED AIR CORP 144A	0.02	10/15/2026	356,104.40	2,275.96	383,000.00	383,000.00	0.0006%
81211KAZ3	CORPORATE BONDS	USD FIXED INCOME	SEALED AIR CORP 144A	0.02	10/15/2026	678,736.85	4,337.98	730,000.00	730,000.00	0.0011%
812631HS1	MUNICIPAL BONDS	USD FIXED INCOME	SEATTLE WA DRAIN & WSTWTR REVE	0.06	11/1/2039	6,791,980.00	120,250.00	6,500,000.00	6,469,126.83	0.0106%
816851BG3	CORPORATE BONDS	USD FIXED INCOME	SEMPRA	0.03	2/1/2028	4,455,902.88	13,104.17	4,625,000.00	4,359,904.17	0.0070%
816851BH1	CORPORATE BONDS	USD FIXED INCOME	SEMPRA	0.04	2/1/2038	5,336,886.54	19,842.33	6,266,000.00	5,788,415.91	0.0084%
816851BR9	CORPORATE BONDS	USD FIXED INCOME	SEMPRA	0.06	8/1/2033	1,290,461.23	5,729.17	1,250,000.00	1,244,946.01	0.0020%
816851BS7	CORPORATE BONDS	USD FIXED INCOME	SEMPRA	0.07	10/1/2054	1,135,316.43	35,847.01	1,124,000.00	1,113,277.41	0.0018%
81728XAA6	CORPORATE BONDS	USD FIXED INCOME	SENTARA HEALTH	0.03	11/1/2051	1,163,611.42	16,488.77	1,690,000.00	1,690,000.00	0.0018%
817409P33	MUNICIPAL BONDS	USD FIXED INCOME	SEQUOIA CA UNION HIGH SCH DIST	0.02	7/1/2033	1,076,525.00	5,131.25	1,250,000.00	1,083,151.50	0.0017%
81743DAB9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SEQUOIA MORTGAGE TRU 6 A2 144A	0.06	7/27/2054	6,008,131.23	29,947.07	5,989,414.31	5,958,597.23	0.0094%
81745AAB3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SEQUOIA MORTGAGE TRU 5 A2 144A	0.03	5/25/2043	2,957,540.85	8,284.03	3,313,613.10	2,868,686.28	0.0046%
81748EAB2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SEQUOIA MORTGAGE TRU 7 A2 144A	0.06	8/25/2054	4,323,670.12	21,551.00	4,310,200.74	4,285,317.83	0.0068%
81748EAL0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SEQUOIA MORTGAGE TR 7 A11 144A	0.06	8/25/2054	8,114,328.32	40,378.62	8,075,723.13	8,055,509.17	0.0127%
81748WAU0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SEQUOIA MORTGAGE TR 4 A19 144A	0.03	6/25/2051	132,049.43	332.39	159,546.28	161,157.18	0.0002%
81762PAE2	CORPORATE BONDS	USD FIXED INCOME	SERVICENOW INC	0.01	9/1/2030	548,081.47	4,515.00	645,000.00	535,348.33	0.0009%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
817826AE0	CORPORATE BONDS	USD FIXED INCOME	7-ELEVEN INC 144A	0.02	2/10/2031	1,786,506.08	2,257.50	2,150,000.00	1,745,328.10	0.0028%
822582AD4	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.06	12/15/2038	285,460.92	3,364.58	250,000.00	283,751.02	0.0004%
822582AY8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.05	8/12/2043	205,927.17	528.31	220,000.00	229,137.72	0.0003%
822582BD3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/11/2025	4,950,774.10	49,652.78	5,000,000.00	4,998,892.72	0.0078%
822582BD3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/11/2025	1,361,462.88	13,654.51	1,375,000.00	1,374,695.61	0.0021%
822582BD3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/11/2025	2,209,004.41	22,155.07	2,231,000.00	2,236,574.97	0.0035%
822582BE1	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	5/11/2035	771,767.68	10,171.56	807,000.00	917,302.51	0.0012%
822582BF8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	5/11/2045	3,900,676.89	58,485.24	4,375,000.00	5,437,004.95	0.0061%
822582BQ4	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	5/10/2046	2,298,419.00	33,793.33	2,740,000.00	2,686,441.00	0.0036%
822582BT8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/10/2026	1,290,514.04	11,701.25	1,320,000.00	1,310,516.62	0.0020%
822582BT8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/10/2026	4,888,170.00	44,322.92	5,000,000.00	4,923,073.28	0.0077%
822582BY7	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	9/12/2046	193,202.46	4,225.00	240,000.00	236,383.22	0.0003%
822582BY7	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	9/12/2046	32,200.41	704.17	40,000.00	37,362.91	0.0001%
822582CD2	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.02	11/7/2029	4,567,435.95	37,604.17	5,000,000.00	4,571,120.84	0.0072%
822582CD2	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.02	11/7/2029	3,608,274.40	29,707.29	3,950,000.00	3,954,874.45	0.0057%
822582CG5	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	4/6/2030	3,074,213.84	36,884.38	3,330,000.00	3,096,472.48	0.0048%
822582CG5	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	4/6/2030	156,941.85	1,882.99	170,000.00	169,938.76	0.0002%
822582CH3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	4/6/2050	1,423,026.68	25,656.94	1,960,000.00	1,640,124.34	0.0022%
822582CL4	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	11/26/2051	2,920,888.32	33,764.58	4,265,000.00	2,828,206.26	0.0046%
824348BJ4	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.03	8/15/2029	2,551,120.54	3,592.44	2,740,000.00	2,762,066.88	0.0040%
824348BJ4	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.03	8/15/2029	2,281,111.43	3,212.22	2,450,000.00	2,458,743.00	0.0036%
824348BL9	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.02	5/15/2030	899,351.64	6,839.94	1,010,000.00	1,009,882.86	0.0014%
82481LAD1	CORPORATE BONDS	NON-USD FIXED INCOME	SHIRE ACQUISITIONS INVESTMENTS	0.03	9/23/2026	13,695.03	196.62	14,000.00	13,996.23	0.0000%
828807CS4	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	10/1/2024	44,910.01	632.81	45,000.00	45,000.00	0.0001%
828807CT2	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.04	10/1/2044	392,279.86	8,145.83	460,000.00	471,954.54	0.0006%
828807DF1	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.02	9/13/2029	4,811,994.12	60,482.33	5,290,000.00	4,722,283.95	0.0075%
828807DM6	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.02	2/1/2031	1,306,957.03	2,766.50	1,509,000.00	1,490,637.59	0.0020%
828807DQ7	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.02	1/15/2032	2,450,088.36	8,294.38	2,885,000.00	2,219,047.85	0.0038%
828807DT1	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	2/1/2032	4,348,566.70	11,041.67	5,000,000.00	4,988,971.41	0.0068%
828807DU8	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.06	3/8/2033	4,811,515.02	121,739.14	4,606,000.00	4,562,697.89	0.0075%
828807DV6	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.06	3/8/2053	637,250.12	17,148.63	610,000.00	604,651.87	0.0010%
83007CAE2	CORPORATE BONDS	USD FIXED INCOME	6297782 LLC 144A	0.06	10/1/2034	736,801.64	344.35	740,000.00	740,000.00	0.0012%
83012AAC3	CORPORATE BONDS	USD FIXED INCOME	SIXTH STREET SPECIALTY LENDING	0.06	3/1/2029	1,639,057.06	61,211.72	1,599,000.00	1,585,256.59	0.0026%
830867AA5	CORPORATE BONDS	USD FIXED INCOME	DELTA AIR LINES INC / SKY 144A	0.05	10/20/2025	666,123.23	3,427.34	668,750.00	664,457.45	0.0010%
830867AA5	CORPORATE BONDS	USD FIXED INCOME	DELTA AIR LINES INC / SKY 144A	0.05	10/20/2025	2,907,285.52	14,958.59	2,918,749.99	2,895,289.21	0.0046%
830867AB3	CORPORATE BONDS	USD FIXED INCOME	DELTA AIR LINES INC / SKY 144A	0.05	10/20/2028	965,575.79	5,274.48	975,000.00	934,310.11	0.0015%
830867AB3	CORPORATE BONDS	USD FIXED INCOME	DELTA AIR LINES INC / SKY 144A	0.05	10/20/2028	1,851,924.84	10,116.18	1,870,000.00	1,821,913.55	0.0029%
83162CB51	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-20D 1	0.03	4/1/2039	113,759.50	1,517.38	122,205.36	122,205.37	0.0002%
83162CC68	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-25G 1	0.03	7/1/2044	156,875.93	785.95	175,305.48	175,305.51	0.0002%
83162CF40	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-25D 1	0.02	4/1/2045	1,880,402.14	16,403.84	2,224,250.07	2,224,250.07	0.0029%
83162CG64	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-25H 1	0.01	8/1/2045	1,440,842.33	1,517.60	1,803,086.43	1,803,086.45	0.0023%
83162CP72	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25F 1	0.04	6/1/2047	8,992,559.35	93,612.38	9,337,892.93	9,337,893.05	0.0141%
83162CP72	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25F 1	0.04	6/1/2047	8,590,906.57	89,431.18	8,920,815.83	8,920,815.83	0.0135%
83162CP72	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25F 1	0.04	6/1/2047	8,789,947.84	91,503.19	9,127,500.70	9,127,500.70	0.0138%
83162CPG2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2005-20A 1	0.05	1/1/2025	1,729.63	14.08	1,738.67	1,815.56	0.0000%
83162CPR8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2005-20G 1	0.05	7/1/2025	2,938.02	23.44	2,960.58	2,974.46	0.0000%
83162CQ22	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25G 1	0.04	7/1/2047	11,084,891.41	75,953.06	11,595,887.74	11,595,887.76	0.0174%
83162CQ22	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25G 1	0.04	7/1/2047	10,577,453.60	72,476.13	11,065,057.83	11,065,057.90	0.0166%
83162CQ22	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25G 1	0.04	7/1/2047	7,121,627.15	48,797.00	7,449,923.14	7,449,923.14	0.0112%
83162CQ48	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25H 1	0.04	8/1/2047	9,150,448.91	30,529.83	9,640,999.55	9,640,999.55	0.0143%
83162CQ48	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25H 1	0.04	8/1/2047	8,615,855.98	28,746.20	9,077,747.38	9,077,747.39	0.0135%
83162CQ48	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25H 1	0.04	8/1/2047	10,543,063.48	35,176.19	11,108,271.44	11,108,271.44	0.0165%
83162CQ71	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25I 1	0.04	9/1/2047	7,965,603.60	177,727.43	8,146,272.61	8,146,272.62	0.0125%
83162CQ97	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25J 1	0.05	10/1/2047	7,964,790.85	163,430.12	7,782,386.58	7,782,386.58	0.0125%
83162CQN6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2006-20I 1	0.06	9/1/2026	6,687.05	185.32	6,690.06	6,804.08	0.0000%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
83162CR47	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25K 1	0.05	11/1/2047	5,094,054.09	85,003.50	4,970,965.19	4,970,965.19	0.0080%
83162CR47	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25K 1	0.05	11/1/2047	4,968,394.32	82,906.64	4,848,341.76	4,848,341.77	0.0078%
83162CR47	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25K 1	0.05	11/1/2047	4,523,752.02	75,486.98	4,414,443.47	4,414,443.47	0.0071%
83162CR62	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25L 1	0.05	12/1/2047	12,272,302.79	144,162.28	12,243,081.01	12,243,081.01	0.0192%
83162CR62	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25L 1	0.05	12/1/2047	3,305,528.30	38,829.92	3,297,657.45	3,297,657.45	0.0052%
83162CR96	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25A 1	0.05	11/1/2048	23,043,983.11	185,524.99	22,671,078.55	22,888,491.53	0.0361%
83162CR96	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25A 1	0.05	1/1/2048	4,069,368.68	32,762.11	4,003,516.95	4,003,516.96	0.0064%
83162CS38	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25B 1	0.05	2/1/2048	13,960,141.86	53,462.81	13,916,565.89	13,916,565.91	0.0219%
83162CS61	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25C 1	0.05	3/1/2048	9,806,505.71	244,981.87	9,618,934.66	9,618,934.66	0.0154%
83162CS79	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-10A 1	0.05	3/10/2033	17,401,768.56	444,057.02	17,044,775.12	17,044,775.11	0.0273%
83162CS79	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-10A 1	0.05	3/10/2033	2,994,905.05	76,423.76	2,933,465.23	2,933,465.23	0.0047%
83162CS95	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25D 1	0.04	4/1/2048	9,427,335.60	178,046.90	9,538,226.64	9,538,226.64	0.0148%
83162CS95	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25D 1	0.04	4/1/2048	6,954,748.34	131,349.03	7,036,555.05	7,036,555.05	0.0109%
83162CSA2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2008-20I 1	0.06	9/1/2028	19,637.38	552.80	19,742.90	20,357.44	0.0000%
83162CSH7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2009-20B 1	0.05	2/1/2029	20,419.01	81.12	20,450.57	20,883.10	0.0000%
83162CSR5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2009-20G 1	0.04	7/1/2029	183,344.94	1,331.39	185,774.97	191,934.95	0.0003%
83162CSY0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2009-20L 1	0.04	12/1/2029	77,147.30	816.21	80,613.40	82,454.92	0.0001%
83162CT45	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25E 1	0.05	5/1/2048	5,712,570.58	88,145.07	5,723,706.05	5,723,706.05	0.0090%
83162CT60	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25F 1	0.05	6/1/2048	3,410,931.96	41,220.12	3,344,431.78	3,344,431.78	0.0053%
83162CT94	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25G 1	0.05	7/1/2048	8,208,267.54	68,677.22	7,954,890.75	7,954,890.75	0.0129%
83162CT94	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25G 1	0.05	7/1/2048	7,033,524.58	58,848.34	6,816,410.32	6,816,410.32	0.0110%
83162CT94	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25G 1	0.05	7/1/2048	9,002,712.36	75,324.21	8,724,812.25	8,724,812.25	0.0141%
83162CU35	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25H 1	0.05	8/1/2048	8,239,270.21	34,353.39	8,004,673.10	8,004,673.10	0.0129%
83162CU35	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25H 1	0.05	8/1/2048	5,665,119.45	23,620.54	5,503,816.24	5,503,816.24	0.0089%
83162CU35	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25H 1	0.05	8/1/2048	9,419,006.49	39,272.26	9,150,818.69	9,150,818.69	0.0148%
83162CUG6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2011-20I 1	0.03	9/1/2031	58,831.40	894.11	62,744.25	62,852.62	0.0001%
83162CUK7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2011-20K 1	0.03	11/1/2031	455,938.51	4,580.54	478,801.60	484,186.12	0.0007%
83162CV34	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25K 1	0.06	11/1/2048	1,575,516.30	28,349.66	1,489,474.26	1,489,474.26	0.0025%
83162CV59	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25L 1	0.05	12/1/2048	8,166,074.34	103,826.03	7,865,608.11	7,865,608.11	0.0128%
83162CV59	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25L 1	0.05	12/1/2048	14,081,896.27	179,041.64	13,563,760.62	13,563,760.62	0.0221%
83162CV83	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2024-25A 1	0.05	1/1/2049	12,358,255.50	101,272.31	12,032,353.08	12,032,353.08	0.0194%
83162CVG5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20A 1	0.02	1/1/2033	491,435.64	1,886.11	531,298.15	521,763.41	0.0008%
83162CVG5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20A 1	0.02	1/1/2033	366,743.01	1,407.54	396,491.16	391,851.58	0.0006%
83162CVK6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20C 1	0.02	3/1/2033	861,707.41	10,277.26	925,879.37	915,441.24	0.0014%
83162CVL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20D 1	0.02	4/1/2033	372,770.09	3,469.88	400,371.02	386,266.25	0.0006%
83162CVS9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20H 1	0.03	8/1/2033	880,554.60	2,425.12	920,930.94	932,556.03	0.0014%
83162CVU4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20I 1	0.04	9/1/2033	728,645.85	13,560.71	749,210.43	779,259.20	0.0011%
83162CVV2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20J 1	0.03	10/1/2033	458,234.38	6,692.67	476,629.33	486,912.01	0.0007%
83162CVY6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20L 1	0.03	12/1/2033	383,143.82	3,364.44	398,158.71	400,358.43	0.0006%
83162CW74	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2024-25D 1	0.05	4/1/2049	7,050,652.29	135,172.50	6,750,000.00	6,750,000.00	0.0111%
83162CW74	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2024-25D 1	0.05	4/1/2049	4,867,561.43	93,319.09	4,660,000.00	4,660,000.00	0.0076%
83162CW74	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2024-25D 1	0.05	4/1/2049	4,178,164.32	80,102.22	4,000,000.00	4,027,015.87	0.0065%
83162CWA7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20A 1	0.03	1/1/2034	1,172,055.22	7,006.06	1,214,923.86	1,225,824.19	0.0018%
83162CWB5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20B 1	0.03	2/1/2034	861,989.41	2,418.98	898,691.04	898,691.04	0.0014%
83162CWB5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20B 1	0.03	2/1/2034	1,120,586.23	3,144.67	1,168,298.35	1,168,298.35	0.0018%
83162CWD1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20C 1	0.03	3/1/2034	1,206,144.33	20,234.96	1,260,745.47	1,260,745.49	0.0019%
83162CWX5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20G 1	0.03	7/1/2034	689,598.03	3,492.50	730,139.26	742,105.01	0.0011%
83162CWL3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20H 1	0.03	8/1/2034	863,471.16	2,203.94	918,307.78	933,813.79	0.0014%
83162CVV1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20B 1	0.02	2/1/2035	237,160.81	527.62	257,373.93	257,373.96	0.0004%
83162CWX7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20C 1	0.03	3/1/2035	1,199,576.03	17,453.34	1,277,692.84	1,277,692.84	0.0019%
83162CWX7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20C 1	0.03	3/1/2035	633,738.28	9,220.63	675,007.54	675,007.55	0.0010%
83162CX73	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2024-25G 1	0.05	7/1/2049	5,822,774.88	34,162.63	5,716,000.00	5,716,000.00	0.0091%
83162CXA6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20E 1	0.03	5/1/2035	417,266.74	4,129.42	447,229.27	447,229.29	0.0007%
83162CXD0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20G 1	0.03	7/1/2035	1,338,212.84	6,812.21	1,419,209.54	1,430,204.76	0.0021%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
83162CXE8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20H 1	0.03	8/1/2035	668,311.40	1,669.36	710,365.96	710,365.97	0.0010%
83162CXE8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20H 1	0.03	8/1/2035	1,220,953.53	3,049.79	1,297,783.96	1,299,972.88	0.0019%
83162CXG3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20I 1	0.03	9/1/2035	1,027,830.60	15,659.29	1,095,963.08	1,097,758.20	0.0016%
83162CXH1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20J 1	0.03	10/1/2035	713,443.48	8,620.74	760,653.36	760,653.36	0.0011%
83162CXP3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20B 1	0.02	2/1/2036	891,321.82	1,864.37	985,571.91	985,571.91	0.0014%
83162CXR9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20C 1	0.03	3/1/2036	1,861,763.55	25,019.43	2,000,616.50	2,095,976.33	0.0029%
83162CYE7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20L 1	0.03	12/1/2036	296,380.63	2,239.65	318,812.01	318,812.01	0.0005%
83162CYE7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20L 1	0.03	12/1/2036	2,349,358.62	17,753.36	2,527,168.34	2,539,456.74	0.0037%
83162CYG2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20A 1	0.03	1/1/2037	1,194,858.29	6,002.00	1,286,143.06	1,286,143.06	0.0019%
83162CYH0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20B 1	0.03	2/1/2037	2,340,445.33	5,903.52	2,512,137.74	2,512,137.74	0.0037%
83162CZR8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20F 1	0.03	6/1/2037	578,144.82	4,506.26	641,460.88	641,460.89	0.0009%
83162CYT4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20G 1	0.03	7/1/2037	439,470.25	2,341.01	471,344.64	471,344.65	0.0007%
83162CYU1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20H 1	0.03	8/1/2037	2,514,815.39	6,237.17	2,721,674.05	2,665,497.00	0.0039%
83162CYX5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20J 1	0.03	10/1/2037	2,455,410.57	31,182.99	2,625,936.38	2,686,887.38	0.0038%
83162CYX5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20J 1	0.03	10/1/2037	965,579.08	12,262.57	1,032,637.59	1,032,637.58	0.0015%
83162CZA4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20L 1	0.03	12/1/2037	378,081.41	2,834.50	407,842.21	407,842.20	0.0006%
83162CZL0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20E 1	0.04	5/1/2038	756,068.91	9,273.65	794,884.04	794,884.04	0.0012%
83162CZL0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20E 1	0.04	5/1/2038	933,967.48	11,455.68	981,915.57	981,915.60	0.0015%
83162CZP1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20G 1	0.04	7/1/2038	1,546,937.43	9,652.86	1,636,077.18	1,636,077.19	0.0024%
83162CZP1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20G 1	0.04	7/1/2038	472,175.67	2,946.37	499,384.02	499,384.03	0.0007%
83162CZU0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20I 1	0.04	9/1/2038	1,847,252.69	34,924.85	1,939,459.07	1,939,459.08	0.0029%
83162CZU0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20I 1	0.04	9/1/2038	773,988.56	14,633.32	812,622.52	812,622.51	0.0012%
83162CZZ9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20K 1	0.04	11/1/2038	1,369,946.63	18,187.85	1,409,910.63	1,409,910.63	0.0021%
831641FB6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-10B 1	0.03	9/10/2024	11,878.96	180.56	11,879.83	11,879.83	0.0000%
831641FB6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-10B 1	0.03	9/10/2024	154,218.10	2,344.12	154,229.40	154,229.40	0.0002%
831641FC4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-10A 1	0.03	3/10/2025	311,746.62	4,022.77	317,042.15	317,042.15	0.0005%
831641FC4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-10A 1	0.03	3/10/2025	289,996.86	3,742.11	294,922.93	294,922.93	0.0005%
831641FE0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-10B 1	0.03	9/10/2025	143,236.05	2,085.19	146,213.62	146,213.63	0.0002%
831641FF7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-10A 1	0.03	3/10/2026	239,996.72	3,129.09	247,593.31	247,593.34	0.0004%
831641FF7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-10A 1	0.03	3/10/2026	304,611.22	3,971.54	314,253.05	314,253.05	0.0005%
831641FH3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10A 1	0.03	3/10/2027	840,572.87	12,433.74	866,951.00	866,951.04	0.0013%
831641FH3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10A 1	0.03	3/10/2027	1,173,984.45	17,365.56	1,210,825.41	1,210,825.41	0.0018%
831641FJ9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10B 1	0.03	9/10/2027	891,081.74	11,818.03	931,031.56	931,031.55	0.0014%
831641FJ9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10B 1	0.03	9/10/2027	926,725.01	12,290.75	968,272.82	968,272.82	0.0015%
831641FL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-10B 1	0.04	9/10/2028	421,021.76	7,698.69	430,435.57	430,435.57	0.0007%
831641FL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-10B 1	0.04	9/10/2028	2,039,834.11	37,299.84	2,085,443.64	2,085,443.64	0.0032%
831641FL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-10B 1	0.04	9/10/2028	652,746.92	11,935.95	667,341.96	667,341.97	0.0010%
831641FM2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-10A 1	0.03	3/10/2029	294,353.26	4,837.05	308,230.82	308,230.83	0.0005%
831641FM2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-10A 1	0.03	3/10/2029	1,833,400.33	30,127.88	1,919,837.66	1,919,837.66	0.0029%
831641FM2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-10A 1	0.03	3/10/2029	630,757.00	10,365.10	660,494.61	660,494.61	0.0010%
831641FP5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10A 1	0.02	3/10/2030	2,819,872.24	32,153.09	3,069,391.02	3,069,391.04	0.0044%
831641FP5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10A 1	0.02	3/10/2030	2,175,874.39	24,810.02	2,368,408.47	2,368,408.48	0.0034%
831641FQ3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10B 1	0.01	9/10/2030	3,195,849.18	19,035.28	3,651,857.47	3,651,857.47	0.0050%
831641FQ3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10B 1	0.01	9/10/2030	2,437,584.70	14,518.87	2,785,397.99	2,785,397.99	0.0038%
831641FR1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10A 1	0.02	3/10/2031	1,969,428.74	18,458.69	2,196,546.24	2,196,546.24	0.0031%
831641FR1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10A 1	0.02	3/10/2031	1,766,233.71	16,554.22	1,969,918.45	1,969,918.45	0.0028%
831641FR1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10A 1	0.02	3/10/2031	1,371,566.44	12,855.16	1,529,737.56	1,529,737.56	0.0021%
831641FS9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10B 1	0.01	9/10/2031	4,209,003.59	30,344.84	4,853,578.97	4,853,578.97	0.0066%
831641FS9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10B 1	0.01	9/10/2031	3,980,674.84	28,698.70	4,590,283.49	4,590,283.50	0.0062%
831641FT7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-10A 1	0.03	3/10/2032	17,962,313.88	283,711.19	19,155,774.17	19,155,774.17	0.0282%
831641FT7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-10A 1	0.03	3/10/2032	11,257,678.95	177,812.81	12,005,666.81	12,005,666.81	0.0176%
831641FU4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-10B 1	0.04	9/10/2032	10,741,625.29	233,801.71	10,882,014.16	10,882,014.16	0.0168%
83192PAD0	CORPORATE BONDS	NON-USD FIXED INCOME	SMITH & NEPHEW PLC	0.05	3/20/2034	4,806,928.83	113,746.50	4,710,000.00	4,676,897.06	0.0075%
832248BD9	CORPORATE BONDS	USD FIXED INCOME	SMITHFIELD FOODS INC 144A	0.03	9/13/2031	2,344,427.45	34,422.50	2,810,000.00	2,782,951.20	0.0037%
832696AR9	CORPORATE BONDS	USD FIXED INCOME	J M SMUCKER CO/THE	0.03	12/15/2027	500,445.29	3,669.38	515,000.00	503,953.52	0.0008%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
832696AX6	CORPORATE BONDS	USD FIXED INCOME	J M SMUCKER CO/THE	0.06	11/15/2033	4,793,038.05	80,324.44	4,400,000.00	4,831,195.96	0.0075%
83412PHU9	MUNICIPAL BONDS	USD FIXED INCOME	SOLANO CNTY CA CMNTY CLG DIST	0.02	8/1/2030	2,459,620.35	4,116.34	2,805,000.00	2,805,000.00	0.0039%
83444MAC5	CORPORATE BONDS	USD FIXED INCOME	SOLVENTUM CORP 144A	0.05	3/1/2029	1,410,310.49	38,143.20	1,382,000.00	1,409,697.44	0.0022%
83444MAC5	CORPORATE BONDS	USD FIXED INCOME	SOLVENTUM CORP 144A	0.05	3/1/2029	1,153,148.23	31,188.00	1,130,000.00	1,128,429.72	0.0018%
83444MAE1	CORPORATE BONDS	USD FIXED INCOME	SOLVENTUM CORP 144A	0.05	3/13/2031	2,655,486.86	72,647.29	2,608,000.00	2,670,449.44	0.0042%
83444MAE1	CORPORATE BONDS	USD FIXED INCOME	SOLVENTUM CORP 144A	0.05	3/13/2031	1,150,575.21	31,476.78	1,130,000.00	1,127,573.40	0.0018%
83444MAG6	CORPORATE BONDS	USD FIXED INCOME	SOLVENTUM CORP 144A	0.06	3/23/2034	2,028,757.16	56,958.22	1,990,000.00	1,988,724.96	0.0032%
83444MAG6	CORPORATE BONDS	USD FIXED INCOME	SOLVENTUM CORP 144A	0.06	3/23/2034	1,508,824.42	42,360.89	1,480,000.00	1,479,051.75	0.0024%
83444MAJ0	CORPORATE BONDS	USD FIXED INCOME	SOLVENTUM CORP 144A	0.06	4/30/2054	1,204,029.89	35,885.11	1,190,000.00	1,184,978.90	0.0019%
835588BB9	MUNICIPAL BONDS	USD FIXED INCOME	SONOMA MARIN AREA RAIL TRANSPR	0.02	3/1/2028	2,270,759.25	24,569.15	2,435,000.00	2,200,182.88	0.0036%
837004CE8	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.05	2/1/2041	269,196.15	1,203.54	265,000.00	311,269.31	0.0004%
837004CG3	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.05	6/15/2043	364,580.72	3,884.44	400,000.00	398,447.02	0.0006%
83712DUH7	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH CAROLINA ST HSG FIN & DE	0.04	7/1/2037	151,543.50	1,033.33	155,000.00	158,955.46	0.0002%
83712DUH7	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH CAROLINA ST HSG FIN & DE	0.04	7/1/2037	229,759.50	1,566.67	235,000.00	240,997.05	0.0004%
83755LM60	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH DAKOTA ST BLDG AUTH REVE	0.02	6/1/2030	1,045,356.00	5,136.00	1,200,000.00	1,200,000.00	0.0016%
83755LM78	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH DAKOTA ST BLDG AUTH REVE	0.02	6/1/2031	640,567.50	3,397.50	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	628,507.50	3,585.00	750,000.00	750,000.00	0.0010%
83756C4R3	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH DAKOTA ST HSG DEV AUTH	0.06	5/1/2054	4,340,748.60	86,250.00	4,140,000.00	4,231,708.77	0.0068%
842400FA6	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.05	7/15/2035	858,674.42	5,708.15	835,000.00	937,915.40	0.0013%
842400FV0	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	3/15/2042	711,891.20	15,873.75	850,000.00	848,460.95	0.0011%
842400GG2	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	4/1/2047	935,072.29	19,250.00	1,155,000.00	1,154,318.27	0.0015%
842400GK3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	3/1/2048	156,914.65	3,918.75	190,000.00	153,117.21	0.0002%
842400GN7	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	8/1/2025	4,947,277.05	15,416.67	5,000,000.00	4,953,554.11	0.0078%
842400GR8	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.05	3/1/2049	1,934,750.73	51,187.50	2,100,000.00	2,103,414.09	0.0030%
842400GU1	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.02	6/1/2030	706,267.86	4,500.00	800,000.00	818,850.89	0.0011%
842400GY3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.03	2/1/2051	5,154,140.41	19,113.54	7,775,000.00	6,375,276.69	0.0081%
842400GY3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.03	2/1/2051	232,019.18	860.42	350,000.00	347,769.23	0.0004%
842400HT3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.06	11/1/2032	4,062,150.88	75,208.00	3,792,000.00	4,000,808.69	0.0064%
842400HV8	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.06	3/1/2053	512,076.29	14,250.00	500,000.00	497,697.51	0.0008%
842400JC8	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.05	6/1/2029	4,214,548.34	51,614.44	4,100,000.00	4,098,312.37	0.0066%
842400JE4	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.05	6/1/2031	1,467,495.23	23,907.33	1,410,000.00	1,409,310.73	0.0023%
842434CP5	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA GAS CO	0.03	6/15/2025	1,036,010.43	7,093.33	1,050,000.00	1,049,794.57	0.0016%
842434CW0	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA GAS CO	0.03	4/15/2027	2,580,406.89	29,811.39	2,675,000.00	2,552,879.20	0.0040%
842587CX3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CO/THE	0.04	7/1/2046	1,329,102.71	11,183.33	1,525,000.00	1,489,857.02	0.0021%
842587DS3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CO/THE	0.06	3/15/2029	12,174,019.01	296,598.19	11,695,000.00	11,783,737.64	0.0191%
842587DT1	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CO/THE	0.06	3/15/2034	1,921,277.46	47,861.95	1,821,000.00	1,815,945.76	0.0030%
842587DT1	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CO/THE	0.06	3/15/2034	1,582,600.88	39,425.00	1,500,000.00	1,561,917.61	0.0025%
84265VAA3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN COPPER CORP	0.08	7/27/2035	5,896.02	35.42	5,000.00	5,087.51	0.0000%
84265VAG0	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN COPPER CORP	0.05	11/8/2042	1,322,437.03	22,576.46	1,370,000.00	1,350,994.77	0.0021%
84265VAJ4	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN COPPER CORP	0.06	4/23/2045	1,891,591.79	38,540.00	1,845,000.00	1,850,174.17	0.0030%
8426EPAB4	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CO GAS CAPITAL CORP	0.04	10/1/2046	598,689.81	12,327.29	749,000.00	746,634.02	0.0009%
845743BL6	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.06	10/1/2036	31,494.76	750.00	30,000.00	29,849.19	0.0000%
845743BR3	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.04	8/15/2047	229,453.20	501.56	305,000.00	303,506.63	0.0004%
845743BU6	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.03	5/1/2050	2,912,323.66	45,286.50	4,313,000.00	2,707,097.61	0.0046%
845743BU6	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.03	5/1/2050	2,295,826.68	35,700.00	3,400,000.00	2,002,615.24	0.0036%
845743BX0	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.06	6/1/2054	2,686,213.04	35,770.83	2,525,000.00	2,506,319.43	0.0042%
84859DAD9	CORPORATE BONDS	USD FIXED INCOME	SPIRE MISSOURI INC	0.05	8/15/2034	3,135,902.71	7,931.00	3,080,000.00	3,083,900.50	0.0049%
84859DAD9	CORPORATE BONDS	USD FIXED INCOME	SPIRE MISSOURI INC	0.05	8/15/2034	173,085.54	437.75	170,000.00	169,424.33	0.0003%
851026EJ9	MUNICIPAL BONDS	USD FIXED INCOME	SPRINGFIELD MO PUBLIC UTILITIE	0.02	11/1/2029	1,530,586.05	11,147.50	1,715,000.00	1,462,859.17	0.0024%
852060AT9	CORPORATE BONDS	USD FIXED INCOME	SPRINT CAPITAL CORP	0.09	3/15/2032	5,583,685.47	182,611.53	4,526,000.00	5,483,248.65	0.0088%
85236WCE4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SREIT TRUST 2021-M MFP2 A 144A	0.06	11/15/2036	8,461,828.13	25,328.37	8,550,000.00	8,521,368.26	0.0133%
85236WCE4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	SREIT TRUST 2021-M MFP2 A 144A	0.06	11/15/2036	5,502,662.50	16,470.85	5,560,000.00	5,455,872.72	0.0086%
852519LQ8	MUNICIPAL BONDS	USD FIXED INCOME	STAFFORD TX MUNI SCH DIST	0.03	8/15/2041	1,573,814.10	2,679.65	1,955,000.00	2,042,665.89	0.0025%
85434VAA6	CORPORATE BONDS	USD FIXED INCOME	STANFORD HEALTH CARE	0.04	11/15/2048	695,979.14	9,218.69	825,000.00	817,148.84	0.0011%
854502AH4	CORPORATE BONDS	USD FIXED INCOME	STANLEY BLACK & DECKER INC	0.04	11/15/2028	2,235,378.60	28,156.25	2,250,000.00	2,315,155.57	0.0035%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
855244AW9	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.02	3/12/2030	375,512.66	4,436.25	420,000.00	406,273.18	0.0006%
855244BE8	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.05	2/15/2026	3,006,532.86	6,333.33	3,000,000.00	2,998,238.55	0.0047%
855244BF5	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.05	2/15/2033	3,059,101.02	6,421.33	3,010,000.00	3,004,845.33	0.0048%
855244BG3	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.05	2/8/2027	10,096,640.10	30,986.11	10,000,000.00	9,996,671.54	0.0158%
85573RAA6	COMMERCIAL MORTGAGE BACKED SECUR	USD FIXED INCOME	STARWOOD MORTGAGE RE 6 A1 144A	0.02	11/25/2066	5,351,441.06	9,788.76	6,117,977.10	6,117,964.20	0.0084%
857477AN3	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	12/16/2024	109,384.48	756.25	110,000.00	109,997.19	0.0002%
857477AW3	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	5/19/2026	106,848.89	825.92	110,000.00	109,970.12	0.0002%
857477BP7	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	3/3/2031	3,133,075.39	39,160.00	3,600,000.00	3,099,739.79	0.0049%
857477BP7	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	3/3/2031	2,784,955.90	34,808.89	3,200,000.00	3,193,664.37	0.0044%
857477BP7	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	3/3/2031	6,966,741.25	87,076.61	8,005,000.00	7,680,023.25	0.0109%
857477BR3	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	2/6/2026	6,892,516.33	8,487.50	7,000,000.00	7,000,000.00	0.0108%
857477BT9	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	2/7/2033	2,405,200.23	4,826.32	2,760,000.00	2,760,000.00	0.0038%
857477BT9	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	2/7/2033	461,868.16	926.79	530,000.00	441,196.49	0.0007%
857477BU6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	5/13/2033	3,955,064.57	53,449.89	4,030,000.00	4,030,000.00	0.0062%
857477BU6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	5/13/2033	1,148,244.55	15,517.71	1,170,000.00	1,170,000.00	0.0018%
857477BX0	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.06	11/4/2026	5,053,498.95	93,453.75	5,000,000.00	5,000,000.00	0.0079%
857477CA9	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.05	1/26/2034	1,997,501.24	9,374.17	2,000,000.00	2,000,000.00	0.0031%
857477CF8	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.06	11/21/2029	1,979,816.73	29,841.00	1,890,000.00	1,890,000.00	0.0031%
857524AE2	FOREIGN	NON-USD FIXED INCOME	REPUBLIC OF POLAND GOVERNMENT	0.06	11/16/2032	4,076,328.40	63,729.17	3,800,000.00	4,045,800.90	0.0064%
858119BK5	CORPORATE BONDS	USD FIXED INCOME	STEEL DYNAMICS INC	0.03	4/15/2030	186,888.74	2,606.67	200,000.00	199,691.26	0.0003%
858119BQ2	CORPORATE BONDS	USD FIXED INCOME	STEEL DYNAMICS INC	0.05	8/15/2034	2,423,931.02	20,696.74	2,390,000.00	2,358,112.35	0.0038%
858119BQ2	CORPORATE BONDS	USD FIXED INCOME	STEEL DYNAMICS INC	0.05	8/15/2034	3,652,123.69	31,183.66	3,601,000.00	3,554,896.61	0.0057%
85917PAA5	CORPORATE BONDS	NON-USD FIXED INCOME	STERIS IRISH FINCO UNLTD CO	0.03	3/15/2031	182,174.10	2,589.60	208,000.00	207,853.99	0.0003%
863579FR4	CMO/REMIC	USD FIXED INCOME	STRUCTURED ADJUSTABLE R 18 1A2	0.05	12/25/2034	117,483.22	585.18	133,732.44	134,676.49	0.0002%
863667AJ0	CORPORATE BONDS	USD FIXED INCOME	STRYKER CORP	0.05	3/15/2046	142,470.59	3,305.59	155,000.00	153,560.97	0.0002%
863667AY7	CORPORATE BONDS	USD FIXED INCOME	STRYKER CORP	0.02	6/15/2030	1,702,779.00	8,027.50	1,950,000.00	1,831,235.12	0.0027%
86562MCB4	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	7/8/2030	4,343,406.40	15,679.17	5,000,000.00	4,253,732.69	0.0068%
86562MCB4	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	7/8/2030	4,612,697.60	16,651.28	5,310,000.00	5,335,270.52	0.0072%
86562MCG3	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	9/17/2028	5,448,520.28	52,299.93	6,036,000.00	5,532,429.16	0.0085%
86562MCG3	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	9/17/2028	1,525,513.47	14,643.29	1,690,000.00	1,690,000.00	0.0024%
86562MCG3	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	9/17/2028	6,468,538.16	62,091.00	7,166,000.00	7,093,312.38	0.0101%
86562MCW8	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.06	1/13/2030	7,338,950.08	53,293.33	7,000,000.00	7,000,000.00	0.0115%
86562MDC1	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.06	7/13/2030	4,451,559.57	31,480.51	4,210,000.00	4,210,000.00	0.0070%
86562MDG2	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.06	9/14/2028	1,458,196.03	37,122.24	1,400,000.00	1,400,000.00	0.0023%
86562MDG2	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.06	9/14/2028	1,489,443.08	37,917.72	1,430,000.00	1,430,000.00	0.0023%
866677AE7	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.03	7/15/2031	514,674.97	2,073.45	601,000.00	599,525.15	0.0008%
866677AF4	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.02	11/1/2028	243,293.93	2,062.33	269,000.00	268,723.55	0.0004%
866677AF4	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.02	11/1/2028	3,007,257.65	25,491.67	3,325,000.00	3,338,885.47	0.0047%
866677AJ6	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.06	1/15/2033	5,522,417.48	39,512.08	5,425,000.00	5,419,325.90	0.0087%
867578VQ6	MUNICIPAL BONDS	USD FIXED INCOME	SUNNYVALE CA SCH DIST	0.02	9/1/2034	1,002,552.00	14,244.00	1,200,000.00	1,200,000.00	0.0016%
86765BAP4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/1/2044	756,578.38	17,887.50	810,000.00	930,337.34	0.0012%
86765BAQ2	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2045	3,514,795.52	59,466.74	3,775,000.00	3,634,788.29	0.0055%
86765BAU3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	10/1/2027	1,193,010.80	20,250.00	1,215,000.00	1,211,514.97	0.0019%
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	392,696.90	9,450.00	420,000.00	419,276.84	0.0006%
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	311,352.54	7,492.50	333,000.00	312,159.52	0.0005%
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	701,244.47	16,875.00	750,000.00	749,116.64	0.0011%
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	1,682,986.72	40,500.00	1,800,000.00	1,641,785.47	0.0026%
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	205,698.38	4,950.00	220,000.00	261,255.00	0.0003%
86787EBB2	CORPORATE BONDS	USD FIXED INCOME	TRUIST BANK	0.04	11/3/2025	1,547,648.50	20,709.00	1,560,000.00	1,523,347.49	0.0024%
86964WAF9	CORPORATE BONDS	NON-USD FIXED INCOME	SUZANO AUSTRIA GMBH	0.06	1/15/2029	1,785,488.25	13,416.67	1,750,000.00	1,759,965.97	0.0028%
87162WAK6	CORPORATE BONDS	USD FIXED INCOME	TD SYNnex CORP	0.03	8/9/2031	749,206.35	1,436.45	887,000.00	718,242.62	0.0012%
87162WAL4	CORPORATE BONDS	USD FIXED INCOME	TD SYNnex CORP	0.06	4/12/2034	737,100.25	16,698.92	709,000.00	708,284.01	0.0012%
87165BAP8	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY FINANCIAL	0.05	3/19/2029	850,576.67	19,790.02	854,000.00	854,208.32	0.0013%
87165BAV5	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY FINANCIAL	0.06	8/2/2030	1,592,987.58	7,482.22	1,565,000.00	1,565,000.00	0.0025%
87166FAD5	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY BANK	0.05	8/22/2025	1,629,112.79	2,197.80	1,628,000.00	1,627,436.76	0.0026%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
87166FAE3	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY BANK	0.06	8/23/2027	1,494,909.37	1,842.50	1,474,000.00	1,474,000.00	0.0023%
87166PAH4	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY CARD FUNDING LL A2 A	0.04	7/15/2028	1,684,409.98	2,916.44	1,700,000.00	1,679,817.81	0.0026%
87166PAL5	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY CARD FUNDING LL A2 A	0.06	10/15/2029	1,947,427.61	4,847.11	1,900,000.00	1,940,428.26	0.0031%
87166PAM3	ASSET BACKED	USD FIXED INCOME	SYNCHRONY CARD FUNDING LL A1 A	0.05	3/15/2030	2,596,516.35	5,734.40	2,560,000.00	2,559,627.02	0.0041%
871829BL0	CORPORATE BONDS	USD FIXED INCOME	SYSCO CORP	0.06	4/1/2030	2,187,954.22	50,822.92	2,050,000.00	2,126,349.49	0.0034%
871829BN6	CORPORATE BONDS	USD FIXED INCOME	SYSCO CORP	0.07	4/1/2050	678,117.07	16,225.00	590,000.00	601,726.84	0.0011%
871829BQ9	CORPORATE BONDS	USD FIXED INCOME	SYSCO CORP	0.02	12/14/2031	511,932.10	3,117.97	595,000.00	507,701.77	0.0008%
872540AQ2	CORPORATE BONDS	USD FIXED INCOME	TJX COS INC/THE	0.02	9/15/2026	211,361.24	2,282.50	220,000.00	218,534.68	0.0003%
87264AAZ8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	4/15/2050	494,569.60	9,690.00	570,000.00	518,227.91	0.0008%
87264AAZ8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	4/15/2050	1,180,893.39	23,137.00	1,361,000.00	1,223,294.23	0.0019%
87264ABD6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2027	4,467,418.91	64,458.33	4,550,000.00	4,458,892.49	0.0070%
87264ABD6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2027	1,011,305.82	14,591.67	1,030,000.00	999,933.76	0.0016%
87264ABD6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2027	1,664,236.28	24,012.50	1,695,000.00	1,770,106.30	0.0026%
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	6,951,144.83	105,765.97	7,225,000.00	7,264,331.26	0.0109%
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	3,848,384.68	58,555.56	4,000,000.00	3,758,175.12	0.0060%
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	4,300,569.88	65,435.83	4,470,000.00	4,241,934.48	0.0067%
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	2,602,470.14	39,598.19	2,705,000.00	2,902,966.99	0.0041%
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	1,423,902.33	21,665.56	1,480,000.00	1,400,400.56	0.0022%
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	2,107,952.71	32,073.81	2,191,000.00	2,330,369.01	0.0033%
87264ABL8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2041	3,306,618.60	5,900.00	4,425,000.00	3,861,804.04	0.0052%
87264ABL8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2041	2,092,323.63	3,733.33	2,800,000.00	2,757,348.50	0.0033%
87264ABT1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2031	8,163,142.26	11,627.78	9,100,000.00	7,920,964.63	0.0128%
87264ABV6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	4/15/2029	3,112,163.40	41,756.25	3,275,000.00	3,000,070.38	0.0049%
87264ABV6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	4/15/2029	1,330,390.46	17,850.00	1,400,000.00	1,308,512.96	0.0021%
87264ABX2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	11/15/2031	2,864,170.26	22,359.38	3,375,000.00	3,145,783.98	0.0045%
87264ABX2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	11/15/2031	1,637,881.07	12,786.25	1,930,000.00	1,921,703.57	0.0026%
87264ACB9	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2031	2,414,720.39	3,116.67	2,750,000.00	2,653,309.11	0.0038%
87264ACB9	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2031	1,194,188.99	1,541.33	1,360,000.00	1,186,028.72	0.0019%
87264ACQ6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	3/15/2032	1,379,462.96	19,795.50	1,590,000.00	1,586,231.26	0.0022%
87264ACQ6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	3/15/2032	1,258,000.82	18,052.50	1,450,000.00	1,337,961.86	0.0020%
87264ACS2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	3/15/2029	1,164,132.77	14,110.00	1,275,000.00	1,274,448.23	0.0018%
87264ACS2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	3/15/2029	1,095,654.37	13,280.00	1,200,000.00	1,199,480.68	0.0017%
87264ACS2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	3/15/2029	849,132.14	10,292.00	930,000.00	929,597.53	0.0013%
87264ACT0	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	10/15/2052	412,966.06	7,449.78	500,000.00	591,156.35	0.0006%
87264ACT0	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	10/15/2052	2,861,570.00	51,621.82	4,019,000.00	3,996,980.09	0.0045%
87264ACV5	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	1/15/2033	1,023,013.23	6,644.44	1,000,000.00	998,672.51	0.0016%
87264ACY9	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	7/15/2033	5,835,517.31	37,200.26	5,765,000.00	5,696,889.98	0.0091%
87264ADA0	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	7/15/2028	657,298.86	3,986.67	650,000.00	648,949.77	0.0010%
87264ADD4	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.06	6/15/2054	5,980,708.88	68,302.00	5,538,000.00	5,771,920.09	0.0094%
87264ADF9	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	4/15/2034	1,384,551.03	26,459.56	1,360,000.00	1,356,459.03	0.0022%
87264ADF9	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	4/15/2034	682,094.99	13,035.22	670,000.00	667,798.61	0.0011%
87267RAA3	ASSET BACKED	USD FIXED INCOME	TMUST 2024-1A A 144A	0.05	9/20/2029	3,322,620.68	5,076.65	3,290,000.00	3,289,616.68	0.0052%
87267RAA3	ASSET BACKED	USD FIXED INCOME	TMUST 2024-1A A 144A	0.05	9/20/2029	6,665,439.66	10,184.17	6,600,000.00	6,590,778.90	0.0104%
87267TAA9	COMMERCIAL MORTGAGE BACKED SECUR	USD FIXED INCOME	TRK 2021-INV2 TRU INV2 A1 144A	0.02	11/25/2056	3,058,972.99	5,729.09	3,496,903.50	3,486,619.10	0.0048%
872898AA9	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.02	10/25/2026	331,244.22	2,143.75	350,000.00	349,963.21	0.0005%
872898AC5	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.03	10/25/2031	1,596,747.60	16,012.50	1,830,000.00	1,830,899.79	0.0025%
872898AF8	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.04	4/22/2027	4,925,560.25	69,427.08	5,000,000.00	4,939,750.94	0.0077%
87305QCQ2	CORPORATE BONDS	USD FIXED INCOME	TTX CO 144A	0.06	9/25/2026	5,750,454.84	134,729.83	5,653,000.00	5,648,554.05	0.0090%
874054AG4	CORPORATE BONDS	USD FIXED INCOME	TAKE-TWO INTERACTIVE SOFTWARE	0.04	4/14/2027	647,173.69	9,293.17	660,000.00	659,982.12	0.0010%
874054AG4	CORPORATE BONDS	USD FIXED INCOME	TAKE-TWO INTERACTIVE SOFTWARE	0.04	4/14/2027	607,951.04	8,729.94	620,000.00	619,983.21	0.0010%
874054AM1	CORPORATE BONDS	USD FIXED INCOME	TAKE-TWO INTERACTIVE SOFTWARE	0.05	6/12/2029	1,972,470.55	22,692.75	1,915,000.00	1,916,265.23	0.0031%
874054AM1	CORPORATE BONDS	USD FIXED INCOME	TAKE-TWO INTERACTIVE SOFTWARE	0.05	6/12/2029	1,354,464.11	15,582.75	1,315,000.00	1,315,867.67	0.0021%
874060AZ9	CORPORATE BONDS	NON-USD FIXED INCOME	TAKEDA PHARMACEUTICAL CO LTD	0.03	7/9/2050	366,870.92	2,421.47	528,000.00	454,824.31	0.0006%
874060AZ9	CORPORATE BONDS	NON-USD FIXED INCOME	TAKEDA PHARMACEUTICAL CO LTD	0.03	7/9/2050	301,556.78	1,990.37	434,000.00	434,000.00	0.0005%
874060BK1	CORPORATE BONDS	NON-USD FIXED INCOME	TAKEDA PHARMACEUTICAL CO LTD	0.05	7/5/2034	7,441,071.21	59,772.22	7,250,000.00	7,230,234.62	0.0117%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
875127BM3	CORPORATE BONDS	USD FIXED INCOME	TAMPA ELECTRIC CO	0.05	3/1/2029	2,303,127.47	64,905.94	2,260,000.00	2,258,636.29	0.0036%
875127BM3	CORPORATE BONDS	USD FIXED INCOME	TAMPA ELECTRIC CO	0.05	3/1/2029	1,589,769.40	44,802.33	1,560,000.00	1,559,058.69	0.0025%
875484AJ6	CORPORATE BONDS	USD FIXED INCOME	TANGER PROPERTIES LP	0.03	9/1/2026	6,588,133.61	107,031.25	6,850,000.00	6,464,074.80	0.0103%
875484AK3	CORPORATE BONDS	USD FIXED INCOME	TANGER PROPERTIES LP	0.04	7/15/2027	1,363,675.91	6,951.75	1,404,000.00	1,403,177.82	0.0021%
875484AL1	CORPORATE BONDS	USD FIXED INCOME	TANGER PROPERTIES LP	0.03	9/1/2031	616,077.03	9,941.25	723,000.00	715,421.82	0.0010%
875484AL1	CORPORATE BONDS	USD FIXED INCOME	TANGER PROPERTIES LP	0.03	9/1/2031	3,068,455.60	49,513.75	3,601,000.00	3,095,169.54	0.0048%
876030AE7	CORPORATE BONDS	USD FIXED INCOME	TAPESTRY INC	0.08	11/27/2030	1,064,804.43	19,891.67	1,000,000.00	1,050,813.60	0.0017%
876030AF4	CORPORATE BONDS	USD FIXED INCOME	TAPESTRY INC	0.08	11/27/2033	738,318.95	13,992.63	690,000.00	739,516.78	0.0012%
876030AF4	CORPORATE BONDS	USD FIXED INCOME	TAPESTRY INC	0.08	11/27/2033	6,917,727.59	131,104.81	6,465,000.00	6,607,274.98	0.0108%
87612BBQ4	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES PARTNERS LP /	0.06	3/1/2030	1,622,016.00	44,000.00	1,600,000.00	1,549,603.33	0.0025%
87612EBJ4	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.02	2/15/2030	1,204,933.80	1,383.89	1,325,000.00	1,396,635.38	0.0019%
87612EBL9	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.02	4/15/2025	147,702.22	1,275.00	150,000.00	150,934.08	0.0002%
87612GAA9	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.04	2/1/2033	446,429.63	1,680.00	480,000.00	479,284.91	0.0007%
87612GAE1	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.06	3/1/2029	1,863,824.42	54,273.75	1,765,000.00	1,814,634.06	0.0029%
87612GAF8	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.07	3/30/2034	6,405,000.43	161,098.89	5,870,000.00	6,226,670.99	0.0100%
87612GAK7	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.06	2/15/2035	1,707,737.75	5,653.39	1,682,000.00	1,687,351.26	0.0027%
87612GAK7	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.06	2/15/2035	2,676,335.73	8,859.89	2,636,000.00	2,634,504.48	0.0042%
87666YAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	TAUBMAN CENTERS COM DPM A 144A	0.08	5/15/2037	3,411,384.38	12,096.18	3,405,000.00	3,374,171.39	0.0053%
87938WAU7	CORPORATE BONDS	NON-USD FIXED INCOME	TELEFONICA EMISIONES SA	0.05	3/8/2047	193,912.65	5,260.79	210,000.00	220,687.86	0.0003%
87938WAX1	CORPORATE BONDS	NON-USD FIXED INCOME	TELEFONICA EMISIONES SA	0.06	3/1/2049	726,263.17	20,700.00	750,000.00	929,935.52	0.0011%
87971LAN5	MUNICIPAL BONDS	USD FIXED INCOME	TEMPE AZ COPS	0.02	7/1/2031	548,934.40	2,081.07	640,000.00	641,951.56	0.0009%
879743PA4	MUNICIPAL BONDS	USD FIXED INCOME	TEMPE AZ UNION HIGH SCH DIST #	0.01	7/1/2029	890,240.00	2,490.00	1,000,000.00	1,000,000.00	0.0014%
880451AZ2	CORPORATE BONDS	USD FIXED INCOME	TENNESSEE GAS PIPELINE CO 144A	0.03	3/1/2030	516,746.68	8,265.00	570,000.00	516,804.40	0.0008%
88046KLB0	MUNICIPAL BONDS	USD FIXED INCOME	TENNESSEE HSG DEV AGY RSDL FIN	0.06	1/1/2055	3,658,286.40	36,406.25	3,495,000.00	3,595,665.26	0.0057%
880591CS9	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.06	4/1/2036	6,449,840.78	137,812.50	5,625,000.00	7,979,003.56	0.0101%
880591DM1	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.07	5/1/2030	488,934.69	9,975.00	420,000.00	504,474.96	0.0008%
880591DZ2	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.05	4/1/2056	2,426,820.00	49,270.83	2,200,000.00	2,189,329.19	0.0038%
880591EP3	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.04	12/15/2042	4,302,045.17	37,092.22	5,020,000.00	4,917,631.04	0.0067%
880591EX6	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.02	9/15/2031	214,684.82	1,763.75	255,000.00	254,967.02	0.0003%
880591FB3	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.04	8/1/2034	1,123,702.63	2,439.06	1,115,000.00	1,105,107.06	0.0018%
88059E5E0	DISCOUNTED NOTES	USD FIXED INCOME	TENNESSEE VALLEY AUTH STRIP	0.00	3/15/2030	2,322,434.02	-	2,915,000.00	2,209,132.75	0.0036%
88059ENS9	DISCOUNTED NOTES	USD FIXED INCOME	TENNESSEE VALLEY AUTH STRIP	0.00	1/15/2030	3,128,590.35	-	3,899,000.00	2,980,161.66	0.0049%
88059FAV3	DISCOUNTED NOTES	USD FIXED INCOME	TENNESSEE VALLEY AUTH STRIP	0.00	11/1/2025	10,889,620.34	-	11,480,000.00	11,171,526.82	0.0171%
88167QAC0	ASSET BACKED	USD FIXED INCOME	TESLA AUTO LEASE TRU B A3 144A	0.06	9/21/2026	1,707,934.29	3,171.08	1,693,000.00	1,692,801.54	0.0027%
881943AD6	ASSET BACKED	USD FIXED INCOME	TESLA ELECTRIC VEHIC 1 A3 144A	0.05	6/20/2028	598,074.80	971.54	591,000.00	590,964.07	0.0009%
88213ANW1	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST A & M UNIV REVENUES	0.04	5/15/2032	4,643,952.00	53,042.40	4,800,000.00	5,198,387.56	0.0073%
88240TAA9	CORPORATE BONDS	USD FIXED INCOME	TEXAS ELECTRIC MARKET STA 144A	0.04	8/1/2036	2,158,275.57	7,726.39	2,173,897.34	2,173,884.67	0.0034%
882484AB4	CORPORATE BONDS	USD FIXED INCOME	TEXAS HEALTH RESOURCES	0.03	11/15/2051	1,034,209.14	13,651.92	1,375,000.00	1,375,000.00	0.0016%
882508BD5	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.04	5/15/2048	2,521,185.78	35,192.00	2,880,000.00	2,813,341.44	0.0040%
882508BJ2	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.02	5/4/2030	1,314,626.00	8,531.25	1,500,000.00	1,499,031.29	0.0021%
882508BJ2	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.02	5/4/2030	201,575.99	1,308.13	230,000.00	229,763.62	0.0003%
882508BP8	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.04	8/16/2032	1,808,385.84	2,881.98	1,895,000.00	1,890,450.42	0.0028%
882508CE2	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.05	2/8/2027	5,052,892.50	14,694.44	5,000,000.00	4,997,402.86	0.0079%
88258MAA3	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS NATURAL GAS SECURITIZTN	0.05	4/1/2035	5,285,933.13	109,396.73	5,146,063.13	5,153,609.68	0.0083%
88258MAA3	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS NATURAL GAS SECURITIZTN	0.05	4/1/2035	10,561,902.19	218,587.24	10,282,425.86	10,282,899.11	0.0166%
88258MAB1	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS NATURAL GAS SECURITIZTN	0.05	4/1/2041	6,645,810.60	138,593.81	6,435,000.00	6,358,120.00	0.0104%
882669CS1	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST PUBLIC FIN AUTH LEASE	0.02	2/1/2028	859,863.40	1,256.02	935,000.00	833,771.08	0.0013%
882724VWV3	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST	0.04	10/1/2029	2,253,937.50	37,500.00	2,250,000.00	2,245,419.19	0.0035%
882724VZ6	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST	0.02	10/1/2032	1,924,560.00	19,162.50	2,250,000.00	1,870,118.19	0.0030%
882724XV4	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST	0.02	10/1/2034	2,317,513.50	26,086.50	2,790,000.00	2,212,562.56	0.0036%
882750VW9	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST DEPT OF HSG & CMNTY A	0.06	7/1/2053	2,305,270.00	22,916.67	2,200,000.00	2,236,526.25	0.0036%
883203CA7	CORPORATE BONDS	USD FIXED INCOME	TEXTRON INC	0.04	9/17/2029	1,628,746.38	29,936.83	1,685,000.00	1,684,245.88	0.0026%
883203CB5	CORPORATE BONDS	USD FIXED INCOME	TEXTRON INC	0.03	6/1/2030	2,432,090.91	19,950.00	2,660,000.00	2,655,976.14	0.0038%
883203CC3	CORPORATE BONDS	USD FIXED INCOME	TEXTRON INC	0.02	3/15/2031	2,314,576.63	30,220.07	2,675,000.00	2,261,590.66	0.0036%
88339WAB2	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	3/15/2029	748,058.13	23,770.44	740,000.00	738,951.92	0.0012%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
88339WAB2	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	3/15/2029	555,989.15	17,667.22	550,000.00	549,221.01	0.0009%
88339WAC0	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	3/15/2034	6,397,685.29	215,058.28	6,370,000.00	6,348,118.13	0.0100%
883556CK6	CORPORATE BONDS	USD FIXED INCOME	THERMO FISHER SCIENTIFIC INC	0.02	10/15/2028	159,278.88	1,156.94	175,000.00	174,951.05	0.0002%
883556DB5	CORPORATE BONDS	USD FIXED INCOME	THERMO FISHER SCIENTIFIC INC	0.05	1/31/2034	3,537,774.96	14,711.67	3,395,000.00	3,390,094.07	0.0055%
88579YBM2	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.03	4/15/2025	74,975.26	760.84	76,000.00	75,992.94	0.0001%
88579YBN0	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.03	4/15/2030	57,091.53	702.86	61,000.00	60,884.80	0.0001%
88579YBP5	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.04	4/15/2050	58,307.89	1,048.33	75,000.00	74,765.08	0.0001%
88581EAA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	3650R 2021-PF1 COMMERCIAL PF1 A1	0.01	11/15/2054	418,648.73	410.09	438,602.47	401,923.27	0.0007%
88581EAD3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	3650R 2021-PF1 COMMERCIAL PF1 A5	0.03	11/15/2054	941,665.78	2,311.83	1,100,000.00	1,131,023.46	0.0015%
88732JAJ7	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	5/1/2037	1,375,329.59	30,435.67	1,394,000.00	1,600,973.34	0.0022%
88732JAJ7	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	5/1/2037	1,213,526.11	26,855.00	1,230,000.00	1,276,772.06	0.0019%
88732JAN8	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	7/1/2038	648,411.92	7,543.33	620,000.00	746,762.98	0.0010%
88732JAU2	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	6/15/2039	208,803.25	2,992.50	210,000.00	206,650.31	0.0003%
88732JAY4	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.06	11/15/2040	1,579,707.26	30,272.57	1,750,000.00	1,803,506.43	0.0025%
88732JAY4	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.06	11/15/2040	72,215.19	1,383.89	80,000.00	80,701.89	0.0001%
88732JBB3	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.06	9/1/2041	128,070.90	4,070.00	148,000.00	156,841.49	0.0002%
88732JBB3	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.06	9/1/2041	1,393,203.76	44,275.00	1,610,000.00	1,404,532.16	0.0022%
88732JBD9	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.05	9/15/2042	621,462.50	17,015.00	820,000.00	795,561.58	0.0010%
89114TZG0	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	9/10/2026	657,787.00	4,156.25	700,000.00	674,426.77	0.0010%
89114TZL9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	1/10/2025	29,601,899.10	61,625.00	30,000,000.00	29,996,859.92	0.0464%
89114TZT2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/10/2027	144,282.69	1,995.00	150,000.00	149,845.19	0.0002%
89114TZV7	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/10/2032	859,886.41	14,516.00	955,000.00	883,409.91	0.0013%
89115A2A9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/6/2025	1,844,960.67	16,539.02	1,860,000.00	1,860,000.00	0.0029%
89115A2A9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/6/2025	19,838,229.80	177,838.89	20,000,000.00	20,000,000.00	0.0311%
89115A2C5	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2027	8,181,986.34	78,184.94	8,255,000.00	8,225,496.75	0.0128%
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	2,371,438.54	24,913.37	2,425,000.00	2,419,129.56	0.0037%
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	5,398,078.66	56,710.03	5,520,000.00	5,498,513.26	0.0085%
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	1,872,703.01	19,673.86	1,915,000.00	1,915,000.00	0.0029%
89115A2H4	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.05	9/15/2027	927,011.38	19,908.75	920,000.00	920,000.00	0.0015%
89115A2J0	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	9/13/2024	29,988,619.50	599,900.00	30,000,000.00	30,000,000.00	0.0470%
89115A2M3	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.05	1/10/2028	980,081.54	7,012.16	960,000.00	960,000.00	0.0015%
89115A2M3	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.05	1/10/2028	1,225,101.92	8,765.20	1,200,000.00	1,200,000.00	0.0019%
89115A2S0	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.06	7/17/2026	1,629,795.25	10,818.13	1,600,000.00	1,600,000.00	0.0026%
89115A2U5	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.06	7/17/2028	1,968,625.36	12,825.63	1,900,000.00	1,900,000.00	0.0031%
89115A2U5	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.06	7/17/2028	2,693,908.39	17,550.87	2,600,000.00	2,600,000.00	0.0042%
89115A2U5	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.06	7/17/2028	932,506.75	6,075.30	900,000.00	907,692.05	0.0015%
89115A2Y7	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.05	4/5/2029	1,935,583.71	38,481.54	1,900,000.00	1,900,000.00	0.0030%
89115A2Y7	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.05	4/5/2029	1,151,162.95	22,886.39	1,130,000.00	1,130,000.00	0.0018%
891160MJ9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	9/15/2031	1,652,326.84	28,399.26	1,699,000.00	1,571,194.04	0.0026%
89116CKP1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.07	7/31/2084	510,271.41	5,828.60	499,000.00	508,979.88	0.0008%
89153VAT6	CORPORATE BONDS	NON-USD FIXED INCOME	TOTALENERGIES CAPITAL INTERNAT	0.03	1/10/2030	739,134.94	3,186.16	795,000.00	795,000.00	0.0012%
89153VAV1	CORPORATE BONDS	NON-USD FIXED INCOME	TOTALENERGIES CAPITAL INTERNAT	0.03	5/29/2050	3,331,542.29	37,438.88	4,685,000.00	4,685,000.00	0.0052%
89153VAX7	CORPORATE BONDS	NON-USD FIXED INCOME	TOTALENERGIES CAPITAL INTERNAT	0.03	6/29/2041	852,854.48	5,785.38	1,125,000.00	941,723.34	0.0013%
89157XAB7	CORPORATE BONDS	NON-USD FIXED INCOME	TOTALENERGIES CAPITAL SA	0.05	4/5/2054	577,789.27	12,463.86	560,000.00	559,025.04	0.0009%
89177HAA0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	TOWD POINT MORTGAG HY2 A1 144A	0.06	5/25/2058	555,529.40	671.79	539,608.15	533,411.28	0.0009%
89181JAA0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	TOWD POINT MORTGAGE 1 A1 144A	0.04	1/25/2063	349,522.60	1,140.14	364,844.43	348,103.96	0.0005%
891940AC2	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES 2 A A3	0.05	9/15/2027	7,488,496.50	15,433.33	7,500,000.00	7,499,998.18	0.0117%
891940AC2	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES 2 A A3	0.05	9/15/2027	1,347,929.37	2,778.00	1,350,000.00	1,349,999.71	0.0021%
891941AB2	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES B A2A	0.05	5/15/2026	944,362.08	2,216.69	944,612.40	944,599.68	0.0015%
891941AD8	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES 2 B A3	0.05	2/15/2028	8,001,040.80	16,746.67	8,000,000.00	7,981,874.67	0.0125%
89231EAA1	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.04	4/25/2035	5,177,992.05	3,342.50	5,250,000.00	5,040,184.44	0.0081%
89231EAA1	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.04	4/25/2035	4,882,106.79	3,151.50	4,950,000.00	4,948,219.66	0.0077%
89231FAD2	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES 2 C A3	0.05	4/17/2028	1,254,930.12	2,855.20	1,245,000.00	1,244,775.96	0.0020%
89231JAA0	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.05	11/25/2036	10,632,186.19	8,875.20	10,320,000.00	10,316,843.09	0.0167%
89231JAA0	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.05	11/25/2036	7,340,535.53	6,127.50	7,125,000.00	7,122,820.44	0.0115%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
89231WAA1	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.05	6/25/2036	8,161,924.00	6,573.33	8,000,000.00	7,998,053.40	0.0128%
89231WAA1	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.05	6/25/2036	5,463,387.88	4,400.03	5,355,000.00	5,353,696.98	0.0086%
89231WAA1	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.05	6/25/2036	2,942,373.60	2,369.69	2,884,000.00	2,883,298.23	0.0046%
89231WAA1	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.05	6/25/2036	15,303,607.50	12,325.00	15,000,000.00	14,996,348.23	0.0240%
89236TGX7	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	4/1/2025	1,182,648.73	14,950.00	1,196,000.00	1,195,739.46	0.0019%
89236TGY5	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	4/1/2030	368,784.10	5,456.25	388,000.00	387,845.01	0.0006%
89236THX6	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.02	1/10/2031	3,356,794.01	9,291.56	3,975,000.00	3,922,036.90	0.0053%
89236TJT3	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.01	1/13/2025	15,795,230.56	30,933.33	16,000,000.00	15,778,031.96	0.0248%
89236TKC8	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.04	6/30/2025	29,811,542.70	200,791.67	30,000,000.00	29,992,132.36	0.0467%
89236TKC8	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.04	6/30/2025	9,937,180.90	66,930.56	10,000,000.00	9,892,775.81	0.0156%
89236TKG9	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.04	9/20/2024	14,991,820.65	295,166.67	15,000,000.00	14,999,985.65	0.0235%
89236TKK0	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.05	11/10/2025	15,151,864.05	249,750.00	15,000,000.00	14,992,975.65	0.0237%
89236TKN4	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.05	1/10/2025	14,979,308.55	102,000.00	15,000,000.00	14,998,849.68	0.0235%
89236TLD5	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.05	11/20/2026	25,551,853.75	378,750.00	25,000,000.00	24,983,368.72	0.0401%
89236TLM5	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.05	1/5/2034	1,106,483.71	8,213.33	1,100,000.00	1,081,862.13	0.0017%
89236TLZ6	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.05	3/21/2031	1,669,951.49	36,720.00	1,620,000.00	1,619,555.83	0.0026%
89236TLZ6	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.05	3/21/2031	1,319,467.84	29,013.33	1,280,000.00	1,279,649.06	0.0021%
89236TMJ1	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.05	8/7/2026	5,019,169.90	13,902.78	5,000,000.00	4,996,997.06	0.0079%
89236TMK8	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.05	8/9/2029	5,637,005.42	15,543.31	5,590,000.00	5,578,767.91	0.0088%
89236TMK8	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.05	8/9/2029	292,438.56	806.36	290,000.00	289,417.30	0.0005%
89237MAA7	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.01	2/27/2034	5,640,457.80	1,061.08	5,950,000.00	5,950,119.75	0.0088%
89239HAD0	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES 2 D A3	0.05	9/15/2027	971,477.70	2,275.47	966,000.00	965,938.23	0.0015%
89239HAE8	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES 2 D A4	0.05	4/17/2028	4,928,647.44	11,656.40	4,830,000.00	4,858,631.88	0.0077%
89239MAD9	ASSET BACKED	USD FIXED INCOME	TOYOTA LEASE OWNER T A A4 144A	0.05	8/20/2027	1,187,347.72	1,828.52	1,185,000.00	1,181,452.51	0.0019%
892938AA9	CORPORATE BONDS	NON-USD FIXED INCOME	TRANE TECHNOLOGIES FINANCING L	0.05	3/3/2033	5,183,500.05	129,791.67	5,000,000.00	4,994,237.68	0.0081%
893521AB0	CORPORATE BONDS	USD FIXED INCOME	TRANSATLANTIC HOLDINGS INC	0.08	11/30/2039	2,254,058.59	35,267.56	1,744,000.00	2,290,192.16	0.0035%
89352HAM1	CORPORATE BONDS	NON-USD FIXED INCOME	TRANSCANADA PIPELINES LTD	0.05	3/1/2034	1,943,488.26	46,250.00	2,000,000.00	1,994,716.70	0.0030%
89356BAG3	CORPORATE BONDS	NON-USD FIXED INCOME	TRANSCANADA TRUST	0.06	3/7/2082	5,101,787.64	144,969.07	5,356,000.00	4,820,682.38	0.0080%
893574AH6	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.08	2/1/2026	51,702.26	327.08	50,000.00	52,314.19	0.0001%
893574AP8	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.03	5/15/2030	2,664,602.85	27,464.31	2,870,000.00	2,734,531.91	0.0042%
893574AP8	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.03	5/15/2030	3,660,811.52	37,732.32	3,943,000.00	4,015,161.74	0.0057%
893574AP8	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.03	5/15/2030	2,553,190.89	26,315.97	2,750,000.00	2,904,049.00	0.0040%
893574AR4	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.04	5/15/2050	464,400.07	6,862.03	590,000.00	662,001.35	0.0007%
89417EAD1	CORPORATE BONDS	USD FIXED INCOME	TRAVELERS COS INC/THE	0.06	6/15/2037	179,993.17	2,111.11	160,000.00	157,239.10	0.0003%
89417EAH2	CORPORATE BONDS	USD FIXED INCOME	TRAVELERS COS INC/THE	0.05	11/1/2040	1,009,248.61	17,565.83	985,000.00	980,601.12	0.0016%
89602HAL1	MUNICIPAL BONDS	USD FIXED INCOME	TRIBOROUGH NY BRIDGE & TUNNEL	0.03	5/15/2040	969,250.00	10,736.18	1,250,000.00	1,250,000.00	0.0015%
89613JAA8	ASSET BACKED	USD FIXED INCOME	TRICON AMERICAN HO SFR2 A 144A	0.01	11/17/2039	4,720,388.69	6,419.55	5,198,019.07	4,615,033.77	0.0074%
89613TAA6	ASSET BACKED	USD FIXED INCOME	TRICON AMERICAN HO SFR1 A 144A	0.04	5/17/2037	3,084,924.00	9,190.81	3,124,353.65	3,058,961.26	0.0048%
89614YAA4	ASSET BACKED	USD FIXED INCOME	TRICON RESIDENTIAL SFR1 A 144A	0.02	7/17/2038	9,051,705.72	15,486.34	9,564,389.51	9,564,186.10	0.0142%
89616TAA3	ASSET BACKED	USD FIXED INCOME	TRICON RESIDENTIAL SFR2 A 144A	0.05	7/17/2040	6,772,189.29	27,232.96	6,739,441.00	6,739,333.29	0.0106%
89616VAA8	ASSET BACKED	USD FIXED INCOME	TRICON RESIDENTIAL SFR2 A 144A	0.05	6/17/2040	4,901,199.52	19,469.62	4,918,640.04	4,753,641.70	0.0077%
89616WAA6	ASSET BACKED	USD FIXED INCOME	TRICON RESIDENTIAL SFR1 A 144A	0.05	7/17/2040	3,608,881.67	15,273.15	3,593,682.19	3,517,032.35	0.0057%
89641UAC5	CORPORATE BONDS	NON-USD FIXED INCOME	TRINITY ACQUISITION PLC	0.04	3/15/2026	2,329,131.29	47,577.44	2,345,000.00	2,440,100.85	0.0037%
89788KAA4	CORPORATE BONDS	USD FIXED INCOME	TRUIST BANK	0.02	3/11/2030	360,916.88	4,409.38	415,000.00	414,616.52	0.0006%
89788MAD4	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.01	3/2/2027	8,943,894.56	59,596.16	9,460,000.00	9,353,352.65	0.0140%
89788MAG7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.04	6/6/2028	811,157.45	8,031.26	825,000.00	825,000.00	0.0013%
89788MAG7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.04	6/6/2028	1,995,938.93	19,761.77	2,030,000.00	2,030,000.00	0.0031%
89788MAJ1	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	10/28/2026	15,149,125.80	302,375.00	15,000,000.00	15,000,000.00	0.0237%
89788MAK8	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	10/28/2033	3,041,574.39	59,831.92	2,860,000.00	2,946,122.58	0.0048%
89788MAL6	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.05	1/26/2029	2,004,751.64	9,475.28	2,000,000.00	1,938,351.44	0.0031%
89788MAL6	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.05	1/26/2029	2,525,987.07	11,938.85	2,520,000.00	2,520,000.00	0.0040%
89788MAL6	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.05	1/26/2029	2,195,203.05	10,375.43	2,190,000.00	2,190,000.00	0.0034%
89788MAM4	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.05	1/26/2034	2,983,841.19	14,939.17	3,000,000.00	3,000,000.00	0.0047%
89788MAN2	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2027	6,766,552.28	90,206.12	6,630,000.00	6,645,685.10	0.0106%
89788MAN2	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2027	1,459,452.45	19,456.22	1,430,000.00	1,429,339.05	0.0023%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
89788MAP7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2034	470,201.87	5,940.34	450,000.00	450,000.00	0.0007%
89788MAP7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2034	3,479,493.86	43,958.50	3,330,000.00	3,328,171.46	0.0055%
89788MAP7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2034	6,086,502.02	76,894.37	5,825,000.00	5,825,000.00	0.0095%
89788MAP7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2034	4,075,082.90	51,482.93	3,900,000.00	3,887,336.52	0.0064%
89788MAP7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2034	4,331,081.69	54,717.11	4,145,000.00	4,151,310.77	0.0068%
89788MAQ5	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.07	10/30/2029	2,135,100.26	47,295.42	1,965,000.00	1,965,000.00	0.0033%
89788MAQ5	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.07	10/30/2029	662,804.66	14,682.04	610,000.00	610,000.00	0.0010%
89788MAQ5	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.07	10/30/2029	662,804.66	14,682.04	610,000.00	610,000.00	0.0010%
89788MAQ5	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.07	10/30/2029	1,571,173.02	34,803.65	1,446,000.00	1,446,000.00	0.0025%
89788MAR3	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.05	1/24/2030	641,082.14	3,491.23	625,000.00	625,000.00	0.0010%
89788MAR3	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.05	1/24/2030	2,189,936.60	11,926.05	2,135,000.00	2,128,226.65	0.0034%
89788MAT9	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.05	8/5/2032	1,605,875.59	5,917.36	1,590,000.00	1,590,000.00	0.0025%
89837LAB1	CORPORATE BONDS	USD FIXED INCOME	TRUSTEES OF PRINCETON UNIVERSI	0.06	3/1/2039	157,826.96	3,990.00	140,000.00	147,544.51	0.0002%
89838QAA1	CORPORATE BONDS	USD FIXED INCOME	TRUSTEES OF BOSTON UNIVERSITY	0.04	10/1/2048	1,466,953.29	28,765.42	1,700,000.00	1,743,298.81	0.0023%
898735UM5	MUNICIPAL BONDS	USD FIXED INCOME	TUCSON AZ COPS	0.01	7/1/2028	2,161,944.00	5,828.00	2,400,000.00	2,400,000.00	0.0034%
898735UQ6	MUNICIPAL BONDS	USD FIXED INCOME	TUCSON AZ COPS	0.02	7/1/2031	1,135,726.90	4,282.60	1,330,000.00	1,108,353.81	0.0018%
898813AS9	CORPORATE BONDS	USD FIXED INCOME	TUCSON ELECTRIC POWER CO	0.02	8/1/2030	1,972,960.59	2,925.00	2,340,000.00	2,334,219.48	0.0031%
898813AS9	CORPORATE BONDS	USD FIXED INCOME	TUCSON ELECTRIC POWER CO	0.02	8/1/2030	1,416,484.52	2,100.00	1,680,000.00	1,675,849.89	0.0022%
898813AW0	CORPORATE BONDS	USD FIXED INCOME	TUCSON ELECTRIC POWER CO	0.05	9/15/2034	2,253,844.54	7,134.11	2,245,000.00	2,241,039.53	0.0035%
902133AY3	CORPORATE BONDS	NON-USD FIXED INCOME	TYCO ELECTRONICS GROUP SA	0.03	2/4/2032	1,895,408.40	4,050.00	2,160,000.00	2,127,430.74	0.0030%
902494BM4	CORPORATE BONDS	USD FIXED INCOME	TYSON FOODS INC	0.06	3/15/2034	5,274,772.94	138,875.75	5,070,000.00	5,068,832.96	0.0083%
902613AX6	CORPORATE BONDS	NON-USD FIXED INCOME	UBS GROUP AG	0.04	3/26/2025	704,397.86	11,463.54	710,000.00	718,527.02	0.0011%
902613BB3	CORPORATE BONDS	NON-USD FIXED INCOME	UBS GROUP AG	0.05	4/17/2026	3,388,835.59	57,153.06	3,400,000.00	3,318,948.97	0.0053%
90265EAN0	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.04	1/15/2028	482,346.02	2,236.11	500,000.00	527,440.30	0.0008%
90265EAN0	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.04	1/15/2028	583,638.68	2,705.69	605,000.00	634,985.86	0.0009%
90265EAQ3	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.03	1/15/2030	1,408,822.99	6,202.84	1,517,000.00	1,377,551.53	0.0022%
90265EAQ3	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.03	1/15/2030	2,786,070.51	12,266.67	3,000,000.00	2,713,069.96	0.0044%
90265EAR1	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.03	8/15/2031	1,191,475.71	1,773.33	1,330,000.00	1,389,265.56	0.0019%
90265EAW0	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.05	9/1/2034	687,362.88	1,571.67	690,000.00	682,966.61	0.0011%
902674ZW3	CORPORATE BONDS	NON-USD FIXED INCOME	UBS AG/LONDON	0.06	9/11/2028	5,201,374.60	133,402.78	5,000,000.00	4,999,835.15	0.0082%
90276CAC5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C2 ASB	0.03	8/15/2050	698,238.89	1,945.26	715,170.11	733,680.30	0.0011%
90276EAE7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C1 A4	0.03	6/15/2050	191,796.92	576.67	200,000.00	205,172.91	0.0003%
90276FAW4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C10 A4	0.04	5/15/2051	2,536,469.26	9,327.73	2,595,000.00	2,790,765.96	0.0040%
90276GAR3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C3 A3	0.03	8/15/2050	1,751,139.51	4,816.48	1,825,000.00	1,652,108.67	0.0027%
90276TAF1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C5 A4	0.03	11/15/2050	575,009.40	1,606.00	600,000.00	565,602.45	0.0009%
90276TAF1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C5 A4	0.03	11/15/2050	3,066,716.80	8,565.33	3,200,000.00	3,227,611.63	0.0048%
90276TAG9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C5 A5	0.03	11/15/2050	1,473,948.14	4,530.68	1,565,000.00	1,605,888.19	0.0023%
90276VAE9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C8 A4	0.04	2/15/2051	4,345,414.37	14,903.06	4,490,000.00	4,438,268.16	0.0068%
90278LAY5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C15 A4	0.04	12/15/2051	3,403,406.21	12,697.13	3,510,000.00	3,761,765.45	0.0053%
90278PAZ3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C18 A3	0.03	12/15/2052	3,631,360.80	9,272.00	4,000,000.00	4,036,249.47	0.0057%
90291JAV9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C9 A3	0.04	3/15/2051	1,140,148.54	3,796.67	1,182,150.71	1,192,604.33	0.0018%
90345WAD6	CORPORATE BONDS	USD FIXED INCOME	US AIRWAYS 2012-2 CLASS A PASS	0.05	12/3/2026	481,711.82	5,485.24	485,181.20	485,181.20	0.0008%
90353TAK6	CORPORATE BONDS	USD FIXED INCOME	UBER TECHNOLOGIES INC 144A	0.05	8/15/2029	1,115,095.32	2,274.00	1,137,000.00	1,118,551.06	0.0017%
90376PAZ4	GOVERNMENT AGENCIES	USD FIXED INCOME	UNITED STATES INTERNATIONAL DE	0.01	5/15/2029	1,633,118.40	870.38	1,764,285.72	1,613,400.49	0.0026%
90376PCN9	GOVERNMENT AGENCIES	USD FIXED INCOME	UNITED STATES INTERNATIONAL DE	0.01	5/15/2029	697,986.98	270.22	760,000.00	689,842.58	0.0011%
90376PCV1	GOVERNMENT AGENCIES	USD FIXED INCOME	UNITED STATES INTERNATIONAL DE	0.02	10/5/2034	2,977,052.71	10,099.83	3,381,640.00	2,872,908.17	0.0047%
90407JAA6	CORPORATE BONDS	USD FIXED INCOME	UMASS MEMORIAL HEALTH CARE OBL	0.05	7/1/2052	2,396,143.62	21,675.46	2,425,000.00	2,473,470.93	0.0038%
906437AS7	MUNICIPAL BONDS	USD FIXED INCOME	UNION CNTY OR SCH DIST #11 IMM	0.06	6/15/2029	658,136.10	7,400.50	615,000.00	655,541.88	0.0010%
906548CL4	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.04	4/15/2045	437,143.77	7,721.78	560,000.00	558,107.39	0.0007%
906548CM2	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.03	6/15/2027	926,708.19	5,978.67	960,000.00	959,048.04	0.0015%
906548CM2	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.03	6/15/2027	806,043.06	5,200.19	835,000.00	865,359.48	0.0013%
906548CP5	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.04	3/15/2029	3,258,166.89	54,388.06	3,370,000.00	3,347,186.42	0.0051%
906548CP5	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.04	3/15/2029	1,406,715.97	23,482.08	1,455,000.00	1,375,704.84	0.0022%
906548CR1	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.03	3/15/2030	2,172,348.30	31,966.53	2,350,000.00	2,377,255.23	0.0034%
906548CR1	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.03	3/15/2030	924,403.53	13,602.78	1,000,000.00	925,378.01	0.0014%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
906548CW0	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.05	3/15/2053	2,318,483.54	57,800.28	2,300,000.00	2,295,360.97	0.0036%
906548CY6	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.05	4/1/2034	1,271,239.58	26,329.33	1,240,000.00	1,236,219.39	0.0020%
907818EB0	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	2/1/2035	2,840,738.67	8,929.69	3,175,000.00	3,320,922.77	0.0045%
907818ES3	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	7/15/2025	218,313.34	1,054.17	220,000.00	220,008.46	0.0003%
907818EV6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	9/10/2038	412,879.66	9,247.66	445,000.00	516,677.26	0.0006%
907818EV6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	9/10/2038	1,141,217.95	25,560.94	1,230,000.00	1,194,861.84	0.0018%
907818EW4	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	9/10/2048	905,897.56	21,375.00	1,000,000.00	1,183,504.69	0.0014%
907818EW4	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	9/10/2048	480,125.71	11,328.75	530,000.00	539,226.22	0.0008%
907818FH6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.02	2/5/2030	891,347.99	1,698.67	980,000.00	879,861.19	0.0014%
907818FK9	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	2/5/2050	24,194.17	77.46	33,000.00	33,032.61	0.0000%
907818FX1	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	2/14/2032	2,419,701.36	3,570.00	2,700,000.00	2,581,841.63	0.0038%
907818GB8	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	1/20/2033	998,887.37	5,125.00	1,000,000.00	997,159.27	0.0016%
907818GE2	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	2/21/2026	4,017,947.16	5,277.78	4,000,000.00	3,998,706.32	0.0063%
90931CAA6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-1 CLASS A	0.04	2/25/2033	3,250,361.64	2,365.42	3,419,879.96	3,172,507.87	0.0051%
90931CAA6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-1 CLASS A	0.04	2/25/2033	1,565,659.87	1,139.39	1,647,314.79	1,647,314.79	0.0025%
90931CAA6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-1 CLASS A	0.04	2/25/2033	2,293,497.62	1,669.07	2,413,111.96	2,356,888.09	0.0036%
90931CAA6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-1 CLASS A	0.04	2/25/2033	300,839.60	218.93	316,529.50	316,529.50	0.0005%
90931GAA7	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2020-1 CLASS A	0.06	4/15/2029	3,324,973.70	24,503.56	3,264,118.46	3,301,128.59	0.0052%
90931GAA7	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2020-1 CLASS A	0.06	4/15/2029	2,340,289.66	17,246.88	2,297,456.57	2,278,449.56	0.0037%
90931LAA6	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2016-1 CLASS A	0.03	1/7/2030	920,579.77	4,559.99	980,643.08	980,643.01	0.0014%
90932JAA0	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-2 CLASS A	0.03	11/1/2033	1,328,953.36	13,495.89	1,499,543.19	1,293,110.22	0.0021%
90932JAA0	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-2 CLASS A	0.03	11/1/2033	463,988.03	4,711.93	523,547.41	523,547.34	0.0007%
90932LAJ6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2023-1 CLASS A	0.06	7/15/2037	5,051,655.91	36,227.62	4,888,285.03	4,888,285.03	0.0079%
90932LAJ6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2023-1 CLASS A	0.06	7/15/2037	1,824,658.11	13,085.42	1,765,648.55	1,771,797.90	0.0029%
90932PAA6	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2014-1 CLASS A	0.04	10/11/2027	1,275,630.01	20,411.02	1,312,137.21	1,301,102.23	0.0020%
90932QAA4	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2014-2 CLASS A	0.04	3/3/2028	4,462,076.94	84,956.34	4,581,915.10	4,377,055.30	0.0070%
90932QAA4	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2014-2 CLASS A	0.04	3/3/2028	1,603,847.13	30,536.67	1,646,921.70	1,669,747.88	0.0025%
90932VAA3	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2020-1 CLASS B	0.05	7/15/2027	202,660.96	1,278.27	205,208.00	205,208.00	0.0003%
90932WAA1	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2024-1 CLASS A	0.05	8/15/2038	1,260,686.21	4,821.74	1,225,000.00	1,225,000.00	0.0020%
90932WAA1	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2024-1 CLASS A	0.05	8/15/2038	1,450,046.42	5,545.98	1,409,000.00	1,409,000.00	0.0023%
90932WAB9	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2024-1 CLASS A	0.06	8/15/2038	1,319,077.94	5,494.76	1,295,000.00	1,295,000.00	0.0021%
91086QBB3	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONA	0.05	3/8/2044	14,101,957.43	387,044.25	16,956,000.00	14,836,504.40	0.0221%
91086QBB3	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONA	0.05	3/8/2044	2,495,038.47	68,479.17	3,000,000.00	2,465,413.43	0.0039%
91087BAD2	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONA	0.05	2/10/2048	1,346,381.50	4,561.67	1,700,000.00	1,356,316.93	0.0021%
91087BAG5	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONA	0.05	1/31/2050	163,439.36	783.75	209,000.00	223,287.03	0.0003%
91087BAR1	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONA	0.04	2/12/2034	185,898.21	408.24	221,000.00	220,021.31	0.0003%
91087BAR1	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONA	0.04	2/12/2034	3,230,086.58	7,093.33	3,840,000.00	3,426,960.49	0.0051%
91087BAS9	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONA	0.04	2/12/2052	1,052,870.46	3,218.60	1,386,000.00	1,380,793.89	0.0017%
91087BAT7	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONA	0.05	5/19/2033	1,443,855.68	21,064.06	1,525,000.00	1,500,709.35	0.0023%
91087BAV2	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONA	0.06	2/9/2035	1,817,776.92	6,790.97	1,750,000.00	1,744,210.02	0.0028%
91087BAX8	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONA	0.06	5/4/2053	754,061.00	15,860.85	770,000.00	769,986.12	0.0012%
911312BW5	CORPORATE BONDS	USD FIXED INCOME	UNITED PARCEL SERVICE INC	0.05	4/1/2050	733,820.44	16,010.42	725,000.00	753,894.74	0.0012%
91159HHK9	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.04	9/11/2024	1,699,199.28	28,900.00	1,700,000.00	1,700,000.00	0.0027%
91159HHR4	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.03	4/27/2027	2,823,414.22	31,465.00	2,900,000.00	2,872,181.07	0.0044%
91159HHW3	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.03	7/30/2029	4,104,182.28	11,431.25	4,425,000.00	4,676,102.39	0.0064%
91159HJA9	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.01	7/22/2030	3,236,192.04	5,727.45	3,845,000.00	3,523,622.18	0.0051%
91159HJB7	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.02	11/3/2036	7,226,073.39	71,320.79	8,735,000.00	8,489,289.06	0.0113%
91159HJC5	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.02	1/27/2028	2,317,685.62	5,125.26	2,450,000.00	2,450,000.00	0.0036%
91159HJD3	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.03	1/27/2033	1,730,781.05	5,081.84	2,010,000.00	2,010,000.00	0.0027%
91159HJF8	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/22/2028	2,360,787.48	11,627.72	2,360,000.00	2,356,691.69	0.0037%
91159HJF8	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/22/2028	1,530,510.53	7,538.31	1,530,000.00	1,530,000.00	0.0024%
91159HJG6	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/22/2033	14,729,773.20	80,713.75	15,000,000.00	15,000,000.00	0.0231%
91159HJH4	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	10/21/2026	5,050,562.95	103,404.17	5,000,000.00	5,000,000.00	0.0079%
91159HJJ0	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	10/21/2033	2,970,047.13	59,720.38	2,827,000.00	2,939,442.23	0.0047%
91159HJJ0	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	10/21/2033	1,008,576.32	20,280.00	960,000.00	960,000.00	0.0016%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
91159HJ0	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	10/21/2033	399,228.13	8,027.50	380,000.00	380,000.00	0.0006%
91159HJL5	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	2/1/2034	5,308,579.57	21,775.50	5,400,000.00	5,242,192.10	0.0083%
91159HJL5	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	2/1/2034	1,076,461.97	4,415.59	1,095,000.00	943,827.34	0.0017%
91159HJM3	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2029	5,965,254.97	72,805.91	5,745,000.00	5,764,473.52	0.0093%
91159HJM3	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2029	1,453,673.97	17,742.08	1,400,000.00	1,396,716.16	0.0023%
91159HJM3	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2029	1,422,523.81	17,361.90	1,370,000.00	1,368,854.59	0.0022%
91159HJN1	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2034	1,933,175.01	23,564.47	1,840,000.00	1,850,145.45	0.0030%
91159HJN1	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2034	4,990,533.30	60,832.19	4,750,000.00	4,784,851.97	0.0078%
91159HJN1	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2034	677,661.89	8,260.37	645,000.00	645,000.00	0.0011%
91159HJN1	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2034	1,308,045.04	15,944.44	1,245,000.00	1,173,955.55	0.0021%
91159HJP6	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.07	10/26/2027	2,911,564.91	65,631.23	2,785,000.00	2,785,000.00	0.0046%
91159HJQ4	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	1/23/2030	1,089,338.17	6,024.10	1,060,000.00	1,060,000.00	0.0017%
91159HJQ4	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	1/23/2030	3,622,563.26	20,032.97	3,525,000.00	3,525,000.00	0.0057%
91159HJR2	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	1/23/2035	10,140,622.15	58,424.10	9,748,000.00	9,818,802.51	0.0159%
91159HJS0	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/23/2030	1,730,636.45	9,151.67	1,700,000.00	1,700,000.00	0.0027%
911759NA2	GOVERNMENT AGENCIES	USD FIXED INCOME	U S DEPT HSG & URBAN DEV GOVT	0.03	8/1/2027	3,387,344.45	8,370.83	3,500,000.00	3,500,000.00	0.0053%
912797GL5	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	9/5/2024	144,957,945.65	-	145,000,000.00	144,916,918.91	0.2272%
912797GW1	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	10/3/2024	97,579,825.00	-	98,000,000.00	97,555,690.61	0.1529%
912797KJ5	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	3/20/2025	195,227,374.00	-	200,000,000.00	194,525,444.68	0.3060%
912797KK2	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	9/12/2024	16,198,097.41	75,926.81	16,300,000.00	16,198,097.41	0.0254%
912797KK2	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	9/12/2024	99,869,592.00	-	100,000,000.00	99,830,557.00	0.1565%
912797KT3	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	10/10/2024	99,471,979.00	-	100,000,000.00	99,440,782.13	0.1559%
912797KU0	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	10/17/2024	124,219,496.25	-	125,000,000.00	124,175,199.99	0.1947%
912797KU0	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	10/17/2024	99,375,597.00	-	100,000,000.00	99,337,407.48	0.1558%
912797LA3	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	9/3/2024	300,000,000.00	-	300,000,000.00	299,912,787.75	0.4702%
912797LC9	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	11/7/2024	49,546,534.50	-	50,000,000.00	49,521,135.94	0.0777%
912797LD7	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	11/14/2024	133,650,421.20	-	135,000,000.00	133,570,875.00	0.2095%
912797LF2	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	12/5/2024	197,464,716.00	-	200,000,000.00	197,294,637.50	0.3095%
912797LK1	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	10/1/2024	298,792,500.00	-	300,000,000.00	298,702,266.76	0.4683%
912797LT2	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	10/15/2024	14,186,974.64	23,614.88	14,300,000.00	14,186,974.64	0.0222%
912797LT2	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	10/15/2024	298,209,750.00	-	300,000,000.00	298,092,571.63	0.4674%
912797LV7	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	10/29/2024	33,394,993.14	129,344.08	33,800,000.00	33,394,993.14	0.0523%
912803EK5	TREASURIES	USD FIXED INCOME	U S TREASURY BD PRIN STRIP	0.00	11/15/2044	2,077.50	-	5,000.00	3,254.98	0.0000%
912810FF0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	11/15/2028	14,818,125.00	217,703.80	14,000,000.00	14,720,696.21	0.0232%
912810FG8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	2/15/2029	14,644,287.08	33,347.49	13,750,000.00	14,478,093.77	0.0230%
912810FJ2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.06	8/15/2029	12,730,859.38	32,539.06	11,500,000.00	12,550,323.11	0.0200%
912810QC5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	8/15/2039	14,649,687.50	29,103.26	14,000,000.00	13,023,922.58	0.0230%
912810QN1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	2/15/2041	15,371,941.44	31,378.40	14,300,000.00	13,986,874.80	0.0241%
912810QZ4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2043	4,520,475.00	7,691.58	5,328,000.00	4,617,225.06	0.0071%
912810RB6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2043	170,862.89	1,788.28	210,000.00	165,539.48	0.0003%
912810RE0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2044	99,786.33	184.21	110,000.00	110,470.17	0.0002%
912810RH3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2044	5,165,836.54	8,899.88	6,165,000.00	5,194,930.97	0.0081%
912810RK6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2045	653,383.60	1,004.76	870,000.00	801,398.96	0.0010%
912810RK6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2045	133,331,559.87	205,033.63	177,535,000.00	138,157,658.30	0.2090%
912810RT7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2046	1,760,936.72	2,603.70	2,505,000.00	2,277,486.05	0.0028%
912810RU4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2046	2,546,994.16	27,462.89	3,225,000.00	3,179,909.30	0.0040%
912810RV2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2047	2,155,569.33	3,707.20	2,675,000.00	2,705,242.41	0.0034%
912810RX8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2047	1,025,677.74	11,329.48	1,275,000.00	1,303,116.76	0.0016%
912810RY6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2047	11,358,140.63	18,827.04	14,820,000.00	12,170,576.49	0.0178%
912810RZ3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2047	2,948,171.50	31,400.44	3,855,000.00	3,850,052.76	0.0046%
912810SA7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2048	1,571,155.66	2,723.23	1,965,000.00	2,122,169.83	0.0025%
912810SA7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2048	13,338,112.08	23,118.52	16,681,600.00	12,441,209.02	0.0209%
912810SC3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2048	2,560,780.67	29,017.92	3,135,000.00	3,505,313.93	0.0040%
912810SC3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2048	183,788.09	2,082.63	225,000.00	225,877.08	0.0003%
912810SE9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2048	9,128,214.09	107,083.61	10,712,000.00	8,402,373.57	0.0143%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
912810SF6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2049	23,877,166.92	41,596.88	30,015,000.00	22,958,202.24	0.0374%
912810SH2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2049	1,288,250.79	14,135.94	1,660,000.00	1,865,305.77	0.0020%
912810SJ8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2049	6,100,402.34	9,318.24	8,965,000.00	6,299,711.21	0.0096%
912810SL3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2050	630,630.86	910.05	985,000.00	1,115,799.72	0.0010%
912810SN9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	5/15/2050	1,681,124.99	11,847.83	3,200,000.00	3,220,457.93	0.0026%
912810SN9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	5/15/2050	433,415.04	3,054.52	825,000.00	536,587.03	0.0007%
912810SP4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	8/15/2050	1,768,364.03	2,074.09	3,265,300.00	2,935,239.38	0.0028%
912810SP4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	8/15/2050	6,498,750.00	7,622.28	12,000,000.00	10,804,209.98	0.0102%
912810SP4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	8/15/2050	43,011,651.94	51,457.10	79,421,400.00	44,774,774.50	0.0674%
912810SS8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2050	4,163,343.77	34,654.89	7,200,000.00	6,358,752.01	0.0065%
912810ST6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	11/15/2040	20,262,930.62	124,257.78	30,510,000.00	28,477,669.56	0.0318%
912810SU3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2051	7,471,074.44	10,493.63	12,115,000.00	11,599,897.96	0.0117%
912810SW9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2041	9,851,507.49	11,865.64	13,699,000.00	13,165,749.82	0.0154%
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	4,086,114.50	41,426.33	5,888,900.00	6,450,726.19	0.0064%
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	37,618,703.57	381,390.41	54,216,000.00	36,396,971.08	0.0590%
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	2,851,794.15	28,912.40	4,110,000.00	4,478,473.61	0.0045%
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	11,547,700.35	101,245.60	15,192,000.00	10,857,845.39	0.0181%
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	38,898,997.20	341,050.78	51,175,000.00	53,104,866.88	0.0610%
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	3,549,747.28	31,122.76	4,670,000.00	4,648,409.06	0.0056%
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	22,055,104.31	193,370.29	29,015,400.00	25,507,375.86	0.0346%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	3,736,254.90	4,345.28	5,375,000.00	5,311,417.87	0.0059%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	13,146,056.30	15,288.91	18,912,000.00	12,183,070.54	0.0206%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	4,594,724.63	5,343.68	6,610,000.00	6,381,163.32	0.0072%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	0,139.02	0.16	200.00	149.06	0.0000%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	6,122,592.21	7,120.60	8,808,000.00	8,304,214.20	0.0096%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	7,211,137.83	65,268.38	11,752,300.00	10,555,214.99	0.0113%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	2,859,346.88	25,880.10	4,660,000.00	3,555,700.01	0.0045%
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	4,330,546.86	35,543.48	6,000,000.00	5,713,385.29	0.0088%
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	13,428,304.06	110,214.40	18,605,000.00	17,786,304.23	0.0210%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	3,998,158.00	6,176.96	5,942,800.00	3,877,273.27	0.0063%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	6,689,722.70	10,335.30	9,943,500.00	8,998,807.09	0.0105%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	4,564,095.02	7,051.30	6,784,000.00	4,601,428.39	0.0072%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	12,564,043.99	19,410.84	18,675,000.00	16,471,394.68	0.0197%
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	4,481,761.57	6,436.19	5,866,300.00	5,201,866.32	0.0070%
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	11,020,474.68	15,826.34	14,425,000.00	11,650,035.41	0.0173%
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	4,167,534.79	5,984.94	5,455,000.00	5,462,393.67	0.0065%
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	275,034.38	394.97	360,000.00	312,575.16	0.0004%
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	3,092,608.77	4,441.25	4,048,000.00	3,470,201.06	0.0048%
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	29,135,108.53	321,039.91	37,700,100.00	36,331,004.30	0.0457%
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	9,818,582.81	108,191.02	12,705,000.00	11,804,086.76	0.0154%
912810TH1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2042	9,536,686.38	105,360.50	10,945,000.00	10,912,862.55	0.0149%
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	1,290,605.04	2,254.81	1,627,000.00	1,367,635.94	0.0020%
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	9,518,906.28	16,630.43	12,000,000.00	9,102,779.50	0.0149%
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	37,155,464.18	64,914.13	46,840,000.00	39,892,076.62	0.0582%
912810TK4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2042	7,156,793.22	12,610.34	8,088,200.00	7,649,584.84	0.0112%
912810TK4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2042	11,210,085.47	19,752.28	12,669,000.00	11,365,055.11	0.0176%
912810TK4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2042	15,267,978.91	26,902.33	17,255,000.00	14,851,617.76	0.0239%
912810TL2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2052	20,906,504.28	258,101.34	21,784,700.00	20,859,248.07	0.0328%
912810TL2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2052	2,447,203.13	30,211.96	2,550,000.00	2,611,413.00	0.0038%
912810TL2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2052	8,637,187.50	106,630.43	9,000,000.00	8,087,026.96	0.0135%
912810TM0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2042	2,894,531.25	35,543.48	3,000,000.00	3,010,037.94	0.0045%
912810TM0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2042	26,629,687.50	327,000.00	27,600,000.00	25,501,292.24	0.0417%
912810TN8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2053	20,222,240.43	37,752.85	22,544,500.00	21,530,680.25	0.0317%
912810TP3	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.02	2/15/2053	11,531,109.53	9,066.74	13,084,545.80	11,076,509.77	0.0181%
912810TP3	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.02	2/15/2053	6,474,072.23	5,081.91	7,333,898.49	6,536,675.15	0.0101%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
912810TQ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2043	14,584,464.77	27,586.95	15,411,000.00	14,681,592.57	0.0229%
912810TQ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2043	10,040,955.89	18,992.76	10,610,000.00	10,837,983.38	0.0157%
912810TQ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2043	12,558,292.61	23,754.38	13,270,000.00	12,771,924.63	0.0197%
912810TQ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2043	35,082,399.55	66,359.40	37,070,600.00	35,449,638.35	0.0550%
912810TR9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2053	5,506,881.46	65,872.06	6,135,000.00	5,586,922.03	0.0086%
912810TR9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2053	3,153,329.19	37,719.41	3,513,000.00	2,874,022.10	0.0049%
912810TR9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2053	61,020,016.58	729,907.54	67,980,000.00	56,097,377.54	0.0956%
912810TS7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2043	3,965,554.70	48,205.84	4,200,000.00	4,011,698.58	0.0062%
912810TS7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2043	10,700,388.43	130,075.43	11,333,000.00	10,129,216.01	0.0168%
912810TS7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2043	11,330,156.28	137,730.98	12,000,000.00	11,260,398.97	0.0178%
912810TS7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2043	1,911,963.87	23,242.10	2,025,000.00	1,925,420.16	0.0030%
912810TS7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2043	44,933,511.45	546,218.10	47,590,000.00	45,388,655.43	0.0704%
912810TT5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2053	14,729,882.85	28,125.00	15,000,000.00	13,772,652.70	0.0231%
912810TT5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2053	8,152,499.16	15,566.25	8,302,000.00	8,305,847.41	0.0128%
912810TT5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2053	11,726,950.73	22,391.25	11,942,000.00	11,695,820.50	0.0184%
912810TT5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2053	29,969,419.65	57,223.13	30,519,000.00	28,701,130.38	0.0470%
912810TT5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2053	2,489,350.20	4,753.13	2,535,000.00	2,317,114.90	0.0039%
912810TT5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2053	9,375,079.44	17,900.63	9,547,000.00	8,222,039.83	0.0147%
912810TU2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2043	15,551,593.75	30,625.00	15,400,000.00	15,030,953.68	0.0244%
912810TU2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2043	14,105,497.50	27,777.27	13,968,000.00	13,691,142.63	0.0221%
912810TU2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2043	48,472,500.00	95,454.55	48,000,000.00	47,218,203.43	0.0760%
912810TU2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2043	3,918,193.75	7,715.91	3,880,000.00	3,801,274.09	0.0061%
912810TU2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2043	27,265,781.25	53,693.18	27,000,000.00	25,225,467.11	0.0427%
912810TV0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	11/15/2053	119,537,118.75	1,543,823.57	109,730,000.00	114,964,559.96	0.1874%
912810TV0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	11/15/2053	9,017,846.25	116,465.61	8,278,000.00	8,938,200.92	0.0141%
912810TV0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	11/15/2053	13,388,418.75	172,911.62	12,290,000.00	12,974,607.28	0.0210%
912810TV0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	11/15/2053	40,328,662.50	520,845.24	37,020,000.00	39,292,819.29	0.0632%
912810TW8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	11/15/2043	21,309,140.63	282,792.80	20,100,000.00	20,027,642.17	0.0334%
912810TW8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	11/15/2043	60,428,906.25	801,949.73	57,000,000.00	58,510,506.59	0.0947%
912810TW8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	11/15/2043	890,531.25	11,818.21	840,000.00	874,690.65	0.0014%
912810TW8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	11/15/2043	16,951,898.44	224,968.00	15,990,000.00	17,241,156.84	0.0266%
912810TW8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	11/15/2043	7,341,582.03	97,429.86	6,925,000.00	7,165,851.81	0.0115%
912810TX6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2054	21,212,539.06	40,819.32	21,130,000.00	20,665,199.26	0.0332%
912810TX6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2054	39,252,734.38	75,534.09	39,100,000.00	37,535,166.97	0.0615%
912810TX6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2054	8,733,984.38	16,806.82	8,700,000.00	8,574,050.70	0.0137%
912810TX6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2054	8,151,718.75	15,686.36	8,120,000.00	7,970,414.58	0.0128%
912810TZ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	2/15/2044	45,612,500.00	91,022.73	44,500,000.00	43,895,378.12	0.0715%
912810TZ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	2/15/2044	502,250.00	1,002.27	490,000.00	483,152.82	0.0008%
912810TZ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	2/15/2044	6,360,125.00	12,692.05	6,205,000.00	6,054,688.75	0.0100%
912810TZ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	2/15/2044	8,512,625.00	16,987.50	8,305,000.00	7,913,993.25	0.0133%
912810UA4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	5/15/2054	49,696,875.00	637,005.77	46,500,000.00	47,222,613.91	0.0779%
912810UA4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	5/15/2054	5,343,750.00	68,495.24	5,000,000.00	5,416,148.43	0.0084%
912810UA4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	5/15/2054	18,346,162.50	235,157.87	17,166,000.00	18,273,109.18	0.0288%
912810UA4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	5/15/2054	50,546,531.25	647,896.52	47,295,000.00	50,719,871.14	0.0792%
912810UA4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	5/15/2054	4,136,062.50	53,988.08	3,870,000.00	4,179,161.96	0.0065%
912810UA4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	5/15/2054	7,459,875.00	95,619.36	6,980,000.00	7,192,148.29	0.0117%
912810UB2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	5/15/2044	90,706,484.38	1,193,187.16	87,100,000.00	87,768,725.84	0.1422%
912810UB2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	5/15/2044	19,896,066.41	261,720.33	19,105,000.00	19,156,628.41	0.0312%
912810UB2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	5/15/2044	9,455,968.75	124,387.36	9,080,000.00	9,214,646.21	0.0148%
912810UB2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	5/15/2044	984,128.91	12,945.60	945,000.00	954,817.70	0.0015%
912810UB2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	5/15/2044	1,390,277.34	18,288.23	1,335,000.00	1,341,285.68	0.0022%
912810UC0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2054	19,704,085.63	37,828.28	19,581,700.00	20,192,544.40	0.0309%
912810UC0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2054	228,418.75	438.52	227,000.00	229,906.14	0.0004%
912810UD8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2044	13,265,746.09	28,954.02	13,595,000.00	13,377,510.55	0.0208%
9128282A7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/15/2026	195,416,278.79	141,878.40	204,750,000.00	192,271,552.19	0.3063%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
9128283J7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/30/2024	524,370,000.00	2,850,983.61	528,000,000.00	524,081,511.37	0.8219%
9128283V0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	1/31/2025	209,948,321.24	460,869.57	212,000,000.00	210,133,151.19	0.3291%
9128283W8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	2/15/2028	24,294,517.86	31,933.55	25,137,000.00	23,878,738.84	0.0381%
9128283Z1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	2/28/2025	344,574,375.00	4,811,436.46	348,000,000.00	344,223,946.07	0.5401%
9128284M9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	4/30/2025	343,028,477.43	3,361,562.50	347,000,000.00	342,268,900.79	0.5377%
9128284R8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2025	148,187,500.50	1,095,799.18	150,000,000.00	147,455,765.27	0.2323%
9128285C0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	9/30/2025	42,893,379.02	549,098.36	43,500,000.00	42,956,874.17	0.0672%
9128285C0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	9/30/2025	83,814,648.65	1,072,950.82	85,000,000.00	83,850,315.59	0.1314%
9128285J5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	10/31/2025	140,938,789.42	1,445,543.48	143,000,000.00	140,408,815.19	0.2209%
9128285J5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	10/31/2025	89,688,320.54	919,891.30	91,000,000.00	88,984,578.23	0.1406%
9128286A3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	1/31/2026	10,772,265.68	25,108.70	11,000,000.00	10,675,984.24	0.0169%
9128286B1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	2/15/2029	83,591,461.07	106,259.76	87,627,100.00	83,080,810.89	0.1310%
9128286B1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	2/15/2029	47,200,546.18	60,000.37	49,479,300.00	46,244,283.14	0.0740%
9128286S4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2026	271,621,758.51	2,232,758.15	279,000,000.00	269,835,768.20	0.4257%
912828J27	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/15/2025	56,279,706.96	52,663.04	57,000,000.00	56,172,033.39	0.0882%
912828J27	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/15/2025	49,368,164.00	46,195.65	50,000,000.00	49,377,098.97	0.0774%
912828K74	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/15/2025	36,174,726.47	34,184.78	37,000,000.00	36,064,447.06	0.0567%
912828M56	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2025	13,208,536.10	90,136.04	13,525,000.00	13,142,173.46	0.0207%
912828M56	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2025	103,515,625.00	706,426.63	106,000,000.00	103,610,025.55	0.1623%
912828M56	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2025	319,335,937.50	2,179,259.51	327,000,000.00	317,677,142.92	0.5005%
912828R36	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/15/2026	12,493,999.38	62,590.58	13,004,000.00	12,308,393.77	0.0196%
912828R36	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/15/2026	211,363,281.80	1,058,899.46	220,000,000.00	208,108,307.15	0.3313%
912828R36	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/15/2026	366,042,774.39	1,833,821.33	381,000,000.00	360,889,344.77	0.5737%
912828U24	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2026	364,468,240.29	2,248,125.00	379,500,000.00	364,667,249.25	0.5713%
912828XZ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2025	107,514,023.71	513,158.97	109,000,000.00	106,948,229.32	0.1685%
912828Y95	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	7/31/2026	13,468,437.50	22,826.09	14,000,000.00	13,251,085.57	0.0211%
912828Y95	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	7/31/2026	288,609,375.00	489,130.43	300,000,000.00	286,529,725.61	0.4524%
912828YD6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2026	95,132,812.00	691,298.34	100,000,000.00	95,370,195.65	0.1491%
912828YD6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2026	190,265,624.00	22,790.06	200,000,000.00	190,371,093.75	0.2982%
912828YQ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	10/31/2026	14,563,634.18	83,655.35	15,278,000.00	14,422,607.20	0.0228%
912828YX2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/31/2026	95,343,750.00	299,592.39	100,000,000.00	95,217,292.70	0.1494%
912828YY0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/31/2024	9,895,117.20	29,959.24	10,000,000.00	9,920,409.66	0.0155%
912828Z37	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.00	1/15/2030	4,253,926.11	752.08	4,612,736.79	4,721,514.01	0.0067%
912828Z52	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/31/2025	6,900,085.92	8,369.57	7,000,000.00	6,897,084.20	0.0108%
912828Z52	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/31/2025	70,972,312.32	86,086.96	72,000,000.00	71,181,794.78	0.1112%
912828Z78	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2027	924,333,593.75	1,274,347.83	977,000,000.00	912,731,617.64	1.4488%
912828ZB9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2027	20,755,280.22	125,423.52	22,175,000.00	20,838,375.50	0.0325%
912828ZC7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2025	477,409,570.92	2,748,853.59	486,000,000.00	477,139,167.67	0.7483%
912828ZE3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2027	20,993,923.94	59,893.27	22,775,000.00	21,080,480.36	0.0329%
912828ZE3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2027	201,847,852.11	575,922.13	219,000,000.00	199,425,768.59	0.3164%
912828ZF0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2025	48,822,265.50	105,191.26	50,000,000.00	48,683,789.98	0.0765%
912828ZF0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2025	114,732,323.93	247,199.45	117,500,000.00	115,139,225.30	0.1798%
912828ZL7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	4/30/2025	291,754,686.00	379,076.09	300,000,000.00	291,075,229.26	0.4573%
912828ZN3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2027	7,732,522.66	14,211.14	8,435,000.00	7,761,629.74	0.0121%
912828ZQ6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/15/2030	19,887,500.00	43,836.96	23,680,000.00	20,138,208.39	0.0312%
912828ZT0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/31/2025	9,153,875.37	6,003.07	9,450,000.00	9,192,082.27	0.0143%
912828ZT0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/31/2025	334,212,012.15	219,159.84	345,000,000.00	334,849,903.70	0.5238%
912828ZV5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2027	17,490,446.34	16,413.38	19,175,000.00	17,219,496.46	0.0274%
912828ZV5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2027	13,372,096.13	12,548.64	14,660,000.00	13,178,224.28	0.0210%
912828ZW3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/30/2025	121,726,828.44	53,926.63	126,000,000.00	122,224,875.70	0.1908%
91282CAB7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2025	192,144,995.60	43,369.57	199,500,000.00	191,893,121.23	0.3012%
91282CAE1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2030	25,244,255.47	8,746.86	30,295,000.00	25,465,491.10	0.0396%
91282CAE1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2030	130,966,814.06	45,378.57	157,170,000.00	124,825,325.23	0.2053%
91282CAJ0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/31/2025	89,290,898.67	116,892.27	93,000,000.00	89,328,877.93	0.1400%
91282CAJ0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/31/2025	144,017,578.50	188,535.91	150,000,000.00	144,260,503.06	0.2257%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
91282CAJ0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/31/2025	537,665,626.40	703,867.40	560,000,000.00	535,596,831.86	0.8427%
91282CAT8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/31/2025	687,459,376.80	606,521.74	720,000,000.00	683,043,607.11	1.0775%
91282CAV3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2030	17,151,140.68	52,870.92	20,400,000.00	17,124,823.61	0.0269%
91282CAV3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2030	8,108,958.42	24,997.06	9,645,000.00	9,548,152.88	0.0127%
91282CAY7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/30/2027	221,119,687.50	388,294.06	244,500,000.00	218,792,993.14	0.3466%
91282CBH3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/31/2026	144,204,062.88	49,565.22	152,000,000.00	143,935,099.03	0.2260%
91282CBH3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/31/2026	66,409,765.80	22,826.09	70,000,000.00	65,928,556.41	0.1041%
91282CBJ9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/31/2028	197,938,358.28	147,676.63	219,000,000.00	198,106,501.26	0.3102%
91282CBL4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/15/2031	28,130,854.70	17,194.83	33,086,000.00	32,527,575.84	0.0441%
91282CBQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2026	13,132,613.35	34,816.30	13,850,000.00	13,126,683.56	0.0206%
91282CBQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2026	7,490,804.73	19,859.12	7,900,000.00	7,522,935.19	0.0117%
91282CBQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2026	31,290,703.29	82,955.80	33,000,000.00	32,787,069.38	0.0490%
91282CBQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2026	68,270,624.64	180,994.48	72,000,000.00	67,759,915.37	0.1070%
91282CBT7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2026	95,914,492.44	318,729.51	101,000,000.00	95,091,738.38	0.1503%
91282CBT7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2026	189,929,688.00	631,147.54	200,000,000.00	187,869,045.08	0.2977%
91282CBW0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2026	40,264,016.11	107,383.41	42,491,500.00	39,664,479.53	0.0631%
91282CBW0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2026	15,601,873.91	41,609.92	16,465,000.00	16,365,672.77	0.0245%
91282CBW0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2026	283,551,063.71	756,256.79	299,250,000.00	280,710,748.99	0.4444%
91282CBZ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2028	13,908,237.85	64,063.86	15,210,000.00	13,713,816.32	0.0218%
91282CCB5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/15/2031	18,304,453.23	101,076.77	21,000,000.00	21,464,377.02	0.0287%
91282CCB5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/15/2031	20,614,300.90	113,831.69	23,650,000.00	23,552,389.77	0.0323%
91282CCE9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2028	3,422,753.93	11,910.86	3,750,000.00	3,357,051.71	0.0054%
91282CCF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2026	9,369,982.40	18,885.86	9,910,000.00	9,828,067.84	0.0147%
91282CCF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2026	108,733,398.15	219,159.84	115,000,000.00	109,082,811.90	0.1704%
91282CCF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2026	569,195,701.62	1,147,254.10	602,000,000.00	561,668,403.98	0.8922%
91282CCH2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2028	56,858,280.62	133,575.41	62,420,000.00	55,214,210.55	0.0891%
91282CCJ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2026	51,065,859.24	80,889.95	54,000,000.00	50,982,533.60	0.0800%
91282CCJ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2026	69,973,359.56	110,849.18	74,000,000.00	70,211,402.90	0.1097%
91282CCP4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	7/31/2026	7,484,639.43	4,331.52	7,970,000.00	7,962,379.60	0.0117%
91282CCP4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	7/31/2026	145,233,934.46	84,050.00	154,652,000.00	152,692,183.20	0.2276%
91282CCS8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2031	28,206,959.15	19,295.35	33,415,000.00	32,793,317.43	0.0442%
91282CCS8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2031	3,321,693.38	2,272.25	3,935,000.00	3,257,181.43	0.0052%
91282CCS8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2031	35,425,205.68	24,233.08	41,966,000.00	41,095,481.01	0.0555%
91282CCW9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2026	8,591,656.08	34,483.22	9,145,000.00	9,136,271.82	0.0135%
91282CCW9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2026	375,765,624.00	24,861.87	400,000,000.00	375,916,015.63	0.5890%
91282CCX7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2024	340,251,104.11	590,380.43	340,800,000.00	340,181,201.06	0.5333%
91282CCX7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2024	259,581,241.40	450,407.61	260,000,000.00	259,574,997.38	0.4069%
91282CCY5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2028	9,058,984.40	52,595.63	10,000,000.00	9,995,132.73	0.0142%
91282CCZ2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2026	21,669,501.56	84,844.64	23,045,000.00	22,995,829.06	0.0340%
91282CCZ2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2026	61,115,234.70	239,310.11	65,000,000.00	61,680,236.37	0.0958%
91282CCZ2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2026	136,345,312.50	533,845.63	145,000,000.00	144,605,531.99	0.2137%
91282CCZ2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2026	75,218,750.40	298,360.66	80,000,000.00	75,268,750.00	0.1179%
91282CDB4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/15/2024	109,409,896.20	261,099.73	110,000,000.00	109,397,988.42	0.1715%
91282CDB4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/15/2024	348,122,397.00	830,771.86	350,000,000.00	348,328,996.99	0.5456%
91282CDF5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2028	8,179,453.17	41,698.37	9,000,000.00	8,984,184.16	0.0128%
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	42,536,129.52	170,982.27	45,105,000.00	45,021,925.95	0.0667%
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	275,369,688.96	1,106,902.17	292,000,000.00	272,589,582.30	0.4316%
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	80,088,256.28	321,930.37	84,925,000.00	84,908,231.77	0.1255%
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	156,545,782.08	629,266.30	166,000,000.00	154,123,437.50	0.2454%
91282CDH1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2024	78,324,179.49	175,495.92	79,000,000.00	78,295,099.21	0.1228%
91282CDH1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2024	485,808,201.90	1,088,519.02	490,000,000.00	486,327,644.21	0.7615%
91282CDJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2031	6,773,125.04	32,581.52	8,000,000.00	7,703,636.00	0.0106%
91282CDJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2031	1,947,273.45	9,367.19	2,300,000.00	2,225,444.30	0.0031%
91282CDJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2031	89,807,658.82	432,011.84	106,075,300.00	95,308,026.48	0.1408%
91282CDK4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/30/2026	17,115,853.13	57,585.04	18,130,000.00	18,173,762.99	0.0268%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
91282CDN8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/15/2024	98,917,969.00	213,114.75	100,000,000.00	98,809,849.79	0.1550%
91282CDN8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/15/2024	712,209,376.80	1,534,426.23	720,000,000.00	713,064,182.29	1.1163%
91282CDQ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2026	3,011,911.52	6,837.13	3,195,000.00	2,986,699.70	0.0047%
91282CDQ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2026	20,857,133.73	47,346.30	22,125,000.00	20,907,281.03	0.0327%
91282CDQ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2026	17,274,891.56	39,214.50	18,325,000.00	18,207,270.96	0.0271%
91282CDS7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/15/2025	1,021,041,648.45	1,518,750.00	1,035,000,000.00	1,022,045,683.37	1.6004%
91282CDZ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/15/2025	230,495,484.96	162,146.74	234,000,000.00	230,439,197.33	0.3613%
91282CEC1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/28/2027	29,117,509.84	287,818.92	30,532,000.00	28,972,991.06	0.0456%
91282CEC1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/28/2027	291,775,779.72	2,884,599.45	306,000,000.00	287,749,272.46	0.4573%
91282CEC1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/28/2027	19,473,979.79	192,495.17	20,420,000.00	20,194,991.49	0.0305%
91282CEE7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2029	12,946,192.93	137,306.15	13,740,000.00	13,303,917.98	0.0203%
91282CEH0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	4/15/2025	148,214,062.50	1,495,389.34	150,000,000.00	147,843,234.57	0.2323%
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	34,689,329.87	315,752.56	37,079,200.00	37,174,049.89	0.0544%
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	24,333,574.35	221,491.41	26,010,000.00	26,301,602.01	0.0381%
91282CEQ0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2025	113,524,316.55	936,718.75	115,000,000.00	113,099,613.81	0.1779%
91282CES6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2029	10,259,970.76	74,943.14	10,725,000.00	10,208,227.44	0.0161%
91282CET4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2027	13,374,582.80	92,046.46	13,799,900.00	13,703,527.62	0.0210%
91282CET4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2027	27,545,055.97	189,570.40	28,421,000.00	27,400,501.46	0.0432%
91282CET4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2027	21,239,572.91	146,174.85	21,915,000.00	21,803,985.78	0.0333%
91282CEU1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/15/2025	425,430,669.72	2,640,758.20	431,000,000.00	425,167,191.56	0.6668%
91282CEV9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2029	41,477,256.98	236,038.36	42,423,500.00	40,324,250.56	0.0650%
91282CEW7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2027	100,735,394.06	568,832.22	102,237,000.00	102,103,857.56	0.1579%
91282CEW7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2027	197,054,688.00	1,112,771.74	200,000,000.00	194,048,574.47	0.3089%
91282CEW7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2027	19,011,604.69	107,354.65	19,295,000.00	19,513,329.45	0.0298%
91282CEY3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	7/15/2025	106,654,218.48	422,608.70	108,000,000.00	106,125,120.35	0.1672%
91282CFB2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	7/31/2027	20,424,342.76	50,298.70	21,034,000.00	20,117,890.36	0.0320%
91282CFE6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2025	71,342,625.00	104,228.94	72,200,000.00	70,925,632.10	0.1118%
91282CFH9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/31/2027	2,727,657.83	43,677.49	2,780,000.00	2,708,084.27	0.0043%
91282CFK2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	9/15/2025	22,550,048.89	367,832.88	22,750,000.00	22,545,749.99	0.0353%
91282CFK2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	9/15/2025	119,935,341.57	1,956,385.87	121,000,000.00	119,358,279.46	0.1880%
91282CFP1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	10/15/2025	89,943,750.00	1,452,663.93	90,000,000.00	90,329,588.37	0.1410%
91282CFQ9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	10/31/2024	5,991,445.32	88,451.09	6,000,000.00	5,991,281.03	0.0094%
91282CFV8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/15/2032	23,674,842.25	284,786.42	23,240,000.00	23,888,451.10	0.0371%
91282CFV8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/15/2032	113,166,866.52	1,357,284.70	111,088,300.00	111,006,685.51	0.1774%
91282CFV8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/15/2032	10,874,739.28	130,427.90	10,675,000.00	11,123,973.50	0.0170%
91282CFW6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	11/15/2025	8,003,658.02	106,375.85	7,980,900.00	8,004,712.75	0.0125%
91282CFW6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	11/15/2025	115,327,929.40	1,532,812.50	115,000,000.00	115,294,387.66	0.1808%
91282CFW6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	11/15/2025	150,427,734.00	1,999,320.65	150,000,000.00	149,795,970.41	0.2358%
91282CFY2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2029	7,338,496.11	71,878.07	7,300,000.00	7,044,288.07	0.0115%
91282CFZ9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2027	7,419,078.16	72,862.70	7,400,000.00	7,418,248.54	0.0116%
91282CGA3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/15/2025	5,983,359.36	51,147.54	6,000,000.00	5,990,802.87	0.0094%
91282CGA3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/15/2025	129,634,375.00	1,108,196.72	130,000,000.00	129,695,553.64	0.2032%
91282CGB1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2029	8,115,059.59	53,568.19	8,075,000.00	7,921,356.88	0.0127%
91282CGB1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2029	20,099,218.80	132,676.63	20,000,000.00	20,046,569.43	0.0315%
91282CGB1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2029	50,248,047.00	331,691.58	50,000,000.00	50,101,098.77	0.0788%
91282CGC9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2027	14,044,843.82	92,873.64	14,000,000.00	13,975,583.85	0.0220%
91282CGC9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2027	160,512,499.20	1,061,413.04	160,000,000.00	156,245,992.68	0.2516%
91282CGC9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2027	5,136,400.03	33,965.22	5,120,000.00	5,143,362.70	0.0081%
91282CGE5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/15/2026	100,613,359.88	510,489.13	101,000,000.00	100,948,752.71	0.1577%
91282CGE5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/15/2026	79,693,750.40	404,347.83	80,000,000.00	79,473,507.22	0.1249%
91282CGG0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2025	74,752,441.50	269,021.74	75,000,000.00	74,775,221.80	0.1172%
91282CGH8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2028	16,976,097.74	52,134.78	17,130,000.00	16,719,163.97	0.0286%
91282CGH8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2028	102,431,375.52	314,573.91	103,360,000.00	102,385,864.02	0.1606%
91282CGJ4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2030	4,020,401.36	12,402.17	4,075,000.00	3,980,610.67	0.0063%
91282CGK1	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.01	1/15/2033	8,205,577.59	12,659.96	8,627,527.80	8,385,261.26	0.0129%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
91282CGL9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2026	6,944,787.52	12,853.85	6,956,200.00	6,945,814.06	0.0109%
91282CGL9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2026	157,235,448.83	291,032.61	157,500,000.00	156,497,146.55	0.2465%
91282CGL9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2026	119,798,437.20	221,739.13	120,000,000.00	119,545,699.20	0.1878%
91282CGM7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2033	84,420,668.75	140,310.05	86,780,000.00	82,660,931.25	0.1323%
91282CGM7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2033	17,048,539.06	28,335.26	17,525,000.00	17,400,120.08	0.0267%
91282CGM7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2033	56,714,968.75	94,262.23	58,300,000.00	56,260,199.13	0.0889%
91282CGN5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	2/28/2025	25,280,629.81	588,294.89	25,300,000.00	25,234,540.17	0.0396%
91282CGN5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	2/28/2025	39,969,687.60	930,110.50	40,000,000.00	39,894,249.40	0.0626%
91282CGP0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/29/2028	31,227,656.25	623,425.41	31,000,000.00	30,877,868.99	0.0489%
91282CGP0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/29/2028	21,985,277.34	438,911.60	21,825,000.00	21,645,340.95	0.0345%
91282CGQ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/28/2030	6,102,422.30	121,366.85	6,035,000.00	5,970,900.31	0.0096%
91282CGQ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/28/2030	20,167,823.15	401,103.87	19,945,000.00	20,401,007.60	0.0316%
91282CGQ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/28/2030	6,991,343.50	139,045.99	6,914,100.00	6,887,631.98	0.0110%
91282CGR6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	3/15/2026	20,155,468.80	427,309.78	20,000,000.00	20,182,195.42	0.0316%
91282CGR6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	3/15/2026	246,904,492.80	5,234,544.84	245,000,000.00	244,176,754.83	0.3870%
91282CGS4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/31/2030	126,022,695.63	1,937,096.99	127,000,000.00	120,826,332.60	0.1975%
91282CGT2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/31/2028	7,316,373.58	112,093.85	7,349,100.00	7,385,627.40	0.0115%
91282CGT2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/31/2028	7,073,360.58	108,370.66	7,105,000.00	7,100,630.01	0.0111%
91282CGU9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/31/2025	317,524,625.00	5,201,181.69	319,000,000.00	316,919,292.92	0.4977%
91282CGV7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/15/2026	7,301,337.98	104,482.14	7,336,300.00	7,343,391.75	0.0114%
91282CGV7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/15/2026	408,826,233.35	5,850,532.79	410,800,000.00	405,141,385.43	0.6408%
91282CGV7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/15/2026	479,684,139.42	6,864,549.18	482,000,000.00	474,701,649.23	0.7519%
91282CGX3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2025	149,228,905.50	1,958,559.78	150,000,000.00	148,873,246.95	0.2339%
91282CHA2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2028	51,931,265.76	617,978.26	52,400,000.00	51,889,816.07	0.0814%
91282CHA2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2028	2,973,164.07	35,380.43	3,000,000.00	2,999,553.23	0.0047%
91282CHA2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2028	32,918,872.58	391,732.17	33,216,000.00	31,835,300.85	0.0516%
91282CHA2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2028	36,193,317.28	430,697.83	36,520,000.00	36,467,419.26	0.0567%
91282CHA2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2028	12,303,943.98	146,416.03	12,415,000.00	12,402,389.43	0.0193%
91282CHB0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/15/2026	2,980,078.14	32,211.28	3,000,000.00	2,970,483.12	0.0047%
91282CHB0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/15/2026	352,628,710.05	3,811,667.80	355,000,000.00	349,529,726.55	0.5527%
91282CHC8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2033	10,392,468.80	107,963.32	10,800,000.00	10,385,876.93	0.0163%
91282CHC8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2033	73,175,489.83	760,191.69	76,045,000.00	73,239,634.02	0.1147%
91282CHC8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2033	85,351,036.85	886,678.72	88,698,000.00	84,786,656.30	0.1338%
91282CHE4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/31/2028	17,035,737.59	159,389.07	17,120,000.00	16,872,515.74	0.0267%
91282CHE4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/31/2028	16,821,795.79	157,387.40	16,905,000.00	16,693,113.55	0.0264%
91282CHF1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/31/2030	54,410,586.21	524,897.54	54,500,000.00	53,938,724.43	0.0853%
91282CHH7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/15/2026	11,655,079.78	100,173.59	11,631,000.00	11,578,473.51	0.0183%
91282CHH7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/15/2026	275,558,593.75	2,368,475.27	275,000,000.00	272,922,846.62	0.4319%
91282CHJ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/30/2030	23,954,062.56	157,258.06	24,000,000.00	23,542,219.87	0.0375%
91282CHJ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/30/2030	1,571,985.36	10,320.06	1,575,000.00	1,553,678.01	0.0025%
91282CHK0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/30/2028	30,256,640.70	209,677.42	30,000,000.00	29,819,070.77	0.0474%
91282CHK0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/30/2028	3,656,010.75	25,336.02	3,625,000.00	3,603,026.73	0.0057%
91282CHK0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/30/2028	15,985,591.84	110,779.57	15,850,000.00	15,744,631.52	0.0251%
91282CHL8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	6/30/2025	13,794,236.63	109,127.06	13,782,500.00	13,745,069.13	0.0216%
91282CHL8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	6/30/2025	11,009,367.16	87,095.79	11,000,000.00	10,977,849.66	0.0173%
91282CHM6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	7/15/2026	6,459,249.98	37,565.22	6,400,000.00	6,396,243.66	0.0101%
91282CHM6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	7/15/2026	14,286,044.30	83,083.70	14,155,000.00	14,148,862.73	0.0224%
91282CHM6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	7/15/2026	275,527,382.13	1,602,391.30	273,000,000.00	275,022,914.20	0.4319%
91282CHP9	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.01	7/15/2033	17,166,322.34	31,696.81	17,673,371.36	16,614,969.98	0.0269%
91282CHQ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2028	147,803,539.79	523,336.96	145,900,000.00	145,563,708.66	0.2317%
91282CHQ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2028	8,839,644.47	31,299.07	8,725,800.00	8,701,426.99	0.0139%
91282CHQ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2028	21,780,507.92	77,119.57	21,500,000.00	21,422,844.56	0.0341%
91282CHQ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2028	50,130,624.86	177,500.54	49,485,000.00	49,319,840.42	0.0786%
91282CHR5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2030	152,074,374.62	523,130.43	150,400,000.00	148,687,388.37	0.2384%
91282CHT1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2033	6,106,373.45	10,779.55	6,120,000.00	5,930,120.11	0.0096%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
91282CHT1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2033	11,599,116.24	20,475.85	11,625,000.00	11,024,422.52	0.0182%
91282CHT1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2033	3,791,539.07	6,693.18	3,800,000.00	3,615,483.97	0.0059%
91282CHT1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2033	20,155,023.49	35,579.55	20,200,000.00	19,591,216.45	0.0316%
91282CHT1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2033	4,217,588.33	7,445.28	4,227,000.00	4,062,792.60	0.0066%
91282CHT1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2033	26,570,706.71	46,905.11	26,630,000.00	24,694,316.89	0.0416%
91282CHU8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2026	2,910,231.34	5,741.19	2,887,000.00	2,874,470.72	0.0046%
91282CHV6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	8/31/2025	26,454,609.69	661,258.29	26,305,000.00	26,293,632.06	0.0415%
91282CHW4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/31/2030	12,245,694.17	249,489.57	12,030,000.00	11,698,059.35	0.0192%
91282CHW4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/31/2030	65,066,065.78	1,325,633.70	63,920,000.00	63,128,166.36	0.1020%
91282CHX2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/31/2028	3,686,534.97	79,295.07	3,605,000.00	3,675,394.85	0.0058%
91282CHX2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/31/2028	251,563.83	5,410.98	246,000.00	247,278.26	0.0004%
91282CHY0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	9/15/2026	6,181,730.48	129,625.00	6,100,000.00	6,074,596.24	0.0097%
91282CHY0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	9/15/2026	360,249,259.59	7,554,375.00	355,500,000.00	354,249,804.43	0.5647%
91282CHY0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	9/15/2026	212,805,469.80	4,462,500.00	210,000,000.00	209,190,663.80	0.3336%
91282CHZ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	9/30/2030	8,001,351.78	149,346.60	7,658,800.00	7,653,650.29	0.0125%
91282CJB8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	9/30/2025	100,675,781.00	2,108,108.11	100,000,000.00	99,846,551.80	0.1578%
91282CJC6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	10/15/2026	266,739,531.25	4,619,566.26	263,000,000.00	265,767,645.55	0.4181%
91282CJC6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	10/15/2026	202,843,750.00	3,512,978.14	200,000,000.00	199,931,270.73	0.3179%
91282CJF9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	10/31/2028	3,648,886.71	57,807.38	3,500,000.00	3,516,558.32	0.0057%
91282CJF9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	10/31/2028	271,060.16	4,294.26	260,000.00	263,517.19	0.0004%
91282CJF9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	10/31/2028	35,237,820.23	558,254.10	33,800,000.00	34,222,061.65	0.0552%
91282CJF9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	10/31/2028	17,438,550.86	276,269.71	16,727,000.00	16,960,625.50	0.0273%
91282CJG7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	10/31/2030	13,307,120.31	207,528.48	12,565,000.00	12,557,077.61	0.0209%
91282CJJ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	11/15/2033	141,551,180.03	1,804,720.11	135,400,000.00	137,723,810.28	0.2219%
91282CJJ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	11/15/2033	6,272,578.14	79,972.83	6,000,000.00	6,222,253.97	0.0098%
91282CJJ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	11/15/2033	9,408,867.21	119,959.24	9,000,000.00	9,012,010.95	0.0147%
91282CJJ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	11/15/2033	13,999,348.98	178,486.02	13,391,000.00	13,934,207.92	0.0219%
91282CJM4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2030	20,599,800.10	223,200.00	19,968,000.00	20,076,490.56	0.0323%
91282CJM4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2030	54,197,240.50	587,230.17	52,535,000.00	53,814,445.12	0.0849%
91282CJN2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2028	12,107,235.87	132,148.31	11,822,300.00	11,891,438.07	0.0190%
91282CJN2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2028	2,934,050.97	32,024.64	2,865,000.00	2,929,435.77	0.0046%
91282CJN2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2028	25,403,863.30	277,278.61	24,806,000.00	25,265,011.06	0.0398%
91282CJN2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2028	81,472,399.61	889,256.61	79,555,000.00	79,908,968.34	0.1277%
91282CJP7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/15/2026	13,140,156.25	118,750.00	13,000,000.00	13,062,186.34	0.0206%
91282CJR3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2028	11,173,690.40	73,619.09	11,175,000.00	11,067,067.25	0.0175%
91282CJR3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2028	9,808,850.37	64,626.69	9,810,000.00	9,760,922.92	0.0154%
91282CJS1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2025	19,364,828.66	144,508.61	19,355,000.00	19,362,077.36	0.0304%
91282CJV4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2026	1,081,392.18	3,991.30	1,080,000.00	1,074,072.06	0.0017%
91282CJW2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2029	16,161,875.04	55,652.17	16,000,000.00	15,924,466.66	0.0253%
91282CJW2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2029	35,450,062.78	122,069.57	35,095,000.00	34,680,973.62	0.0556%
91282CJW2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2029	19,697,285.21	67,826.09	19,500,000.00	19,352,883.91	0.0309%
91282CJW2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2029	56,177,667.52	193,443.48	55,615,000.00	55,065,431.11	0.0881%
91282CJX0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2031	5,743,357.84	19,760.00	5,681,000.00	5,587,800.93	0.0090%
91282CJZ5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2034	17,408,125.00	31,454.55	17,300,000.00	16,766,375.21	0.0273%
91282CJZ5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2034	22,942,500.00	41,454.55	22,800,000.00	22,328,471.41	0.0360%
91282CJZ5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2034	84,414,312.50	152,527.27	83,890,000.00	80,470,596.56	0.1323%
91282CJZ5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2034	35,489,632.50	64,125.82	35,269,200.00	34,174,253.41	0.0556%
91282CJZ5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2034	13,337,843.75	24,100.00	13,255,000.00	12,971,909.72	0.0209%
91282CJZ5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2034	483,000.00	872.73	480,000.00	456,310.47	0.0008%
91282CJZ5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2034	21,995,618.75	39,743.64	21,859,000.00	21,020,682.87	0.0345%
91282CKB6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	2/28/2026	18,330,812.50	425,500.00	18,200,000.00	18,212,122.11	0.0287%
91282CKB6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	2/28/2026	13,375,450.00	310,474.73	13,280,000.00	13,278,709.36	0.0210%
91282CKC4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/28/2031	16,741,495.17	350,733.45	16,325,700.00	16,318,859.05	0.0262%
91282CKC4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/28/2031	22,503,911.72	471,455.77	21,945,000.00	21,919,296.91	0.0353%
91282CKD2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/28/2029	2,486,553.53	52,312.36	2,435,000.00	2,446,253.90	0.0039%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
91282CKD2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/28/2029	12,759,542.64	268,436.54	12,495,000.00	12,493,685.74	0.0200%
91282CKE0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/15/2027	17,172,656.25	331,959.46	17,000,000.00	16,892,288.14	0.0269%
91282CKE0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/15/2027	883,886.72	17,086.15	875,000.00	869,455.65	0.0014%
91282CKG5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/31/2029	14,678,039.06	250,802.25	14,450,000.00	14,341,132.49	0.0230%
91282CKH3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	3/31/2026	18,112,500.00	340,819.67	18,000,000.00	17,885,906.00	0.0284%
91282CKK6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	4/30/2026	2,025,859.38	32,853.26	2,000,000.00	2,004,593.80	0.0032%
91282CKK6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	4/30/2026	2,739,974.81	44,434.04	2,705,000.00	2,706,974.32	0.0043%
91282CKL4	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.02	4/15/2029	19,653,296.14	155,747.20	19,298,680.00	19,343,404.08	0.0308%
91282CKN0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	4/30/2031	23,172,428.24	344,723.37	22,120,000.00	22,021,427.89	0.0363%
91282CKP5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	4/30/2029	91,255,129.69	1,370,945.52	87,970,000.00	88,133,857.43	0.1430%
91282CKP5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	4/30/2029	4,149,375.00	62,336.96	4,000,000.00	4,046,395.65	0.0065%
91282CKP5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	4/30/2029	18,386,917.97	276,230.64	17,725,000.00	17,836,581.60	0.0288%
91282CKP5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	4/30/2029	1,841,285.16	27,662.02	1,775,000.00	1,776,149.17	0.0029%
91282CKQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/15/2034	4,041,375.00	50,538.38	3,900,000.00	3,916,219.66	0.0063%
91282CKQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/15/2034	53,470,500.00	668,661.68	51,600,000.00	51,961,418.77	0.0838%
91282CKQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/15/2034	3,901,481.25	48,788.98	3,765,000.00	3,811,686.04	0.0061%
91282CKQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/15/2034	5,543,937.50	69,328.29	5,350,000.00	5,346,285.51	0.0087%
91282CKQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/15/2034	917,081.25	11,468.33	885,000.00	876,803.73	0.0014%
91282CKQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/15/2034	118,479,643.75	1,481,616.93	114,335,000.00	117,683,178.69	0.1857%
91282CKS9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	5/31/2026	3,042,070.32	37,161.89	3,000,000.00	2,999,482.24	0.0048%
91282CKT7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	5/31/2029	51,650.39	571.72	50,000.00	50,352.44	0.0001%
91282CKT7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	5/31/2029	27,560,648.37	305,070.49	26,680,000.00	26,682,172.85	0.0432%
91282CKU4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	5/31/2031	8,396,964.84	94,192.67	8,015,000.00	8,188,608.09	0.0132%
91282CKU4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	5/31/2031	3,572,507.81	40,074.49	3,410,000.00	3,430,534.28	0.0056%
91282CKW0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/30/2031	5,562,275.00	39,434.92	5,420,000.00	5,568,105.47	0.0087%
91282CKX8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/30/2029	49,065,000.00	349,239.13	48,000,000.00	49,082,955.05	0.0769%
91282CKX8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/30/2029	18,286,934.38	126,686.95	17,890,000.00	17,997,513.48	0.0287%
91282CKX8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/30/2029	37,760,628.44	268,775.89	36,941,000.00	36,951,487.79	0.0592%
91282CKZ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/15/2027	10,123,444.58	56,894.02	9,970,000.00	10,088,073.93	0.0159%
91282CKZ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/15/2027	2,426,783.61	13,638.59	2,390,000.00	2,422,077.23	0.0038%
91282CLB5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2026	5,390,125.00	20,353.26	5,350,000.00	5,385,814.92	0.0084%
91282CLB5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2026	8,009,625.00	30,244.57	7,950,000.00	7,968,002.13	0.0126%
91282CLB5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2026	37,942,450.00	143,271.74	37,660,000.00	37,764,747.86	0.0595%
91282CLC3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2029	12,546,281.31	43,130.43	12,400,000.00	12,396,186.65	0.0197%
91282CLC3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2029	20,532,394.09	70,584.35	20,293,000.00	20,232,156.69	0.0322%
91282CLC3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2029	10,117,968.80	34,782.61	10,000,000.00	9,970,032.30	0.0159%
91282CLC3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2029	6,866,053.63	23,603.48	6,786,000.00	6,879,476.61	0.0108%
91282CLD1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2031	29,543,750.00	104,021.74	29,000,000.00	29,125,487.49	0.0463%
91282CLD1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2031	62,230,343.75	219,109.24	61,085,000.00	61,613,175.80	0.0975%
91282CLD1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	7/31/2031	3,270,187.50	11,514.13	3,210,000.00	3,293,565.84	0.0051%
91282CLF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2034	19,346,223.75	34,198.64	19,416,000.00	19,473,304.25	0.0303%
91282CLF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2034	29,892.19	52.84	30,000.00	30,023.39	0.0000%
91282CLF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2034	46,626,830.47	88,912.06	46,795,000.00	46,692,895.48	0.0731%
91282CLF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2034	5,231,132.81	10,503.57	5,250,000.00	5,251,251.47	0.0082%
91282CLF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2034	2,268,817.03	4,010.63	2,277,000.00	2,278,333.55	0.0036%
91282CLF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/15/2034	15,856,809.06	31,756.49	15,914,000.00	15,920,120.75	0.0249%
91282CLH2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/31/2026	6,358,816.42	1,982.73	6,380,000.00	6,362,554.69	0.0100%
91282CLH2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/31/2026	3,737,548.84	1,165.40	3,750,000.00	3,737,841.80	0.0059%
91282CLK5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	8/31/2029	27,697,021.88	8,354.52	27,810,000.00	27,742,257.43	0.0434%
912833Z60	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2038	294,143.11	-	520,000.00	407,625.27	0.0005%
912834DU9	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	11/15/2038	310,522.46	-	570,000.00	385,484.63	0.0005%
912834FB9	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2040	1,483,491.00	-	2,910,000.00	2,083,867.75	0.0023%
912834HV3	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2040	4,472,117.88	-	8,885,000.00	6,083,826.05	0.0070%
912834JB5	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	8/15/2040	1,018,898.51	-	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	1,381,671.66	-	2,820,000.00	1,824,133.90	0.0022%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
912834JP4	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2041	239,496.02	-	495,000.00	383,986.85	0.0004%
912834KH0	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2041	1,960,160.60	-	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	8,660,383.05	-	18,365,000.00	11,478,762.35	0.0136%
912834LK2	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2042	128,540.15	-	285,000.00	171,682.74	0.0002%
912834MD7	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2043	2,744,704.65	-	6,330,000.00	4,000,496.70	0.0043%
912834MM7	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2043	797,494.83	-	1,860,000.00	1,081,062.08	0.0012%
912834MZ8	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	11/15/2043	3,198,206.11	-	7,641,000.00	4,747,183.41	0.0050%
912834NF1	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2044	1,884,469.43	-	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	373,862.86	-	925,000.00	527,280.57	0.0006%
912834PB8	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	11/15/2044	99,916.33	-	250,000.00	143,782.50	0.0002%
912834PH5	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2045	460,245.53	-	1,165,000.00	647,384.55	0.0007%
913017BT5	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.05	6/1/2042	3,464,694.51	43,065.00	3,828,000.00	3,356,728.25	0.0054%
913017CA5	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.04	5/15/2045	228,908.24	3,299.25	270,000.00	301,117.61	0.0004%
913017CW7	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.04	11/16/2038	316,572.91	4,412.92	340,000.00	326,108.52	0.0005%
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.04	11/16/2028	952,757.56	11,610.16	965,000.00	1,037,378.42	0.0015%
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.04	11/16/2028	710,865.74	8,662.50	720,000.00	719,912.79	0.0011%
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.04	11/16/2028	3,455,597.36	42,109.38	3,500,000.00	3,713,726.07	0.0054%
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RTX CORP	0.04	11/16/2028	2,961,940.59	36,093.75	3,000,000.00	3,068,195.34	0.0046%
91324PCA8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	10/15/2042	231,872.37	4,029.00	270,000.00	253,227.05	0.0004%
91324PCQ3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	7/15/2035	3,307,951.25	19,708.92	3,335,000.00	3,355,381.03	0.0052%
91324PCR1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	7/15/2045	400,680.06	2,579.51	425,000.00	423,561.68	0.0006%
91324PCX8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	1/15/2047	163,678.05	1,019.67	190,000.00	229,840.16	0.0003%
91324PDE9	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	10/15/2027	1,858,186.23	21,453.06	1,925,000.00	1,815,846.87	0.0029%
91324PDE9	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	10/15/2027	1,640,995.64	18,945.56	1,700,000.00	1,686,658.71	0.0026%
91324PDL3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	6/15/2048	77,646.33	807.50	90,000.00	112,514.80	0.0001%
91324PDN9	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	12/15/2025	6,928,218.01	54,677.78	7,000,000.00	7,042,009.26	0.0109%
91324PDQ2	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	12/15/2048	53,551.47	563.67	60,000.00	77,305.14	0.0001%
91324PDT6	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	8/15/2039	1,385,522.09	2,566.67	1,650,000.00	1,649,731.60	0.0022%
91324PDU3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	8/15/2049	59,100.53	123.33	75,000.00	86,854.11	0.0001%
91324PDX7	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.02	5/15/2030	1,569,037.87	10,482.22	1,780,000.00	1,567,429.61	0.0025%
91324PDZ2	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	5/15/2050	34,025.20	426.94	50,000.00	51,524.98	0.0001%
91324PED0	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.02	5/15/2031	61,101.12	474.06	70,000.00	66,652.94	0.0001%
91324PEE8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	5/15/2041	534,331.51	6,241.49	695,000.00	692,878.51	0.0008%
91324PEE8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	5/15/2041	1,517,655.26	17,727.62	1,974,000.00	1,609,085.50	0.0024%
91324PEH1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2029	2,969,028.90	35,333.33	3,000,000.00	2,963,983.04	0.0047%
91324PEH1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2029	346,386.71	4,122.22	350,000.00	349,115.60	0.0005%
91324PEJ7	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2032	2,420,853.59	30,669.33	2,480,000.00	2,412,286.92	0.0038%
91324PEK4	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	5/15/2052	1,141,457.98	17,202.92	1,230,000.00	1,260,606.03	0.0018%
91324PEK4	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	5/15/2052	250,563.95	3,776.25	270,000.00	252,804.63	0.0004%
91324PEM0	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	10/15/2024	6,996,311.14	132,222.22	7,000,000.00	6,999,811.32	0.0110%
91324PEN8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	10/15/2025	7,055,156.43	136,188.89	7,000,000.00	6,999,760.92	0.0111%
91324PEQ1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	2/15/2030	6,076,655.77	13,662.22	5,800,000.00	5,823,389.17	0.0095%
91324PER9	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	2/15/2033	8,137,331.79	18,487.22	7,775,000.00	7,967,392.25	0.0128%
91324PES7	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	2/15/2053	1,135,174.52	2,741.67	1,050,000.00	1,042,233.88	0.0018%
91324PET5	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	2/15/2063	1,921,431.19	4,705.56	1,750,000.00	2,032,454.42	0.0030%
91324PEW8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	4/15/2053	1,971,156.80	38,823.28	2,035,000.00	2,021,542.48	0.0031%
91324PEW8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	4/15/2053	895,980.36	17,646.94	925,000.00	887,960.13	0.0014%
91324PEW8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	4/15/2053	2,561,050.90	50,441.64	2,644,000.00	2,626,563.11	0.0040%
91324PFG2	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	1/15/2030	6,415,693.56	30,168.00	6,285,000.00	6,281,294.46	0.0101%
91324PFJ6	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	7/15/2034	2,740,384.96	13,735.05	2,667,000.00	2,666,841.88	0.0043%
91324PFJ6	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	7/15/2034	2,743,467.51	13,750.50	2,670,000.00	2,669,841.70	0.0043%
91324PFL1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	7/15/2054	1,885,340.82	10,153.13	1,805,000.00	1,801,413.21	0.0030%
91324PFL1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	7/15/2054	6,789,315.98	36,562.50	6,500,000.00	6,487,083.59	0.0106%
91324PFM9	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	7/15/2064	1,501,188.12	8,222.50	1,430,000.00	1,421,383.20	0.0024%
91335VKQ8	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF PITTSBURGH PA OF THE C	0.04	9/15/2119	570,977.10	13,277.93	810,000.00	810,000.00	0.0009%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
913366KV1	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	0.04	5/15/2032	4,886,900.00	60,832.22	5,000,000.00	4,670,007.45	0.0077%
913366KV1	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	0.04	5/15/2032	5,761,655.10	71,721.19	5,895,000.00	5,895,000.00	0.0090%
91412GXEO	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA REVENUES	0.04	5/15/2045	87,939.60	1,099.59	95,000.00	95,000.00	0.0001%
91412GXY6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA REVENUES	0.04	5/15/2045	88,112.50	1,155.53	95,000.00	95,000.00	0.0001%
91412HDQ3	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	0.04	5/15/2028	3,952,920.00	46,004.00	4,000,000.00	3,875,923.09	0.0062%
91412NBD1	CORPORATE BONDS	USD FIXED INCOME	UNIVERSITY OF CHICAGO/THE	0.03	4/1/2045	219,333.71	3,163.65	275,000.00	275,000.00	0.0003%
914455JZ4	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.06	4/1/2030	307,734.00	6,891.25	300,000.00	308,237.61	0.0005%
914455KA7	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.06	4/1/2040	2,600,600.00	58,260.42	2,500,000.00	2,541,500.33	0.0041%
914455UJ7	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.04	4/1/2122	534,158.70	11,320.58	610,000.00	610,000.00	0.0008%
914455VG2	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.03	4/1/2033	991,573.40	15,279.92	1,055,000.00	1,055,000.00	0.0016%
914455VJ6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.04	4/1/2047	339,583.50	5,863.37	391,000.00	391,000.00	0.0005%
914460WT3	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MINNESOTA MN	0.04	4/1/2052	1,128,426.00	21,505.00	1,275,000.00	1,275,000.00	0.0018%
914639KX6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF NEBRASKA NE FACS CORP	0.03	10/1/2039	5,073,420.00	79,800.00	6,000,000.00	5,033,643.55	0.0080%
914713K68	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF NORTH CAROLINA NC AT C	0.04	12/1/2034	2,511,468.75	25,245.94	2,625,000.00	2,376,239.98	0.0039%
914805FA9	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF PITTSBURGH PA HGR EDU	0.04	9/15/2036	1,603,385.00	29,421.19	1,750,000.00	1,864,221.05	0.0025%
91481CAA8	CORPORATE BONDS	USD FIXED INCOME	TRUSTEES OF THE UNIVERSITY OF	0.05	9/1/2112	428,090.00	10,983.90	470,000.00	465,565.78	0.0007%
914886AB2	CORPORATE BONDS	USD FIXED INCOME	UNIVERSITY OF SOUTHERN CALIFOR	0.03	10/1/2039	150,213.59	2,271.00	180,000.00	180,000.00	0.0002%
9151158F9	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF TEXAS TX PERMANENT UNI	0.03	7/1/2047	792,693.70	5,457.87	970,000.00	970,000.00	0.0012%
9151375F6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF TEXAS TX	0.05	8/15/2042	518,835.00	1,140.89	500,000.00	571,329.21	0.0008%
915217RY1	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.06	9/1/2039	1,581,251.83	44,113.00	1,423,000.00	1,864,859.99	0.0025%
915217WX7	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.04	9/1/2117	198,321.20	4,910.33	235,000.00	235,000.00	0.0003%
915217XA6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.03	9/1/2119	129,428.00	3,227.00	200,000.00	135,954.00	0.0002%
915217XM0	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.03	11/1/2051	807,518.70	10,379.07	1,205,000.00	1,205,000.00	0.0013%
91529YAN6	CORPORATE BONDS	USD FIXED INCOME	UNUM GROUP	0.04	6/15/2029	728,874.17	6,333.33	750,000.00	748,559.22	0.0011%
91529YAT3	CORPORATE BONDS	USD FIXED INCOME	UNUM GROUP	0.06	6/15/2054	236,189.60	3,132.00	232,000.00	227,145.89	0.0004%
917288BK7	FOREIGN	NON-USD FIXED INCOME	URUGUAY GOVERNMENT INTERNATION	0.04	1/23/2031	80,229.67	369.44	80,000.00	89,234.99	0.0001%
917542QV7	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST	0.04	7/1/2025	55,528.42	330.85	56,092.71	56,137.00	0.0001%
917542QV7	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST	0.04	7/1/2025	194,836.55	1,160.89	196,816.53	197,843.84	0.0003%
917547UJ2	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST BLDG OWNERSHIP AUTH LE	0.06	5/15/2030	517,305.00	8,491.78	500,000.00	542,457.66	0.0008%
918204BC1	CORPORATE BONDS	USD FIXED INCOME	VF CORP	0.03	4/23/2030	5,891,270.52	71,586.67	6,825,000.00	5,973,101.01	0.0092%
918286AA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	VSE 2018-A VOI MORTGA A A 144A	0.04	2/20/2036	2,060,047.39	2,244.73	2,063,595.75	2,047,906.60	0.0032%
91911TAQ6	CORPORATE BONDS	NON-USD FIXED INCOME	VALE OVERSEAS LTD	0.04	7/8/2030	1,867,971.80	11,041.67	2,000,000.00	1,829,325.22	0.0029%
91911TAR4	CORPORATE BONDS	NON-USD FIXED INCOME	VALE OVERSEAS LTD	0.06	6/12/2033	608,225.08	7,809.20	581,000.00	576,521.70	0.0010%
91911TAS2	CORPORATE BONDS	NON-USD FIXED INCOME	VALE OVERSEAS LTD	0.06	6/28/2054	1,153,589.88	12,656.00	1,130,000.00	1,121,372.85	0.0018%
91911TAS2	CORPORATE BONDS	NON-USD FIXED INCOME	VALE OVERSEAS LTD	0.06	6/28/2054	1,796,741.76	19,712.00	1,760,000.00	1,748,395.02	0.0028%
91913YAL4	CORPORATE BONDS	USD FIXED INCOME	VALERO ENERGY CORP	0.07	6/15/2037	2,939,677.43	37,203.06	2,660,000.00	3,550,133.48	0.0046%
91913YBE9	CORPORATE BONDS	USD FIXED INCOME	VALERO ENERGY CORP	0.04	6/1/2052	152,695.37	2,000.00	200,000.00	196,682.36	0.0002%
91913YBE9	CORPORATE BONDS	USD FIXED INCOME	VALERO ENERGY CORP	0.04	6/1/2052	177,890.11	2,330.00	233,000.00	229,134.95	0.0003%
92277GAE7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	2/1/2025	79,265.28	233.33	80,000.00	79,990.47	0.0001%
92277GAG2	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	1/15/2026	326,529.82	1,739.38	330,000.00	329,619.88	0.0005%
92277GAM9	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	3/1/2028	340,427.66	6,960.00	348,000.00	346,960.66	0.0005%
92277GAN7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	1/15/2029	1,672,810.77	9,501.56	1,690,000.00	1,817,487.88	0.0026%
92277GAN7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	1/15/2029	1,276,879.23	7,252.67	1,290,000.00	1,351,108.40	0.0020%
92277GAT4	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.03	1/15/2025	1,315,265.06	4,503.53	1,330,000.00	1,337,424.67	0.0021%
92277GAU1	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.03	1/15/2030	457,589.89	1,916.67	500,000.00	498,641.00	0.0007%
92277GAW7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.03	9/1/2031	1,748,432.50	25,575.00	2,046,000.00	2,042,220.77	0.0027%
92339MAB6	ASSET BACKED	USD FIXED INCOME	VERDANT RECEIVABLES 1A A2 144A	0.06	12/12/2031	621,344.48	1,828.64	610,000.00	609,979.38	0.0010%
92343VBG8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2042	482,802.72	7,443.33	580,000.00	528,075.61	0.0008%
92343VCK8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/21/2046	567,013.66	810.33	600,000.00	637,871.83	0.0009%
92343VCK8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/21/2046	4,747,794.40	6,785.19	5,024,000.00	5,403,257.25	0.0074%
92343VCK8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/21/2046	75,601.82	108.04	80,000.00	72,662.99	0.0001%
92343VCQ5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2034	873,482.04	13,346.67	910,000.00	855,222.51	0.0014%
92343VCQ5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2034	3,167,572.22	48,400.00	3,300,000.00	3,506,130.09	0.0050%
92343VCQ5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2034	1,151,844.44	17,600.00	1,200,000.00	1,389,821.18	0.0018%
92343VCV4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	1/15/2036	1,862,562.70	10,780.87	1,975,000.00	2,063,825.22	0.0029%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	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	270,673.37	586.67	320,000.00	369,715.06	0.0004%
92343VDR2	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	3/15/2039	96,318.78	2,218.87	100,000.00	119,336.74	0.0002%
92343VDR2	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	3/15/2039	385,275.11	8,875.47	400,000.00	409,927.14	0.0006%
92343VEA8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/10/2033	1,838,092.74	4,961.25	1,890,000.00	1,924,014.93	0.0029%
92343VEA8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/10/2033	1,155,372.58	3,118.50	1,188,000.00	1,131,891.43	0.0018%
92343VES9	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	2/8/2029	1,514,839.99	3,837.33	1,550,000.00	1,505,533.45	0.0024%
92343VEU4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	12/3/2029	3,354,166.41	33,622.84	3,425,000.00	3,527,747.83	0.0053%
92343VEU4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	12/3/2029	3,231,751.58	32,395.73	3,300,000.00	3,567,651.61	0.0051%
92343VFD1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2050	1,518,567.72	32,860.00	1,860,000.00	1,865,730.44	0.0024%
92343VFD1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2050	424,545.82	9,186.67	520,000.00	575,039.29	0.0007%
92343VFR0	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	1/20/2031	2,905,931.38	6,895.97	3,460,000.00	3,227,247.82	0.0046%
92343VFR0	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	1/20/2031	3,367,856.89	7,992.15	4,010,000.00	3,340,306.25	0.0053%
92343VFR0	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	1/20/2031	3,994,395.85	9,478.97	4,756,000.00	4,574,963.73	0.0063%
92343VFT6	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	11/20/2040	983,075.56	10,185.57	1,370,000.00	1,368,919.35	0.0015%
92343VFW9	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	10/30/2056	530,075.11	8,282.70	825,000.00	781,323.26	0.0008%
92343VFW9	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	10/30/2056	1,520,191.15	23,753.79	2,366,000.00	2,271,704.11	0.0024%
92343VFW9	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	10/30/2056	1,285,030.56	20,079.28	2,000,000.00	1,265,665.55	0.0020%
92343VFX7	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	10/30/2030	1,590,245.33	10,587.50	1,875,000.00	1,576,615.72	0.0025%
92343VGB4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2051	662,298.06	13,797.67	880,000.00	946,790.53	0.0010%
92343VGJ7	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/21/2031	1,358,152.70	17,498.67	1,544,000.00	1,578,236.29	0.0021%
92343VGJ7	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/21/2031	1,902,645.27	24,514.00	2,163,000.00	1,899,312.37	0.0030%
92343VGK4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/22/2041	2,741,850.83	51,657.33	3,440,000.00	3,069,497.98	0.0043%
92343VGL2	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	9/3/2041	413,567.97	7,961.79	565,000.00	563,792.33	0.0006%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	4,248,052.10	54,295.83	5,000,000.00	4,343,819.01	0.0067%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	2,124,026.05	27,147.92	2,500,000.00	2,106,077.06	0.0033%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	84,961.04	1,085.92	100,000.00	81,590.05	0.0001%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	2,378,909.18	30,405.67	2,800,000.00	2,535,726.49	0.0037%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	435,000.54	5,559.89	512,000.00	513,447.60	0.0007%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	2,627,845.03	33,587.40	3,093,000.00	3,041,715.46	0.0041%
92343VGX6	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS IN 144A	0.05	2/15/2035	1,738,403.28	5,149.92	1,763,000.00	1,716,565.16	0.0027%
92343VGX6	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS IN 144A	0.05	2/15/2035	3,885,030.58	11,509.18	3,940,000.00	3,836,226.16	0.0061%
92345YAJ5	CORPORATE BONDS	USD FIXED INCOME	VERISK ANALYTICS INC	0.05	6/5/2034	4,074,361.40	50,166.67	4,000,000.00	3,935,925.70	0.0064%
92347BAC8	ASSET BACKED	USD FIXED INCOME	VERIDIAN AUTO RECEI 1A A3 144A	0.06	3/15/2028	5,026,282.00	12,355.56	5,000,000.00	4,993,364.42	0.0079%
92348KAD5	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.01	4/20/2028	3,737,827.28	1,137.40	3,760,000.00	3,759,690.78	0.0059%
92348KAH6	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.02	7/20/2028	8,173,911.97	3,876.51	8,292,000.00	8,290,810.12	0.0128%
92348KBG7	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 1 A	0.04	1/22/2029	2,494,669.50	3,429.86	2,500,000.00	2,499,599.48	0.0039%
92348KBG7	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 1 A	0.04	1/22/2029	4,989,339.00	6,859.72	5,000,000.00	4,999,198.91	0.0078%
92348KBG7	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 1 A	0.04	1/22/2029	3,492,537.30	4,801.81	3,500,000.00	3,499,439.24	0.0055%
92348KBG7	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 1 A	0.04	1/22/2029	1,853,040.50	2,547.70	1,857,000.00	1,856,702.48	0.0029%
92348KBS1	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 4 A1A	0.05	6/20/2029	1,764,134.10	2,751.28	1,745,000.00	1,744,839.40	0.0028%
92348KCD3	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 7 A1A	0.06	11/20/2029	4,106,600.40	6,930.00	4,000,000.00	3,999,561.83	0.0064%
92348KCQ4	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 3 A1A	0.05	4/22/2030	14,383,917.53	22,893.92	14,031,000.00	14,180,719.00	0.0225%
92348KCQ4	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 3 A1A	0.05	4/22/2030	3,910,957.55	6,224.81	3,815,000.00	3,814,198.14	0.0061%
92348KCQ4	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 3 A1A	0.05	4/22/2030	2,706,403.13	4,307.60	2,640,000.00	2,639,445.10	0.0042%
92348KDB6	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 5 A 144A	0.05	6/21/2032	2,902,069.96	4,315.97	2,825,000.00	2,824,332.37	0.0045%
92348KDB6	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 5 A 144A	0.05	6/21/2032	5,136,407.00	7,638.89	5,000,000.00	4,998,818.36	0.0081%
92348KDB6	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 5 A 144A	0.05	6/21/2032	3,533,848.02	5,255.56	3,440,000.00	3,439,187.03	0.0055%
92419RAQ5	MUNICIPAL BONDS	USD FIXED INCOME	VERMONT ST HSG FIN AGY PROPERT	0.04	11/1/2037	694,044.00	9,880.00	780,000.00	781,947.20	0.0011%
92538NAA5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	VERUS SECURITIZATION 4 A1 144A	0.04	4/25/2067	1,298,467.83	4,859.40	1,303,371.76	1,279,216.13	0.0020%
92539TAA1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	VERUS SECURITIZATION 4 A1 144A	0.06	5/25/2068	2,920,323.13	14,135.30	2,919,008.70	2,918,963.10	0.0046%
92553PAC6	CORPORATE BONDS	USD FIXED INCOME	PARAMOUNT GLOBAL	0.07	10/5/2037	18,885.76	547.50	20,000.00	21,975.70	0.0000%
92556VAC0	CORPORATE BONDS	USD FIXED INCOME	VIATRIS INC	0.02	6/22/2027	4,673,864.05	22,041.67	5,000,000.00	4,603,156.08	0.0073%
92556VAD8	CORPORATE BONDS	USD FIXED INCOME	VIATRIS INC	0.03	6/22/2030	2,209,590.75	12,989.25	2,510,000.00	2,138,281.66	0.0035%
92556VAF3	CORPORATE BONDS	USD FIXED INCOME	VIATRIS INC	0.04	6/22/2050	4,001,874.30	43,286.00	5,646,000.00	3,935,726.49	0.0063%
92564RAG0	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP / VICI 144A	0.05	6/15/2025	118,939.19	1,171.67	120,000.00	119,215.77	0.0002%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
92564RAJ4	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP / VICI 144A	0.06	2/1/2027	976,907.14	4,623.96	965,000.00	962,745.06	0.0015%
92564RAL9	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP / VICI 144A	0.04	2/15/2029	759,344.88	1,377.78	800,000.00	736,307.23	0.0012%
925650AD5	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.05	5/15/2032	349,929.74	5,341.96	354,000.00	343,318.61	0.0005%
925650AD5	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.05	5/15/2032	2,714,426.77	41,437.90	2,746,000.00	2,690,503.37	0.0043%
925650AD5	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.05	5/15/2032	242,183.01	3,697.12	245,000.00	244,305.16	0.0004%
925650AF0	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.06	4/1/2034	329,617.92	8,331.11	320,000.00	317,485.40	0.0005%
925650AF0	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.06	4/1/2034	4,868,044.66	123,040.10	4,726,000.00	4,626,986.71	0.0076%
925650AF0	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.06	4/1/2034	133,907.28	3,384.51	130,000.00	128,978.46	0.0002%
925650AF0	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.06	4/1/2034	4,554,907.63	115,125.54	4,422,000.00	4,339,745.17	0.0071%
92778VKG2	MUNICIPAL BONDS	USD FIXED INCOME	VIRGINIA ST CLG BLDG AUTH EDUC	0.02	2/1/2032	849,230.00	1,637.50	1,000,000.00	814,994.24	0.0013%
927804FL3	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	1/15/2043	1,594,601.14	9,711.11	1,900,000.00	1,755,630.86	0.0025%
927804FR0	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	2/15/2044	168,937.52	375.78	190,000.00	188,828.84	0.0003%
927804FT6	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	5/15/2045	359,468.92	5,255.83	425,000.00	477,508.05	0.0006%
927804GR9	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.05	8/15/2034	5,229,096.14	13,846.12	5,195,000.00	5,183,309.47	0.0082%
92808VAA0	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA POWER FUEL SECURITIZA	0.05	5/1/2029	1,287,975.38	35,499.40	1,275,000.00	1,274,998.87	0.0020%
92808VAA0	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA POWER FUEL SECURITIZA	0.05	5/1/2029	4,131,622.99	113,876.51	4,090,000.00	4,089,996.39	0.0065%
92808VAA0	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA POWER FUEL SECURITIZA	0.05	5/1/2029	3,737,654.05	103,017.87	3,700,000.00	3,699,996.74	0.0059%
92808VAB8	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA POWER FUEL SECURITIZA	0.05	5/1/2033	4,649,106.63	121,030.21	4,535,000.00	4,534,874.93	0.0073%
92808VAB8	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA POWER FUEL SECURITIZA	0.05	5/1/2033	3,208,754.96	83,533.53	3,130,000.00	3,129,913.68	0.0050%
92812UQ68	CMO/REMIC	USD FIXED INCOME	VIRGINIA ST HSG DEV AUTH CMWLT	0.03	6/25/2041	229,270.82	130.60	252,773.72	252,773.70	0.0004%
92812UQ68	CMO/REMIC	USD FIXED INCOME	VIRGINIA ST HSG DEV AUTH CMWLT	0.03	6/25/2041	2,132,218.63	1,214.58	2,350,795.61	2,385,033.60	0.0033%
92826CAD4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	12/14/2025	4,251,909.22	29,099.26	4,319,000.00	4,294,486.33	0.0067%
92826CAF9	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.04	12/14/2045	680,025.29	6,897.92	750,000.00	835,589.80	0.0011%
92826CAK8	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	4/15/2040	940,579.50	12,495.00	1,225,000.00	1,255,894.04	0.0015%
92826CAK8	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	4/15/2040	3,054,774.90	40,657.20	3,986,000.00	4,039,610.65	0.0048%
92826CAL6	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2027	3,483,068.24	26,378.33	3,675,000.00	3,707,453.98	0.0055%
92826CAM4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2030	896,231.87	7,744.44	1,000,000.00	999,155.78	0.0014%
92826CAM4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2030	2,388,457.93	20,638.94	2,665,000.00	2,534,923.93	0.0037%
92826CAM4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2030	340,568.11	2,942.89	380,000.00	379,679.19	0.0005%
92840VAE2	CORPORATE BONDS	USD FIXED INCOME	VISTRA OPERATIONS CO LLC 144A	0.04	7/15/2029	3,751,674.18	21,236.03	3,865,000.00	3,573,160.00	0.0059%
92840VAG7	CORPORATE BONDS	USD FIXED INCOME	VISTRA OPERATIONS CO LLC 144A	0.04	1/30/2027	8,295,923.11	27,161.60	8,525,000.00	8,290,631.29	0.0130%
92840VAQ5	CORPORATE BONDS	USD FIXED INCOME	VISTRA OPERATIONS CO LLC 144A	0.07	10/15/2033	1,438,593.49	34,000.94	1,295,000.00	1,293,198.41	0.0023%
92840VAQ5	CORPORATE BONDS	USD FIXED INCOME	VISTRA OPERATIONS CO LLC 144A	0.07	10/15/2033	2,793,870.75	66,032.72	2,515,000.00	2,676,229.48	0.0044%
92840VAS1	CORPORATE BONDS	USD FIXED INCOME	VISTRA OPERATIONS CO LLC 144A	0.06	4/15/2034	1,635,512.64	36,255.83	1,565,000.00	1,562,949.31	0.0026%
92840VAS1	CORPORATE BONDS	USD FIXED INCOME	VISTRA OPERATIONS CO LLC 144A	0.06	4/15/2034	1,862,289.79	41,283.00	1,782,000.00	1,779,664.95	0.0029%
928563AK1	CORPORATE BONDS	USD FIXED INCOME	VMWARE LLC	0.02	8/15/2028	202,768.41	180.00	225,000.00	224,327.36	0.0003%
928563AL9	CORPORATE BONDS	USD FIXED INCOME	VMWARE LLC	0.02	8/15/2031	1,099,593.37	1,271.11	1,300,000.00	1,288,184.07	0.0017%
92857WCA6	CORPORATE BONDS	NON-USD FIXED INCOME	VODAFONE GROUP PLC	0.06	6/28/2054	5,140,198.63	51,067.19	5,075,000.00	4,924,870.41	0.0081%
928668BS0	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.04	6/8/2027	1,071,013.47	10,831.50	1,080,000.00	1,079,558.48	0.0017%
928668BT8	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.05	6/8/2029	1,531,734.50	16,332.56	1,540,000.00	1,538,574.48	0.0024%
928668BW1	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.06	9/12/2028	4,385,812.75	112,725.35	4,250,000.00	4,245,792.48	0.0069%
928668BW1	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.06	9/12/2028	1,207,388.45	31,032.63	1,170,000.00	1,168,841.70	0.0019%
928668CE0	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.05	3/20/2026	15,118,563.75	357,750.00	15,000,000.00	14,990,430.25	0.0237%
928668CK6	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.05	8/14/2026	2,004,633.20	4,355.56	2,000,000.00	1,999,745.95	0.0031%
92867WAD0	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LOAN ENHA 1 A3	0.05	6/20/2028	869,325.09	1,325.28	864,000.00	863,834.28	0.0014%
92867YAD6	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LOAN ENHA 2 A3	0.05	12/20/2028	6,026,262.95	9,879.22	5,900,000.00	5,994,774.63	0.0094%
92868AAC9	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LEASE TRU A A3	0.03	7/21/2025	473,832.37	498.84	474,588.06	471,034.53	0.0007%
92868AAC9	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LEASE TRU A A3	0.03	7/21/2025	70,371.14	74.09	70,483.37	70,481.58	0.0001%
92868AAD7	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LEASE TRU A A4	0.04	1/20/2027	749,176.35	836.46	750,000.00	749,924.34	0.0012%
92890KBA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C22 A5	0.04	9/15/2057	916,422.03	2,904.79	929,038.37	961,502.29	0.0014%
92890KBA2	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C22 A5	0.04	9/15/2057	1,918,758.62	6,081.91	1,945,174.09	1,897,695.17	0.0030%
92891PAE3	ASSET BACKED	USD FIXED INCOME	VSTRONG AUTO RECEIVA A A3 144A	0.06	12/15/2028	3,531,404.80	8,742.22	3,500,000.00	3,499,562.08	0.0055%
929160AV1	CORPORATE BONDS	USD FIXED INCOME	VULCAN MATERIALS CO	0.05	6/15/2047	3,100,360.82	33,810.50	3,559,000.00	3,755,867.05	0.0049%
929160AZ2	CORPORATE BONDS	USD FIXED INCOME	VULCAN MATERIALS CO	0.04	6/1/2030	3,005,758.53	27,781.25	3,175,000.00	3,412,268.04	0.0047%
92936MAF4	CORPORATE BONDS	NON-USD FIXED INCOME	WPP FINANCE 2010	0.04	9/19/2024	2,545,119.15	43,031.25	2,550,000.00	2,548,383.10	0.0040%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
92936UAF6	CORPORATE BONDS	USD FIXED INCOME	WP CAREY INC	0.04	7/15/2029	208,845.60	1,067.52	217,000.00	215,812.39	0.0003%
92936UAJ8	CORPORATE BONDS	USD FIXED INCOME	WP CAREY INC	0.02	2/1/2032	503,900.26	1,225.00	600,000.00	595,745.82	0.0008%
92936UAJ8	CORPORATE BONDS	USD FIXED INCOME	WP CAREY INC	0.02	2/1/2032	4,199,168.80	10,208.33	5,000,000.00	4,964,587.48	0.0066%
92939HAY1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C23 A5	0.04	10/15/2057	8,045,800.61	26,361.41	8,076,000.00	7,896,897.86	0.0126%
92939HAY1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C23 A5	0.04	10/15/2057	2,739,716.65	8,976.46	2,750,000.00	2,990,859.33	0.0043%
92939HAY1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C23 A5	0.04	10/15/2057	10,211,671.15	33,457.71	10,250,000.00	10,445,830.94	0.0160%
92939KAE8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C24 A5	0.04	11/15/2047	7,080,577.09	21,363.94	7,107,493.88	6,824,946.52	0.0111%
92939UAG1	CORPORATE BONDS	USD FIXED INCOME	WEC ENERGY GROUP INC	0.02	12/15/2028	1,829,354.58	9,312.11	2,005,000.00	2,001,988.66	0.0029%
92939UAG1	CORPORATE BONDS	USD FIXED INCOME	WEC ENERGY GROUP INC	0.02	12/15/2028	1,126,809.43	5,735.89	1,235,000.00	1,233,145.15	0.0018%
92939UAL0	CORPORATE BONDS	USD FIXED INCOME	WEC ENERGY GROUP INC	0.05	1/15/2028	1,602,215.87	9,638.28	1,588,000.00	1,593,441.66	0.0025%
92940PAE4	CORPORATE BONDS	USD FIXED INCOME	WRKCO INC	0.04	6/1/2028	2,530,744.48	25,350.00	2,600,000.00	2,678,308.23	0.0040%
92940PAE4	CORPORATE BONDS	USD FIXED INCOME	WRKCO INC	0.04	6/1/2028	2,112,198.27	21,157.50	2,170,000.00	2,269,184.43	0.0033%
92943PAA9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WB COMMERCIAL MORTGA HQ A 144A	0.06	3/15/2040	5,530,522.56	27,931.88	5,464,000.00	5,472,631.55	0.0087%
92976GAG6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO BANK NA	0.06	2/1/2037	1,986,685.97	9,140.63	1,875,000.00	2,235,073.11	0.0031%
929903AM4	CORPORATE BONDS	USD FIXED INCOME	WACHOVIA CORP	0.06	8/1/2035	308,421.53	1,375.00	300,000.00	287,403.72	0.0005%
931142EQ2	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.02	9/24/2029	46,462.03	517.88	50,000.00	51,370.12	0.0001%
931142ES8	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.02	9/22/2028	118,471.90	861.25	130,000.00	129,918.58	0.0002%
931142ET6	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.02	9/22/2031	77,232.52	715.50	90,000.00	89,768.89	0.0001%
931142EU3	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.03	9/22/2041	1,135,995.00	17,169.79	1,555,000.00	1,288,317.73	0.0018%
931142EW9	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.04	9/9/2025	19,900,039.60	372,666.67	20,000,000.00	19,995,231.13	0.0312%
931142FA6	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.04	4/15/2026	4,986,144.85	75,555.56	5,000,000.00	4,998,809.02	0.0078%
931142FE8	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.05	4/15/2053	489,280.12	8,840.00	520,000.00	500,190.08	0.0008%
94106BAG6	CORPORATE BONDS	NON-USD FIXED INCOME	WASTE CONNECTIONS INC	0.05	3/1/2034	893,394.74	23,222.22	880,000.00	870,172.44	0.0014%
94106LBN8	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.01	3/15/2028	247,411.34	1,458.26	275,000.00	274,915.31	0.0004%
94106LBP3	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.02	3/15/2031	1,387,259.98	11,516.25	1,665,000.00	1,425,093.00	0.0022%
94106LBS7	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.04	4/15/2032	586,118.65	9,406.67	600,000.00	602,798.89	0.0009%
94106LBY4	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.05	7/3/2031	4,107,867.72	31,900.00	4,000,000.00	4,134,071.66	0.0064%
94106LBY4	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.05	7/3/2031	2,567,417.33	19,937.50	2,500,000.00	2,485,126.27	0.0040%
948741AM5	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY OP LLC	0.03	8/15/2026	581,515.25	866.67	600,000.00	598,907.07	0.0009%
94973VAY3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	5/15/2042	1,523,376.36	22,605.97	1,660,000.00	1,995,820.04	0.0024%
94973VAY3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	5/15/2042	82,592.69	1,225.63	90,000.00	89,528.68	0.0001%
94973VBF3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	1/15/2044	48,128.17	325.83	50,000.00	52,122.22	0.0001%
949746RF0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	1/15/2044	324,078.15	2,292.23	320,000.00	358,519.16	0.0005%
949746SH5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/23/2026	679,915.45	7,466.67	700,000.00	699,709.32	0.0011%
94974BFP0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	11/2/2043	79,151.32	1,421.39	80,000.00	79,658.91	0.0001%
94974BGL8	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	7/22/2027	697,274.90	3,260.83	700,000.00	726,389.51	0.0011%
94974BGP9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	9/29/2025	4,936,982.40	74,944.44	5,000,000.00	4,896,614.08	0.0077%
94974BGQ7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	11/17/2045	540,702.35	8,351.78	590,000.00	588,386.34	0.0008%
94974BGT1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	6/14/2046	918,468.14	10,164.00	1,080,000.00	1,087,938.35	0.0014%
94974BGU8	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	12/7/2046	375,626.40	4,655.00	420,000.00	419,316.58	0.0006%
949798AS1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO MORTGAG 2 A17 144A	0.03	6/25/2051	364,103.02	924.88	443,943.62	447,430.01	0.0006%
94988J6B8	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO BANK NA	0.06	8/1/2025	20,144,172.20	92,500.00	20,000,000.00	19,993,331.25	0.0316%
94988J6D4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO BANK NA	0.05	8/7/2026	5,092,228.20	18,166.67	5,000,000.00	4,999,744.27	0.0080%
94988J6D4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO BANK NA	0.05	8/7/2026	15,275,392.05	54,500.00	15,000,000.00	14,999,225.83	0.0239%
94989AAU9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL LC18 A5	0.03	12/15/2047	2,786,592.42	7,973.38	2,810,000.00	2,694,740.59	0.0044%
94989CAX9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C26 A4	0.03	2/15/2048	633,998.78	1,688.53	640,000.00	671,248.30	0.0010%
94989HAQ3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL NXS1 A5	0.03	5/15/2048	1,079,515.93	2,872.55	1,095,000.00	1,065,375.74	0.0017%
94989HAZ3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL NXS1 XA	0.01	5/15/2048	5,074.01	3,587.74	3,854,163.37	353,374.09	0.0000%
94989JAZ9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C28 A4	0.04	5/15/2048	3,987,962.96	11,935.70	4,046,000.00	3,874,007.21	0.0063%
94989JBA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C28 ASB	0.03	5/15/2048	85,002.71	235.70	85,554.38	88,905.63	0.0001%
94989KAU7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C29 A3	0.03	6/15/2048	1,117,869.69	3,172.59	1,130,376.06	1,139,594.69	0.0018%
94989KAX1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C29 AS	0.04	6/15/2048	4,901,443.50	16,720.83	5,000,000.00	5,117,042.09	0.0077%
94989NBG1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C30 AS	0.04	9/15/2058	9,790,664.00	33,891.67	10,000,000.00	10,243,396.92	0.0153%
94989TAZ7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL LC22 A4	0.04	9/15/2058	3,023,778.50	9,837.44	3,075,000.00	3,057,277.15	0.0047%
94989VAC3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL NXS3 A3	0.03	9/15/2057	725,807.73	2,056.65	735,831.60	742,308.28	0.0011%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
94989WAR8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL C31 A3	0.03	11/15/2048	773,082.90	2,240.72	784,612.46	768,742.51	0.0012%
94989WAS6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL C31 A4	0.04	11/15/2048	1,964,240.00	6,158.33	2,000,000.00	2,089,718.13	0.0031%
94989YAZ6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL C32 A4	0.04	1/15/2059	1,758,929.76	5,340.00	1,800,000.00	1,974,696.86	0.0028%
94989YBG7	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIA C32 A3FL	0.07	1/15/2059	4,048,410.56	13,101.97	4,036,930.50	4,048,410.56	0.0063%
94990FAE1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL C63 A5	0.05	8/15/2057	6,614,336.00	28,314.67	6,400,000.00	6,591,719.31	0.0104%
94990FAE1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL C63 A5	0.05	8/15/2057	1,260,857.80	5,397.48	1,220,000.00	1,256,546.49	0.0020%
94990FAF8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL C63 XA	0.01	8/15/2057	2,852,862.75	37,383.32	36,927,872.00	2,868,889.45	0.0045%
949937AA4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMER SVEN A 144A	0.06	6/10/2037	4,437,786.62	21,539.06	4,300,000.00	4,379,407.71	0.0070%
95000AAU1	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL M P2 A4	0.04	12/15/2048	2,417,453.59	7,811.62	2,461,000.00	2,522,967.55	0.0038%
95000FAS5	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL C35 A3	0.03	7/15/2048	2,987,097.77	6,896.30	3,094,826.19	3,041,027.13	0.0047%
95000HBF8	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL LC24 A4	0.03	10/15/2049	2,232,073.36	5,712.38	2,330,000.00	2,355,978.93	0.0035%
95000JAU2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL LC25 A3	0.03	12/15/2059	1,582,780.08	4,567.28	1,624,403.97	1,529,562.19	0.0025%
95000JAV0	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL LC25 A4	0.04	12/15/2059	2,695,272.78	8,387.17	2,765,000.00	2,956,354.98	0.0042%
95000KBA2	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL NXS6 A3	0.03	11/15/2049	2,891,434.50	6,605.00	3,000,000.00	3,024,807.75	0.0045%
95000LAZ6	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL C33 A4	0.03	3/15/2059	1,083,957.62	3,169.05	1,110,000.00	1,098,725.23	0.0017%
95000TBS4	COMMERCIAL MORTGAGE BACKED SECUF USD FIXED INCOME		WELLS FARGO COMMERCIAL RB1 A5	0.04	3/15/2050	1,895,356.55	6,037.13	1,993,000.00	1,959,269.90	0.0030%
95000U2A0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	5/22/2028	3,668,369.36	37,157.12	3,770,000.00	3,756,694.54	0.0057%
95000U2G7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/30/2030	595,832.95	6,289.82	650,000.00	647,808.63	0.0009%
95000U2G7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/30/2030	3,286,247.90	34,690.75	3,585,000.00	3,644,078.06	0.0052%
95000U2G7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/30/2030	3,689,580.97	38,948.47	4,025,000.00	4,200,848.33	0.0058%
95000U2H5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	10/30/2025	4,973,656.10	40,434.17	5,000,000.00	4,963,796.24	0.0078%
95000U2J1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	2/11/2031	224,316.56	357.22	250,000.00	237,714.33	0.0004%
95000U2J1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	2/11/2031	1,754,155.50	2,793.48	1,955,000.00	1,955,000.00	0.0027%
95000U2J1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	2/11/2031	372,365.49	592.99	415,000.00	358,745.64	0.0006%
95000U2K8	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	2/11/2026	4,931,529.05	6,011.11	5,000,000.00	4,932,126.73	0.0077%
95000U2L6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/4/2031	247,435.34	4,571.29	250,000.00	250,000.00	0.0004%
95000U2M4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/4/2051	119,774.68	2,558.72	125,000.00	145,093.88	0.0002%
95000U2N2	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	4/30/2026	3,136,553.15	23,533.16	3,200,000.00	3,100,960.95	0.0049%
95000U2N2	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	4/30/2026	548,896.80	4,118.30	560,000.00	560,000.00	0.0009%
95000U2Q5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	4/30/2041	535,050.70	7,218.32	700,000.00	557,194.67	0.0008%
95000U2Q5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	4/30/2041	1,200,042.28	16,189.67	1,570,000.00	1,570,000.00	0.0019%
95000U2S1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	6/2/2028	6,655,448.12	41,737.58	7,055,000.00	6,527,934.69	0.0104%
95000U2S1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	6/2/2028	1,518,819.49	9,524.80	1,610,000.00	1,610,000.00	0.0024%
95000U2S1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	6/2/2028	1,768,811.51	11,092.55	1,875,000.00	1,887,666.07	0.0028%
95000U2S1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	6/2/2028	2,481,052.95	15,559.15	2,630,000.00	2,640,382.46	0.0039%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	3,909,524.37	72,374.42	4,345,000.00	3,887,199.93	0.0061%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	3,572,108.58	66,128.07	3,970,000.00	3,603,240.82	0.0056%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	8,277,934.23	153,243.89	9,200,000.00	8,241,832.37	0.0130%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	2,177,456.61	40,309.81	2,420,000.00	2,420,000.00	0.0034%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	422,894.47	7,828.76	470,000.00	470,000.00	0.0007%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	287,928.15	5,330.22	320,000.00	320,174.45	0.0005%
95000U2V4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	3/24/2028	3,524,880.34	55,665.75	3,620,000.00	3,600,435.56	0.0055%
95000U2V4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	3/24/2028	3,213,288.71	50,745.02	3,300,000.00	3,272,609.80	0.0050%
95000U2X0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/25/2026	14,870,459.10	205,170.00	15,000,000.00	15,000,000.00	0.0233%
95000U2X0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/25/2026	634,475.27	8,753.92	640,000.00	640,000.00	0.0010%
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	13,950,004.38	66,686.96	13,870,000.00	13,870,000.00	0.0219%
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	5,301,403.97	25,342.97	5,271,000.00	5,095,623.50	0.0083%
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	6,733,617.83	32,189.56	6,695,000.00	6,695,000.00	0.0106%
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	1,729,921.24	8,269.76	1,720,000.00	1,720,000.00	0.0027%
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	3,994,911.13	19,097.38	3,972,000.00	3,963,781.71	0.0063%
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	13,802,451.44	67,921.39	13,870,000.00	13,878,853.28	0.0216%
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	1,492,694.82	7,345.50	1,500,000.00	1,388,291.76	0.0023%
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	3,055,048.73	15,033.79	3,070,000.00	3,069,839.67	0.0048%
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	1,184,204.56	5,827.43	1,190,000.00	1,189,689.43	0.0019%
95000U3D3	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/24/2034	4,835,135.91	89,694.82	4,718,000.00	4,670,046.86	0.0076%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
95000U3D3	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/24/2034	3,586,896.08	66,539.18	3,500,000.00	3,500,000.00	0.0056%
95000U3D3	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/24/2034	2,090,648.00	38,782.84	2,040,000.00	1,856,392.59	0.0033%
95000U3D3	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/24/2034	3,959,933.27	73,459.26	3,864,000.00	3,864,000.00	0.0062%
95000U3E1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	7/25/2029	5,163,173.95	27,870.00	5,000,000.00	5,000,000.00	0.0081%
95000U3E1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	7/25/2029	2,793,277.11	15,077.67	2,705,000.00	2,716,496.03	0.0044%
95000U3E1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	7/25/2029	3,500,631.94	18,895.86	3,390,000.00	3,390,000.00	0.0055%
95000U3E1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	7/25/2029	413,053.92	2,229.60	400,000.00	400,000.00	0.0006%
95000U3E1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	7/25/2029	1,270,140.79	6,856.02	1,230,000.00	1,230,000.00	0.0020%
95000U3F8	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	7/25/2034	11,352,016.06	61,127.00	11,000,000.00	11,035,605.54	0.0178%
95000U3H4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	10/23/2034	2,753,183.93	57,697.78	2,500,000.00	2,708,464.25	0.0043%
95000U3H4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	10/23/2034	2,676,094.78	56,082.24	2,430,000.00	2,430,000.00	0.0042%
95000U3J0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	1/23/2030	1,714,710.18	9,217.79	1,680,000.00	1,680,000.00	0.0027%
95000U3J0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	1/23/2030	1,643,263.92	8,833.71	1,610,000.00	1,610,000.00	0.0026%
95000U3K7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	1/23/2035	673,866.71	3,790.34	653,000.00	653,000.00	0.0011%
95000U3L5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	4/22/2028	12,320,850.84	245,401.00	12,000,000.00	12,000,000.00	0.0193%
95000U3L5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	4/22/2028	6,226,335.61	123,968.41	6,062,000.00	6,062,000.00	0.0098%
95000XAD9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C39 ASB	0.03	9/15/2050	522,883.23	1,429.39	534,017.99	586,722.74	0.0008%
95000XAD9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C39 ASB	0.03	9/15/2050	746,976.05	2,041.98	762,882.84	782,623.79	0.0012%
95000XAE7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C39 A4	0.03	9/15/2050	2,728,707.14	7,497.88	2,850,000.00	2,864,872.05	0.0043%
95000XAE7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C39 A4	0.03	9/15/2050	2,747,855.96	7,550.49	2,870,000.00	2,750,493.73	0.0043%
95000YAX3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C40 A3	0.03	10/15/2050	4,147,042.94	11,927.38	4,315,000.00	4,117,379.77	0.0065%
95000YAY1	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C40 A4	0.04	10/15/2050	3,091,878.88	9,564.25	3,205,000.00	3,288,882.47	0.0048%
95001ABC9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C41 A3	0.03	11/15/2050	3,259,127.46	9,095.00	3,400,000.00	3,429,544.94	0.0051%
95001ABD7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C41 A4	0.03	11/15/2050	480,113.95	1,446.67	500,000.00	552,385.83	0.0008%
95001ABD7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C41 A4	0.03	11/15/2050	5,761,367.40	17,360.00	6,000,000.00	5,825,196.19	0.0090%
95001FAW5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL RC1 A3	0.03	1/15/2060	1,540,044.07	4,459.98	1,590,954.29	1,653,823.66	0.0024%
95001GAE3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C42 A4	0.04	12/15/2050	1,913,369.24	6,063.85	2,027,479.00	2,080,818.80	0.0030%
95001JAX5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C44 A5	0.04	5/15/2051	1,850,168.89	6,669.00	1,900,000.00	2,115,127.21	0.0029%
95001JAX5	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C44 A5	0.04	5/15/2051	2,015,710.32	7,265.70	2,070,000.00	2,238,550.86	0.0032%
95001LAU6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C43 A4	0.04	3/15/2051	4,860,806.00	16,716.67	5,000,000.00	5,773,510.97	0.0076%
95001LAU6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C43 A4	0.04	3/15/2051	2,916,483.60	10,030.00	3,000,000.00	2,996,469.47	0.0046%
95001MAE0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C38 A4	0.03	7/15/2050	1,540,618.42	4,262.39	1,603,405.87	1,617,167.82	0.0024%
95001MAF7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C38 A5	0.03	7/15/2050	2,380,162.15	7,107.43	2,470,000.00	2,451,935.38	0.0037%
95001NAY4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C45 A4	0.04	6/15/2051	1,958,982.20	6,973.33	2,000,000.00	2,053,780.83	0.0031%
95001RAX7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C48 A5	0.04	1/15/2052	877,732.38	3,201.41	893,000.00	917,322.30	0.0014%
95001RAX7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C48 A5	0.04	1/15/2052	3,287,810.54	11,991.83	3,345,000.00	3,502,362.36	0.0052%
95001RAX7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C48 A5	0.04	1/15/2052	5,160,240.75	18,821.25	5,250,000.00	5,295,802.25	0.0081%
95001VAS9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C51 ASB	0.03	6/15/2052	258,680.75	704.22	267,424.62	288,859.05	0.0004%
95001VAU4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C51 A4	0.03	6/15/2052	3,990,922.51	11,892.01	4,310,000.00	4,828,665.88	0.0063%
95001VAU4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C51 A4	0.03	6/15/2052	4,629,840.50	13,795.83	5,000,000.00	5,433,803.21	0.0073%
95001YAD6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C54 A3	0.03	12/15/2052	1,825,219.80	4,820.00	2,000,000.00	2,079,774.54	0.0029%
95001YAE4	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C54 A4	0.03	12/15/2052	1,844,510.20	5,243.33	2,000,000.00	2,065,972.80	0.0029%
95002QAA8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO MORTGAGE 2 A1 144A	0.03	12/25/2049	2,975,635.54	8,687.28	3,474,911.12	3,089,492.90	0.0047%
95002QAS9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO MORTGAG 2 A17 144A	0.03	12/25/2049	745,372.59	2,169.35	867,740.59	737,084.66	0.0012%
95002UAJ0	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C58 A4	0.02	7/15/2053	1,831,071.10	3,730.73	2,140,000.00	2,150,035.95	0.0029%
95002VAA7	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO MORTGAGE 4 A1 144A	0.03	7/25/2050	2,211,158.98	6,417.66	2,567,063.91	2,154,708.25	0.0035%
95002VAS8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO MORTGAG 4 A17 144A	0.03	7/25/2050	56,270.86	164.81	65,923.57	66,918.80	0.0001%
95002XBC8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C57 A3	0.02	8/15/2053	3,288,683.02	5,902.67	3,800,000.00	3,834,312.90	0.0052%
95002XBD6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C57 A4	0.02	8/15/2053	1,389,726.40	2,824.00	1,600,000.00	1,643,630.78	0.0022%
95002XBD6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C57 A4	0.02	8/15/2053	6,714,984.25	13,645.22	7,731,000.00	7,941,818.65	0.0105%
95003CAJ9	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C59 A5	0.03	4/15/2054	2,211,149.37	5,580.25	2,550,000.00	2,621,234.19	0.0035%
95003DBB3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C60 A2	0.02	8/15/2054	3,118,385.04	5,647.83	3,319,000.00	3,411,633.69	0.0049%
95003DBR8	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C60 ASB	0.02	8/15/2054	1,590,389.15	3,106.25	1,750,000.00	1,798,844.18	0.0025%
95003JAA3	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO MORTGA RR1 A1 144A	0.03	12/25/2050	4,047,641.69	10,156.30	4,875,026.27	4,026,734.03	0.0063%
95003MBS6	COMMERCIAL MORTGAGE BACKED SECUF	USD FIXED INCOME	WELLS FARGO COMMERCIAL C62 A4	0.04	4/15/2055	4,830,127.89	17,000.00	5,100,000.00	4,932,637.40	0.0076%

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
95040QAD6	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.04	4/15/2028	860,254.38	13,968.33	870,000.00	882,721.97	0.0013%
95040QAH7	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.04	3/15/2029	1,374,188.31	26,629.17	1,400,000.00	1,507,655.55	0.0022%
95040QAM6	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.03	6/1/2031	1,277,465.99	10,080.00	1,440,000.00	1,196,629.90	0.0020%
95040QAN4	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.02	1/15/2029	2,205,160.64	6,430.74	2,455,000.00	2,164,560.28	0.0035%
95040QAP9	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.03	1/15/2032	1,305,203.00	5,270.83	1,500,000.00	1,499,074.37	0.0020%
950739AA0	ASSET BACKED	USD FIXED INCOME	WEPKO ENVIRONMENTAL TRUST 1 A	0.02	12/15/2035	2,934,967.46	11,287.27	3,388,212.74	3,388,195.92	0.0046%
95709TAL4	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.03	12/1/2025	654,963.80	5,403.13	665,000.00	679,177.22	0.0010%
958254AE4	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.04	6/1/2025	140,372.69	1,402.25	142,000.00	141,507.00	0.0002%
958254AF1	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.05	7/1/2026	294,479.03	2,294.00	296,000.00	295,590.23	0.0005%
958254AJ3	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.05	3/1/2048	266,638.08	7,817.50	295,000.00	292,811.22	0.0004%
958667AB3	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.04	2/1/2025	642,237.25	2,356.25	650,000.00	644,633.53	0.0010%
958667AC1	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.04	2/1/2030	1,727,746.90	6,091.88	1,805,000.00	1,676,142.85	0.0027%
958667AC1	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.04	2/1/2030	497,744.26	1,755.00	520,000.00	477,270.33	0.0008%
958667AF4	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.06	1/15/2029	917,246.22	7,059.08	870,000.00	868,445.13	0.0014%
958667AG2	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.05	11/15/2034	805,487.33	1,348.88	810,000.00	807,923.67	0.0013%
960386AR1	CORPORATE BONDS	USD FIXED INCOME	WESTINGHOUSE AIR BRAKE TECHNOL	0.06	3/11/2034	833,123.26	21,197.11	800,000.00	800,000.00	0.0013%
961214CX9	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.03	5/13/2026	4,650,162.91	40,783.50	4,770,000.00	4,636,403.04	0.0073%
961214CX9	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.03	5/13/2026	4,673,559.95	40,988.70	4,794,000.00	4,826,160.09	0.0073%
961214DF7	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.04	11/23/2031	320,592.29	3,823.77	325,000.00	325,000.00	0.0005%
961214EF6	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.04	7/24/2034	603,159.01	2,657.00	629,000.00	629,000.00	0.0009%
961214EP4	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.03	11/15/2035	407,074.57	3,715.78	473,000.00	473,000.00	0.0006%
962166BY9	CORPORATE BONDS	USD FIXED INCOME	WEYERHAEUSER CO	0.04	4/15/2030	2,903,740.40	45,469.33	3,009,000.00	2,770,867.33	0.0046%
96328BGB1	ASSET BACKED	USD FIXED INCOME	WHEELS FLEET LEASE F 2A A 144A	0.06	8/18/2038	14,598,975.24	33,824.69	14,499,747.67	14,497,938.61	0.0229%
96328BGB8	ASSET BACKED	USD FIXED INCOME	WHEELS FLEET LEASE 1A A1 144A	0.05	2/18/2039	1,767,477.78	3,469.38	1,750,000.00	1,749,875.63	0.0028%
96337RAA0	CORPORATE BONDS	USD FIXED INCOME	WHISTLER PIPELINE LLC 144A	0.05	9/30/2029	653,376.55	2,515.50	645,000.00	644,656.90	0.0010%
96337RAB8	CORPORATE BONDS	USD FIXED INCOME	WHISTLER PIPELINE LLC 144A	0.06	9/30/2031	824,061.51	3,318.03	806,000.00	805,785.09	0.0013%
969457BB5	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.08	1/15/2031	792,488.03	6,708.33	700,000.00	759,810.91	0.0012%
969457BM1	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.09	3/15/2032	145,732.33	4,841.67	120,000.00	144,214.70	0.0002%
969457BY5	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.03	3/15/2031	4,370,634.50	59,944.44	5,000,000.00	5,034,797.94	0.0069%
969457BZ2	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	8/15/2032	1,752,978.94	3,682.80	1,782,000.00	1,773,031.71	0.0027%
969457BZ2	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	8/15/2032	2,262,542.96	4,753.33	2,300,000.00	2,220,382.96	0.0035%
969457CA6	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	8/15/2052	386,817.35	951.64	404,000.00	403,820.53	0.0006%
969457CJ7	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.06	3/15/2033	1,895,472.32	47,546.32	1,825,000.00	1,823,255.09	0.0030%
969457CJ7	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.06	3/15/2033	997,070.37	25,010.67	960,000.00	948,422.84	0.0016%
969457CJ7	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.06	3/15/2033	1,049,001.12	26,313.31	1,010,000.00	1,009,034.35	0.0016%
969457CJ7	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.06	3/15/2033	976,298.07	24,489.61	940,000.00	939,101.26	0.0015%
969457CK4	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	8/15/2028	800,982.55	1,837.33	780,000.00	779,283.71	0.0013%
96949LAB1	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.04	9/15/2025	302,172.74	5,625.56	305,000.00	304,897.15	0.0005%
96949LAC9	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	9/15/2045	288,318.18	7,290.17	310,000.00	380,881.78	0.0005%
96949LAD7	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.04	6/15/2027	303,594.26	2,454.17	310,000.00	313,745.89	0.0005%
96950FAP9	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	1/15/2045	180,437.08	1,252.22	200,000.00	238,758.05	0.0003%
976656BZ0	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ELECTRIC POWER CO	0.06	12/1/2036	32,672.31	427.50	30,000.00	29,980.62	0.0001%
976656CH9	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ELECTRIC POWER CO	0.03	6/1/2025	2,178,394.46	17,127.50	2,210,000.00	2,209,840.24	0.0034%
976826BL0	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN POWER AND LIGHT CO	0.03	10/15/2027	931,627.63	11,176.56	970,000.00	969,042.07	0.0015%
976826BL0	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN POWER AND LIGHT CO	0.03	10/15/2027	1,162,133.44	13,941.89	1,210,000.00	1,208,805.07	0.0018%
976826BQ9	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN POWER AND LIGHT CO	0.04	9/1/2032	1,131,238.28	23,700.00	1,200,000.00	1,188,307.74	0.0018%
976826BS5	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN POWER AND LIGHT CO	0.05	3/30/2034	1,356,011.85	34,162.60	1,315,000.00	1,312,598.32	0.0021%
97705MXE0	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.03	5/1/2031	1,301,124.75	12,084.00	1,425,000.00	1,425,000.00	0.0020%
97705MXF7	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.03	5/1/2032	1,522,009.95	14,681.97	1,685,000.00	1,685,000.00	0.0024%
97705MYW9	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.05	5/1/2034	895,128.35	14,977.12	835,000.00	835,000.00	0.0014%
97705MYX7	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.06	5/1/2035	1,077,080.00	18,436.67	1,000,000.00	1,000,000.00	0.0017%
977100AC0	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST GEN FUND ANNUAL A	0.06	5/1/2026	1,256,318.40	23,560.00	1,240,000.00	1,280,930.66	0.0020%
981464HR4	ASSET BACKED	USD FIXED INCOME	WORLD FINANCIAL NETWORK CR A A	0.05	2/15/2031	5,328,002.27	12,678.24	5,215,000.00	5,214,197.71	0.0084%
98163KAC6	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL D A3	0.01	10/15/2026	1,403,190.47	513.55	1,426,535.58	1,426,451.38	0.0022%
98163QAD1	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL B A3	0.03	7/15/2027	386,290.18	564.29	390,663.90	390,636.23	0.0006%

August 2024 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
98164DAD9	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL D A3	0.06	2/15/2029	712,139.06	1,791.04	696,000.00	695,900.62	0.0011%
98164EAC9	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL A A3	0.00	1/15/2026	166,259.56	22.25	166,889.06	166,885.88	0.0003%
98164JAD6	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL A A3	0.05	5/15/2028	1,123,861.86	2,412.85	1,124,000.00	1,123,860.86	0.0018%
98164RAD8	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL A A3	0.05	3/15/2029	4,037,119.60	8,640.00	4,000,000.00	3,980,877.46	0.0063%
983024AN0	CORPORATE BONDS	USD FIXED INCOME	WYETH LLC	0.06	4/1/2037	349,755.83	7,933.33	320,000.00	318,962.90	0.0005%
98388MAB3	CORPORATE BONDS	USD FIXED INCOME	XCEL ENERGY INC	0.02	3/15/2027	438,403.15	3,792.64	470,000.00	469,495.86	0.0007%
98389BAN0	CORPORATE BONDS	USD FIXED INCOME	XCEL ENERGY INC	0.05	9/15/2041	45,045.00	1,106.67	50,000.00	50,000.00	0.0001%
983919AK7	CORPORATE BONDS	USD FIXED INCOME	XILINX INC	0.02	6/1/2030	897,437.66	5,937.50	1,000,000.00	999,840.35	0.0014%
98420EAB1	CORPORATE BONDS	NON-USD FIXED INCOME	XL GROUP LTD	0.05	12/15/2043	730,204.18	8,312.50	750,000.00	1,010,371.97	0.0011%
98978VAL7	CORPORATE BONDS	USD FIXED INCOME	ZOETIS INC	0.03	9/12/2027	2,880,193.17	42,250.00	3,000,000.00	2,876,698.65	0.0045%
98978VAP8	CORPORATE BONDS	USD FIXED INCOME	ZOETIS INC	0.04	8/20/2048	44,394.16	67.99	50,000.00	55,193.43	0.0001%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	24,672,710.68	86,373.43	24,672,710.68	24,672,710.68	0.0387%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	5,101,869.45	18,596.32	5,101,869.45	5,101,869.45	0.0080%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	6,557,625.53	58,555.00	6,557,625.53	6,557,625.53	0.0103%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	1,027,623.24	3,463.35	1,027,623.24	1,027,623.24	0.0016%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	14,107,346.93	60,399.63	14,107,346.93	14,107,346.93	0.0221%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	76,397,007.14	357,752.40	76,397,007.14	76,397,007.14	0.1197%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	16,763,826.13	24,232.06	16,763,826.13	16,763,826.13	0.0263%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	29,097,126.81	110,000.39	29,097,126.81	29,097,126.81	0.0456%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	210,261.16	947.21	210,261.16	210,261.16	0.0003%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	5,399,820.20	77,196.83	5,399,820.20	5,399,820.20	0.0085%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	59,312,166.20	229,895.12	59,312,166.20	59,312,166.20	0.0930%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	21,976,321.58	71,431.11	21,976,321.58	21,976,321.58	0.0344%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	31,910,871.33	100,594.12	31,910,871.33	31,910,871.33	0.0500%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	6,551,410.61	17,522.92	6,551,410.61	6,551,410.61	0.0103%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	103,921,679.63	83,213.94	103,921,679.63	103,921,679.63	0.1629%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	42,354.31	190.80	42,354.31	42,354.31	0.0001%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	27,055,476.09	76,789.10	27,055,476.09	27,055,476.09	0.0424%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	18,740,235.09	40,819.74	18,740,235.09	18,740,235.09	0.0294%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	17,925,559.35	57,979.23	17,925,559.35	17,925,559.35	0.0281%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.06	12/31/2049	14,487,354.60	82,790.37	14,487,354.60	14,487,354.60	0.0227%
99VA3FG2	CERTIFICATE OF DEPOSIT	CASH AND CASH EQUIVALENTS	TIME DEPOSITS	0.00	12/31/2049	562,000,000.00	-	562,000,000.00	562,000,000.00	0.8809%
99VVCVPW2	ASSET BACKED	USD EQUITY	DFS_PTA_ABS.	0.00	9/1/2024	380,575,545.00	-	35,000,000.00	350,000,000.00	0.5965%
99VVCVPW2	ASSET BACKED	USD EQUITY	DFS_PTA_ABS.	0.00	9/1/2024	380,575,545.00	-	35,000,000.00	350,000,000.00	0.5965%
99VVCX260	ASSET BACKED	USD EQUITY	DFS_GALLIARD_ABS	0.00	9/1/2024	377,917,747.93	-	35,011,559.38	350,000,000.00	0.5924%
99VVCX260	ASSET BACKED	USD EQUITY	DFS_GALLIARD_ABS	0.00	9/1/2024	377,917,747.93	-	35,011,559.38	350,000,000.00	0.5924%
99VVCZCH0	ASSET BACKED	USD EQUITY	DFS_STERLING_ABS	0.00	9/1/2024	241,460,200.47	-	22,445,735.39	225,000,000.00	0.3785%
99VVCZCH0	ASSET BACKED	USD EQUITY	DFS_STERLING_ABS	0.00	9/1/2024	295,118,022.82	-	27,433,676.59	275,000,000.00	0.4626%
99ZB44NB9	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK NOVA SCOTIA TRI REPO	0.05	9/3/2024	300,000,000.00	755,083.33	300,000,000.00	300,000,000.00	0.4702%
99ZB5BRC6	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK OF MONTREAL TRI REPO	0.05	9/9/2024	335,000,000.00	247,993.06	335,000,000.00	335,000,000.00	0.5251%
99ZB5E2Q6	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK NOVA SCOTIA TRI REPO	0.05	9/5/2024	150,000,000.00	44,166.67	150,000,000.00	150,000,000.00	0.2351%
NAB8HXW82	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	10/30/2042	121,320.00	1,827.60	150,000.00	149,399.96	0.0002%
NABJ0WYL7	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONA	0.06	1/21/2045	65,395.24	431.67	70,000.00	81,597.00	0.0001%
						63,799,728,691.26				