

Allspring Collective Investment Trust

December 31, 2022

(Formerly Wells Fargo Synthetic Stable Value Fund)

Financial Statements

December 31, 2022

(With Independent Auditors' Report Thereon)

Table of Contents

	Page
Independent Auditors' Report	1
Statement of Assets and Liabilities	3
Statement of Operations	4
Statement of Cash Flows	5
Statement of Changes in Net Assets	6
Schedule of Investments in Contracts and Other Securities	7
Notes to Financial Statements	23



KPMG LLP 4200 Wells Fargo Center 90 South Seventh Street Minneapolis, MN 55402

Independent Auditors' Report

To the Participants and SEI Trust Company as Trustee of Allspring Collective Investment Trust:

Opinion

We have audited the accompanying financial statements of Galliard Managed Income Fund Core (the Fund), which comprise the statement of assets and liabilities, including the schedule of investments in contracts and other securities, as of December 31, 2022, and the related statements of operations, cash flows, and changes in net assets for the year then ended, and the related notes to the financial statements.

In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2022, and the results of its operations, its cash flows, and changes in its net assets for the year then ended in accordance with U.S. generally accepted accounting principles.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Fund and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with U.S. generally accepted accounting principles, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on thefinancial statements.

In performing an audit in accordance with GAAS, we:

Exercise professional judgment and maintain professional skepticism throughout the audit.



- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud
 or error, and design and perform audit procedures responsive to those risks. Such procedures include
 examining, on a test basis, evidence regarding the amounts and disclosures in the financial
 statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that
 are appropriate in the circumstances, but not for the purpose of expressing an opinion on the
 effectiveness of the Fund's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that
 raise substantial doubt about the Fund's ability to continue as a going concern for a reasonable period
 of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

KPMG LLP

Minneapolis, Minnesota April 6, 2023

Statement of Assets and Liabilities

December 31, 2022

Assets:		
Security-backed contracts, at fair value, as detailed in the accompanying	\$	2,663,750,586
schedule (note 2)		
Investments, at fair value, as detailed in the accompanying schedule (note 2)		137,073,598
Total assets	_	2,800,824,184
Liabilities:		
Payable for investment securities purchased		951,328
Operating fees payable		44,717
Trustee fee payable		39,001
Wrapper contract fees payable		995,226
Total liabilities	_	2,030,272
Net assets reflecting investments at fair value	_	2,798,793,912
Adjustment from fair value to contract value for fully benefit-responsive		
security-backed contracts		196,101,951
Net assets, 113,566,130 units outstanding, \$26.371 unit value	\$	2,994,895,863

See accompanying notes to financial statements.

Statement of Operations

Year Ended December 31, 2022

Investment income:

Interest income	\$_	61,795,265
Expenses:		
Operating fees		110,533
Trustee fee		389,808
Wrapper contract fees	_	3,893,200
Total expenses	_	4,393,541
Net investment income	_	57,401,724
Net increase in net assets resulting from operations	\$	57,401,724

See accompanying notes to financial statements.

Statement of Cash Flows Year Ended December 31, 2022

Cash flows from operating activities:	
Net increase in net assets resulting from operations	\$ 57,401,724
Adjustments to net change in net assets resulting from operations to net cash	
provided by operating activities:	
Changes in assets and liabilities:	
Decrease in payable for investment securities purchased	9,904,388
Decrease in receivable for investment securities purchased	945,353
Increase in operating fees payable	12,441
Decrease in trustee fee payable	(41,899)
Decrease in wrapper contract fees payable	(44,120)
Purchases of investment contracts	(8,500,000)
Proceeds from sales of security-backed contracts	41,716,253
Purchases of short-term investment fund	(384,588,497)
Proceeds from sales of short-term investment fund	373,187,791
Increase in accrual of interest for investment contracts	(478,303)
Increase in accrual of interest on short-term investment fund	(366,572)
Increase in accrual of interest for security-backed contracts	 (51,081,385)
Cash provided by operating activities	38,067,174
Cash flows from financing activities:	
Proceeds from issuance of units	332,563,886
Payments for withdrawal of units	 (370,631,060)
Cash used in financing activities	(38,067,174)
Change in cash	
Cash, beginning of year	

See accompanying notes to financial statements.

Cash, end of year

Statement of Changes in Net Assets Year Ended December 31, 2022

Increase/(decrease) in net assets from operations:

Net investment income	\$	57,401,724
Net increase in net assets resulting from operations		57,401,724
Participant unit transactions:	_	
Proceeds from issuance of 12,767,388 units		332,563,886
Payments for withdrawal of 14,194,167 units	_	(370,631,060)
Net change in net assets derived from participant unit transactions		(38,067,174)
Total change in net assets	·	19,334,550
Net assets:		
Beginning of year (114,992,910 units)	_	2,975,561,313
End of year (113,566,130 units)	\$	2,994,895,863

See accompanying notes to financial statements.

	Moody's/ S&P rating (c)		Investment at fair	Wrapper contract at	Adjustment to contract	Contract
Name of issuer (Percentages represent the fair value	(Unaudited)	Cost	value (a)	fair value (a)	value	value (a)
of the investment category to net assets) Security-backed contracts – (88.94%) (b):						
American General Life Ins. Co., 2.400% (d)	A2/A+			_	1,794,012	26,242,838
Massachusetts Mutual Life Ins. Co., 2.400% (d) Metropolitan Life Ins. Co., 2.600% (d)	Aa3/AA- Aa3/AA+			_	1,829,443 855,390	26,324,520 13,189,457
Pacific Life Ins. Co., 2.210% (d)	Aa3/AA-			_	1,900,882	25,973,201
Prudential Ins. Co. of America, 2.490% (d) State Street Bank and Trust Co., 2.560% (d)	Aa3/AA- Aa2/AA-			_	2,095,856 1,200,661	31,792,055 18,742,584
Transamerica Life Ins. Co., 2.340% (d)	Al/A+		100 100 005	_	2,552,773	36,425,057
Galliard SA Intermediate Core Fund C, 5,970,228 units (g) Total		\$ 163,953,200 163,953,200	166,460,695 166,460,695		12,229,016	178,689,711
American General Life Ins. Co., 2.400% (d)	A2/A+				1,809,585	26,470,648
Massachusetts Mutual Life Ins. Co., 2.400% (d)	Aa3/AA-			=	1,844,090	26,535,281
Metropolitan Life Ins. Co., 2.600% (d) Pacific Life Ins. Co., 2.210% (d)	Aa3/AA+ Aa3/AA-			_	862,624 1,917,264	13,301,008 26,197,047
Prudential Ins. Co. of America, 2.490% (d)	Aa3/AA-			=	2,113,363	32,057,627
State Street Bank and Trust Co., 2.560% (d) Transamerica Life Ins. Co., 2.340% (d)	Aa2/AA- A1/A+			_	1,210,946 2,574,593	18,903,142 36,736,405
Galliard SA Intermediate Core Fund E, 6,559,318 units (g)	AllAT	165,333,514	167,868,691			
Total		165,333,514	167,868,691		12,332,467	180,201,157
American General Life Ins. Co., 2.400% (d)	A2/A+			_	660,023	9,654,834
Massachusetts Mutual Life Ins. Co., 2.400% (d) Metropolitan Life Ins. Co., 2.600% (d)	Aa3/AA+			_	683,162 318,263	9,830,258 4,907,365
Pacific Life Ins. Co., 2.210% (d)	Aa3/AA-			_	709,198	9,690,320
Prudential Ins. Co. of America, 2.490% (d) State Street Bank and Trust Co., 2.560% (d)	Aa3/AA- Aa2/AA-			_	777,791 445,495	11,798,325 6,954,274
Transamerica Life Ins. Co., 2.340% (d)	Al/A+			_	944,211	13,472,781
Galliard SA Intermediate Core Fund J, 4,068,983 units (g) Total		60,286,868	61,770,013 61,770,013		4,538,143	66,308,156
American General Life Ins. Co., 2.400% (d) Massachusetts Mutual Life Ins. Co., 2.400% (d)	A2/A+ Aa3/AA-			_	1,676,787 1,664,278	24,528,078 23,947,901
Metropolitan Life Ins. Co., 2.600% (d)	Aa3/AA+			_	798,548	12,313,003
Pacific Life Ins. Co., 2.210% (d) Prudential Ins. Co. of America, 2.490% (d)	Aa3/AA- Aa3/AA-			_	1,728,097 1,959,284	23,612,313 29,720,400
State Street Bank and Trust Co., 2.560% (d)	Aa2/AA-			_	1,120,638	17,493,412
Transamerica Life Ins. Co., 2.340% (d) Galliard Intermediate Core Fund N, 12,385,565 units (g)	Al/A+	151,813,583	154,321,660	_	2,385,607	34,039,793
Total		151,813,583	154,321,660		11,333,240	165,654,900
American General Life Ins. Co., 2.400% (d)	A2/A+			_	1,783,051	26.082.507
Massachusetts Mutual Life Ins. Co., 2.400% (d)	Aa3/AA-			_	1,818,318	26,164,434
Metropolitan Life Ins. Co., 2.600% (d) Pacific Life Ins. Co., 2.210% (d)	Aa3/AA+ Aa3/AA-			_	850,120 1,888,893	13,108,201 25,809,392
Prudential Ins. Co. of America, 2.490% (d)	Aa3/AA-			_	2,082,619	31,591,270
State Street Bank and Trust Co., 2.560% (d) Transamerica Life Ins. Co., 2.340% (d)	Aa2/AA- A1/A+			_	1,193,346 2,536,983	18,628,401 36,199,745
Galliard Intermediate Core Fund Q, 14,790,832 units (g)	111111	162,652,384	165,430,620			
Total		162,652,384	165,430,620		12,153,330	177,583,950
Metropolitan Life Ins. Co., 2.120% (d)	Aa3/AA-	139,556,265	138,946,354	_	16,870,569	259,840,730
Separate Account # 683 (i) Separate Account # 769 (i)		108,167,389	104,023,808			
Total		247,723,654	242,970,162		16,870,569	259,840,730
American General Life Ins. Co., 2.400% (d)	A2/A+			_	11,056,967	161,741,553
Massachusetts Mutual Life Ins. Co., 2.400% (d) Metropolitan Life Ins. Co., 2.600% (d)	Aa3/AA- Aa3/AA+			_	11,060,552 5,276,674	159,154,275 81,362,288
Pacific Life Ins. Co., 2.210% (d)	Aa3/AA-			_	11,479,612	156,854,704
Prudential Ins. Co. of America, 2.490% (d) State Street Bank and Trust Co., 2.560% (d)	Aa3/AA- Aa2/AA-			_	12,920,353 7,417,543	195,988,934 115,789,517
Transamerica Life Ins. Co., 2.340% (d)	Al/A+			=	15,734,231	224,508,904
7-Eleven Inc, 0.625%, \$310,000 par, due 2/10/2023 (f) 7-Eleven Inc, 0.800%, \$820,000 par, due 2/10/2024 (f)		309,986 819,747	308,411 780,224			
AbbVie Inc, 3.600%, \$310,000 par, due 5/14/2025		316,660	300,676			
Access Group Inc 2013-1, 4.516%, \$765,655 par, due 2/25/2036 (e)(f) Albemarle Corp, 4.650%, \$960,000 par, due 6/1/2027		757,979 958,374	749,050 937,838			
Alexandria Real Estate Equities Inc, 4.300%, \$310,000 par, due 1/15/2026		296,988	302,268			
Ally Auto Receivables Trust 2019-3, 1.930%, \$44,556 par, due 5/15/2024 Ally Auto Receivables Trust 2022-2, 4.760%, \$2,290,000 par, due 5/17/2027		44,556 2,289,971	44,502 2,285,083			
Ally Auto Receivables Trust 2022-2, 4,700%, \$2,290,000 par, due 3/17/2027 Ally Auto Receivables Trust 2022-3, 5.070%, \$1,800,000 par, due 4/15/2027		1,799,890	1,808,496			
Ameren Illinois Co, 3.250%, \$1,000,000 par, due 3/1/2025		1,048,746	967,013			
American Express Co, 3.950%, \$2,060,000 par, due 8/1/2025 AmeriCredit Automobile Receivables Trust 2021-3, 0.760%, \$1,285,000 par, due 8/18/2026		2,058,205 1,284,882	2,019,663 1,226,385			
AmeriCredit Automobile Receivables Trust 2022-2, 4.380%, \$2,445,000 par, due 4/18/2028		2,444,552	2,399,790			
AmEx Credit Acet Mstr Tr, 3.750%, \$3,250,000 par, due 8/15/2027 Amphenol Corp, 2.050%, \$960,000 par, due 3/1/2025		3,249,947 959,275	3,179,693 903,038			
Anglo American Capital PLC, 3.625%, \$945,000 par, due 9/11/2024 (f)		964,129	914,705			
Astrazeneca Finance LLC, 0.700%, \$1,060,000 par, due 5/28/2024 AT&T Inc, 0.900%, \$1,360,000 par, due 3/25/2024		1,059,955 1,359,467	999,431 1,291,888			
AT&T Inc, 1.650%, \$1,080,000 par, due 2/1/2028		1,079,058	913,721			
AT&T Inc, 2.300%, \$430,000 par, due 6/1/2027 AT&T Inc, 5.915%, \$1,280,000 par, due 6/12/2024 (e)		429,588 1,281,718	383,189 1,289,147			
Attest inc, 3.513%, \$1,260,000 par, due 0/12/2024 (e) Atmos Energy Corp, 0.625%, \$1,475,000 par, due 3/9/2023		1,474,435	1,464,150			
AVERA HEALTH, 2.314%, \$730,000 par, due 7/1/2023		730,000	721,306			
AVERA HEALTH, 2.384%, \$1,250,000 par, due 7/1/2024 BA Credit Card Trust, 0.340%, \$2,020,000 par, due 5/15/2026		1,250,000 2,019,712	1,205,625 1,932,708			
BA Credit Card Trust, 5.000%, \$1,825,000 par, due 4/17/2028		1,824,714	1,844,267			
BAE Systems Holdings Inc, 3.850%, \$1,000,000 par, due 12/15/2025 (f) BAKER HUGHES LLC/CO-OBL, 1.231%, \$1,430,000 par, due 12/15/2023		1,064,551 1,430,000	965,012 1,381,071			
Bank of America Corp, 0.810%, \$1,630,000 par, due 10/24/2024 (e)		1,630,000	1,564,453			
Bank of America Corp, 0.976%, \$1,550,000 par, due 4/22/2025 (e) Bank of America Corp, 0.981%, \$1,100,000 par, due 9/25/2025 (e)		1,550,000 1,099,524	1,453,723 1,012,765			
Bank of America Corp, 1.530%, \$2,930,000 par, due 12/6/2025 (e)		2,930,000	2,704,050			
Bank of America Corp, 3.384%, \$540,000 par, due 4/2/2026 (e) Bank of America Corp, 3.458%, \$1,580,000 par, due 3/15/2025 (e)		540,000 1,629,188	516,126 1,539,625			
Bank of America Corp, 4.376%, \$470,000 par, due 4/27/2028 (e)		470,000	450,119			
Bank of America Corp, 4.827%, \$1,090,000 par, due 7/22/2026 (e) Bank of America Corp, 5.285%, \$920,000 par, due 7/23/2024 (e)		1,090,000 920,000	1,077,045 920,100			
Bank of Montreal, 0.625%, \$1,560,000 par, due 7/9/2024		1,558,772	1,458,485			
Bank of Montreal, 1.250%, \$520,000 par, due 9/15/2026		519,344 539,805	454,956 503,523			
Bank of Montreal, 1.500%, \$540,000 par, due 1/10/2025 Bank of Montreal, 3.700%, \$990,000 par, due 6/7/2025		989,814	961,404			
Bank of Montreal, 4.250%, \$920,000 par, due 9/14/2024		919,505	908,156			
Bank of New York Mellon Corp/The, 4.414%, \$2,200,000 par, due 7/24/2026 (e) Bank of New York Mellon/The, 5.224%, \$840,000 par, due 11/21/2025 (e)		2,200,000 840,000	2,168,232 842,284			
Bank of Nova Scotia/The, 0.400%, \$370,000 par, due 9/15/2023		369,888	358,166			
Bank of Nova Scotia/The, 1.300%, \$1,580,000 par, due 9/15/2026 Bank of Nova Scotia/The, 1.450%, \$30,000 par, due 1/10/2025		1,579,941 29,986	1,381,917 27,919			
Bank of Nova Scotia/The, 2.951%, \$580,000 par, due 3/11/2027		580,000	534,868			
Bank of Nova Scotia/The, 3.450%, \$730,000 par, due 4/11/2025 Baxter International Inc, 1.322%, \$2,840,000 par, due 11/29/2024		729,366 2,840,000	703,040 2,644,702			
		_,,,,,,,	_,,,,,			

Sched	dule of Investments in Contracts and Oth December 31, 2022	ner Securities				
	Moody's/					
	S&P rating (c)		Investment at fair	Wrapper contract at	Adjustment to contract	Contract
Name of issuer BayCare Health System Inc, 2.695%, \$1,125,000 par, due 11/15/2023	(Unaudited)	1,125,000	value (a) 1.095,173	fair value (a)	value	value (a)
Bayer US Finance II LLC, 5.779%, \$1,250,000 par, due 12/15/2023 (e)(f)	S	1,250,000	1,247,180			
Bayer US Finance LLC, 3.375%, \$880,000 par, due 10/8/2024 (f) Bell Telephone Co of Canada or Bell Canada/The, 0.750%, \$1,410,000 par, due 3/17/2024		915,363 1,409,732	850,754 1,336,879			
BIRMINGHAM WATER WORKS, 2.161%, \$705,000 par, due 1/1/2023		705,000	705,000			
Bismarck Public School District No 1, 0.850%, \$800,000 par, due 5/1/2023 Bismarck Public School District No 1, 1.050%, \$750,000 par, due 5/1/2024		800,000 750,000	790,192 715,365			
Black Hills Corp, 1.037%, \$1,670,000 par, due 8/23/2024		1,641,484	1,558,127			
Black Hills Corp, 3.950%, \$2,350,000 par, due 1/15/2026 BMW US Capital LLC, 3.450%, \$460,000 par, due 4/1/2027 (f)		2,499,372 459,585	2,255,413 434,806			
BMW Vehicle Lease Trust 2022-1, 1.100%, \$4,250,000 par, due 3/25/2025		4,249,553	4,111,620			
BNP Paribas SA, 2.219%, \$450,000 par, due 6/9/2026 (e)(f) BNP Paribas SA, 2.819%, \$1,025,000 par, due 11/19/2025 (e)(f)		450,000 1,047,203	413,490 971,448			
SNP Paribas SA, 2.819%, \$1,025,000 par, due 11/19/2025 (e)(f)		1,433,459	1,406,192			
BOCA Commercial Mortgage Trust 2022-BOCA, 6.105%, \$940,000 par, due 5/15/2039 (e)(f)		936,275	921,035			
Boeing Co/The, 2.196%, \$170,000 par, due 2/4/2026 Boeing Co/The, 4.875%, \$2,130,000 par, due 5/1/2025		166,264 2,146,536	154,623 2,110,398			
Boston Properties LP, 3.200%, \$1,130,000 par, due 1/15/2025		1,175,490	1,081,520			
BPCE SA, 1.625%, \$1,400,000 par, due 1/14/2025 (f) BPCE SA, 4.750%, \$510,000 par, due 7/19/2027 (f)		1,397,070 508,823	1,303,833 496,655			
3PR Trust 2022-OANA, 6.234%, \$3,140,000 par, due 4/15/2037 (e)(f)		3,132,495	3,064,631			
Bristol-Myers Squibb Co, 0.537%, \$1,870,000 par, due 11/13/2023 BX Commercial Mortgage Trust 2021-VOLT, 5.018%, \$980,000 par, due 9/15/2036 (e)(f)		1,870,000 933,523	1,801,466 944,006			
3X Commercial Mortgage Trust 2022-PSB, 6.787%, \$3,247,429 par, due 8/15/2039 (e)(f)		3,226,242	3,241,038			
3X Commercial Mortgage Trust BX 2022-CSMO A, 6.450%, \$2,100,000 par, due 6/15/2027 (e)(f)		2,092,490	2,084,216			
BX Trust 2022-GPA, 6.501%, \$2,755,000 par, due 10/15/2039 (e)(f) BX Trust 2022-IND, 5.817%, \$3,398,255 par, due 4/15/2037 (e)(f)		2,744,669 3,391,959	2,737,748 3,325,886			
Canadian Natural Resources Ltd, 3.800%, \$1,160,000 par, due 4/15/2024		1,180,295	1,137,136			
Canadian Pacific Railway Co, 1.350%, \$1,680,000 par, due 12/2/2024 Capital One Financial Corp, 1.343%, \$1,940,000 par, due 12/6/2024 (e)		1,678,572 1,940,000	1,567,119 1,857,728			
Capital One Financial Corp. 2.636%, \$770,000 par, due 3/3/2026 (e)		770,000	721,727			
Capital One Financial Corp, 4.250%, \$500,000 par, due 4/30/2025		529,184	490,628			
Capital One Financial Corp, 4.927%, \$620,000 par, due 5/10/2028 (e) Capital One Prime Auto Receivables Trust 2019-2, 1.920%, \$142,986 par, due 5/15/2024		620,000 142,983	600,415 142,717			
Capital One Prime Auto Receivables Trust 2021-1, 0.770%, \$2,510,000 par, due 9/15/2026		2,509,964	2,361,679			
Capital One Prime Auto Receivables Trust 2022-2, 3.660%, \$2,955,000 par, due 5/17/2027 Cargill Inc, 3.500%, \$1,190,000 par, due 4/22/2025 (f)		2,954,806 1,187,419	2,888,332 1,151,573			
Cargill Inc, 3.625%, \$250,000 par, due 4/22/2027 (f)		248,847	239,217			
Cargill Inc, 4.875%, \$990,000 par, due 10/10/2025 (f) Carmax Auto Owner Trust 2019-4, 2.020%, \$857,483 par, due 11/15/2024		989,190 857,471	986,717 849,696			
Carmax Auto Owner Trust 2019-4, 2.020%, \$857,485 par, due 11/15/2024 Carmax Auto Owner Trust 2022-1, 1.470%, \$3,080,000 par, due 12/15/2026		3,079,594	2,922,122			
Carmax Auto Owner Trust 2022-3, 3.970%, \$1,990,000 par, due 4/15/2027		1,989,954	1,951,951			
Carrier Global Corp, 2.242%, \$1,211,000 par, due 2/15/2025 CenterPoint Energy Resources Corp, 0.700%, \$1,125,000 par, due 3/2/2023		1,216,543 1,124,560	1,141,675 1,116,885			
CFCRE Commercial Mortgage Trust 2016-C3, 3.597%, \$667,068 par, due 1/10/2048		628,079	631,824			
Chase Auto Owner Trust 2022-A, 3.980%, \$3,410,000 par, due 6/25/2027 (f) Chesapeake Funding II LLC, 0.470%, \$1,962,708 par, due 4/15/2033 (f)		3,409,661 1,962,504	3,344,528 1,931,719			
Chesapeake Funding II LLC, 0.870%, \$1,357,890 par, due 4/15/2032 (f)		1,357,840	1,338,991			
Citigroup Commercial Mortgage Trust 2013-GC11, 3.093%, \$901,473 par, due 4/10/2046		896,387	898,445			
Citigroup Commercial Mortgage Trust 2014-GC21, 3.855%, \$1,510,000 par, due 5/10/2047 Citigroup Commercial Mortgage Trust 2015-GC27, 3.137%, \$1,075,000 par, due 2/10/2048		1,517,247 1,086,396	1,470,065 1,022,279			
Citigroup Commercial Mortgage Trust 2015-GC29, 2.935%, \$2,525,148 par, due 4/10/2048		2,543,274	2,388,143			
Citigroup Commercial Mortgage Trust 2015-GC31, 3.762%, \$1,525,000 par, due 6/10/2048 Citigroup Inc, 0.776%, \$1,090,000 par, due 10/30/2024 (e)		1,528,666 1,090,000	1,457,615 1,044,628			
Citigroup Inc, 0.981%, \$1,150,000 par, due 5/1/2025 (e)		1,150,000	1,076,403			
Citigroup Inc, 1.281%, \$600,000 par, due 11/3/2025 (e)		600,000 1,870,000	553,136 1,734,225			
Citigroup Inc, 2.014%, \$1,870,000 par, due 1/25/2026 (e) Citigroup Inc, 3.070%, \$360,000 par, due 2/24/2028 (e)		360,000	325,010			
Citigroup Inc, 3.106%, \$360,000 par, due 4/8/2026 (e)		364,540	340,423			
Eitigroup Inc, 3.352%, \$1,000,000 par, due 4/24/2025 (e) Eitigroup Inc, 4.140%, \$310,000 par, due 5/24/2025 (e)		1,031,455 310,000	968,896 303,966			
Citigroup Inc, 4.658%, \$590,000 par, due 5/24/2028 (e)		590,000	571,663			
Citigroup Inc, 5.610%, \$520,000 par, due 9/29/2026 (e) Citigroup Inc, 5.784%, \$300,000 par, due 6/1/2024 (e)		520,000 300,000	521,433 300,329			
Citizens Bank NA/Providence RI, 4.119%, \$1,400,000 par, due 5/23/2025 (e)		1,400,000	1,370,435			
City of Tampa FL Water & Wastewater System Revenue, 0.827%, \$1,250,000 par, due 10/1/2025		1,116,552 2,559,772	1,129,775 2,385,846			
"NH Equipment Trust 2021-C, 0.810%, \$2,560,000 par, due 12/15/2026 "NH Equipment Trust 2022-B, 3.890%, \$2,810,000 par, due 8/16/2027		2,559,772	2,385,846 2,716,975			
NH Industrial Capital LLC, 3.950%, \$730,000 par, due 5/23/2025		726,872	708,664			
CNH Industrial Capital LLC, 5.450%, \$380,000 par, due 10/14/2025 Coast Community College District, 1.981%, \$885,000 par, due 8/1/2024		377,757 885,000	381,166 850,963			
Comcast Corp, 3.950%, \$955,000 par, due 10/15/2025		996,551	936,076			
COMM 2012-CCRE4 Mortgage Trust, 2.853%, \$183,203 par, due 10/15/2045 Comm 2013-CCRE13 Mortgage Trust, 3.706%, \$104,802 par, due 11/10/2046		180,669 105,509	182,185 103,739			
COMM 2013-CCRE15 Wortgage Trust, 3.101%, \$275,724 par, due 11/10/2046		284,595	274,839			
COMM 2014-CCRE19 Mortgage Trust, 3.499%, \$564,079 par, due 8/10/2047		570,811	552,387			
COMM 2015-CCRE22 Mortgage Trust, 3.048%, \$3,015,000 par, due 3/10/2048 COMM 2015-CCRE25 Mortgage Trust, 3.759%, \$2,965,000 par, due 8/10/2048		3,055,261 2,985,052	2,860,264 2,834,424			
COMM 2015-DC1 Mortgage Trust, 3.078%, \$1,025,000 par, due 2/10/2048		979,444	985,625			
COMM 2016-COR1 Mortgage Trust, 2.826%, \$2,345,182 par, due 10/10/2049 COMM 2016-CR28 Mortgage Trust, 3.762%, \$1,350,000 par, due 2/10/2049		2,234,871 1,371,437	2,167,698 1,283,745			
Commonwealth of Massachusetts, 1.136%, \$2,000,000 par, due 11/1/2027		1,694,494	1,675,100			
Commonwealth of Massachusetts, 4.110%, \$2,930,000 par, due 7/15/2031 Connecticut Light and Power Co/The, 0.750%, \$910,000 par, due 12/1/2025		2,931,195 909,791	2,828,827 814,888			
ConocoPhillips Co, 2.125%, \$370,000 par, due 3/8/2024		369,932	357,612			
ConocoPhillips Co, 2.400%, \$1,280,000 par, due 3/7/2025		1,278,891	1,216,668			
Cooperatieve Rabobank UA, 2.625%, \$1,790,000 par, due 7/22/2024 (f) Cooperatieve Rabobank UA, 3.649%, \$1,290,000 par, due 4/6/2028 (e)(f)		1,788,618 1,290,000	1,717,587 1,190,213			
Corebridge Global Funding, 0.900%, \$1,750,000 par, due 9/22/2025 (f)		1,749,201	1,563,132			
Corporate Action Adjustment, 0.001%, \$0 par, due 1/31/3100 County of Denton TX, 0.774%, \$1,335,000 par, due 7/15/2025		1,335,000	0 1,211,993			
Credit Suisse Group AG, 5.975%, \$1,140,000 par, due 6/12/2024 (e)(f)		1,140,000	1,079,580			
CRH America Finance Inc, 3.400%, \$500,000 par, due 5/9/2027 (f) CRH America Inc, 3.875%, \$1,060,000 par, due 5/18/2025 (f)		498,189 1,096,602	464,105 1,023,298			
Csail 2015-C2 Commercial Mortgage Trust, 3.504%, \$1,560,000 par, due 6/15/2057		1,559,840	1,481,218			
CSAIL 2015-C4 Commercial Mortgage Trust, 3.808%, \$1,200,000 par, due 11/15/2048		1,227,870	1,143,601			
CVS Health Corp., 2.875%, \$545,000 par, due 6/1/2026 Daimler Trucks Finance North America LLC, 1.125%, \$2,120,000 par, due 12/14/2023 (f)		551,444 2,117,708	509,379 2,036,544			
Daimler Trucks Finance North America LLC, 1.625%, \$1,070,000 par, due 12/13/2024 (f)		1,069,818	993,522			
Danone SA, 2.589%, \$2,500,000 par, due 11/2/2023 (f) DBJPM 2016-C3 Mortgage Trust, 2.632%, \$2,380,000 par, due 8/10/2049		2,488,978 2,242,861	2,447,800 2,173,478			
		1,359,146	1,346,000			
Dell Equipment Finance Trust 2020-2, 0.570%, \$1,359,176 par, due 10/23/2023 (f)		3,584,555	3,517,276			
Dell Equipment Finance Trust 2020-2, 0.570%, \$1,359,176 par, due 10/23/2023 (f) Dell Equipment Finance Trust 2021-1, 0.430%, \$3,585,000 par, due 5/22/2026 (f)			2,912,308			
Dell Equipment Finance Trust 2020-2, 0.570%, \$1,359,176 par, due 10/23/2023 (f) Dell Equipment Finance Trust 2021-1, 0.430%, \$3,585,000 par, due 5/22/2026 (f) Dell Equipment Finance Trust 2021-2, 0.530%, \$3,040,000 par, due 12/22/2026 (f)		3,039,930 2,354,574				
Dell Equipment Finance Trust 2020-2, 0.570%, \$1,359,176 par, due 10/23/2023 (f) Dell Equipment Finance Trust 2021-1, 0.430%, \$3,358,000 par, due 5/22/2026 (f) Dell Equipment Finance Trust 2021-2, 0.530%, \$3,040,000 par, due 12/22/2026 (f) Dell Equipment Finance Trust 2022-2, 4.140%, \$2,355,000 par, due 7/22/2027 (f) Diagoc Capital PLC, 1.375%, \$400,000 par, due 9/29/2025		2,354,574 938,215	2,306,051 862,765			
Dell Equipment Finance Trust 2020-2, 0.570%, \$1,359,176 par, due 10/23/2023 (f) Dell Equipment Finance Trust 2021-1, 0.430%, \$3,385.000 par, due 5/22/2026 (f) Dell Equipment Finance Trust 2021-2, 0.530%, \$3,3040,000 par, due 12/22/2026 (f) Dell Equipment Finance Trust 2022-2, 4.140%, \$2,355,000 par, due 7/22/2027 (f) Diageo Capital PLC, 1.375%, \$940,000 par, due 9/29/2025 Discover Card Execution Note Trust, \$0,30%, \$1,700,000 par, due 10/15/2027		2,354,574 938,215 1,699,778	2,306,051 862,765 1,718,335			
Dell Equipment Finance Trust 2020-2, 0.570%, \$1,359,176 par, due 10/23/2023 (f) Dell Equipment Finance Trust 2021-1, 0.430%, \$3,385,000 par, due 5/22/2026 (f) Dell Equipment Finance Trust 2021-2, 0.530%, \$3,340,000 par, due 12/22/2026 (f) Dell Equipment Finance Trust 2022-2, 4.140%, \$2,355,000 par, due 7/22/2027 (f) Dageo Capital PLC, 1.375%, \$940,000 par, due 9/29/2025 Discover Card Execution Note Trust, 5.030%, \$1,700,000 par, due 10/15/2027 DLLA 2021-1 LLC, 0.640%, \$4,285,000 par, due 4/17/2026 (f) DLLA 2021-1 LLC, 0.640%, \$3,155,000 par, due 9/21/2026 (f)		2,354,574 938,215 1,699,778 4,284,592 3,131,502	2,306,051 862,765 1,718,335 4,035,669 2,937,488			
Dell Equipment Finance Trust 2020-2, 0.570%, \$1.359,176 par, due 10/23/2023 (f) Dell Equipment Finance Trust 2021-1, 0.430%, \$3.358,000 par, due \$2/22/2026 (f) Dell Equipment Finance Trust 2021-2, 0.530%, \$3.040,000 par, due 12/22/2026 (f) Dell Equipment Finance Trust 2021-2, 4.140%, \$2.355,000 par, due 7/22/2027 (f) Diageo Capital PLC, 1.375%, \$940,000 par, due 9/29/2025 Discover Card Execution Note Trust, \$3.030%, \$1,700,000 par, due 1015/2027 DLLAD 2021-1 LLC, 0.670%, \$4.255,000 par, due 9/21/2026 (f) DLLAD 2021-1 LLC, 0.670%, \$4.355,000 par, due 9/21/2026 (f) DLLAD 2021-1 LLC, 1.000%, \$3.355,000 par, due 9/21/2026 (f) DLLAD 2021-1 LLC, 1.000%, \$3.255,000 par, due 9/21/2026 (f)		2,354,574 938,215 1,699,778 4,284,592 3,131,502 2,234,931	2,306,051 862,765 1,718,335 4,035,669 2,937,488 2,121,607			
Dell Equipment Finance Trust 2020-2, 0.570%, \$1,359,176 par, due 10/23/2023 (f) Dell Equipment Finance Trust 2021-1, 0.430%, \$3,358,000 par, due 5/22/2026 (f) Dell Equipment Finance Trust 2021-2, 0.430%, \$3,040,000 par, due 12/22/2026 (f) Dell Equipment Finance Trust 2022-2, 4.140%, \$2,355,000 par, due 7/22/2027 (f) Diagoe Capital PEC, 1,375%, \$94000 par, due 9/29/2025 Discover Card Execution Note Trust, 5.030%, \$1,700,000 par, due 10/15/2027 DLLAA 2021-1 LLC, 0.670%, \$4,250,000 par, due 7/21/2026 (f) DLLAD 2021-1 LLC, 0.640%, \$3,155,000 par, due 7/21/2026 (f) DLLMT 2021-1 LLC, 1.060%, \$2,253,000 par, due 7/21/2025 (f) Dulch PEC 4 Losse Funding 2 LLC, 0.560%, \$1,803,77 par, due 12/11/2034 (f)		2,354,574 938,215 1,699,778 4,284,592 3,131,502	2,306,051 862,765 1,718,335 4,035,669 2,937,488			
Dell Equipment Finance Trust 2020-2, 0.570%, \$1.359,176 par, due 10/23/2023 (f) Dell Equipment Finance Trust 2021-1, 0.430%, \$3.358,000 par, due \$2/22/2026 (f) Dell Equipment Finance Trust 2021-2, 0.530%, \$3.040,000 par, due 12/22/2026 (f) Dell Equipment Finance Trust 2021-2, 4.140%, \$2.355,000 par, due 7/22/2027 (f) Diageo Capital PLC, 1.375%, \$940,000 par, due 9/29/2025 Discover Card Execution Note Trust, \$3.030%, \$1,700,000 par, due 1015/2027 DLLAD 2021-1 LLC, 0.670%, \$4.255,000 par, due 9/21/2026 (f) DLLAD 2021-1 LLC, 0.670%, \$4.355,000 par, due 9/21/2026 (f) DLLAD 2021-1 LLC, 1.000%, \$3.355,000 par, due 9/21/2026 (f) DLLAD 2021-1 LLC, 1.000%, \$3.255,000 par, due 9/21/2026 (f)		2,354,574 938,215 1,699,778 4,284,592 3,131,502 2,234,931 1,803,537	2,306,051 862,765 1,718,335 4,035,669 2,937,488 2,121,607 1,743,007			

	Moody's/ S&P		Investment	Wrapper	Adjustment	
Name of lands	rating (c)	C4	at fair	contract at	to contract	Contract
Name of issuer DuPont de Nemours Inc, 5.716%, \$1,360,000 par, due 11/15/2023 (e)	(Unaudited)	1,360,000	value (a) 1,365,784	fair value (a)	value	value (a)
DY9 Leasing LLC, 2.372%, \$1,457,524 par, due 3/19/2027 East Ohio Gas Co/The, 1.300%, \$1,040,000 par, due 6/15/2025 (f)	\$	1,510,830 1,041,301	1,371,724 943,285			
ECMC Group Student Loan Trust 2018-2, 5.189%, \$2,047,557 par, due 9/25/2068 (e)(f)		2,045,060	1,948,914			
Ecolab Inc, 0.900%, \$415,000 par, due 12/15/2023 EdLinc Student Loan Funding Trust 2012-1, 5.389%, \$109,179 par, due 9/25/2030 (e)(f)		414,863 109,609	399,330 108,986			
Edsouth Indenture No 2 LLC, 5.539%, \$6,130 par, due 9/25/2040 (e)(f)		6,164	6,125			
Edsouth Indenture No 4 LLC, 4.959%, \$35,393 par, due 2/26/2029 (e)(f)		35,148	34,276			
Edu Fund of South, 5.008%, \$25,505 par, due 4/25/2035 (e) EMD Finance LLC, 3.250%, \$800,000 par, due 3/19/2025 (f)		25,529 832,120	25,377 767,198			
Emory University, 1.566%, \$595,000 par, due 9/1/2025		595,000	545,385			
Enbridge Inc, 2.150%, \$630,000 par, due 2/16/2024 Enbridge Inc, 2.500%, \$490,000 par, due 2/14/2025		629,699 490,096	608,102 462,668			
Entergy Arkansas LLC, 3.050%, \$1,615,000 par, due 6/1/2023		1,613,792	1,602,721			
Entergy Louisiana LLC, 0.950%, \$480,000 par, due 10/1/2024 Enterprise Fleet Financing 2019-3 LLC, 2.060%, \$56,147 par, due 5/20/2025 (f)		470,194 56,143	447,015 56.041			
Enterprise Freet Financing 2019-3 LLC, 2.000%, 330,147 par, due 3/20/2023 (f) Enterprise Fleet Financing 2021-3 LLC, 0.770%, \$2,453,530 par, due 8/20/2027 (f)		2,453,236	2,342,377			
Enterprise Fleet Financing 2022-2 LLC, 4.650%, \$2,940,000 par, due 5/21/2029 (f)		2,939,703	2,899,387			
Enterprise Fleet Financing 2022-3 LLC, 4.380%, \$1,820,000 par, due 7/20/2029 (f) Enterprise Fleet Financing 2022-4 LLC, 5.760%, \$1,180,000 par, due 10/22/2029 (f)		1,819,763 1,179,808	1,779,971 1,186,023			
Enterprise Fleet Financing LLC, 3.030%, \$4,999,081 par, due 1/20/2028 (f)		4,997,359	4,865,785			
Enterprise Fleet Funding 2021-1 LLC, 0.440%, \$1,040,988 par, due 12/21/2026 (f) Enterprise Products Operating LLC, 3.700%, \$330,000 par, due 2/15/2026		1,040,953 333,659	1,008,602 318,411			
Enterprise Products Operating LLC, 3.700%, \$350,000 par, due 2/15/2020 Enterprise Products Operating LLC, 3.900%, \$480,000 par, due 2/15/2024		478,729	472,767			
Equinor ASA, 1.750%, \$170,000 par, due 1/22/2026		169,623	155,536			
ERP Operating LP, 3.375%, \$950,000 par, due 6/1/2025 Ethiopian Leasing 2012 LLC, 2.566%, \$1,850,645 par, due 8/14/2026		1,001,260 1,914,510	913,277 1,735,226			
Evergy Kansas Central Inc, 2.550%, \$1,110,000 par, due 7/1/2026		1,147,500	1,023,643			
Evergy Kansas Central Inc, 3.100%, \$1,070,000 par, due 4/1/2027		1,037,905	993,478			
Evergy Metro Inc, 3.650%, \$830,000 par, due 8/15/2025 EXIM Bank of the United States, 1.732%, \$172,780 par, due 9/18/2024		885,750 174,956	806,867 167,410			
EXIM Bank of the United States, 1.732%, \$73,752 par, due 9/18/2024		73,955	71,480			
Extended Stay America Trust 2021-ESH, 5.398%, \$883,454 par, due 7/15/2038 (e)(f)		851,851	857,965			
Fannie Mae Grantor Trust 2002-T1, 7.000%, \$33,603 par, due 11/25/2031 Fannie Mae Grantor Trust 2002-T18, 7.000%, \$63,186 par, due 8/25/2042		36,898 70,702	34,832 67,261			
Fannie Mae or Freddie Mac, 3.500%, \$14,669,000 par, due 1/1/2031(h)		14,186,046	14,043,851			
Fannie Mae Pool, 1.965%, \$32,444 par, due 1/1/2044 (e) Fannie Mae Pool, 2.000%, \$12,291 par, due 5/1/2023		33,290 12,262	32,398 12,209			
Fannie Mae Pool, 2.000%, \$13,735 par, due 1/1/2040 (e)		14,194	13,433			
Fannie Mac Pool, 2.000%, \$2,135 par, due 4/1/2023 Fannie Mac Pool, 2.000%, \$21,311 par, due 6/1/2023		2,130 21,255	2,123 21,142			
Fannie Mae Pool, 2.000%, \$28,360 par, due 8/1/2023		28,273	28,063			
Fannie Mae Pool, 2.078%, \$50,856 par, due 3/1/2044 (e)		52,219	50,739			
Fannie Mae Pool, 2.136%, \$43,101 par, due 3/1/2045 (e) Fannie Mae Pool, 2.227%, \$14,646 par, due 2/1/2042 (e)		43,334 15,095	42,853 14,729			
Fannie Mae Pool, 2.284%, \$92,816 par, due 10/1/2046 (e)		92,079	92,871			
Fannie Mac Pool, 2.335%, \$682,350 par, due 11/1/2046 (e)		669,262 106,831	682,076			
Fannie Mae Pool, 2.466%, \$106,688 par, due 4/1/2045 (e) Fannie Mae Pool, 2.486%, \$2,659,419 par, due 6/1/2052 (e)		2,527,022	106,785 2,440,990			
Fannie Mae Pool, 2.496%, \$173,818 par, due 1/1/2047 (e)		172,940	172,351			
Fannie Mae Pool, 2.500%, \$1,118,574 par, due 7/1/2027 Fannie Mae Pool, 2.500%, \$12,146 par, due 11/1/2023		1,134,117 12,121	1,068,154 12,006			
Fannie Mae Pool, 2.500%, \$15,723 par, due 10/1/2023		15,703	15,560			
Fannie Mae Pool, 2.500%, \$202,086 par, due 1/1/2028 Fannie Mae Pool, 2.500%, \$262,534 par, due 10/1/2027		200,624 260,669	192,635 250,553			
Fannie Mae Pool, 2.500%, \$262,534 par, due 10/1/202/ Fannie Mae Pool, 2.500%, \$273,511 par, due 9/1/2028		271,443	256,873			
Fannie Mae Pool, 2.500%, \$30,946 par, due 1/1/2028		31,340	29,383			
Fannie Mae Pool, 2.500%, \$337,858 par, due 3/1/2028 Fannie Mae Pool, 2.500%, \$343,501 par, due 8/1/2027		335,386 336,725	317,298 328,408			
Fannie Mae Pool, 2.500%, \$41,011 par, due 1/1/2028		41,539	39,102			
Fannie Mae Pool, 2.500%, \$474,619 par, due 12/1/2026 Fannie Mae Pool, 2.500%, \$48,308 par, due 1/1/2028		467,812 48,926	455,218 46,008			
Fannie Mae Pool, 2.500%, \$45,308 par, due 17/1/2024		65,171	63,680			
Fannie Mae Pool, 2.500%, \$77,034 par, due 3/1/2027		76,536	73,857			
Fannie Mae Pool, 2.546%, \$12,393 par, due 5/1/2042 (e) Fannie Mae Pool, 2.575%, \$42,493 par, due 9/1/2037 (e)		12,817 44,085	12,347 42,477			
Fannie Mae Pool, 2.576%, \$37,823 par, due 7/1/2047 (e)		37,718	36,709			
Fannie Mae Pool, 2.587%, \$2,678,793 par, due 6/1/2052 (e) Fannie Mae Pool, 2.690%, \$17,302 par, due 10/1/2041 (e)		2,568,994 18,002	2,469,623 17,507			
Fannie Mae Pool, 2.726%, \$98,305 par, due 11/1/2047 (e)		98,226	94,703			
Fannie Mae Pool, 2.738%, \$73,996 par, due 12/1/2047 (e) Fannie Mae Pool, 2.740%, \$283,933 par, due 8/1/2047 (e)		73,764 283,934	71,736 275.621			
Fannie Mae Pool, 2.747%, \$203,933 par, due 3/1/2047 (e)		313,018	300,194			
Fannie Mae Pool, 2.762%, \$85,575 par, due 7/1/2047 (e)		85,490	83,337			
Fannie Mae Pool, 2.809%, \$75,358 par, due 5/1/2047 (e) Fannie Mae Pool, 2.834%, \$60,502 par, due 3/1/2046 (e)		75,289 61,733	73,966 60,238			
Fannie Mae Pool, 2.848%, \$182,940 par, due 7/1/2047 (e)		182,843	178,547			
Fannie Mae Pool, 2.867%, \$33,400 par, due 8/1/2047 (e) Fannie Mae Pool, 2.868%, \$128,241 par, due 7/1/2047 (e)		33,371 128,315	32,932 124,946			
Fannie Mae Pool, 2.800%, \$133,281 par, due 7/1/2047 (e)		135,928	129,633			
Fannie Mae Pool, 2.925%, \$142,156 par, due 8/1/2047 (e) Fannie Mae Pool, 2.938%, \$352,498 par, due 12/1/2047 (e)		142,932 354,525	138,507 343,082			
Fannie Mae Pool, 2.958%, \$352,498 par, due 12/1/2047 (e) Fannie Mae Pool, 2.950%, \$119,554 par, due 2/1/2048 (e)		120,165	116,252			
Fannie Mae Pool, 2.977%, \$245,277 par, due 8/1/2047 (e)		246,650	239,211			
Fannie Mae Pool, 2.980%, \$102,199 par, due 11/1/2047 (e) Fannie Mae Pool, 3.000%, \$1,281,955 par, due 4/1/2031		102,544 1,317,447	98,792 1,230,646			
Fannie Mae Pool, 3.000%, \$1,523,330 par, due 2/1/2031		1,562,578	1,455,749			
Fannie Mae Pool, 3.000%, \$121,241 par, due 2/1/2031		119,702	116,394			
Fannie Mae Pool, 3.000%, \$146,890 par, due 8/1/2027 Fannie Mae Pool, 3.000%, \$164,775 par, due 5/1/2031		147,105 164,618	141,671 157,452			
Fannie Mae Pool, 3.000%, \$214,537 par, due 6/1/2031		214,375	205,434			
Fannie Mae Pool, 3.000%, \$221,957 par, due 8/1/2031 Fannie Mae Pool, 3.000%, \$234,953 par, due 6/1/2027		221,721 234,382	212,529 222,819			
Fannie Mae Pool, 3.000%, \$329,332 par, due 2/1/2027		327,307	318,926			
Fannie Mac Pool, 3.000%, \$486,981 par, due 4/1/2031 Fannie Mac Pool, 3.000%, \$593,684 par, due 6/1/2031		486,656 593,294	466,285 568,499			
Fannie Mae Pool, 3.000%, \$75,766 par, due 5/1/2031		74,796	72,550			
Fannie Mae Pool, 3.002%, \$815,708 par, due 6/1/2047 (e)		814,078	798,252			
Fannie Mae Pool, 3.034%, \$714,840 par, due 7/1/2047 (e) Fannie Mae Pool, 3.042%, \$257,494 par, due 7/1/2047 (e)		719,912 258,909	698,045 251,927			
Fannie Mae Pool, 3.068%, \$205,154 par, due 6/1/2047 (e)		206,882	204,659			
Fannie Mae Pool, 3.084%, \$1,884,257 par, due 5/1/2052 (e) Fannie Mae Pool, 3.085%, \$504,347 par, due 6/1/2047 (e)		1,856,741 504,607	1,767,406 503,325			
Fannie Mae Pool, 3.135%, \$139,692 par, due 5/1/2045 (e)		140,145	139,750			
Fannie Mae Pool, 3.145%, \$15,153 par, due 5/1/2037 (e)		15,692	14,989			
Fannie Mae Pool, 3.175%, \$56,705 par, due 6/1/2045 (e) Fannie Mae Pool, 3.200%, \$828,086 par, due 9/1/2027		56,777 829,773	56,407 783,730			
Fannie Mae Pool, 3.241%, \$149,327 par, due 1/1/2046 (e)		149,600	154,293			
Fannie Mae Pool, 3.482%, \$3,300,605 par, due 9/1/2052 (e) Fannie Mae Pool, 3.493%, \$34,222 par, due 6/1/2041 (e)		3,232,704 35,657	3,138,311 34,772			
Fannie Mae Pool, 3.500%, \$54,990 par, due 2/1/2027		55,464	53,453			
Fannie Mae Pool, 3.560%, \$75,901 par, due 4/1/2036 (e) Fannie Mae Pool, 3.605%, \$60,950 par, due 6/1/2042 (e)		79,018 62,970	77,114 61,442			
Fannie Mae Pool, 3.630%, \$60,950 par, due 6/1/2042 (e) Fannie Mae Pool, 3.630%, \$1,549,996 par, due 7/1/2052 (e)		1,519,497	61,442 1,481,154			
Fannie Mae Pool, 3.653%, \$22,306 par, due 7/1/2035 (e)		22,874	22,714			

	Moody's/ S&P		Investment	Wrapper	Adjustment	
Name of issuer	rating (c) (Unaudited)	Cost	at fair value (a)	contract at fair value (a)	to contract value	Contract value (a)
Fannie Mae Pool, 3.691%, \$37,913 par, due 8/1/2035 (e)		39,344	38,570	Tail value (a)	value	value (a)
Fannie Mae Pool, 3.724%, \$52,960 par, due 5/1/2036 (e) Fannie Mae Pool, 3.763%, \$99,075 par, due 6/1/2045 (e)	\$	54,374 99,913	51,756 100,388			
Fannie Mae Pool, 3.795%, \$90,223 par, due 9/1/2043 (c) Fannie Mae Pool, 3.815%, \$3,224,562 par, due 6/1/2052 (c)		92,090 3,227,176	90,601 3,100,149			
Fannie Mac Pool, 3.830%, \$120,994 par, due 8/1/2044 (e)		121,809	122,124			
Fannie Mae Pool, 3.830%, \$121,089 par, due 10/1/2044 (e) Fannie Mae Pool, 3.830%, \$44,725 par, due 8/1/2044 (e)		121,918 44,989	121,615 45,114			
Fannie Mae Pool, 3.830%, \$79,223 par, due 6/1/2044 (e)		79,852	80,188			
Fannie Mae Pool, 3.831%, \$33,831 par, due 10/1/2032 (e) Fannie Mae Pool, 3.840%, \$129,170 par, due 8/1/2044 (e)		35,112 130,048	33,237 130,494			
Fannie Mae Pool, 3.840%, \$20,287 par, due 6/1/2044 (e)		20,952	20,539			
Fannie Mae Pool, 3.840%, \$215,690 par, due 7/1/2044 (e) Fannie Mae Pool, 3.840%, \$40,328 par, due 8/1/2044 (e)		217,186 40,586	218,424 40,797			
Fannie Mae Pool, 3.840%, \$58,920 par, due 7/1/2044 (e)		60,591	59,667			
Fannie Mae Pool, 3.850%, \$127,377 par, due 11/1/2044 (e) Fannie Mae Pool, 3.850%, \$24,671 par, due 10/1/2044 (e)		128,192 24,842	128,118 24,624			
Famie Mae Pool, 3.850%, \$28,881 par, due 8/1/2045 (e)		28,516 32,225	29,138 32,305			
Fannie Mae Pool, 3.850%, \$32,054 par, due 9/1/2044 (e) Fannie Mae Pool, 3.850%, \$88,376 par, due 10/1/2044 (e)		32,223 89,018	32,303 88,992			
Famie Mae Pool, 3.852%, \$33,831 par, due 9/1/2035 (e)		35,027 87.064	34,365 86,255			
Fannie Mae Pool, 3.864%, \$85,085 par, due 7/1/2045 (e) Fannie Mae Pool, 3.892%, \$4,348,931 par, due 7/1/2052 (e)		4,389,828	4,192,648			
Famie Mae Pool, 3.945%, \$14,691 par, due 9/1/2042 (e)		15,020 27,686	14,845 27,806			
Fannie Mae Pool, 3.945%, \$27,467 par, due 8/1/2042 (e) Fannie Mae Pool, 3.950%, \$2,925 par, due 7/1/2042 (e)		3,014	2,880			
Fannie Mae Pool, 4.000%, \$19,729 par, due 9/1/2041 (e) Fannie Mae Pool, 4.000%, \$30,995 par, due 3/1/2026		20,522 31,627	19,821 30,270			
Fannie Mae Pool, 4.000%, \$36,066 par, due 3/1/2026		36,828	35,223			
Famie Mae Pool, 4.000%, \$38,178 par, due 11/1/2041 (e)		39,790	38,547 2,283,648			
Fannie Mae Pool, 4.103%, \$2,352,659 par, due 8/1/2052 (e) Fannie Mae Pool, 4.500%, \$2,727,813 par, due 6/1/2056		2,352,766 2,856,657	2,699,302			
Fannie Mae Pool, 4.543%, \$1,745,906 par, due 8/1/2052 (e) Fannie Mae Pool, 4.585%, \$28,491 par, due 11/1/2037 (e)		1,731,642 29,058	1,719,693 28,518			
Fannie Mae Pool, 4.385%, \$28,491 par, due 11/1/203/ (e) Fannie Mae Pool, 4.749%, \$4,931,013 par, due 10/1/2052 (e)		4,813,200	28,518 4,888,014			
Fannie Mae Pool, 4.832%, \$1,912,302 par, due 12/1/2052 (e)		1,903,342	1,901,276			
Fannie Mae Pool, 5.000%, \$13,883 par, due 6/1/2035 Fannie Mae Pool, 5.000%, \$15,096 par, due 6/1/2035		14,898 16,203	14,189 15,429			
Fannie Mae Pool, 5.000%, \$185,321 par, due 3/1/2034		196,079	189,407			
Fannie Mae Pool, 5.000%, \$2,554,617 par, due 8/1/2056 Fannie Mae Pool, 5.000%, \$319,248 par, due 11/1/2033		2,760,129 337,903	2,599,361 326,293			
Fannie Mae Pool, 5.000%, \$46,901 par, due 8/1/2033		49,524	47,901			
Fannie Mae Pool, 5.000%, \$54,990 par, due 2/1/2036 Fannie Mae Pool, 5.000%, \$55,287 par, due 4/1/2035		58,258 58,514	56,103 56,508			
Fannie Mae Pool, 5.000%, \$78,369 par, due 3/1/2035		82,925	80,099			
Fannie Mae Pool, 5.000%, \$88,117 par, due 7/1/2035 Fannie Mae Pool, 5.106%, \$4,428,197 par, due 11/1/2052 (e)		93,281 4,382,787	90,062 4,439,808			
Fannie Mae Pool, 5.343%, \$2,935,000 par, due 12/1/2052 (e)		2,920,302	2,959,343			
Fannie Mae Pool, 5.500%, \$22,561 par, due 2/1/2034 Fannie Mae Pool, 5.500%, \$98,134 par, due 9/1/2036		24,448 105,474	23,135 101,255			
Fannie Mae Pool, 5.571%, \$143,307 par, due 10/1/2045 (e)		142,883	147,004			
Fannie Mae Pool, 5.666%, \$145,856 par, due 11/1/2045 (e) Fannie Mae Pool, 5.764%, \$194,873 par, due 11/1/2045 (e)		147,070 198,172	149,485 200,021			
Fannie Mae Pool, 6.000%, \$52,695 par, due 10/1/2038		57,334	54,427			
Fannie Mae Pool, 6.043%, \$182,050 par, due 12/1/2045 (c) Fannie Mae REMIC Trust 2002-W3, 6.500%, \$79,964 par, due 11/25/2041		184,454 86,913	185,614 81,897			
Fannie Mae REMIC Trust 2003-W4, 4.856%, \$61,540 par, due 10/25/2042 (e)		63,324	60,009			
Fannie Mae REMIC Trust 2006-W3, 4.629%, \$111,621 par, due 10/25/2046 (e) Fannie Mae REMICS, 2.500%, \$19,967 par, due 3/25/2037		111,433 19,695	110,167 18,562			
Fannie Mae REMICS, 3.516%, \$45,656 par, due 9/25/2037 (e)		47,991	47,766			
Federal Realty Investment Trust, 1.250%, \$580,000 par, due 2/15/2026 Federal Realty Investment Trust, 2.750%, \$450,000 par, due 6/1/2023		577,722 448,046	511,511 444,978			
Federal Realty Investment Trust, 3.950%, \$210,000 par, due 1/15/2024		214,417	207,325			
Federation des Caisses Desjardin du Quebec, 0.450%, \$2,755,000 par, due 10/7/2023 (f) Fidelity National Information Services Inc, 4.500%, \$565,000 par, due 7/15/2025		2,754,140 564,828	2,659,060 554,459			
Fifth Third Bancorp, 1.625%, \$175,000 par, due 5/5/2023 Fifth Third Bancorp, 2.375%, \$740,000 par, due 1/28/2025		174,987 755.639	173,065 701,786			
Fifth Third Bancorp, 4.055%, \$200,000 par, due 4/25/2028 (e)		200,000	189,901			
Fifth Third Bank NA, 5.852%, \$2,130,000 par, due 10/27/2025 (e) Fisery Inc, 2.750%, \$2,250,000 par, due 7/1/2024		2,130,000 2,248,818	2,152,535 2,167,119			
Florida Gas Transmission Co LLC, 4.350%, \$400,000 par, due 7/15/2025 (f)		389,336	389,018			
FMC Corp. 3.200%, \$880,000 par, due 10/1/2026 FMC Corp. 4.100%, \$210,000 par, due 2/1/2024		857,167 210,142	818,483 207,116			
Ford Credit Auto Owner Trust 2018-REV1, 3.190%, \$1,110,000 par, due 7/15/2031 (f)		1,119,399	1,060,878			
Ford Credit Auto Owner Trust 2018-REV2, 3.470%, \$639,000 par, due 1/15/2030 (f) Ford Credit Auto Owner Trust 2019-C, 1.870%, \$157,570 par, due 3/15/2024		635,341 157,567	630,311 157,357			
Ford Credit Auto Owner Trust 2019-REV1, 3.520%, \$1,560,000 par, due 7/15/2030 (f)		1,548,535	1,529,514			
Ford Credit Auto Owner Trust 2021-A, 0.300%, \$2,360,382 par, due 8/15/2025 Ford Credit Auto Owner Trust 2022-A, 1.290%, \$1,440,000 par, due 6/15/2026		2,360,267 1,439,865	2,292,819 1,369,454			
Ford Credit Auto Owner Trust 2022-B, 3.740%, \$2,100,000 par, due 9/15/2026		2,099,895	2,053,525			
Ford Credit Auto Owner Trust 2022-REV1, 3.880%, \$1,090,000 par, due 11/15/2034 (f) Freddie Mac Gold Pool, 2.500%, \$1,473 par, due 4/1/2023		1,089,697 1,473	1,046,432 1,467			
Freddie Mac Gold Pool, 2.500%, \$3,426 par, due 4/1/2023		3,427	3,409			
Freddie Mac Gold Pool, 2.500%, \$347,301 par, due 1/1/2028 Freddie Mac Gold Pool, 2.500%, \$456,891 par, due 10/1/2027		344,691 453,529	332,412 436,694			
Freddie Mac Gold Pool, 3.000%, \$26,968 par, due 12/1/2026		27,458	26,138			
Freddie Mac Gold Pool, 3.000%, \$307,317 par, due 4/1/2027 Freddie Mac Gold Pool, 3.000%, \$393,136 par, due 5/1/2027		307,983 393,999	297,461 380,205			
Freddie Mac Gold Pool, 3.000%, \$52,190 par, due 8/1/2027		52,310	50,372			
Freddie Mac Gold Pool, 3.000%, \$85,558 par, due 6/1/2027 Freddie Mac Gold Pool, 3.000%, \$9,185 par, due 4/1/2027		85,495 9,358	81,288 8,875			
Freddie Mac Gold Pool, 3.500%, \$15,591 par, due 10/1/2025		15,699	15,261			
Freddie Mac Gold Pool, 4.000%, \$10,901 par, due 3/1/2026 Freddie Mac Gold Pool, 4.000%, \$22,856 par, due 1/1/2032		11,134 23,903	10,656 22,175			
Freddie Mac Gold Pool, 4.000%, \$79,727 par, due 3/1/2026		81,254	77,939			
Freddie Mac Multifam Struct PT Cert, 3.171%, \$176,809 par, due 1/25/2046 (e) Freddie Mac Non Gold Pool, 1.872%, \$108,784 par, due 1/1/2045 (e)		177,719 108,914	175,746 108,139			
Freddie Mac Non Gold Pool, 1.946%, \$62,277 par, due 1/1/2044 (e)		63,955	61,833			
Freddie Mac Non Gold Pool, 1.999%, \$83,855 par, due 2/1/2043 (e) Freddie Mac Non Gold Pool, 2.051%, \$162,393 par, due 1/1/2045 (e)		83,807 162,912	83,176 160,846			
Freddie Mac Non Gold Pool, 2.077%, \$107,169 par, due 2/1/2046 (e)		108,992	105,930			
Freddie Mac Non Gold Pool, 2.119%, \$47,259 par, due 10/1/2032 (e) Freddie Mac Non Gold Pool, 2.119%, \$47,894 par, due 4/1/2031 (e)		47,481 48,090	45,511 46,061			
Freddie Mac Non Gold Pool, 2.120%, \$92,237 par, due 1/1/2042 (e)		95,490	92,416			
Freddie Mac Non Gold Pool, 2.148%, \$32,428 par, due 1/1/2037 (e) Freddie Mac Non Gold Pool, 2.150%, \$261,994 par, due 1/1/2046 (e)		33,485 262,381	31,710 260,028			
Freddie Mac Non Gold Pool, 2.198%, \$52,829 par, due 1/1/2045 (e)		53,065 374,759	52,247			
Freddie Mac Non Gold Pool, 2.219%, \$372,206 par, due 1/1/2047 (e) Freddie Mac Non Gold Pool, 2.261%, \$64,859 par, due 10/1/2046 (e)		374,759 63,311	365,696 64,344			
Freddie Mac Non Gold Pool, 2.320%, \$197,651 par, due 9/1/2046 (e)		201,334	196,524			
Freddie Mac Non Gold Pool, 2.377%, \$265,073 par, due 10/1/2046 (e) Freddie Mac Non Gold Pool, 2.380%, \$54,650 par, due 1/1/2043 (e)		262,699 54,363	263,740 54,398			
Freddie Mac Non Gold Pool, 2.414%, \$55,650 par, due 11/1/2046 (e)		54,661 176,800	55,180			
Freddie Mac Non Gold Pool, 2.419%, \$175,927 par, due 12/1/2044 (e) Freddie Mac Non Gold Pool, 2.443%, \$204,204 par, due 1/1/2046 (e)		176,800 202,933	174,549 209,976			

	Moody's/ S&P		Investment	Wrapper	Adjustment	
Name of issuer	rating (c) (Unaudited)	Cost	at fair value (a)	contract at fair value (a)	to contract value	Contract value (a)
Freddie Mac Non Gold Pool, 2.445%, \$426,704 par, due 10/1/2046 (e) Freddie Mac Non Gold Pool, 2.529%, \$123,483 par, due 4/1/2045 (e)	s	428,792 123,698	424,361 122,532			
Freddie Mac Non Gold Pool, 2.622%, \$271,351 par, due 7/1/2047 (e) Freddie Mac Non Gold Pool, 2.625%, \$112,036 par, due 4/1/2046 (e)		270,217 114,618	261,861 113,916			
Freddie Mac Non Gold Pool, 2.676%, \$354,270 par, due 11/1/2047 (e)		357,360	342,592			
Freddie Mac Non Gold Pool, 2.716%, \$460,677 par, due 7/1/2047 (e) Freddie Mac Non Gold Pool, 2.730%, \$207,445 par, due 3/1/2046 (e)		459,286 211,328	446,030 211,821			
Freddie Mac Non Gold Pool, 2.818%, \$106,824 par, due 11/1/2047 (e) Freddie Mac Non Gold Pool, 2.870%, \$709,694 par, due 6/1/2047 (e)		106,817 706,232	103,526 690,048			
Freddie Mac Non Gold Pool, 2.887%, \$97,977 par, due 6/1/2047 (e) Freddie Mac Non Gold Pool, 2.936%, \$66,418 par, due 1/1/2043 (e)		97,871 67,685	95,349 65,842			
Freddie Mac Non Gold Pool, 2.956%, \$201,698 par, due 11/1/2047 (e)		203,396	195,584			
Freddie Mac Non Gold Pool, 2.966%, \$184,309 par, due 11/1/2047 (e) Freddie Mac Non Gold Pool, 2.974%, \$159,285 par, due 9/1/2047 (e)		185,122 159,165	178,932 153,668			
Freddie Mac Non Gold Pool, 2.980%, \$106,069 par, due 12/1/2047 (e) Freddie Mac Non Gold Pool, 2.991%, \$442,556 par, due 12/1/2042 (e)		106,815 446,478	102,956 456,160			
Freddie Mac Non Gold Pool, 3.023%, \$94,105 par, due 6/1/2047 (e)		94,699	91,486			
Freddie Mac Non Gold Pool, 3.025%, \$326,064 par, due 6/1/2047 (e) Freddie Mac Non Gold Pool, 3.092%, \$284,913 par, due 7/1/2047 (e)		327,732 286,512	317,778 276,752			
Freddie Mac Non Gold Pool, 3.099%, \$235,385 par, due 6/1/2047 (e) Freddie Mac Non Gold Pool, 3.153%, \$44,060 par, due 5/1/2042 (e)		236,656 45,123	229,404 44,295			
Freddie Mac Non Gold Pool, 3.155%, \$34,790 par, due 6/1/2045 (e) Freddie Mac Non Gold Pool, 3.175%, \$37,133 par, due 4/1/2038 (e)		34,777 38,661	34,914 37,695			
Freddie Mac Non Gold Pool, 3.297%, \$1,378,482 par, due 6/1/2049 (e)		1,403,541	1,330,016			
Freddie Mac Non Gold Pool, 3.442%, \$97,047 par, due 7/1/2045 (e) Freddie Mac Non Gold Pool, 3.476%, \$2,557,785 par, due 7/1/2052 (e)		97,336 2,488,477	96,836 2,422,719			
Freddie Mac Non Gold Pool, 3.521%, \$116,426 par, due 5/1/2048 (e)		118,286 68,063	113,744 67,817			
Freddie Mac Non Gold Pool, 3.542%, \$67,439 par, due 6/1/2045 (e) Freddie Mac Non Gold Pool, 3.561%, \$100,832 par, due 6/1/2042 (e)		101,782	101,708			
Freddie Mac Non Gold Pool, 3.575%, \$108,920 par, due 1/1/2046 (e) Freddie Mac Non Gold Pool, 3.590%, \$126,745 par, due 12/1/2044 (e)		110,776 127,054	111,811 125,827			
Freddie Mac Non Gold Pool, 3.664%, \$126,828 par, due 12/1/2044 (e) Freddie Mac Non Gold Pool, 3.716%, \$19,670 par, due 6/1/2038 (e)		127,271 20,568	126,512 19,490			
Freddie Mac Non Gold Pool, 3.716%, \$20,647 par, due 7/1/2042 (e)		21,306	20,623			
Freddie Mac Non Gold Pool, 3.733%, \$8,630 par, due 6/1/2042 (e) Freddie Mac Non Gold Pool, 3.759%, \$75,229 par, due 8/1/2044 (e)		8,901 75,533	8,644 75,471			
Freddie Mac Non Gold Pool, 3.804%, \$97,637 par, due 8/1/2045 (e) Freddie Mac Non Gold Pool, 3.850%, \$26,975 par, due 9/1/2044 (e)		99,879 27,011	97,606 27,009			
Freddie Mac Non Gold Pool, 3.850%, \$32,167 par, due 8/1/2045 (e)		31,881	32,339			
Freddie Mac Non Gold Pool, 3.850%, \$71,602 par, due 10/1/2043 (e) Freddie Mac Non Gold Pool, 3.860%, \$36,504 par, due 8/1/2044 (e)		71,849 36,725	71,677 36,855			
Freddie Mac Non Gold Pool, 3.870%, \$113,063 par, due 11/1/2044 (e) Freddie Mac Non Gold Pool, 3.870%, \$185,765 par, due 8/1/2044 (e)		113,766 186,998	112,467 186,776			
Freddie Mac Non Gold Pool, 3.870%, \$76,139 par, due 9/1/2045 (e)		75,833	75,971			
Freddie Mac Non Gold Pool, 3.880%, \$160,217 par, due 10/1/2045 (e) Freddie Mac Non Gold Pool, 3.890%, \$113,397 par, due 8/1/2043 (e)		161,091 113,936	160,062 113,971			
Freddie Mac Non Gold Pool, 3.892%, \$207,120 par, due 7/1/2045 (e) Freddie Mac Non Gold Pool, 3.973%, \$14,535 par, due 7/1/2042 (e)		205,805 14,637	208,770 14,689			
Freddie Mac Non Gold Pool, 4.000%, \$25,678 par, due 8/1/2042 (e)		25,869	25,999			
Freddie Mac Non Gold Pool, 4.000%, \$52,181 par, due 11/1/2041 (e) Freddie Mac Non Gold Pool, 4.012%, \$3,021,652 par, due 8/1/2052 (e)		53,708 3,011,209	52,406 2,914,670			
Freddie Mac Non Gold Pool, 4.020%, \$78,391 par, due 11/1/2042 (e) Freddie Mac Non Gold Pool, 4.130%, \$12,502 par, due 10/1/2041 (e)		78,389 12,968	78,648 12,308			
Freddie Mac Non Gold Pool, 4.130%, \$13,773 par, due 9/1/2041 (e) Freddie Mac Non Gold Pool, 4.144%, \$1,594,678 par, due 9/1/2052 (e)		14,243 1,605,210	13,934 1,546,351			
Freddie Mac Non Gold Pool, 4.145%, \$35,260 par, due 9/1/2037 (e)		36,594	35,959			
Freddie Mac Non Gold Pool, 4.202%, \$54,581 par, due 8/1/2045 (e) Freddie Mac Non Gold Pool, 4.312%, \$2,121,669 par, due 10/1/2052 (e)		55,524 2,082,732	55,150 2,066,618			
Freddie Mac Non Gold Pool, 4.351%, \$28,990 par, due 8/1/2045 (e) Freddie Mac Non Gold Pool, 4.579%, \$1,779,298 par, due 11/1/2052 (e)		28,852 1,732,968	29,338 1,748,767			
Freddie Mac Non Gold Pool, 4.668%, \$1,627,906 par, due 9/1/2052 (e)		1,646,455	1,605,423			
Freddie Mac Non Gold Pool, 4.863%, \$2,602,973 par, due 12/1/2052 (e) Freddie Mac Non Gold Pool, 5.459%, \$143,638 par, due 9/1/2045 (e)		2,585,780 146,464	2,583,092 145,330			
Freddie Mac Non Gold Pool, 5.591%, \$110,149 par, due 12/1/2045 (e) Freddie Mac Non Gold Pool, 5.625%, \$50,140 par, due 11/1/2045 (e)		110,191 51,019	113,041 51,242			
Freddie Mac Non Gold Pool, 5.818%, \$330,792 par, due 11/1/2045 (e) Freddie Mac Non Gold Pool, 6.015%, \$137,061 par, due 11/1/2045 (e)		334,776 137,247	337,669 139,313			
Freddie Mac Non Gold Pool, 6.056%, \$665,821 par, due 12/1/2045 (e)		669,563	677,792			
Freddie Mac Pool, 3.000%, \$2,454,280 par, due 1/1/2035 Freddie Mac REMICS, 3.000%, \$16,131 par, due 12/15/2044		2,514,102 15,772	2,306,061 14,849			
Freddie Mac REMICS, 3.500%, \$4,712 par, due 4/15/2041 Freddie Mac Struct PT Cert, 2.889%, \$50,419 par, due 2/25/2045 (e)		4,687 50,639	4,646 50,589			
Freddie Mac Struct PT Cert, 7.500%, \$69,433 par, due 9/25/2043		78,827	71,226			
Freddie Struct PT Cert, 6.500%, \$105,052 par, due 2/25/2042 Freddie Struct PT Cert, 6.500%, \$56,372 par, due 10/25/2043		112,776 62,458	105,042 56,764			
Freddie Struct PT Cert, 6.500%, \$74,664 par, due 3/25/2044 Freddie Struct PT Cert, 7.000%, \$126,896 par, due 3/25/2044		85,149 145,365	73,427 126,634			
GE HealthCare Technologies Inc, 5.600%, \$1,090,000 par, due 11/15/2025 (f) GE HealthCare Technologies Inc, 5.650%, \$230,000 par, due 11/15/2027 (f)		1,087,671 229,095	1,097,553 233,132			
General Mills Inc, 4.000%, \$420,000 par, due 4/17/2025		418,301	410,480			
General Motors Financial Co Inc, 1.200%, \$1,070,000 par, due 10/15/2024 General Motors Financial Co Inc, 3.800%, \$1,190,000 par, due 4/7/2025		1,069,737 1,189,818	991,048 1,149,573			
General Motors Financial Co Inc, 6.050%, \$660,000 par, due 10/10/2025 Georgia-Pacific LLC, 1.750%, \$1,500,000 par, due 9/30/2025 (f)		659,188 1,499,840	670,917 1,371,309			
GGlaxoSmithKline Capital PLC, 0.534%, \$1,000,000 par, due 10/1/2023		1,000,000	967,569			
Gilead Sciences Inc, 0.750%, \$563,000 par, due 9/29/2023 Ginnie Mae II pool, 1.625%, \$151,400 par, due 10/20/2045 (e)		562,951 152,351	545,411 146,575			
Ginnie Mae II pool, 1.625%, \$180,201 par, due 11/20/2045 (e) Ginnie Mae II pool, 1.625%, \$44,758 par, due 12/20/2045 (e)		182,550 45,205	174,459 43,333			
Ginnie Mae II pool, 1.750%, \$240,260 par, due 12/20/2041 (e) Ginnie Mae II pool, 1.750%, \$45,508 par, due 11/20/2041 (e)		245,335 46,452	234,035 44,328			
Ginnie Mae II pool, 2.625%, \$6,094 par, due 3/20/2042 (e)		6,223	6,025			
Ginnie Mae II pool, 2.875%, \$30,996 par, due 4/20/2042 (e) Ginnie Mae II Pool, 4.372%, \$1,174 par, due 12/20/2066 (e)		31,665 1,186	30,651 1,147			
Ginnie Mae II Pool, 4.372%, \$535 par, due 1/20/2067 (e) Ginnie Mae II pool, 4.390%, \$2,221 par, due 7/20/2062 (e)		541 2,257	523 2,170			
Ginnie Mae II pool, 4.700%, \$2,381 par, due 9/20/2061 (e)		2,489	2,347			
Ginnie Mae II pool, 4.700%, \$470 par, due 11/20/2061 (e) Ginnie Mae II pool, 4.740%, \$2,956 par, due 6/20/2061 (e)		492 3,073	441 2,921			
Ginnie Mae II pool, 5.078%, \$235,445 par, due 10/20/2063 (e) Ginnie Mae II pool, 5.310%, \$13,110 par, due 7/20/2060 (e)		239,102 13,371	235,350 12,550			
Ginnie Mae II pool, 5.480%, \$571,042 par, due 6/20/2058 (e)		582,219	572,266			
GM Financial Automobile Leasing Trust 2022-1, 1.900%, \$1,500,000 par, due 3/20/2025 GM Financial Automobile Leasing Trust 2022-3, 4.010%, \$4,450,000 par, due 9/22/2025		1,499,990 4,449,636	1,449,365 4,373,763			
GM Financial Consumer Auto Rec Trust 2021-2, 0.510%, \$3,316,586 par, due 4/16/2026 GM Financial Consumer Auto Rec Trust 2022-4, 4.820%, \$2,220,000 par, due 8/16/2027		3,316,395 2,219,653	3,186,745 2,222,537			
GM Financial Consumer Automobile Rec Trust 2020-1, 1.840%, \$312,016 par, due 9/16/2024 GM Financial Consumer Automobile Rec Trust 2022-1, 1.260%, \$2,415,000 par, due 11/16/2026		311,989 2,414,832	310,098 2,283,341			
GM Financial Consumer Automobile Rec Trust 2022-2, 2.520%, \$1,934,569 par, due 5/16/2025		1,934,525	1,913,258			
GM Financial Consumer Automobile Rec Trust 2022-2, 3.100%, \$735,000 par, due 2/16/2027 GNMA, 2.818%, \$1,264,138 par, due 2/20/2066 (e)		734,869 1,286,541	712,073 1,245,132			
GNMA, 3.554%, \$1,242,326 par, due 2/20/2066 (e) GNMA, 4.492%, \$1,681,853 par, due 10/20/2065 (e)		1,261,346 1,677,240	1,224,507 1,652,535			
GNMA, 4.842%, \$6,975,902 par, due 12/20/2066 (e)		7,087,051	6,905,843			
Goldman Sachs Group Inc/The, 0.657%, \$1,810,000 par, due 9/10/2024 (e)		1,810,000	1,743,016			

	Moody's/ S&P		Investment	Wrapper	Adjustment	
Name of issuer	rating (c) (Unaudited)	Cost	at fair value (a)	contract at fair value (a)	to contract value	Contract value (a)
Goldman Sachs Group Inc/The, 0.925%, \$2,310,000 par, due 10/21/2024 (e) Goldman Sachs Group Inc/The, 1.217%, \$670,000 par, due 12/6/2023	s	2,310,000 670,000	2,218,157 646,724	,,	-	
Goldman Sachs Group Inc/The, 2.640%, \$410,000 par, due 2/24/2028 (e)	•	410,000	365,317			
Goldman Sachs Group Inc/The, 4.387%, \$270,000 par, due 6/15/2027 (e) Goldman Sachs Group Inc/The, 4.482%, \$1,120,000 par, due 8/23/2028 (e)		270,000 1,120,000	260,631 1,076,906			
Government National Mortgage Association, 3.301%, \$1,138,466 par, due 2/20/2067 (e) GS Mortgage Securities Trust 2013-GC13, 4.045%, \$1,105,000 par, due 7/10/2046 (e)		1,153,586	1,122,340			
GS Mortgage Securities Trust 2013-GC13, 4.045%, \$1,105,000 par, due 7/10/2046 (e) GS Mortgage Securities Trust 2017-GS5, 3.409%, \$2,539,755 par, due 3/10/2050		1,148,288 2,466,783	1,096,226 2,348,507			
GS Mortgage Securities Trust 2017-GS6, 3.164%, \$2,408,388 par, due 5/10/2050		2,331,386	2,205,192			
GSK Consumer Healthcare Capital UK PLC, 3.125%, \$1,070,000 par, due 3/24/2025 Guardian Life Global Funding, 3.246%, \$610,000 par, due 3/29/2027 (f)		1,067,912 610,000	1,018,299 571,609			
Gulfstream Natural Gas System LLC, 4.600%, \$650,000 par, due 9/15/2025 (f) Gulfstream Natural Gas System LLC, 6.190%, \$380,000 par, due 11/1/2025 (f)		646,374 426,190	629,186 380,977			
Halliburton Co, 3.800%, \$119,000 par, due 11/1/2025 (1)		125,689	115,852			
Harley-Davidson Motorcycle Trust 2020-A, 1.870%, \$274,125 par, due 10/15/2024 Health Care Service Corp A Mutual Legal Reserve Co, 1.500%, \$1,580,000 par, due 6/1/2025 (f)		274,102 1,580,035	273,502 1,452,540			
HEALTHPARTNERS, 4.089%, \$500,000 par, due 7/1/2026		485,230	481,355			
Healthpeak Properties Inc, 4.000%, \$1,200,000 par, due 6/1/2025 Helios Leasing I LLC, 2.018%, \$51,929 par, due 5/29/2024		1,218,758 52,012	1,169,482 50,719			
Helios Leasing LLC, 2.018%, \$51,929 par, due 5/29/2024 Hewlett Packard Enterprise Co, 2.250%, \$770,000 par, due 4/1/2023		769,989	764,257			
Hewlett Packard Enterprise Co, 4.450%, \$540,000 par, due 10/2/2023 Honda Auto Receivables 2019-4 Owner Trust, 1.830%, \$283,358 par, due 1/18/2024		539,945 283,345	536,774 282,407			
Honda Auto Receivables 2019-4 Owner Trust, 1.830%, \$283,358 par, due 1/18/2024 Honda Auto Receivables 2021-1 Owner Trust, 0.270%, \$1,858,292 par, due 4/21/2025		1,858,274	1,797,537			
Honda Auto Receivables 2021-4 Owner Trust, 0.880%, \$965,000 par, due 1/21/2026		964,851 759,909	915,841			
Honda Auto Receivables 2022-1 Owner Trust, 1.880%, \$760,000 par, due 5/15/2026 Honda Auto Receivables 2022-2 Owner Trust, 3.730%, \$2,720,000 par, due 7/20/2026		2,719,847	722,227 2,663,147			
Honda Auto Receivables 2022-2 Owner Trust, 3.760%, \$700,000 par, due 12/18/2028		699,853	683,232			
Houston Independent School District, 5.561%, \$500,000 par, due 2/15/2024 HP Inc, 1.450%, \$730,000 par, due 6/17/2026		500,000 729,023	503,545 641,049			
HP Inc, 4.750%, \$710,000 par, due 1/15/2028		708,990	689,990			
HPEFS Equipment Trust 2021-2, 0.360%, \$2,085,000 par, due 9/20/2028 (f) HPEFS Equipment Trust, 1.380%, \$2,050,000 par, due 5/21/2029 (f)		2,084,815 2,049,856	2,039,632 1,964,849			
HSBC Holdings PLC, 0.732%, \$1,200,000 par, due 8/17/2024 (e)		1,200,000	1,156,534			
HSBC Holdings PLC, 0.976%, \$406,000 par, due 5/24/2025 (e) HSBC Holdings PLC, 1.589%, \$1,190,000 par, due 5/24/2027 (e)		405,985 1,190,000	376,049 1,027,534			
HSBC Holdings PLC, 2.099%, \$450,000 par, due 6/4/2026 (e)		450,000	410,306			
HSBC Holdings PLC, 2.251%, \$1,340,000 par, due 11/22/2027 (e) HSBC Holdings PLC, 2.999%, \$210,000 par, due 3/10/2026 (e)		1,340,000 210,000	1,162,064 197,514			
HSBC Holdings PLC, 2.999%, \$210,000 par, due 3/10/2026 (e) HSBC Holdings PLC, 4.180%, \$750,000 par, due 12/9/2025 (e)		750,000	727,718			
HSBC Holdings PLC, 5.674%, \$970,000 par, due 5/18/2024 (e)		970,000 315,775	966,105 297,668			
Huntington Bancshares Inc/OH, 2.625%, \$310,000 par, due 8/6/2024 Huntington Bancshares Inc/OH, 4.443%, \$490,000 par, due 8/4/2028 (e)		490,000	465,011			
Huntington National Bank/The, 4.008%, \$300,000 par, due 5/16/2025 (e)		300,000	293,792			
Huntington National Bank/The, 4.552%, \$400,000 par, due 5/17/2028 (e) Huntington National Bank/The, 5.699%, \$530,000 par, due 11/18/2025 (e)		400,000 530,000	386,342 531,331			
Hyundai Auto Lease Securitization Trust 2021-B, 0.330%, \$4,540,000 par, due 6/17/2024 (f)		4,539,665	4,470,733			
Hyundai Auto Lease Securitization Trust 2021-C, 0.380%, \$3,305,000 par, due 9/16/2024 (f) Hyundai Auto Lease Securitization Trust 2022-A, 1.160%, \$3,675,000 par, due 1/15/2025 (f)		3,304,826 3,674,945	3,212,377 3,546,614			
Hyundai Auto Lease Securitization Trust 2022-C, 4.380%, \$2,890,000 par, due 10/15/2025 (f)		2,889,910	2,859,291			
Hyundai Auto Receivables Trust 2021-C, 0.740%, \$985,000 par, due 5/15/2026 International Business Machines Corp, 2.200%, \$1,350,000 par, due 2/9/2027		984,836 1,349,661	930,486 1,214,792			
International Business Machines Copp. 2.200%, \$1,350,000 par, due 2/9/2027 Interstate Power and Light Co, 3.250%, \$1,270,000 par, due 12/1/2024		1,316,636	1,225,669			
Interstate Power and Light Co, 3.400%, \$850,000 par, due 8/15/2025 INTOWN 2022-STAY Mortgage Trust, 6.825%, \$1,725,000 par, due 8/15/2039 (e)(f)		896,825 1,711,345	811,257 1,713,658			
JobsOhio Beverage System, 3.985%, \$1,250,000 par, due 1/1/2029		1,261,899	1,211,875			
John Deere Owner Trust 2021, 0.360%, \$3,619,639 par, due 9/15/2025 John Deere Owner Trust 2022-C, 5.090%, \$1,035,000 par, due 6/15/2027		3,619,224 1,034,936	3,494,906 1,038,900			
JPMCC Commercial Mortgage Sec Corp, 5.207%, \$1,053,000 par, due 3/15/2039 (e)(f)		1,172,168	1,135,218			
JPMCC Commercial Mortgage Sec Trust 2015-JP1, 3.914%, \$1,390,000 par, due 1/15/2049		1,403,334 2,531,614	1,327,294 2,430,223			
JPMCC Commercial Mortgage Sec Trust 2022-NLP, 4.932%, \$2,627,768 par, due 4/15/2037 (e)(f) JPMDB Commercial Mortgage Securities Trust 2016-C4, 2.882%, \$2,563,022 par, due 12/15/2049		2,456,975	2,430,223			
JPMorgan Chase & Co, 0.697%, \$1,245,000 par, due 3/16/2024 (e) JPMorgan Chase & Co, 0.824%, \$370,000 par, due 6/1/2025 (e)		1,245,000 370,000	1,231,950 344,942			
JPMorgan Chase & Co, 0.824%, \$3.70,000 par, due 6/1/2025 (e) JPMorgan Chase & Co, 0.969%, \$2,180,000 par, due 6/23/2025 (e)		2,181,867	2,032,072			
JPMorgan Chase & Co, 1.561%, \$930,000 par, due 12/10/2025 (e)		930,000 1,660,000	861,468			
JPMorgan Chase & Co, 2.595%, \$1,660,000 par, due 2/24/2026 (e) JPMorgan Chase & Co, 3.559%, \$500,000 par, due 4/23/2024 (e)		500,000	1,561,756 496,749			
JPMorgan Chase & Co, 4.080%, \$1,000,000 par, due 4/26/2026 (e) JPMorgan Chase & Co, 4.323%, \$790,000 par, due 4/26/2028 (e)		1,000,000 790,000	972,757 752,717			
JPMorgan Chase & Co, 4.323%, \$/90,000 par, due 4/26/2028 (e) JPMorgan Chase & Co, 4.851%, \$410,000 par, due 7/25/2028 (e)		410,000	400,626			
JPMorgan Chase & Co, 5.215%, \$1,460,000 par, due 7/23/2024 (e)		1,460,000	1,461,838			
JPMorgan Chase Comml Mtg Sec Tr, 2.554%, \$8,188 par, due 4/15/2046 JPMorgan Chase Comml Mtg Sec Tr, 2.960%, \$1,984,754 par, due 4/15/2046		8,301 1,981,766	8,164 1,970,356			
KeyBank NA/Cleveland OH, 4.150%, \$990,000 par, due 8/8/2025		989,758	968,563			
KeyBank NA/Cleveland OH, 5.850%, \$620,000 par, due 11/15/2027 KeyCorp, 3.878%, \$820,000 par, due 5/23/2025 (e)		618,988 820,000	637,901 802,639			
Kimco Realty Corp, 2.700%, \$260,000 par, due 3/1/2024		260,986	251,705			
Kimco Realty Corp, 3.800%, \$240,000 par, due 4/1/2027 Kraft Heinz Foods Co, 3.000%, \$170,000 par, due 6/1/2026		235,206 167,906	224,474 159,302			
Kubota Credit Owner Trust 2021-1, 0.620%, \$2,450,000 par, due 8/15/2025 (f)		2,449,697	2,327,547			
La Joya Independent School District, 5.000%, \$1,750,000 par, due 2/15/2027 Lennox International Inc, 1.350%, \$800,000 par, due 8/1/2025		1,772,119 796,324	1,755,775 724,714			
Life 2022-BMR Mortgage Trust, 5.631%, \$2,320,000 par, due 5/15/2039 (e)(f)		2,308,729	2,261,877			
Louisiana Local Govt Env Fac. & Comm Dev Auth, 3.615%, \$2,950,000 par, due 2/1/2027 Lowe's Cos Inc, 3.350%, \$430,000 par, due 4/1/2027		2,950,000 430,561	2,859,583 404,176			
Lowe's Cos Inc, 4.400%, \$450,000 par, due 9/8/2025		449,977	443,631			
M&T Bank Corp, 5.007%, \$658,000 par, due 7/26/2023 (e) Magellan Midstream Partners LP, 5.000%, \$500,000 par, due 3/1/2026		658,096 532,497	658,145 497,201			
Manufacturers & Traders Trust Co, 5.400%, \$990,000 par, due 11/21/2025		989,427	996,023			
Marathon Petroleum Corp, 4.700%, \$500,000 par, due 5/1/2025 Marsh & McLennan Cos Inc, 3.875%, \$460,000 par, due 3/15/2024		534,918 459,946	492,721 453,765			
Marsh & McLennan Cos Inc, 3.8/5%, \$460,000 par, due 3/15/2024 Martin Marietta Materials Inc, 0.650%, \$750,000 par, due 7/15/2023		459,946 749,976	453,765 730,641			
Martin Marietta Materials Inc, 4.250%, \$400,000 par, due 7/2/2024		419,014	394,784			
Masco Corp, 3.500%, \$500,000 par, due 11/15/2027 MassMutual Global Funding II, 2.800%, \$2,110,000 par, due 3/21/2025 (f)		476,817 2,109,369	463,882 2,014,822			
MassMutual Global Funding II, 4.150%, \$410,000 par, due 8/26/2025 (f)		409,624	401,404			
McCormick & Co Inc/MD, 0.900%, \$240,000 par, due 2/15/2026 McCormick & Co Inc/MD, 3.150%, \$700,000 par, due 8/15/2024		209,727 690,070	210,402 677,965			
MD Comm Dev Admin Housing Rev, 3.160%, \$35,000 par, due 9/1/2041		34,655	34,029			
MD Comm Dev Admin Housing Rev, 3.500%, \$90,000 par, due 9/1/2047 Mercedes-Benz Auto Lease Trust 2021-B, 0.400%, \$3,460,000 par, due 11/15/2024		90,049 3,459,856	87,895 3,360,272			
Mercedes-Benz Auto Receivables Trust 2022-1, 5.210%, \$1,135,000 par, due 8/16/2027		1,134,777	1,145,501			
Mercedes-Benz Finance North America LLC, 1.750%, \$2,410,000 par, due 3/10/2023 (f) Mercedes-Benz Finance North America LLC, 5.375%, \$270,000 par, due 11/26/2025 (f)		2,409,713 269,350	2,396,694 271,724			
		444,693	271,724 434,360			
Metropolitan Life Global Funding 1, 4.400%, \$445,000 par, due 6/30/2027 (1)		1,059,826	1,021,217			
Michigan Finance Authority, 4.887%, \$1,059,826 par, due 7/25/2061 (e)		1,234,859	1,214,721 320,493			
Michigan Finance Authority, 4.887%, \$1,059,826 par, due 7/25/2061 (e) Mid-America Apartments LP, 3.750%, \$1,240,000 par, due 6/15/2024		323,140				
Michigan Finance Authority, 4.887%, \$1,059,826 par, due 7/25/2061 (e) Mid-America Apartments LP, 3.750%, \$1,240,000 par, due 6/15/2024 Mid-America Apartments LP, 4.000%, \$330,000 par, due 11/15/2025 Mitsubishi UPI Financial Group Inc., 0.848%, \$2,240,000 par, due 9/15/2024 (e)		2,240,000	2,162,285			
Michigan Firance Authority, 4.887%, \$1.059,826 par, due 7.052061 (c) Mid-America Apartments I. P. 3.750%, \$1.240,000 par, due 61520024 Mid-America Apartments I.P. 4.000%, \$330,000 par, due 11/15/2025 Mitaubishi UF Financial Group Inc, 0.848%, \$2.240,000 par, due 91/5/2024 (c) Mitaubishi UF Financial Group Inc, 0.935%, \$1.200,000 par, due 7/19/2025 (c)		2,240,000 1,200,000	2,162,285 1,115,467			
Michigan Finance Authority, 4.887%, \$1,059.826 par, due 7.625061 (e) Mid-America Apartments LP, 3.750%, \$1,240,000 par, due 6.1520024 Mid-America Apartments LP, 4.000%, \$330,000 par, due 11/15/2025 Mitsubsishi UF Financial Group Inc, 0.938%, \$1,240,000 par, due 17/15/2025 (e) Mitsubsishi UF Financial Group Inc, 0.953%, \$1,200,000 par, due 7/19/2025 (e) Mitsubsishi UFF Financial Group Inc, 0.952%, \$550,000 par, due 10/11/2025 (e) Mitsubsishi UFF Financial Group Inc, 1.212%, \$596,000 par, due 7/17/2025		2,240,000 1,200,000 550,000 960,000	2,162,285 1,115,467 505,942 872,493			
Metropolitan Life Global Funding I, 4400%, \$445,000 par, due 6/30/2027 (f) Michigan Finance Authority, 4.88%, \$5,105,9826 par, due 7/25/2061 (e) Mid-America Apartments LP, 3.750%, \$1,240,000 par, due 6/15/2024 Mid-America Apartments LP, 4,000%, \$330,000 par, due 6/15/2024 Mid-America Apartments LP, 4,000%, \$330,000 par, due 11/15/2025 Midsubshis UFF Irmancial Group Inc, 0,983%, \$2,240,000 par, due 10/15/2024 (e) Midsubshis UFF Financial Group Inc, 0,953%, \$1,200,000 par, due 10/11/2025 (e) Midsubshis UFF Financial Group Inc, 142%, \$960,000 par, due 10/17/2025 (e) Midsubshis UFF Financial Group Inc, 142%, \$960,000 par, due 7/17/2025 (e) Midsubshis UFF Financial Group Inc, 4,080%, \$240,000 par, due 7/17/2026 (e) Midsubshis UFF Financial Group Inc, 4,788%, \$1,110,000 par, due 7/18/2025 (e)		2,240,000 1,200,000 550,000	2,162,285 1,115,467 505,942			

March Property P		Moody's/ S&P		Investment	Wrapper	Adjustment	
Model Species Harmorit CNCS 2, 1976, 1976 (1976) 1,800 1,8		rating (c) (Unaudited)			contract at fair value (a)	to contract value	Contract value (a)
Million March Ma		\$					
Manubart Control (1987) 1985 19	MO State Higher Ed Std Asst, 5.353%, \$82,758 par, due 5/20/2030 (e)	*	83,058	82,737			
Manage And St. 1000 1,000							
Sugar Barbard M. Lang S. 1965, 1967, 196							
Margin Bask State The Control 19.10 19	Morgan Stanley BAML Trust 2015-C25, 3.635%, \$1,885,000 par, due 10/15/2048						
Margin March 2005 Teach 1000 10							
Supple States (17.1%, MALINO) and an 20-20-20-20-20-20-20-20-20-20-20-20-20-2	Morgan Stanley BAML Trust, 3.102%, \$1,684,000 par, due 5/15/2046		1,671,285	1,671,237			
Maper March Marc							
Sugar Pubmis 1.15 p. 100							
Magnifered 17th 1907 1							
Magnet Fathers 2-20th - South Aller on the 2012-2012-101							
March Care Depressor Amen (1986) 1,15000							
ARCALL 1.1.							
Marca Inger Lake Act 1, 1985, 158-158 15250 15							
Sect 1,000							
Section Company Comp							
Section Comparison Compar							
Section Proceedings of the Common Process of the Section 1,014-00	Navient Private Education Refi Loan Trust 2021-G, 1.580%, \$2,827,345 par, due 4/15/2070 (f)		2,823,172	2,397,659			
Seiter Balled from Fred 1966. 4.1194. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1966. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 4.1994. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seiter Balled from Fred 1964. 11.1299 m. do 5.02004 (cd) Seit							
South State Late Trans (2004). 1, 177, 177, 177, 177, 177, 177, 177,							
Sect State Law Team Direct A. S. 1985 Section Sect	Navient Student Loan Trust 2020-FA, 1.220%, \$1,771,337 par, due 7/15/2069 (f)		1,736,545	1,573,503			
Section Section Sectio							
March Stanfort Lam Park 2013. A. 2000. 5. 2000.58							
Meth Tolker Late Time 2018. 1.5.1377. 1.50807 1.500.02 1.501.07			2,258,289				
Mater States from Part 2001, \$1,900, \$2,500, \$200, \$							
Mater States from 2012 (c.), 1678, 1.527 (0.00); and, 1670 (0.00); and 1							
New York Let Golden Fronting, 20076, \$1,01,000 per, dos 172,000 p. **Commission of Commission of Co	Nelnet Student Loan Trust 2021-D, 5.043%, \$2,947,062 par, due 4/20/2062 (e)(f)		2,947,062	2,894,672			
New York of Carlother Turning, 23,50%, 150,0000 pers, due 1742/2015 49,985 40,777 10,77							
New York für Enthernis (1909), 59(1900) per der 18-1900(1909) and							
New Year Rose Community Auditority (2.57%); \$1.54(100) per the \$15(200)\$ 1.54(100) 1	New York Life Global Funding, 3.600%, \$390,000 par, due 8/5/2025 (f)						
Section Large Cycum Indicage in the Colon STRANGP and Am 1920051 Section Large Cycum Large Cycum Section Large Cycle Large							
Nearlin Francy Cymin Haldings in L. 1975. 3 15200 (m) 1205.000							
Name Annual Lance Trans (200-04) (1987), \$3,1078 per due 10 10 10 20 20 20 20 20 20 20 20 20 20 20 20 20	NextEra Energy Capital Holdings Inc, 4.255%, \$1,240,000 par, due 9/1/2024			1,225,079			
Name And Lane Trans (220-A.) 18/195. 13/1950 pp. due 91 92/2013 Northern State Power Coulty 2, 1997. 5, 13/1950 pp. due 91 92/2013 Northern State Power Coulty 2, 1997. 5, 13/1950 pp. due 91 92/2013 Northern State Power Coulty 2, 1997. 5, 13/1950 pp. due 11 18/2013 Northern State Power Coulty 2, 1997. 5, 13/1950 pp. due 11 18/2013 Northern State Power Coulty 2, 1997. 5, 13/1950 pp. due 11 18/2013 Northern State Power Coulty 2, 1997. 5, 13/1950 pp. due 11 18/2013 North Western Coup. 1, 1997. 5, 1997.							
Name And Recember 202-24 Curre Trans. 4-6405; \$32,500 pp. dos. \$17,0027 Northang Canama Cang. 2009; \$1,500,000 pp. dos. \$17,0025 Northang Canama Cang. 2009; \$1,500,000 pp. dos. \$1,0000 Northang Canama Cang. 2009; \$1,500,000 pp. dos. \$1,0000 pp. dos. \$							
Section Patient Power CodNS_20076, 323,000 par. dos 473,0203 Section Patient Comp. 1, 1907, 391,000 par. dos 120,0203 Section Patient Desire Comp. 1, 1907, 391,000 par. dos 120,0203 Section Patient Desire Comp. 1, 1907, 391,000 par. dos 120,0203 Section Patient Desire Comp. 1, 1907, 391,000 par. dos 120,0203 Section Patient Desire Comp. 1, 1907, 391,000 par. dos 120,0203 Section Patient Desire Comp. 1, 1907, 391,000 par. dos 120,0203 Section Patient Desire Comp. 1, 1907, 391,000 par. dos 120,0203 Section Patient Desire Comp. 1, 1907, 391,000 par. dos 120,0203 Section Patient Desire Comp. 1, 1907, 391,000 par. dos 120,0203 Section Patien	Nissan Auto Receivables 2022-B Owner Trust, 4.460%, \$3,250,000 par, due 5/17/2027		3,249,353	3,225,466			
Nechney Commun Corp. 25996, \$155,000 pag. doi: 1152025 Nechnetic Ref and East Services (1985)							
Section 2016 Sect							
Sections Marial Gloids Floring, 0.0099*, \$20,0000 page, dea 1712056 (f) 177,0017 1	Northstar Edu Fin Inc, 5.089%, \$495,176 par, due 12/26/2031 (e)(f)						
Sections Manual Claided Florating, 0.000%, \$1,000.000 page, the 114/2026 () 99,717 996,447 99,71							
NTT Finance Corp. 1,5375, 500,000 pr. de 1/10204 () NTT Finance Corp. 1,5375, 500,000 pr. de 1/20204 () NTT Finance Corp. 1,5375, 500,000 pr. de 1/20204 () NTT Finance Corp. 1,5375, 500,000 pr. de 1/20204 () NTT Finance Corp. 1,5375, 500,000 pr. de 1/20204 () NEUT Finance Corp. 1,5375, 500,000 pr. de 1/20205 () NEUT Finance Corp. 1,5375, 500,000 pr. de 1/20205 () NEUT Finance Corp. 1,5375, 500,000 pr. de 1/20205 () NEUT Finance Corp. 1,5375, 500,000 pr. de 1/20205 () NEUT Finance Corp. 1,5375, 500,000 pr. de 1/20205 () NEUT Finance Corp. 1,5375, 500,000 pr. de 1/20205 () NEUT Finance Corp. 1,5375, 500,000 pr. de 1/20205 () NEUT Finance Corp. 1,5375, 500,000 pr. de 1/20205 ()							
NTT Frames Cury, 1,167%, 590,000 per, due: 147,000.6 () NET Frames Cury, 1,167%, 520,000 per, due: 147,000.6 () Navor Cury, 1,507%, 542,000 per, due: 527,000.7 () Navor Cury, 1,507%, 542,000 per, due: 527,000.7 () Navor Cury, 1,507%, 542,000 per, due: 527,000.7 () Natural Ld, 1,500%, 560,000 per, due: 517,000.7 () Natural Ld, 1,500%, 560,000 per, due: 517,000.7 () Natural Ld, 1,500%, 1,500,000 per, due: 117,000.7 () Natural Ld, 1,500%, 1,500,000 per, due: 117,000.7 () Natural Ld, 5,500%, 511,000 per, due: 117,000.7 () Natural Ld, 5,500%, 500,000 per, due: 117,000.7 () Natu							
NTF Times Cony. 412%, \$2,0000 per, the 172,0024 (1) None Cony. 1, 200, \$20,000 per, the 172,0025 (1) None Cony. 1, 200, \$20,000 per, the 172,0025 (1) None Cony. 1, 200,000 per, the 172,000 per, the 172							
Neser Cap. 3, 3679, \$520,000 pr. die \$232027 Niere List, 1, 1997, \$500,000 pr. die \$132027 Niere List, 1, 1997, \$500,000 pr. die \$132027 Niere List, 1, 1997, \$500,000 pr. die \$132027 Niere List, 1, 1997, \$500,000 pr. die \$172027 Niere List, 1, 1997, \$400,000 pr. die \$172027 Niere List, 1, 1997, \$410,000 pr. die \$172027 NIERE List List List List List List List List							
Neare Clary, 43099, 5970,000 pr. due 923-2027 Natrea Lid, 1,0007, 3200,000 pr. due 912-2025 NATE BIV, NEXP Institute, 1,0007, 3200,000 pr. due 912-2025 NATE BIV, NEXP Institute, 1,0007, 3200,000 pr. due 912-2026 NATE BIV, 1,0007, 3200,0007, 3200,000 pr. due 912-2026 NATE BIV, 1,0007, 3200,000 pr. due 912-2026 NATE BIV, 1,0							
Natireal LA, 19076, \$500,000 pm, dec \$112023 Natireal LA, 19076, \$500,000 pm, dec \$112023 Natireal LA, 19076, \$700,000 pm, dec \$112023 Natireal LA, 19076, \$700,000 pm, dec \$1172023 Natireal LA, 19076, \$700,000 pm, dec \$1172024 Natireal LA, 19076, \$700,000 pm, dec \$1072027 Natireal LA, 19076, \$700,000 pm, dec \$1070000 pm, dec \$120000 pm, dec \$1200000 pm, dec \$120000 pm, dec \$120000 pm, dec \$120000 pm, dec \$1200000 pm, dec \$120000 pm, dec \$1200							
Namira L. 15, 590%, \$100,000 gar, des 117/2024 NAMIRA L. 15, 590%, \$100,000 gar, des 117/2025 NEVER VIN NEVER INSTITUTE (1. 1200%, \$50,000 gar, due 61/2027) NEVER VIN NEVER INSTITUTE (1. 1200%, \$50,000 gar, due 61/2027) NEVER VIN NEVER INSTITUTE (1. 1200%, \$50,000 gar, due 51/2026) NEVER VIN NEVER INSTITUTE (1. 1200%, \$50,000 gar, due 51/2026) NEVER VIN NEVER INSTITUTE (1. 1200%, \$50,000 gar, due 51/2026) NEVER VIN NEVER INSTITUTE (1. 1200%, \$50,000 gar, due 51/2026) NEVER VIN NEVER INSTITUTE (1. 1200%, \$50,000 gar, due 51/2026) NEW SECRET (1. 1200%, \$50,000 gar, due 51/2026) NEW SECRET (1. 1200%, \$50,000 gar, due 51/2020) NEW SECRET (1. 1200%, \$50,000 ga	Nutrien Ltd, 1.900%, \$690,000 par, due 5/13/2023		689,923	682,108			
Natira Ld., 5590s., 5410,000 par., dea 117/2025 NNYE TURNET PRINCE CALE PRINCE AL ASSON, \$120,000 par., dae 61/2027 NNYE TURNET PRINCE CALE PRINCE AL ASSON, \$120,000 par., dae 21/2026 NNYE TURNET PRINCE CALE PRINCE CALE PRINCE AL ASSON, \$120,000 par., dae 21/2026 NNYE TURNET PRINCE CALE PRINCE CALE PRINCE							
NYC Transitional France Anth Finance Face Rev., 1870h; \$1,250,000 par, due 21/2025 Obcor Biestin Delivery Co. LLC, 2780h; \$1,085,000 par, due 61/2024 Obcor Biestin Delivery Co. LLC, 2780h; \$1,085,000 par, due 61/2025 1997,731 1280,113 Obcor Biestin Delivery Co. LLC, 2780h; \$1,085,000 par, due 61/2025 1997,731 1280,113 Obcor Biestin Delivery Co. LLC, 2780h; \$1,085,000 par, due 41/2025 Onsic Corp., 2500h; \$1,120,000 par, due 41/2025 Onsic Corp., 2500h; \$1,120,000 par, due 41/2025 Onsic Corp., 2500h; \$1,200,000 par, due 41/2025 Ois Worldwide Corp., 2509h; \$5,000,000 par, due 11/2024 Obcor Biestin London Delivery Corp., 2509h; \$5,000,000 par, due 11/2024 Obcor Biestin London Delivery Corp., 2509h; \$5,000,000 par, due 11/2024 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2024 Obcor Biestin London Delivery Corp., 2509h; \$5,000,000 par, due 11/2024 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2024 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2024 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2024 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2024 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2025 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2025 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2025 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2025 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2025 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2025 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2025 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2025 Obcor Biestin London Delivery Corp., 2509h; \$5,000 par, due 11/2025							
Oklahoma Cas and Ekeric Co. 9539s, \$520,000 pr. des 950,0023 10,733 10,913 10,915 10,907 11,915 10,915 10,907 11,915 10,915 10,907 11,915 10,915 10,907 11,915 10,915 1							
Okove Telestric Delivery Co LLIC, 25996, \$1,085,000 par, due 61/20024 1,097,134 1,059,115 Ornacle Corp., 1,55976, \$1,250,000 par, due 37,520205 12,269,778 1,157,349 Ornacle Corp., 2,50976, \$1,200,000 par, due 37,520205 1,197,349 1,557,349 Ornacle Corp., 2,50976, \$1,200,000 par, due 47,2025 500,001 483,144 Postific Life Collect Partial Part (2008). 500,001 483,144 Pacific Life Collect Part (2008). 500,000 483,144							
Oracle Corp., 150798, \$1,200,000 par, due 11/10/2025 1,197,349 Oracle Corp., 580798, \$12,0000 par, due 11/10/2025 519,350 331,875 Oracle Corp., 580798, \$520,000 par, due 11/10/2025 519,350 331,875 Oracle Corp., 580798, \$520,000 par, due 11/10/2025 876,028 807,477 Pacific Circle Glebal Finnding, II. 1,200%, \$890,000 par, due 11/10/2024 876,028 807,477 Pacific Carp., 25078, \$530,000 par, due 11/10/2024 1,033,81 95,838 Pacific Carp., 25078, \$350,000 par, due 11/10/2024 1,033,81 95,838 Pacific Carp., 25078, \$350,000 par, due 11/10/2024 1,033,81 95,838 Pacific Carp., 25078, \$350,000 par, due 11/10/2024 1,033,81 95,838 Pacific Carp., 25078, \$350,000 par, due 11/10/2024 1,033,81 95,838 Peacel Fallation Carp., 25078, \$1,000,000 par, due 11/10/2024 1,093,81 95,838 Perkillenter Inc., 055798, \$1,000,000 par, due 91/50/203 1,019,872 98,000 Perkillenter Inc., 055798, \$1,000,000 par, due 91/50/203 1,019,872 98,000 Perkillenter Inc., 055798, \$1,000,000 par, due 91/50/204 1,019,872 98,000 Perkillenter Inc., 055798, \$1,000,000 par, due 91/50/205 <							
Oracle Comp. 250008, \$1,120000 par, due 41/1025 1,119,807 53,235 Oins Workshoel Comp. 26066, \$500,000 par, due 47/2025 500,001 488,164 Pertific Life Global Parling III, 12009, \$500,000 par, due 61/2023 500,001 488,164 Pertific Life Global Parling III, 12009, \$500,000 par, due 61/2023 500,001 488,164 Pertific Life Global Parling III, 12009, \$500,000 par, due 61/2024 500,001 488,180 Pertific Life Global Parling III, 12004, \$100,000 par, due 61/2024 101,009 488,180 Parker Hamified Comp., 36509, \$880,000 par, due 61/52024 676,556 655,605 Pereschienth Origin Comp., 36509, \$100,000 par, due 61/52024 119,072 877,808 Pereschienth Origin Comp., 36509, \$10,000 par, due 61/52024 119,087 988,000 Perkinflimer Inc., 05509, \$1,200,000 par, due 91/52023 101,087 988,000 Perkinflimer Inc., 05509, \$1,200,000 par, due 91/52024 101,096/11 940,072 Perticule Microscope, \$2,2098, \$207,000 par, due 91/52023 102,000 102,000 Perticule Microscope, \$2,2098, \$207,000 par, due 91/52023 102,000 109,000 Perticule Microscope, \$2,2098, \$207,000 par, due 91/52024 102,000 109,000							
Omack Comp. S.800%, S.520,000 par, due 1/10/2025 519,350 511,875 Onis Worlshow Comp. 2,086%, S.500,000 par, due 1/10/2025 876,028 807,477 Pacific Life Global Funding II. 1,200%, S.800,000 par, due 1/12/2024 1,451,318 98,880 Pheiff Corp., 2,50%, S.500,000 par, due 1/12/2024 1,451,318 98,880 Pheiff Corp., 2,50%, S.500,000 par, due 1/12/2024 1,053,989 103,385 Pheiff Lorgh, 2,50%, S.500,000 par, due 1/12/2024 1,053,989 1,153,247 Practical In Cliqued Group, 1,37%, S.1,200,000 par, due 1/15/2023 1,292,725 1,157,247 Pearly Lamin Higher Education Assistance Agency, 4,48%, S.888,33 par, due 10/25/2036 (c) 878,726 875,088 Perkinflimer Inc., 0,550%, S.100,000 par, due 1/15/2023 1,198,411 946,072 Perticulem Neixeura, 2,290%, S.500,000 par, due 1/15/2024 266,412 262,255 Perticulem Neixeura, 2,290%, S.100,000 par, due 1/15/2025 202,761 201,860 Perticulem Neixeura, 3,20%, S.400,900 par, due 1/15/2025 202,761 201,860 Perticulem Neixeura, 3,20%, S.400,900 par, due 1/15/2025 202,761 201,860 Perticulem Neixeura, 3,20%, S.400,900 par, due 1/15/2025 202,761 201,860							
Pacific Gr. 1-108 Taming II. 1.2009s, \$850,000 par, due 674/2025 (1) Pacific Cop., 3.5509s, \$550,000 par, due 61/12032	Oracle Corp, 5.800%, \$520,000 par, due 11/10/2025		519,350	531,875			
Pacificopy, 3590%, \$550,000 par, due of 1/2023 545,113							
Pasific Copy, 3.50%, \$1,000,000 par, due 71/12/025 1,033,381 958,889 Parker-Hamiffic Copy, 3.60%, \$650,000 par, due 11/12/024 679,656 665,605 Pacediealth Obligated Group, 1,379%, \$1,290,000 par, due 11/13/025 1,292,725 1,175,247 Pennsylvania Higher Education Assistance Agency, 4,488%, \$888,333 par, due 10/25/2036 (c) 878,726 875,088 Perfinillent Inc., 0,850%, \$1,02,000 par, due 91/15/2024 1,019,641 946,072 Perticoles Micianus, 2,279%, \$2,570,000 par, due 91/15/2024 266,412 262,225 Perticoles Micianus, 2,279%, \$5,100,000 par, due 91/15/2024 266,412 262,255 Perticoles Micianus, 2,378%, \$1,011,500 par, due 41/3/2025 (c) 202,761 40,801 Petrolos Micianus, 2,378%, \$1,011,500 par, due 41/3/2025 (c) 202,761 40,801 Petrolos Micianus, 5,276%, \$494,700 par, due 41/3/2025 (c) 202,761 40,801 Petrolos Micianus, 5,276%, \$494,700 par, due 21/3/2024 (c) 40,801 40,801 Petrolos Micianus, 5,276%, \$494,700 par, due 21/3/2024 (c) 379,566 40,801 Petrolos Micianus, 5,276%, \$494,700 par, due 21/3/2024 (c) 379,566 40,801 Politiqio, 60, 3,850%, \$1,400,000 par, due 21/3/2025 (c) 1,085,232			549,309				
Parker-Hamiffin Corp.; 3.65%, \$580,000 par, due 6/15/024 679,656 665,005 Peace-Health Olighagided Group, 1.75%, \$1,200,000 par, due 1/15/025 1,272,47 Permy Synain Higher Education Assistance Agency, 4488%, \$888,333 par, due 10/25/0236 (c) 878,726 875,088 Petricilliem Ira, (0, 850%, \$1,020,000 par, due 9/15/0234 10,19,641 946,072 946,072 Petroloss Mexicanos, 2290%, \$25(00) par, due 9/15/024 266,412 262,252 202,751 Petroloss Mexicanos, 2290%, \$25(00) par, due 9/15/025 10,078,23 977,813 Petroloss Mexicanos, 429%, \$20(25) pop ar, due 4/15/025 (c) 20,2761 20,1869 Petroloss Mexicanos, 5,036%, \$349,4750 par, due 2/15/024 (c) 492,440 493,901 PitliAA Studert Loui Truz 2016-1, 5.59%, \$891,200 par, due 4/15/025 (c) 966,62 379,856 363,394 Phillips 66, 3690%, \$380,000 par, due 2/15/024 379,856 363,394 978 Phillips 66, 3690%, \$380,000 par, due 2/15/024 403,495 403,44 Pionere Natural Resources Co., 126%, \$400,000 par, due 1/15/020 363,74 515,794 Pionere Natural Resources Co., 126%, \$410,000 par, due 1/15/0206 360,74 353,364 Procer Natural Resources Co., 126%, \$51,010,000 par, due	PacifiCorp, 3.350%, \$1,000,000 par, due 7/1/2025		1,053,381	958,889			
PeaceItalih Obligated Group, 1.375%, Si, 1.290,000 par, due 11/5/2025 Perkillimer Inc, 0.550%, Si, 1.020,000 par, due 91/5/2023 Perkillimer Inc, 0.550%, Si, 1.020,000 par, due 91/5/2024 Petroless Mexicanos, 2.290%, S267,000 par, due 21/5/2024 Petroless Mexicanos, 2.270%, Si, Si, 1.150,000 par, due 21/5/2024 Petroless Mexicanos, 2.370%, Si, Si, 1.150,000 par, due 41/5/2025 Petroless Mexicanos, 2.370%, Si, Si, 1.150,000 par, due 41/5/2025 Petroless Mexicanos, 2.370%, Si, Si, 1.150,000 par, due 41/5/2025 Petroless Mexicanos, 4.240%, Si, 20.500 par, due 41/5/2025 (c) Petroless Mexicanos, 5.080%, S44/70 par, due 21/5/2024 (c) Petroless Mexicanos, 5.080%, S44/70 par, due 21/5/2025 (c) Petroless Mexicanos, 5.080%, S44/70 par, due 31/5/2026 (c) Petroless Mexicanos, 5.080%, S44/70 par, due 31/5/2026 (c) Petroless Mexicanos, 5.080%, S44/70 par, due 31/5/2026 (c) Petroless Mexicanos, 5.080%, S44/70 par, due 21/5/2025 (c) Petroless Mexicanos, 5.080%, S44/70 par, due 21/5/2025 (c)							
Perkinlihmer Inc., 0.550%, \$1,020,000 par, dise 915/2023 1.019,872 988,000 Perkinlihmer Inc., 0.850%, \$1,020,000 par, dise 915/2024 26,6412 26,252 Petroloss Mexicanos, 2.279%, \$267,000 par, dise 215/2024 26,6412 26,252 Petroloss Mexicanos, 2.478%, \$10,11,500 par, dise 415/2025 (c) 20,761 201,869 Petroloss Mexicanos, 5.036%, \$1944/55 par, dise 215/2024 (c) 392,940 493,901 PHILAS ASudera Loan Trant 2016-1, \$5,359%, \$881,207 par, dise 9/25/2065 (c)(f) 396,662 970,488 Phillips 66, 30,90%, \$380,000 par, dise 215/2024 1,852,322 1,015,409 Phillips 66, 3,850%, \$11,040,000 par, dise 415/2024 6,3457 61,679 Picence Natural Resources Co., 1,015,409 409,955 402,244 Picence Natural Resources Co., 1,015%, \$400,000 par, dise 115/2023 409,995 402,244 Picence Natural Resources Co., 1,015%, \$400,000 par, dise 115/2026 356,714 535,364 PNC Firancial Services Group Inc The, \$5,671%, \$140,000 par, dise 115/2026 356,714 535,364 PVC Firancial Services Group Inc The, \$5,671%, \$140,000 par, dise 115/2026 396,319 399,329 Price Industries Inc., 1, 200%, \$3,000 par, dise 125/2026 1,325,400 1	PeaceHealth Obligated Group, 1.375%, \$1,290,000 par, due 11/15/2025		1,292,725	1,157,247			
Perkinellimer Inc., 0.850%, \$1,020,000 par, due 91/5/2024 1,019,641 246,722 Petroloss Mexicanos, 2.278%, \$5,1011,500 par, due 41/5/2025 1,007,823 977,813 Petroloss Mexicanos, 2.178%, \$5,1011,500 par, due 41/5/2025 202,761 201,869 Petroloss Mexicanos, 5,105%, \$494,750 par, due 21/5/2024 (c) 492,940 493,901 PHEAA Student Loan Traxt 2016-1, 5,539%, \$381,207 par, due 9/5/2065 (c)(f) 986,662 970,488 Phillips 66, 3080%, \$310,000 par, due 21/5/2024 1,005,400 378,856 361,304 Phillips 66, 3080%, \$310,000 par, due 49/2025 1,005,400 378,856 361,304 Phillips 66, 3080%, \$310,000 par, due 49/2025 1,005,400 363,477 1,015,409 Phoems 2012 LLC, 1,607%, \$63,563 par, due 73/2024 409,995 403,244 Poncer Natural Resources Co., 1,515%, \$400,000 par, due 10/28/2025 (c) 140,000 141,557 Protermanck Lessing LLC, 1,747%, \$13,811,074 par, due 10/22/2025 (c) 140,000 141,557 Profitamental Exercises Cincus Line Line Line Line Line Line Line Line							
Petroless Mexicanus, 2.279%, \$10,11500 par, due 415/2025 Petroless Mexicanus, 4.279%, \$20,500 par, due 415/2025 (c) Petroless Mexicanus, 4.279%, \$20,500 par, due 415/2025 (c) Petroless Mexicanus, 5.036%, \$494,50 par, due 215/2024 (c) Petroless Mexicanus, 5.036%, \$494,50 par, due 215/2024 (c) PHEAA, Student Loan Trust 2016-1, 5.539%, \$581,207 par, due 97.25/2065 (e)(f) PHEAA, Student Loan Trust 2016-1, 5.539%, \$581,207 par, due 97.25/2065 (e)(f) PHEAA, Student Loan Trust 2016-1, 5.539%, \$581,207 par, due 97.25/2065 (e)(f) Phillips 66, 3.850%, \$1,040,000 par, due 47.9025 Phillips 66, 3.850%, \$1,040,000 par, due 51.5023 Phillips 66, 3.850%, \$1,040,000 par, due 51.50203 Phillips 66, 3.850%, \$1,040,000 par, due 51.50206 Phillips 66, 3.850%, \$1,000,000 par, due 51.50206 Phillips 66, 3.850%, \$1,							
Petroleos Mexicamos, 442%, \$202,500 par, due 4/15/2025 (c) Petroleos Mexicamos, 5306%, \$494,750 par, due 1/15/2026 (c) 492,940 493,901 PHEAA Student Loan Trust 2016-1, 5.539%, \$581,207 par, due 9/25/2065 (e)(f) PHEAA Student Loan Trust 2016-1, 5.539%, \$580,000 par, due 9/25/2065 (e)(f) Philips 66, 8.369%, \$1,104,000 par, due 4/9/2020 Phoens' \$1,105,000 par, due 4/9/2020 Phoens' \$2012 LLC, 1.607%, \$63,565 par, due 7/3/2024 Phoens' Abtural Resources Co., 1.125%, \$600,000 par, due 1/15/2023 Phoens' Abtural Resources Co., 1.125%, \$600,000 par, due 1/15/2026 Professional Resources Co., 1.125%, \$600,000 par, due 1/15/2026 Potrimanock Leasing LLC, 1.741%, \$1,811,074 par, due 102/2024 Professional Particular (a.1000) Professional Particular (a	Petroleos Mexicanos, 2.290%, \$267,000 par, due 2/15/2024		266,412	262,525			
Petrlose Mexicanos, 5.036%, 5494,750 par, due 2/15/2024 (c) PHEAA Student Loan Trust 2016-1, 5.539%, S818,120 par, due 9/25/2065 (c)(f) 996,662 970,488 Phillips 66, 0.900%, \$380,000 par, due 2/15/2024 1,085,232 1,015,409 Phoenix 2012 LLC, 1.607%, \$63,563 par, due 7/3/2024 63,457 Phoener Natural Resources Co., 0.550%, \$410,000 par, due 5/15/2023 63,673 Phoener Natural Resources Co., 0.550%, \$410,000 par, due 1/15/2026 900,000,000,000,000,000,000,000,000,000							
PHEAA Student Loan Traits 2016-1, 5.339%, S981,207 par, due 9/25/2065 (e)(f) Phillips 66, 0.090%, \$380,000 par, due 21/5/2024 Phillips 66, 3.850%, \$1,040,000 par, due 4/9/2025 Phoenx 2012 LLC, 1.607%, \$63,565 par, due 73/2024 Phillips 66, 3.850%, \$1,040,000 par, due 4/9/2025 Phoenx 2012 LLC, 1.607%, \$63,565 par, due 73/2024 Phillips 67, 5050%, \$410,000 par, due 11/5/2023 Phoenx Pattrail Resources Co., 1.125%, \$600,000 par, due 11/5/2026 Phoenx Pattrail Resources Co., 1.125%, \$600,000 par, due 11/5/2026 Phoenx Pattrail Resources Co., 1.125%, \$600,000 par, due 11/5/2026 Phoenx Pattrail Resources Co., 1.125%, \$600,000 par, due 11/5/2026 Phoenx Pattrail Resources Co., 1.125%, \$600,000 par, due 11/5/2026 Phoenx Pattrail Resources Co., 1.125%, \$600,000 par, due 11/5/2026 Phoenx Pattrail Resources Co., 1.125%, \$600,000 par, due 11/5/2026 Phoenx Pattrail Resources Co., 1.125%, \$600,000 par, due 11/5/2026 Philips 66, 3.850%, \$1,000 par,							
Phillips 66, 3.850%, \$1.040,000 par, due 4/9/2025 1,085,232 1,015,409 Phoenix 2012 LCI, L. G/67%, 6.85.653 par, due 7/3/2024 63,457 61,679 Proneer Natural Resources Co, 0.550%, \$410,000 par, due 1/15/2026 409,995 403,244 Proneer Natural Resources Co, 1.125%, \$600,000 par, due 1/15/2026 136,000 356,734 535,364 PNC Financial Services Group In-Phis, 5,671%, \$141,000 par, due 1/02/2024 18,25,191 1,756,616 Portmarnock Leasing LLC, 1.741%, \$1,811,074 par, due 1/02/2024 18,25,191 1,756,616 PG Industries Ins. 1, 200%, \$450,000 par, due 1/13/2026 398,319 399,329 Pricos Global Funding, 14,200%, \$200,000 par, due 1/13/2025 (f) 199,891 196,148 Principal Life Global Funding, 16,46%, \$820,000 par, due 1/13/2025 (f) 820,000 757,762 Protective Life Global Funding, 32,18%, \$340,000 par, due 1/13/2025 (f) 485,000 471,365 PSNH Funding LLC 3, 3,094%, \$490,499 par, due 2/1/2026 485,000 471,365 PSNH Funding LLC 3, 3,094%, \$490,499 par, due 2/1/2026 485,000 471,365 Public Service Electric and Gas Co, 3,250%, \$1,010,000 par, due 9/1/2023 1,003,40 982,26 Public Service Electric and Gas Co, 3,250%, \$1,01	PHEAA Student Loan Trust 2016-1, 5.539%, \$981,207 par, due 9/25/2065 (e)(f)		996,662	970,488			
Phoenix 2012 LLC, 1,607%, S63, 263 par, due 7/3/2024 63,457 61,679 Phomer Natural Resources Co, 0,559%, 8410,000 par, due 1/15/2025 409,995 403,244 Pinner Natural Resources Co, 1,125%, S600,000 par, due 1/15/2026 356,734 535,364 PNC Finnacial Services Group Inc/The, 5,671%, \$140,000 par, due 1/15/2026 140,000 141,557 Portinamok Leasing LLC, 1,741%, \$1,811,074 par, due 10/22/2024 1,825,191 1,756,616 PPG Industries Inc, 1,200%, \$450,000 par, due 3/15/2026 398,319 399,329 Pricco Global Funding, 1,4,175%, \$1,340,000 par, due 1/15/2025 (f) 1337,046 1,240,335 Protective Life Global Funding, 1,41%, \$485,000 par, due 1/15/2025 (f) \$20,000 77,762 Protective Life Global Funding, 3,218%, \$340,000 par, due 3/28/2025 (f) 340,000 324,220 Protective Life Global Funding, 3,218%, \$490,459 par, due 2/1/2026 485,000 471,365 PSNIT Funding LLC, 3,3,04%, \$490,459 par, due 2/1/2026 490,231 485,623 Public Service Electric and Gas Co, 3,259%, \$1,010,000 par, due 9/1/2023 1,003,450 998,226 Public Service Electric and Gas Co, 3,259%, \$1,010,000 par, due 9/1/2023 1,007,45 998,226 Public Service Electric and Gas Co, 2,259%,							
Pinneer Natural Resources Co., 0.559%, \$410,000 par, due \$115/2025 409,995 403,244 Pinneer Natural Resources Co., 1.125%, \$600,000 par, due \$1028/0205 (e) 140,000 141,557 PNC Finnacial Services Group IncThe, 5.671%, \$140,000 par, due \$1028/0205 (e) 180,300 141,557 Portmanock Leasing LLC, 1.741%, \$1,81,1074 par, due \$1022/2024 1825,191 1,756,616 PPG Industries Inc., 1.200%, \$450,000 par, due \$135/2026 398,319 399,329 Pricos Global Funding, 1.4,200%, \$200,000 par, due \$178/2025 (f) 199,891 196,148 Protective Life Global Funding, 1.646%, \$820,000 par, due \$178/2025 (f) \$20,000 757,762 Protective Life Global Funding, 2.1466%, \$820,000 par, due \$178/2025 (f) \$30,000 757,762 Protective Life Global Funding, 4.714%, \$485,000 par, due \$178/2025 (f) 485,000 471,365 PSNH Funding LLC 3.3,504%, \$490,459 par, due \$21/2026 490,231 485,633 Public Service Electric and Gas Co., \$250%, \$1,000,000 par, due \$91/2023 1,007,435 998,226 Public Service Electric and Gas Co., \$250%, \$1,000,000 par, due \$11/2023 1,007,435 998,226 Public Service Electric and Gas Co., \$250%, \$1,000,000 par, due \$11/2023 1,007,436 1,008,009 P							
PNC Financial Services Group Inc/The, 5.671%, \$140,000 par, due 10/28/2025 (c) Pottmarmock Leasing LLC, 1.741%, \$1,811,074 par, due 10/22/2024 38.319 Process Global Funding, 1.4.200%, \$200,000 par, due 31/52/205 () 193,8319 196,148 Principal Life Global Funding, 1.4.200%, \$200,000 par, due 31/82/205 () 1337,046 1.240,335 Protective Life Global Funding, 1.464%, \$820,000 par, due 11/18/205 () 120,000 Protective Life Global Funding, 1.464%, \$820,000 par, due 11/18/205 () 120,000 Protective Life Global Funding, 1.464%, \$820,000 par, due 11/18/205 () 120,000 Protective Life Global Funding, 1.4714%, \$485,000 par, due 11/18/205 () 120,000 Protective Life Global Funding, 4.714%, \$485,000 par, due 31/18/205 () 120,000 Protective Life Global Funding, 4.714%, \$485,000 par, due 31/18/205 () 120,000 Protective Life Global Funding, 4.714%, \$485,000 par, due 31/18/205 () 120,000 Protective Life Global Funding, 4.714%, \$485,000 par, due 31/18/205 () 120,000 Protective Life Global Funding, 4.714%, \$485,000 par, due 31/18/205 () 120,000 Protective Life Global Funding, 4.714%, \$485,000 par, due 31/18/205 () 120,000 Protective Life Global Funding, 4.714%, \$485,000 P	Pioneer Natural Resources Co, 0.550%, \$410,000 par, due 5/15/2023		409,995	403,244			
Portmamock Leasing LLC, 1741%, S18.11,074 par, due 1022/2024 1,825,191 1,756,616 PFG Industries Inc. 1,200%, S40,000 par, due 175/2026 398,319 399,329 Prica Global Funding, 1,4,200%, S200,000 par, due 8/28/2025 (f) 199,891 196,148 Principal Life Global Funding, 1,1646%, S820,0000 par, due 1/13/2025 (f) 820,000 757,762 Protective Life Global Funding, 2,18%, S490,000 par, due 1/13/2025 (f) 340,000 324,220 Protective Life Global Funding, 3,218%, S490,000 par, due 3/28/2025 (f) 485,000 471,365 PSNH Funding LLC 3, 3,094%, S490,459 par, due 2/1/2026 485,000 471,365 PSNH Funding LLC 3, 3,094%, S490,459 par, due 2/1/2026 490,231 485,623 Public Service Electrie and Gas Co., 2,256%, S1,010,000 par, due 9/1/2023 1,093,440 998,226 Public Service Electrie and Gas Co., 3,256%, S1,010,000 par, due 1/1/2023 1,097,45 998,226 Public Service Electries and Gas Co., 3,256%, S1,010,000 par, due 1/1/2023 29,157 28,843 Raytheon Technologies Corp., 3,650%, S41,000 par, due 1/1/2026 1,044,770 983,683 Reliance Industries Ltd., 1,870%, S109,421 par, due 1/1/5/2026 1,044,770 983,683 Reliance Industries Ltd., 1,870%, S109,421							
PPG Industries Inc. 1.200%, \$450,000 par., due 315/2026 Pricos Global Funding I, 4.200%, \$200,000 pur., due 818/2025 () Pricos Global Funding I, 1.379%, \$1,340,000 par., due 110/2025 () Protective Life Global Funding, I, 646%, \$820,000 par., due 1110/2025 () Protective Life Global Funding, 1.646%, \$820,000 par., due 1718/2025 () Protective Life Global Funding, 218/88, \$340,000 par., due 1718/2025 () Protective Life Global Funding, 218/88, \$340,000 par., due 378/2025 () Protective Life Global Funding, 47.14%, \$485,000 par., due 378/2025 () Protective Life Global Funding, 47.14%, \$485,000 par., due 78/2025 () Protective Life Global Funding, 47.14%, \$485,000 par., due 78/2025 () Protective Life Global Funding, 47.14%, \$485,000 par., due 78/2025 () Protective Life Global Funding, 47.14%, \$485,000 par., due 78/2025 () Protective Life Global Funding, 47.14%, \$485,000 par., due 78/2026 () Protective Life Global Funding, 47.14%, \$485,000 par., due 78/2026 () Public Service Electric and Gas Co., 2.250%, \$1,100,000 par., due 91/2023 () Public Service Electric and Gas Co., 2.250%, \$1,101,000 par., due 118/2023 () Public Service Electric prices Group Inc., 0.841%, \$1,130,000 par., due 118/2023 () Public Service Electric prices Group Inc., 0.841%, \$1,130,000 par., due 118/2023 () Public Service Electric prices Group Life, 0.841%, \$1,130,000 par., due 118/2023 () Public Service Electric prices Group Life, 0.841%, \$1,100,000 par., due 118/2023 () Public Service Electric prices Group Life, 0.841%, \$1,100,000 par., due 118/2026 () Public Service Electric prices Group Life, 0.841%, \$1,100,000 par., due 118/2026 () Public Service Electric prices Group Life, 0.841%, \$1,100,000 par., due 118/2026 () Public Service Electric and Gas Co., 2.250%, \$1,400,000 par., due 118/2026 () Public Service Electric and Gas Co., 2.250%, \$1,400,000 par., due 118/2026 () Public Service Electric and Gas Co., 2.250%, \$1,400,000 par., due 118/2026 () Public Service Electric and Gas Co., 2.250%, \$1,400,000 par., due 118/2026 () Public Service Electric an	Portmarnock Leasing LLC, 1.741%, \$1,811,074 par, due 10/22/2024						
Principal Life Global Funding, 11, 375%, \$1,340,000 par, due 1/10/2025 (f) \$2,0000 757,762 Protective Life Global Funding, 32,18%, \$340,000 par, due 1/18/2025 (f) \$30,000 324,220 Protective Life Global Funding, 32,18%, \$340,000 par, due 2/8/2025 (f) \$45,000 471,365 Protective Life Global Funding, 47,14%, \$485,000 par, due 7/6/2027 (f) \$45,000 471,365 PSNH Funding LLC 3, 3.094%, \$490,459 par, due 2/1/2026 \$40,231 485,623 Public Service Electric and Gas Co, 2.259%, \$11,0000 par, due 9/1/2023 1,093,440 1,000,265 Public Service Electric and Gas Co, 3.259%, \$10,000 par, due 1/1/2023 1,209,475 988,226 Public Service Enterprise Group Inc, 0.841%, \$1,130,000 par, due 1/1/2023 1,213,498 1,088,009 Pupic Chen 2011 LLC, 2735%, \$29,060 par, due \$1/2023 29,157 28,843 Reducen Technologies Corp. 3,659%, \$41,000 par, due \$1/52025 40,946 40,654 REALTY NCOME CORP. 4,125%, \$1,010,000 par, due 1/15/2026 1,044,770 983,863 Reliance Industries Ltd., 1,870%, \$109,421 par, due 1/15/2026 1,044,770 983,683 Reliance Industries Ltd., 1,870%, \$109,421 par, due 1/15/2026 1,01,128 104,146 RELX Capital Ing. 3,350%, \$1,000,000 pa	PPG Industries Inc, 1.200%, \$450,000 par, due 3/15/2026			399,329			
Protective Life Global Funding, 1646%, \$820,000 par, due 1/12/025 (f) Protective Life Global Funding, 218%, \$340,000 par, due 3/28/2025 (f) Protective Life Global Funding, 218%, \$340,000 par, due 7/8/2027 (f) 485,000 471,365 PSNH Funding LLC 3, 504%, \$490,459 par, due 21/2026 485,000 471,365 PSNH Funding LLC 3, 504%, \$490,459 par, due 21/2026 480,231 485,623 Public Service Electric and Gas Co, 2,250%, \$1,010,000 par, due 9/1/2023 1,009,745 Public Service Electric and Gas Co, 2,250%, \$1,010,000 par, due 9/1/2023 1,009,745 Public Service Electric and Gas Co, 3,250%, \$1,010,000 par, due 9/1/2023 1,123,498 1,008,009 Purple Chen 2011 LLC, 2,735%, \$29,060 par, due 8/1/2023 29,157 28,843 Raytheon Technologies Corp. 3,650%, \$41,000 par, due 1/15/2026 1,044,770 983,683 Reliance Industries Ltd, 1,870%, \$109,421 par, due 1/15/2026 1,044,770 983,683 Reliance Industries Ltd, 1,870%, \$100,000 par, due 3/16/2023 1,001,229 995,958 Rogers Communications Inc, 2,250%, \$3,400,000 par, due 3/16/2027 (f) 229,983 213,156							
Protective Life Global Funding, 3218%, \$340,000 par, due 3782025 (f) Protective Life Global Funding, 4714%, \$485,000 par, due 780227 (f) \$485,000 471,365 PSNIT Funding LLC 3, 304%, \$490,459 par, due 7912026 \$490,231 485,623 PSNIT Funding LLC 3, 304%, \$490,459 par, due 7912026 \$1,009,3440 1,000 par, due 9912026 Public Service Electric and Gas Co, 2259%, \$1,010,000 par, due 9912023 \$1,009,745 988,226 Public Service Electric and Gas Co, 3,259%, \$1,010,000 par, due 9912023 \$1,224,988 1,088,009 Puple Chen 2011 LLC, 2,735%, \$259,060 par, due 1912023 \$29,157 28,843 Raytheon Technologies Corp, 3,659%, \$41,000 par, due 8162023 \$40,946 40,654 REALTY NROME CORP, 4,125%, \$1,010,000 par, due 19152026 \$1,044,770 983,663 Reliance Industries Ltd, 1,870%, \$109,421 par, due 19152026 \$1,009,726 11,009,729 RELX Capital In, 3,3500%, \$1,000,000 par, due 3162023 \$1,009,726 \$1,000,726 \$1,000	Protective Life Global Funding, 1.646%, \$820,000 par, due 1/13/2025 (f)		820,000	757,762			
PSNH Funding LLC 3, 304%, \$490,459 par, due 21/12026 Public Service Electric and Gas Co. 2259%, \$1.00,000 par, due 91/52026 Public Service Electric and Gas Co. 2259%, \$1.00,000 par, due 91/2023 1,009,745 Public Service Electric and Gas Co. 3259%, \$1.010,000 par, due 91/2023 1,102,3498 1,088,009 Purple Chen 2011 LLC 2,735%, \$29,060 par, due 11/18/2023 29,157 28,843 Raytheon Technologies Corp. 3,659%, \$41,000 par, due 11/18/2023 40,654 ReLILTY ROCME CORP, 4,125%, \$1,010,000 par, due 11/18/2026 1,044,770 983,683 Reliance Industries Ltd., 1870%, \$109,421 par, due 11/18/2026 1,000,000 par, due 31/18/2025 ROGER Communications inc, 2590%, \$44,0000 par, due 31/18/2025 (1,000,000 par, due 31/18/2025) ROGER Communications inc, 2590%, \$240,000 par, due 31/18/2027 (1) 229,983 213,156	Protective Life Global Funding, 3.218%, \$340,000 par, due 3/28/2025 (f)						
Publis Service Electric and Gas Co., 2.250%, \$1,100,000 par, due 91/5/2025 Publis Cervice Electric and Gas Co., 2.250%, \$1,010,000 par, due 91/2023 1,009,745 98,226 Publis Cervice Enterprise Group Inc, 0.841%, \$1,130,000 par, due 11/8/2023 1,123,498 1,088,009 Purple Chen 2011 LLC, 2.735%, \$29,060 par, due 81/2023 29,157 28,843 Raytheon Technologies Corp., 3650%, \$4,100,00 par, due 101/8/2023 40,946 REALTY INCOME CORP, 41,25%, \$1,101,000 par, due 101/8/2026 1,044,770 82,863 Reliance Industries Ltd, 1.870%, \$1,000,000 par, due 11/5/2026 1,001,28 1,001,29 995,958 Rogers Communications Inc, 2.950%, \$240,000 par, due 31/6/2021 1,001,29 2,983 2,13,16	Protective Life Global Funding, 4.714%, \$485,000 par, due 7/6/2027 (f) PSNH Funding LLC 3, 3,094%, \$490,459 par, due 2/1/2026						
Public Service Electric and Gas Co, 3.250%, \$1.010,000 par, due 91/2023 1,009,745 998,226 Public Service Electric Enterprise Cropu ple., 0.841%, \$1.130,000 par, due 11/2023 1,123,498 1,088,009 Purple Chen 2011 LLC, 2.735%, \$29,060 par, due 81/2023 29,157 28,843 Raytheon Technologies Corp., 3.650%, \$41,000 par, due 81/62023 40,046 40,654 REALTY INCOME CORP, 4,125%, \$1,010,000 par, due 1015/2026 1,044,770 983,683 Relinace Industries Ltd., 1870%, \$109,421 par, due 11/5/2026 1,010,1029 995,958 ROGERC Communications inc, 2.950%, \$244,000 par, due 31/5/2025 (1,000,000 par, du	Public Service Electric and Gas Co, 2.250%, \$1,100,000 par, due 9/15/2026			1,000,265			
Purple Chen 2011 LLC, 2735%, \$29,060 par, due \$1/12023 29,157 28,843 Raytheon Technologies Corp., \$659%, \$41,000 par, due \$10/5023 40,946 40,654 REALTY INCOME CORP. 4.125%, \$1,010,000 par, due 10/15/2026 1,044,770 983,683 Relinace Industries Ltd., 1870%, \$109,421 par, due 11/15/2026 107,128 104,146 RELX Capital Inc., 3,300%, \$1,000,000 par, due 31/15/2025 1,001,229 995,958 Rogers Communications Inc., 2590%, \$240,000 par, due 31/15/2027 (f) 439,786 419,611 Rogers Communications Inc., 2500%, \$230,000,000 par, due 31/15/2027 (f) 229,983 213,156	Public Service Electric and Gas Co, 3.250%, \$1,010,000 par, due 9/1/2023		1,009,745	998,226			
Raytheon Technologies Corp. 3.650%, \$14,000 par, the 8162023 40,946 40,654 REALTY INCOME CORP, 4.125%, \$1,010,000 par, the 10152026 1,044,770 983,683 Reliance Industries Ltd, 1.870%, \$109,421 par, the 11152026 107,128 104,146 RELX Capital Inc, 3.500%, \$1,000,000 par, the 3162023 1,001,929 995,98 Rogers Communications Inc, 2.590%, \$440,000 par, the 31152025 (f) 439,786 419,611 Rogers Communications Inc, 3.200%, \$230,000 par, the 31152027 (f) 229,983 213,156							
REALTY INCOME CORP, 4.12%, \$1,010,000 par, due 1015/2026 1,044,770 983,683 Reliance Industries Ltd, 1.870%, \$1,000,000 par, due 1015/2026 107,128 104,146 RELX Capital Irc, 3.500%, \$1,000,000 par, due 3/16/2023 1,001,929 995,958 Rogers Communications Inc, 2.950%, \$240,000 par, due 3/15/2025 (f) 439,786 419,611 Rogers Communications Inc, 3.000%, \$230,000 par, due 3/15/2027 (f) 229,983 213,156	Raytheon Technologies Corp, 3.650%, \$41,000 par, due 8/16/2023		40,946	40,654			
RELX Capital Inc., 3-500%, \$1,000,000 par, due 3/16/2023 1,001,929 995,958 Rogers Communications Inc., 2-550%, \$440,000 par, due 3/15/2025 (f) 439,786 419,611 Rogers Communications Inc., 3-200%, \$230,000 par, due 3/15/2027 (f) 229,983 213,156	REALTY INCOME CORP, 4.125%, \$1,010,000 par, due 10/15/2026						
Rogers Communications Inc, 2.950%, \$440,000 par, due 3/15/2025 (f) 439,786 419,611 Rogers Communications Inc, 3.200%, \$230,000 par, due 3/15/2027 (f) 229,983 213,156							
	Rogers Communications Inc, 2.950%, \$440,000 par, due 3/15/2025 (f)		439,786	419,611			
моры теннопурка нь, тогот, азекого рат, ше 7/13/20/23 21,074 400,310							
	корол госиноводно нь., 1.000/в, 9220,000 ран, инс 7/13/2023		J21,07 4	+00,310			

of Investments in Contracts and Other Securities			
December 31, 2022			
Moody's/			

	Moody's/		It	***************************************	4.41	
	S&P rating (c)		Investment at fair	Wrapper contract at	Adjustment to contract	Contract
Name of issuer	(Unaudited)	Cost	value (a)	fair value (a)	value	value (a)
Roper Technologies Inc, 3.650%, \$595,000 par, due 9/15/2023		602,707	588,631			
Royal Bank of Canada, 0.750%, \$910,000 par, due 10/7/2024		\$ 909,285	846,525			
Royal Bank of Canada, 1.600%, \$560,000 par, due 1/21/2025 Royal Bank of Canada, 3.375%, \$920,000 par, due 4/14/2025		560,000 919,738	523,324 889,676			
Royal Bank of Canada, 4.408%, \$2,050,000 par, due 10/5/2023 (e)		2,050,000	2,049,959			
Royal Bank of Canada, 4.784%, \$1,440,000 par, due 12/12/2025 (f)		1,440,000	1,434,277			
SABINE PASS LIQUEFACTION LLC, 5.750%, \$220,000 par, due 5/15/2024		229,100	220,266			
Sabine Pass Liquefaction LLC, 5.875%, \$400,000 par, due 6/30/2026		426,665	404,727			
Salvation Army/United States, 3.396%, \$245,000 par, due 9/1/2023 San Bernardino Community College District, 2.044%, \$460,000 par, due 8/1/2024		245,000 460,000	243,099 441,264			
Santa Clarita Community College District, 2.104476, \$400,000 par, due 8/1/2024 Santa Clarita Community College District, 2.102%, \$640,000 par, due 8/1/2024		640,000	614,957			
Santander Drive Auto Receivables Trust 2022-5, 4.110%, \$4,545,000 par, due 8/17/2026		4,544,833	4,461,045			
Santander Drive Auto Receivables Trust 2022-6, 4.490%, \$2,575,000 par, due 11/16/2026		2,574,928	2,543,433			
Santander Retail Auto Lease Trust 2021-A, 0.510%, \$3,220,000 par, due 7/22/2024 (f)		3,219,759	3,138,479			
Santander Retail Auto Lease Trust 2021-B, 0.510%, \$3,870,000 par, due 8/20/2024 (f) Santander Retail Auto Lease Trust 2021-C, 0.500%, \$3,215,000 par, due 3/20/2025 (f)		3,869,747 3,214,903	3,740,823 3,129,491			
Santander Retail Auto Lease Trust 2021-C, 0.300%, \$3,215,000 par, due 3/20/2025 (f) Santander Retail Auto Lease Trust 2022-A, 1.340%, \$2,355,000 par, due 7/21/2025 (f)		2,354,864	2,228,310			
SBA Small Business Investment Cos, 2.507%, \$603,684 par, due 3/10/2026		600,105	567,879			
SBA Small Business Investment Cos, 2.517%, \$84,144 par, due 3/10/2025		84,610	80,658			
SBA Small Business Investment Cos, 2.829%, \$562,155 par, due 9/10/2025		562,440	538,847			
SBA Small Business Investment Cos, 3.191%, \$75,742 par, due 3/10/2024		76,321 2.686	73,755			
SBA Small Business Investment Cos, 3.644%, \$2,675 par, due 9/10/2023 SC State Std Ln Corp, 4.870%, \$36,668 par, due 5/1/2030 (e)		36,533	2,637 36,665			
SC State Std Ln Corp, 4.889%, \$325,759 par, due 1/25/2041 (e)		324,823	318,772			
Seasoned Credit Risk Transfer Trust Series 2020-2, 2.500%, \$2,395,728 par, due 11/25/2059		2,518,021	2,148,584			
Seasoned Credit Risk Transfer Trust Series 2020-3, 2.500%, \$1,240,232 par, due 5/25/2060		1,295,698	1,143,055			
Seasoned Credit Risk Transfer Trust Series 2020-3, 2.500%, \$991,323 par, due 5/25/2060		1,041,268	871,831			
Seasoned Credit Risk Transfer Trust, 2.500%, \$2,371,662 par, due 9/25/2060 Sempra Energy, 3.300%, \$850,000 par, due 4/1/2025		2,466,785 848,870	2,174,029 815,712			
Sherwin-Williams Co/The, 4.050%, \$410,000 par, due 8/8/2024		409,860	404,381			
Siemens Financieringsmaatschappij NV, 1.200%, \$590,000 par, due 3/11/2026 (f)		536,654	526,370			
Siemens Financieringsmaatschappij NV, 2.350%, \$590,000 par, due 10/15/2026 (f)		587,227	536,487			
SLM Student Loan Trust 2005-4, 4.478%, \$29,401 par, due 1/25/2027 (e)		29,347	29,358			
SLM Student Loan Trust 2008-9, 5.858%, \$31,886 par, due 4/25/2023 (e) SLM Student Loan Trust 2010-1, 4.789%, \$443,191 par, due 3/25/2025 (e)		31,931 440,771	31,577 430,035			
SLM Student Loan Trust 2010-1, 4, 787%, 3443,171 par, due 3/23/2023 (c) SLM Student Loan Trust 2013-2, 4,839%, \$692,634 par, due 6/25/2043 (c)		689,243	660,995			
SLM Student Loan Trust 2013-3, 4.889%, \$858,072 par, due 4/26/2055 (e)		858,072	831,058			
Spire Missouri Inc, 4.740%, \$2,330,000 par, due 12/2/2024 (e)		2,330,000	2,309,536			
Stanley Black & Decker Inc, 2.300%, \$740,000 par, due 2/24/2025		739,278	700,548			
State of Utah, 4.554%, \$1,175,000 par, due 7/1/2024		1,221,244	1,170,288			
State Street Corp, 1.746%, \$1,120,000 par, due 2/6/2026 (e) State Street Corp, 2.203%, \$1,020,000 par, due 2/7/2028 (e)		1,120,000 1,020,000	1,043,015 917,237			
State Street Corp, 5.751%, \$460,000 par, due 21/12/28 (e)		460,000	471,285			
Student Loan Corp, 5.089%, \$1,349,421 par, due 7/25/2036 (e)		1,346,044	1,328,370			
Student Loan Corp, 5.158%, \$407,997 par, due 4/25/2037 (e)		408,858	403,950			
Sumitomo Mitsui Financial Group Inc, 1.402%, \$1,210,000 par, due 9/17/2026		1,210,000	1,055,092			
Sumitomo Mitsui Financial Group Inc, 2.174%, \$200,000 par, due 1/14/2027 Sumitomo Mitsui Financial Group Inc, 4.879%, \$2,090,000 par, due 10/16/2023 (e)		200,000 2,090,000	177,781 2,092,140			
Sumtomo Mitsui Financiai Group Inc, 4.8/9%, \$2,090,000 par, due 10/16/2023 (e) Sutter Health, 1.321%, \$785,000 par, due 8/15/2025		785,000	713,329			
Take-Two Interactive Software Inc, 3.300%, \$280,000 par, due 3/28/2024		279,919	273,445			
Take-Two Interactive Software Inc, 3.550%, \$160,000 par, due 4/14/2025		159,948	154,091			
Taubman Centers Commercial Mortgage Trust 2022-DPM, 6.522%, \$2,385,000 par, due 5/15/2037 (e)(f)		2,361,952	2,315,811			
Tennessee Housing Development Agency, 3.500%, \$20,000 par, due 7/1/2031 T-Mobile US Trust 2022-1, 4.910%, \$3,470,000 par, due 5/22/2028 (f)		20,277 3,469,577	19,949 3,466,433			
Toronto-Dominion Bank/The, 0.750%, \$860,000 par, due 5/22/2028 (f)		3,469,577 859,905	3,400,433 844,504			
Toronto-Dominion Bank/The, 3.766%, \$3,440,000 par, due 6/6/2025		3,440,000	3,338,032			
Toronto-Dominion Bank/The, 4.285%, \$680,000 par, due 9/13/2024		680,000	672,332			
Towd Point Mortgage Trust 2017-1, 2.750%, \$249,660 par, due 10/25/2056 (e)(f)		246,769	245,461			
Towd Point Mortgage Trust 2017-2, 2.750%, \$187,209 par, due 4/25/2057 (e)(f) Towd Point Mortgage Trust 2017-5, 3.773%, \$34,388 par, due 2/25/2057 (e)(f)		185,538 34,388	184,790 34,031			
Towd Point Mortgage Trust 2017-5, 5.7/3%, 534,568 par, due 2/25/2057 (e)(f) Towd Point Mortgage Trust 2017-6, 2.750%, \$1,096,743 par, due 10/25/2057 (e)(f)		1,084,125	1,046,177			
Towd Point Mortgage Trust 2018-1, 3.000%, \$119,047 par, due 1/25/2058 (e)(f)		116,410	114,792			
Towd Point Mortgage Trust 2018-2, 3.250%, \$1,664,007 par, due 3/25/2058 (e)(f)		1,646,070	1,592,992			
Towd Point Mortgage Trust 2018-3, 3.750%, \$1,262,670 par, due 5/25/2058 (e)(f)		1,262,832	1,194,859			
Towd Point Mortgage Trust 2021-1, 2.250%, \$2,420,287 par, due 11/25/2061 (e)(f) Toyota Auto Loan Extended Note Trust 2020-1, 1.350%, \$2,070,000 par, due 5/25/2033 (f)		2,459,174 2,069,905	2,161,474 1,895,064			
Toyota Auto Loan Extended Note Trust 2020-1, 1.350%, \$2,070,000 par, due 2/27/2034 (f)		1,909,872	1,694,663			
Toyota Auto Loan Extended Note Trust 2022-1, 3.820%, \$1,200,000 par, due 4/25/2035 (f)		1,199,520	1,138,406			
Toyota Auto Receivables 2019-D Owner Trust, 1.920%, \$203,772 par, due 1/16/2024		203,766	203,368			
Toyota Auto Receivables 2021-D Owner Trust, 0.710%, \$1,385,000 par, due 4/15/2026		1,384,978	1,304,809			
Toyota Auto Receivables 2022-A Owner Trust, 1.230%, \$2,640,000 par, due 6/15/2026 Toyota Auto Receivables 2022-C Owner Trust, 3.760%, \$1,780,000 par, due 4/15/2027		2,639,645 1,779,725	2,503,768 1,737,543			
Toyota Auto Receivables 2022-C Owner Trust, 5.300%, \$2,255,000 par, due 4/15/2027		2,254,787	2.282.430			
Toyota Lease Owner Trust 2022-A, 1.960%, \$1,775,000 par, due 2/20/2025 (f)		1,774,798	1,711,964			
Toyota Motor Credit Corp, 3.050%, \$730,000 par, due 3/22/2027		729,944	681,797			
Trane Technologies Luxembourg Finance SA, 3.550%, \$500,000 par, due 11/1/2024		523,313	487,434			
Truist Bank, 3.625%, \$1,440,000 par, due 9/16/2025 Truist Bank, 3.800%, \$1.080,000 par, due 10/30/2026		1,433,581 1.019.014	1,383,892			
Truist Financial Corp, 5.900%, \$585,000 par, due 10/28/2026 (e)		585,000	598,574			
TSMC Arizona Corp, 1.750%, \$1,600,000 par, due 10/25/2026		1,599,704	1,429,317			
TSMC Arizona Corp, 3.875%, \$390,000 par, due 4/22/2027		389,418	375,442			
TSMC Global Ltd, 0.750%, \$1,560,000 par, due 9/28/2025 (f)		1,557,041	1,409,413			
TSMC Global Ltd, 1.250%, \$560,000 par, due 4/23/2026 (f) TSMC Global Ltd, 4.375%, \$200,000 par, due 7/22/2027 (f)		559,098 199,910	502,323 196,313			
UBS AG/London, 0.700%, \$790,000 par, due 8/9/2024 (f)		790,081	736,460			
UBS Commercial Mortgage Trust 2017-C2, 3.225%, \$1,494,144 par, due 8/15/2050		1,354,881	1,364,976			
UBS Commercial Mortgage Trust 2017-C3, 3.167%, \$2,140,000 par, due 8/15/2050		2,016,967	1,975,841			
UBS Commercial Mortgage Trust 2018-C8, 3.720%, \$1,998,646 par, due 2/15/2051		1,916,125 290,000	1,854,560			
UBS Group AG, 1.008%, \$290,000 par, due 7/30/2024 (e)(f) UBS Group AG, 1.494%, \$500,000 par, due 8/10/2027 (e)(f)		474,638	282,025 430,727			
UBS Group AG, 4.488%, \$760,000 par, due 5/12/2026 (e)(f)		760,000	743,358			
UBS Group AG, 4.490%, \$1,220,000 par, due 8/5/2025 (e)(f)		1,220,000	1,199,654			
UDR Inc, 2.950%, \$150,000 par, due 9/1/2026		151,736	137,854			
United States Small Business Administration, 1.850%, \$42,626 par, due 5/1/2025		42,782 32,931	40,724			
United States Small Business Administration, 1.880%, \$33,316 par, due 3/1/2025 United States Small Business Administration, 2.980%, \$422,992 par, due 6/1/2035		32,931 431,977	32,160 392,589			
United States Small Business Administration, 2.380%, 3422,992 par, due 6/1/2027 United States Small Business Administration, 5.310%, \$12,736 par, due 5/1/2027		13,352	12,557			
United States Small Business Administration, 5.640%, \$8,195 par, due 4/1/2026		8,519	8,147			
United States Treasury Note/Bond, 0.250%, \$14,000,000 par, due 6/30/2025		13,715,913	12,692,428			
United States Treasury Note/Bond, 0.375%, \$5,600,000 par, due 4/30/2025 United States Treasury Note/Bond, 0.500%, \$16,600,000 par, due 3/31/2025		5,540,912	5,114,810			
United States Treasury Note/Bond, 0.500%, \$16,600,000 par, due 3/31/2025 United States Treasury Note/Bond, 1.500%, \$10,750,000 par, due 2/15/2025		16,554,983 10,719,446	15,257,741 10,125,576			
United States Treasury Note/Bond, 1.500%, \$10,750,000 par, due 2/15/2025 United States Treasury Note/Bond, 1.750%, \$103,000,000 par, due 12/31/2024		105,554,499	97,825,898			
United States Treasury Note/Bond, 1.750%, \$5,350,000 par, due 3/15/2025		5,269,261	5,059,094			
United States Treasury Note/Bond, 2.750%, \$5,275,000 par, due 5/15/2025		5,288,357	5,090,375			
United States Treasury Note/Bond, 4.000%, \$30,400,000 par, due 12/15/2025		30,281,174	30,233,742			
United States Treasury Note/Bond, 4.500%, \$14,730,000 par, due 11/15/2025 University of Arkansas, 3.235%, \$1,040,000 par, due 4/1/2027		14,873,956 1,040,000	14,831,269 974,615			
US Bancorp, 2.215%, \$1,660,000 par, due 1/27/2028 (e)		1,660,000	1,490,876			
US Bancorp, 4.548%, \$1,270,000 par, due 7/22/2028 (e)		1,270,000	1,240,142			
US Bancorp, 5.727%, \$870,000 par, due 10/21/2026 (e)		870,000	886,490			
Ventas Realty LP, 2.650%, \$570,000 par, due 1/15/2025		568,800	539,811			
Ventas Realty LP, 3.500%, \$450,000 par, due 2/1/2025 Verizon Master Trust, 0.500%, \$4,890,000 par, due 5/20/2027		458,662 4,889,741	432,472 4,594,106			
Verizon Master Trust, 0.500%, \$4,890,000 par, due 5/20/202/ Verizon Master Trust, 0.990%, \$4,905,000 par, due 4/20/2028		4,889,741 4,904,556	4,594,106 4,574,109			
· · · · · · · · · · · · · · · · · · ·						

	Moody's/ S&P		Investment at fair	Wrapper contract at	Adjustment to contract	Contract
Name of issuer Verizon Master Trust. 1.530%, \$1.455,000 par. due 7/20/2028	rating (c) (Unaudited)	Cost 1.454.708	value (a)	fair value (a)	value	value (a)
Verizon Master Trust, 3.670%, \$2,465,000 par, due 1/22/2029 (e)		2,464,882	1,360,696 2,388,772			
Verizon Master Trust, 5.230%, \$1,230,000 par, due 11/22/2027 (e) Vermont Std Asst Corp, 5.089%, \$312,274 par, due 7/28/2034 (e)		1,229,782 312,948	1,237,235 310,744			
Vermont Std Asst Corp, 5.139%, \$66,611 par, due 4/30/2035 (e) Virginia Electric and Power Co, 2.750%, \$530,000 par, due 3/15/2023		65,290 530,000	66,182 527,834			
Virginia Housing Development Authority, 6.000%, \$112,526 par, due 3/25/2038		116,738	111,267			
Volkswagen Auto Loan Enhanced Trust 2021-1, 1.020%, \$2,715,000 par, due 6/22/2026 Volkswagen Group of America Finance LLC, 3.350%, \$520,000 par, due 5/13/2025 (f)		2,714,917 541,722	2,580,371 496,960			
Volkswagen Group of America Finance LLC, 3.950%, \$660,000 par, due 6/6/2025 (f) Vulcan Materials Co, 4.500%, \$1,000,000 par, due 4/1/2025		659,755 1,073,956	639,240 992,418			
Warnermedia Holdings Inc, 3.638%, \$620,000 par, due 3/15/2025 (f)		620,000	590,002			
Warnermedia Holdings Inc, 3.755%, \$1,330,000 par, due 3/15/2027 (f) WEC Energy Group Inc, 0.800%, \$1,930,000 par, due 3/15/2024		1,330,000 1,930,306	1,200,741 1,829,057			
WEC Energy Group Inc, 3.550%, \$142,000 par, due 6/15/2025 Wells Fargo & Co, 3.908%, \$3,330,000 par, due 4/25/2026 (e)		148,972 3,330,000	136,192 3,225,152			
Wells Fargo & Co, 4.540%, \$1,250,000 par, due 8/15/2026 (e)		1,250,000	1,225,676			
Wells Fargo & Co, 4.808%, \$1,810,000 par, due 7/25/2028 (e) Wells Fargo Commercial Mortgage Trust 2015-P2, 3.809%, \$1,954,000 par, due 12/15/2048		1,810,000 1,977,089	1,767,398 1,859,628			
Wells Fargo Commercial Mortgage Trust 2016-C33, 3.162%, \$1,094,360 par, due 3/15/2059		1,017,583 1,826,585	1,024,219 1,766,680			
Wells Fargo Commercial Mortgage Trust 2016-NXS6, 2.642%, \$1,920,000 par, due 11/15/2049 Wells Fargo Commercial Mortgage Trust 2017-C39, 3.157%, \$1,605,000 par, due 9/15/2050		1,543,422	1,467,081			
Welltower Inc, 4.000%, \$320,000 par, due 6/1/2025 Westpac Banking Corp, 5.506%, \$1,670,000 par, due 2/26/2024 (e)		327,390 1,670,000	311,934 1,672,189			
WFRBS Commercial Mortgage Trust 2013-C17, 3.558%, \$49,972 par, due 12/15/2046 WFRBS Commercial Mortgage Trust 2014-C22, 3.752%, \$1,595,000 par, due 9/15/2057		52,545 1,608,489	49,512 1,539,588			
WFRBS Commercial Mortgage Trust 2014-C25, 3.365%, \$1,113,566 par, due 11/15/2047		1,119,957	1,066,969			
Wheels SPV 2 LLC, 0.510%, \$481,006 par, due 8/20/2029 (f) Williams Cos Inc/The, 3.900%, \$1,440,000 par, due 1/15/2025		480,963 1,512,749	475,042 1,403,241			
Wisconsin Public Service Corp. 5.350%, \$370,000 par, due 11/10/2025 WMRK Commercial Mortgage Trust 2022-WMRK, 7.125%, \$1,485,000 par, due 11/15/2027 (e)(f)		369,922 1,474,190	374,410 1,479,410			
World Omni Auto Lease Sec Trust 2022-A, 3.210%, \$2,085,000 par, due 2/18/2025		2,084,782	2,040,506			
World Omni Auto Receivables Trust 2020-C, 0.480%, \$2,075,420 par, due 11/17/2025 World Omni Auto Receivables Trust 2022-A, 1.660%, \$2,495,000 par, due 5/17/2027		2,075,127 2,494,527	2,021,005 2,373,790			
World Omni Auto Receivables Trust 2022-C, 3.660%, \$1,885,000 par, due 10/15/2027		1,884,869	1,835,036			
World Omni Auto Receivables Trust 2022-D, 5.610%, \$2,260,000 par, due 2/15/2028 World Omni Select Auto Trust 2020-A, 0.550%, \$1,051,345 par, due 7/15/2025		2,259,592 1,051,315	2,285,036 1,044,280			
World Omni Select Auto Trust 2021-A, 0.530%, \$4,705,000 par, due 3/15/2027 WRKCo Inc, 3.000%, \$520,000 par, due 9/15/2024		4,704,732 533,067	4,545,609 497,179			
WRKCo Inc, 3.750%, \$730,000 par, due 3/15/2025		726,013	706,506			
Xcel Energy Inc, 0.500%, \$1,030,000 par, due 10/15/2023 Xcel Energy Inc, 3.300%, \$530,000 par, due 6/1/2025		1,029,750 549,286	992,571 509,179			
Short-Term Investment Fund A S, 4.437%, \$19,817,586 par (g) Total		19,817,586 1,075,191,379	19,817,586			
Accrued income receivable		1,010,171,017	3,739,190			
Receivable for investment payments due Payable for securities purchased			10,067,030 (10,105,410)			
Payable for securities purchased on a forward commitment basis (h) Total		s -	(14,208,864) 1,020,454,244		74,945,932	1,095,400,176
American General Life Ins. Co., 2.400% (d)	A2/A+	-			7,336,145	107,313,286
Massachusetts Mutual Life Ins. Co., 2.400% (d)	Aa3/AA-			-	7,596,219	109,304,740
Metropolitan Life Ins. Co., 2.600% (d) Pacific Life Ins. Co., 2.210% (d)	Aa3/AA+ Aa3/AA-			-	3,493,489 7,896,020	53,866,934 107,889,357
Prudential Ins. Co. of America, 2.490% (d)	Aa3/AA- Aa2/AA-			-	8,573,583 4,950,563	130,052,742
State Street Bank and Trust Co., 2.560% (d) Transamerica Life Ins. Co., 2.340% (d)	Al/A+			-	4,950,563 10,446,600	77,279,412 149,060,651
7-Eleven Inc, 0.950%, \$390,000 par, due 2/10/2026 (f) AbbVie Inc, 2.600%, \$1,430,000 par, due 11/21/2024	\$	389,418 1,429,866	341,867 1,368,693			
AbbVie Inc, 2.950%, \$470,000 par, due 11/21/2026		469,676	437,619			
AbbVie Inc, 3.200%, \$310,000 par, due 11/21/2029 AbbVie Inc, 3.800%, \$600,000 par, due 3/15/2025		309,944 620,483	280,622 585,252			
Advocate Health & Hospitals Corp, 2.211%, \$1,250,000 par, due 6/15/2030 Agilent Technologies Inc, 2.750%, \$370,000 par, due 9/15/2029		1,262,408 382,659	1,028,033 319,891			
Alabama Federal Aid Highway Finance Authority, 2.056%, \$425,000 par, due 9/1/2031 Alabama Federal Aid Highway Finance Authority, 2.256%, \$815,000 par, due 9/1/2033		331,467 815,000	340,990 634,445			
Alabama Power Co, 3.750%, \$760,000 par, due 9/1/2027		759,414	729,331			
Albemarle Corp, 5.050%, \$300,000 par, due 6/1/2032 Alexandria Real Estate Equities Inc, 2.000%, \$210,000 par, due 5/18/2032		299,177 163,764	283,671 161,420			
Alexandria Real Estate Equities Inc, 2.950%, \$260,000 par, due 3/15/2034		259,263	211,367			
Alexandria Real Estate Equities Inc, 3.450%, \$900,000 par, due 4/30/2025 Alexandria Real Estate Equities Inc, 3.800%, \$210,000 par, due 4/15/2026		899,396 209,891	871,034 203,375			
Alliant Energy Finance LLC, 3.750%, \$1,043,000 par, due 6/15/2023 (f) Ally Auto Receivables Trust 2019-3, 1.930%, \$28,493 par, due 5/15/2024		1,046,477 28,493	1,035,755 28,459			
Ameren Illinois Co, 3.250%, \$1,300,000 par, due 3/1/2025		1,328,054	1,257,117			
American Express Co, 1.650%, \$760,000 par, due 11/4/2026 American Express Co, 2.550%, \$950,000 par, due 3/4/2027		759,069 949,255	674,245 865,115			
American Express Co, 4.050%, \$330,000 par, due 5/3/2029 American Express Co, 4.420%, \$390,000 par, due 8/3/2033 (e)		329,434 390,000	314,900 369,685			
American Honda Finance Corp, 2.250%, \$1,130,000 par, due 1/12/2029		1,127,785	972,672			
Amphenol Corp, 3.200%, \$110,000 par, due 4/1/2024 Amphenol Corp, 4.350%, \$600,000 par, due 6/1/2029		108,859 644,759	107,580 574,577			
Analog Devices Inc, 3.450%, \$400,000 par, due 6/15/2027 (f) Anglo American Capital PLC, 2.250%, \$200,000 par, due 3/17/2028 (f)		376,871 199,132	377,266 168,489			
Anglo American Capital PLC, 2.625%, \$1,170,000 par, due 9/10/2030 (f)		1,161,612	953,398			
Anheuser-Busch InBev Worldwide Inc, 3.650%, \$508,000 par, due 2/1/2026 Anheuser-Busch InBev Worldwide Inc, 4.750%, \$660,000 par, due 1/23/2029		495,435 759,487	489,285 652,984			
Aon Corp / Aon Global Holdings PLC, 2.850%, \$340,000 par, due 5/28/2027 Aon Corp, 3.750%, \$370,000 par, due 5/2/2029		339,872 361,085	312,779 342,308			
Archer-Daniels-Midland Co, 3.250%, \$495,000 par, due 3/27/2030		492,094	447,728			
Ascension Health, 2.532%, \$1,416,000 par, due 11/15/2029 AT&T Inc, 2.250%, \$340,000 par, due 2/1/2032		1,473,032 339,500	1,217,055 267,495			
AT&T Inc, 2.550%, \$2,081,000 par, due 12/1/2033 AT&T Inc, 4.500%, \$700,000 par, due 5/15/2035		2,116,677 698,928	1,605,479 637,426			
Atmos Energy Corp, 2.625%, \$710,000 par, due 9/15/2029		718,356	617,411			
BAE Systems Holdings Inc, 3.800%, \$1,200,000 par, due 10/7/2024 (f) BAE Systems Holdings Inc, 3.850%, \$640,000 par, due 12/15/2025 (f)		1,210,601 659,148	1,172,303 617,608			
BANK 2017-BNK5, 3.131%, \$1,500,000 par, due 6/15/2060		1,445,776	1,373,397			
BANK 2017-BNK5, 3.390%, \$1,120,000 par, due 6/15/2060 BANK 2017-BNK8, 3.229%, \$748,250 par, due 11/15/2050		1,124,759 726,237	1,034,667 684,065			
BANK 2018-BNK11, 3.784%, \$1,790,000 par, due 3/15/2061 Bank of America Commercial Mtg Trust 2017-BNK3, 3.311%, \$1,043,988 par, due 2/15/2050		1,775,602 1,033,436	1,676,672 970,434			
Bank of America Corp, 1.197%, \$1,240,000 par, due 10/24/2026 (e)		1,240,000	1,102,909			
Bank of America Corp, 1.319%, \$1,200,000 par, due 6/19/2026 (e) Bank of America Corp, 1.734%, \$1,240,000 par, due 7/22/2027 (e)		1,200,000 1,249,680	1,082,813 1,087,037			
Bank of America Corp, 2.015%, \$760,000 par, due 2/13/2026 (e) Bank of America Corp, 2.456%, \$130,000 par, due 10/22/2025 (e)		760,000 130,000	704,965 122,891			
Bank of America Corp, 2.551%, \$1,160,000 par, due 2/4/2028 (e)		1,160,000	1,031,750			
Bank of America Corp, 3.705%, \$1,200,000 par, due 4/24/2028 (e) Bank of America Corp, 4.571%, \$680,000 par, due 4/27/2033 (e)		1,200,411 680,000	1,112,084 624,542			
Bank of America Corp. 4.948%, \$1,590,000 par, due 7/22/2028 (e) Bank of Montreal, 1.250%, \$725,000 par, due 9/15/2026		1,590,000 724,086	1,555,214 634,313			
Bank of Montreal, 2.650%, \$550,000 par, due 3/8/2027		549,028	503,039			
Bank of Montreal, 4.700%, \$460,000 par, due 9/14/2027 Bank of New York Mellon Corp/The, 2.050%, \$1,121,000 par, due 1/26/2027		459,809 1,120,234	455,970 1,008,474			
•						

March Marc		Moody's/ S&P	Investment	Wrapper	Adjustment	
Base of the milled content 1,000	Name of issuer	rating (c)	at fair	contract at	to contract	
Black of the Author Comp. 1970	Bank of New York Mellon Corp/The, 3.850%, \$700,000 par, due 4/28/2028	742,109	672,533	Tan value (a)	- Tanac	Tanac (a)
Bent Harmanden, 1300, 15		310,385	299,900			
Bent March 154, 154, 154, 154, 154, 154, 154, 154,						
Back Times List Colors List Colors List Colors List Colors List	Baxter International Inc, 1.915%, \$510,000 par, due 2/1/2027	510,005	452,718			
Section 1.5						
Second Color 1975 1976	BBCMS MORTGAGE TRUST 2017-C1, 3.412%, \$1,056,558 par, due 2/15/2050	1,046,844	983,122			
Beach Hard SCHIPS, MONTHERS and ENT-SCHIPS 19-20-19-19-19-19-19-19-19-19-19-19-19-19-19-						
## 1500 SEC	Black Hills Corp, 3.150%, \$200,000 par, due 1/15/2027					
See Princip 6. 440% (SMAR) and an 142301 100	BMW US Capital LLC, 3.450%, \$540,000 par, due 4/1/2027 (f)	539,512	510,424			
SOR Prints (A. 1986; L. 1984) (1982) (1994) 1992)	BNP Paribas SA, 2.159%, \$400,000 par, due 9/15/2029 (e)(f) BNP Paribas SA, 4.400%, \$600,000 par, due 8/14/2028 (f)					
Barrier Collect 1996-1996 1997	BNP Paribas SA, 4.705%, \$1,000,000 par, due 1/10/2025 (e)(f)	1,011,267	990,276			
Berg Coffee States 1900 19	BNP Paribas Sec Corp, 1.675%, \$470,000 par, due 6/30/2027 (e)(f) Boeing Co/The, 2.700%, \$970,000 par, due 2/1/2027					
Beach Propriet 1.5 1906, Schooling for an 191256 1906	Boeing Co/The, 5.040%, \$90,000 par, due 5/1/2027	90,000	89,107			
Seate Principal L. 1900; 190						
MICHAEL 1997	Boston Properties LP, 3.650%, \$170,000 par, due 2/1/2026					
### District (1997) 1,100						
Bases Earlier Land Authority 1997-18, 127-159 e. de 17-1597 1998 19	BPR Trust 2022-OANA, 6.234%, \$2,190,000 par, due 4/15/2037 (e)(f)	2,184,765	2,137,433			
Back Comer Commany College Anthonics 2009, 145(100) and 1						
Bit Commont Merager Fan 2011-04-C5, 518-94, 11-20-060 pm. der 912-2016-17 Contain Name Research List, 1989, 15-20-060 pm. der 192-2016 Contain Name Research List, 1989, 15-20-060 pm. der 192-2017 Contain Name Research List, 1989, 15-20-060 pm. der 192-2017 Contain Name Research List, 1989, 15-20-060 pm. der 192-2017 Contain Name Research List, 1989, 15-20-060 pm. der 192-2017 Contain Name Research List, 1989, 15-20-060 pm. der 192-2018 Contain Name Research List, 1989, 15-20-060 pm. der 192-2018 Contain Name Research List, 1989, 15-20-060 pm. der 192-2018 Contain Name Research List, 1989, 15-20-060 pm. der 192-2018 Contain Name Research List, 1989, 15-20-060 pm. der 192-2018 Contain Name Research List, 1989, 15-20-060 pm. der 192-2018 Control Oliver, 1	Bucks County Community College Authority, 2.750%, \$455,000 par, due 6/15/2025	455,000	435,967			
Complet Uses High Shord Diseas, 2,175,75,75000 g. doi: 47,0000 g. 100,000 g.						
Consider Name Consider Cons	BX Trust 2022-IND, 5.817%, \$2,333,967 par, due 4/15/2037 (e)(f)					
Conclus for Select Co. 1, 2004, \$200,0000 per, dos 12,22006 299,000 200,000 20		355,480	349,280			
Capati One Fastand Comp. 3-2778, 123(100) pp. de 12(1000)	Canadian Pacific Railway Co, 1.750%, \$300,000 par, due 12/2/2026		267,720			
Cigaria Con Francal Comp. 4 5879, 5 1890 (1909) et al. 1724 (1909) 1312 (1909)	Capital One Financial Corp, 3.273%, \$230,000 par, due 3/1/2030 (e)	230,000	197,061			
Cigard Cons. N. 22006. 1200.000 (19.00) Cigard Cons. N. 22006. 1200.000 (19.00) Cigard Cons. 1200.000 (19.000) Cigard Cons. 1200.000 (19.00) Cigard Con	Capital One Financial Corp, 4.985%, \$340,000 par, due 7/24/2026 (e)		333,269			
Cigati Dec Part Anni Recordish To 2006, 2016 19.00						
Capill bot 1,15% N.251/00 (job. dos 101/2021) Contributal Engry Hearts Delete LC, L4597, 180000 ya. do 101/2021 Contributal Engry Hearts Delete LC, L4597, 180000 ya. do 101/2021 Contributal Engry Hearts Delete LC, L4597, 180000 ya. do 101/2021 Contributal Engry Hearts Delete LC, L4597, 180000 ya. do 101/2021 Contributal Engry Hearts Delete LC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Communication Cynomic LCC, L4597, 180000 ya. do 101/2021 Charles Commun	Capital One Prime Auto Receivables Trust 2019-2, 1.920%, \$91,140 par, due 5/15/2024					
Common Carlos Carlos (1994), 64,145,000 pp. doi: 10.10021 1.25.101 1.05.100 1.05						
Count Forward Enterey Resident (Excit C.C.4.5976, 1800000 pt. doi:10.10000000000000000000000000000000000	Carrier Global Corp, 2.493%, \$1,445,000 par, due 2/15/2027	1,454,546	1,304,399			
Charles School Corg/The L-2009, 2000000 par. doi: 30.2022 Cipar Corp. 3.1909, \$100000 par. doi: 10.2033 Cipar Corp. 3.1909, \$100000 par. doi: 10.20343 Cipar Corp. 3.1909, \$100000 par. doi: 10.2033 Cipar Corp. 3.1909, \$1000000 par. doi: 10.2033 Cipar Corp. 3.1909, \$1000000000000000000000000000000000000			774,253			
Charter Communication Operating LLC 4, 500%, \$50,000 pt. del 12033 (CRESTOS 1001, 131, 500,000 pt. del 12031)	CGMS Commercial Mortgage Trust 2017-B1, 3.197%, \$2,237,630 par, due 8/15/2050	2,147,193	2,029,698			
CHRISTIN SLAME, 14515, 5491,000 pr. de 171,070 Congrue Comment Mergap Treat 1912-17, 1215, 991,000 pr. de 1510207 Cigrue Comment Mergap Treat 1912-17, 1215, 991,000 pr. de 1510207 Cigrue Comment Mergap Treat 1912-17, 1215, 991,000 pr. de 1510207 Cigrue Comment Mergap Treat 1912-17, 1215, 991,000 pr. de 1510201 Cigrue Comment Mergap Treat 1912-17, 1215, 991,000 pr. de 1510201 Cigrue Comment Mergap Treat 1912-17, 1215, 991,000 pr. de 1510201 Cigrue Comment Mergap Treat 1912-17, 1215, 991,000 pr. de 1510201 Cigrue Data Lordon Comment Mergap Treat 1912-17, 1215, 991,000 pr. de 1510201 Cigrue Data Lordon Comment Mergap Treat 1912-17, 1215, 991,000 pr. de 1510201 Cigrue Data Lordon Comment Mergap Treat 1912-17, 1215, 1						
Crignop Commontal Mergue Tran 1917-1, 1712-5, 30000 per de 1910-2019 1910	CHRISTUS Health, 4.341%, \$495,000 par, due 7/1/2028					
Cinguoge Camenaria Managuer Tan 2018-12, 2172-5, 997.000 par. dos 1912.051 STACK Compose Camenaria Managuer Tan 2018-12, 2007-5, 980.000 par. dos 1912.051 STACK Compose Camenary Camena						
Cingious 16, 2931%, \$320,000 par. dec 591,0255 (c) Cingues 16, 2957%, \$1,000,000 par. dec 591,000 par. dec	Citigroup Commercial Mortgage Trust 2017-P7, 3.712%, \$970,000 par, due 4/14/2050					
Crigorop Rs. 1, 50796, \$300,000 pm, de 274/2036 (c) 10,000 pm, de 274/						
Crigorope is. 360% S. \$1000,000 pr. de 172-0208 (c) 5000,000 pr. de 172-0208 (c) 5000,000 pr. de 172-0208 (c) 5000,000 pr. de 172-0208 (c) 7000,000 pr. de 172-0208 (c) 7000,	Citigroup Inc, 2.572%, \$1,090,000 par, due 6/3/2031 (e)					
Crigoropa, k., 49479, \$1,200,000 ps., dos \$1,000.200 ps. dos \$1,000						
Cilipson Bus A 1970-1970 park des 524-2033 (c) Cilipson Bus A 1970-1970 park des 524-2035 (c) Cilipson Bus A 1970-1970-1970 park des 524-2035 (c) Cilipson Bus A 1970-1970-1970-1970 (c) Cilipson Bus A 1970-1970-1970-1970 (c) Cilipson Bus A 1970-1970-1970-1970-1970 (c) Cilipson Bus A 1970-1970-1970-1970-1970 (c) Cilipson Cilipson Bus A 1970-1970-1970-1970-1970 (c) Cilipson Cilipson Bus A 1970-1970-1970-1970-1970-1970-1970-1970-						
Citizen Baik NAProvidence RI, 370%, \$600,000 par. des \$1920215 (1900) Citizen Baik NAProvidence RI, 370%, \$610,000 par. des \$1920215 (1900) Citizen Baik NAProvidence RI, 370%, \$610,000 par. des \$1920215 (1900) Citizen Baik NAProvidence RI, 370%, \$610,000 par. des \$1920205 (1900) Citizen Baik NAProvidence RI, 370%, \$610,000 par. des \$1920205 (1900) Citizen Baik NAProvidence RI, 370%, \$610,000 par. des \$1920205 (1900) Citizen Baik NAProvidence RI, 370%, \$610,000 par. des \$1920205 (1900) Citizen Baik NAProvidence RI, 370%, \$610,000 par. des \$1920205 (1900) Citizen Baik NAProvidence RI, 370%, \$610,000 par. des \$1920205 (1900) Citizen Baik NAProvidence RI, 370%, \$610,000 par. des \$1920205 (1900) Citizen Baik NAProvidence RI, 370%, \$610,000 par. des \$1920205 (1900) Citizen Baik NAProvidence RI, 370%, \$610,000 par. des \$1920205 (1900) Command Comp. 31000, \$550,000 par. des \$1920206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2015 CCERT Metige Tinti, 3219%, \$733,228 par. des \$190206 (1900) COMM 2						
Giarce Blask NAProvincence RL 45798, \$810,000 pr. dos 897,028 (c) (c) of Chaullar A. Exter Tas Reviews, 1978, \$311,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$315,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14578, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14579, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14579, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14579, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14579, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14579, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14579, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14579, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14579, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14579, \$325,000 pr. dos 971,020 (c) of Photos (Civ. Improvement Cup.) 14579, \$325,000 pr. dos 971,020 (c) of Photos (Civ. I	Citizens Bank NA/Providence RI, 2.250%, \$265,000 par, due 4/28/2025					
City of Process (Civic Improvement Corp. 1.459%, 1935.000) par. dos 171/2028 15,000 151,556 15,000 151,556 15,000 151,556 15,000 151,556 15,000 151,556 15,000 151,556 15,000 151,556 15,000 151,556 15,000 151,556 15,000 151,556 15,000 151,556 15,000 1	Citizens Bank NA/Providence RI, 4.575%, \$810,000 par, due 8/9/2028 (e)	810,000	783,204			
City of St Pub NN Sale & Use Tax Revenus, 32279, \$550,000 par, des 11/10/207						
Convent Community (College District, 2019), \$1,330,000 par, de 1912005 Convent Community (College District, 2019), \$1,335,000 par, de 1912005 Convent Corp., 3 1976, \$50,000 par, de 1912005 COMM 2015-CCRET Mortgage Trant, \$2136, \$733.24 par, de \$100.2046 COMM 2015-CCRET Mortgage Trant, \$2136, \$733.24 par, de \$100.2046 COMM 2015-CCRET Mortgage Trant, \$2196, \$238.250 par, de 19100069 COMM 2015-CCRET Mortgage Trant, \$2196, \$238.850 par, de 19100069 COMM 2015-CCRET Mortgage Trant, \$2196, \$238.850 par, de 19100069 COMM 2015-CCRET Mortgage Trant, \$2196, \$238.850 par, de 19100069 Commonwealth Edison Co., 3 1005, \$50000 par, de 19120026 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3 1005, \$5000 par, de 1912003 Commonwealth Edison Co., 3	City of St Paul MN Sales & Use Tax Revenue, 3.257%, \$550,000 par, due 11/1/2027	550,000	512,556			
Countamurity College District. 2601%, \$1335,000 par, due \$1/2032 \$17,55						
Comeast Corp., 3-40%, \$595,000 par, due 4-1/2030 594,204 514,025 Comeast Corp., 3-50%, \$500,000 par, due 10.15/2025 299,710 297,778 COMM 201-CCRED Mortages Trant, \$2.15%, \$503,200 par, due 3/10/2046 18,188 40,188 COMM 201-CCRED Mortages Trant, \$2.15%, \$573,322 par, due 3/10/2046 18,188 40,188 COMM 201-CCRED Mortages Trant, \$2.15%, \$573,322 par, due 3/10/2046 3,088,312 2,244,798 COMM 201-CCRED Mortages Trant, \$2.15%, \$57,000 par, due 8/10/2047 3,088,312 2,244,798 COMM 201-CCRED Mortages Trant, \$2.97%, \$52,000 par, due 8/10/2049 1,100,631 1,134,310 Commovemble Edition Co., \$1.00%, \$580,000 par, due 3/11/2022 62.991 552,201 Commovemble Edition Co., \$1.00%, \$580,000 par, due 8/11/2023 69,915 946,914 Commovemble Edition Co., \$1.00%, \$580,000 par, due 8/11/2023 697,167 688,291 Commovemble Edition Co., \$1.00%, \$580,000 par, due 8/11/2023 697,167 688,291 Commovemble Edition Co., \$1.00%, \$580,000 par, due 8/11/2023 97,167 688,291 Commovemble Edition Co., \$1.00%, \$580,000 par, due 8/11/2023 19,118 19,118 Commovemble Edition Co., \$1.00%, \$580,000 par, due 8/11/2023 19,118	Coast Community College District, 2.601%, \$1,335,000 par, due 8/1/2034	1,335,000	1,054,076			
Comarcia Cup., 3 59%, \$790, \$790, \$200,						
COMM 2013-CCERE IO Mortague Trust. 4; 210%, 31,450,000 par, due 810/2046 (725,776 728,328 728,478 728,	Comcast Corp, 3.950%, \$970,000 par, due 10/15/2025	990,535	950,778			
COMM 2014-CCRET Mortgage Trust, 2,13%, \$733,242 part, the 310/2047 COMM 2014-CCREIN Mortgage Trust, 4,201%, \$235,000 part, due 10/2047 COMM 2014-CCREIN Mortgage Trust, 4,3796%, \$925,000 part, due 10/2049 Commoweath Bank of Australia, 2,52%, \$1,130,000 part, due 51/2027 () Commoweath Bank of Australia, 2,52%, \$1,130,000 part, due 51/2027 () Commoweath Bank of Australia, 2,52%, \$1,130,000 part, due 51/2027 () Commoweath Bank of Australia, 2,52%, \$1,130,000 part, due 51/2027 () Commoweath Bank of Australia, 2,52%, \$1,130,000 part, due 51/2028 Commoweath Bank of Australia, 2,52%, \$1,130,000 part, due 51/2028 Commoweath Bank of Australia, 2,52%, \$1,130,000 part, due 51/2028 Commoweath of Massachusetts, 4,50%, \$570,000 part, due 17/2028 Cooperative Rabe-bank UA, 1,30%, \$1,600,000 part, due 57/2020 Courty of Ballmore MD, 2,85%, \$1,000,000 part, due 57/2020 Courty of Ballmore MD, 2,85%, \$1,000,000 part, due 57/2020 Courty of Ballmore MD, 2,85%, \$1,000,000 part, due 57/2020 Courty of Ballmore MD, 2,85%, \$1,000,000 part, due 57/2020 Courty of Ballmore MD, 2,85%, \$1,000,000 part, due 57/2020 Courty of Ballmore MD, 2,85%, \$1,000,000 part, due 57/2020 Courty of Ballmore MD, 2,85%, \$1,000,000 part, due 57/2020 Courty of Ballmore MD, 2,85%, \$1,000,000 part, due 57/2020 Courty of Ballmore MD, 2,85%, \$1,000,000 part, due 57/2020 Courty of Ballmore MD, 2,85%, \$1,000,000 part, due 57/2020 Courty of Camberland MA, 4,00%, \$1,31,500 part, due 57/2020						
COMM 2014-CCRE19 Mortgage Trast, 3790%, \$925,000 par, dae 810/2047 COMM 2014-COR Mortgage Trast, 590%, \$125,000 par, dae 101/2029 COMM 2014-COR Mortgage Trast, \$200%, \$13,000 par, dae 314/2027 () 1,10,000 1,10,	COMM 2013-CCRE7 Mortgage Trust, 3.213%, \$733,242 par, due 3/10/2046		728,358			
COMM 2016-CORI Mortgage Trast, 3091%, \$1235,000 par, due 10/102049 Commonwealth Edison Co., \$1,00%, \$880,000 par, due 11/1/2024 Commonwealth Edison Co., \$1,00%, \$880,000 par, due 11/1/2024 629.91 Commonwealth Edison Co., \$1,00%, \$880,000 par, due 11/1/2024 Commonwealth Edison Co., \$1,00%, \$300,000 par, due 11/1/2029 Commonwealth Edison Co., \$1,00%, \$300,000 par, due 11/1/2029 Commonwealth of Massachusetts, \$4,00%, \$1750,000 par, due 11/1/2029 Commonwealth of Massachusetts, \$4,00%, \$1750,000 par, due 11/1/2021 Componentiev Rabolant (D. 1,109%, \$490,000 par, due 11/1/2021 Cooperatieve Rabolant (D. 1,109%, \$490,000 par, due 19/1/2022 Cooperatieve Rabolant (D. 1,109%, \$490,000 par, due 19/1/2022 Cooperatieve Rabolant (D. 1,109%, \$400,000 par, due 19/1/2022 Cooperatieve Rabolant (D. 1,109%, \$400,000 par, due 19/1/2022 Cooperatieve Rabolant (D. 1,109%, \$400,000 par, due 9/1/2022 Cooperatieve Rabolant (D.						
Commonwealth Edison Co, 3109%, \$580,000 par, due 11/12024 966,925 946,914 Commonwealth Edison Co, 3109%, \$530,000 par, due 11/52029 677,167 688,291 Commonwealth of Massachusetts, \$1590,000 par, due 11/52029 1475,000 139,117 Commonwealth of Massachusetts, \$4,509%, \$750,000 par, due 11/52028 775,667 731,288 Cosperatieve Rabbainz (U.A, 1,004%, \$499,000) par, due 11/52028 795,669 789,144 Cooperatieve Rabbainz (U.A, 1,004%, \$499,000) par, due 97.4/2026 (c)(f) 1,000 433,251 Cooperatieve Rabbainz (U.A, 1,05%, \$100,000 par, due 67.2/2026 (c)f) 1,000 971,850 Cooperatieve Rabbainz (U.A, 1,05%, \$100,000 par, due 97.2/2025 (c)(f) 380,000 365,273 Corebridge Giobal Funding, 9009%, \$100,000 par, due 87.2/2025 (c)(f) 380,000 365,273 Corebridge Giobal Funding, 9009%, \$100,000 par, due 97.2/2025 (c) 31,131 280,256 Country of Baltimore MD, 2888, \$235,000 par, due 97.2/2025 (c) 312,31 280,256 Country of Editimore MD, 2889, \$235,000 par, due 97.2/2027 (c) 1,072,485 916,000 Country of Editimore MD, 2509%, \$100,000 par, due 17/12029 1,000,000 274,346 Country of Editimore MD, 3509%, \$100,000 par, due 17/12029	COMM 2016-COR1 Mortgage Trust, 3.091%, \$1,235,000 par, due 10/10/2049	1,200,631	1,134,310			
Commonwealth Edison Co., 3109%, \$53,0000 par, due \$115/2032 629,991 552,301 Commonwealth Edison Co., 3109%, \$73,0000 par, due \$115/2034 1,475,000 1,391,117 Commonwealth of Massachusetts, 3,769%, \$1,475,000 par, due \$115/2034 773,647 731,288 Consumer Energy Co., 3,800%, \$383,000 par, due \$1115/2038 795,669 789,144 Consumer Energy Co., 3,800%, \$383,000 par, due \$1115/2036 490,000 433,251 Cooperatieve Rabobank U.A. 1,339%, \$31,080,000 par, due \$024/2026 (cyft) 1,880,000 971,850 Cooperatieve Rabobank U.A. 1,359%, \$31,080,000 par, due \$172026 1,880,000 365,273 Corderiège Giobal Funding, 0,900%, \$1,150,000 par, due \$922/2025 (t) 1,149,475 1,027,201 Corderiège Giobal Funding, 0,900%, \$1,150,000 par, due \$171/2032 321,531 280,526 Courly of Baltimore MD, 2,888%, \$325,000 par, due \$171/2032 329,434 276,559 Courly of Baltimore MD, 2,888%, \$325,000 par, due \$171/2032 1,872,488 916,600 Courly of St Clair II, 2,391%, \$10,000 par, due \$171/2032 1,872,903 1,836,904 Courly of St Clair II, 2,391%, \$10,000 par, due \$171/2034 310,000 81,325 Courly of St Clair II, 2,391%, \$10,000 par, due \$117/2024						
Commonwealth of Massachusetts, 3769%, \$1475,000 par, due 71/15/2029 1,475,000 1,311,17 Commonwealth of Massachusetts, 4500%, \$750,000 par, due 11/15/2028 795,669 789,144 Cosperatieve Rabobank UA, 1.039%, \$300,000 par, due 11/15/2028 490,000 433,251 Cooperatieve Rabobank UA, 1.339%, \$1,080,000 par, due 674/2026 (e)() 1,080,000 971,850 Cooperatieve Rabobank UA, 1.359%, \$3,000,000 par, due 972/2026 (f) 1,184,975 1,027,201 Corderatiere (gr. \$3,309%, \$3,000) par, due \$175,002 32,131 280,526 Corderatiere (gr. \$3,309%, \$3,000) par, due \$17,023 329,434 276,559 Country of Baltimore MD, 2,589%, \$325,000 par, due 71/2032 1,072,485 916,600 Country of Becare TX, 2,171%, \$1,075,000 par, due 61/52032 1,075,000 \$31,325 Country of Selimence MD, 3,569%, \$1,615,000 par, due 11/2029 1,075,000 \$31,325 Country of Selimence MD, 2,599%, \$1,615,000 par, due 11/2029 1,075,000 \$31,325 Country of Seliment MB, 3,600%, \$1,615,000 par, due 12/12029 1,075,000 \$31,325 Country of Seliment MB, 3,600%, \$1,615,000 par, due 12/12029 1,000,000 \$31,325 Country of Seliment MB, 3,600%, \$1,600,000 par, due 11/2029 300,00						
Commonwealth of Massachusetts, 4, 500%, 875,0000 par, due 11/15/2028 73,647 731,288 Consumers Engrey Co, 3, 800%, 830,000 par, due 11/15/2028 490,000 433,251 Cooperatieve Rabobank UA, 1, 103%, 8,198,0000 par, due 50/2026 (e)(f) 1,080,000 971,850 Cooperatieve Rabobank UA, 4,65%, 8380,000 par, due 51/20208 (e)(f) 380,000 365,273 Corebridge Global Funding, 0,900%, 8,1150,000 par, due 91/20205 (f) 1,149,475 1,072,201 Coterra Energy Inc, 3,90%, 8,300,000 par, due 51/52027 321,531 280,526 Country of Balimore MD, 2,888%, 8,100,0000 par, due 61/52032 1,072,485 916,600 Country of Eventry X, 2,171%, 8, 1,075,000 par, due 61/52032 1,072,485 916,600 Country of St Clair IL, 2,371%, 8, 910,0000 par, due 61/52032 1,075,000 851,325 Country of St Clair IL, 2,371%, 8, 910,0000 par, due 101/2029 1,075,000 874,346 Cornity of St Clair IL, 2,371%, 8, 910,0000 par, due 101/2024 910,000 874,346 Credit Stuisse Group AG, 1,365%, 850,000,000 par, due 2/22027 (e)(f) 300,000 239,605 Credit Stuisse Group AG, 3,65%, 850, 850,000 par, due 11/22029 (e)f) 1,026,919 802,811 Credit Stuisse Group AG, 3,365%, 850,000 par, due 11/220						
Cooperatieve Rabboank UA, 1.004%, \$490,000 par, due 9/24/2026 (c)f) 490,000 433,251 Cooperatieve Rabboank UA, 4.655%, \$380,000 par, due \$42/2028 (c)f) 380,000 365,273 Corchridge Global Funding, 0.900%, \$31,150,000 par, due 9/22/2025 (f) 1,149,475 1,027,201 Coterra Energy Inc, 3.900%, \$300,000 par, due \$15/2027 321,531 280,526 County of Baltimore MD, 2.888%, \$325,000 par, due 71/2032 1972,485 916,600 County of Beatimore MD, 3.699%, \$1,100,000 par, due 61/5/2032 1075,500 851,325 County of Evera TX, 2.171%, \$107,5000 par, due fol 51/2022 1075,500 851,325 County of Chamberland ME, 4,000%, \$1,615,000 par, due 101/2029 1,825,903 1,355,903 County of St Clair IL, 2.391%, \$910,000 par, due 101/2024 910,000 874,346 Credit Suisse Group AG, 1.209%, \$340,000 par, due 101/2025 (c)f) 300,000 239,605 Credit Suisse Group AG, 2.599%, \$340,000 par, due 401/2020 (c)f) 390,000 300,714 Credit Suisse Group AG, 3.089%, \$100,000 par, due 1/12/2025 (c)f 599,105 585,004 Credit Suisse Group AG, 3.089%, \$100,000 par, due 401/12/2027 (c)f 599,105 585,004 Credit Suisse Group AG, 4.209%, \$50,000 par, due 51/2028 <	Commonwealth of Massachusetts, 4.500%, \$750,000 par, due 8/1/2031					
Cooperatieve Rabebankt UA, 4.655%, \$380,000 par, due \$122/028 (c)t 380,000 365,273 Corbridge Global Funding, 0.900%, \$3115,000 par, due \$115/027 321,531 280,526 Country of Baltimore MD, 288%, \$352,000 par, due \$115/023 329,434 276,559 Country of Baltimore MD, 288%, \$352,000 par, due \$112032 1,072,485 916,600 Country of Beatimore MD, 3.569%, \$1,000,000 par, due \$112032 1,075,000 851,225 Country of Chamberland ME, 4.000%, \$1,615,000 par, due 121/12029 1,825,903 1,536,592 Country of St Clair IL, 2.391%, \$910,000 par, due 101/12024 910,000 874,346 Credit Suisse Group AG, 1.369%, \$300,000 par, due 101/12025 (c)(f) 300,000 300,714 Credit Suisse Group AG, 2.407%, \$500,000 par, due 101/12025 (c)(f) 340,000 300,714 Credit Suisse Group AG, 4.207%, \$500,000 par, due 101/12025 (c)(f) 599,105 855,064 Credit Suisse Group AG, 4.207%, \$500,000 par, due 101/12024 (c)(f) 619,622 603,337 Credit Suisse Group AG, 4.207%, \$500,000 par, due \$181,0025 (f) 619,622 603,337 Credit Suisse Group AG, 4.207%, \$500,000 par, due \$181,0025 (f) 619,622 603,337 Credit Suisse Group AG, 4.207%, \$600,000 par, due \$181,0025 (f)						
Corbridge Global Funding, 0.900%, S.11.50,000 par, due 9/22/2025 (f) 1,149,475 1,027,201 Cottern Energy Br., 3.900%, S.000,000 par, due 15/15/2027 321,531 280,526 County of Baltimore MD, 2.888%, \$325,000 par, due 71/12/032 329,434 276,559 County of Baltimore MD, 3.569%, S.105,000 par, due 61/5/2032 1,072,485 916,600 County of Cumberland ME, 4.000%, S.16,15,000 par, due 12/12/29 1,825,903 1,536,592 County of Cumberland ME, 4.000%, S.16,15,000 par, due 12/12/202 1,072,484 910,000 874,346 Credit Suisse Group AG, 1.305%, \$390,000 par, due 12/12/202 1,072,494 910,000 239,605 Credit Suisse Group AG, 2.105%, \$300,000 par, due 19/11/2025 (e)ff) 300,000 239,605 Credit Suisse Group AG, 3.869%, \$1,000,000 par, due 19/12/2029 (e)ft) 1,026,919 802,851 Credit Suisse Group AG, 2.075%, \$500,000 par, due 61/2/2024 (e)ft) 59,105 85,106 CRH America Iriance Inc., 3.400%, \$650,000 par, due 61/2/2027 (f) 619,622 603,337 CRH America Iriance Inc., 3.600%, \$1,200,000 par, due 82/2/2027 1,417,324 1,203,400 CVS Health Corp, 3.000%, \$1,200,000 par, due 82/2/2027 1,417,324 1,203,400 CVS Heal						
Coterra Energy Inc., 3,900%, \$300,000 par, due \$715/2027 321,531 280,256 County of Baltimore MD, 2,88%, \$325,000 par, due \$11/2032 329,444 276,559 County of Baltimore MD, 3,569%, \$1,000,000 par, due \$10/2032 1,072,485 916,600 County of Baltimore MD, 2,88%, \$1,015,000 par, due \$10/12023 1,072,600 851,235 County of Cumberland ME, 4,000%, \$1,615,000 par, due \$10/12024 1,825,903 1,536,592 County of St Clair IL, 2,291%, \$910,000 par, due \$10/12023 910,000 874,346 Credit Siusse Group AG, 1,305%, \$300,000 par, due \$2/2027 (e)(f) 300,000 300,714 Credit Siusse Group AG, 4,207%, \$500,000 par, due \$1/12023 (e)(f) 490,000 300,714 Credit Siusse Group AG, 4,207%, \$500,000 par, due \$1/12023 (e)(f) 599,105 \$85,064 CRH America Inc., 3,875%, \$270,000 par, due \$1/12024 (e)(f) 619,622 603,337 CRH America Inc., 3,875%, \$270,000 par, due \$1/12024 (e)(f) 619,622 603,337 CRH America Inc., 3,875%, \$270,000 par, due \$1/12024 (e)(f) 1,147,324 1,203,305 CVS Health Corp., 1300%, \$1,120,000 par, due \$1/12028 239,005 198,197 CVS Health Corp., 3,300%, \$1,100,000 par, due \$1/12028 130,154 1,273,						
Courty of Baltimore MD, 3:69%, \$1,000,000 par, due \$1/2032 1,072,485 916,600 Courty of Burner TX, 2.17%, \$1,075,000 par, due 61/2032 1,075,000 \$81,325 Courty of Cumberland ME, 4,000%, \$1,615,000 par, due 12/1/2039 1,825,903 1,536,592 Courty of St Clair IL, 2,391%, \$91,0000 par, due 10/1/2024 910,000 874,346 Credit Siusse Group AG, 1,305%, \$500,000 par, due 9.01/12025 (c)(f) 300,000 239,605 Credit Siusse Group AG, 2,593%, \$340,000 par, due 9.01/12025 (c)(f) 340,000 300,714 Credit Siusse Group AG, 4,207%, \$500,000 par, due 10/12024 (c)(f) 599,105 \$85,064 CRH America Inac, Bar, \$75%, \$270,000 par, due 5/18/2025 (f) 619,622 603,337 CRH America Inac, 3,875%, \$270,000 par, due \$18/2025 (f) 279,323 260,651 CubeSmit LP, 2,250%, \$240,000 par, due \$18/2026 (f) 1,417,324 1,203,805 CVS Health Corp, 1.300%, \$1,420,000 par, due \$18/2028 130,154 1,223,992 Daimler Truck Firmene North America LLC, 2,000%, \$1,650,000 par, due 12/14/2026 (f) 389,330 365,085 Daimler Truck Firmene North America LLC, 2,000%, \$1,650,000 par, due 10/24/207 389,330 365,085 Diagea Capital PLC, 2,000%, \$32,500 par, due 10/24/207	Coterra Energy Inc, 3.900%, \$300,000 par, due 5/15/2027	321,531	280,526			
Courty of Ewart TX, 2.171%, S1,075,000 par, due 1/1/2029 1,075,000 851,325 Courty of Cumberland ME, 4,000%, S1,615,000 par, due 1/1/2029 1,825,903 1,336,592 Courty of St Clair IL, 2.391%, 8910,000 par, due 1/1/2024 910,000 874,346 Credit Suisse Group AG, 1,309%, \$500,000 par, due 9/11/2025 (c)(f) 300,000 239,605 Credit Suisse Group AG, 3,869%, \$1,000,000 par, due 9/11/2025 (c)(f) 1,026,919 802,851 Credit Suisse Group AG, 4,207%, \$600,000 par, due fol 1/2024 (c)(f) 599,105 \$85,664 CRH America Finance Inc., 3,400%, \$650,000 par, due fol 1/2024 (c)(f) 599,105 \$85,064 CRH America Finance Inc., 3,400%, \$650,000 par, due fol 1/2024 (c)(f) 299,323 260,651 CRH America Finance Inc., 3,400%, \$650,000 par, due 1/21/52028 239,005 198,197 CVS Health Corp., 1300%, \$1,2000 par, due 81/21/2027 1,417,324 1,203,805 CVS Health Corp., 300%, \$1000 par, due 81/2026 713,434 664,004 CVS Health Corp., 300%, \$1000 par, due 81/2026 130,154 127,892 Daimler Trucks Finance North America LLC, 300%, \$300,000 par, due 47/2027 (f) 389,330 365,085 Diageo Capital PLC, 2,000%, \$325,000 par, due 47/29203 323,814						
Courty of St Clair IL, 2.391%, \$10,000 par, due 10/1/2024 910,000 874,346 Credit Stisse Group AG, 1.395%, \$300,000 par, due 2/2/2027 (c)(f) 30,000 30,714 Credit Stisse Group AG, 2.593%, \$340,000 par, due 9/11/2025 (c)(f) 340,000 30,714 Credit Stisse Group AG, 2.593%, \$340,000 par, due 1/12/2029 (c)(f) 599,105 \$85,664 Credit Stisse Group AG, 2.075%, \$500,000 par, due 1/12/2029 (c)(f) 599,105 \$85,064 CRH America Finance Inc., 3-400%, \$650,000 par, due 59/2027 (f) 619,622 603,337 CRH America Inc., 3-875%, \$270,000 par, due 1/15/2028 239,005 198,197 CVS Health Corp., 1,300%, \$1,420,000 par, due 8/21/2027 1,417,324 1,203,805 CVS Health Corp., 3,000%, \$170,000 par, due 8/15/2026 713,434 664,004 CVS Health Corp., 4,300%, \$15,20,000 par, due 9/25/2028 130,154 127,382 Daimler Trucks Finance North America LLC, 3,600%, \$390,000 par, due 4/72/207 (f) 389,330 365,085 Diagos Capital PLC, 2,000%, \$325,000 par, due 4/29/2030 4,934,639 3,528,016 Diagos Capital PLC, 2,000%, \$325,000 par, due 4/29/2030 323,834 267,729 Diagos Capital PLC, 5,300%, \$355,000 par, due 1/24/2027 554,206						
Credit Suisse Group AG, 2-593%, \$340,000 par, due \$9/11/2025 (c)(f) 340,000 300,714 Credit Suisse Group AG, 3-687%, \$1,000,000 par, due \$1/12/2029 (c)(f) 1,026,919 802,851 Credit Suisse Group AG, 4-207%, \$600,000 par, due \$6/12/2024 (c)(f) 599,105 585,064 CRH America Finance Enc., 3-400%, \$650,000 par, due \$6/12/2027 (f) 619,622 603,337 CRH America In, 3-875%, \$270,000 par, due \$18/2027 (f) 279,323 260,651 CubeSmart LP, 2-259%, \$240,000 par, due \$12/15/2028 239,005 198,197 CVS Health Corp, 3.00%, \$170,000 par, due \$12/102/20 1,147,324 1,203,805 CVS Health Corp, 3.00%, \$170,000 par, due \$15/2026 713,434 664,004 CVS Health Corp, 4.300%, \$132,000 par, due \$15/2028 130,154 127,892 Daimler Trucks Finance North America LLC, 3.650%, \$399,000 par, due \$12/14/2026 (f) 1,946,352 92,628 Daimler Trucks Finance North America LLC, 3.650%, \$399,000 par, due 47/2027 (f) 389,330 365,085 Diagoc Capital PLC, 2.000%, \$325,000 par, due 47/2029 (f) 493,469 3228,016 Diagoc Capital PLC, 2.000%, \$325,000 par, due 47/2029 (f) 318,28 267,729 Diagot Capital PLC, 2.000%, \$355,000 par, due 47/2020 (f) 554,206						
Credit Suisse Group AG, 3.869%, \$1,000,000 par, due 1/12/2029 (c)(f) 1,026,919 802,851 Credit Suisse Group AG, 4.207%, \$600,000 par, due 6/12/2024 (c)(f) 599,105 \$55,064 CRH America Finance Inc., 3.875%, \$270,000 par, due 5/18/2025 (f) 619,622 603,337 CRH America Inc., 3.875%, \$270,000 par, due 5/18/2025 (f) 279,323 260,651 CubeSmart LP, 2.250%, \$240,000 par, due 1/15/2028 289,005 198,197 CVS Health Corp., 1.300%, \$1,120,000 par, due 8/15/2026 1,417,324 1,203,805 CVS Health Corp., 3.00%, \$1,320,00 par, due 3/25/2028 130,154 127,892 Daimler Trucks Finance North America LLC, 2.000%, \$1,050,000 par, due 1/21/42026 (f) 1,046,352 296,283 Daimler Trucks Finance North America LLC, 2.000%, \$10,000 par, due 47/2027 (f) 389,330 35,085 Diago Capital PLC, 2.000%, \$325,000 par, due 10/15/2051 4,034,659 3,228,016 Diago Capital PLC, 2.000%, \$325,000 par, due 47/2027 554,206 567,600 Digital Realty Trust LP, 4.450%, \$100,000 par, due 7/15/2028 54,206 567,600 Digital Realty Trust LP, 4.550%, \$250,000 par, due 7/15/2028 249,795 252,054 Dominion Energy South Carolina Re-2.300%, \$320,000 par, due 1/21/2031	Credit Suisse Group AG, 1.305%, \$300,000 par, due 2/2/2027 (e)(f)	300,000	239,605			
Credit Suisse Group AG, 4.207%, \$600,000 par, due \$612/2024 (c)(T) 599,105 \$85,064 CRH America Irmane Ing., 3.478%, \$270,000 par, due \$18/2027 (T) 619,622 603,337 CRH America Ing., 3.878%, \$270,000 par, due \$18/2028 (T) 299,323 200,651 CubeSmart LP, 2.259%, \$240,000 par, due \$18/2028 (T) 1,417,324 1,203,805 CVS Health Corp., 1.300%, \$1,420,000 par, due \$21/2027 1,417,324 1,203,805 CVS Health Corp., 3.00%, \$132,000 par, due \$21/2027 133,44 664,004 CVS Health Corp., 3.00%, \$132,000 par, due \$25/2028 130,154 127,892 Daimler Trucks Finance North America LLC, 2.000%, \$1,050,000 par, due \$1/24/2026 (T) 389,330 365,085 Diagoe Capital PLC, 2.000%, \$25,000 par, due 1015/2051 4034,639 3,228,016 Diagoe Capital PLC, 2.000%, \$255,000 par, due 1024/2027 554,206 567,600 Digital Realty Trust LP, 4.450%, \$250,000 par, due 71/52028 549,705 522,054 Digital Realty Trust LP, 4.550%, \$250,000 par, due 71/52028 249,795 225,054 Dominion Energy South Carolina Inc., 2300%, \$350,000 par, due 121/1/2031 319,821 259,001	Credit Suisse Group AG, 3.869%, \$1,000,000 par, due 1/12/2029 (e)(f)		802,851			
CRH America Inc. 3.87%, \$270,000 par, due \$182,002 f) CubeSmitt IP, 2250%, \$240,000 par, due \$182,002 f) CVS Health Corp, 1.300%, \$1,420,000 par, due \$182,002 f CVS Health Corp, 1.300%, \$1,420,000 par, due \$182,002 f CVS Health Corp, 3.000%, \$1,420,000 par, due \$182,002 f CVS Health Corp, 3.000%, \$1,320,000 par, due \$182,002 f CVS Health Corp, 3.000%, \$132,000 par, due \$25,002 f CVS Health Corp, 4.300%, \$132,000 par, due \$25,002 f CVS Health Corp, 4.300%, \$132,000 par, due \$120,000 par, due \$121,000 par, due \$182,000 par, due \$1	Credit Suisse Group AG, 4.207%, \$600,000 par, due 6/12/2024 (e)(f)	599,105	585,064			
CubeSmart LP, 2.250%, \$240,000 par, due 12/15/2028 239,005 198,197 CVS Health Corp, 1.300%, \$1/20,000 par, due 82/12/027 1,417.324 1,203,805 CVS Health Corp, 4.300%, \$172,000 par, due \$1/25/2028 713,434 664,004 CVS Health Corp, 4.300%, \$132,000 par, due \$1/25/2028 130,154 127,892 Daimler Trucks Firamec North America LLC, 3609%, \$190,000 par, due 12/14/2026 (f) 1,946,352 926,283 Daimler Trucks Firamen North America LLC, 3609%, \$399,000 par, due 47/2027 (f) 389,330 365,085 Diagos Capital PLC, 2,000%, \$325,000 par, due 1015/2051 4,934,639 3,228,016 Diagos Capital PLC, 2,000%, \$325,000 par, due 47/24/207 554,206 567,600 Digital Realty Trust LP, 4,450%, \$700,000 par, due 71/52028 730,625 663,160 Digital Realty Trust LP, 4,550%, \$250,000 par, due 11/52028 249,795 225,054 Dominion Energy South Acrolina Inc. 2,300%, \$323,000 par, due 12/1/2031 319,821 259,001	CRH America Inc, 3.875%, \$270,000 par, due 5/18/2025 (f)	279,323	260,651			
CVS Health Corp, 3.000%, \$710,000 par, due \$15/2026 CVS Health Corp, 4.300%, \$132,000 par, due \$15/2026 Daimler Trucks Finance North America LLC, 2.000%, \$1,050,000 par, due 12/14/2026 (f) Daimler Trucks Finance North America LLC, 3.650%, \$399,000 par, due 12/14/2027 (f) Daimler Trucks Finance North America LLC, 3.650%, \$399,000 par, due 47/12/207 (f) BIGGS Calpital PLC, 2.000%, \$232,000 par, due 47/2027 (f) Diagos Capital PLC, 2.000%, \$235,000 par, due 47/2074 (f) Diagos Capital PLC, 5.200%, \$555,000 par, due 47/29/203 (f) Diagos Capital PLC, 5.200%, \$555,000 par, due 47/29/203 (f) Diagos Capital PLC, 5.200%, \$255,000 par, due 47/29/203 (f) Diagos Capital PLC, 5.200%, \$250,000 par, due 47/29/203 (f) Diagos Capital PLC, 5.200%, \$250,000 par, due 47/2074 (f) Diagos Capital PLC, 5.200%, \$250,000 par, due 47/15/2028 (f) Diagos Capital PLC, 5.200%	CubeSmart LP, 2.250%, \$240,000 par, due 12/15/2028	239,005	198,197			
CVS Health Corp., 4300%, \$132,000 par, due \$252028 Daimler Tracks Finance North America LLC, 2000%, \$1,050,000 par, due 12/142026 (f) Daimler Tracks Finance North America LLC, 3600%, \$190,000 par, due 47/2027 (f) 389,330 365,085 DBGS 2018-C1 Mortgage Trast, 4466%, \$35,095,000 par, due 10/15/2051 Diago Capital PLC, 2,000%, \$325,000 par, due 10/15/2051 Diago Capital PLC, 2,000%, \$355,000 par, due 10/24/2027 554,206 Diago Capital PLC, 5,500%, \$555,000 par, due 10/24/2027 554,206 Diagita Realty Trast LP, 4-450%, \$700,000 par, due 7/15/2028 Diagita Realty Trast LP, 5,550%, \$250,000 par, due 10/24/2027 370,025 Diagita Realty Trast LP, 5,550%, \$250,000 par, due 10/24/2027 389,000 par, due 10/24/2028 39,000 par, due 20/24/2028 249,795 252,054 Dominion Energy South Carolina Re-, 2300%, \$350,000 par, due 12/1/2031			664,004			
Daimler Trucks Finance North America LLC, 3.650%, S390,000 par, due 47/2027 (f) 389,330 365,085 DBGS 2018-CC Mortgage Trast, 4.46%, S.369,000 par, due 10/15/2051 323,834 267,729 Diageo Capital PLC, 2.000%, S325,000 par, due 10/24/2027 323,834 267,729 Diageo Capital PLC, S.00%, S555,000 par, due 10/24/2027 544,206 554,206 563,160 Digital Realty Trust LP, 4.450%, S20,000 par, due 17/15/2028 249,795 252,054 Dominos Energy South Carolina Re. 2.300%, S320,000 par, due 17/15/2028 319,821 259,001	CVS Health Corp, 4.300%, \$132,000 par, due 3/25/2028	130,154	127,892			
DBGS 2018-C1 Mortgage Trast, 4.466%, \$3,695,000 par, due 10/15/2051 4,034,639 3,528,016 Diageo Capital PLC, 2,000%, \$325,000 par, due 1/29/2030 323,834 267,729 Diageo Capital PLC, 5,200%, \$555,000 par, due 10/24/2027 554,206 567,600 Digital Realty Trust LP, 4,450%, \$700,000 par, due 7/15/2028 730,625 663,160 Digital Realty Trust LP, 5,550%, \$255,000 par, due 1/15/2028 249,795 252,054 Dominion Energy South Carolina Inc, 2,300%, \$320,000 par, due 1/21/2031 319,821 259,001	Daimler Trucks Finance North America LLC, 3.650%, \$390,000 par, due 4/7/2027 (f)	389,330	365,085			
Diageo Capital PLC, 5.300%, \$555,000 par, due 10/24/2027 554,206 567,600 Digital Realty Trust LP, 4.450%, \$700,000 par, due 1/15/2028 730,625 663,160 Digital Realty Trust LP, 5.550%, \$250,000 par, due 1/15/2028 249,795 252,054 Dominion Energy South Carolina Inc, 2.300%, \$320,000 par, due 1/21/2031 319,821 259,001	DBGS 2018-C1 Mortgage Trust, 4.466%, \$3,695,000 par, due 10/15/2051	4,034,639	3,528,016			
Digital Realty Trust LP, 4.450%, \$700,000 par, due 7/15/2028 730,625 663,160 Digital Realty Trust LP, 5.550%, \$250,000 par, due 1/15/2028 249,795 252,054 Dominion Energy South Carolina Inc, 2.300%, \$330,000 par, due 1/21/2031 319,821 259,001		554,206	567,600			
Dominion Energy South Carolina Inc, 2.300%, \$320,000 par, due 121/2031 319,821 259,001	Digital Realty Trust LP, 4.450%, \$700,000 par, due 7/15/2028					
DTE Electric Co. 2.625%, \$35,000 par, due 3/1/2/31 34,954 29,830	Dominion Energy South Carolina Inc, 2.300%, \$320,000 par, due 12/1/2031	319,821	259,001			
	DTE Electric Co, 2.625%, \$35,000 par, due 3/1/2031	34,954	29,830			

Management Man		Moody's/ S&P		Investment	Wrapper	Adjustment	
Section (Control 1997 19	Nama of icenar		Cost				
Description 1.25	DTE Electric Co, 3.000%, \$1,140,000 par, due 3/1/2032	(Chauditeu)	1,135,741	985,545	ian value (a)	value	value (a)
March Marc							
Substitute 1.5	Duke Energy Progress LLC, 3.400%, \$620,000 par, due 4/1/2032		618,486	550,079			
Detail of Newsonian 1.00%							
Transport Company Co							
Color	East Ohio Gas Co/The, 1.300%, \$780,000 par, due 6/15/2025 (f)		775,940	707,464			
Except Company Compa							
Description Control	ECMC Group Student Loan Trust 2021-1, 4.959%, \$1,144,582 par, due 11/25/2070 (e)(f)		1,144,582	1,089,901			
Sept							
Teams 1,500 1,50	EMD Finance LLC, 3.250%, \$1,050,000 par, due 3/19/2025 (f)		1,062,477	1,006,947			
Description 1.000. EQUATION 1.000. 1.000							
Engine Common C	Enbridge Inc, 3.700%, \$320,000 par, due 7/15/2027		331,902	300,026			
Section Common							
Empire Photo County LCC	Enterprise Products Operating LLC, 2.800%, \$340,000 par, due 1/31/2030		358,576	290,015			
Engine 1.2006 1							
Injury 10, 100%, STRING 190%, ST	Equifax Inc, 2.350%, \$350,000 par, due 9/15/2031			272,519			
Eastern Color 1975 1989 1984 1987 1989 1984 1987 1989							
Section							
Design Exercise 1.354-0.07 1.354-0.0							
Design Design Company Compan							
Design Section Company Compa	Evergy Kansas Central Inc, 2.550%, \$1,250,000 par, due //1/2026 Evergy Kansas Central Inc, 3.100%, \$1,450,000 par, due 4/1/2027						
Encirc (ap. 2300). \$22000 pt 1502020 pt 15020200 pt 1502020 pt 1502020 pt 1502020 pt 1502020 pt 1502020 pt 150							
Enter Proceed 1.5 (1907. 5.15) (1907.							
France Dec 1987	Experian Finance PLC, 4.250%, \$680,000 par, due 2/1/2029 (f)						
Pauce Name Pool 2, 2000; 1, 2018, 2019, 2019 20							
Films No Per J. 2017. S. 21.75. Org. 1.00 1.00							
Fame Name Pool 2, 17 Nov. 5, 25,494,19 per due 51,0005 20,400							
Fermi Mar Dev. 2 (2017). \$1,100 (1) (2017). \$1,000	Fannie Mae Pool, 2.170%, \$2,849,611 par, due 5/1/2025						
Finance Number 70.2 (2009.), 13.00.000 pters of the 100.00014 1.00			2,565,462 1,122,870				
Filter Number Perch 2, 2007, 5, 13, 187, 2007, etc. 10, 10, 10, 10, 10, 10, 10, 10, 10, 10,	Fannie Mae Pool, 2.436%, \$498,480 par, due 9/1/2043 (e)						
Firm No Per 12-090%, \$3,000,000 or do 11-0002							
Farma Name Ped. 2, 2009, SSR350, per. doi: 10.1036/ Farma Name Ped. 2, 2009, SSR350,	Fannie Mae Pool, 2.500%, \$3,802,030 par, due 1/1/2052						
Emitted No. 19.00. \$1,900.5.27 mol. 2017.00.00.00.00.00.00.00.00.00.00.00.00.00							
Fauns Mar Pool. 2-60%; 1,965,77 pp. dec. 301,7206 1, 130,003 1,							
Fames Mar Pool. 2007; \$25214 pt. or do 11/2005 Fames Mar Pool. 2007; \$35224 pt. or do 11/2005 Fames Mar Pool. 2007; \$35224 pt. or do 11/2007 Fames Mar Pool. 2007; \$35225 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2007 pt. Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 Fames Mar Pool. 2007; \$35205 pt. or do 11/2008 pt. do 11/2008 Fames Mar Pool. 2007; \$35205 pt. do 11/2008 pt. do 11/2008 Fames Mar Pool. 2007; \$35205 pt. do 11/2008 pt. do 11/2008 pt. do 11/2008 Fames Mar Pool. 2007; \$35205 pt. do 11/2008 pt. do 11	Fannie Mae Pool, 2.650%, \$1,495,327 par, due 3/1/2026		1,513,208	1,407,542			
Fames Mare Pool. 2007; \$383.22 jer. ube. 11/2015 Fames Mare Pool. 2007; \$483.07 jer. ube. 11/2016 Fames Mare Pool. 32578; \$27571 jer. de 11/2016 Fames Mare Pool. 32578; \$27571 jer. de 12/2017 (c) Fames Mare Pool. 32578; \$27578; \$27586 jer. ube. 11/2016 (c) Fames Mare Pool. 32578; \$27578; \$27586 jer. ube. 11/2016 (c) Fames Mare Pool. 32578; \$27578; \$27586 jer. ube. 11/2016 (c) Fames Mare Pool. 3578; \$275878; \$27586 jer. ube. 11/2016 (c) Fames Mare Pool. 3578; \$275878; \$27586 jer. ube. 11/2016 (c) Fames Mare Pool. 3578; \$38572; \$2768 jer. ube. 11/2016 (c) Fames Mare Pool. 3578; \$38572; \$2768 jer. ube. 11/2016 (c) Fames Mare Pool. 3578; \$38572; \$2768 jer. ube. 11/2018 (c) Fames Mare Pool. 45789; \$38572; \$2768 jer. ube. 11/2018 (c) Fames Mare Pool. 45798; \$38572; \$2768 jer. ube. 11/2018 (c) Fames Mare Pool. 45798; \$38572; \$2768 jer. ube. 11/2018 (c) Fames Mare Pool. 45798; \$38572; \$2768 jer. ube. 11/2018 (c) Fames Mare Pool. 45798; \$38749 jer. ube. 11/2018 (c) Fames Mare Pool		•					
Famis Nac Pool. 3009; 550-6509 par. dos 12/12/89 554-20 200,46	Fannie Mae Pool, 3.000%, \$388,224 par, due 1/1/2035	3	398,142	364,651			
Fames the Proof, 3.359s, \$237-221 jury, date 121/2027 (c) Fames the Proof, 3.259s, \$237-221 jury, date 121/2027 (c) Fames the Proof, 3.599s, \$338-200 jury, date 101/2029 Fames the Proof, 4.599s, \$318-200 jury, date 101/2029 Fames the Proof, 5.599s, \$336-200 jury,							
Famic Nate Pool, 34506, 34504, 3914, 391 are la 11/12/12/12 (37,256 Famic Nate Pool, 35005, 35000, 35000, act 1001/12/12/12 Famic Nate Pool, 35005, 35000, 35000, act 1001/12/12/12 Famic Nate Pool, 35005, 35000, act 1001/12/12/12 Famic Nate Pool, 35005, 35000, act 1001/12/12/12 Famic Nate Pool, 35005, 35000, act 1001/12/12/12 Famic Nate Pool, 40000, 35091, act 1001/12/12 Famic Nate Pool, 40005, 35091, act 1001/12/12 Famic Nate Pool, 45005, 35194, act 1001/12/12 Famic Nate Pool, 55005, 3500, 3500, act 1001/12/12 Famic Nate Pool, 55005, 35000, act 1001/12/12 Famic Nate Pool, 55005,	Fannie Mae Pool, 3.325%, \$297,211 par, due 12/1/2027 (e)		304,521	283,406			
Famils Aler Pool, \$5000; \$3,880,000 pm, dee 1012/2029 Famils Aler Pool, \$5000; \$3,880,000 pm, dee 1012/2029 Famils Aler Pool, \$5000; \$3,873,873,872 pm, dee 717/2025 Famils Aler Pool, \$5000; \$2,873,875 pm, dee 117/2028 Famils Aler Pool, \$5000; \$2,873,885 pm, dee 1017/2022 Fall St. Comp. \$2,873,885,9000 pm, dee 107/50207 Fall St. Comp. \$2,873,885,9000 pm, dee 107/50207 Fall St. Comp. \$2,873,885,9000 pm, dee 107/50207 Fall Total Blacomy, \$2,773,885,9000 pm, dee 107/50207 Fall Total Blacomy, \$2,773,855,9000 pm, dee 107/50207 Fall Total Blacomy, \$2,773,855,9000 pm, dee 107/50207 Fall Total Blacomy, \$2,773,855,9000 pm, dee 107/50208 Fall Total Blacomy, \$							
Famic Mar Pool, 3590%, \$4370.000 par, due 01/2025 Famic Mar Pool, 4000%, \$3431.000 par, due 01/2025 Famic Mar Pool, 4000%, \$3431.000 par, due 01/2025 Famic Mar Pool, 4000%, \$3431.000 par, due 10/2026 Famic Mar Pool, 4000%, \$3431.000 par, due 10/2026 Famic Mar Pool, 4000%, \$3431.000 par, due 10/2026 Famic Mar Pool, 4500%, \$340.000 par, due 10/2026 Faliely Nicolain Information Services due 10/1020 Faliely Nico	Fannie Mae Pool, 3.500%, \$3,880,000 par, due 10/1/2029		3,896,660	3,681,076			
Famile Mar Pool, 35990s, \$371,287 per, do: 711/0255 Famile Mar Pool, 4000s, \$2903,521 per, do: 211/0255 Famile Mar Pool, 4000s, \$2903,521 per, do: 211/0256 Famile Mar Pool, 4000s, \$2903,521 per, do: 211/0256 Famile Mar Pool, 4000s, \$200,521 per, do: 211/0256 Famile Mar Pool, 4500s, \$12,000 per, do: 211/0256 Famile Mar Pool, 5500s, \$3,863,850 per, do: 211/0256 Famile Mar Pool, 2750s, \$1,800,000 per, do: 211/0256 Famile Mar Pool, 2750s, \$1,800,000 per, do: 211/0257 Famile Mar Pool, 2750s, \$1,800,000 per, do: 211/0258 Famile Ma							
Famile Mar Pool. 4,600%, \$39,137 per, dec. 21/12/057 Famile Mar Pool. 4,500%, \$30,137 per, dec. 21/12/052 Famile Mar Pool. 4,500%, \$1,420,664 pur, dec. 11/12/058 Famile Mar Pool. 4,500%, \$8,163,300 pur, dec. 10/12/052 Famile Mar Pool. 4,500%, \$8,163,300 pur, dec. 10/12/052 Famile Mar Pool. 4,500%, \$8,163,300 pur, dec. 10/12/052 Famile Mar Pool. 4,500%, \$1,800,300 pur, dec. 10/12/052 Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec. 10/12/052 (c) Famile Mar Pool. 4,500%, \$1,800,000 pur, dec	Fannie Mae Pool, 3.950%, \$4,372,587 par, due 7/1/2025		4,403,283	4,287,015			
Farries Mer Pock 4, 4500%, \$3,93,1378 par, das 612,020\$ Farries Mer Pock 4, 4500%, \$1,109,088 par, das 117,0208 Farries Mer Pock 4, 4500%, \$1,109,088 par, das 117,0208 Farries Mer Pock 4, 500%, \$1,109,088 par, das 117,0201 Farries Mer Pock 4, 500%, \$4,200%, \$1,000,000 par, das 200%, \$1,000 par, das 200%, \$1							
Fame: Mare Pool. 4,500%, \$1,319,098 par, das 11/10251 Fame: Mare Pool. 4,500%, \$3,192,088 par, das 11/10252 Fame: Mare Pool. 4,500%, \$5,900,084 par, das 19/10252 Fame: Mare Pool. 4,500%, \$5,900,089 par, das 19/10252 Fame: Mare Pool. 5,500%, \$3,192,088 par, das 19/10252 Fame: Mare Pool. 5,500%, \$3,192,088 par, das 19/10252 Fame: Mare Pool. 5,500%, \$3,192,089 par, das 19/10252 Fame: Mare Pool. 5,500%, \$3,192,089 par, das 19/10252 Fame: Mare Pool. 5,500%, \$3,192,089 par, das 19/10252 Folia: K. Corp. 4,250%, \$3,180,083 par, das 19/10252 Folia: K. Corp. 4,250%, \$3,180,000 par, das 19/10204 Folia: Mare Pool. 5,500%, \$3,190,000 par, das 19/10204 Folia: Mare Pool. 5,500%, \$3,190	Fannie Mae Pool, 4.000%, \$9,831,878 par, due 6/1/2052		9,530,194	9,300,927			
Famic Mare Pool. 4,500%, \$8,183,535 par, das 101/2022 Famic Mare Pool. 4,500%, \$8,183,535 par, das 101/2023 Famic Mare Pool. 5,000%, \$4,791,686 par, das 101/2024 Famic Mare Pool. 5,000%, \$4,791,686 par, das 101/2024 Famic Mare Pool. 5,200%, \$4,791,686 par, das 101/2024 Famic Mare Pool. 5,200%, \$4,791,686 par, das 101/2024 Famic Mare Pool. 1,200%, \$4,791,686 par, das 101/2024 Famic Mare Pool. 1,200%, \$4,791,686 par, das 101/2024 Fall Carely Incontract Time, \$4,950%, \$5,910,000 par, das 11/52024 Fall Carely Incontract Time, \$4,950%, \$5,910,000 par, das 11/52027 Fall Timed Barenger, \$2,75%, \$5,910,000 par, das 11/52027 Fall Timed Barenger, \$2,75%, \$5,910,000 par, das 12/52028 Fall Timed Barenger, \$2,75%, \$5,910,000 par, das 22/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 22/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 22/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 22/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 22/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 22/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 22/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52029 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75%, \$5,000 par, das 27/52028 (c) Fall Timed Barenger, \$4,75							
Famile Mare Pool, 5,000%, \$4,791,686 part, date 101/2022 Famile Mare Pool, 5,500%, \$4,791,687 part, date 101/2024 Famile Mare Pool, 5,500%, \$3,686,385 part, date 101/2024 Feliar Mare Pool, 5,500%, \$3,686,385 part, date 101/2024 Feliar Corp. 4,250%, \$3,160,000 part, date 175/2024 Feliar Corp. 4,250%, \$3,160,000 part, date 175/2024 Feliar Corp. 4,250%, \$3,160,000 part, date 175/2027 Feliar Corp. 4,250%, \$3,160,000 part, date 175/2027 Feliar Corp. 4,250%, \$3,160,000 part, date 175/2027 Feliar Third Bancorp. 4,275%, \$500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,275%, \$500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 475/2028 (c) Fifth Third Bancorp. 4,375%, \$1,500,000 part, date 471/2028 (c) Fifth Third Bancorp. 4,375%, \$1,000,000 part, date 471/2028 (c) Fifth Third Bancorp. 4,375%, \$1,000,000 part, date 471/2028 (c) Fifth Third Bancorp. 4,375%, \$1,000,000 part, date 471/2028 (c) Fifth Third Bancorp. 4,375%, \$1,000,000 part, date 571/2028 (c) Fifth Third Bancorp. 4,375%, \$1,000,000 part, date 571/2028 (c) Fifth Third Bancorp. 4,375%, \$1,000,000 part, date 571/2028 (c) Fifth Third Bancorp. 4,375%, \$1,000,000 part, date 571/2028 (c) Fifth Third Bancorp. 4,375%, \$1,000,000 part, date 571/2028 (c) Fifth Third Bancorp. 4,375%, \$1,000,000 part, date 571/2028 (c) Fifth Third Bancorp. 4,375%, \$1,000,000 part, date 571/2028 (c) Fifth Third Bancorp. 4,37	Fannie Mae Pool, 4.500%, \$8,183,553 par, due 10/1/2052		7,947,584	7,946,197			
Famic Mac Prod. 5.234°, \$138,093 par, due 101/2052 Famic Mac Prod. 5.500°, \$3,086,385 par, due 101/2052 Facilar Really Investment Tisus, 3.596°, \$610,000 par, due 10152024 611.643 602.29 Feldis Carp, 2.450°, \$1,350,000 par, due 10152024 Feldis Carp, 2.450°, \$1,350,000 par, due 20152027 Feldis National Information Services Inc. 4.700°, \$350,000 par, due 7.0152027 Feldis National Information Services Inc. 4.700°, \$350,000 par, due 7.0152027 Feldis National Information Services Inc. 4.700°, \$350,000 par, due 7.0152027 Feldis National Information Services Inc. 4.700°, \$350,000 par, due 7.0152027 Feldis National Information Services Inc. 4.700°, \$350,000 par, due 7.0152028 (c) Fifth Third Bancop, 4.557°, \$350,000 par, due 7.0152038 (c) Fifth Third Bancop, 4.557°, \$350,000 par, due 7.0152039 (c) Fifth Third Bancop, 4.757°, \$350,000 par, due 7.0152039 (c) Fifth Third Bancop, 4.757°, \$350,000 par, due 7.0152039 (c) Fifth Third Bancop, 4.757°, \$350,000 par, due 7.0152039 (c) Fifth Third Bancop, 4.757°, \$350,000 par, due 7.0152039 (c) Fifth Third Bancop, 4.750°, \$400,000 par, due 10272028 (c) Fifth Third Bancop, 4.750°, \$400,000 par, due 10272028 (c) Fifth Third Bancop, 4.750°, \$400,000 par, due 10272028 (c) Fifth Third Bancop, 4.750°, \$400,000 par, due 10272028 (c) Fifth Third Bancop, 4.750°, \$400,000 par, due 10272028 (c) Fifth Third Bancop, 4.750°, \$400,000 par, due 10272028 (c) Fifth Third Bancop, 4.750°, \$400,000 par, due 10272028 (c) Fifth Third Bancop, 4.750°, \$400,000 par, due 10272028 (c) Fifth Third Bancop, 4.750°, \$400,000 par, due 7.175202 (d) Fifth Third Bancop, 4.750°, \$400,000 par, due 7.175202 (d) Fifth Third Bancop, 4.750°, \$400,000 par, due 7.175202 (d) Fifth Third Bancop, 4.750°, \$400,000 par, due 7.175202 (d) Fifth Third Bancop, 4.750°, \$400,000 par, due 7.175202 (d) Fifth Third Bancop, 4.750°, \$400,000 par, due 7.175202 (d) Fifth Third Bancop, 4.750°, \$400,000 par, due 7.175202 (d) Fifth Third Bancop, 4.750°, \$400,000 par, due 7.175202 (d) Fifth Third Bancop, 4.750°, \$400,000 par, due 7.175202 (d) Fi							
Fedies Keap Jamestiment Trans, 3,950%, 5,810,000 par, dae 11/52024 5,813.000 par, dae 11/52027 329.20 5,8140,000 par, dae 11/52027 329.20 5,8140,000 par, dae 11/52027 329.20 5,8140,000 par, dae 12/52025 5,8150,000 par, dae 12/52025 5,8150,000 par, dae 12/52026 320,000 303,841 5,8140,000 par, dae 12/52036 5,8150,000 par, dae 12/52036 5,815							
Fedicity National Information Services Inc., 47098, \$330,000 par, due 1715/2027 189,977 181,988 18	Federal Realty Investment Trust, 3.950%, \$610,000 par, due 1/15/2024						
Fifth Third Bancoup, 2375%, \$190,000 par, dae 1728/2025 (Fifth Third Bancoup, 4375%, \$230,000 par, dae 4725/2036 (Fifth Third Bancoup, 4375%, \$230,000 par, dae 4725/2030 (Fifth Third Bancoup, 4775%, \$800,000 par, dae 4725/2030 (Fifth Third Bancoup, 4775%, \$800,000 par, dae 1726/2030 (Fifth Third Bancoup, 4775%, \$800,000 par, dae 1726/2036 (First Park 18, \$10,000 par, dae 1712/2026 (First Park 18, \$10,000 par, dae 1712/2027 (First Park 18, \$10,000 par, dae 1712/2027 (First Park 18, \$10,000 par, dae 1712/2029 (First Park 18, \$10,000 par							
Fifth Third Bancomp, 4.737%, \$13,0000 par, due 4/25/2033 (c) Fifth Third Bancomp, 4.77%, \$28,0000 par, due 1/02/2028 (c) Fifth Third Bancomp, 6.261%, \$41,0000 par, due 1/02/2028 (c) Fiser Ira, \$2,000%, \$600,000 par, due 1/10/2029 Floraf Loss Tarministion Co. LLC, 4.359%, \$11,0000 par, due 7/15/2025 (f) Floraf Loss Tarministion Co. LLC, 4.359%, \$11,0000 par, due 7/15/2025 (f) Floraf Loss Tarministion Co. LLC, 4.359%, \$11,0000 par, due 7/15/2025 (f) Floraf Cora, 1.400%, \$600,000 par, due 1/12/2039 FMC Corp, 3.450%, \$380,000 par, due 1/12/2039 FMC Corp, 3.450%, \$380,000 par, due 1/12/2039 FMC Corp, 1.450%, \$580,0000 par, due 1/12/2039 FMC Corp, 1.450%, \$580,0000 par, due 1/12/2039 FMC Corp, 1.450%, \$580,0000 par, due 1/12/2039 FMC Corp, 1.450%, \$600,0000 par, due 1/12/2039 FMC Corp, 1.450%, \$600,0000 par, due 1/12/2039 FMC Corp, 1.450%, \$600,0000 par, due 1/12/2039 FMC Corp, 1.450%, \$600,000 par, due 1/12/2039 FMC Corp, 1.450%, \$600,0000 par, due 1/12/2039 FMC Corp, 1.450%, \$600,000 par, due 1/12/2034 (f) FMC Corp, 1.450%, \$600,000 par, due 1/12/2039 FMC Corp, 1.450%, \$600,000 par, due 1/12/2034 (f) FMC Corp, 1.450%, \$600,000 par, due 1/12/203							
Fifth Third Bancorp, A-772%, SS80,000 par. due 7728/030 (c) Fifth Third Bancorp, 5.30%, S60,000 par. due 7712020 (c) Fiser Inc., \$2,00%, S60,000 par. due 7712020 (c) Find Cash Allow, S60,000 par. due 10712020 (c) Find Cash Allow, S60,000 par. due 10712020 (c) Find Cash Allow Owner Transt 2020-REV 1, 200%, \$1,180,000 par. due 87152031 (c) Find Cash Allo Owner Transt 2020-REV 1, 200%, \$1,180,000 par. due 87152031 (c) Find Cash Allo Owner Transt 2020-REV 1, 200%, \$1,180,000 par. due 10712033 (c) Find Cash Allo Owner Transt 2022-REV 1, 380%, \$1,212,000 par. due 10712033 (c) Find Cash Allo Owner Transt 2022-REV 1, 380%, \$1,150,000 par. due 10712033 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712033 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712034 (c) Find Cash Allo Owner Transt 1, 50%, \$1,180,000 par. due 11712							
Fisrer Inc., 3:200%, 5:600,000 par, due 71/10/205 Fisrer Inc., 3:200%, 5:600,000 par, due 71/10/205 Fisrer Inc., 3:500%, 5:600,000 par, due 10/10/209 FMC Corp., 4:100%, 5:600,000 par, due 20/10/204 Ford Credit Auto Owner Trants 200,0-REVI, 2:040%, 5:13:10,000 par, due 8/15/2031 (f) Ford Credit Auto Owner Trants 200,0-REVI, 2:040%, 5:13:10,000 par, due 8/15/2031 (f) Ford Credit Auto Owner Trants 200,0-REVI, 2:040%, 5:13:10,000 par, due 10/10/2033 (f) Ford Credit Auto Owner Trants 200,2-REVI, 1:380%, 5:15:50,000 par, due 10/10/2031 (f) Ford Credit Auto Owner Trants 200,2-REVI, 3:880%, 5:15:50,000 par, due 10/10/2031 (f) Ford Credit Auto Owner Trants 1000%, 5:410,000 par, due 4:10/2031 (f) Ford Credit Auto Owner Trants 100%, 5:410,000 par, due 4:10/2031 (f) Ford Credit Auto Owner Trants 100%, 5:410,000 par, due 4:10/2031 (f) Ford Credit Auto Owner Trants 100%, 5:410,000 par, due 4:10/2031 (f) Ford Credit Auto Owner Trants 2002-REVI, 3:880%, 5:15:50,000 par, due 10/10/2031 (f) Ford Credit Auto Owner Trants 2002-REVI, 3:880%, 5:15:50,000 par, due 10/10/2031 (f) Ford Credit Auto Owner Trants 2002-REVI, 3:880%, 5:15:50,000 par, due 10/10/2031 (f) Ford Credit Auto Owner Trants 2002-REVI, 3:880%, 5:15:50,000 par, due 10/10/2031 (f) Ford Credit Auto Owner Trants 2002-REVI, 3:880%, 5:15:50,000 par, due 10/10/2031 (f) Fordite Mac Gold Pool, 3:00%, 5:40,000 par, due 10/10/2031 (f) Fordite Mac Gold Pool, 3:00%, 5:883,232 par, due 11/10/208 Fordite Mac Gold Pool, 3:00%, 5:883,232 par, due 11/10/208 Fordite Mac Gold Pool, 4:000%, 5:883,232 par, due 10/10/208 Fordite Mac Gold Pool, 4:000%, 5:890,850 par, due 10/10/208 Fordite Mac Gold Pool, 4:000%, 5:800,850 par, due 10/10/205 (f) Fordite Mac Gold Pool, 4:000%, 5:800,850 par, due 10/10/205 (f) F	Fifth Third Bancorp, 4.772%, \$880,000 par, due 7/28/2030 (e)		880,155	841,105			
Fiser Inc., \$5.00%, \$5.60,000 par, due 1/1/2029 669,388 586,463 Florida Car Tammsission Co LLC, 4.35% \$1,100,000 par, due 1/1/5/2025 (f) 1,119,573 1,069,798 FMC Corp., 3.45% \$280,000 par, due 1/1/2024 607,227 591,799 FMC Corp., 4.10%, \$600,000 par, due 1/1/2029 607,227 591,799 Ford Credit Auto Owner Trust 2019-REVI, 3.520%, \$1,225,000 par, due 7/15/2030 (f) 1,224,810 1,201,061 Ford Credit Auto Owner Trust 2020-REVI, 1.370%, \$2,125,000 par, due 8/15/2031 (f) 1,249,520 1,899,763 Ford Credit Auto Owner Trust 2021-REVI, 1.370%, \$2,125,000 par, due 1/17/2033 (f) 1,418,80.15 Ford Credit Auto Owner Trust 2021-REVI, 1.370%, \$2,125,000 par, due 1/15/2034 (f) 1,418,80.15 Ford Credit Auto Owner Trust, 1.060%, \$4,190,000 par, due 4/15/2033 (f) 1,889,876 1,488,045 Ford Credit Auto Owner Trust, 1.060%, \$4,190,000 par, due 4/15/2033 (f) 1,888,871 3,755,124 Forture Brands Insovations in Let, 4,000%, \$31,000 par, due 4/15/2033 (f) 1,888,871 3,755,124 Forture Brands Insovations in Let, 4,000%, \$31,000 par, due 4/15/2033 (f) 1,888,871 3,755,124 Fordic Mac Gold Pool, 3.500%, \$24,359 par, due 1/1/2048 25,604 23,8935 Freddic Mac Gold Pool, 3.500%, \$24,359 par, due 1/1/2048 21,676 24,1977 Freddic Mac Gold Pool, 3.500%, \$44,813 par, due 1/1/2047 63,890 59,331 Freddic Mac Gold Pool, 3.500%, \$44,813 par, due 1/1/2048 45,615 430,332 Freddic Mac Gold Pool, 4.500%, \$47,354 par, due 1/1/2048 48,728 465,377 Freddic Mac Gold Pool, 4.500%, \$598,835 par, due 1/1/2048 48,728 465,377 Freddic Mac Gold Pool, 4.500%, \$598,835 par, due 1/1/2048 48,728 465,377 Freddic Mac Gold Pool, 4.500%, \$473,545 par, due 1/1/2048 48,728 465,377 Freddic Mac Multifamily Structured PT Certificates, 1.480%, \$1,980 par, due 5/1/2046 42,205,300 par, due 1/1/2048 48,728 465,377 Freddic Mac Nom Gold Pool, 2.500%, \$37,20,316 par, due 5/1/2051 () 2,205,480 2,205,480 2,205,480 2,205,480 2,205,480 2,							
FMC Corp. 3.480%, \$380,000 par, due 101/2029 FMC Corp. 3.109%, \$580,000 par, due 101/2024 FMC Corp. 3.109%, \$500,000 par, due 101/2034 FMC Corp. 3.109%, \$500,000 par, due 101/2030 () FMC Corp. 3.109%, \$500,000 par, due 101/2030 () FMC Corp. 3.109%, \$400,000 par, due 101/2031 () FMC Credit Auto Owner Trust 2019.FMC 1, 1370%, \$21,25,000 par, due 101/72031 () FMC Credit Auto Owner Trust 2021.FMC 1, 1370%, \$21,25,000 par, due 101/72031 () FMC Credit Auto Owner Trust 2021.FMC 1, 1370%, \$21,25,000 par, due 101/72031 () FMC Credit Auto Owner Trust, 1069%, \$41,900,000 par, due 41/52033 () FMC Credit Auto Owner Trust, 1069%, \$41,900,000 par, due 41/52033 () FMC Credit Auto Owner Trust, 1069%, \$41,900,000 par, due 41/52033 () FMC Credit Auto Owner Trust, 1069%, \$41,900,000 par, due 41/52033 () FMC Credit Auto Owner Trust, 1069%, \$41,900,000 par, due 41/52033 () FMC Credit Auto Owner Trust, 1069%, \$41,900,000 par, due 41/52033 () FMC Credit Auto Owner Trust, 1069%, \$41,900,000 par, due 41/52033 () FMC Credit Auto Owner Trust, 1069%, \$41,900,000 par, due 11/2048 FMC Code Pool, 5,000%, \$245,100 par, due 11/2048 FMC Code Pool, 5,000%, \$494,658 par, due 11/2049 FMC Code Pool, 5,000%, \$494,658 par, due 11/2048 FMC Code Pool, 5,000%, \$494,650 par, due 11/2045	Fiserv Inc, 3.500%, \$650,000 par, due 7/1/2029		669,388	586,463			
FMC Corp. A 100%, \$600,000 par, due 21/12024 Ford Credit Auto Owner Trust 2109,REV1, 1,3520%, \$1,225,000 par, due 71/52030 (f) Ford Credit Auto Owner Trust 2020,REV1, 1,2040%, \$1,810,000 par, due 81/52031 (f) Ford Credit Auto Owner Trust 2020,REV1, 1,2040%, \$1,810,000 par, due 81/52031 (f) Ford Credit Auto Owner Trust 2022,REV1, 1,380%, \$1,255,000 par, due 101/72033 (f) Ford Credit Auto Owner Trust, 1,000%, \$4,190,000 par, due 11/52034 (f) Ford Credit Auto Owner Trust, 1,000%, \$4,190,000 par, due 11/52034 (f) Ford Credit Auto Owner Trust, 1,000%, \$4,190,000 par, due 11/52034 (f) Ford Credit Auto Owner Trust, 1,000%, \$4,190,000 par, due 11/52034 (f) Ford Credit Auto Owner Trust, 1,000%, \$4,190,000 par, due 11/52034 (f) Ford Credit Auto Owner Trust, 1,000%, \$4,190,000 par, due 11/52034 (f) Ford Credit Auto Owner Trust, 1,000%, \$4,190,000 par, due 11/52034 (f) Ford Credit Auto Owner Trust, 1,000%, \$4,190,000 par, due 11/52034 (f) Ford Credit Auto County (f)							
Ford Credit Auto Owner Trust 2012-REV1, 2046%, \$1810,000 par, due 1017/2031 () 2,124,992 1,899,763 Ford Credit Auto Owner Trust 2012-REV1, 1370%, \$2,125 Owner, due 1017/2034 (f) 2,124,992 1,889,763 Ford Credit Auto Owner Trust, 1,060%, \$41,90,000 par, due 1017/2034 (f) 1,549,569 Ford Credit Auto Owner Trust, 1,060%, \$41,90,000 par, due 1415/2034 (f) 4,188,887 3,755,124 Fortuse Brands Innovations inc, 4,000%, \$510,000 par, due 1415/2033 (f) 4,188,887 3,755,124 Fordite Mac Gold Pool, 3,500%, \$254,550 par, due 1/1/2048 Freddie Mac Gold Pool, 3,500%, \$254,550 par, due 1/1/2048 Freddie Mac Gold Pool, 3,500%, \$254,550 par, due 1/1/2048 Freddie Mac Gold Pool, 3,500%, \$261,308 par, due 3/1/2047 Freddie Mac Gold Pool, 3,500%, \$473,545 par, due 1/1/2047 Freddie Mac Gold Pool, 4,000%, \$494,968 par, due 5/1/2047 Freddie Mac Gold Pool, 4,000%, \$598,869 par, due 5/1/2049 Freddie Mac Gold Pool, 4,000%, \$598,869 par, due 5/1/2049 Freddie Mac Gold Pool, 4,000%, \$598,869 par, due 5/1/2049 Freddie Mac Gold Pool, 4,000%, \$598,869 par, due 5/1/2049 Freddie Mac Gold Pool, 4,000%, \$598,869 par, due 5/1/2049 Freddie Mac Gold Pool, 4,000%, \$598,869 par, due 5/1/2049 Freddie Mac Gold Pool, 4,000%, \$598,869 par, due 5/1/2049 Freddie Mac Gold Pool, 4,000%, \$598,869 par, due 5/1/2049 Freddie Mac Gold Pool, 4,000%, \$598,869 par, due 5/1/2049 Freddie Mac Multifamily Structured PT Cretificates, 1,480%, \$1,989,369 par, due 5/1/2052 (c) 2,000%, \$353,322 Freddie Mac Non Gold Pool, 2,500%, \$252,031 par, due 5/1/2052 (c) 2,277,994 2,007,031 Freddie Mac Non Gold Pool, 2,500%, \$252,031 par, due 5/1/2052 (c) 2,277,994 2,007,031 Freddie Mac Pool, 2,500%, \$3,703,761 par, due 5/1/2052 (c) 5,000%, \$3,703,761 Freddie Mac Pool, 2,500%, \$3,703,761 par, due 5/1/2052 (c) 5,000%, \$3,703,761 Freddie Mac Pool, 2,500%, \$3,703,761 par, due 5/1/2054 Freddie Mac Pool, 2,500%, \$3,703,761 par, due 5/1/2054 Freddie Mac Pool, 2,500%, \$5,703,761 par, due 5/1/2054 Freddie Mac Pool, 2,500%, \$5,703,763 par, due 1/1/2055 Freddie Mac Pool, 2,500%, \$5,703,763 par, due 1/1/2049	FMC Corp, 4.100%, \$600,000 par, due 2/1/2024		607,227	591,759			
Ford Credit Auto Owner Trust 2021-REV), 1.370%, S2125.000 par, due 10/17/2034 () Ford Credit Auto Owner Trust, 1.060%, S41,90,000 par, due 11/15/2034 () Ford Credit Auto Owner Trust, 1.060%, S41,90,000 par, due 11/15/2034 () Ford Credit Auto Owner Trust, 1.060%, S41,90,000 par, due 9/12/203 Ford Credit Auto Owner Trust, 1.060%, S41,90,000 par, due 9/12/203 309,982 Forditie Mac Gold Pool, 3.500%, S21,550 par, due 9/12/203 Forditie Mac Gold Pool, 3.500%, S25,1300 par, due 3/12/2048 Forditie Mac Gold Pool, 3.500%, S25,1300 par, due 3/12/2048 Forditie Mac Gold Pool, 3.500%, S25,1300 par, due 3/12/2048 Forditie Mac Gold Pool, 3.500%, S25,1300 par, due 3/12/2047 Forditie Mac Gold Pool, 3.500%, S25,1300 par, due 3/12/2047 Forditie Mac Gold Pool, 3.500%, S25,1300 par, due 10/12/2047 Forditie Mac Gold Pool, 3.500%, S25,1300 par, due 10/12/2047 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 10/12/2048 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 3/12/2049 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 3/12/2049 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 10/12/2048 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 10/12/2048 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 10/12/2048 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 5/12/2048 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 5/12/2048 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 5/12/2048 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 5/12/2048 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 5/12/2048 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 5/12/2048 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 5/12/2048 Forditie Mac Gold Pool, 4.000%, S499,808 par, due 5/12/2049 Forditie Mac Fool, 2.000%, S4,510,316 par, due 5/12/2054 (c) Forditie Mac Fool, 2.000%, S4,510,316 par, due 5/12/2054 (c) Forditie Mac Fool, 2.000%, S4,510,316 par, due 5/12/2054 (c) Forditie Mac Fool, 2.000%, S4,510,316 par, due 5/12/2054 (c) Forditie Mac Fool, 2.000%, S4,510,316 par, due 5/12/2054 (c) Forditie Mac Fool, 2.000%, S4,510,316 par, due 5/							
Ford Credit Auto Owner Trust, 1.060%, \$41,90,000 par, due 415/2033 () Fortume Brands Inswardins E., 4000%, \$31,000 par, due 915/2023 30,982 Fordite Mac Gold Pool, 3.500%, \$254,550 par, due 1/1/2048 Fordite Mac Gold Pool, 3.500%, \$254,550 par, due 1/1/2048 Fordite Mac Gold Pool, 3.500%, \$254,550 par, due 1/1/2048 Fordite Mac Gold Pool, 3.500%, \$254,500 par, due 1/1/2047 Fordite Mac Gold Pool, 3.500%, \$488,323 par, due 1/1/2047 Fordite Mac Gold Pool, 3.500%, \$488,323 par, due 1/1/2047 Fordite Mac Gold Pool, 3.500%, \$488,323 par, due 1/1/2047 Fordite Mac Gold Pool, 4.000%, \$498,835 par, due 1/1/2047 Fordite Mac Gold Pool, 4.000%, \$498,858 par, due 3/1/2049 Fordite Mac Gold Pool, 4.000%, \$498,858 par, due 3/1/2049 Fordite Mac Gold Pool, 4.000%, \$498,858 par, due 3/1/2049 Fordite Mac Gold Pool, 4.000%, \$498,858 par, due 3/1/2049 Fordite Mac Gold Pool, 4.000%, \$498,858 par, due 3/1/2048 Fordite Mac Gold Pool, 4.000%, \$498,858 par, due 3/1/2048 Fordite Mac Gold Pool, 4.500%, \$400,854 par, due 1/1/2048 Fordite Mac Gold Pool, 4.000%, \$498,858 par, due 3/1/2048 Fordite Mac Gold Pool, 4.500%, \$400,854 par, due 1/1/2048 Fordite Mac Multifamily Structured PT Certificates, 1.480%, \$1,989,396 par, due 5/25/2051 (e) 2.008,344 1.753,997 Fordite Mac Mondiffamily Structured PT Certificates, 1.480%, \$1,989,396 par, due 5/25/2026 Fordite Mac Non Gold Pool, 2.500%, \$2,250,301 par, due 5/1/2052 (e) 2.277,994 2.037,612 Fordite Mac Non Gold Pool, 2.500%, \$2,250,301 par, due 5/1/2052 (e) Fordite Mac Pool, 2.500%, \$2,250,402 par, due 1/1/2058 Fordite Mac Pool, 2.500%, \$3,250,300 par, due 1/1/2058 Fordite Mac Pool, 2.500%, \$3,250,300 par, due 1/1/2051 Fordite Mac Pool, 2.500%, \$3,300,300 par, due 1/1/2051 Fordite Mac Pool, 2.500%, \$3,960,300 par, due 1/1/2051 Fordite M	Ford Credit Auto Owner Trust 2021-REV1, 1.370%, \$2,125,000 par, due 10/17/2033 (f)		2,124,992	1,899,763			
Fortume Branuks Imnovations Inc., 40,00%, \$310,000 par., due 9/12/023 Freddie Mac Gold Pool, 3,500%, \$261,308 par., due 3/12/048 Freddie Mac Gold Pool, 3,500%, \$261,308 par., due 3/12/048 Freddie Mac Gold Pool, 3,500%, \$261,308 par., due 3/12/048 Freddie Mac Gold Pool, 3,500%, \$261,308 par., due 3/12/049 Freddie Mac Gold Pool, 3,500%, \$261,308 par., due 12/12/047 Freddie Mac Gold Pool, 4,500%, \$261,308 par., due 12/12/047 Freddie Mac Gold Pool, 4,500%, \$261,308 par., due 5/12/049 Freddie Mac Gold Pool, 4,000%, \$298,308 par., due 5/12/049 Freddie Mac Gold Pool, 4,500%, \$201,308 par., due 5/12/049 Freddie Mac Gold Pool, 4,500%, \$201,308 par., due 5/12/049 Freddie Mac Gold Pool, 4,500%, \$201,308 par., due 5/12/049 Freddie Mac Gold Pool, 4,500%, \$201,308 par., due 5/12/049 Freddie Mac Multifamily Structured PT Certificates, 1,282%, \$2,195,000 par., due 5/12/02/06 Freddie Mac Multifamily Structured PT Certificates, 2,282%, \$2,195,000 par., due 5/12/02/06 Freddie Mac Non Gold Pool, 2,500%, \$301,308 par., due 5/12/05/2 (c) \$2,008,344 Freddie Mac Non Gold Pool, 2,500%, \$301,308 par., due 5/12/05/2 (c) \$2,008,344 Freddie Mac Non Gold Pool, 2,500%, \$301,308 par., due 5/12/05/2 (c) \$2,008,344 Freddie Mac Non Gold Pool, 2,500%, \$301,308 par., due 5/12/05/2 (c) \$2,008,344 Freddie Mac Non Gold Pool, 2,500%, \$301,308 par., due 5/12/05/2 (c) \$2,008,344 Freddie Mac Pool, 2,500%, \$301,308 par., due 5/12/05/2 (c) \$2,008,344 Freddie Mac Pool, 2,500%, \$301,308 par., due 5/12/05/2 (c) \$2,008,345 Freddie Mac Pool, 2,500%, \$30,308 par., due 1/12/035 Freddie Mac Pool, 2,500%, \$3,103,56 par., due 1/12/035 Freddie Mac Pool, 2,500%, \$3,103,58 par., due 10/12/051 Freddie Mac Pool, 2,500%, \$3,103,54 par., due 10/12/049 Freddie Mac Pool, 2,500%, \$3,103,54 par., due 10/12/							
Freddie Mac Gold Pool, 3.500%, \$261,308 par, dus 31/2048 Freddie Mac Gold Pool, 3.500%, \$261,309 par, dus 12/12047 Freddie Mac Gold Pool, 3.500%, \$264,191 par, due 12/12047 Freddie Mac Gold Pool, 3.500%, \$264,191 par, due 2/12047 Freddie Mac Gold Pool, 4.000%, \$494,9638 par, due 61/2048 Freddie Mac Gold Pool, 4.000%, \$594,815 par, due 12/12049 Freddie Mac Gold Pool, 4.000%, \$598,815 par, due 31/2049 Freddie Mac Gold Pool, 4.000%, \$598,815 par, due 11/12048 Freddie Mac Gold Pool, 4.000%, \$598,815 par, due 11/12048 Freddie Mac Gold Pool, 4.000%, \$598,815 par, due 11/12048 Freddie Mac Gold Pool, 4.000%, \$598,815 par, due 11/12048 Freddie Mac Multifamily Structured PT Certificates, 2.282%, \$2,195,000 par, due 7/25/2026 Freddie Mac Non Gold Pool, 4.000%, \$3,720,316 par, due 51/2052 (c) Freddie Mac Non Gold Pool, 2.500%, \$3,720,316 par, due 51/2052 (c) Freddie Mac Non Gold Pool, 2.891%, \$252,929 par, due 51/2052 (c) Freddie Mac Non Gold Pool, 2.891%, \$252,929 par, due 51/2054 (c) Freddie Mac Pool, 2.000%, \$2,286,626 par, due 11/12035 Freddie Mac Pool, 2.500%, \$3,730,743 Freddie Mac Pool, 2.500%, \$3,730,74	Fortune Brands Innovations Inc, 4.000%, \$310,000 par, due 9/21/2023		309,982	307,766			
Freddie Mac Gold Pool, 3,500%, \$483,32 par, due 12/1/2047 Freddie Mac Gold Pool, 4,000%, \$494,638 par, due 6/12/048 Freddie Mac Gold Pool, 4,000%, \$494,638 par, due 6/12/048 Freddie Mac Gold Pool, 4,000%, \$494,638 par, due 6/12/048 Freddie Mac Gold Pool, 4,000%, \$494,638 par, due 6/12/048 Freddie Mac Gold Pool, 4,000%, \$498,335 par, due 11/1/2049 Freddie Mac Gold Pool, 4,000%, \$493,345 par, due 11/1/2049 Freddie Mac Gold Pool, 4,000%, \$493,345 par, due 11/1/2048 Freddie Mac Gold Pool, 4,000%, \$403,750 par, due 11/1/2048 Freddie Mac Gold Pool, 4,000%, \$403,750 par, due 11/1/2048 Freddie Mac Gold Pool, 4,000%, \$403,750 par, due 11/1/2048 Freddie Mac Multifamily Structured PT Certificates, 1,480%, \$1,989,396 par, due 5/25/2051 (e) Freddie Mac Non Gold Pool, 2,500%, \$2,730,316 par, due 5/1/2052 (e) Freddie Mac Non Gold Pool, 2,500%, \$2,730,316 par, due 5/1/2052 (e) Freddie Mac Non Gold Pool, 2,500%, \$2,730,316 par, due 5/1/2052 (e) Freddie Mac Pool, 2,500%, \$2,520,303 par, due 1/1/2052 (e) Freddie Mac Pool, 2,500%, \$2,520,306 par, due 1/1/2053 Freddie Mac Pool, 2,500%, \$3,730,416 par, due 5/1/2054 Freddie Mac Pool, 2,500%, \$3,730,450 par, due 1/1/2054 Freddie Mac Pool, 2,500%, \$3,730,750 par, due 1/1/2054 Freddie Mac Pool, 2,500%, \$5,750,760 par, due 1/1/2054 Freddie Mac Pool, 2,500%, \$5,750,760 par, due 1/1/2054 Freddie Mac Pool, 2,500%, \$750,765 par, due 1/1/2054 Freddie Mac Pool, 2,500%,							
Freddie Mac Gold Pool, 4,000%, S598,38 par, due 6/12/048 Freddie Mac Gold Pool, 4,000%, S598,36 par, due 3/12/049 611.386 572.359 Freddie Mac Gold Pool, 4,500%, \$803,750 par, due 11/1/2048 824,182 Freddie Mac Gold Pool, 4,500%, \$803,750 par, due 11/1/2048 824,182 Freddie Mac Multifamily Structured PT Certificates, 1,480%, \$1,989,396 par, due 5/25/2051 (c) 2,008,344 1,753,997 Freddie Mac Multifamily Structured PT Certificates, 1,420%, \$2,195,000 par, due 5/25/2026 2,227,594 2,037,612 Freddie Mac Non Gold Pool, 2,500%, \$3,730,316 par, due 5/11/2052 (c) 3,553,322 3,407,743 Freddie Mac Non Gold Pool, 2,500%, \$2,520,330 par, due 5/12/0205 (c) 2,787,645 2,214,409 Freddie Mac Pool, 2,500%, \$2,286,626 par, due 1/1/2055 Freddie Mac Pool, 2,500%, \$4,372,010 due 1/1/2051 Freddie Mac Pool, 2,500%, \$4,372,010 due 1/1/2051 Freddie Mac Pool, 2,500%, \$4,372,010 due 1/1/2051 Freddie Mac Pool, 2,500%, \$5,103,856 par, due 1/1/2051 Freddie Mac Pool, 2,500%, \$75,768 par, due 1/1/2054 Freddie Mac Pool, 2,500%, \$75,768 par, due 1/1/2054 Freddie Mac Pool, 2,500%, \$75,768 par, due 1/1/2054 Freddie Mac Pool, 2,500%, \$75,768 par, due 1/1/2049 Freddie Mac Pool, 3,000%, \$1,152,483 par, due 10/1/2049	Freddie Mac Gold Pool, 3.500%, \$488,323 par, due 12/1/2047		484,176	454,945			
Freddie Mac Gold Pool, 4,000%, \$598,836 par, due 31/12049 Freddie Mac Gold Pool, 4,000%, \$473,545 par, due 11/12048 Freddie Mac Gold Pool, 4,500%, \$473,545 par, due 11/12048 Freddie Mac Gold Pool, 4,500%, \$473,545 par, due 11/12048 Freddie Mac Multifamily Structured PT Certificates, 1,480%, \$1,989,396 par, due 5/25/2051 (c) Freddie Mac Multifamily Structured PT Certificates, 1,480%, \$1,989,396 par, due 5/25/2056 Freddie Mac Non Gold Pool, 2,500%, \$373,031 par, due 5/12/2052 (c) Freddie Mac Non Gold Pool, 2,500%, \$373,031 par, due 5/12/2052 (c) Freddie Mac Non Gold Pool, 2,500%, \$373,031 par, due 5/12/2052 (c) Freddie Mac Non Gold Pool, 2,891%, \$252,929 par, due 5/12/2054 (c) Freddie Mac Pool, 2,500%, \$2,250,080 par, due 11/12/205 Freddie Mac Pool, 2,500%, \$3,250,131 par, due 11/12/205 Freddie Mac Pool, 2,500%, \$3,103,850 par, due 11/12/2054 Freddie Mac Pool, 2,500%, \$3,103,850 par, due 10/12/2							
Freddie Mac Gold Pool, 4 500%, \$803,750 par, due 11/1/2048 824,182 789,886 Freddie Mac Multifamily Structured PT Certificates, 1 480%, \$1,989,396 par, due 5/25/2051 (c) 2,008,344 1,753,997 Freddie Mac Multifamily Structured PT Certificates, 2 282%, \$2,195,000 par, due 7/25/2026 2,227,594 2,017,612 Freddie Mac Non Gold Pool, 2,509%, \$3,270,316 par, due 5/11/2052 (c) 3,553,322 3,407,743 Freddie Mac Non Gold Pool, 2,809%, \$2,525,299 par, due 5/11/2045 (c) 250,240 252,354 Freddie Mac Pool, 2,000%, \$2,693,608 par, due 11/12050 2,787,645 2,214,709 Freddie Mac Pool, 2,500%, \$2,286,626 par, due 11/12053 2,312,403 2,109,902 Freddie Mac Pool, 2,500%, \$3,510,385 par, due 12/12034 4,974,519 4,553,136 Freddie Mac Pool, 2,500%, \$5,103,856 par, due 12/12051 5,006,606 4,372,091 Freddie Mac Pool, 2,500%, \$730,765 par, due 11/1205 789,095 674,007 Freddie Mac Pool, 2,500%, \$757,676 par, due 11/12054 780,995 696,699 Freddie Mac Pool, 2,500%, \$757,676 par, due 11/12049 1,176,538 1,021,388 Freddie Mac Pool, 3,000%, \$1,152,483 par, due 10/12049 1,297,515 1,130,525	Freddie Mac Gold Pool, 4.000%, \$598,836 par, due 3/1/2049		611,386	572,359			
Freddie Mac Multifamily Structured PT Certificates, 1.480%, \$1,989,396 par, due \$7.25/2051 (c) 2,008,344 1,753,997 Freddie Mac Multifamily Structured PT Certificates, 2.282%, \$2,195,000 par, due 7/25/2026 2,227,594 2,037,612 Freddie Mac Non Gold Pool, 2.509%, \$3,720,316 par, due 51/2052 (c) 3,553,322 3,407,743 Freddie Mac Non Gold Pool, 2.891%, \$252,929 par, due 51/2045 (c) 250,240 252,334 Freddie Mac Pool, 2.500%, \$2,693,608 par, due 11/1/2035 2,787,645 2,214,709 Freddie Mac Pool, 2.500%, \$2,286,626 par, due 11/1/2034 4,974,519 4,974,519 Freddie Mac Pool, 2.500%, \$3,730,763 par, due 12/1/2051 5,026,606 4,372,091 Freddie Mac Pool, 2.500%, \$373,0763 par, due 11/1/2055 793,609 674,007 Freddie Mac Pool, 2.500%, \$730,763 par, due 11/1/2044 768,095 666,699 Freddie Mac Pool, 2.500%, \$730,763 par, due 11/1/2049 1,176,338 1,102,138 Freddie Mac Pool, 3.000%, \$1,152,483 par, due 10/1/2049 1,297,515 1,130,525			824,182				
Freddie Mac Non Gold Pool, 2.50%, \$3,720,316 par, due 51/2045 (e) 3.553,322 3.407,743 Freddie Mac Non Gold Pool, 2.80%, \$252,929 par, due 51/2045 (e) 250,240 252,354 Freddie Mac Pool, 2.000%, \$2,263,608 par, due 11/1/2035 2,787,645 2,214,709 Freddie Mac Pool, 2.500%, \$2,286,626 par, due 11/1/2035 2,312,403 2,109,092 Freddie Mac Pool, 2.500%, \$4,396,131 par, due 12/1/2034 4,974,519 4,553,136 Freddie Mac Pool, 2.500%, \$5,103,856 par, due 12/1/2031 5,026,606 4,372,091 Freddie Mac Pool, 2.500%, \$755,768 par, due 12/1/2034 789,369 674,007 Freddie Mac Pool, 2.500%, \$755,768 par, due 12/1/2034 768,095 696,699 Freddie Mac Pool, 3.000%, \$1,152,483 par, due 10/1/2049 1,176,338 1,102,138 Freddie Mac Pool, 3.000%, \$1,152,483 par, due 10/1/2049 1,297,515 1,130,525	Freddie Mac Multifamily Structured PT Certificates, 1.480%, \$1,989,396 par, due 5/25/2051 (e)		2,008,344	1,753,997			
Freddie Mac Non Gold Pool, 2.80 9%, \$252,929 par, due 51/2045 (c) 250,240 252,354 Freddie Mac Pool, 2.00%, \$2,286,626 par, due 11/1205 2,787.645 2,212,409 Freddie Mac Pool, 2.500%, \$2,286,626 par, due 11/12035 2,312,403 2,109,092 Freddie Mac Pool, 2.500%, \$4,956,131 par, due 12/12034 4,974,519 4,553,136 Freddie Mac Pool, 2.500%, \$51,03,856 par, due 12/12051 5,026,606 4,372,091 Freddie Mac Pool, 2.500%, \$730,756 par, due 12/12034 788,095 674,007 Freddie Mac Pool, 2.500%, \$755,768 par, due 12/12034 788,095 696,699 Freddie Mac Pool, 3.000%, \$1,152,483 par, due 10/12049 1,176,538 1,102,388 Freddie Mac Pool, 3.000%, \$1,152,483 par, due 10/12049 1,297,515 1,130,525							
Freddie Mac Pool, 2.500%, \$2,286,626 par, due 1/1/2035 Freddie Mac Pool, 2.500%, \$4,956,131 par, due 1/2/1034 4.974,519 4.974,519 4.974,519 4.974,519 5.026,606 4.372,091 Freddie Mac Pool, 2.500%, \$730,765 par, due 1/2/1035 Freddie Mac Pool, 2.500%, \$730,765 par, due 1/2/1035 Freddie Mac Pool, 2.500%, \$755,768 par, due 1/2/1035 Freddie Mac Pool, 2.500%, \$755,768 par, due 1/2/1034 578,095 Freddie Mac Pool, 3.000%, \$1,152,483 par, due 10/1/2049 Freddie Mac Pool, 3.000%, \$1,152,483 par, due 10/1/2049 1,297,515 1,130,525	Freddie Mac Non Gold Pool, 2.891%, \$252,929 par, due 5/1/2045 (e)		250,240	252,354			
Freddie Mac Pool, 2.500%, \$4,936.13 par, due 12/1/2034 4,974.519 4,553.136 Freddie Mac Pool, 2.500%, \$5,103,856 par, due 12/1/2051 5,026.606 4,372.091 Freddie Mac Pool, 2.500%, \$750,765 par, due 1/1/2035 793,369 674,007 Freddie Mac Pool, 2.500%, \$755,768 par, due 1/1/2034 768,095 696,699 Freddie Mac Pool, 3.000%, \$1,152,483 par, due 10/1/2049 1,176,538 1,021,388 Freddie Mac Pool, 3.000%, \$1,274,572 par, due 9/1/2049 1,297,515 1,130,525	Freddie Mac Pool, 2.500%, \$2,286,626 par, due 1/1/2035		2,312,403				
Freddie Mac Pool, 2.500%, \$730,763 par, due 1/1/2035 739,369 674,007 Freddie Mac Pool, 2.500%, \$755,768 par, due 1/1/2034 768,095 696,699 Freddie Mac Pool, 3.000%, \$1,152,483 par, due 10/1/2049 1,176,538 1,021,388 Freddie Mac Pool, 3.000%, \$1,274,572 par, due 9/1/2049 1,297,515 1,130,225							
Freddie Mac Pool, 3.000%, \$1,152,483 par, due 10/1/2049 1,176,538 1,021,388 Freddie Mac Pool, 3.000%, \$1,274,572 par, due 9/1/2049 1,297,515 1,130,525	Freddie Mac Pool, 2.500%, \$730,763 par, due 1/1/2035		739,369	674,007			
Freddie Mac Pool, 3,000%, \$1,274,572 par, due 9/1/2049 1,297,515 1,130,525							
Freddie Mac Pool, 3.000%, \$1,560,589 par, due 12/1/2049 1,586,551 1,385,847	Freddie Mac Pool, 3.000%, \$1,274,572 par, due 9/1/2049		1,297,515	1,130,525			
	rreagie Mac Pool, 5.000%, \$1,560,589 par, due 12/1/2049		1,586,551	1,385,847			

	GALLIARD MANAGED INCOME FUND CORE Schedule of Investments in Contracts and Other Securities December 31, 2022				
	Moody's/				
	S&P rating (c)	Investment at fair	Wrapper contract at	Adjustment to contract	Contrac
Name of issuer	(Unaudited) Cost	value (a)	fair value (a)	value	value (a
Freddie Mac Pool, 3.000%, \$1,609,516 par, due 1/1/2050 Freddie Mac Pool, 3.000%, \$197,630 par, due 1/1/2035	1,644,9 202,4	185,628			
Freddie Mac Pool, 3.000%, \$212,976 par, due 1/1/2035 Freddie Mac Pool, 3.000%, \$280,371 par, due 1/1/2035	218,3 287,8				
Freddie Mac Pool, 3.000%, \$6,743,016 par, due 11/1/2049	6,865,1	7 5,988,041			
Freddie Mac Pool, 3.000%, \$669,592 par, due 10/1/2049 Freddie Mac Pool, 3.500%, \$13,813 par, due 8/1/2049	683,6 14,0				
Freddie Mac Pool, 4.000%, \$2,131,361 par, due 8/1/2052	2,140,3	6 2,015,628			
Freddie Mac Pool, 4.000%, \$2,187,275 par, due 8/1/2052 Freddie Mac Pool, 4.500%, \$1,659,256 par, due 9/1/2052	2,192,4 1,663,4				
GE HealthCare Technologies Inc, 5.650%, \$910,000 par, due 11/15/2027 (f)	906,4	9 922,391			
GE HealthCare Technologies Inc, 5.857%, \$270,000 par, due 3/15/2030 (f) General Mills Inc, 2.875%, \$460,000 par, due 4/15/2030	269,9 459,3				
General Motors Financial Co Inc, 2.400%, \$450,000 par, due 10/15/2028	449,0	373,761			
General Motors Financial Co Inc, 4.300%, \$840,000 par, due 4/6/2029 General Motors Financial Co Inc, 5.000%, \$480,000 par, due 4/9/2027	838,6 479,4				
Georgia-Pacific LLC, 2.100%, \$1,145,000 par, due 4/30/2027 (f)	1,144,2				
GM Financial Revolving Receivables Trust 2021-1, 1.170%, \$1,295,000 par, due 6/12/2034 (f) GM Financial Revolving Receivables Trust 2022-1, 5.910%, \$770,000 par, due 10/11/2035 (f)	1,294,7 769,8				
GM Financial Revolving Receivables 1 rust 2022-1, 3.910%, \$7/0,000 par, due 10/11/2035 (f) Goldman Sachs Group Inc/The, 1.948%, \$1,430,000 par, due 10/21/2027 (e)	1,429,4				
Goldman Sachs Group Inc/The, 2.640%, \$1,120,000 par, due 2/24/2028 (e)	1,120,7				
Goldman Sachs Group Inc/The, 3.272%, \$1,200,000 par, due 9/29/2025 (e) Goldman Sachs Group Inc/The, 3.615%, \$650,000 par, due 3/15/2028 (e)	1,195,1 650,0				
Goldman Sachs Group Inc/The, 3.850%, \$870,000 par, due 1/26/2027	875,2	4 828,083			
Government National Mortgage Association, 2.312%, \$889,612 par, due 1/20/2069 (e) GS Mortgage Securities Trust 2013-GC13, 4.045%, \$1,400,000 par, due 7/10/2046 (e)	889,6 1,434,9				
GS Mortgage Securities Trust 2014-GC26, 3.629%, \$1,050,000 par, due 11/10/2047	1,047,3	1,007,449			
GS Mortgage Securities Trust 2017-GS8, 3.205%, \$2,240,000 par, due 11/10/2050 GSK Consumer Healthcare Capital UK PLC, 3.375%, \$710,000 par, due 3/24/2027	2,151,2 708,6				
Guardian Life Global Funding, 1.250%, \$800,000 par, due 11/19/2027 (f)	770,4				
Guardian Life Global Funding, 3.246%, \$210,000 par, due 3/29/2027 (f) Guardian Life Global Funding, 5.550%, \$410,000 par, due 10/28/2027 (f)	210,0				
Guardian Life Global Funding, 5.550%, \$410,000 par, due 10/28/2027 (f) Halliburton Co, 2.920%, \$870,000 par, due 3/1/2030	409,8 869,8				
Halliburton Co, 3.800%, \$29,000 par, due 11/15/2025	29,7	54 28,233			
Health Care Service Corp A Mutual Legal Reserve Co, 1.500%, \$700,000 par, due 6/1/2025 (f) HEALTHPARTNERS, 3.969%, \$465,000 par, due 7/1/2025	709,8 465,1				
Healthpeak Properties Inc, 2.875%, \$1,300,000 par, due 1/15/2031	1,291,0	1,089,885			
Healthpeak Properties Inc, 3.250%, \$160,000 par, due 7/15/2026 Healthpeak Properties Inc, 3.500%, \$190,000 par, due 7/15/2029	159,9 189,4				
Hermantown Independent School District No 700, 1.506%, \$1,130,000 par, due 2/1/2028	1,130,0	00 962,026			
Hewlett Packard Enterprise Co, 2.250%, \$910,000 par, due 4/1/2023 Hexcel Corp, 4.200%, \$400,000 par, due 2/15/2027	909,9 394.0				
Honda Motor Co Ltd, 2.534%, \$700,000 par, due 3/10/2027	700,0				
HOUSTON TX UTILITY SYS REVENUE , 3.973%, \$500,000 par, due 11/15/2031	510,2				
HP Inc, 1.450%, \$600,000 par, due 6/17/2026 HP Inc, 4.000%, \$520,000 par, due 4/15/2029	599,1 518,9				
HP Inc, 4.750%, \$200,000 par, due 1/15/2028	199,7				
HSBC Holdings PLC, 2.013%, \$1,550,000 par, due 9/22/2028 (e) HSBC Holdings PLC, 2.633%, \$1,210,000 par, due 11/7/2025 (e)	1,550,0 1,210,0				
HSBC Holdings PLC, 2.871%, \$850,000 par, due 11/22/2032 (e)	850,0				
HSBC Holdings PLC, 3.803%, \$560,000 par, due 3/11/2025 (e) HSBC Holdings PLC, 4.292%, \$1,200,000 par, due 9/12/2026 (e)	560,0 1,216,2				
HSBC Holdings PLC, 4.583%, \$300,000 par, due 6/19/2029 (e)	298,2	276,707			
Huntington Bancshares Inc/OH, 4.443%, \$370,000 par, due 8/4/2028 (e) Huntington National Bank/The, 3.550%, \$580,000 par, due 10/6/2023	370,0 \$ 578,5				
Huntington National Bank/The, 4.552%, \$480,000 par, due 5/17/2028 (e)	480,0	00 463,610			
Huntington National Bank/The, 5.650%, \$300,000 par, due 1/10/2030 Ingredion Inc, 2.900%, \$600,000 par, due 6/1/2030	299,2 617,2				
Ingredion Inc, 3.200%, \$445,000 par, due 10/1/2026	139,0				
Intel Corp, 3.900%, \$915,000 par, due 3/25/2030 Intel Corp, 4.000%, \$900,000 par, due 8/5/2029	913,5 897.8				
International Business Machines Corp, 2.200%, \$760,000 par, due 2/9/2027	759,8				
International Business Machines Corp, 4.150%, \$780,000 par, due 7/27/2027	779,0				
Interstate Power and Light Co, 4.100%, \$760,000 par, due 9/26/2028 Jackson National Life Global Funding, 2.650%, \$480,000 par, due 6/21/2024 (f)	836,3 479,7				
John Deere Capital Corp, 4.150%, \$1,000,000 par, due 9/15/2027	998,3				
Johns Hopkins Health System Corp/The, 2.420%, \$1,270,000 par, due 1/1/2030 JPMBB Commercial Mortgage Sec Trust 2014-C26, 3.494%, \$1,545,000 par, due 1/15/2048	1,292,3 1,536,4				
JPMBB Comml Mtg Sec Tr, 4.131%, \$1,015,000 par, due 11/15/2045	1,036,9	34 1,001,905			
JPMorgan Chase & Co, 1.470%, \$620,000 par, due 9/22/2027 (e) JPMorgan Chase & Co, 1.578%, \$910,000 par, due 4/22/2027 (e)	620,0 910,0				
JPMorgan Chase & Co, 2.069%, \$340,000 par, due 6/1/2029 (e)	340,0	00 284,491			
JPMorgan Chase & Co, 2.182%, \$1,200,000 par, due 6/1/2028 (e) JPMorgan Chase & Co, 2.301%, \$545,000 par, due 10/15/2025 (e)	1,200,0 545,0				
JPMorgan Chase & Co, 2.947%, \$1,640,000 par, due 2/24/2028 (e)	1,640,0	00 1,486,917			
JPMorgan Chase & Co, 3.782%, \$600,000 par, due 2/1/2028 (e) JPMorgan Chase & Co, 3.960%, \$1,210,000 par, due 1/29/2027 (e)	590,0 1,248,3				
JPMorgan Chase & Co, 3.960%, \$1,210,000 par, due 1/29/2027 (e) JPMorgan Chase & Co, 4.203%, \$600,000 par, due 7/23/2029 (e)	1,248,3 593,2				
JPMorgan Chase & Co, 4.452%, \$550,000 par, due 12/5/2029 (e)	550,0 229,8	00 517,629			
Kellogg Co, 3.400%, \$230,000 par, due 11/15/2027 Kentucky Utilities Co, 3.300%, \$1,339,000 par, due 10/1/2025	229,8 1,336,9				
KeyBank NA/Cleveland OH, 3.400%, \$650,000 par, due 5/20/2026	668,6	610,331			
KeyBank NA/Cleveland OH, 3.900%, \$740,000 par, due 4/13/2029 KeyCorp, 4.789%, \$700,000 par, due 6/1/2033 (e)	698,9 700.0				
Kimco Realty Corp, 2.250%, \$890,000 par, due 12/1/2031	886,3	685,698			
Kimco Realty Corp, 3.300%, \$1,300,000 par, due 2/1/2025 Kinder Morgan Inc, 1.750%, \$850,000 par, due 11/15/2026	1,320,2 848,8				
King County Public Hospital District No 2, 2.601%, \$1,160,000 par, due 12/1/2034	1,160,0	00 911,470			
KLA Corp, 4.100%, \$700,000 par, due 3/15/2029 Kraft Heinz Foods Co. 3.000%, \$648,000 par, due 6/1/2026	779,4 617,4				
Lake Central Multi-District School Building Corp, 1.200%, \$800,000 par, due 1/15/2026	800,0	00 717,792			
Lam Research Corp, 4.000%, \$310,000 par, due 3/15/2029 L'Anse Creuse Public Schools, 1.841%, \$1,385,000 par, due 5/1/2029	309,6 1,133,9				
L'Anse Creuse Public Schools, 1.841%, \$1,385,000 par, due 5/1/2029 Leland Stanford Junior University/The, 1.289%, \$510,000 par, due 6/1/2027	510,0				
Lennox International Inc, 1.350%, \$590,000 par, due 8/1/2025	589,7	5 534,477			
Lennox International Inc, 1.700%, \$260,000 par, due 8/1/2027 Life 2022-BMR Mortgage Trust, 5.631%, \$1,575,000 par, due 5/15/2039 (e)(f)	259,4 1,567,3				
Los Angeles Community College District/CA, 1.806%, \$1,250,000 par, due 8/1/2030	1,215,4	2 1,023,888			
Louisiana Local Govt Env Fac. & Comm Dev Auth, 4.145%, \$2,450,000 par, due 2/1/2031 Louisville Gas and Electric Co, 3.300%, \$452,000 par, due 10/1/2025	2,450,0 447,4				
Lowe's Cos Inc, 1.700%, \$340,000 par, due 9/15/2028	339,3	74 286,123			
Lowe's Cos Inc, 3.750%, \$360,000 par, due 4/1/2032	359,9 320.0				
M&T Bank Corp, 4.553%, \$320,000 par, due 8/16/2028 (e) Magellan Midstream Partners LP, 5.000%, \$1,140,000 par, due 3/1/2026	320,0 1,193,4				
Manhattan West 2020-1MW Mortgage Trust, 2.130%, \$990,000 par, due 9/10/2039 (f)	954,1	2 846,654			
Marathon Petroleum Corp, 4.700%, \$890,000 par, due 5/1/2025 Marathon Petroleum Corp, 5.125%, \$300,000 par, due 12/15/2026	889,1 317,9				
Marsh & McLennan Cos Inc, 4.375%, \$780,000 par, due 3/15/2029	777,1	755,900			
Martin Marietta Materials Inc, 2.500%, \$350,000 par, due 3/15/2030 Masco Corp, 2.000%, \$1,020,000 par, due 10/1/2030	347,0 1,019,4				
Massachusetts School Building Authority, 1.753%, \$500,000 par, due 8/15/2030	503,3	58 408,215			
Massachusetts Water Resources Authority, 2.390%, \$1,500,000 par, due 8/1/2033	1,500,0				
MassMutual Global Funding II, 2.750%, \$600,000 par, due 6/22/2024 (f)	590,6 309,6				
MassMutual Global Funding II, 3.400%, \$310,000 par, due 3/8/2026 (f)	309.0				

	Moody's/					
	S&P rating (c)		Investment at fair	Wrapper contract at	Adjustment to contract	Contract
Name of issuer	(Unaudited)	Cost	value (a)	fair value (a)	value	value (a)
McCormick & Co Inc/MD, 3.150%, \$1,330,000 par, due 8/15/2024 McDonald's Corp, 3.500%, \$435,000 par, due 7/1/2027		1,329,322 433,618	1,288,133 413,257			
McDonald's Corp, 3.600%, \$205,000 par, due 7/1/2030 Mercedes-Benz Finance North America LLC, 2.125%, \$1,810,000 par, due 3/10/2025 (f)		203,840 1,806,351	188,529 1,702,939			
Mercedes-Benz Finance North America LLC, 2.125%, \$1,810,000 par, due 5/10/2025 (f) Mercedes-Benz Finance North America LLC, 2.700%, \$650,000 par, due 6/14/2024 (f)		649,643	627,845			
METLIFE SECURITIZATION TRUST 2019-1, 3.750%, \$173,678 par, due 4/25/2058 (e)(f) Metropolitan Life Global Funding I, 1.875%, \$2,000,000 par, due 1/11/2027 (f)		176,578 1,998,147	168,247 1,771,626			
Mid-America Apartments LP, 1.700%, \$330,000 par, due 2/15/2031		328,608	258,149			
Mid-America Apartments LP, 3.950%, \$140,000 par, due 3/15/2029 Mid-America Apartments LP, 4.200%, \$700,000 par, due 6/15/2028		139,740 699,563	133,084 667,569			
Missouri Higher Education Loan Authority, 4.957%, \$717,442 par, due 8/25/2061 (e)		717,442	675,250			
Missouri Higher Education Loan Authority, 5.087%, \$2,215,233 par, due 3/25/2061 (e) Missouri Higher Education Loan Authority, 5.137%, \$1,254,000 par, due 1/25/2061 (e)		2,215,233 1,254,000	2,098,003 1,192,441			
Mitsubishi UFJ Financial Group Inc, 1.640%, \$1,240,000 par, due 10/13/2027 (e)		1,240,000	1,075,345			
Mitsubishi UFJ Financial Group Inc, 2.341%, \$890,000 par, due 1/19/2028 (e) Mitsubishi UFJ Financial Group Inc, 4.080%, \$690,000 par, due 4/19/2028 (e)		890,000 690,000	784,462 651,408			
Mitsubishi UFJ Financial Group Inc, 4.080%, \$400,000 par, due 4/19/2020 (e)		400,000	391,032			
MMAF Equipment Finance LLC 2019-A, 2.930%, \$853,470 par, due 3/10/2026 (f) MMAF Equipment Finance LLC 2019-B, 2.010%, \$1,035,231 par, due 12/12/2024 (f)		853,377 1.035.131	845,274 1,016,002			
MMAF Equipment Finance LLC 2019-B, 2.010%, \$1,053,251 par, due 12/12/2024 (1) MMAF Equipment Finance LLC 2020-B, 0.660%, \$2,415,000 par, due 11/15/2027 (f)		2,414,993	2,196,013			
MMAF Equipment Finance LLC 2022-A, 3.320%, \$1,165,000 par, due 6/13/2044 (f) Mondelez International Holdings Netherlands BV, 1.250%, \$200,000 par, due 9/24/2026 (f)		1,164,834 199,427	1,097,821 174,054			
Mondelez International Holdings Netherlands BV, 2.250%, \$705,000 par, due 9/19/2024 (f)		704,669	670,729			
Mondelez International Inc, 3.000%, \$850,000 par, due 3/17/2032 Monongahela Power Co, 4.100%, \$1,700,000 par, due 4/15/2024 (f)		844,182 1,730,698	729,660 1,671,438			
Morgan Stanley BAML Trust 2014 C19, 3.526%, \$735,000 par, due 12/15/2047		731,584	704,173			
Morgan Stanley BAML Trust 2014-C16, 3.600%, \$648,712 par, due 6/15/2047 Morgan Stanley BAML Trust 2017-C33, 3.337%, \$1,285,000 par, due 5/15/2050		647,596 1,208,343	631,668 1,186,735			
Morgan Stanley BAML Trust, 3.102%, \$1,875,000 par, due 5/15/2046		1,847,140	1,860,789			
Morgan Stanley Capital I Trust 2017-H1, 3.530%, \$1,299,500 par, due 6/15/2050 Morgan Stanley, 1.164%, \$410,000 par, due 10/21/2025 (e)		1,267,319 410,000	1,205,136 376,847			
Morgan Stanley, 1.104%, \$410,000 par, due 10/21/2023 (e) Morgan Stanley, 1.593%, \$230,000 par, due 5/4/2027 (e)		230,000	202,002			
Morgan Stanley, 2.475%, \$970,000 par, due 1/21/2028 (e) Morgan Stanley, 3.625%, \$1,000,000 par, due 1/20/2027		970,059 1,011,638	863,104 944,181			
Morgan Stanley, 3.825%, \$1,200,000 par, due 1/20/2027 Morgan Stanley, 3.875%, \$1,200,000 par, due 1/27/2026		1,215,700	1,160,869			
Morgan Stanley, 4.210%, \$1,340,000 par, due 4/20/2028 (c) Morgan Stanley, 4.431%, \$190,000 par, due 1/23/2030 (e)		1,340,000 190,000	1,276,335 177,820			
Morgan Stanley, 4.889%, \$730,000 par, due 7/20/2033 (e)		730,000	688,072			
Morgan Stanley, 6.296%, \$360,000 par, due 10/18/2028 (e) MPLX LP, 1.750%, \$400,000 par, due 3/1/2026		360,000 399,499	370,887 357,046			
MPLX LP, 1.750%, \$400,000 par, due 3/1/2026 MPLX LP, 4.000%, \$300,000 par, due 3/15/2028		290,276	279,509			
MPLX LP, 4.950%, \$210,000 par, due 9/1/2032		208,849	197,569			
National Australia Bank Ltd, 1.887%, \$630,000 par, due 1/12/2027 (f) National Australia Bank Ltd/New York, 3.905%, \$1,300,000 par, due 6/9/2027		630,000 1,300,000	560,294 1,248,766			
Nelnet Student Loan Trust 2021-A, 1.360%, \$1,588,223 par, due 4/20/2062 (f)		1,587,961	1,406,694			
Nelnet Student Loan Trust 2021-C, 1.320%, \$440,590 par, due 4/20/2062 (f) Nelnet Student Loan Trust 2021-D, 1.630%, \$2,253,197 par, due 4/20/2062 (f)		440,463 2,253,034	391,525 2,032,291			
Nestle Holdings Inc, 4.125%, \$1,100,000 par, due 10/1/2027 (f)		1,099,280	1,075,887			
New York Life Global Funding, 2.000%, \$1,520,000 par, due 1/22/2025 (f) NextEra Energy Capital Holdings Inc, 1.875%, \$1,630,000 par, due 1/15/2027		1,517,687 1,629,111	1,430,581 1,444,682			
Norfolk Southern Corp, 3.650%, \$1,400,000 par, due 8/1/2025		1,415,774	1,356,177			
North Dakota Public Finance Authority, 2.580%, \$1,250,000 par, due 12/1/2034 North Dakota Public Finance Authority, 4.050%, \$650,000 par, due 12/1/2030		1,250,000 650,000	967,438 610,948			
North Texas Higher Education Authority Inc, 4.625%, \$1,525,310 par, due 10/25/2061 (e)		1,525,310	1,439,801			
North Texas Higher Education Authority Inc, 4.959%, \$1,280,026 par, due 9/25/2061 (e) Northern States Power Co/MN, 2.600%, \$961,000 par, due 5/15/2023	\$	1,280,026 960,022	1,233,466 952,460			
Northrop Grumman Corp, 3.250%, \$1,115,000 par, due 1/15/2028 Northrop Grumman Corp, 4.400%, \$200,000 par, due 5/1/2030		1,036,752 199,393	1,030,109 192,500			
Northwestern Mutual Global Funding, 1.750%, \$700,000 par, due 1/11/2027 (f)		699,539	618,953			
Northwestern Mutual Global Funding, 3.300%, \$810,000 par, due 4/4/2029 (f) Northwestern Mutual Global Funding, 4.350%, \$360,000 par, due 9/15/2027 (f)		808,455 359,864	735,816 351.041			
NTT Finance Corp, 1.162%, \$1,100,000 par, due 4/3/2026 (f)		1,100,000	973,628			
NTT Finance Corp, 4.372%, \$200,000 par, due 7/27/2027 (f) Nucor Corp, 4.300%, \$340,000 par, due 5/23/2027		200,000 339,516	195,430 332,165			
NXP BV / NXP Funding LLC / NXP USA Inc, 2.650%, \$910,000 par, due 2/15/2032		907,964	714,663			
NXP BV / NXP Funding LLC / NXP USA Inc, 5.000%, \$200,000 par, due 1/15/2033 NYC Transitional Finance Auth Future Tax Sec Rev, 3.180%, \$1,000,000 par, due 2/1/2027		199,452 1,035,737	189,420 926,770			
NYC Transitional Finance Auth Future Tax Sec Rev, 3.550%, \$500,000 par, due 2/1/2030		501,429	449,900			
OhioHealth Corp, 2.297%, \$965,000 par, due 11/15/2031 Oklahoma Development Finance Authority, 3.877%, \$930,000 par, due 5/1/2032		955,304 930,000	775,196 880,729			
Oklahoma Development Finance Authority, 4.135%, \$565,000 par, due 12/1/2033		565,000	544,349			
Oklahoma Development Finance Authority, 4.285%, \$180,000 par, due 2/1/2032 Oklahoma Development Finance Authority, 4.851%, \$435,000 par, due 2/1/2043		180,000 435,000	174,596 411,845			
Oncor Electric Delivery Co LLC, 2.750%, \$720,000 par, due 5/15/2030		712,951	628,911			
Oncor Electric Delivery Co LLC, 3.700%, \$720,000 par, due 11/15/2028 Oracle Corp, 2.650%, \$655,000 par, due 7/15/2026		709,094 664.061	680,309 602,763			
Oracle Corp, 2.950%, \$1,480,000 par, due 4/1/2030		1,478,852	1,268,110			
Oracle Corp, 6.150%, \$310,000 par, due 11/9/2029 Orlando Health Obligated Group, 3.777%, \$265,000 par, due 10/1/2028		309,711 277,547	322,519 240,686			
Otis Worldwide Corp, 2.056%, \$820,000 par, due 4/5/2025		820,001	767,788			
Pacific Life Global Funding II, 1.450%, \$780,000 par, due 1/20/2028 (f) PacifiCorp, 2.950%, \$1,000,000 par, due 6/1/2023		729,805 1,001,359	640,349 991,114			
Packaging Corp of America, 3.650%, \$1,300,000 par, due 9/15/2024		1,321,506	1,267,106			
Parker-Hannifin Corp, 2.700%, \$560,000 par, due 6/14/2024 Parker-Hannifin Corp, 3.300%, \$380,000 par, due 11/21/2024		564,390 377,317	539,469 367,042			
Parker-Hannifin Corp, 4.250%, \$450,000 par, due 9/15/2027		449,163	437,099			
Parker-Hannifin Corp, 4.500%, \$390,000 par, due 9/15/2029 PayPal Holdings Inc, 3.900%, \$315,000 par, due 6/1/2027		389,227 314,647	374,501 303,886			
PECO Energy Co, 3.150%, \$400,000 par, due 10/15/2025		407,445	385,040			
PerkinElmer Inc, 1.900%, \$770,000 par, due 9/15/2028 Pernod Ricard International Finance LLC, 1.250%, \$490,000 par, due 4/1/2028 (f)		769,545 488,588	639,115 405,179			
PHEAA Student Loan Trust 2013-3, 5.139%, \$152,677 par, due 11/25/2042 (e)(f)		151,681	149,476			
PHEAA Student Loan Trust 2014-2, 4.959%, \$784,364 par, due 2/25/2043 (e)(f) Phillips 66, 3.900%, \$620,000 par, due 3/15/2028		782,469 653,516	764,817 586,144			
Pioneer Natural Resources Co, 1.125%, \$1,510,000 par, due 1/15/2026		1,491,984	1,347,334			
PNC Bank NA, 4.050%, \$1,000,000 par, due 7/26/2028 PNC Financial Services Group Inc/The, 5.354%, \$520,000 par, due 12/2/2028 (e)		1,078,527 520,000	942,315 524,951			
PNC Financial Services Group Inc/The, 6.037%, \$250,000 par, due 10/28/2033 (e)		250,000	261,152			
PPG Industries Inc, 2.550%, \$720,000 par, due 6/15/2030 Progressive Corp/The, 2.500%, \$340,000 par, due 3/15/2027		716,512 339,891	606,404 312,245			
Prologis LP, 3.250%, \$1,300,000 par, due 6/30/2026		1,205,211	1,235,000			
Prologis LP, 4.625%, \$210,000 par, due 1/15/2033 Protective Life Global Funding, 4.714%, \$330,000 par, due 7/6/2027 (f)		209,301 330,000	203,616 320,723			
Public Service Electric and Gas Co, 1.900%, \$360,000 par, due 8/15/2031		359,232	287,159			
Public Service Electric and Gas Co, 3.700%, \$940,000 par, due 5/1/2028 Raytheon Technologies Corp, 2.250%, \$480,000 par, due 7/1/2030		936,976 479,538	891,430 400,699			
Raytheon Technologies Corp, 3.650%, \$21,000 par, due 8/16/2023		20,979	20,823			
Raytheon Technologies Corp. 4.125%, \$1,280,000 par, due 11/16/2028 Realty Income Corp. 3.875%, \$600,000 par, due 4/15/2025		1,445,469 596,827	1,227,581 588,256			
Reckitt Benckiser Treasury Services PLC, 2.750%, \$340,000 par, due 6/26/2024 (f)		339,089	328,649			
Regents of the U of CA Med Center Pooled Revenue, 4.132%, \$250,000 par, due 5/15/2032 Regions Financial Corp, 1.800%, \$750,000 par, due 8/12/2028		250,000 748,447	232,890 638,316			
RELX Capital Inc, 3.000%, \$150,000 par, due 5/22/2/030 RELX Capital Inc, 3.500%, \$300,000 par, due 3/16/2/023		149,242 299,859	128,503 298,787			
RELX Capital Inc, 3.500%, \$300,000 par, due 3/16/2023 RELX Capital Inc, 4.000%, \$130,000 par, due 3/18/2029		299,859 128,992	120,703			

	Moody's/					
	S&P rating (c)		Investment at fair	Wrapper contract at	Adjustment to contract	Contract
Name of issuer	(Unaudited)	Cost	value (a)	fair value (a)	value	value (a)
RELX Capital Inc, 4.750%, \$530,000 par, due 5/20/2032		525,569	511,146			
Roche Holdings Inc, 1.930%, \$1,965,000 par, due 12/13/2028 (f) Rochester Gas and Electric Corp, 3.100%, \$1,140,000 par, due 6/1/2027 (f)		1,965,000 1,166,688	1,682,134 1,046,780			
Rogers Communications Inc, 3.625%, \$710,000 par, due 12/15/2025		700,139	680,796			
Rogers Communications Inc, 3.800%, \$740,000 par, due 3/15/2032 (f)		738,078	641,246			
Rolls-Royce PLC, 3.625%, \$1,000,000 par, due 10/14/2025 (f)		1,013,646	920,000			
Roper Technologies Inc, 1.000%, \$440,000 par, due 9/15/2025 Roper Technologies Inc, 3.850%, \$400,000 par, due 12/15/2025		439,685 427,939	394,575			
Royal Bank of Canada, 1.400%, \$820,000 par, due 12/15/2026		819,302	388,428 720,391			
Royal Bank of Canada, 2.050%, \$380,000 par, due 1/21/2027		379,795	343,678			
Royal Bank of Canada, 3.625%, \$1,040,000 par, due 5/4/2027		1,037,163	989,854			
Royal Bank of Canada, 4.240%, \$360,000 par, due 8/3/2027		359,998 370,000	350,731 340,891			
Rush Obligated Group, 3.922%, \$370,000 par, due 11/15/2029 Ryder System Inc, 1.750%, \$470,000 par, due 9/1/2026		370,000 469,550	413,567			
Ryder System Inc, 3.650%, \$440,000 par, due 3/18/2024		439,897	431,119			
Ryder System Inc, 4.300%, \$570,000 par, due 6/15/2027		569,863	546,728			
Sabine Pass Liquefaction LLC, 4.500%, \$460,000 par, due 5/15/2030		515,397	427,509			
San Diego Community College District, 2.383%, \$1,240,000 par, due 8/1/2033 San Diego Community College District, 2.807%, \$1,300,000 par, due 8/1/2032		1,240,000 1,300,000	970,870 1,083,498			
San Diego Gas & Electric Co, 3.000%, \$750,000 par, due 3/15/2032		748,028	643,502			
San Diego Unified School District/CA, 2.414%, \$1,000,000 par, due 7/1/2034		1,011,325	768,600			
Santa Barbara Unified School District, 1.653%, \$500,000 par, due 8/1/2029		500,000	409,520			
SBA Small Business Investment Cos, 1.034%, \$2,615,635 par, due 9/10/2030		2,615,635	2,249,446			
SBA Small Business Investment Cos, 1.304%, \$2,560,569 par, due 9/10/2031 SBA Small Business Investment Cos, 1.667%, \$1,516,088 par, due 3/10/2031		2,560,569 1,516,088	2,214,774 1,284,207			
SBA Small Business Investment Cos, 1.007%, \$1,510,086 par, due 3/10/2031 SBA Small Business Investment Cos, 2.078%, \$2,089,762 par, due 3/10/2030		2,089,762	1,874,857			
SBA Small Business Investment Cos, 2.283%, \$5,810,512 par, due 9/10/2029		5,810,512	5,333,661			
SBA Small Business Investment Cos, 2.938%, \$8,637,077 par, due 3/10/2032		8,637,077	7,847,571			
SBA Small Business Investment Cos, 3.113%, \$1,769,827 par, due 3/10/2029		1,769,827	1,662,494			
Sealed Air Corp, 1.573%, \$400,000 par, due 10/15/2026 (f) Seasoned Credit Risk Transfer Trust Series 2019-1, 4.000%, \$464,367 par, due 7/25/2058		400,000 474,722	345,849 441,775			
Seasoned Credit Risk Transfer Trust Series 2019-1, 4.000%, \$-16,339 par, due 8/25/2058		532,243	491,427			
Seasoned Credit Risk Transfer Trust Series 2019-3, 4.000%, \$2,397,863 par, due 10/25/2058		2,511,615	2,281,991			
Seasoned Credit Risk Transfer Trust Series 2020-2, 2.000%, \$1,501,194 par, due 11/25/2059		1,543,954	1,238,205			
Seasoned Credit Risk Transfer Trust Series 2020-3, 2.500%, \$1,439,652 par, due 5/25/2060		1,525,770	1,231,958			
Shell International Finance BV, 2.750%, \$500,000 par, due 4/6/2030 Sherwin-Williams Co/The, 2.300%, \$470,000 par, due 5/15/2030		537,102 469,936	439,460 387,785			
Sherwin-Williams Co/The, 2.300%, \$470,000 par, due 5/15/2030 Sherwin-Williams Co/The, 2.950%, \$330,000 par, due 8/15/2029		342,315	387,785 289,664			
Sherwin-Williams Co/The, 3.450%, \$680,000 par, due 6/1/2027		654,919	637,255			
Siemens Financieringsmaatschappij NV, 1.200%, \$495,000 par, due 3/11/2026 (f)		494,674	441,616			
Siemens Financieringsmaatschappij NV, 2.350%, \$250,000 par, due 10/15/2026 (f)		248,825	227,325			
Simon Property Group LP, 3.300%, \$1,000,000 par, due 1/15/2026 Simon Property Group LP, 3.375%, \$600,000 par, due 10/1/2024		1,028,623 594,982	950,267 582,285			
SLM Student Loan Trust 2003-10, 5.439%, \$2,597,772 par, due 12/17/2068 (e)(f)		2,601,074	2,516,108			
South32 Treasury Ltd, 4.350%, \$1,490,000 par, due 4/14/2032 (f)		1,482,689	1,276,692			
Stanford Health Care, 3.310%, \$755,000 par, due 8/15/2030		740,131	676,358			
Stanley Black & Decker Inc, 3.400%, \$1,470,000 par, due 3/1/2026 Starbucks Corp, 2.000%, \$400,000 par, due 3/12/2027		1,503,460 398,992	1,403,434 357,890			
Starbucks Corp, 2.000%, 3400,000 par, due 3/12/2027 Starbucks Corp, 2.250%, \$180,000 par, due 3/12/2030		172,510	149,805			
State of Hawaii, 1.518%, \$1,300,000 par, due 10/1/2028		1,300,000	1,089,413			
State of Hawaii, 1.710%, \$500,000 par, due 8/1/2028		500,000	426,150			
State of Hawaii, 2.422%, \$455,000 par, due 10/1/2034		455,000	351,738			
State of New York, 2.050%, \$750,000 par, due 3/15/2032 State of Oregon, 2.096%, \$1,000,000 par, due 11/1/2027	s	709,806 1,000,000	588,173 892,190			
State of Texas, 2.704%, \$1,315,000 par, due 4/1/2031	-	1,315,000	1,132,162			
State of Texas, 4.631%, \$590,000 par, due 4/1/2033		616,166	584,725			
State of Utah, 4.554%, \$275,000 par, due 7/1/2024		278,203	273,897			
State of Washington, 5.040%, \$500,000 par, due 8/1/2031 State of Wisconsin, 2.002%, \$830,000 par, due 5/1/2034		531,218 830,000	509,225 614,989			
State of Wisconsin, 2.614%, \$485,000 par, due 5/1/2032		485,000	400,537			
State Street Corp, 1.684%, \$440,000 par, due 11/18/2027 (e)		440,000	390,273			
State Street Corp, 2.203%, \$980,000 par, due 2/7/2028 (e)		980,000	881,267			
State Street Corp, 3.776%, \$680,000 par, due 12/3/2024 (e) State Street Corp, 4.164%, \$190,000 par, due 8/4/2033 (e)		685,592 190,000	672,296 176,127			
State Street Corp, 4.421%, \$290,000 par, due 5/13/2033 (e)		290,000	275,350			
State Street Corp, 5.820%, \$240,000 par, due 11/4/2028 (e)		240,000	248,229			
Sumitomo Mitsui Financial Group Inc, 1.902%, \$1,040,000 par, due 9/17/2028		1,040,000	858,721			
Sumitomo Mitsui Financial Group Inc, 2.174%, \$200,000 par, due 1/14/2027		200,000 1,690,000	177,781 1,598,819			
Sumitomo Mitsui Financial Group Inc, 2.348%, \$1,690,000 par, due 1/15/2025 Take-Two Interactive Software Inc, 3.700%, \$300,000 par, due 4/14/2027		299,987	282,724			
Taubman Centers Commercial Mortgage Trust 2022-DPM, 6.522%, \$1,630,000 par, due 5/15/2037 (e)(f)		1,614,248	1,582,714			
Texas A&M University, 2.471%, \$1,090,000 par, due 5/15/2027		1,090,000	992,914			
Texas Public Finance Authority, 1.819%, \$1,220,000 par, due 2/1/2029		1,220,000	1,009,123			
T-Mobile USA Inc, 2.400%, \$350,000 par, due 3/15/2029 T-Mobile USA Inc, 3.875%, \$780,000 par, due 4/15/2030		349,825 727,563	295,612 708,404			
Toronto-Dominion Bank/The, 0.750%, \$930,000 par, due 9/11/2025		928,591	830,863			
Toronto-Dominion Bank/The, 2.450%, \$940,000 par, due 1/12/2032		936,522	761,410			
Toronto-Dominion Bank/The, 2.800%, \$770,000 par, due 3/10/2027		768,702	707,184			
Toronto-Dominion Bank/The, 4.456%, \$400,000 par, due 6/8/2032 Toronto-Dominion Bank/The, 4.693%, \$360,000 par, due 9/15/2027		400,000 360,000	381,166 356,439			
Towd Point Mortgage Trust 2019-4, 2.900%, \$1,571,925 par, due 10/25/2059 (e)(f)		1,588,096	1,460,847			
Towd Point Mortgage Trust 2022-1, 3.750%, \$1,760,778 par, due 7/25/2062 (e)(f)		1,686,832	1,615,007			
Towd Point Mortgage Trust 2022-4, 3.750%, \$1,611,157 par, due 9/25/2062 (f)		1,527,634	1,508,191			
Toyota Auto Loan Extended Note Trust 2019-1, 2.560%, \$735,000 par, due 11/25/2031 (f)		734,820 2,029,906	708,474 1,858,445			
Toyota Auto Loan Extended Note Trust 2020-1, 1.350%, \$2,030,000 par, due 5/25/2033 (f) Toyota Auto Loan Extended Note Trust 2021-1, 1.070%, \$3,370,000 par, due 2/27/2034 (f)		2,029,906 3,369,775	2,990,059			
Toyota Auto Loan Extended Note Trust 2022-1, 3.820%, \$2,370,000 par, due 4/25/2035 (f)		2,369,051	2,248,353			
Toyota Motor Credit Corp, 1.900%, \$1,130,000 par, due 1/13/2027		1,129,044	1,009,698			
Toyota Motor Credit Corp., 3.050%, \$580,000 par, due 3/22/2027		579,955	541,702			
Toyota Motor Credit Corp, 4.450%, \$765,000 par, due 6/29/2029 Trane Technologies Luxembourg Finance SA, 3.500%, \$1,300,000 par, due 3/21/2026		764,913 1,318,294	750,595 1,227,723			
Trans-Allegheny Interstate Line Co, 3.850%, \$630,000 par, due 6/1/2025 (f)		630,881	608,590			
Transcontinental Gas Pipe Line Co LLC, 4.000%, \$660,000 par, due 3/15/2028		691,421	620,150			
Trinity Health, 3.084%, \$1,155,000 par, due 12/1/2034		1,155,000	968,156			
Truist Financial Corp. 4.123%, \$780,000 par, due 6/6/2028 (e) Truist Financial Corp. 4.260% \$770,000 par, due 7/78/2026 (e)		780,000 770.018	745,582			
Truist Financial Corp, 4.260%, \$770,000 par, due 7/28/2026 (e) Truist Financial Corp, 6.123%, \$340,000 par, due 10/28/2033 (e)		770,018 340,000	757,190 358,995			
TSMC Arizona Corp, 4.125%, \$1,300,000 par, due 4/22/2029		1,298,137	1,237,113			
TSMC Global Ltd, 1.000%, \$770,000 par, due 9/28/2027 (f)		767,907	639,785			
TSMC Global Ltd, 1.250%, \$720,000 par, due 4/23/2026 (f)		718,840	645,844			
TSMC Global Ltd, 4.375%, \$200,000 par, due 7/22/2027 (f) Twin Falls County School Dist No 411 Twin Falls, 4.000%, \$1,250,000 par, due 9/15/2029		199,910 1,454,497	196,313 1,195,413			
Twin Falls County School Dist No 411 Twin Falls, 4.000%, \$1,250,000 par, due 9/15/2029 Twin Falls County School Dist No 411 Twin Falls, 4.000%, \$710,000 par, due 9/15/2028		813,708	687,898			
UBS Commercial Mortgage Trust 2017-C3, 3.426%, \$3,453,210 par, due 8/15/2050		3,545,027	3,189,865			
UBS Commercial Mortgage Trust 2018-C10, 4.313%, \$1,240,000 par, due 5/15/2051		1,335,905	1,178,247			
UBS Commercial Mortgage Trust 2018-C8, 3.983%, \$1,100,000 par, due 2/15/2051		1,146,898	1,029,576			
UBS Group AG, 1.494%, \$860,000 par, due 8/10/2027 (e)(f) UBS Group AG, 2.746%, \$310,000 par, due 2/11/2033 (e)(f)		860,000 310,000	740,850 240,425			
UBS Group AG, 2.740%, \$510,000 par, due 2/11/2035 (e)(f) UBS Group AG, 4.703%, \$610,000 par, due 8/5/2027 (e)(f)		610,000	590,271			
UBS Group AG, 4.751%, \$710,000 par, due 5/12/2028 (e)(f)		710,000	680,431			
UDR Inc, 3.500%, \$770,000 par, due 1/15/2028		815,678	700,764			
Union Electric Co, 3.500%, \$700,000 par, due 3/15/2029 Union Pacific Corp. 3.700%, \$700,000 par, due 3/1/2029		728,289 738,037	647,592 661,462			
Union Pacific Corp, 3.700%, \$700,000 par, due 3/1/2029 Union Pacific Corp, 3.950%, \$232,000 par, due 9/10/2028		738,037 247,925	222,760			
United States Int Dev Finance Corp, 3.600%, \$2,000,000 par, due 3/15/2035		2,000,000	1,877,102			

	December 31, 2022					
	Moody's/					
	S&P		Investment	Wrapper	Adjustment	
	rating (c)		at fair	contract at	to contract	Contract
Name of issuer	(Unaudited)	583.111	value (a) 519,919	fair value (a)	value	value (a)
Juited States Small Business Administration, 2.180%, \$580,395 par, due 6/1/2036 Juited States Small Business Administration, 2.270%, \$1,708,860 par, due 5/1/2036		1,715,265	1,549,589			
Juited States Small Business Administration, 2.27070, \$1,700,000 par, due 2/1/2035		305,090	292,480			
Juited States Small Business Administration, 2.570%, \$866,029 par, due 11/1/2036		879,471	794,572			
United States Small Business Administration, 2.590%, \$628,328 par, due 9/1/2037		598,213	578,085			
United States Small Business Administration, 2.700%, \$772.897 par, due 11/1/2035		789,736	721.883			
United States Small Business Administration, 2.780%, \$1,895,568 par, due 12/1/2037		1.943.608	1,733,710			
United States Small Business Administration, 2.780%, \$346,889 par, due 1/1/2036		353,179	322,466			
United States Small Business Administration, 2.790%, \$575,042 par, due 11/1/2037		552,323	526,450			
United States Small Business Administration, 2.840%, \$764,811 par, due 4/1/2037		737,811	702,526			
United States Small Business Administration, 2.920%, \$1,087,060 par, due 1/1/2038		1,119,008	1,001,661			
United States Small Business Administration, 3.800%, \$3,850,000 par, due 8/1/2047		3,850,000	3,628,733			
United States Small Business Administration, 3.870%, \$861,416 par, due 11/1/2038		861.416	824,727			
United States Small Business Administration, 3.880%, \$134,484 par, due 6/1/2030		136,324	131,231			
United States Small Business Administration, 3.940%, \$3,931,274 par, due 5/1/2047		3,931,274	3,725,813			
United States Small Business Administration, 4.140%, \$157,217 par, due 2/1/2030		159.973	151.620			
United States Small Business Administration, 4.710%, \$1,130,000 par, due 12/1/2047		1,130,000	1,112,128			
United States Small Business Administration, 5.040%, \$1,705,000 par, due 10/1/2047		1,705,000	1,718,574			
United States Small Business Administration, 5.130%, \$2,070,000 par, due 10/1/2047		2.070.000	2.075.616			
United States Smart Business Administration, 3:130%, 32,070,000 par, due 17/1/2047 United States Treasury Note/Bond, 0.625%, \$7,850,000 par, due 7/31/2026		7,821,952	6.944.801			
United States Treasury Note/Bond, 0.750%, \$4,025,000 par, due 8/31/2026		4,019,919	3,568,730			
United States Treasury Note/Bond, 0.750%, \$4,025,000 par, due 8/31/2026 United States Treasury Note/Bond, 0.750%, \$4,300,000 par, due 3/31/2026		4,019,919	3,308,730			
United States Treasury Note/Bond, 0.750%, \$4,300,000 par, due 3/31/2026 United States Treasury Note/Bond, 0.750%, \$8,000,000 par, due 4/30/2026		4,290,716 7,996,840	3,858,579 7,160,000			
		7,996,840 16,006,224	7,160,000 14,324,368			
United States Treasury Note/Bond, 0.875%, \$16,000,000 par, due 6/30/2026 United States Treasury Note/Bond, 2.125%, \$6,000,000 par, due 11/30/2023		16,006,224 5,869,588	14,324,368 5,859,846			
			5,859,846 6.823.778			
United States Treasury Note/Bond, 3.875%, \$6,850,000 par, due 11/30/2027		6,861,271				
United States Treasury Note/Bond, 4.125%, \$3,425,000 par, due 10/31/2027		3,452,230	3,443,194			
United States Treasury Note/Bond, 4.125%, \$7,322,000 par, due 11/15/2032		7,586,205	7,499,332			
UnitedHealth Group Inc, 3.850%, \$360,000 par, due 6/15/2028		380,430	345,361			
UnitedHealth Group Inc, 4.000%, \$300,000 par, due 5/15/2029		298,999	286,635			
UnitedHealth Group Inc, 5.250%, \$525,000 par, due 2/15/2028		524,780	537,532			
University of California, 3.349%, \$140,000 par, due 7/1/2029		140,000	127,912			
US Bancorp, 2.215%, \$280,000 par, due 1/27/2028 (e)		280,000	251,473			
US Bancorp, 2.677%, \$160,000 par, due 1/27/2033 (e)		160,000	131,579			
US Bancorp, 4.548%, \$1,080,000 par, due 7/22/2028 (e)		1,080,000	1,054,609			
US Bancorp, 5.850%, \$590,000 par, due 10/21/2033 (e)		590,000	614,579			
US Dept of HUD, 2.860%, \$1,450,000 par, due 8/1/2026		1,450,000	1,381,116			
USAA Capital Corp, 2.125%, \$150,000 par, due 5/1/2030 (f)		149,676	123,278			
Ventas Realty LP, 3.500%, \$1,300,000 par, due 2/1/2025		1,323,123	1,249,362			
Ventas Realty LP, 4.125%, \$430,000 par, due 1/15/2026		426,191	417,505			
Verizon Communications Inc, 2.100%, \$1,530,000 par, due 3/22/2028		1,531,103	1,330,283			
Verizon Communications Inc, 2.625%, \$600,000 par, due 8/15/2026		571,138	554,414			
Verizon Communications Inc, 4.329%, \$720,000 par, due 9/21/2028		698,910	693,560			
Verizon Master Trust, 1.530%, \$2,245,000 par, due 7/20/2028		2,244,549	2,099,493			
Verizon Owner Trust 2019-C, 1.940%, \$136,671 par, due 4/22/2024		136,667	136,431			
Virginia Commonwealth Transportation Board, 5.350%, \$1,000,000 par, due 5/15/2035		1,068,065	1,019,730			
Virginia Electric and Power Co, 2.750%, \$1,340,000 par, due 3/15/2023		1,340,000	1,334,523			
Virginia Electric and Power Co, 3.750%, \$430,000 par, due 5/15/2027		428,800	410,554			
Vodafone Group PLC, 4.125%, \$300,000 par, due 5/30/2025		298,179	295,452			
Volkswagen Group of America Finance LLC, 2.850%, \$310,000 par, due 9/26/2024 (f)		309,818	296,811			
Volkswagen Group of America Finance LLC, 3.350%, \$200,000 par, due 5/13/2025 (f)		208,530	191,139			
Volkswagen Group of America Finance LLC, 4.350%, \$560,000 par, due 6/8/2027 (f)		559,643	537,570			
WALT DISNEY CO/THE, 3.800%, \$690,000 par, due 3/22/2030		688,533	642,696			
Warnermedia Holdings Inc, 4.279%, \$1,820,000 par, due 3/15/2032 (f)		1,820,000	1,501,263			
WEC Energy Group Inc, 2.200%, \$350,000 par, due 12/15/2028		349,281	296.857			
WEC Energy Group Inc, 3.550%, \$218,000 par, due 6/15/2025		229,472	209,084			
WEC Energy Group Inc, 5.150%, \$710,000 par, due 10/1/2027		708,607	718,673			
Wells Fargo & Co, 3.908%, \$2,030,000 par, due 4/25/2026 (e)		2.030.000	1,966,083			
Wells Fargo & Co, 3.50876, \$2,030,000 par, due 4/23/2020 (e) Wells Fargo & Co, 4.808%, \$1,000,000 par, due 7/25/2028 (e)		1,000,000	976,463			
Wells Fargo & Co, 4.897%, \$620,000 par, due 7/25/2033 (e)		619.818	587.061			
Wells Fargo Commercial Mortgage Trust 2017-C38, 3.453%, \$1,185,000 par, due 7/15/2050		1,176,027	1.095.049			
Wells Fargo Commercial Mortgage Trust 2017-C39, 3.453%, \$1,145,000 par, due 9/15/2050		1,095,639	1,046,609			
Wells Fargo Commercial Mortgage Trust 2017-C-59, 5.157%, \$1,145,000 par, due 9/15/2050 Wells Fargo Commercial Mortgage Trust 2017-C42, 3.589%, \$1,050,000 par, due 12/15/2050		1,056,709	967,309			
Wells Fargo Commercial Mortgage Trust 2017-C42, 3.369%, \$1,050,000 par, due 12/15/2050 Wells Fargo Commercial Mortgage Trust 2017-RB1, 3.635%, \$1,705,000 par, due 3/15/2050		1,683,677	1,582,878			
Wells Fargo Commercial Mortgage Trust 2017-KB1, 3:053%, \$1,703,000 par, due 3/15/2051 (e)		1,016,879	961,676			
Welltower Inc, 2.050%, \$320,000 par, due 1/15/2029		319,261	260,551			
Welltower Inc, 2.050%, \$320,000 par, due 1/15/2029 Welltower Inc, 2.700%, \$570,000 par, due 2/15/2027		569,648	513,877			
Welltower Inc, 2.760%, \$570,000 par, due 2/15/2027 Welltower Inc, 2.750%, \$250,000 par, due 1/15/2032		249.821	196.156			
Welltower Inc, 4.125%, \$500,000 par, due 1/15/2032 Welltower Inc, 4.125%, \$500,000 par, due 3/15/2029		502,531	459,849			
Welltower Inc, 4.125%, \$500,000 par, due 3/15/2029 WFRBS Commercial Mortgage Trust 2013-C13, 3.001%, \$1,775,000 par, due 5/15/2045		502,531 1,739,847	459,849 1,762,616			
WFRBS Commercial Mortgage Trust 2013-C13, 3.001%, \$1,7/5,000 par, due 5/15/2045 WFRBS Commercial Mortgage Trust 2013-C14, 3.337%, \$1,000,000 par, due 6/15/2046		1,/39,84/	1,762,616 988,832			
WFRBS Commercial Mortgage Trust 2014-C21, 3.678%, \$3,120,000 par, due 8/15/2047		3,328,138	3,013,755			
Wisconsin Power and Light Co, 3.950%, \$330,000 par, due 9/1/2032		326,236	303,016			
WRKCo Inc, 3.900%, \$300,000 par, due 6/1/2028		299,956	276,170			
WRKCo Inc, 4.650%, \$490,000 par, due 3/15/2026		489,647	481,181			
Xcel Energy Inc, 1.750%, \$245,000 par, due 3/15/2027		244,566	214,914			
Yale University, 1.482%, \$750,000 par, due 4/15/2030		750,000	602,225			
Short-Term Investment Fund A S, 4.437%, \$11,416,881 par (g)	_	11,416,881	11,416,881			
Total	=	738,387,509	680,115,054			
Accrued income receivable	=		4,253,611			
			101,901			
Receivable for investment payments due						
Receivable for investment payments due Cash Total			3,936		50.292.620	734.7

2,663,750,586

\$ <u>2,663,750,586</u> <u>- 194,695,316</u> <u>2,858,445,902</u>

Total investments in underlying security-backed contracts Total wrapper contracts, at fair value Total investments in security-backed contacts

Schedule of Investments in Contracts and Other Securities

December 31, 2022

	Contract issuer Moody's/S & P rating (c) (unaudited)	Investment at fair value (a)	Adjustment to contract value	Contract value (a)
(Percentages represent the fair value of the investment contracts	·			
category and each other securities category to net assets)				
Guaranteed Investment Contracts – (1.04%):				
Massachusetts Mutual Life Ins.	Aa3/AA-			
0.93%, due 10/1/2024		7,561,159	532,513	8,093,672
Massachusetts Mutual Life Ins.	Aa3/AA-			
0.78%, due 4/15/2024		3,851,291	202,627	4,053,918
Metropolitan Life Ins. Co	Aa3/AA+			
1.00%, due 5/24/2024		3,085,438	166,270	3,251,708
Metropolitan Life Ins. Co	Aa3/AA+			
2.35%, due 4/1/2023		8,516,440	1,251	8,517,691
Principal Life Ins. Co.	A1/A+			
1.72% Due 1/7/2025		8,140,611	503,974	8,644,585
Total guaranteed investment contracts		31,154,939	1,406,635	32,561,574
Collective trust fund - (3.54%):	Cost	Investment at fair value (a)	Adjustment to contract value	Contract value (a)
Short-Term Investment Fund A S, 4.437% (g)	\$ 105,918,659	105,918,659		105,918,659
Total investment in collective trust fund	\$ 105,918,659	105,918,659		105,918,659
rotal investment in concerve trust fund	\$ 103,910,039	103,710,037		103,910,039
Total Investments		137,073,598	1,406,635	138,480,233

Notes to schedule of investments in contracts and other securities:

- (a) Investments and wrapper contracts are valued by procedures described in note 2 to the financial statements.
- (b) A security backed contract has similar characteristics to a traditional investment contract and is comprised of two parts: the first part is a fixed income security or portfolio of fixed income securities; the second part is a contract value liquidity agreement (wrapper) provided by a third party (indicated in BOLD on schedule). Wrappers provide for contract value payments for participant-initiated withdrawals and transfers, a floor crediting rate, and return of fully accrued contract value at maturity. The contract rate of a security backed contract is based on actual yields of the underlying securities and is a function of the relationship between the contract value and the value of the underlying assets. The contract rate is reset periodically by the issuer of the contract and cannot be less than zero. Rate shown for a contract is the current rate as of December 31, 2022. A maturity date is not disclosed for these contracts as they are open-ended with no maturity, unless otherwise stated.
- (c) The Moody's Investors Service (Moody's) and the Standard and Poor's (S & P) ratings are current assessments of the contract issuer's overall financial capacity (its creditworthiness) to pay its financial obligations. Ratings shown for security backed contracts are assessments on the issuer of the contract wrapper and not the underlying securities.
- (d) Contract crediting rate resets or fluctuates periodically. Rate shown is the current rate as of December 31, 2022.
- (e) Interest rate resets or fluctuates periodically. Rate shown is the current rate as of December 31, 2022.
- (f) Represents a security sold under Rule 144A, which is exempt from registration under the Securities Act of 1933, as amended.
- (g) Short-Term Investment Fund A S is a SEI Trust Company sponsored collective trust fund. The Fund holds approximately 3.58% of the total net assets of the Short-Term Investment Fund A S.
- (h) The cost of securities partially or fully purchased on a forward commitment basis at December 31, 2022 was \$14,208,864.
- (i) Represents the aggregate value of the segregated portfolio held by the contract issuer for the benefit of the Fund. The portfolio invests primarily in U.S. government and agency securities, and corporate notes and bonds.

Notes to Financial Statements
December 31, 2022

(1) Fund Description

Galliard Managed Income Fund Core (formerly the Wells Fargo Synthetic Stable Value Fund) (the "Fund") was established under the Allspring Collective Investment Trust (the "Trust") which is governed by the Allspring Collective Investment Trust Declaration of Trust ("Declaration of Trust") as amended and restated, dated December 19, 2022. The Fund is a collective investment fund managed by Galliard Capital Management, LLC (the "Galliard") and trusteed by SEI Trust Company (the "Trustee") for retirement plans qualified under Section 401(a) and tax-exempt under Section 501(a) of the Internal Revenue Code of 1986, as amended (the "Code"). Effective on April 1, 2022, Wells Fargo resigned as Trustee, and SEI Trust Company assumed trusteeship of the Trust which became Allspring Collective Investment Trust. As Trustee, SEI Trust Company may make certain amendments to the Declaration of Trust as it deems appropriate.

Investment Objective

The Fund seeks to provide investors with a moderate level of stable income without principal volatility. There is no assurance that the Fund will achieve its objective.

(2) Summary of Significant Accounting Policies

The following is a summary of significant accounting policies followed in the preparation of the Fund's financial statements and in conformity with U.S. generally accepted accounting principles which require management to make estimates and assumptions that affect the reported amounts of assets and liabilities, disclosure of contingent assets and liabilities at the date of the financial statements, and the reported amounts of income and expenses during the reporting period. Actual results could differ from those estimates. The Fund is an investment company and follows accounting and reporting guidance under the Financial Accounting Standards Board (FASB) Accounting Standards Codification (ASC) Topic 946, "Financial Services- Investment Companies".

(a) Guaranteed Investment Contracts and Security-Backed Contracts

(i) Description

The Fund primarily invests in investment contracts, including traditional guaranteed investment contracts (GICs) and security-backed contracts issued by insurance companies and other financial institutions. The Fund also invests in the Short-Term Investment Fund A S, which invests in highly liquid assets, and uses the investment for daily liquidity needs.

GICs are backed by the general account of the contract issuer. The Fund deposits a lump sum with the issuer and receives a guaranteed interest rate for a specified period. Interest is accrued on either a simple or fully compounded basis, and is paid either periodically or at the end of the contract term. The issuer guarantees that all qualified participant withdrawals will be at contract value (principal plus accrued interest).

A security-backed contract is an investment contract (also known as a synthetic GIC or a separate account GIC) issued by an insurance company or other financial institution, backed by a portfolio of bonds. The bond portfolio is either owned directly by the Fund or owned by the contract issuer and segregated in a separate account for the benefit of the Fund. The portfolio underlying the contract is maintained separately from the contract issuer's general assets, usually by a third party custodian. The interest crediting rate of a security-backed contract is based on

Notes to Financial Statements

December 31, 2022

the contract value, and the fair value, duration, and yield to maturity of the underlying portfolio. These contracts typically allow for realized and unrealized gains and losses on the underlying assets to be amortized, usually over the duration of the underlying investments, through adjustments to the future interest crediting rate, rather than reflected immediately in the net assets of the Fund. The issuer guarantees that all qualified participant withdrawals will be at contract value. In the case of a full liquidation event, the issuer is responsible for covering any amount by which the contract value exceeds fair value of the underlying portfolio. No payments related to the security-backed contracts were made during the year ended December 31, 2022.

Risks arise when entering into any investment contract due to the potential inability of the issuer to meet the terms of the contract. In addition, security-backed contracts have the risk of default or the lack of liquidity of the underlying portfolio assets. A discussion of security-backed contract risk is also made available in the Fund's disclosure booklet. The credit risk of each issuer is evaluated and monitored through Galliard's credit analysis. The credit analysis includes, but is not limited to, asset quality and liquidity, management quality, surplus adequacy, and profitability. The Fund requires that each investment contract, and subsequently the issuers of each contract, have at least an "A-" rating as of the contract effective date, and that all underlying portfolio assets be rated investment grade at the time of purchase.

(ii) Variables that Impact Future Crediting Rates

The primary variables impacting the future crediting rates of security-backed contracts include:

- the current yield of the assets underlying the contract;
- the duration of the assets underlying the contract; and
- the existing difference between the fair value and contract value of the assets within the contract.

(iii) Crediting Rate Calculation Methodology

The Fund primarily uses the following crediting rate formula for security-backed contracts:

 $CR = [(FV/CV)^{(1/D)*}(1+Y)]-1$, where:

CR = crediting rate

FV = fair value of underlying portfolio

CV = contract value

D = weighted average duration of the underlying portfolio

Y = annualized weighted average yield to maturity of the underlying portfolio

The net crediting rate reflects fees paid to security-backed contract issuers.

The Fund utilizes external sub-advisors to manage the underlying portfolios of certain security-backed contracts. The fees paid to the sub-advisors may be incorporated into the contract crediting rate calculation.

Notes to Financial Statements
December 31, 2022

(iv) Basis and Frequency of Determining Contract Crediting Rates

The security-backed contracts are designed to reset their respective crediting rates on a quarterly basis, but may be reset more or less frequently.

(v) Minimum Crediting Rates

Security-backed contracts cannot credit an interest rate that is less than 0%.

(vi) Relationship between Future Crediting Rates and Adjustment Between Fair Value and Contract Value

The crediting rate of security-backed contracts will track current market yields on a trailing basis. The rate reset allows the contract value to converge with the fair value of the underlying portfolio over time, assuming the portfolio continues to earn the current yield for a period of time equal to the current portfolio duration.

To the extent that the underlying portfolio of a security-backed contract has unrealized and/or realized losses, a positive adjustment is made to the adjustment from fair value to contract value under contract value accounting. As a result, the future crediting rate may be lower over time than the then-current market rates. Similarly, if the underlying portfolio generates unrealized and/or realized gains, a negative adjustment is made to the adjustment from fair value to contract value, and the future crediting rate may be higher than the then-current market rates.

(vii) Reconciliation of the Adjustment from Fair Value to Contract Value

		Security- backed contracts
December 31, 2021 adjustment from fair value to contract value	\$	(51,006,408)
Net increase (decrease) due to changes in the fully benefit responsive status of the Fund's investment contracts Net increase (decrease) in adjustment from fair value to current value		_
of fully benefit-responsive investment contracts	_	247,108,359
December 31, 2022 adjustment from fair value to contract value	\$ _	196,101,951

(viii) The Fair Value to Contract Value Ratios for the Fund as of December 31, 2022 and 2021 were:

	December 31,			
	 2022	2021		
Net assets reflecting investments at fair value	\$ 2,798,793,912	3,026,567,721		
Net assets reflecting investments at contract value	2,994,895,863	2,975,561,313		
Fair value to contract value ratio	93.5%	101.7%		

Notes to Financial Statements
December 31, 2022

(b) Valuation of Investments

Valuation of the Fund's units occurs daily for those days that the financial markets are open. The unit value is determined by dividing the value of the Fund's net assets by the total number of units outstanding on the valuation date.

GICs issued by insurance companies and other financial institutions at fixed rates are carried at contract value. Security-backed contracts are carried at contract value in the aggregate, which consists of the fair value of the underlying portfolio, accrued interest on the underlying portfolio assets, the fair value of the contract, and the adjustments to contract value. These adjustments generally represent the contract value less the fair value of the contract, fair value of the underlying portfolio, and accrued interest on the underlying portfolio. The contract rate resets periodically, normally each quarter, using end-of-period data. The interest rate disclosed on the Schedule of Investments in Contracts and Other Securities represents the rate in effect on December 31, 2022. The underlying portfolio assets, the adjustments to contract value, and the accrued interest receivable are shown by contract on the Schedule of Investments in Contracts and Other Securities. The short-term investment fund investments are carried at the reported unit value of each fund. The underlying assets may contain issues that are considered illiquid.

The fair value of a GIC is based on the present value of future cash flows using the current discount rate. The fair value of a security-backed contract includes the value of the underlying securities and the value of the wrapper contract. The fair value of a wrapper contract provided by a security-backed contract issuer is the present value of the difference between the current wrapper fee and the contracted wrapper fee.

Substantially all of the unit holders of the Fund are directly or indirectly defined contribution plans. All GICs and security-backed contracts held by the Fund are fully benefit responsive, which means withdrawals from these contracts may be made at contract value for qualifying benefit payments, including participant-directed transfers.

GICs generally do not permit issuers or the Fund to terminate the agreement prior to the scheduled maturity date except to allow for benefit-responsive withdrawals. Most security-backed contracts are evergreen contracts that contain termination provisions, allowing the Fund or the contract issuer to terminate with notice, at any time at fair value, and providing for automatic termination of the contract if the contract value or the fair value of the underlying portfolio equals zero. The issuer is obligated to pay the excess contract value when the fair value of the underlying portfolio equals zero. Neither GICs nor security-backed contracts are assignable or transferable without the consent of the issuers and have no publicly traded secondary market.

Notes to Financial Statements
December 31, 2022

Security-backed contracts that permit the issuer to terminate at fair value generally provide that the Fund may elect to convert such termination to an amortization election as described below. In addition, if the Fund defaults in its obligations under the contract (including the issuer's determination that the agreement constitutes a nonexempt prohibited transaction as defined under ERISA), and such default is not corrected within the time permitted by the contract, then the contract may be terminated by the issuer and the Fund will receive the fair value as of the date of termination. Each contract recognizes certain "events of default" which can invalidate contracts' coverage. Among these are investments outside of the range of instruments which are permitted under the investment guidelines contained in the investment contract, fraudulent or other material misrepresentations made to the investment contract provider, changes of control of the investment adviser not approved by the contract issuer, changes in certain key regulatory requirements, or failure of the trust to be tax qualified.

Generally, security-backed contracts permit the issuer or investment manager to elect at any time to convert the underlying portfolio to a declining duration strategy whereby the contract would terminate at a date which corresponds to the duration of the underlying portfolio on the date of the amortization election. After the effective date of an amortization election, the underlying portfolio must conform to the guidelines agreed upon by the contract issuer and the investment manager for the amortization election period. The guidelines are intended to result in the convergence of the contract value and the fair value of the underlying portfolio by the termination date.

GICs and security-backed contracts generally provide for withdrawals associated with certain events which are not in the ordinary course of Fund operations. These withdrawals are paid with a market value adjustment applied to the withdrawal as defined in the contract. Each contract issuer specifies the events which may trigger a market value adjustment; however, such events may include, but not be limited to, the following:

- material amendments to the Fund's structure or administration:
- changes to the participating plans' competing investment options, including the elimination of equity wash provisions;
- complete or partial termination of the Fund, including a merger with another fund;
- the failure of the Fund to qualify for exemption from federal income taxes or any required prohibited transaction exemption under ERISA;
- the redemption of all or a portion of the interests in the Fund held by a participating plan at the direction of the participating plan sponsor, including withdrawals due to the removal of a specifically identifiable group of employees from coverage under the participating plan (such as a group layoff or early retirement incentive program), the closing or sale of a subsidiary, employing unit, or affiliate, the bankruptcy or insolvency of a plan sponsor, the merger of the plan with another plan, or the plan sponsor's establishment of another tax qualified defined contribution plan;
- any change in law, regulation, ruling, administrative or judicial position, or accounting requirement, applicable to the Fund or participating plans;

Notes to Financial Statements
December 31, 2022

 the delivery of any communication to plan participants designed to influence a participant not to invest in the Fund.

At this time, the management of the Fund does not believe that the occurrence of any such market value event, which would limit the Fund's ability to transact at contract value with participants, is probable.

(c) Investment Transactions and Interest Income

Investment transactions are accounted for on a trade date basis. Realized gains and losses within the portfolios underlying the security-backed contracts are determined on the basis of average cost. Interest income, including the amortization of premiums and discounts, is recorded on an accrual basis.

(d) Income Taxes

The Fund maintains tax-exempt status by operating as a collective trust fund regulated by the Office of the Comptroller of the Currency, and as such no provision for income taxes is required. It is intended that the Fund be exempt from taxation under Section 501(a) of the Code and qualify as a "group trust" under Revenue Ruling 81-100 and other applicable Internal Revenue Service rules and regulations.

The Fund follows accounting policies under Financial Accounting Standards Board (FASB) Accounting Standards Codification (ASC) 740, *Income Taxes*, regarding how uncertain tax positions should be recognized, measured, presented and disclosed in the financial statements. Management has analyzed the Fund's tax positions taken in all potential open tax years and has concluded that as of December 31, 2022, there are no positions which would call into question the Fund's tax-exempt status. As such, the Fund does not have an accrual for uncertain tax positions. The Fund's federal and state fiduciary and Federal excise tax returns for tax years for which the applicable statutes of limitations have not expired (open tax years: December 31, 2019; December 31, 2020; December 31, 2021; and December 31, 2022) are subject to examination by the Internal Revenue Service and state jurisdictions. As of and during the year ended December 31, 2022, the Fund did not have a liability for any unrecognized tax benefits. The Fund recognizes interest and penalties, if any, related to unrecognized tax benefits as income tax expense in the Statement of Operations. During the period, the Fund did not incur any interest or penalties. The Fund is not aware of any tax positions for which it is reasonably possible that the total amounts of unrecognized tax benefits will change materially in the next 12 months.

(e) Unit Issues, Redemptions, and Distributions

In accordance with the terms of the Trust, the net asset value of the Fund is calculated daily, and net investment income and realized and unrealized gains on investments are not distributed but rather reinvested and reflected in the net asset value of the fund. Units of the Fund are issued and redeemed at the current net asset value. Redemptions by participating plans occur at net asset value following the 12-month notice period.

(f) Delayed Delivery Transactions

The Fund may purchase or sell securities on a when-issued or forward-commitment basis in the portfolios underlying the security-backed contracts of the Fund. The price of the underlying

Notes to Financial Statements

December 31, 2022

securities and date when the securities will be delivered and paid for are fixed at the time the transaction is negotiated. Losses may arise due to changes in the market value of the securities or from the inability of counterparties to meet the terms of the contract. In connection with such purchases, the Fund may be required to hold liquid assets as collateral with the Fund's custodian sufficient to cover the purchase price. The Fund may enter into TBA sale commitments to hedge its portfolio positions or to sell mortgage-backed securities they own under delayed delivery arrangements. Proceeds of TBA sale commitments are not received until the contractual settlement date. During the time a TBA sale commitment is outstanding, equivalent deliverable securities, or an offsetting TBA purchase commitment deliverable, on or before the sale commitment date, are held as "cover" for the transaction. Unsettled TBA sale commitments are valued at the current market value of the underlying securities. The contract is "marked-to market" daily and the change in market value is recorded in the underlying portfolios as an unrealized gain or loss. If the TBA sale commitment is closed through the acquisition of an offsetting purchase commitment, the underlying portfolios would realize a gain or loss. As of December 31, 2022, the Fund entered into forward purchase commitments of \$14,208,864. There were no outstanding forward sale commitments as of December 31, 2022.

This activity of the Fund is within the underlying portfolios and impacts the crediting rates applied to the security-backed contracts. There is no direct impact to the Statement of Assets and Liabilities or to the Statement of Operations.

(g) Use of Estimates

The preparation of financial statements in conformity with U.S. generally accepted accounting principles requires the Fund to make estimates and assumptions that affect the reported amount of assets and liabilities, disclosure of contingent assets and liabilities at the date of the financial statements, and the reported results of operations during the reporting period. Actual results could differ from these estimates.

Notes to Financial Statements
December 31, 2022

(h) FASB Accounting Standards Codification for Stable Value Investment Funds

The Fund is an investment company and follows accounting and reporting guidance under FASB ASC Topic 946, "Financial Services – Investment Companies." The Fund carries its investments at contract value and applies the provisions of FASB ASC Sections 946-210-45 and 946-210-50 for stable value investment funds. These Sections affirm contract value accounting for fully benefit-responsive investment contracts and prohibits the Fund's acceptance of new contributions from defined benefit plans subsequent to January 15, 2006. These Subtopics also require financial statement presentations standards – (i) fair value disclosure and (ii) enhanced footnote disclosures. Notes 2(a), 2(b), 6(b), and 6(c) of the Fund financial statements provide a detailed discussion of the disclosures.

(i) Fair Value Classification

Fair value measurement guidance establishes an authoritative definition of fair value, sets out a framework for measuring fair value, and requires disclosure about fair value measurement.

A summary of the fair value hierarchy is described below. Various inputs are used in determining the value of the Fund's investments. These inputs are summarized in the three broad levels listed below:

Level 1 – Valuation is based upon quoted prices in active markets for identical securities.

Level 2 – Valuation is based upon other significant observable inputs (including quoted prices or similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Valuation is based upon significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments).

The inputs or methodology used by valuing securities are not necessarily an indication of the risk associated with investing in those securities.

As described in note 2(b), the fair value of a wrapper contract provided by a security backed contract issuer is the present value of the difference between the current wrapper fee and the contracted wrapper fee. The fees and discount rate are also directly observable inputs, making the fair value of wrapper contracts generally also Level 2. The fair values of the security-backed contracts are based on the cumulative value of their underlying investments, as detailed below. The Fund's investments in security-backed contracts generally allow for periodic deposits and withdrawals, thus the security-backed contracts are generally considered Level 2.

The investments in the short-term investment fund, fixed income collective trust funds and pooled separate accounts are valued utilizing the net asset valuation and are generally considered Level 2.

Prices for securities held in the underlying portfolios of the Fund are primarily obtained from independent pricing services. These prices are based on observable market data for the same or similar securities and, consequently, are classified as Level 2. To a lesser extent, indicative quotes are obtained from independent brokers. Broker prices may be based on observable market data for the same or similar securities and may be classified as Level 2 or Level 3. Finally, when accurate prices are unavailable from either of those two sources, securities may be priced internally, using a combination

Notes to Financial Statements
December 31, 2022

of observable and unobservable market data. Consequently, these securities are classified as Level 3. All prices are validated through internal price models.

The fair value classification for the Fund is summarized below.

Table 1. The classification of the fair value measurements for GICs, security-backed contracts and the short-term investment fund is presented below.

Fair Value:

	GICs at Fair Value	Security-backed contracts	Short-term investment fund
Level 1 Level 2 Level 3	\$ 31,154,939	2,663,750,586 —	105,918,659 — —
Total	\$ 31,154,939	2,663,750,586	105,918,659

There were no transfers between any of the levels.

Table 2. Supplemental Information. The classification of the fair value measurements for securities underlying the security-backed contracts is presented below. These securities represent the significant inputs to the valuation of the security-backed contracts and do not have a direct impact on the Statement of Assets and Liabilities, Statement of Operations, Statement of Cash Flows or Statement of Changes in Net Assets. This table also includes other assets and liabilities underlying the security-backed contracts which are not recorded at fair value at December 31, 2022.

Fair Value:	_	Securities	Pooled separate accounts	Collective trust funds	Wrapper contracts	Total underlying portfolios and wrapper contracts
Level 1		286,948,026	_	_	_	286,948,026
Level 2		1,424,129,325	242,970,162	715,851,679	_	2,382,951,166
Level 3		_	_	_	_	_
Other assets and						_
liabilities, net	_	(6,148,606)				(6,148,606)
Total	\$_	1,704,928,745	242,970,162	715,851,679		2,663,750,586

As of and for the year ended December 31, 2022, there were no Level 3 investments.

Notes to Financial Statements
December 31, 2022

(j) Related Party Transactions

The Fund may invest in other funds maintained by the Trustee, if provided for in the Fund's Trust Agreement. From time to time, the Fund may also purchase securitizations originated by affiliates on the secondary market from unaffiliated broker/dealers in arm's length transactions.

(k) Market Risk

On March 11, 2020, the World Health Organization announced that it had made the assessment that coronavirus disease 2019 ("COVID-19") is a pandemic. The impacts of COVID-19 are affecting the entire global economy, individual companies and investment products, and the market in general. There is significant uncertainty around the extent and duration of business disruptions related to COVID-19 and the impacts may be short term or may last for an extended period of time. The risk of further spreading of COVID-19 has led to significant uncertainty and volatility in the financial markets.

Russia launched a large-scale invasion of Ukraine on February 24, 2022. As a result of this military action, the United States and many other countries have instituted various economic sanctions against Russian individuals and entities. The situation has led to increased financial market volatility and could have severe adverse effects on regional and global economic markets, including the markets for certain securities and commodities, such as oil and natural gas. The extent and duration of the military action, resulting sanctions imposed, other punitive action taken and the resulting market disruptions cannot be easily predicted.

(3) Expenses

The Fund pays wrapper contract fees, either as a liability to the fund or embedded in the crediting rates, to the security backed contract issuers to assure contract liquidity for plan participant directed withdrawals. The Fund paid trustee fees for fiduciary services to Wells Fargo Bank, NA at an annual rate of 0.03% of the Fund's average daily net assets from January 1, 2022 through March 31, 2022. Effective April 1, 2022, the Fund pays trustee fees to SEI Trust Company at an annual rate of 0.0075% of the Fund's average daily net assets.

The Fund's financial statements and financial highlights exclude the impact of any ancillary expense arrangements that are paid outside the Fund. For further discussion on fees, the Fund's disclosure book is available upon request.

Notes to Financial Statements
December 31, 2022

(4) Concentrations

Issuers of security-backed contracts which represent aggregate exposure greater than 10% of the Fund's total net assets at December 31, 2022 are as follows:

	_	Contract Value	Percentage of net assets
American General Life Ins. Co.	\$	382,033,745	12.76 %
Massachusetts Mutual Life Ins. Co.		381,261,409	12.73
Metropolitan Life Ins. Co.		451,888,985	15.09
Transamerica Life Ins. Co.		530,443,337	17.71
Pacific Life Ins. Co.		376,026,333	12.56
Prudential Ins. Co. of America	_	463,001,352	15.46
	\$ _	2,584,655,161	86.31 %

(5) Securities Transactions

Investment transactions for the year ended December 31, 2022 are summarized as follows:

Purchases

			_	Cost of investments
Type of investment:				
Investment contracts			\$	8,500,000
Short-term investment fund				384,588,497
			\$	393,088,497
Sales				
		Proceeds from sales		Net realized gain
Type of investment:				
Security-backed contracts	\$	41,716,253		
Short-term investment fund	_	373,187,791		
	\$ _	414,904,044	= =	

A detailed transaction schedule is available upon request.

Notes to Financial Statements
December 31, 2022

(6) Financial Highlights and Other Information

(a) Financial Highlights

Selected data for a participant unit outstanding for the year ended December 31, 2022 are as follows:

Net investment income*	\$ 0.495
Net increase in unit value from operations	 0.495
Unit value at beginning of year	 25.876
Unit value at end of year	\$ 26.371
Total return	1.91%
Net assets at end of year (in millions)	\$ 2,995
Ratio of expenses to average net assets**	0.145%
reade of expenses to average net assets	

- * The per-unit amounts for the net investment income and net realized and unrealized gains are calculated based on a daily average of units outstanding for the year.
- ** Ratio does not include the impact of expenses charged by the collective trust funds the Fund holds directly or indirectly.

(b) Yield Analysis

The yield earned by the Fund at December 31, 2022 and 2021 was 5.00% and 1.29%, respectively. This represents the annualized earnings of all investments in the Fund, including the earnings recorded at the underlying collective trust funds, divided by the fair value of all investments in the Fund at December 31, 2022 and 2021, respectively.

The yield earned by the Fund with an adjustment to reflect the actual interest rate credited to participants in the Fund at December 31, 2022 and 2021 was 2.32% and 1.69%, respectively. This represents the annualized earnings credited to participants in the Fund divided by the fair value of all investments in the Fund at December 31, 2022 and 2021, respectively.

Notes to Financial Statements December 31, 2022

(c) Sensitivity Analysis*

Table 1. The weighted average interest crediting rate versus an immediate hypothetical increase or decrease in market yields, with no change to the duration of the underlying investment portfolio and no contributions or withdrawals.

Fund crediting rate:	2.28%				
Current market interest rate:	5.07%				
Participant cash flows:	0.00%				
	-50%	-25%	No Change	+25%	+50%
Market Rate:	2.53%	3.80%	5.07%	6.34%	7.60%
Effect on crediting rate at the					
end of period					
Q1 '23	2.65%	2.84%	2.99%	3.10%	3.15%
Q2 '23	2.64%	2.92%	3.16%	3.36%	3.52%
Q3 '23	2.63%	2.99%	3.32%	3.61%	3.85%
Q4 '23	2.62%	3.06%	3.46%	3.83%	4.16%

Table 2. The weighted average interest crediting rate versus an immediate hypothetical increase or decrease in market yields, combined with an immediate, one-time hypothetical 10% decrease in the net assets of the fund due to a participant transfer with no change to the duration of the portfolio.

Fund crediting rate:	2.28%				
Current market interest rate:	5.07%				
Participant cash flows:	-10.00%				
	-50%	-25%	No Change	+25%	+50%
Market Rate:	2.53%	3.80%	5.07%	6.34%	7.60%
Effect on crediting rate at the					
end of period					
Q1 '23	2.38%	2.58%	2.73%	2.84%	2.89%
Q2 '23	2.39%	2.68%	2.92%	3.12%	3.27%
Q3 '23	2.40%	2.77%	3.10%	3.38%	3.63%
Q4 '23	2.41%	2.85%	3.26%	3.62%	3.95%

^{*} The projected crediting rates above are based on simplified assumptions and are illustrative only. The Fund's actual crediting rates and the future returns actually achieved by the participants in the future may vary significantly from the above illustration due to market conditions and cash flows.

The current market interest rates used in the illustration are based upon the actual yield to maturity of the underlying portfolios and other Fund investments. The illustrations above are based upon current crediting rate calculation conventions.

Notes to Financial Statements
December 31, 2022

Illustrations showing a 10% decrease in net assets due to participant transfers assume the transfers occur immediately after the rate shift and crediting rate reset.

(7) Subsequent Events Evaluation

The Fund has evaluated the need for disclosures and/or adjustments resulting from subsequent events through April 6, 2023, the date the financial statements were available to be issued. This evaluation did not result in any subsequent events that necessitated adjustment.