

State Street Active Core Bond Fund
Schedule of Investments

September 30, 2021

	Principal Amount	Fair Value
Bonds and Notes - 96.8%		
U.S. Treasuries - 26.2%		
U.S. Treasury Bonds		
1.13%, 05/15/40	\$ 2,757,000	\$ 2,383,513
1.25%, 05/15/50	649,900	531,801
2.25%, 08/15/46	883,600	912,731
3.00%, 08/15/48	1,978,400	2,358,006
U.S. Treasury Notes		
0.13%, 07/15/23 - 12/15/23	3,983,900	3,966,815
0.25%, 07/31/25	4,051,100	3,974,192
0.75%, 04/30/26 - 01/31/28	14,768,000	14,421,868
1.38%, 01/31/22	4,964,000	4,985,524
1.63%, 05/15/31	3,996,000	4,043,453
2.63%, 02/15/29	1,022,300	1,114,946
		<u>38,692,849</u>
Agency Mortgage Backed - 26.3%		
Federal Home Loan Mortgage Corp.		
3.00%, 04/01/43 - 10/01/49	2,857,094	3,030,733
4.50%, 06/01/33 - 02/01/35	5,561	6,190
5.00%, 07/01/35	49,180	55,970
5.50%, 01/01/38 - 04/01/39	111,851	129,087
6.00%, 02/01/29 - 11/01/37	140,498	161,593
6.50%, 10/01/33	694	812
7.00%, 12/01/29 - 08/01/36	36,896	43,176
7.50%, 01/01/30 - 09/01/33	1,627	1,813
8.00%, 11/01/30	8,051	9,077
8.50%, 04/01/30	8,821	11,046
Federal National Mortgage Assoc.		
2.50%, 02/01/51 - 03/01/51	6,122,694	6,346,037
3.00%, 03/01/50	656,330	686,159
3.50%, 08/01/45 - 01/01/48	3,042,809	3,272,516
4.00%, 01/01/41 - 01/01/50	2,087,718	2,276,974
4.50%, 07/01/33 - 12/01/48	1,084,991	1,203,483
5.00%, 03/01/34 - 05/01/39	133,906	152,345
5.50%, 12/01/32 - 04/01/38	215,767	246,273
6.00%, 02/01/29 - 07/01/35	265,903	305,102
6.50%, 10/01/28 - 08/01/36	28,393	31,592
7.00%, 10/01/32 - 02/01/34	5,697	6,331
7.50%, 12/01/23 - 03/01/33	20,085	22,885
8.00%, 07/01/25 - 10/01/31	4,558	5,015
9.00%, 12/01/22	57	58

	Principal Amount	Fair Value
Federal National Mortgage Assoc. 1.25% + COF 11		
5.50%, 10/01/24	\$ 3,054	\$ 3,150
Federal National Mortgage Assoc. 1.60% + 12 month USD LIBOR		
1.85%, 04/01/37	1,960	2,007
Federal National Mortgage Assoc. TBA		
2.00%, 10/01/36 - 10/01/51	4,898,558	4,942,965
3.00%, 10/01/51	6,571,615	6,875,618
Government National Mortgage Assoc.		
3.00%, 12/20/42 - 05/20/45	3,297,282	3,493,952
3.50%, 08/20/48	547,949	580,047
4.00%, 01/20/41 - 04/20/43	905,448	996,960
4.50%, 08/15/33 - 05/20/40	152,592	171,069
5.00%, 08/15/33	12,628	14,029
6.00%, 04/15/27 - 04/15/35	103,391	118,775
6.50%, 02/15/24 - 09/15/36	41,279	45,989
7.00%, 10/15/27 - 10/15/36	21,558	24,701
7.50%, 01/15/23 - 03/15/28	1,216	1,247
8.00%, 05/15/30 - 09/15/30	106	111
Government National Mortgage Assoc. TBA		
2.50%, 10/01/51	1,833,000	1,891,821
3.00%, 10/01/51	1,533,328	1,601,929
		<u>38,768,637</u>
Agency Collateralized Mortgage Obligations - 0.4%		
Federal Home Loan Mortgage Corp.		
0.08%, 09/25/43	475,665	2,024
2.51%, 07/25/29	290,000	309,177
Federal Home Loan Mortgage Corp. REMIC		
3.50%, 11/15/30	55,450	1,416
5.50%, 06/15/33	15,008	2,364
7.50%, 07/15/27	1,442	211
Federal Home Loan Mortgage Corp. REMIC 6.60% - 1 month USD LIBOR		
6.50%, 08/15/25	1,817	—
Federal Home Loan Mortgage Corp. STRIPS		
0.00%, 08/01/27	343	327
8.00%, 02/01/23 - 07/01/24	642	49

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Federal National Mortgage Assoc. REMIC			Abbott Laboratories		
1.10%, 12/25/42	\$ 87,445	\$ 2,796	3.75%, 11/30/26	\$ 223,000	\$ 250,077
5.00%, 02/25/40 - 09/25/40	54,614	5,933	4.90%, 11/30/46	34,000	46,026
Federal National Mortgage Assoc. REMIC 6.00% - 1 month USD LIBOR			AbbVie Inc.		
5.91%, 07/25/38	26,872	3,547	2.60%, 11/21/24	65,000	68,326
Federal National Mortgage Assoc. REMIC 6.55% - 1 month USD LIBOR			2.95%, 11/21/26	99,000	106,078
6.46%, 11/25/41	1,112,281	218,683	3.20%, 05/14/26 - 11/21/29	97,000	104,532
Federal National Mortgage Assoc. STRIPS			3.25%, 10/01/22	29,000	29,631
0.01%, 12/25/34	6,565	5,902	3.45%, 03/15/22	87,000	87,781
4.50%, 08/25/35 - 01/25/36	42,324	5,593	4.05%, 11/21/39	26,000	29,866
5.00%, 03/25/38 - 05/25/38	26,170	4,811	4.25%, 11/21/49	65,000	76,959
5.50%, 12/25/33	6,864	1,350	4.63%, 10/01/42	2,000	2,414
6.00%, 01/25/35	30,243	4,783	4.70%, 05/14/45	5,000	6,172
7.50%, 11/25/23	2,083	108	4.88%, 11/14/48	5,000	6,408
8.00%, 08/25/23 - 07/25/24	1,192	95	Advance Auto Parts Inc.		
8.50%, 07/25/22	3	—	3.90%, 04/15/30	114,000	126,102
		<u>569,169</u>	AEP Texas Inc.		
Asset Backed - 0.7%			3.45%, 05/15/51	91,000	94,579
CarMax Auto Owner Trust 2018-3			Aetna Inc.		
3.13%, 06/15/23	21,468	21,597	3.50%, 11/15/24	29,000	31,183
Chase Funding Trust 2004-1			Aircastle Ltd.		
4.99%, 11/25/33	93,025	93,025	4.25%, 06/15/26	53,000	57,903
Enterprise Fleet Financing 2019-1 LLC			Alcon Finance Corp.		
3.07%, 10/20/24	473,000	478,912	2.60%, 05/27/30	201,000	205,637
Ford Credit Auto Owner Trust 2020-B			Alexandria Real Estate Equities Inc.		
0.56%, 10/15/24	264,000	264,730	1.88%, 02/01/33	29,000	27,350
Santander Retail Auto Lease Trust 2019-B			4.70%, 07/01/30	36,000	42,702
2.30%, 01/20/23	265,634	<u>266,815</u>	Ally Financial Inc.		
		<u>1,125,079</u>	5.75%, 11/20/25	12,000	13,718
Corporate Notes - 35.4%			Altria Group Inc.		
3M Co.			3.40%, 05/06/30 - 02/04/41	40,000	38,928
3.13%, 09/19/46	38,000	39,252	4.00%, 02/04/61	18,000	17,318
7-Eleven Inc.			4.45%, 05/06/50	19,000	20,029
0.95%, 02/10/26	195,000	191,073	4.50%, 05/02/43	9,000	9,652
			Amazon.com Inc.		
			1.50%, 06/03/30	24,000	23,330
			2.50%, 06/03/50	44,000	41,296
			2.70%, 06/03/60	23,000	21,639
			2.88%, 05/12/41	53,000	54,550
			3.15%, 08/22/27	24,000	26,386
			3.25%, 05/12/61	39,000	41,414
			4.05%, 08/22/47	8,000	9,700
			4.25%, 08/22/57	4,000	5,081

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Ameren Corp.			4.75%, 04/15/58	\$ 10,000	\$ 12,274
2.50%, 09/15/24	\$ 75,000	\$ 78,370	5.55%, 01/23/49	12,000	16,247
American Electric Power Company Inc.			Anthem Inc.		
2.30%, 03/01/30	23,000	22,911	2.88%, 09/15/29	16,000	16,847
3.25%, 03/01/50	23,000	22,997	3.30%, 01/15/23	27,000	28,007
American International Group Inc.			3.60%, 03/15/51	22,000	24,027
4.25%, 03/15/29	75,000	85,856	3.70%, 09/15/49	16,000	17,596
4.50%, 07/16/44	96,000	117,215	Aon Corp./Aon Global Holdings PLC		
American International Group Inc. (5.75% fixed rate until 04/01/28; 2.87% + 3 month USD LIBOR thereafter)			2.90%, 08/23/51	60,000	57,901
5.75%, 04/01/48	36,000	41,324	Apollo Management Holdings LP		
American Tower Corp.			2.65%, 06/05/30	35,000	35,344
1.50%, 01/31/28	92,000	89,227	Apollo Management Holdings LP (4.95% fixed rate until 12/17/24; 3.27% + 5 year CMT Rate thereafter)		
2.90%, 01/15/30	103,000	107,203	4.95%, 01/14/50	50,000	52,133
3.70%, 10/15/49	24,000	25,930	Apple Inc.		
3.80%, 08/15/29	24,000	26,576	2.20%, 09/11/29	57,000	58,675
4.70%, 03/15/22	200,000	203,492	2.65%, 02/08/51	60,000	57,733
American Water Capital Corp.			2.80%, 02/08/61	44,000	42,311
2.95%, 09/01/27	56,000	60,235	2.95%, 09/11/49	14,000	14,225
Amgen Inc.			3.35%, 02/09/27	10,000	11,021
2.00%, 01/15/32	180,000	173,547	3.45%, 02/09/45	27,000	29,834
2.45%, 02/21/30	114,000	116,500	3.85%, 08/04/46	31,000	36,189
3.00%, 01/15/52	60,000	57,941	Applied Materials Inc.		
3.15%, 02/21/40	50,000	50,968	4.35%, 04/01/47	73,000	90,955
3.38%, 02/21/50	14,000	14,483	Aptiv PLC		
4.56%, 06/15/48	18,000	22,242	4.40%, 10/01/46	17,000	20,076
4.66%, 06/15/51	5,000	6,312	Archer-Daniels-Midland Co.		
Anheuser-Busch Companies LLC/Anheuser-Busch InBev Worldwide Inc.			2.50%, 08/11/26	9,000	9,576
3.65%, 02/01/26	239,000	262,257	Ares Capital Corp.		
4.70%, 02/01/36	12,000	14,506	2.88%, 06/15/28	132,000	134,001
4.90%, 02/01/46	20,000	24,837	3.25%, 07/15/25	202,000	212,209
Anheuser-Busch InBev Worldwide Inc.			Arthur J Gallagher & Co.		
3.50%, 06/01/30	70,000	76,695	3.50%, 05/20/51	68,000	72,304
4.00%, 04/13/28	31,000	34,984	Ascension Health		
4.35%, 06/01/40	65,000	75,769	4.85%, 11/15/53	16,000	22,743
4.38%, 04/15/38	36,000	42,027	Ashtead Capital Inc.		
4.50%, 06/01/50	80,000	95,717	1.50%, 08/12/26	200,000	197,734
4.60%, 04/15/48	17,000	20,351	Astrazeneca Finance LLC		
			1.75%, 05/28/28	87,000	87,515
			AstraZeneca PLC		
			3.00%, 05/28/51	41,000	42,259

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4.00%, 01/17/29	\$ 10,000	\$ 11,421
4.38%, 08/17/48	4,000	5,065
AT&T Inc.		
1.70%, 03/25/26	229,000	231,966
2.30%, 06/01/27	47,000	48,682
2.75%, 06/01/31	205,000	210,531
3.30%, 02/01/52	121,000	116,527
3.85%, 06/01/60	63,000	65,196
4.35%, 03/01/29	62,000	71,094
4.50%, 05/15/35	64,000	74,874
4.55%, 03/09/49	24,000	27,929
4.75%, 05/15/46	33,000	39,418
4.80%, 06/15/44	18,000	21,441
4.85%, 03/01/39	28,000	33,553
5.25%, 03/01/37	21,000	26,000
5.35%, 12/15/43	14,000	17,367
Athene Holding Ltd.		
6.15%, 04/03/30	49,000	61,739
Avangrid Inc.		
3.15%, 12/01/24	45,000	47,949
Bain Capital Specialty Finance Inc.		
2.95%, 03/10/26	87,000	88,690
Bank of America Corp.		
3.25%, 10/21/27	4,000	4,318
4.18%, 11/25/27	118,000	131,469
Bank of America Corp. (2.09% fixed rate until 06/14/28; 1.06% + SOFR thereafter)		
2.09%, 06/14/29	132,000	131,886
Bank of America Corp. (2.59% fixed rate until 04/29/30; 2.15% + SOFR thereafter)		
2.59%, 04/29/31	290,000	295,812
Bank of America Corp. (3.12% fixed rate until 01/20/22; 1.16% + 3 month USD LIBOR thereafter)		
3.12%, 01/20/23	31,000	31,256
Bank of America Corp. (3.37% fixed rate until 01/23/25; 0.81% + 3 month USD LIBOR thereafter)		
3.37%, 01/23/26	17,000	18,165

	Principal Amount	Fair Value
Bank of America Corp. (3.56% fixed rate until 04/23/26; 1.06% + 3 month USD LIBOR thereafter)		
3.56%, 04/23/27	\$ 109,000	\$ 118,566
Bank of America Corp. (3.71% fixed rate until 04/24/27; 1.51% + 3 month USD LIBOR thereafter)		
3.71%, 04/24/28	66,000	72,525
Bank of America Corp. (3.95% fixed rate until 01/23/48; 1.19% + 3 month USD LIBOR thereafter)		
3.95%, 01/23/49	45,000	52,254
Bank of America Corp. (4.24% fixed rate until 04/24/37; 1.81% + 3 month USD LIBOR thereafter)		
4.24%, 04/24/38	85,000	99,322
Bank of America Corp. (4.27% fixed rate until 07/23/28; 1.31% + 3 month USD LIBOR thereafter)		
4.27%, 07/23/29	72,000	81,642
Bank of America Corp. (4.30% fixed rate until 01/28/25; 2.66% + 3 month USD LIBOR thereafter)		
4.30%, 12/31/99	59,000	60,316
Barclays PLC		
4.84%, 05/09/28	200,000	226,320
Barclays PLC (2.65% fixed rate until 06/24/30; 1.90% + 1 year CMT Rate thereafter)		
2.65%, 06/24/31	633,000	637,804
Barclays PLC (2.85% fixed rate until 05/07/25; 2.71% + SOFR thereafter)		
2.85%, 05/07/26	200,000	209,894
Barrick North America Finance LLC		
5.70%, 05/30/41	3,000	4,058
BAT Capital Corp.		
2.73%, 03/25/31	55,000	54,207
4.39%, 08/15/37	27,000	28,833
4.54%, 08/15/47	14,000	14,586
4.70%, 04/02/27	31,000	35,003
4.91%, 04/02/30	33,000	37,828

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BAT International Finance PLC			BP Capital Markets PLC (4.88% fixed rate until 03/22/30; 4.40% + 5 year CMT Rate thereafter)		
1.67%, 03/25/26	\$ 32,000	\$ 32,016	4.88%, 12/31/99	\$ 48,000	\$ 52,704
Baylor Scott & White Holdings			Bristol-Myers Squibb Co.		
2.84%, 11/15/50	9,000	8,912	1.45%, 11/13/30	32,000	30,661
Becton Dickinson & Co.			2.35%, 11/13/40	59,000	56,025
3.70%, 06/06/27	24,000	26,534	3.20%, 06/15/26	21,000	22,896
3.73%, 12/15/24	2,000	2,162	3.40%, 07/26/29	38,000	42,113
4.67%, 06/06/47	3,000	3,736	3.45%, 11/15/27	10,000	11,100
Berkshire Hathaway Energy Co.			4.13%, 06/15/39	17,000	20,307
3.25%, 04/15/28	14,000	15,262	4.25%, 10/26/49	17,000	21,093
3.70%, 07/15/30	74,000	83,304	4.35%, 11/15/47	2,000	2,490
3.80%, 07/15/48	35,000	39,505	4.55%, 02/20/48	42,000	53,886
4.25%, 10/15/50	30,000	36,310	5.00%, 08/15/45	19,000	25,534
6.13%, 04/01/36	58,000	80,291	Brixmor Operating Partnership LP		
Berkshire Hathaway Finance Corp.			2.25%, 04/01/28	78,000	78,704
1.45%, 10/15/30	38,000	36,581	Broadcom Inc.		
2.85%, 10/15/50	25,000	24,554	3.14%, 11/15/35	18,000	17,943
Berry Global Inc.			3.19%, 11/15/36	2,000	1,997
4.88%, 07/15/26	101,000	106,013	3.42%, 04/15/33	32,000	33,162
Biogen Inc.			3.47%, 04/15/34	3,000	3,102
2.25%, 05/01/30	18,000	17,880	4.15%, 11/15/30	46,000	51,012
3.15%, 05/01/50	12,000	11,524	4.30%, 11/15/32	34,000	38,057
Block Financial LLC			Brown-Forman Corp.		
2.50%, 07/15/28	55,000	55,683	4.00%, 04/15/38	4,000	4,666
3.88%, 08/15/30	14,000	15,228	Brunswick Corp.		
BNP Paribas S.A. (2.82% fixed rate until 11/19/24; 1.11% + 3 month USD LIBOR thereafter)			2.40%, 08/18/31	185,000	178,336
2.82%, 11/19/25	204,000	213,668	Bunge Limited Finance Corp.		
Boardwalk Pipelines LP			3.75%, 09/25/27	8,000	8,834
4.80%, 05/03/29	21,000	24,026	Burlington Northern Santa Fe LLC		
Boston Scientific Corp.			4.15%, 12/15/48	56,000	68,057
4.70%, 03/01/49	7,000	8,922	4.55%, 09/01/44	28,000	35,254
BP Capital Markets America Inc.			Cameron LNG LLC		
3.00%, 02/24/50	40,000	38,517	3.30%, 01/15/35	15,000	16,005
3.02%, 01/16/27	51,000	54,801	Canadian Natural Resources Ltd.		
3.38%, 02/08/61	82,000	81,582	3.85%, 06/01/27	38,000	41,605
BP Capital Markets PLC (4.38% fixed rate until 06/22/25; 4.04% + 5 year CMT Rate thereafter)			4.95%, 06/01/47	3,000	3,715
4.38%, 12/31/99	66,000	70,385	Canadian Pacific Railway Co.		
			2.90%, 02/01/25	13,000	13,732
			Capital One Financial Corp.		
			3.75%, 07/28/26	603,000	661,931

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Cardinal Health Inc.		
3.08%, 06/15/24	\$ 12,000	\$ 12,676
Carlisle Cos. Inc.		
2.20%, 03/01/32	152,000	147,653
Carrier Global Corp.		
2.72%, 02/15/30	33,000	34,120
3.58%, 04/05/50	33,000	35,032
Caterpillar Inc.		
3.25%, 09/19/49 - 04/09/50	81,000	87,946
Cenovus Energy Inc.		
2.65%, 01/15/32	40,000	39,281
3.75%, 02/15/52	45,000	43,884
Centene Corp.		
3.38%, 02/15/30	63,000	65,208
4.25%, 12/15/27	164,000	171,636
CenterPoint Energy Inc.		
2.65%, 06/01/31	59,000	60,278
Charter Communications Operating LLC/Charter Communications Operating Capital		
3.50%, 06/01/41	53,000	52,164
3.70%, 04/01/51	79,000	76,484
4.80%, 03/01/50	76,000	85,609
4.91%, 07/23/25	63,000	70,818
5.05%, 03/30/29	36,000	42,043
5.75%, 04/01/48	12,000	15,178
Cheniere Corpus Christi Holdings LLC		
5.88%, 03/31/25	81,000	91,487
7.00%, 06/30/24	176,000	198,857
Chevron Corp.		
2.24%, 05/11/30	13,000	13,329
2.98%, 05/11/40	23,000	23,742
3.08%, 05/11/50	10,000	10,356
Chevron USA Inc.		
3.85%, 01/15/28	31,000	35,010
3.90%, 11/15/24	16,000	17,473
4.20%, 10/15/49	4,000	4,865
5.05%, 11/15/44	2,000	2,669
Choice Hotels International Inc.		
3.70%, 01/15/31	33,000	35,345
Chubb INA Holdings Inc.		
4.35%, 11/03/45	43,000	54,060

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Cigna Corp.		
2.40%, 03/15/30	\$ 29,000	\$ 29,488
3.25%, 04/15/25	24,000	25,657
3.40%, 03/01/27 - 03/15/51	39,000	40,880
3.75%, 07/15/23	26,000	27,480
3.88%, 10/15/47	2,000	2,211
4.13%, 11/15/25	31,000	34,435
4.38%, 10/15/28	10,000	11,557
4.80%, 08/15/38	8,000	9,791
4.90%, 12/15/48	2,000	2,553
Cisco Systems Inc.		
5.90%, 02/15/39	11,000	15,900
Citigroup Inc.		
4.13%, 07/25/28	177,000	197,682
4.65%, 07/23/48	83,000	107,248
Citigroup Inc. (0.98% fixed rate until 05/01/24; 0.67% + SOFR thereafter)		
0.98%, 05/01/25	56,000	56,214
Citigroup Inc. (1.68% fixed rate until 05/15/23; 1.67% + SOFR thereafter)		
1.68%, 05/15/24	220,000	224,310
Citigroup Inc. (2.56% fixed rate until 05/01/31; 1.17% + SOFR thereafter)		
2.56%, 05/01/32	59,000	59,676
Citigroup Inc. (2.88% fixed rate until 07/24/22; 0.95% + 3 month USD LIBOR thereafter)		
2.88%, 07/24/23	65,000	66,267
Citigroup Inc. (2.98% fixed rate until 11/05/29; 1.42% + SOFR thereafter)		
2.98%, 11/05/30	367,000	386,014
Citigroup Inc. (3.88% fixed rate until 01/24/38; 1.17% + 3 month USD LIBOR thereafter)		
3.88%, 01/24/39	28,000	32,016
Citigroup Inc. (4.70% fixed rate until 01/30/25; 3.23% + SOFR thereafter)		
4.70%, 12/31/99	22,000	22,560
CMS Energy Corp.		
4.88%, 03/01/44	39,000	49,963

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CNA Financial Corp.		
3.45%, 08/15/27	\$ 27,000	\$ 29,645
3.90%, 05/01/29	63,000	70,304
CNH Industrial Capital LLC		
1.95%, 07/02/23	70,000	71,574
CNOOC Finance 2014 ULC		
4.25%, 04/30/24	233,000	251,589
CNOOC Petroleum North America ULC		
6.40%, 05/15/37	69,000	91,876
Comcast Corp.		
2.65%, 08/15/62	20,000	17,697
2.80%, 01/15/51	44,000	41,584
2.94%, 11/01/56	52,000	49,353
2.99%, 11/01/63	5,000	4,687
3.10%, 04/01/25	35,000	37,444
3.20%, 07/15/36	20,000	21,292
3.25%, 11/01/39	46,000	48,644
3.45%, 02/01/50	40,000	42,502
3.97%, 11/01/47	26,000	29,641
4.15%, 10/15/28	10,000	11,508
CommonSpirit Health		
4.35%, 11/01/42	129,000	147,733
Conagra Brands Inc.		
5.30%, 11/01/38	10,000	12,710
5.40%, 11/01/48	8,000	10,712
ConocoPhillips		
3.75%, 10/01/27	8,000	8,924
4.30%, 08/15/28	43,000	49,485
4.88%, 10/01/47	7,000	9,080
ConocoPhillips Co.		
4.30%, 11/15/44	20,000	23,994
Consolidated Edison Company of New York Inc.		
2.90%, 12/01/26	22,000	23,278
3.35%, 04/01/30	14,000	15,319
3.88%, 06/15/47	47,000	52,325
3.95%, 04/01/50	40,000	45,737
Constellation Brands Inc.		
3.15%, 08/01/29	210,000	224,771
3.70%, 12/06/26	42,000	46,397
4.50%, 05/09/47	17,000	20,285
Continental Resources Inc.		
3.80%, 06/01/24	290,000	304,807
4.50%, 04/15/23	122,000	126,320

	Principal Amount	Fair Value
Corning Inc.		
4.38%, 11/15/57	\$ 18,000	\$ 21,663
Corporate Nacional del Cobre de Chile		
3.15%, 01/15/51	85,000	78,307
Corporate Office Properties LP		
2.00%, 01/15/29	65,000	63,660
2.25%, 03/15/26	50,000	51,192
2.75%, 04/15/31	33,000	33,358
Crown Castle International Corp.		
3.30%, 07/01/30	251,000	267,591
4.15%, 07/01/50	33,000	37,464
5.20%, 02/15/49	32,000	41,436
CSX Corp.		
4.50%, 03/15/49 - 08/01/54	62,000	77,664
CubeSmart LP		
4.38%, 02/15/29	86,000	97,988
CVS Health Corp.		
3.00%, 08/15/26	17,000	18,249
3.25%, 08/15/29	19,000	20,431
3.63%, 04/01/27	29,000	31,991
3.75%, 04/01/30	23,000	25,559
3.88%, 07/20/25	13,000	14,236
4.25%, 04/01/50	19,000	22,479
4.30%, 03/25/28	3,000	3,421
4.78%, 03/25/38	9,000	11,016
5.00%, 12/01/24	28,000	31,280
5.13%, 07/20/45	20,000	25,761
5.30%, 12/05/43	32,000	42,037
Dell International LLC/EMC Corp.		
4.00%, 07/15/24	34,000	36,784
5.45%, 06/15/23	269,000	288,715
6.02%, 06/15/26	9,000	10,734
8.35%, 07/15/46	25,000	40,825
Devon Energy Corp.		
5.00%, 06/15/45	10,000	11,734
DH Europe Finance II Sarl		
2.60%, 11/15/29	26,000	27,110
3.25%, 11/15/39	15,000	16,022
3.40%, 11/15/49	7,000	7,571
Diamondback Energy Inc.		
2.88%, 12/01/24	50,000	52,456

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	Principal Amount	Fair Value
3.13%, 03/24/31	\$ 53,000	\$ 54,955
3.25%, 12/01/26	26,000	27,791
3.50%, 12/01/29	24,000	25,675
4.40%, 03/24/51	25,000	28,347
Digital Realty Trust LP		
3.60%, 07/01/29	33,000	36,171
Discovery Communications LLC		
2.95%, 03/20/23	65,000	67,236
3.95%, 03/20/28	40,000	44,324
4.95%, 05/15/42	3,000	3,544
5.00%, 09/20/37	5,000	6,007
Dollar General Corp.		
3.50%, 04/03/30	52,000	57,210
4.13%, 04/03/50	28,000	32,679
Dollar Tree Inc.		
4.00%, 05/15/25	51,000	55,757
Dominion Energy Inc.		
3.07%, 08/15/24	26,000	27,498
3.38%, 04/01/30	86,000	93,209
Dover Corp.		
2.95%, 11/04/29	29,000	30,835
DTE Energy Co.		
2.85%, 10/01/26	22,000	23,305
Duke Energy Carolinas LLC		
3.95%, 03/15/48	12,000	13,854
Duke Energy Corp.		
2.55%, 06/15/31	87,000	88,367
3.30%, 06/15/41	79,000	80,759
3.50%, 06/15/51	79,000	81,523
3.75%, 09/01/46	114,000	121,710
Duke Energy Corp. (4.88% fixed rate until 09/16/24; 3.39% + 5 year CMT Rate thereafter)		
4.88%, 12/31/99	75,000	80,101
Duke Energy Progress LLC		
4.15%, 12/01/44	16,000	18,934
Duke Realty LP		
3.05%, 03/01/50	14,000	13,766
DuPont de Nemours Inc.		
5.42%, 11/15/48	5,000	6,858
Duquesne Light Holdings Inc.		
3.62%, 08/01/27	16,000	17,293

	Principal Amount	Fair Value
Eastman Chemical Co.		
4.65%, 10/15/44	\$ 32,000	\$ 38,347
Eaton Corp.		
3.10%, 09/15/27	37,000	40,089
Ecolab Inc.		
1.30%, 01/30/31	27,000	25,392
Edison International		
4.95%, 04/15/25	75,000	82,706
5.75%, 06/15/27	6,000	6,910
El du Pont de Nemours & Co.		
2.30%, 07/15/30	60,000	61,031
Electronic Arts Inc.		
1.85%, 02/15/31	47,000	45,448
Emera US Finance LP		
2.64%, 06/15/31	87,000	87,418
Emerson Electric Co.		
1.80%, 10/15/27	24,000	24,415
2.75%, 10/15/50	17,000	16,522
Empower Finance 2020 LP		
1.36%, 09/17/27	56,000	54,987
1.78%, 03/17/31	166,000	159,460
Enbridge Energy Partners LP		
5.50%, 09/15/40	2,000	2,560
Enbridge Inc.		
1.60%, 10/04/26	165,000	165,691
Enbridge Inc. (5.75% fixed rate until 04/15/30; 5.31% + 5 year CMT Rate thereafter)		
5.75%, 07/15/80	81,000	91,490
Energy Transfer LP		
4.25%, 03/15/23	52,000	54,191
4.50%, 04/15/24	8,000	8,656
4.95%, 06/15/28	9,000	10,337
5.30%, 04/01/44 - 04/15/47	46,000	53,666
5.35%, 05/15/45	53,000	61,855
6.13%, 12/15/45	4,000	5,091
6.50%, 02/01/42	19,000	24,738
Energy Transfer LP (6.75% fixed rate until 05/15/25; 5.13% + 5 year CMT Rate thereafter)		
6.75%, 12/31/99	123,000	126,263
Energy Transfer LP/Regency Energy Finance Corp.		
4.50%, 11/01/23	18,000	19,169

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	Principal Amount	Fair Value
Enstar Group Ltd.		
3.10%, 09/01/31	\$ 55,000	\$ 54,172
Enterprise Products Operating LLC		
4.25%, 02/15/48	31,000	35,122
Enterprise Products Operating LLC (5.25% fixed rate until 08/16/27; 3.03% + 3 month USD LIBOR thereafter)		
5.25%, 08/16/77	9,000	9,408
EOG Resources Inc.		
4.15%, 01/15/26	4,000	4,464
4.38%, 04/15/30	74,000	86,395
4.95%, 04/15/50	14,000	18,517
5.10%, 01/15/36	7,000	8,583
Equinix Inc.		
1.25%, 07/15/25	60,000	59,813
2.15%, 07/15/30	47,000	45,975
Equinor ASA		
3.25%, 11/18/49	20,000	21,080
ERP Operating LP		
4.50%, 07/01/44	27,000	33,816
Everest Reinsurance Holdings Inc.		
3.13%, 10/15/52	151,000	147,495
Eversource Energy		
3.45%, 01/15/50	28,000	29,352
Exelon Corp.		
3.50%, 06/01/22	30,000	30,525
4.05%, 04/15/30	49,000	55,468
4.45%, 04/15/46	36,000	43,509
4.70%, 04/15/50	33,000	41,658
Exxon Mobil Corp.		
2.61%, 10/15/30	99,000	103,691
3.45%, 04/15/51	52,000	55,615
FedEx Corp.		
4.10%, 02/01/45	77,000	86,315
Fidelity National Financial Inc.		
3.20%, 09/17/51	95,000	90,631
Fidelity National Information Services Inc.		
1.15%, 03/01/26	48,000	47,590
1.65%, 03/01/28	44,000	43,424
3.10%, 03/01/41	10,000	10,121

	Principal Amount	Fair Value
FirstEnergy Transmission LLC		
4.55%, 04/01/49	\$ 80,000	\$ 93,537
Fiserv Inc.		
3.50%, 07/01/29	180,000	196,031
4.40%, 07/01/49	8,000	9,560
Florida Power & Light Co.		
2.85%, 04/01/25	80,000	84,909
4.13%, 02/01/42	54,000	65,101
Flowers Foods Inc.		
2.40%, 03/15/31	47,000	46,873
Flowserve Corp.		
2.80%, 01/15/32	95,000	94,059
Fox Corp.		
3.50%, 04/08/30	32,000	34,860
GA Global Funding Trust		
1.63%, 01/15/26	70,000	70,463
General Dynamics Corp.		
4.25%, 04/01/50	82,000	103,613
General Mills Inc.		
3.00%, 02/01/51	16,000	15,978
General Motors Co.		
5.20%, 04/01/45	2,000	2,430
5.40%, 10/02/23 - 04/01/48	15,000	17,118
6.13%, 10/01/25	60,000	70,324
6.80%, 10/01/27	26,000	32,477
General Motors Financial Company Inc.		
1.25%, 01/08/26	87,000	85,953
2.35%, 01/08/31	39,000	38,223
3.45%, 01/14/22 - 04/10/22	441,000	445,456
5.25%, 03/01/26	22,000	25,139
Georgia-Pacific LLC		
1.75%, 09/30/25	82,000	83,883
3.60%, 03/01/25	41,000	44,244
Gilead Sciences Inc.		
1.65%, 10/01/30	23,000	22,106
2.60%, 10/01/40	46,000	43,795
2.80%, 10/01/50	40,000	37,902
2.95%, 03/01/27	4,000	4,299
3.50%, 02/01/25	13,000	13,988
3.65%, 03/01/26	90,000	98,575
4.15%, 03/01/47	6,000	7,029
GlaxoSmithKline Capital Inc.		
3.38%, 05/15/23	29,000	30,418
3.63%, 05/15/25	28,000	30,586

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	Principal Amount	Fair Value
GlaxoSmithKline Capital PLC 3.38%, 06/01/29	\$ 24,000	\$ 26,406
Glencore Funding LLC 3.88%, 04/27/51	49,000	51,162
Graphic Packaging International LLC 1.51%, 04/15/26	88,000	87,941
Gray Oak Pipeline LLC 2.00%, 09/15/23	125,000	127,482
	2.60%, 10/15/25	82,000 84,156
Halliburton Co. 3.80%, 11/15/25	2,000	2,190
	5.00%, 11/15/45	11,000 13,168
HCA Inc. 3.50%, 09/01/30 - 07/15/51	210,000	218,419
	5.38%, 02/01/25	120,000 134,075
Health Care Service Corp. 2.20%, 06/01/30	38,000	37,991
	3.20%, 06/01/50	17,000 17,495
Healthcare Trust of America Holdings LP 2.00%, 03/15/31	29,000	27,862
Helmerich & Payne Inc. 2.90%, 09/29/31	30,000	30,087
Hess Corp. 5.60%, 02/15/41	4,000	4,972
	5.80%, 04/01/47	3,000 3,901
Hewlett Packard Enterprise Co. 6.35%, 10/15/45	5,000	6,735
Highwoods Realty LP 4.13%, 03/15/28	31,000	34,559
	4.20%, 04/15/29	94,000 105,269
Honeywell International Inc. 1.75%, 09/01/31	84,000	81,785
	2.70%, 08/15/29	39,000 41,420
Hormel Foods Corp. 1.80%, 06/11/30	69,000	67,913
HSBC Holdings PLC (2.01% fixed rate until 09/22/27; 1.73% + SOFR thereafter) 2.01%, 09/22/28	400,000	399,744

	Principal Amount	Fair Value
HSBC Holdings PLC (4.00% fixed rate until 03/09/26; 3.22% + 5 year CMT Rate thereafter) 4.00%, 12/31/99	\$ 200,000	\$ 199,652
Humana Inc. 1.35%, 02/03/27	95,000	93,672
	2.15%, 02/03/32	50,000 48,817
Huntington Bancshares Inc. 2.55%, 02/04/30	62,000	64,086
Huntington Ingalls Industries Inc. 2.04%, 08/16/28	151,000	149,025
Hyundai Capital America 1.30%, 01/08/26	148,000	145,638
	3.10%, 04/05/22	17,000 17,214
Imperial Brands Finance PLC 3.50%, 02/11/23	203,000	209,092
Indiana Michigan Power Co. 3.25%, 05/01/51	41,000	42,751
ING Groep N.V. 4.10%, 10/02/23	204,000	218,362
ING Groep N.V. (1.06% fixed rate until 04/01/26; 1.01% + SOFR thereafter) 1.06%, 04/01/27	288,000	291,056
Ingredion Inc. 3.90%, 06/01/50	14,000	15,784
Intel Corp. 2.00%, 08/12/31	61,000	60,617
	2.45%, 11/15/29	53,000 55,233
	2.60%, 05/19/26	30,000 31,959
	2.80%, 08/12/41	70,000 69,772
	3.10%, 02/15/60	50,000 49,123
	3.20%, 08/12/61	31,000 31,340
Intercontinental Exchange Inc. 1.85%, 09/15/32	14,000	13,232
	2.65%, 09/15/40	14,000 13,399
International Business Machines Corp. 4.15%, 05/15/39	141,000	166,211
	4.25%, 05/15/49	141,000 170,924
International Paper Co. 4.40%, 08/15/47	33,000	40,194

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	Principal Amount	Fair Value
Interstate Power & Light Co. 3.40%, 08/15/25	\$ 24,000	\$ 25,714
ITC Holdings Corp. 2.95%, 05/14/30	82,000	86,134
Jabil Inc. 3.95%, 01/12/28	18,000	19,835
John Deere Capital Corp. 2.45%, 01/09/30	110,000	114,405
Johnson & Johnson 3.63%, 03/03/37	28,000	32,265
Johnson Controls International PLC 4.50%, 02/15/47	4,000	4,927
JPMorgan Chase & Co. (1.58% fixed rate until 04/22/26; 0.89% + SOFR thereafter) 1.58%, 04/22/27	109,000	109,202
JPMorgan Chase & Co. (2.96% fixed rate until 05/13/30; 2.52% + SOFR thereafter) 2.96%, 05/13/31	52,000	54,149
JPMorgan Chase & Co. (3.16% fixed rate until 04/22/41; 1.46% + SOFR thereafter) 3.16%, 04/22/42	53,000	55,042
JPMorgan Chase & Co. (3.88% fixed rate until 07/24/37; 1.36% + 3 month USD LIBOR thereafter) 3.88%, 07/24/38	82,000	93,710
JPMorgan Chase & Co. (3.90% fixed rate until 01/23/48; 1.22% + 3 month USD LIBOR thereafter) 3.90%, 01/23/49	70,000	80,587
JPMorgan Chase & Co. (3.96% fixed rate until 01/29/26; 1.25% + 3 month USD LIBOR thereafter) 3.96%, 01/29/27	112,000	123,639
JPMorgan Chase & Co. (4.01% fixed rate until 04/23/28; 1.12% + 3 month USD LIBOR thereafter) 4.01%, 04/23/29	57,000	63,765

	Principal Amount	Fair Value
JPMorgan Chase & Co. (4.49% fixed rate until 03/24/30; 3.79% + SOFR thereafter) 4.49%, 03/24/31	\$ 261,000	\$ 304,657
JPMorgan Chase & Co. (4.60% fixed rate until 02/01/25; 3.13% + SOFR thereafter) 4.60%, 12/31/99	81,000	82,861
JPMorgan Chase & Co. (6.10% fixed rate until 10/01/24; 3.33% + 3 month USD LIBOR thereafter) 6.10%, 10/29/49	170,000	184,737
Kaiser Foundation Hospitals 3.00%, 06/01/51	55,000	56,174
Kansas City Southern 3.50%, 05/01/50	30,000	31,474
Keurig Dr Pepper Inc. 3.20%, 05/01/30	55,000	59,124
3.80%, 05/01/50	42,000	47,258
4.50%, 11/15/45	8,000	9,712
4.60%, 05/25/28	14,000	16,243
Kinder Morgan Energy Partners LP 4.70%, 11/01/42	3,000	3,429
5.00%, 03/01/43	12,000	14,262
6.38%, 03/01/41	10,000	13,672
Kinder Morgan Inc. 5.05%, 02/15/46	10,000	12,095
KLA Corp. 3.30%, 03/01/50	70,000	73,774
4.65%, 11/01/24	66,000	72,856
Kohl's Corp. 3.38%, 05/01/31	99,000	102,107
5.55%, 07/17/45	37,000	44,044
L3Harris Technologies Inc. 3.85%, 12/15/26	142,000	157,383
Lear Corp. 4.25%, 05/15/29	5,000	5,588
Leidos Inc. 2.95%, 05/15/23	88,000	91,102
3.63%, 05/15/25	25,000	26,992
4.38%, 05/15/30	82,000	92,819
Liberty Mutual Group Inc. 3.95%, 05/15/60	15,000	16,636

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	Principal Amount	Fair Value
Life Storage LP		
2.20%, 10/15/30	\$ 52,000	\$ 51,509
Lincoln National Corp.		
4.35%, 03/01/48	114,000	135,744
Lloyds Banking Group PLC		
3.75%, 01/11/27	400,000	439,900
Lockheed Martin Corp.		
3.55%, 01/15/26	7,000	7,691
3.80%, 03/01/45	13,000	15,039
4.50%, 05/15/36	20,000	24,750
Lowe's Companies Inc.		
1.30%, 04/15/28	23,000	22,332
1.70%, 10/15/30	16,000	15,310
3.00%, 10/15/50	57,000	55,523
3.50%, 04/01/51	44,000	46,808
3.70%, 04/15/46	10,000	10,903
4.05%, 05/03/47	12,000	13,723
Lowe's Cos. Inc.		
1.70%, 09/15/28	120,000	118,964
LYB International Finance II BV		
3.50%, 03/02/27	5,000	5,451
LYB International Finance III LLC		
1.25%, 10/01/25	27,000	26,949
3.63%, 04/01/51	39,000	40,742
3.80%, 10/01/60	19,000	19,792
Marvell Technology Inc.		
1.65%, 04/15/26	115,000	115,194
2.45%, 04/15/28	87,000	88,683
2.95%, 04/15/31	48,000	49,176
Masco Corp.		
3.50%, 11/15/27	5,000	5,453
McCormick & Company Inc.		
1.85%, 02/15/31	26,000	25,113
3.25%, 11/15/25	228,000	244,975
McDonald's Corp.		
3.60%, 07/01/30	50,000	55,620
3.63%, 09/01/49	9,000	9,826
4.88%, 12/09/45	13,000	16,610
Medtronic Inc.		
4.63%, 03/15/45	2,000	2,609
Memorial Sloan-Kettering Cancer Center		
4.13%, 07/01/52	31,000	38,739

	Principal Amount	Fair Value
Merck & Company Inc.		
2.45%, 06/24/50	\$ 96,000	\$ 89,237
2.75%, 02/10/25	23,000	24,343
4.00%, 03/07/49	4,000	4,794
MetLife Inc.		
4.72%, 12/15/44	47,000	60,558
Microchip Technology Inc.		
2.67%, 09/01/23	471,000	488,436
Micron Technology Inc.		
2.50%, 04/24/23	65,000	66,916
Microsoft Corp.		
2.40%, 08/08/26	47,000	49,938
2.68%, 06/01/60	7,000	6,801
2.88%, 02/06/24	150,000	157,768
2.92%, 03/17/52	125,000	130,042
3.04%, 03/17/62	51,000	53,680
3.45%, 08/08/36	7,000	8,022
3.50%, 02/12/35	16,000	18,444
Mid-America Apartments LP		
2.88%, 09/15/51	60,000	57,639
Morgan Stanley		
3.70%, 10/23/24	130,000	141,019
3.95%, 04/23/27	135,000	150,144
4.35%, 09/08/26	49,000	55,254
5.00%, 11/24/25	534,000	610,186
Morgan Stanley (2.48% fixed rate until 09/16/31; 1.36% + SOFR thereafter)		
2.48%, 09/16/36	243,000	237,686
Morgan Stanley (2.80% fixed rate until 01/25/51; 1.43% + SOFR thereafter)		
2.80%, 01/25/52	52,000	50,397
Morgan Stanley (3.62% fixed rate until 04/01/30; 3.12% + SOFR thereafter)		
3.62%, 04/01/31	186,000	205,024
Morgan Stanley (3.97% fixed rate until 07/22/37; 1.46% + 3 month USD LIBOR thereafter)		
3.97%, 07/22/38	104,000	119,676
MPLX LP		
2.65%, 08/15/30	36,000	36,168
3.38%, 03/15/23	164,000	170,222
5.20%, 12/01/47	4,000	4,829

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	Principal Amount	Fair Value
Mylan Inc.		
5.20%, 04/15/48	\$ 10,000	\$ 12,236
National Retail Properties Inc.		
4.00%, 11/15/25	75,000	82,735
NewMarket Corp.		
2.70%, 03/18/31	36,000	36,029
Newmont Corp.		
4.88%, 03/15/42	15,000	18,791
NextEra Energy Capital Holdings Inc.		
3.25%, 04/01/26	36,000	38,672
NextEra Energy Capital Holdings Inc. (5.65% fixed rate until 05/01/29; 3.16% + 3 month USD LIBOR thereafter)		
5.65%, 05/01/79	59,000	69,001
NGPL PipeCo LLC		
3.25%, 07/15/31	82,000	84,226
NIKE Inc.		
3.38%, 03/27/50	17,000	19,027
NiSource Inc.		
3.60%, 05/01/30	35,000	38,411
3.95%, 03/30/48	10,000	11,374
Nordstrom Inc.		
4.00%, 03/15/27	131,000	135,209
Norfolk Southern Corp.		
3.95%, 10/01/42	14,000	16,098
NOV Inc.		
3.60%, 12/01/29	45,000	47,356
Novant Health Inc.		
3.32%, 11/01/61	36,000	37,999
Novartis Capital Corp.		
2.20%, 08/14/30	86,000	88,229
Nucor Corp.		
2.98%, 12/15/55	19,000	18,509
3.95%, 05/01/28	19,000	21,344
Nutrien Ltd.		
4.90%, 06/01/43	10,000	12,577
NVIDIA Corp.		
2.85%, 04/01/30	33,000	35,363
3.50%, 04/01/50	76,000	84,594
NXP BV/NXP Funding LLC/NXP USA Inc.		
2.50%, 05/11/31	76,000	76,594
2.70%, 05/01/25	95,000	99,325

	Principal Amount	Fair Value
3.25%, 05/11/41	\$ 60,000	\$ 62,090
Occidental Petroleum Corp.		
2.90%, 08/15/24	17,000	17,312
Oklahoma Gas & Electric Co.		
3.25%, 04/01/30	26,000	28,095
Oncor Electric Delivery Company LLC		
3.80%, 09/30/47	14,000	16,203
ONEOK Inc.		
4.35%, 03/15/29	28,000	31,554
Oracle Corp.		
1.65%, 03/25/26	73,000	74,031
2.30%, 03/25/28	25,000	25,577
2.40%, 09/15/23	18,000	18,624
2.65%, 07/15/26	21,000	22,144
2.88%, 03/25/31	36,000	37,099
2.95%, 04/01/30	105,000	109,832
3.60%, 04/01/50	88,000	88,094
3.65%, 03/25/41	41,000	42,624
3.80%, 11/15/37	4,000	4,295
3.95%, 03/25/51	41,000	43,435
4.00%, 07/15/46 - 11/15/47	34,000	36,075
4.10%, 03/25/61	50,000	53,496
Otis Worldwide Corp.		
2.06%, 04/05/25	55,000	56,805
2.57%, 02/15/30	23,000	23,608
3.36%, 02/15/50	19,000	19,887
Ovintiv Exploration Inc.		
5.63%, 07/01/24	217,000	240,490
Owens Corning		
4.40%, 01/30/48	13,000	15,197
Pacific Gas & Electric Co.		
2.10%, 08/01/27	26,000	25,370
2.50%, 02/01/31	48,000	45,659
3.00%, 06/15/28	55,000	55,476
3.30%, 08/01/40	48,000	44,296
3.50%, 08/01/50	23,000	20,902
4.30%, 03/15/45	39,000	38,469
PacifiCorp		
2.70%, 09/15/30	29,000	30,227
2.90%, 06/15/52	87,000	84,434
6.25%, 10/15/37	103,000	145,862
Packaging Corp. of America		
3.05%, 10/01/51	55,000	54,304

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	Principal Amount	Fair Value
Parker-Hannifin Corp.		
3.25%, 06/14/29	\$ 19,000	\$ 20,433
PartnerRe Finance B LLC (4.50% fixed rate until 04/01/30; 3.82% + 5 year CMT Rate thereafter)		
4.50%, 10/01/50	69,000	72,567
PayPal Holdings Inc.		
2.65%, 10/01/26	33,000	35,260
3.25%, 06/01/50	63,000	67,702
PepsiCo Inc.		
1.63%, 05/01/30	67,000	65,748
2.63%, 07/29/29	47,000	49,854
3.45%, 10/06/46	13,000	14,364
Pfizer Inc.		
2.70%, 05/28/50	110,000	108,361
3.45%, 03/15/29	26,000	28,898
3.60%, 09/15/28	26,000	29,215
3.90%, 03/15/39	12,000	14,032
4.13%, 12/15/46	6,000	7,310
4.40%, 05/15/44	4,000	5,003
Philip Morris International Inc.		
1.50%, 05/01/25	25,000	25,367
2.10%, 05/01/30	15,000	14,926
Phillips 66		
2.15%, 12/15/30	161,000	157,150
Phillips 66 Partners LP		
3.15%, 12/15/29	98,000	102,216
3.75%, 03/01/28	10,000	10,845
4.68%, 02/15/45	11,000	12,678
Pioneer Natural Resources Co.		
1.13%, 01/15/26	114,000	112,606
2.15%, 01/15/31	36,000	34,960
Plains All American Pipeline LP/PAA Finance Corp.		
3.55%, 12/15/29	25,000	26,293
3.65%, 06/01/22	40,000	40,531
PPL Capital Funding Inc.		
3.10%, 05/15/26	65,000	69,263
Precision Castparts Corp.		
4.38%, 06/15/45	12,000	14,557
Prospect Capital Corp.		
3.36%, 11/15/26	73,000	74,131

	Principal Amount	Fair Value
Prudential Financial Inc.		
3.94%, 12/07/49	\$ 69,000	\$ 81,134
Prudential Financial Inc. (5.70% fixed rate until 09/15/28; 2.67% + 3 month USD LIBOR thereafter)		
5.70%, 09/15/48	76,000	88,697
PVH Corp.		
4.63%, 07/10/25	80,000	88,066
QUALCOMM Inc.		
1.30%, 05/20/28	4,000	3,910
4.30%, 05/20/47	2,000	2,486
Quanta Services Inc.		
2.35%, 01/15/32	65,000	63,643
3.05%, 10/01/41	70,000	67,674
Quest Diagnostics Inc.		
2.95%, 06/30/30	10,000	10,563
Ralph Lauren Corp.		
1.70%, 06/15/22	15,000	15,149
Raytheon Technologies Corp.		
1.90%, 09/01/31	75,000	72,804
2.82%, 09/01/51	89,000	84,878
3.13%, 05/04/27	178,000	193,144
3.50%, 03/15/27	14,000	15,371
3.95%, 08/16/25	14,000	15,421
4.15%, 05/15/45	13,000	15,191
4.45%, 11/16/38	10,000	12,108
Realty Income Corp.		
3.00%, 01/15/27	37,000	39,618
3.25%, 01/15/31	29,000	31,463
Regeneron Pharmaceuticals Inc.		
1.75%, 09/15/30	56,000	53,216
Regions Financial Corp.		
1.80%, 08/12/28	151,000	149,307
Reliance Steel & Aluminum Co.		
2.15%, 08/15/30	96,000	93,835
Rio Tinto Finance USA PLC		
4.13%, 08/21/42	10,000	12,063
Rockwell Automation Inc.		
2.80%, 08/15/61	20,000	19,088
4.20%, 03/01/49	45,000	55,564
Rogers Communications Inc.		
5.00%, 03/15/44	5,000	6,162

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Roper Technologies Inc.			Southern California Edison Co.		
2.95%, 09/15/29	\$ 78,000	\$ 82,689	2.40%, 02/01/22	\$ 37,000	\$ 37,119
Ross Stores Inc.			4.00%, 04/01/47	42,000	44,930
4.70%, 04/15/27	12,000	13,786	4.20%, 03/01/29	28,000	31,482
Royalty Pharma PLC			Southern Company Gas Capital Corp.		
0.75%, 09/02/23	35,000	35,112	3.95%, 10/01/46	30,000	33,304
1.20%, 09/02/25	45,000	44,688	4.40%, 05/30/47	9,000	10,594
1.75%, 09/02/27	25,000	24,884	Southwest Airlines Co.		
2.15%, 09/02/31	50,000	48,148	2.63%, 02/10/30	49,000	49,714
2.20%, 09/02/30	12,000	11,753	Southwestern Electric Power Co.		
3.35%, 09/02/51	50,000	47,404	2.75%, 10/01/26	17,000	17,894
RPM International Inc.			Spectra Energy Partners LP		
3.75%, 03/15/27	15,000	16,411	3.38%, 10/15/26	4,000	4,334
Ryder System Inc.			4.50%, 03/15/45	2,000	2,338
2.90%, 12/01/26	78,000	82,993	Standard Chartered PLC (2.68% fixed rate until 06/29/31; 1.20% + 1 year CMT Rate thereafter)		
Sabine Pass Liquefaction LLC			2.68%, 06/29/32	203,000	201,967
4.20%, 03/15/28	10,000	11,172	Standard Chartered PLC (2.82% fixed rate until 01/30/25; 1.21% + 3 month USD LIBOR thereafter)		
4.50%, 05/15/30	19,000	21,918	2.82%, 01/30/26	203,000	211,167
5.00%, 03/15/27	4,000	4,604	Starbucks Corp.		
5.88%, 06/30/26	61,000	71,735	4.00%, 11/15/28	14,000	15,924
Salesforce.com Inc.			STERIS Irish FinCo UnLtd Co.		
1.95%, 07/15/31	87,000	86,676	2.70%, 03/15/31	120,000	122,633
2.70%, 07/15/41	64,000	63,772	Stryker Corp.		
2.90%, 07/15/51	60,000	60,041	1.95%, 06/15/30	65,000	64,170
Schlumberger Holdings Corp.			2.90%, 06/15/50	29,000	28,931
3.90%, 05/17/28	11,000	12,147	Sumitomo Mitsui Financial Group Inc.		
Sealed Air Corp.			4.44%, 04/02/24	292,000	315,486
1.57%, 10/15/26	285,000	283,541	Sumitomo Mitsui Trust Bank Ltd.		
Sempra Energy			1.35%, 09/16/26	302,000	301,302
3.80%, 02/01/38	7,000	7,748	Suncor Energy Inc.		
4.00%, 02/01/48	19,000	21,229	4.00%, 11/15/47	3,000	3,328
Shell International Finance BV			Svenska Handelsbanken AB (1.42% fixed rate until 06/11/26; 0.63% + 1 year CMT Rate thereafter)		
2.38%, 08/21/22	2,000	2,039	1.42%, 06/11/27	250,000	249,030
3.13%, 11/07/49	49,000	50,958			
3.75%, 09/12/46	7,000	7,949			
4.13%, 05/11/35	11,000	12,954			
Shire Acquisitions Investments Ireland DAC					
2.88%, 09/23/23	2,000	2,085			
3.20%, 09/23/26	8,000	8,639			
Simon Property Group LP					
3.38%, 06/15/27	49,000	53,496			
South Jersey Industries Inc.					
5.02%, 04/15/31	106,000	115,560			

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	Principal Amount	Fair Value
Sysco Corp.		
3.25%, 07/15/27	\$ 14,000	\$ 15,132
5.95%, 04/01/30	20,000	25,455
6.60%, 04/01/50	6,000	9,457
Tampa Electric Co.		
2.40%, 03/15/31	73,000	74,217
3.45%, 03/15/51	55,000	59,343
4.35%, 05/15/44	32,000	38,596
Tapestry Inc.		
4.13%, 07/15/27	26,000	28,445
4.25%, 04/01/25	285,000	308,453
Target Corp.		
2.50%, 04/15/26	18,000	19,218
Teck Resources Ltd.		
3.90%, 07/15/30	136,000	147,708
Texas Instruments Inc.		
3.88%, 03/15/39	17,000	20,045
The Allstate Corp. (5.75% fixed rate until 08/15/23; 2.94% + 3 month USD LIBOR thereafter)		
5.75%, 08/15/53	40,000	43,192
The Bank of New York Mellon Corp. (4.63% fixed rate until 09/20/26; 3.13% + 3 month USD LIBOR thereafter)		
4.63%, 12/29/49	78,000	84,616
The Bank of Nova Scotia (4.65% fixed rate until 10/12/22; 2.65% + 3 month USD LIBOR thereafter)		
4.65%, 12/31/99	109,000	109,244
The Boeing Co.		
2.20%, 02/04/26	166,000	167,318
2.70%, 02/01/27	143,000	148,141
2.95%, 02/01/30	9,000	9,169
3.25%, 03/01/28	13,000	13,603
3.55%, 03/01/38	14,000	14,190
3.75%, 02/01/50	28,000	28,388
5.04%, 05/01/27	234,000	268,955
5.15%, 05/01/30	84,000	98,623
5.81%, 05/01/50	54,000	72,180

	Principal Amount	Fair Value
The Charles Schwab Corp. (4.00% fixed rate until 12/01/30; 3.08% + 10 year CMT Rate thereafter)		
4.00%, 12/31/99	\$ 92,000	\$ 94,457
The Cleveland Electric Illuminating Co.		
4.55%, 11/15/30	52,000	60,373
The Clorox Co.		
1.80%, 05/15/30	82,000	80,082
The Coca-Cola Co.		
2.60%, 06/01/50	60,000	57,451
2.75%, 06/01/60	24,000	23,201
The Dow Chemical Co.		
2.10%, 11/15/30	94,000	93,112
3.60%, 11/15/50	39,000	41,461
4.25%, 10/01/34	14,000	16,067
5.55%, 11/30/48	11,000	15,097
The Estee Lauder Companies Inc.		
2.38%, 12/01/29	59,000	61,241
The George Washington University		
4.13%, 09/15/48	84,000	102,451
The Goldman Sachs Group Inc.		
3.50%, 04/01/25 - 11/16/26	172,000	185,813
3.85%, 01/26/27	180,000	197,759
4.25%, 10/21/25	184,000	203,855
5.15%, 05/22/45	52,000	68,090
The Goldman Sachs Group Inc. (1.54% fixed rate until 09/10/26; 0.82% + SOFR thereafter)		
1.54%, 09/10/27	71,000	70,791
The Goldman Sachs Group Inc. (1.99% fixed rate until 01/27/31; 1.09% + SOFR thereafter)		
1.99%, 01/27/32	92,000	88,632
The Goldman Sachs Group Inc. (2.38% fixed rate until 07/21/31; 1.25% + SOFR thereafter)		
2.38%, 07/21/32	41,000	40,614

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	Principal Amount	Fair Value		Principal Amount	Fair Value
The Goldman Sachs Group Inc. (2.91% fixed rate until 07/21/41; 1.47% + SOFR thereafter)			3.38%, 11/15/26	\$ 5,000	\$ 5,483
2.91%, 07/21/42	\$ 32,000	\$ 31,629	3.60%, 01/13/51	28,000	31,293
The Goldman Sachs Group Inc. (3.21% fixed rate until 04/22/41; 1.51% + SOFR thereafter)			4.75%, 11/15/46	3,000	3,899
3.21%, 04/22/42	50,000	51,694	6.65%, 11/15/37	24,000	35,756
The Goldman Sachs Group Inc. (3.81% fixed rate until 04/23/28; 1.16% + 3 month USD LIBOR thereafter)			The Williams Companies Inc.		
3.81%, 04/23/29	86,000	95,101	3.75%, 06/15/27	4,000	4,410
The Goldman Sachs Group Inc. (4.02% fixed rate until 10/31/37; 1.37% + 3 month USD LIBOR thereafter)			4.85%, 03/01/48	10,000	12,223
4.02%, 10/31/38	36,000	41,366	4.90%, 01/15/45	38,000	45,614
The Hartford Financial Services Group Inc.			5.40%, 03/04/44	2,000	2,525
2.80%, 08/19/29	47,000	49,095	Thermo Fisher Scientific Inc.		
The Hartford Financial Services Group Inc. (2.25% fixed rate until 11/01/21; 2.13% + 3 month USD LIBOR thereafter)			2.80%, 10/15/41	45,000	44,874
2.25%, 02/12/67	70,000	67,259	4.13%, 03/25/25	3,000	3,302
The Home Depot Inc.			4.50%, 03/25/30	10,000	11,819
2.70%, 04/15/30	39,000	41,271	Time Warner Cable LLC		
3.35%, 04/15/50	34,000	36,790	6.55%, 05/01/37	12,000	16,224
3.50%, 09/15/56	15,000	16,748	T-Mobile USA Inc.		
3.90%, 12/06/28 - 06/15/47	49,000	56,770	3.50%, 04/15/25	55,000	59,208
4.50%, 12/06/48	28,000	35,969	3.75%, 04/15/27	74,000	81,530
The Kroger Co.			3.88%, 04/15/30	59,000	65,183
2.20%, 05/01/30	30,000	30,104	4.50%, 04/15/50	29,000	33,873
4.65%, 01/15/48	8,000	9,825	Total Capital International S.A.		
The Northwestern Mutual Life Insurance Co.			3.46%, 02/19/29	39,000	43,139
3.45%, 03/30/51	53,000	56,882	Trane Technologies Luxembourg Finance S.A.		
The Southern Co.			3.55%, 11/01/24	26,000	27,935
3.25%, 07/01/26	4,000	4,306	3.80%, 03/21/29	47,000	52,520
The Travelers Companies Inc.			TransCanada PipeLines Ltd.		
2.55%, 04/27/50	89,000	84,779	4.25%, 05/15/28	28,000	31,883
The Walt Disney Co.			4.88%, 01/15/26	6,000	6,850
2.65%, 01/13/31	47,000	49,124	TransCanada Trust (5.63% fixed rate until 05/20/25; 3.53% + 3 month USD LIBOR thereafter)		
			5.63%, 05/20/75	85,000	91,688
			Transcontinental Gas Pipe Line Company LLC		
			4.00%, 03/15/28	11,000	12,284
			Truist Financial Corp. (4.80% fixed rate until 09/01/24; 3.00% + 5 year CMT Rate thereafter)		
			4.80%, 12/31/99	83,000	88,100
			TSMC Global Ltd.		
			0.75%, 09/28/25	247,000	241,420

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	Principal Amount	Fair Value
TWDC Enterprises 18 Corp.		
4.13%, 06/01/44	\$ 3,000	\$ 3,570
Tyco Electronics Group S.A.		
3.13%, 08/15/27	21,000	23,002
Tyson Foods Inc.		
4.00%, 03/01/26	72,000	80,050
4.55%, 06/02/47	2,000	2,448
UDR Inc.		
2.10%, 08/01/32	40,000	38,496
3.00%, 08/15/31	19,000	19,893
Union Pacific Corp.		
3.55%, 05/20/61	45,000	48,682
3.60%, 09/15/37	5,000	5,561
3.80%, 04/06/71	19,000	21,400
4.10%, 09/15/67	16,000	18,893
UnitedHealth Group Inc.		
2.00%, 05/15/30	52,000	52,155
4.45%, 12/15/48	13,000	16,468
4.75%, 07/15/45	5,000	6,550
Vale S.A.		
5.63%, 09/11/42	19,000	23,352
Valero Energy Corp.		
2.85%, 04/15/25	43,000	45,286
4.00%, 04/01/29	19,000	20,902
Ventas Realty LP		
3.25%, 10/15/26	65,000	69,607
VEREIT Operating Partnership LP		
2.85%, 12/15/32	33,000	34,274
Verizon Communications Inc.		
2.10%, 03/22/28	78,000	79,186
2.36%, 03/15/32	106,000	104,947
2.55%, 03/21/31	73,000	74,059
3.00%, 03/22/27	220,000	236,128
3.40%, 03/22/41	55,000	57,393
3.55%, 03/22/51	39,000	41,063
3.70%, 03/22/61	50,000	52,854
4.40%, 11/01/34	175,000	207,249
4.52%, 09/15/48	31,000	37,946
4.67%, 03/15/55	43,000	53,976
5.25%, 03/16/37	11,000	14,262
ViacomCBS Inc.		
2.90%, 01/15/27	14,000	14,860
3.70%, 06/01/28	28,000	30,997
5.25%, 04/01/44	2,000	2,510

	Principal Amount	Fair Value
Virginia Electric & Power Co.		
4.00%, 11/15/46	\$ 31,000	\$ 36,281
Visa Inc.		
2.00%, 08/15/50	20,000	17,295
2.05%, 04/15/30	33,000	33,555
2.70%, 04/15/40	35,000	35,664
Viterra Finance BV		
2.00%, 04/21/26	230,000	231,649
VMware Inc.		
2.20%, 08/15/31	55,000	53,842
Vodafone Group PLC		
4.38%, 05/30/28	36,000	41,354
5.25%, 05/30/48	16,000	20,731
Volkswagen Group of America Finance LLC		
1.63%, 11/24/27	201,000	198,962
Vontier Corp.		
2.40%, 04/01/28	106,000	104,850
2.95%, 04/01/31	82,000	81,588
Vornado Realty LP		
2.15%, 06/01/26	96,000	97,585
3.40%, 06/01/31	36,000	37,262
3.50%, 01/15/25	14,000	14,897
Vulcan Materials Co.		
3.90%, 04/01/27	10,000	11,209
Walgreens Boots Alliance Inc.		
4.10%, 04/15/50	5,000	5,554
Walmart Inc.		
1.80%, 09/22/31	50,000	49,539
2.50%, 09/22/41	50,000	49,822
2.65%, 09/22/51	25,000	24,885
Waste Connections Inc.		
2.20%, 01/15/32	70,000	69,028
2.95%, 01/15/52	70,000	68,532
WEC Energy Group Inc.		
3.55%, 06/15/25	25,000	27,047
Wells Fargo & Co.		
4.15%, 01/24/29	60,000	68,114
4.75%, 12/07/46	89,000	111,332
Wells Fargo & Co. (1.65% fixed rate until 06/02/23; 1.60% + SOFR thereafter)		
1.65%, 06/02/24	55,000	55,000

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	Principal Amount	Fair Value
Wells Fargo & Co. (2.39% fixed rate until 06/02/27; 2.10% + SOFR thereafter) 2.39%, 06/02/28	\$ 311,000	\$ 320,762
Wells Fargo & Co. (3.07% fixed rate until 04/30/40; 2.53% + SOFR thereafter) 3.07%, 04/30/41	70,000	72,049
Wells Fargo & Co. (3.20% fixed rate until 06/17/26; 1.17% + 3 month USD LIBOR thereafter) 3.20%, 06/17/27	357,000	383,343
Wells Fargo & Co. (5.88% fixed rate until 06/15/25; 3.99% + 3 month USD LIBOR thereafter) 5.88%, 12/29/49	117,000	130,790
Westlake Chemical Corp. 2.88%, 08/15/41	25,000	23,847
3.13%, 08/15/51	30,000	28,295
3.38%, 08/15/61	45,000	42,299
Westpac Banking Corp. (2.89% fixed rate until 02/04/25; 1.35% + 5 year CMT Rate thereafter) 2.89%, 02/04/30	33,000	34,171
Westpac Banking Corp. (4.11% fixed rate until 07/24/29; 2.00% + 5 year CMT Rate thereafter) 4.11%, 07/24/34	24,000	26,070
Willis North America Inc. 3.60%, 05/15/24	75,000	79,975
3.88%, 09/15/49	33,000	36,628
WPP Finance 2010 3.75%, 09/19/24	19,000	20,617
WRKCo Inc. 3.00%, 09/15/24	19,000	20,115
Xcel Energy Inc. 3.40%, 06/01/30	40,000	43,702
Yamana Gold Inc. 2.63%, 08/15/31	79,000	76,991
Zoetis Inc. 3.00%, 09/12/27	5,000	5,380
3.90%, 08/20/28	15,000	16,859
		<u>52,143,935</u>

	Principal Amount	Fair Value
Non-Agency Collateralized Mortgage Obligations - 6.8%		
BANK 2017-BNK7 3.18%, 09/15/60	\$ 1,168,000	\$ 1,255,970
BANK 2018-BNK15 4.41%, 11/15/61	487,000	563,656
Benchmark 2019-B12 Mortgage Trust 3.12%, 08/15/52	140,000	151,076
Benchmark 2019-B9 Mortgage Trust 4.02%, 03/15/52	1,000,000	1,136,632
Cantor Commercial Real Estate Lending 2019-CF3 3.01%, 01/15/53	222,000	237,188
CD 2019-CD8 Mortgage Trust 2.91%, 08/15/57	827,000	876,319
Citigroup Commercial Mortgage Trust 2015-GC35 4.61%, 11/10/48	278,000	270,892
Citigroup Commercial Mortgage Trust 2016-P6 3.72%, 12/10/49	126,803	140,053
COMM 2012-CCRE3 Mortgage Trust 3.92%, 10/15/45	107,000	105,588
GS Mortgage Securities Trust 2012-GCJ9 2.08%, 11/10/45	668,840	8,405
GS Mortgage Securities Trust 2014-GC22 4.85%, 06/10/47	174,000	181,173
GS Mortgage Securities Trust 2015-GS1 4.57%, 11/10/48	213,000	187,821
GS Mortgage Securities Trust 2019-GC42 2.75%, 09/01/52	773,000	805,537
GS Mortgage Securities Trust 2019-GSA1 3.05%, 11/10/52	1,526,000	1,630,654
JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9 1.54%, 12/15/47	567,667	6,767
JPMBB Commercial Mortgage Securities Trust 2015-C32 4.80%, 11/15/48	494,000	408,821

State Street Active Core Bond Fund
Schedule of Investments

September 30, 2021

	Principal Amount	Fair Value
MASTR Alternative Loan Trust 2003-5 5.00%, 08/25/18	\$ 1,093	\$ 12
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 4.26%, 02/15/46	223,000	216,076
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 1.01%, 03/15/48	3,400,158	80,005
UBS-Barclays Commercial Mortgage Trust 2013-C6 3.88%, 04/10/46	535,000	541,933
Wells Fargo Commercial Mortgage Trust 2014-LC16 4.32%, 08/15/50	534,000	499,594
Wells Fargo Commercial Mortgage Trust 2015-C26 1.35%, 02/15/48	2,605,713	87,716
WFRBS Commercial Mortgage Trust 2014-LC14 4.35%, 03/15/47	544,000	582,277
		<u>9,974,165</u>
Sovereign Bonds - 0.6%		
Government of Chile 2.55%, 01/27/32	203,000	201,550
Government of Mexico 4.60%, 02/10/48	202,000	208,947
Government of Peru 1.86%, 12/01/32	75,000	68,443
2.78%, 12/01/60	125,000	105,694
5.63%, 11/18/50	113,000	153,630
Government of Uruguay 5.10%, 06/18/50	117,568	149,784
		<u>888,048</u>
Municipal Bonds and Notes - 0.4%		
American Municipal Power Inc. 6.27%, 02/15/50	105,000	148,494

	Principal Amount	Fair Value
Board of Regents of the University of Texas System 3.35%, 08/15/47	\$ 95,000	\$ 108,972
State of California 4.60%, 04/01/38	165,000	191,240
State of Illinois 5.10%, 06/01/33	100,000	116,555
		<u>565,261</u>
Total Bonds and Notes (Cost \$140,629,194)		<u>142,727,143</u>

	Number of Shares	
Domestic Equity - 0.2%		
Preferred Stock - 0.2%		
Wells Fargo & Co. 5.85%, 3.09% + 3 month USD LIBOR (Cost \$214,450)	8,578	234,608
Total Investments in Securities (Cost \$140,843,644)		<u>142,961,751</u>
Short-Term Investments - 13.4%		
State Street Institutional U.S. Government Money Market Fund - Class G Shares 0.03% (Cost \$19,853,320)	19,853,320	19,853,320
Total Investments (Cost \$160,696,964)		<u>162,815,071</u>
Liabilities in Excess of Other Assets, net - (10.4)%		<u>(15,402,203)</u>
NET ASSETS - 100.0%		<u>\$ 147,412,868</u>

State Street Active Core Bond Fund

Schedule of Investments

September 30, 2021

Other Information:

Centrally Cleared Credit Default Swaps

Reference Entity	Counterparty	Notional Amount (000s omitted)	Contract Annual Fixed Rate/ Payment Frequency	Termination Date	Market Value	Unamortized Upfront Payments Received (Paid)	Unrealized Appreciation (Depreciation)
Sell Protection							
Markit CDX North America High Yield Index	Intercontinental Exchange	\$3,171	5.00%/ Quarterly	06/20/26	\$294,197	\$308,345	\$(14,148)

The Fund had the following long futures contracts open at September 30, 2021:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
U.S. Long Bond Futures	December 2021	14	\$ 2,287,935	\$ 2,229,062	\$ (58,873)
Ultra Long-Term U.S. Treasury Bond Futures	December 2021	23	4,562,888	4,394,438	(168,450)
2 Yr. U.S. Treasury Notes Futures	December 2021	73	16,074,397	16,063,992	(10,405)
5 Yr. U.S. Treasury Notes Futures	December 2021	64	7,862,450	7,855,500	(6,950)
					<u>\$(244,678)</u>

The Fund had the following short futures contracts open at September 30, 2021:

Description	Expiration date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
10 Yr. U.S. Treasury Ultra Futures	December 2021	32	\$(4,739,442)	\$(4,648,000)	\$ 91,442
10 Yr. U.S. Treasury Notes Futures	December 2021	54	(7,197,000)	(7,106,906)	90,094
					<u>\$181,536</u>
					<u>\$(63,142)</u>

The securities information regarding holdings, allocations and other characteristics are presented to illustrate examples of securities that the Fund has bought and the diversity of areas in which the Fund may invest as of a particular date. It may not be representative of the Fund's current or future investments and should not be construed as a recommendation to purchase or sell a particular security. See the Fund's summary prospectus and statutory prospectus for complete descriptions of investment objectives, policies, risks and permissible investments.