



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALTERNATIVE INVESTMENTS					
ARROWMARK FUND I			1,181,371,336.380	1,181,371,336.38	
BLACKROCK ESG CAP ALL TRM TR			12,516.000	196,751.52	
DESTRA MULTI-ALTERNATIVE			158,317.000	1,184,211.16	
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,822,107.970	1,822,107.97	
WATERFALL EAGLE FUND II			77,212,933.063	77,212,933.07	
TOTAL ALTERNATIVE INVESTMENTS			1,260,577,210.413	1,261,787,340.10	
CASH & CASH EQUIVALENTS					
BLACKROCK MONEY MARKET FD B			95.900	95.90	
CASH COLL WITH STATE STREET			-50,000.000	-50,000.00	
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97			1,149,129,217.480	1,149,129,217.48	
SECURITIES LENDING POOL			0.000	0.00	
SWAP COLLATERAL - STATE STREET TREET			-6,687,384.000	-6,687,384.00	
SWAP COLLATERAL WITH BARCLAYS			5,025,354.000	5,025,354.00	
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00	
SWAP COLLATERAL WITH CITIBANK			860,000.000	860,000.00	
SWAP COLLATERAL WITH GOLDMAN			340,000.000	340,000.00	
SWAP COLLATERAL WITH JP MORGAN			8,255,000.000	8,255,000.00	
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00	
SWAP COLLATERAL WITH UBS			1,060,000.000	1,060,000.00	
SWAP COLLATERAL WITH WELLS FARGO			-481.110	-481.11	
TBA COLLATERAL WITH BNP			-120,000.000	-120,000.00	
TBA COLLATERAL WITH DAIWA CAPITAL			0.000	0.00	
TBA COLLATERAL WITH MORGAN STANLEY			-250,000.000	-250,000.00	
TBA COLLATERAL WITH WELLS FARGO			-140,000.000	-140,000.00	
U S TREASURY BILL 0.000% 10/15/2026 DD 04/16/26			1,321,000.000	1,299,475.97	
TOTAL CASH & CASH EQUIVALENTS			1,158,762,802.270	1,158,741,278.24	
CONVERTIBLE OR EXCHANGEABLE SECURITIES					
ALPHABET INC PFD 6.250%			42,680.000	2,141,469.00	
AXIA ENERGIA SA CONVERTIBLE PFD			40.074	402.60	
BOEING CO/THE PFD 6.000% CUMULATIVE			13,100.000	887,918.00	
CENTERPOINT ENERGY INC 144A 3.000% 08/01/2028 DD 07/31/25			2,115,000.000	2,247,187.50	
CMS ENERGY CORP 144A 3.125% 05/01/2031 DD 11/06/25			2,020,000.000	2,056,360.00	
DUKE ENERGY CORP 144A 3.000% 03/15/2029 DD 03/12/26			1,185,000.000	1,179,075.00	
ELLSWORTH GROWTH AND INCOME			51,384.000	678,782.64	
EXELON CORP 144A 3.250% 03/15/2029 DD 12/04/25			1,015,000.000	1,029,413.00	
FIRSTENERGY CORP 3.875% 01/15/2031 DD 06/12/25			1,170,000.000	1,298,934.00	
HEWLETT PACKARD ENTERPRISE CO PFD 7.625%			17,300.000	2,022,370.00	
NEXTERA ENERGY INC PFD 7.375%			78,950.000	3,759,599.00	



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ORACLE CORP PFD 6.500%			51,100.000	2,293,368.00	
PPL CORP PFD 7.000%			27,930.000	1,361,308.20	
REGIONAL HEALTH PROPERTIES INC PFD 8.000%			281.000	632.25	
SOUTHERN CO/THE 3.250% 06/15/2028 DD 05/23/25			685,000.000	692,237.46	
SOUTHERN CO/THE PFD 7.125%			34,050.000	1,702,624.50	
TXNM ENERGY INC 5.750% 06/01/2054 DD 06/10/24			795,000.000	1,035,885.00	
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			9,301,815.074	24,387,566.15	
EQUITY					
1-800-FLOWERS.COM INC			9,132.000	31,779.36	
10X GENOMICS INC			20,536.000	787,350.24	
1ST SOURCE CORP			6,873.000	560,699.34	
3M CO			47,637.000	7,712,906.67	
4D MOLECULAR THERAPEUTICS INC			10,357.000	137,748.10	
4LICENSING CORP			1,848.000	0.00	
8X8 INC			86,220.000	147,436.20	
908 DEVICES INC			19,417.000	168,927.90	
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00	
A10 NETWORKS INC			11,508.000	429,938.88	
AAIPHARMA INC COM			13,700.000	0.00	
AAR CORP			8,190.000	1,170,596.70	
ABB LTD			154,818.000	16,808,975.94	
ABBOTT LABORATORIES			170,060.000	15,431,244.40	
ABBVIE INC			200,963.000	50,570,329.32	
ABCELLERA BIOLOGICS INC			51,811.000	406,716.35	
ABEONA THERAPEUTICS INC			26,150.000	161,607.00	
ABERCROMBIE & FITCH CO			12,470.000	1,122,424.70	
ABLE LABRATORIES INC COM NEW			2,800.000	0.00	
ABM INDUSTRIES INC			14,789.000	654,265.36	
ABRDN LIFE SCIENCES INVESTOR			5,618.000	112,416.18	
ABU DHABI ISLAMIC BANK PJSC			429,284.000	2,417,151.49	
ABUNDIA GLOBAL IMPACT GROUP IN			23.000	22.60	
ACACIA RESEARCH CORP			8,237.000	38,384.42	
ACADEMY SPORTS & OUTDOORS INC			14,302.000	674,053.26	
ACADIA HEALTHCARE CO INC			14,300.000	422,279.00	
ACADIA PHARMACEUTICALS INC			22,415.000	567,099.50	
ACADIA REALTY TRUST			18,739.000	391,832.49	
ACADIAN ASSET MANAGEMENT INC			5,751.000	411,311.52	
ACCELLERON INDUSTRIES AG			72,660.000	7,476,328.02	
ACCENTURE PLC			54,962.000	6,839,471.28	



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ACCEPTANCE INSURANCE COS INC			9,099.000	0.00	
ACCESS WORLDWIDE COMMUNICATION			4,593.000	0.00	
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00	
ACCO BRANDS CORP			22,834.000	94,989.44	
ACCOM INC			306.000	0.00	
ACCTON TECHNOLOGY CORP			112,522.000	8,812,719.24	
ACER THERAPEUTI			4,033.000	1,855.18	
ACERAGEN INC			80.000	0.00	
ACETO CHEM INC ESCROW			3,861.000	0.00	
ACHIEVE LIFE SCIENCES INC			42,829.000	279,673.37	
ACI WORLDWIDE INC			24,793.000	1,246,839.97	
ACLARIS THERAPEUTICS INC			5,185.000	27,428.65	
ACM RESEARCH INC			12,063.000	1,530,674.07	
ACURA PHARMACEUTICALS INC			1,951.000	0.00	
ACUSHNET HOLDINGS CORP			7,248.000	859,105.44	
ACV AUCTIONS INC			56,893.000	409,060.67	
ADAMAS TRUST INC			12,009.000	112,644.42	
ADAMS NATURAL RESOURCES FUND			77,754.000	1,922,078.88	
ADAPTHEALTH CORP			33,560.000	349,695.20	
ADAPTIVE BIOTECHNOLOGIES CORP			301,332.000	6,463,571.40	
ADDUS HOMECARE CORP			4,488.000	450,909.36	
ADEIA INC			20,907.000	688,467.51	
ADHERA THERAPEUTICS INC			2.000	0.00	
ADIENT PLC			20,286.000	372,856.68	
ADMA BIOLOGICS INC			47,160.000	394,729.20	
ADOBE INC			36,617.000	7,507,217.34	
ADTRAN HOLDINGS INC			23,862.000	331,681.80	
ADVANCE AUTO PARTS INC			10,009.000	622,759.98	
ADVANCED MICRO DEVICES INC			201,784.000	117,218,343.44	
ADVANSIX INC			5,280.000	104,966.40	
ADVANTA CORP			17,350.000	0.00	
AEBI SCHMIDT HOLDING AG			3,996.000	50,149.80	
AEHR TEST SYSTEMS			101,372.000	9,737,794.32	
AELUMA INC			11,817.000	260,919.36	
AFFIRM HOLDINGS INC			24,823.000	2,024,315.65	
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00	
AFFYMAX INC			1,106.000	0.00	
AFLAC INC			42,039.000	4,929,072.75	
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	16,328.44	



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AFYA LTD			14,534.000	215,684.56	
AGC INC			294,100.000	12,603,640.35	
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00	
AGI INC			27,083.000	191,747.64	
AGILENT TECHNOLOGIES INC			26,653.000	3,540,317.99	
AGILYSYS INC			97,539.000	10,192,825.50	
AGIOS PHARMACEUTICALS INC			5,605.000	208,001.55	
AGNICO EAGLE MINES LTD			57,311.000	8,890,655.43	
AGNT INC			11,613.000	62,826.33	
AH REALTY TRUST INC			6,565.000	46,480.20	
AIA GROUP LTD HK/01299			3,575,800.000	32,579,607.34	
AIB GROUP PLC			2,384,870.000	28,016,039.73	
AIR LIQUIDE SA			43,370.000	8,592,075.11	
AIR PRODUCTS AND CHEMICALS INC			19,844.000	5,817,863.92	
AIRBNB INC			38,709.000	5,539,257.90	
AIXTRON SE			80,292.000	4,830,402.53	
AJINOMOTO CO INC			65,270.000	2,358,595.52	
AKAMAI TECHNOLOGIES INC			12,578.000	1,486,845.38	
AKBANK TAS			3,560,690.000	5,876,544.62	
AKERO THERAPEUT CONTRA			6,075.000	0.00	
AKSYS LTD			9,696.000	0.00	
AKTIS ONCOLOGY INC			9,420.000	303,606.60	
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	0.00	
ALAMO GROUP INC			2,455.000	403,822.95	
ALARM.COM HOLDINGS INC			15,355.000	717,385.60	
ALBANY INTERNATIONAL CORP			6,825.000	508,462.50	
ALBEMARLE CORP			2,600.000	351,078.00	
ALBIREO PHARMA CONTRA			8,399.000	77,438.78	
ALEXANDER'S INC			700.000	192,892.00	
ALEXANDRIA REAL ESTATE EQUITIE			15,321.000	809,714.85	
ALEXZA PHARMACEUTICALS INC			428.000	0.00	
ALIBABA GROUP HOLDING LTD ADR			33,723.000	3,236,733.54	
ALIBABA GROUP HOLDING LTD HK/09988			905,900.000	10,725,870.77	
ALICO INC			6,807.000	281,605.59	
ALIGN TECHNOLOGY INC			6,001.000	1,012,128.66	
ALIGNMENT HEALTHCARE INC			596,600.000	14,205,046.00	
ALK-ABELLO A/S			145,964.000	5,451,882.65	
ALKAMI TECHNOLOGY INC			17,390.000	315,106.80	
ALKERMES PLC			31,829.000	1,667,680.46	



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ALLEGiant TRAVEL CO			4,710.000	553,896.00	
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00	
ALLIANT ENERGY CORP			37,089.000	2,829,519.81	
ALLIED HEALTHCARE PRODUCTS INC			424.000	0.00	
ALLIENT INC			4,626.000	476,154.18	
ALLIN CORP			7.000	0.00	
ALLOGENE THERAPEUTICS INC			31,209.000	64,914.72	
ALLOT LTD			16,562.000	146,573.70	
ALLSTATE CORP/THE			28,423.000	6,762,968.62	
ALMONTY INDUSTRIES INC			485,340.000	8,037,230.40	
ALNYLAM PHARMACEUTICALS INC			11,323.000	3,408,562.69	
ALPHA & OMEGA SEMICONDUCTOR LT			5,789.000	273,993.37	
ALPHA BANK SA			2,479,670.000	11,201,111.51	
ALPHA METALLURGICAL RESOURCES			2,333.000	384,805.02	
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.00	
ALPHA TEKNOVA INC			4,466.000	25,366.88	
ALPHABET INC			1,412,114.000	502,724,055.34	
ALPHATEC HOLDINGS INC			19,667.000	170,119.55	
ALTIGEN COMMUNICATIONS INC			200.000	94.50	
ALTIMUNE INC			13,715.000	41,693.60	
ALTO INGREDIENTS INC			11,924.000	67,966.80	
ALTO NEUROSCIENCE INC			11,467.000	302,614.13	
ALTRIA GROUP INC			161,340.000	11,608,413.00	
ALTUS PHARMACEUTICALS INC			4,112.000	0.00	
ALUMIS INC			20,674.000	581,766.36	
ALX ONCOLOGY HOLDINGS INC			27,927.000	57,808.89	
AMALGAMATED FINANCIAL CORP			6,516.000	299,084.40	
AMAZON.COM INC			1,111,992.000	265,032,173.28	
AMBARELLA INC			7,116.000	610,552.80	
AMBASSADORS INTERNATIONAL INC			438.000	0.00	
AMBEV SA			10,331,200.000	32,494,891.93	
AMC GLOBAL MEDIA INC			8,293.000	82,764.14	
AMCAST INDL CORP COM			11,100.000	0.00	
AMCOR PLC			41,174.600	1,784,918.91	
AMEREN CORP			27,912.000	3,155,172.48	
AMERICAN ASSETS TRUST INC			9,458.000	233,518.02	
AMERICAN BATTERY TECHNOLOGY CO			124,070.000	351,118.10	
AMERICAN COASTAL INSURANCE COR			5,271.000	58,508.10	
AMERICAN EAGLE OUTFITTERS INC			35,138.000	604,373.60	



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AMERICAN ELECTRIC POWER CO INC			47,791.000	6,538,286.71	
AMERICAN EXPRESS CO			158,042.000	53,457,706.50	
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00	
AMERICAN INTERNATIONAL GROUP I			57,904.000	4,315,585.12	
AMERICAN LOCKER GROUP INC			669.000	0.00	
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00	
AMERICAN MORTGAGE ACCEPTANCE C			700.000	0.00	
AMERICAN NOBLE GAS INC			204.000	0.00	
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00	
AMERICAN PUBLIC EDUCATION INC			6,295.000	338,041.50	
AMERICAN REALTY INVESTORS INC			1,856.000	41,333.12	
AMERICAN SKIING CO COM			20,300.000	0.00	
AMERICAN STATES WATER CO			9,420.000	778,374.60	
AMERICAN SUPERCONDUCTOR CORP			8,143.000	338,015.93	
AMERICAN TOWER CORP			42,919.000	7,020,260.83	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			31,344.000	4,124,243.52	
AMERICAN WELL CORP			59.000	538.08	
AMERICOLD REALTY TRUST INC			48,867.000	768,189.24	
AMERIPRISE FINANCIAL INC			8,159.000	3,743,022.84	
AMERIS BANCORP			11,816.000	1,066,512.16	
AMERISAFE INC			10,657.000	360,526.31	
AMES NATIONAL CORP			1,818.000	53,830.98	
AMETEK INC			74,679.000	18,067,837.26	
AMGEN INC			51,978.000	18,822,273.36	
AMISTAR CORP			962.000	0.00	
AMN HEALTHCARE SERVICES INC			11,307.000	366,007.59	
AMNEAL PHARMACEUTICALS INC			44,276.000	766,417.56	
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00	
AMPCO-PITTSBURGH CORP			3,575.000	30,923.75	
AMPHASTAR PHARMACEUTICALS INC			11,976.000	241,675.68	
AMPHENOL CORP			142,867.000	25,190,309.44	
AMPLITUDE INC			21,194.000	162,134.10	
AMRIZE LTD			446,725.000	23,810,442.50	
AMTECH SYSTEMS INC			1,142.000	26,357.36	
AMYLYX PHARMACEUTICALS INC			31,188.000	560,136.48	
ANACOMP INC			3.000	0.00	
ANALOG DEVICES INC			47,603.000	18,906,483.51	
ANAPTYSBIO INC			12,871.000	868,792.50	



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ANAVEX LIFE SCIENCES CORP			25,637.000	66,399.83	
ANBIO BIOTECHNOLOGY LTD			12,953.000	177,585.63	
ANC RENTAL CORP			1,750.000	0.00	
ANDERSEN GROUP INC			5,888.000	222,095.36	
ANDERSONS INC/THE			4,364.000	298,497.60	
ANDREA ELECTRONICS CORP			4,974.000	0.00	
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00	
ANEMOSTAT INC COM			2,231.000	0.00	
ANESIVA INC			4,789.000	0.00	
ANGI INC			9,298.000	55,323.10	
ANGIODYNAMICS INC			11,411.000	148,457.11	
ANGLO AMERICAN PLC			273,638.000	13,426,987.74	
ANGLOGOLD ASHANTI PLC			44,992.000	3,639,402.88	
ANHEUSER-BUSCH INBEV SA/NV			164,447.000	13,660,970.47	
ANI PHARMACEUTICALS INC			3,976.000	329,133.28	
ANNEXON INC			7,116.000	40,632.36	
ANTALPHA PLATFORM HOLDING CO			13,929.000	66,162.75	
ANTERIX INC			7,107.000	731,594.58	
ANTERO MIDSTREAM CORP			338,077.000	7,691,251.75	
ANTHERA PHARMACEUTICALS INC			425.000	0.00	
ANTHRACITE CAPITAL INC			6,549.000	0.00	
ANTOFAGASTA PLC			239,280.000	12,131,723.32	
AON PLC			35,286.000	11,704,013.34	
AP THAILAND PCL			23,427,100.000	5,324,260.79	
APEX SILVER MINES			22,900.000	0.00	
APHTON CORP			11,691.000	0.00	
API GROUP CORP			323,310.000	13,692,178.50	
APOGEE ENTERPRISES INC			7,054.000	322,649.96	
APOGEE THERAPEUTICS INC			11,581.000	1,537,146.13	
APOLLO COMMERCIAL REAL ESTATE			36,213.000	386,754.84	
APOLLO GLOBAL MANAGEMENT INC			40,160.000	4,751,329.60	
APPIAN CORP			11,817.000	270,609.30	
APPLE HOSPITALITY REIT INC			44,834.000	753,659.54	
APPLE INC			1,638,102.000	474,001,194.72	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED MATERIALS INC			94,676.000	68,450,748.00	
APPLIEDTHEORY CORP			5,601.000	0.00	
APPLOVIN CORP			24,236.000	12,487,114.28	
APR CORP/KOREA			24,896.000	6,194,675.79	



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APREA THERAPEUTICS INC			123.000	98.69	
APTARGROUP INC			201,703.000	25,253,215.60	
APTIV PLC			19,402.000	1,190,894.76	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00	
ARAVIVE INC			9,200.000	0.00	
ARBOR REALTY TRUST INC			68,821.000	373,009.82	
ARBUTUS BIOPHARMA CORP			9,309.000	44,683.20	
ARCA CONTINENTAL SAB DE CV			236,806.000	2,834,015.06	
ARCBEST CORP			5,840.000	838,273.60	
ARCELLX INC CONTRA			11,834.000	0.00	
ARCELORMITTAL SA			159,510.000	9,610,782.16	
ARCH CAPITAL GROUP LTD			31,456.000	3,053,119.36	
ARCHER-DANIELS-MIDLAND CO			42,696.000	3,261,974.40	
ARCHROCK INC			29,703.000	1,209,209.13	
ARCOS DORADOS HOLDINGS INC			41,243.000	332,418.58	
ARCOSA INC			12,364.000	1,796,365.56	
ARCUS BIOSCIENCES INC			18,173.000	560,273.59	
ARCUTIS BIOTHERAPEUTICS INC			21,212.000	556,178.64	
ARDAGH METAL PACKAGING SA			104,438.000	495,036.12	
ARDELYX INC			42,256.000	215,505.60	
ARDENT HEALTH INC			23,016.000	226,477.44	
ARDMORE SHIPPING CORP			24,843.000	348,050.43	
ARES MANAGEMENT CORP			126,146.000	14,041,311.26	
ARGAN INC			4,098.000	3,272,457.90	
ARGENX SE			15,885.000	14,736,095.46	
ARHAUS INC			21,671.000	182,469.82	
ARISTA NETWORKS INC			181,698.000	30,866,856.24	
ARITZIA INC SUB VTG SHS			105,930.000	11,676,752.56	
ARLO TECHNOLOGIES INC			12,860.000	173,352.80	
ARM HOLDINGS PLC ADR			35,090.000	12,441,861.30	
ARMOUR RESIDENTIAL REIT INC			21,136.000	368,823.20	
ARQ INC			269.000	685.95	
ARRAY DIGITAL INFRASTRUCTURE I			14,719.000	533,710.94	
ARRAY TECHNOLOGIES INC			28,961.000	214,601.01	
ARRIVENT BIOPHARMA INC			7,270.000	252,559.80	
ARROW FINANCIAL CORP			5,967.000	244,587.33	
ARROW RESOURCES DEVELOPMENT IN			2,800.000	0.00	
ARTERIS INC			213,388.000	10,368,522.92	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ARTESIAN RESOURCES CORP			4,569.000	155,300.31	
ARTHUR J GALLAGHER & CO			45,266.000	10,391,715.62	
ARTISAN PARTNERS ASSET MANAGEM			9,726.000	335,838.78	
ARTIVION INC			11,126.000	250,001.22	
ASA GOLD AND PRECIOUS METALS			454,006.000	23,626,472.24	
ASANA INC			37,846.000	264,922.00	
ASBURY AUTOMOTIVE GROUP INC			3,768.000	757,669.44	
ASCENDIS PHARMA A/S			141,894.000	37,845,967.68	
ASELSAN ELEKTRONIK SANAYI VE T			714,473.000	5,283,260.98	
ASFG INC			44.000	0.00	
ASHLAND INC			7,298.000	480,865.22	
ASIA VITAL COMPONENTS CO LTD			77,000.000	6,103,150.07	
ASICS CORP			176,400.000	4,748,500.57	
ASM INTERNATIONAL NV			15,941.000	18,234,457.97	
ASML HOLDING NV			45,606.000	90,071,789.00	
ASMODEE GROUP AB			149,145.000	2,186,748.03	
ASPEN AEROGELS INC			5,482.000	34,755.88	
ASSEMBLY BIOSCIENCES INC			8,561.000	235,256.28	
ASSOCIATED BANC-CORP			25,406.000	781,742.62	
ASSOCIATED BRITISH FOODS PLC			379,200.000	9,995,402.95	
ASSOCIATED CAPITAL GROUP INC			2,889.000	103,715.10	
ASSURED GUARANTY LTD			7,654.000	613,544.64	
ASTEC INDUSTRIES INC			6,094.000	372,891.86	
ASTERA LABS INC			2,510.000	1,212,380.20	
ASTOR TRANSFORMATOR ENERJI TUR			586,228.000	3,474,232.21	
ASTRANA HEALTH INC			10,896.000	505,683.36	
ASTRAZENECA PLC			158,659.000	29,691,802.25	
ASTRONICS CORP			207,276.000	16,661,793.54	
ASTROTECH CORP			2.000	21.82	
ASURE SOFTWARE INC			1,776.000	14,101.44	
ASUSTEK COMPUTER INC			667,000.000	14,656,349.58	
AT&T INC			617,382.000	12,779,807.40	
AT&T LATIN AMER CORP COM			30,700.000	0.00	
ATAIBECKLEY INC			62,998.000	331,999.46	
ATEA PHARMACEUTICALS INC			11,176.000	51,968.40	
ATEGRITY SPECIALTY HOLDINGS LL			10,009.000	240,616.36	
ATKORE INC			10,068.000	765,570.72	
ATLANTA BRAVES HOLDINGS INC			23,374.000	1,213,110.60	
ATLANTIC AMERICAN CORP			10,172.000	16,987.24	



Asset Detail

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As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ATLANTIC UNION BANKSHARES CORP			23,333.000	987,219.23	
ATLANTICUS HOLDINGS CORP			1,467.000	150,000.75	
ATLANTIS PLASTICS INC			1,094.000	0.00	
ATLAS COPCO AB			1,064,692.000	21,578,435.47	
ATLAS ENERGY SOLUTIONS INC			19,983.000	331,917.63	
ATLASSIAN CORP			14,815.000	1,152,458.85	
ATMOS ENERGY CORP			16,802.000	2,894,480.54	
ATMUS FILTRATION TECHNOLOGIES			17,263.000	880,240.37	
ATN INTERNATIONAL INC			2,593.000	68,688.57	
ATNA RESOURCES LTD			1,222.000	0.00	
ATOMERA INC			31,497.000	274,338.87	
ATOUR LIFESTYLE HOLDINGS LTD ADR			54,209.000	1,723,846.20	
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00	
ATRECA INC CONTRA			5,219.000	0.00	
ATRICURE INC			11,742.000	328,541.16	
AUDACY INC			158.000	0.00	
AURA BIOSCIENCES INC			26,043.000	184,905.30	
AURA MINERALS INC			35,838.000	2,256,002.10	
AURINIA PHARMACEUTICALS INC			23,484.000	398,523.48	
AUTODESK INC			20,408.000	3,967,723.36	
AUTOMATIC DATA PROCESSING INC			36,023.000	8,067,350.85	
AUTOZONE INC			3,331.000	10,645,676.14	
AVADO BRANDS INC COM			40,600.000	0.00	
AVALONBAY COMMUNITIES INC			14,683.000	2,770,535.27	
AVANOS MEDICAL INC			13,250.000	329,660.00	
AVEANNA HEALTHCARE HOLDINGS IN			34,264.000	293,642.48	
AVEPOINT INC			65,247.000	731,418.87	
AVIAT NETWORKS INC			3,295.000	73,149.00	
AVIENT CORP			18,411.000	680,470.56	
AVINCI MEDIA CORP			4,781.000	0.00	
AVISTA CORP			15,643.000	639,955.13	
AXCELIS TECHNOLOGIES INC			12,517.000	2,371,345.65	
AXCESS INTERNATIONAL INC			2,712.000	0.00	
AXIA ENERGIA SA			160,329.000	1,684,152.23	
AXION INTERNATIONAL HOLDINGS I			122.000	0.00	
AXIS CAPITAL HOLDINGS LTD			4,087.000	439,107.28	
AXOGEN INC			202,382.000	9,348,024.58	
AXON ENTERPRISE INC			46,963.000	26,327,927.43	
AXOS FINANCIAL INC			14,996.000	1,460,460.44	



Asset Detail

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As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AYALA PHARMACEUTICALS ESCROW			5.000	0.00	
AZENTA INC			13,786.000	351,818.72	
AZIMUT HOLDING SPA			86,930.000	3,526,253.21	
AZZ INC			4,975.000	771,373.75	
B&G FOODS INC			14,491.000	57,674.18	
B3 SA - BRASIL BOLSA BALCAO			2,342,500.000	6,571,373.37	
BABCOCK & WILCOX ENTERPRISES I			10,564.000	148,952.40	
BACKBLAZE INC			339,857.000	5,390,132.02	
BADGER METER INC			6,200.000	919,956.00	
BADGER PAPER MILLS INC			2,800.000	0.00	
BAE SYSTEMS PLC			766,400.000	18,757,249.13	
BAIDU INC HK/09888			339,500.000	4,744,830.75	
BAJAJ FINANCE LTD			559,093.000	5,934,461.48	
BAKER HUGHES CO			260,175.000	14,439,712.50	
BALCHEM CORP			7,153.000	1,208,499.35	
BALL CORP			29,732.000	1,855,276.80	
BANC OF CALIFORNIA INC			29,191.000	596,372.13	
BANCA MONTE DEI PASCHI DI SIEN			1,172,630.000	14,565,015.84	
BANCA TRANSILVANIA SA			305,924.000	2,590,482.79	
BANCFIRST CORP			4,807.000	534,201.91	
BANCO BILBAO VIZCAYA ARGENTARI			174,948.000	4,374,394.72	
BANCO BTG PACTUAL SA			680,972.000	7,150,538.20	
BANCO DO BRASIL SA			1,934,000.000	7,454,341.71	
BANCO SANTANDER SA			2,483,780.000	34,315,003.38	
BANDWIDTH INC			3,317.000	209,966.10	
BANGKOK BANK PCL			1,376,100.000	7,435,467.57	
BANK FIRST CORP			3,528.000	523,378.80	
BANK HAPOALIM BM			297,155.000	6,840,813.38	
BANK OF AMERICA CORP			648,666.000	36,960,988.68	
BANK OF FLORIDA CORP			1,663.000	0.00	
BANK OF HAWAII CORP			7,460.000	607,915.40	
BANK OF MARIN BANCORP			3,985.000	110,384.50	
BANK OF MONTREAL			39,290.000	6,941,902.60	
BANK OF NEW YORK MELLON CORP/T			70,490.000	10,193,558.90	
BANK OF NOVA SCOTIA			186,400.000	16,195,614.45	
BANK OF NT BUTTERFIELD & SON L			9,768.000	581,196.00	
BANK OF SOUTH CAROLINA CORP			2,455.000	41,317.65	
BANK RAKYAT INDONESIA PERSERO			38,545,800.000	5,885,305.34	
BANK7 CORP			9,550.000	467,472.50	



Asset Detail

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As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANKUNITED FINANCIAL CORP			4,941.000	0.00	
BANKUNITED INC			14,331.000	694,336.95	
BANKWELL FINANCIAL GROUP INC			8,121.000	477,108.75	
BANNER CORP			9,420.000	625,864.80	
BAR HARBOR BANKSHARES			2,130.000	80,428.80	
BARCLAYS PLC			680,030.000	4,572,418.69	
BARNES & NOBLE EDUCATION INC			506.000	6,355.36	
BARRETT BUSINESS SERVICES INC			26,006.000	923,733.12	
BARRICK MINING CORP			359,200.000	13,203,369.16	
BAUDAX BIO INC			1.000	0.00	
BAWAG GROUP AG			179,875.000	36,050,635.64	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			45,758.000	975,560.56	
BB LIQUIDATING INC			1,700.000	0.00	
BBX CAPITAL INC			10.000	38.80	
BEACON FINANCIAL CORP			14,130.000	430,258.50	
BEAM THERAPEUTICS INC			17,663.000	606,194.16	
BEARD CO/THE			1,181.000	0.00	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			4.000	105.00	
BEAZER HOMES USA INC			5,703.000	159,969.15	
BEBE STORES INC			101.000	31.31	
BECTON DICKINSON & CO			26,252.000	3,972,715.16	
BED BATH & BEYOND INC			8,749.000	50,656.71	
BED BATH & BEYOND INC WTS EXP 10/07/2026			307.000	128.94	
BEL FUSE INC			5,940.000	1,978,257.60	
BELDEN INC			8,084.000	969,352.44	
BELIEVING TODAY INC			3,700.000	0.00	
BELLICUM PHARMACEU ESCROW			490.000	0.00	
BELLRING BRANDS INC			21,702.000	280,823.88	
BENCHMARK ELECTRONICS INC			10,515.000	1,037,515.05	
BERKSHIRE HATHAWAY INC			256,251.000	128,225,437.89	
BEST BUY CO INC			17,264.000	1,309,992.32	
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00	
BGC GROUP INC			81,479.000	871,010.51	
BHARAT ELECTRONICS LTD			614,957.000	2,675,286.74	
BHARTI AIRTEL LTD			262,338.000	5,132,647.41	
BICARA THERAPEUTICS INC			11,186.000	332,112.34	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	



Asset Detail

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As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BIG SKY INDUSTRIAL INC			40.000	44.00	
BIGLARI HOLDINGS INC			902.000	384,279.06	
BILL HOLDINGS INC			17,074.000	617,395.84	
BILLIONTOONE INC			87,338.000	10,478,813.24	
BIM BIRLESİK MAGAZALAR AS			60,813.000	476,084.23	
BIOCRIST PHARMACEUTICALS INC			50,885.000	508,850.00	
BIOGEN INC			13,749.000	2,970,608.94	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLIFE SOLUTIONS INC			287,587.000	8,121,456.88	
BIOMARIN PHARMACEUTICAL INC			16,982.000	971,710.04	
BIOPURE CORP			374.000	0.00	
BIOVENTUS INC			32,247.000	304,411.68	
BIT DIGITAL INC			49,825.000	89,685.00	
BJ'S RESTAURANTS INC			6,184.000	375,585.25	
BJ'S WHOLESALE CLUB HOLDINGS I			318,461.000	27,776,168.42	
BK TECHNOLOGIES CORP			468.000	40,238.64	
BKV CORP			13,621.000	372,670.56	
BLACK HILLS CORP			14,507.000	1,079,320.80	
BLACK TITAN CORP			1.000	0.74	
BLACKBAUD INC			10,490.000	310,713.80	
BLACKLINE INC			10,263.000	288,082.41	
BLACKROCK INC			14,862.000	14,290,704.72	
BLACKROCK SCI & TECH TRM TR			222,405.000	6,678,822.15	
BLACKSTONE INC			139,883.000	16,460,032.61	
BLACKSTONE MORTGAGE TRUST INC			28,667.000	485,905.65	
BLADDEX INC			10,145.000	623,613.15	
BLAIZE HOLDINGS INC			58,080.000	80,150.40	
BLOCK INC			68,567.000	5,211,092.00	
BLONDER TONGUE LABORATORIES IN			2,737.000	0.00	
BLOOMIN' BRANDS INC			15,467.000	141,368.38	
BLUE BIRD CORP			5,140.000	405,854.40	
BLUE OWL CAPITAL INC			57,901.000	506,633.75	
BLUE RIDGE BANKSHARES INC			45,983.000	162,319.99	
BLUE RIVER BANCSHARES INC			962.000	0.00	
BLUELINX HOLDINGS INC			3,726.000	230,564.88	
BLUEROCK HOMES TRUST INC			921.000	8,289.00	
BMC INDS INC MINN COM			26,300.000	0.00	
BNP PARIBAS SA			148,400.000	17,329,656.65	
BNS HOLDING INC			94.000	0.00	



Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BOEING CO/THE			75,953.000	16,441,545.91	
BOISE CASCADE CO			9,467.000	734,923.21	
BOMBAY CO			19,600.000	0.00	
BON-TON STORES INC/THE			1,828.000	0.00	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	0.00	
BOOKING HOLDINGS INC			80,649.000	14,374,877.76	
BOOST RUN INC			52,130.000	2,023,165.30	
BOOT BARN HOLDINGS INC			5,823.000	956,544.21	
BOOZ ALLEN HAMILTON HOLDING CO			14,421.000	874,922.07	
BORR DRILLING LTD			44,746.000	184,800.98	
BOSTON BEER CO INC/THE			1,714.000	303,429.42	
BOSTON SCIENTIFIC CORP			143,159.000	6,110,026.12	
BOWHEAD SPECIALTY HOLDINGS INC			5,146.000	154,019.78	
BOWL AMER INC ESCROW			1,558.000	1,012.70	
BOWMAN CONSULTING GROUP LTD			6,477.000	189,128.40	
BOX INC			29,968.000	795,350.72	
BOYDS COLLECTION LTD/THE			53,633.000	0.00	
BP FLY CORP			2,067.000	0.00	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BRADY CORP			8,242.000	754,719.94	
BRANDYWINE REALTY TRUST			35,625.000	112,931.25	
BRAVIDA HOLDING AB			234,180.000	2,990,721.15	
BRAZE INC			193,996.000	4,207,773.24	
BRC GROUP HOLDINGS INC			3,153.000	25,350.12	
BREAD FINANCIAL HOLDINGS INC			9,621.000	1,042,435.35	
BRIDGEBIO ONCOLOGY THERAPEUTIC			28,260.000	215,341.20	
BRIDGEWATER BANCSHARES INC			157,430.000	3,312,327.20	
BRIDGFORD FOODS CORP			7,156.000	46,442.44	
BRIGHT HORIZONS FAMILY SOLUTIO			8,832.000	626,012.16	
BRIGHTSPIRE CAPITAL INC			13,106.000	71,427.70	
BRIGHTSPRING HEALTH SERVICES I			41,098.000	2,866,174.52	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00	
BRIGHTSTAR LOTTERY PLC			32,383.000	347,145.76	
BRINK'S CO/THE			10,775.000	1,018,129.75	
BRISTOL-MYERS SQUIBB CO			206,649.000	11,907,115.38	
BRISTOW GROUP INC			7,488.000	309,404.16	
BRITISH AMERICAN TOBACCO PLC			191,990.000	11,917,871.89	
BROADCOM INC			592,349.000	223,759,834.75	



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As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BROADRIDGE FINANCIAL SOLUTIONS			10,409.000	1,425,512.55	
BROADSTONE NET LEASE INC			43,875.000	906,896.25	
BROOKDALE SENIOR LIVING INC			45,883.000	738,257.47	
BROOKFIELD ASSET MANAGEMENT LT			34,156.000	1,531,896.60	
BROOKFIELD INFRASTRUCTURE CORP			22,373.000	861,360.50	
BROWN & BROWN INC			25,386.000	1,628,511.90	
BROWN-FORMAN CORP			16,698.000	447,766.44	
BRT APARTMENTS CORP			3,355.000	51,566.35	
BSML INC			1,459.000	0.00	
BUCKLE INC/THE			6,306.000	266,113.20	
BUILD-A-BEAR WORKSHOP INC			5,756.000	176,191.16	
BUILDERS FIRSTSOURCE INC			9,691.000	867,150.68	
BUILDING MATLS HLDG CORP COM			12,400.000	0.00	
BULLISH			25,316.000	593,153.88	
BUMBLE INC			15,841.000	50,691.20	
BUNGE GLOBAL SA			11,629.000	1,241,163.17	
BURFORD CAPITAL LTD			48,867.000	200,354.70	
BURKE & HERBERT FINANCIAL SERV			2,531.000	181,877.66	
BURLINGTON STORES INC			5,613.000	1,778,198.40	
BUSINESS FIRST BANCSHARES INC			3,414.000	104,912.22	
BUTLER INTERNATIONAL INC			4,024.000	0.00	
BUYSELL TECHNOLOGIES CO LTD			216,200.000	4,383,196.75	
BXP INC			3,400.000	225,454.00	
BYLINE BANCORP INC			7,654.000	288,249.64	
C&F FINANCIAL CORP			1,746.000	139,680.00	
C4 THERAPEUTICS INC			7,648.000	35,716.16	
CABALETTA BIO INC			15,039.000	46,771.29	
CABLE ONE INC			1,097.000	58,261.67	
CABOT CORP			12,634.000	1,147,419.88	
CACHE INC			3,062.000	0.00	
CACTUS INC			12,217.000	625,876.91	
CADENCE DESIGN SYSTEMS INC			33,705.000	12,650,160.60	
CADIZ INC			16,351.000	68,347.18	
CADRE HOLDINGS INC			12,806.000	365,099.06	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAIRN HOMES PLC			984,866.000	2,781,213.33	
CAL DIVE INTERNATIONAL INC			9,001.000	0.00	
CAL-MAINE FOODS INC			8,384.000	675,415.04	
CALERES INC			10,134.000	125,357.58	



Asset Detail

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As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

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CALIFORNIA BANCORP			10,902.000	227,197.68	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00	
CALIFORNIA RESOURCES CORP			15,826.000	836,720.62	
CALIFORNIA WATER SERVICE GROUP			11,622.000	565,410.30	
CALITHERA BIOSCIENCES INC			20.000	0.00	
CALIX INC			19,111.000	713,222.52	
CALLAWAY GOLF CO			17,779.000	334,067.41	
CALMARE THERAPEUTICS INC			1,369.000	0.00	
CALUMET INC			13,929.000	501,722.58	
CAMBEX CORP			5,237.000	0.00	
CAMBRIDGE HEART INC			5,193.000	0.00	
CAMDEN NATIONAL CORP			4,195.000	227,452.90	
CAMPBELL'S COMPANY/THE			17,319.000	385,694.13	
CAMPING WORLD HOLDINGS INC			7,942.000	60,597.46	
CANADIAN NATIONAL RAILWAY CO			5,543.000	660,947.32	
CANADIAN PACIFIC KANSAS CITY L			41,503.000	3,596,234.95	
CANADIAN PACIFIC KANSAS CITY LTD			54,070.000	4,686,130.19	
CANADIAN SOLAR INC			25,629.000	410,576.58	
CANADIAN TIRE CORP LTD CL A			85,800.000	11,813,941.85	
CANARA BANK			8,114,400.000	10,759,908.76	
CANNAE HOLDINGS INC			29,833.000	429,595.20	
CANO PETROLEUM INC			3,018.000	0.00	
CANTERBURY PARK HOLDING CORP			1,576.000	24,822.00	
CAPITAL CITY BANK GROUP INC			2,301.000	113,715.42	
CAPITAL ONE FINANCIAL CORP			61,797.000	12,397,714.14	
CAPITAL SOUTHWEST CORP			8,784.000	208,795.68	
CAPITEC BANK HOLDINGS LTD			13,475.000	3,905,308.24	
CAPITOL BANCORP LTD			1,356.000	0.00	
CAPITOL FEDERAL FINANCIAL INC			26,161.000	222,630.11	
CAPRI HOLDINGS LTD			19,430.000	360,815.10	
CAPRICOR THERAPEUTICS INC			25,588.000	616,159.04	
CARDIFF ONCOLOGY INC			25.000	32.50	
CARDINAL HEALTH INC			24,459.000	5,810,480.04	
CARDINAL INFRASTRUCTURE GROUP			2,944.000	277,324.80	
CAREDX INC			8,915.000	254,077.50	
CARETRUST REIT INC			45,394.000	1,831,647.90	
CARGURUS INC			16,934.000	577,280.06	
CARLISLE COS INC			3,700.000	1,342,175.00	
CARNIVAL CORP LTD			114,046.000	3,258,294.22	



Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CARRIER GLOBAL CORP			101,973.000	7,479,719.55	
CARS.COM INC			33,654.000	368,174.76	
CARTER'S INC			6,791.000	279,517.56	
CARVANA CO			71,457.000	4,703,299.74	
CASELLA WASTE SYSTEMS INC			9,715.000	942,063.55	
CASH TECHNOLOGIES INC			787.000	0.00	
CASS INFORMATION SYSTEMS INC			2,399.000	123,116.68	
CASTLE BIOSCIENCES INC			8,761.000	208,949.85	
CATALINA LIGHTING INC			910.000	0.00	
CATALYST PHARMACEUTICALS INC			41,538.000	1,305,539.34	
CATENA AB			40,912.000	1,759,383.19	
CATERPILLAR INC			45,626.000	48,587,127.40	
CATHAY GENERAL BANCORP			17,475.000	1,083,275.25	
CATSKILL LITIGATION TRUST			3,760.000	0.00	
CAVCO INDUSTRIES INC			2,172.000	1,334,433.36	
CB144A APPVION ESCROW			102.000	0.00	
CBIZ INC			25,228.000	809,314.24	
CBL & ASSOCIATES PROPERTIES IN			4,238.000	224,995.42	
CBOE GLOBAL MARKETS INC			9,359.000	2,271,148.53	
CBRE GROUP INC			30,190.000	4,066,291.10	
CCC INTELLIGENT SOLUTIONS HOLD			100,091.000	516,469.56	
CDW CORP/DE			11,611.000	1,632,971.04	
CECO ENVIRONMENTAL CORP			10,156.000	921,555.44	
CELADON GROUP INC			3,024.000	0.00	
CELCUITY INC			20,124.000	2,105,372.88	
CELESTICA INC			28,386.000	10,351,540.83	
CELLDEX THERAPEUTICS INC			10,600.000	394,426.00	
CELLEBRITE DI LTD			42,392.000	618,923.20	
CENCORA INC			18,912.000	5,351,717.76	
CENTENE CORP			48,677.000	3,124,576.63	
CENTERPOINT ENERGY INC			58,204.000	2,563,304.16	
CENTERSPACE			1,800.000	101,142.00	
CENTRAL GARDEN & PET CO			12,530.000	555,580.20	
CENTRAL PACIFIC FINANCIAL CORP			5,455.000	208,381.00	
CENTRUS ENERGY CORP			3,234.000	542,891.58	
CENTURI HOLDINGS INC			14,225.000	430,164.00	
CENTURY ALUMINUM CO			15,255.000	701,882.55	
CENVEO INC			1,035.000	0.00	
CERBCO INC CL A			500.000	0.00	



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CERTARA INC			20,816.000	136,344.80	
CERUS CORP			51,987.000	151,802.04	
CEVA INC			9,385.000	442,596.60	
CF INDUSTRIES HOLDINGS INC			15,529.000	1,681,169.54	
CG ONCOLOGY INC			14,077.000	1,000,170.85	
CH ROBINSON WORLDWIDE INC			753.000	141,820.02	
CHAIN BRIDGE BANCORP INC			6,734.000	283,164.70	
CHAMPION ENTERPRISES INC			21,400.000	0.00	
CHAMPION HOMES INC			11,493.000	1,012,763.16	
CHAMPION INDUSTRIES INC/WV			20.000	0.40	
CHAMPIONS ONCOLOGY INC			7,850.000	48,356.00	
CHARLES & COLVARD LTD			104.000	1.04	
CHARLES RIVER LABORATORIES INT			2,300.000	521,617.00	
CHARLES SCHWAB CORP/THE			167,151.000	15,423,022.77	
CHARTER COMMUNICATIONS INC			7,308.000	1,039,270.68	
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00	
CHATHAM LODGING TRUST			7,615.000	100,746.45	
CHAZAK VALUE CORP COM			216.000	0.00	
CHECKPOINT THER CONTRA			65,587.000	0.00	
CHEESECAKE FACTORY INC/THE			8,089.000	643,399.06	
CHEFS' WAREHOUSE INC/THE			7,088.000	681,156.80	
CHEMOURS CO/THE			24,412.000	500,934.24	
CHEMUNG FINANCIAL CORP			3,084.000	230,004.72	
CHENBRO MICOM CO LTD			51,000.000	2,057,193.98	
CHENIERE ENERGY INC			236,637.000	56,558,609.37	
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	10,117.57	
CHESAPEAKE UTILITIES CORP			5,022.000	615,094.56	
CHEVRON CORP			185,090.000	30,680,518.40	
CHEWY INC			20,677.000	406,303.05	
CHINA CGAME INC			1,663.000	0.00	
CHINA COMMUNICATIONS SERVICES HK/00552			15,210,000.000	7,603,011.95	
CHINA MERCHANTS BANK CO LTD HK/03968			1,505,000.000	8,620,781.54	
CHINA OVERSEAS LAND & INVESTME HK/00688			7,107,863.000	10,930,920.83	
CHINA SKY ONE MEDICAL INC			581.000	0.00	
CHIPOTLE MEXICAN GRILL INC			179,018.000	6,086,612.00	
CHIRON REAL ESTATE INC			2,147.000	80,555.44	
CHOLAMANDALAM INVESTMENT AND F			214,519.000	4,056,108.02	
CHRISTOPHER & BANKS CORP			3,462.000	0.00	
CHROMA ATE INC			42,326.000	2,869,874.60	



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CHUBB LTD			38,648.000	13,168,919.52	
CHUGAI PHARMACEUTICAL CO LTD ADR			17,517.000	404,292.36	
CHURCH & DWIGHT CO INC			21,465.000	2,079,529.20	
CI&T INC			23,918.000	79,886.12	
CIA PARANAENSE DE ENERGIA - CO			1,001,603.000	2,912,339.79	
CIBL INC			22.000	0.00	
CIBUS INC			323.000	442.51	
CIE FINANCIERE RICHEMONT SA			107,920.000	24,958,130.53	
CIENA CORP			153.000	75,055.68	
CIGNA GROUP/THE			23,534.000	6,487,853.12	
CIMPRESS PLC			5,813.000	591,182.10	
CINCINNATI FINANCIAL CORP			13,759.000	2,547,341.26	
CINEMARK HOLDINGS INC			18,546.000	588,464.58	
CINTAS CORP			34,077.000	5,795,816.16	
CIPRICO INC			5,400.000	0.00	
CIRCLE ENTERTAINMENT INC			8,246.000	0.00	
CIRCLE INTERNET GROUP INC			10,144.000	635,318.72	
CIRCUIT CITY STORES INC			21,085.000	0.00	
CISCO SYSTEMS INC			393,859.000	46,262,678.14	
CITI TRENDS INC			6,694.000	387,180.96	
CITIGROUP INC			175,612.000	24,578,655.52	
CITIZENS & NORTHERN CORP			1,268.000	29,557.08	
CITIZENS FINANCIAL GROUP INC			38,342.000	2,686,623.94	
CITIZENS FINANCIAL SERVICES IN			371.000	26,875.24	
CITIZENS INC/TX			7,629.000	43,790.46	
CITY BANK/LYNNWOOD WA			1,072.000	0.00	
CITY HOLDING CO			4,145.000	549,792.80	
CIVEO CORP			491.000	17,185.00	
CIVISTA BANCSHARES INC			8,685.000	245,090.70	
CKD CORP			66,800.000	3,070,272.48	
CLAS OHLSON AB			71,861.000	3,177,932.55	
CLEAN ENERGY FUELS CORP			15,529.000	31,834.45	
CLEANS PARK INC			36,380.000	529,329.00	
CLEAR SECURE INC			24,663.000	1,374,468.99	
CLEARFIELD INC			5,346.000	212,717.34	
CLEARSTORY SYSTEMS INC			219.000	0.00	
CLEARWATER PAPER CORP			3,881.000	60,854.08	
CLIMB BIO INC			17,265.000	225,135.60	
CLIMB GLOBAL SOLUTIONS INC			24,376.000	565,766.96	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CLOROX CO/THE			10,881.000	1,038,482.64	
CLOUDFLARE INC			28,004.000	6,868,821.12	
CLOUGH GLOBAL EQUITY FUND			34,008.000	293,148.96	
CLOVER HEALTH INVESTMENTS CORP			89,492.000	468,938.08	
CLST HOLDINGS INC			3,920.000	0.00	
CME GROUP INC			32,126.000	7,094,384.58	
CMS ENERGY CORP			31,568.000	2,414,952.00	
CMTSU LIQUIDATION INC			7,875.000	0.00	
CMTX CO LTD			25,742.000	1,550,202.93	
CNA FINANCIAL CORP			1,891.000	91,921.51	
CNB FINANCIAL CORP/PA			8,264.000	278,579.44	
CNH INDUSTRIAL NV			78,402.000	880,454.46	
CNO FINANCIAL GROUP INC			46,848.000	2,388,311.04	
CNX RESOURCES CORP			29,615.000	1,004,836.95	
COAL INDIA LTD			2,474,200.000	11,475,933.68	
COCA-COLA CO/THE			383,917.000	31,200,934.59	
COCA-COLA EUROPACIFIC PARTNERS			61,109.000	6,134,227.75	
COCA-COLA FEMSA SAB DE CV ADR			65,190.000	6,926,437.50	
CODEXIS INC			10,423.000	23,555.98	
COGENT BIOSCIENCES INC			37,704.000	1,459,144.80	
COGNIZANT TECHNOLOGY SOLUTIONS			260,514.000	10,089,707.22	
COGNYTE SOFTWARE LTD			41,555.000	364,852.90	
COHEN & STEERS INC			8,832.000	672,468.48	
COHERENT CORP			13,880.000	5,475,243.60	
COHERUS ONCOLOGY INC			16,324.000	22,853.60	
COHU INC			13,695.000	1,012,197.45	
COINBASE GLOBAL INC			19,906.000	2,910,058.14	
COINCHECK GROUP NV			29,774.000	66,098.28	
COLDWATER CREEK INC			2,034.000	0.00	
COLGATE-PALMOLIVE CO			82,354.000	7,550,214.72	
COLLEGIUM PHARMACEUTICAL INC			17,981.000	650,912.20	
COLONIAL BANCGROUP INC/THE			63,000.000	0.00	
COLONY BANKCORP INC			1,720.000	34,554.80	
COLUMBIA FINANCIAL INC/DE			5,559.000	117,961.98	
COLUMBIA SPORTSWEAR CO			8,808.000	544,510.56	
COLUMBUS MCKINNON CORP/NY			3,593.000	54,362.09	
COMCAST CORP			322,870.000	7,926,458.50	
COMDIAL CORP			222.000	0.00	
COMFORT SYSTEMS USA INC			8,623.000	17,090,354.85	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COMMERCIAL INTERNATIONAL BANK			779,497.000	2,020,448.59	
COMMERCIAL METALS CO			25,788.000	1,618,197.00	
COMMUNITY FINANCIAL SYSTEM INC			10,362.000	695,497.44	
COMMUNITY HEALTH SYSTEMS INC			22,873.000	76,395.82	
COMMUNITY HEALTHCARE TRUST INC			4,283.000	78,293.24	
COMMUNITY TRUST BANCORP INC			3,061.000	221,493.96	
COMMUNITY WEST BANCSHARES			8,418.000	226,107.48	
COMMVAULT SYSTEMS INC			8,236.000	1,167,288.28	
COMPAL ELECTRONICS INC			6,346,276.000	7,032,271.06	
COMPASS GROUP PLC			581,860.000	18,794,078.00	
COMPASS INC			160,663.000	1,980,974.79	
COMPX INTERNATIONAL INC			3,282.000	81,721.80	
COMSTOCK RESOURCES INC			50,175.000	748,611.00	
CONAGRA BRANDS INC			42,512.000	572,211.52	
CONCENTRA GROUP HOLDINGS PAREN			22,579.000	671,725.25	
CONCENTRIX CORP			10,297.000	230,704.29	
CONDUENT INC			30,979.000	45,229.34	
CONE MLS CORP N C			20,100.000	0.00	
CONMED CORP			6,391.000	209,177.43	
CONNECTONE BANCORP INC			4,643.000	155,261.92	
CONOCOPHILLIPS			173,480.000	18,034,980.80	
CONSENSUS CLOUD SOLUTIONS INC			3,193.000	121,812.95	
CONSOLIDATED EDISON INC			39,912.000	4,415,464.56	
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00	
CONSOLIDATED WATER CO LTD			10,960.000	323,320.00	
CONSTELLATION BRANDS INC			12,692.000	1,765,330.28	
CONSTELLATION ENERGY CORP			118,453.000	29,420,171.61	
CONSTELLIUM SE			29,697.000	946,443.39	
CONSTRUCTION PARTNERS INC			8,779.000	1,042,681.83	
CONTANGO SILVER & GOLD INC			520.000	8,210.80	
CONTEMPORARY AMPEREX TECHNOLOG HK/03750			109,300.000	9,784,252.84	
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.00	
CONTINEUM THERAPEUTICS INC			6,565.000	107,600.35	
CONTRA ABIOMED INC			8,394.000	0.00	
CONTRA AVADEL PHARMACE			17,894.000	0.00	
CONTRA CONCERT PHARMAC			18,492.000	0.00	
CONTRA CYBERARK SOFTWA			10,700.000	0.00	
CONTRA FLEXION THERAPE			4,787.000	1,483.97	
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CONTRA ZYNERBA PHARMAC INC			15,488.000	0.00	
COOPER COS INC/THE			280,850.000	20,139,753.50	
COOPER-STANDARD HOLDINGS INC			2,405.000	65,055.25	
COPA HOLDINGS SA			17,325.000	2,695,250.25	
COPART INC			78,992.000	2,226,784.48	
COPT DEFENSE PROPERTIES			21,755.000	791,664.45	
CORE LABORATORIES INC			15,897.000	185,200.05	
CORE NATURAL RESOURCES INC			10,974.000	878,139.48	
CORECIVIC INC			24,428.000	742,122.64	
CORINTHIAN COLLEGES INC			11,399.000	0.00	
CORNING INC			96,322.000	24,603,528.46	
CORPAY INC			8,222.000	2,740,145.94	
CORTEVA INC			65,687.000	5,563,032.03	
CORUS BANKSHARES INC			10,586.000	0.00	
CORVEL CORP			17,227.000	1,077,032.04	
CORVEX INC			11,775.000	255,576.38	
COSTAMARE INC			20,607.000	288,910.14	
COSTAR GROUP INC			37,302.000	1,056,392.64	
COSTCO WHOLESALE CORP			43,398.000	40,597,527.06	
COTY INC			150,135.000	324,291.60	
COUPANG INC			116,866.000	2,029,962.42	
COURSERA INC			44,209.000	249,338.76	
COVENANT LOGISTICS GROUP INC			287,975.000	12,722,735.50	
COVISTA INC			14,354.000	1,789,369.64	
CPI CARD GROUP INC			6,968.000	144,795.04	
CPI CORP			1,363.000	0.00	
CRA INTERNATIONAL INC			4,245.000	604,063.50	
CRACKER BARREL OLD COUNTRY STO			5,344.000	284,835.20	
CRANE NXT CO			10,009.000	512,060.44	
CREDICORP LTD			86,876.000	33,845,152.08	
CREDO TECHNOLOGY GROUP HOLDING			4,060.000	1,104,117.00	
CRESCENT BIOPHARMA INC			235.000	4,230.00	
CRESCENT ENERGY CO			3,814.000	37,453.48	
CREXENDO INC			27,985.000	209,047.95	
CRH PLC			404,296.000	43,259,672.00	
CRICUT INC			33,917.000	148,895.63	
CRINETICS PHARMACEUTICALS INC			16,456.000	615,783.52	
CRISPR THERAPEUTICS AG			14,313.000	780,631.02	
CROSS COUNTRY HEALTHCARE INC			14,761.000	194,992.81	



Asset Detail

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CROWDSTRIKE HOLDINGS INC			28,965.000	22,104,350.10	
CROWN CASTLE INC			38,756.000	2,934,991.88	
CRYOPORT INC			6,558.000	102,960.60	
CS DISCO INC			27,985.000	105,783.30	
CSG NV			178,521.000	2,607,212.47	
CSW INDUSTRIALS INC			3,049.000	848,536.70	
CSX CORP			200,218.000	9,516,361.54	
CTO REALTY GROWTH INC			12,781.000	274,919.31	
CTS CORP			5,740.000	374,190.60	
CUBESMART			2,927.000	116,406.79	
CULLINAN THERAPEUTICS INC			12,650.000	230,356.50	
CULP INC			1,310.000	4,061.00	
CUMMINS INC			12,293.000	8,767,490.53	
CURBLINE PROPERTIES CORP			12,524.000	380,729.60	
CUSHMAN & WAKEFIELD LTD			54,791.000	733,651.49	
CUSTOM TRUCK ONE SOURCE INC			38,858.000	458,912.98	
CUSTOMERS BANCORP INC			6,054.000	478,871.40	
CVB FINANCIAL CORP			34,561.000	779,350.55	
CVR CATALYST CONTRA			16,348.000	0.00	
CVR ENERGY INC			21,902.000	603,181.08	
CVR F STAR			350.000	0.00	
CVR F STAR THERAPEUTIC			350.000	0.00	
CVS HEALTH CORP			127,171.000	13,155,839.95	
CYBERCARE INC COM			5,500.000	0.00	
CYTOKINETICS INC			29,380.000	2,502,882.20	
CYTOMX THERAPEUTICS INC			67,761.000	254,103.75	
D7 ENTERPRISES INC			18.000	0.00	
DAILY JOURNAL CORP			354.000	212,821.26	
DAKOTA GOLD CORP			44,746.000	190,617.96	
DAKTRONICS INC			19,011.000	371,855.16	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			29,074.000	791,103.54	
DANAHER CORP			60,739.000	11,569,564.72	
DANAOS CORP			3,027.000	370,413.99	
DANONE SA			46,540.000	3,817,226.71	
DARDEN RESTAURANTS INC			10,268.000	2,115,310.68	
DATADOG INC			30,184.000	7,858,706.24	
DATATEC SYS INC COM			25,900.000	0.00	
DATATRAK INTERNATIONAL INC			59.000	10.62	



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DAUCH CORP			14,171.000	76,806.82	
DAVE & BUSTER'S ENTERTAINMENT			11,972.000	136,480.80	
DAVE INC			2,178.000	811,501.02	
DE' LONGHI SPA			99,213.000	4,212,798.48	
DECKERS OUTDOOR CORP			12,961.000	1,286,897.69	
DECORATOR INDUSTRIES INC			831.000	0.00	
DEERE & CO			30,026.000	19,046,392.58	
DEFINIUM THERAPEUTICS INC			18,841.000	886,280.64	
DEL MONTE CORP			6,557.000	183,005.87	
DELCATH SYSTEMS INC			2.000	25.18	
DELEK US HOLDINGS INC			223,988.000	11,380,830.28	
DELIA*S INC			3,437.000	0.00	
DELL TECHNOLOGIES INC			31,221.000	13,470,612.66	
DELPHAX TECHNOLOGIES INC			7,074.000	176.85	
DELTA AIR LINES INC			58,258.000	5,456,444.28	
DELTA ELECTRONICS INC			282,445.000	17,289,022.67	
DELTAGEN INC			13,680.000	0.00	
DELUXE CORP			9,641.000	230,227.08	
DENALI THERAPEUTICS INC			23,503.000	604,497.16	
DENTSPLY SIRONA INC			32,096.000	340,538.56	
DESCARTES SYS GROUP INC			43,990.000	3,045,735.82	
DESCARTES SYSTEMS GROUP INC/TH			6,641.000	459,822.84	
DESIGN THERAPEUTICS INC			27,916.000	403,944.52	
DESIGNER BRANDS INC			12,649.000	73,743.67	
DESTINATION MATERNITY CORP			3,060.000	0.00	
DEUTSCHE BANK AG			349,600.000	11,841,043.77	
DEUTSCHE BOERSE AG			16,012.000	4,371,596.88	
DEUTSCHE POST AG			249,800.000	15,165,165.66	
DEUTSCHE TELEKOM AG			118,856.000	3,240,930.34	
DEUTZ AG			229,580.000	2,295,377.23	
DEVON ENERGY CORP			101,333.000	4,187,079.56	
DEXCOM INC			36,326.000	2,446,556.10	
DEXERIALS CORP			398,700.000	10,435,747.87	
DHT HOLDINGS INC			32,918.000	544,134.54	
DIADEXUS INC			148.000	0.00	
DIAMEDICA THERAPEUTICS INC			23,157.000	163,025.28	
DIAMONDBACK ENERGY INC			21,260.000	3,737,082.80	
DIAMONDROCK HOSPITALITY CO			49,109.000	598,147.62	
DIANTHUS THERAPEUTICS INC			7,607.000	741,530.36	



Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DIEBOLD NIXDORF INC			6,059.000	515,136.18	
DIGI INTERNATIONAL INC			12,152.000	910,792.40	
DIGIMARC CORP			6,506.000	53,479.32	
DIGITAL REALTY TRUST INC			30,735.000	5,519,391.30	
DIGITAL TURBINE INC			15,751.000	203,187.90	
DIGITAL VIDEO SYSTEMS INC			319.000	0.00	
DIGITALBRIDGE GROUP INC			31,136.000	491,326.08	
DIME COMMERCIAL BANCSHARES INC			7,248.000	294,631.20	
DINE BRANDS GLOBAL INC			3,500.000	125,650.00	
DIODES INC			9,909.000	1,084,440.96	
DIPLOMA PLC			41,352.000	3,913,260.71	
DISC MEDICINE INC			2,587.000	189,213.18	
DISTRIBUTION SOLUTIONS GROUP I			8,933.000	244,317.55	
DIVERSIFIED HEALTHCARE TRUST			40,672.000	378,249.60	
DIVINE INC			6,229.000	0.00	
DLOCAL LTD/URUGUAY			50,045.000	650,334.78	
DNOW INC			37,109.000	481,303.73	
DOCUSIGN INC			17,744.000	788,188.48	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			19,622.000	2,258,688.42	
DOLLAR TREE INC			16,776.000	2,029,057.20	
DOLLARAMA INC			35,590.000	4,706,534.48	
DOMINION ENERGY INC			84,037.000	5,738,886.73	
DOMINO'S PIZZA INC			2,802.000	829,504.08	
DONEGAL GROUP INC			5,936.000	111,952.96	
DOORDASH INC			50,113.000	9,247,351.89	
DOOSAN BOBCAT INC			391,938.000	15,608,715.32	
DORMAN PRODUCTS INC			7,990.000	1,090,235.50	
DOUBLEVERIFY HOLDINGS INC			27,351.000	296,484.84	
DOUGLAS DYNAMICS INC			4,803.000	259,121.85	
DOUGLAS EMMETT INC			31,935.000	376,833.00	
DOVER CORP			13,735.000	3,080,485.80	
DOW INC			63,206.000	1,729,316.16	
DOXIMITY INC			31,204.000	647,170.96	
DPC HOLDINGS PLC			196,619.000	9,646,128.14	
DR HORTON INC			23,114.000	3,764,808.32	
DRAFTKINGS INC			42,929.000	1,084,386.54	
DREAM FINDERS HOMES INC			15,140.000	261,316.40	
DRI CORP			787.000	0.00	



Asset Detail

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As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DRIVEN BRANDS HOLDINGS INC			27,772.000	387,141.68	
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00	
DT MIDSTREAM INC			178,066.000	26,129,404.84	
DTE ENERGY CO			21,802.000	3,321,970.74	
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.00	
DUCOMMUN INC			4,698.000	870,116.58	
DUKE ENERGY CORP			69,495.000	8,796,677.10	
DUPONT DE NEMOURS INC			12,463.000	1,690,481.32	
DXC TECHNOLOGY CO			29,371.000	259,933.35	
DXP ENTERPRISES INC/TX			2,017.000	340,348.58	
DYNACQ HEALTHCARE INC			16.000	0.00	
DYNE THERAPEUTICS INC			18,173.000	403,622.33	
DYNEX CAPITAL INC			49,992.000	655,395.12	
DZS INC			688.000	0.00	
E.ON SE			226,830.000	4,674,508.68	
EACO CORP			16.000	1,456.16	
EARTHCARE CO COM			12,400.000	0.00	
EARTHSHELL CORP COM NEW			1,800.000	0.00	
EASTERLY GOVERNMENT PROPERTIES			6,770.000	168,776.10	
EASTERN BANKSHARES INC			37,016.000	823,235.84	
EATON CORP PLC			51,317.000	21,867,200.04	
EBAY INC			40,354.000	4,509,559.50	
EBT INTL INC COM NEW			69.000	0.00	
ECOLAB INC			22,290.000	6,210,216.90	
EDGEWELL PERSONAL CARE CO			11,701.000	314,288.86	
EDGEWISE THERAPEUTICS INC			17,122.000	695,666.86	
EDISON INTERNATIONAL			34,046.000	2,534,724.70	
EDITAS MEDICINE INC			9,134.000	29,594.16	
EDUCATION HOLDINGS 1 INC			4,413.000	0.00	
EDWARDS LIFESCIENCES CORP			99,232.000	8,976,526.72	
ELECTROMED INC			15,956.000	674,938.80	
ELECTRONIC ARTS INC			22,463.000	4,605,813.52	
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	0.00	
ELEMENT FLEET MANAGEMENT CORP			166,142.000	3,427,648.52	
ELEVANCE HEALTH INC			22,021.000	8,516,181.33	
ELF BEAUTY INC			10,009.000	740,666.00	
ELI LILLY & CO			109,583.000	131,437,137.69	
ELICIO THERAPEUTICS INC			17,960.000	70,223.60	
ELITE MATERIAL CO LTD			93,554.000	15,828,984.99	



Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ELLINGTON FINANCIAL INC			1,862.000	25,341.82	
EMAAR DEVELOPMENT PJSC			1,114,990.000	4,195,537.90	
EMAK WORLDWIDE INC			1,137.000	0.00	
EMBRAER SA ADR			104,278.000	6,652,936.40	
EMERALD HOLDING INC			10,133.000	51,070.32	
EMERGENT BIOSOLUTIONS INC			11,574.000	96,990.12	
EMERSON ELECTRIC CO			56,401.000	8,073,803.15	
EMPIRE STATE REALTY TRUST INC			27,900.000	150,939.00	
EMPLOYERS HOLDINGS INC			10,150.000	512,372.00	
ENACT HOLDINGS INC			25,247.000	1,154,040.37	
ENANTA PHARMACEUTICALS INC			16,608.000	242,144.64	
ENBRIDGE INC			624,796.000	33,870,191.16	
ENCORE CAPITAL GROUP INC			7,678.000	716,280.62	
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00	
ENER1 INC			8,865.000	0.00	
ENERGIZER HOLDINGS INC			12,554.000	269,157.76	
ENERGY CONVERSION DEVICES INC			3,568.000	0.00	
ENERGY FOCUS INC			2.000	6.60	
ENERGY TRANSFER LP			2,497,888.000	47,759,618.56	
ENERPAC TOOL GROUP CORP			13,512.000	484,540.32	
ENERSYS			9,356.000	2,187,619.92	
ENGIE SA			384,948.000	12,142,663.82	
ENHERENT CORP			9,218.000	0.00	
ENLIVEN THERAPEUTICS INC			9,857.000	500,242.75	
ENNIS INC			6,891.000	146,433.75	
ENOVA INTERNATIONAL INC			5,511.000	1,326,663.03	
ENOVIS CORP			19,252.000	398,516.40	
ENPRO INC			4,239.000	1,597,806.27	
ENTEGRIS INC			14,989.000	2,695,921.54	
ENTERGY CORP			68,658.000	7,886,057.88	
ENTERPRISE FINANCIAL SERVICES			5,821.000	383,487.48	
ENTERPRISE PRODUCTS PARTNERS L			1,375,195.000	50,552,168.20	
ENTRADA THERAPEUTICS INC			16,630.000	122,396.80	
ENTRADE INC COM			13,100.000	0.00	
ENTRAVISION COMMUNICATIONS COR			71,770.000	935,880.80	
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00	
ENVISTA HOLDINGS CORP			27,672.000	729,157.20	
ENVIT CAPITAL GROUP INC			290.000	0.00	
EOG RESOURCES INC			52,674.000	6,833,398.02	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.00	
EPIX PHARMACEUTICALS INC			6,452.000	0.00	
EPL TECHNOLOGIES INC			19,700.000	0.00	
EPLUS INC			11,805.000	982,530.15	
EQT CORP			64,861.000	3,448,659.37	
EQUIFAX INC			12,832.000	2,036,695.04	
EQUIFIN INC			394.000	0.00	
EQUINIX INC			9,927.000	10,347,805.53	
EQUIPMENTSHARE.COM INC			94,928.000	1,866,284.48	
EQUITABLE HOLDINGS INC			15,092.000	662,236.96	
EQUITY BANCSHARES INC			3,781.000	185,231.19	
EQUITY LIFESTYLE PROPERTIES IN			1,449.000	93,388.05	
EQUITY RESIDENTIAL			33,832.000	2,298,207.76	
ERASCA INC			48,832.000	894,602.24	
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00	
ERSTE GROUP BANK AG			105,230.000	14,088,237.65	
ESAB CORP			5,025.000	495,615.75	
ESC CONCORD CAMERA CORP			3,480.000	0.00	
ESC DOVPHARMACEUTICAL INC			243.000	0.00	
ESC GLOBIX CORPORATION			33,000.000	0.00	
ESCALADE INC			5,730.000	107,609.40	
ESCALERA RESOURCES CO			9,249.000	0.00	
ESCO TECHNOLOGIES INC			6,400.000	2,240,256.00	
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00	
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00	
ESCROW NEW YORK REIT INC			1,767.000	4,046.43	
ESPERION THERAPEUTICS INC			147,072.000	464,747.52	
ESQUIRE FINANCIAL HOLDINGS INC			1,405.000	167,349.55	
ESSENT GROUP LTD			22,191.000	1,426,437.48	
ESSENTIAL PROPERTIES REALTY TR			34,219.000	1,021,437.15	
ESSEX PROPERTY TRUST INC			6,926.000	2,019,552.34	
ESTABLISHMENT LABS HOLDINGS IN			5,756.000	493,922.36	
ESTEE LAUDER COS INC/THE			28,901.000	2,281,733.95	
ETHAN ALLEN INTERIORS INC			5,843.000	130,532.62	
ETON PHARMACEUTICALS INC			11,508.000	416,589.60	
ETORO GROUP LTD			13,815.000	545,278.05	
EUGENE TECHNOLOGY CO LTD			61,262.000	7,342,901.44	
EUROBANCSHARES INC			3,146.000	0.00	
EUROBO PHARMACEUTICALS INC			268.000	0.00	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EURONET WORLDWIDE INC			6,477.000	474,051.63	
EVERCEL INC			194.000	67.90	
EVERCOMMERCE INC			29,371.000	295,472.26	
EVERFORTH INC			10,873.000	194,300.51	
EVERGREEN ENERGY INC			1,552.000	0.00	
EVERGREEN SOLAR INC			8,573.000	0.00	
EVERGY INC			20,560.000	1,777,000.80	
EVERQUOTE INC			15,773.000	375,239.67	
EVERSOURCE ENERGY			33,544.000	2,424,224.88	
EVERSPIN TECHNOLOGIES INC			15,419.000	372,831.42	
EVERTEC INC			12,358.000	343,305.24	
EVI INDUSTRIES INC			2,977.000	44,000.06	
EVOLENT HEALTH INC			23,850.000	129,267.00	
EVOLV TECHNOLOGIES HOLDINGS IN			239,846.000	1,391,106.80	
EW SCRIPPS CO/THE			10,999.000	30,467.23	
EXAIL TECHNOLOGIES SA			14,136.000	1,941,018.83	
EXCELERATE ENERGY INC			88,242.000	3,352,313.58	
EXELON CORP			90,293.000	4,209,459.66	
EXOSENS SAS			87,226.000	5,694,325.24	
EXPAND ENERGY CORP			20,312.000	1,852,251.28	
EXPEDIA GROUP INC			10,363.000	2,651,684.44	
EXPEDITORS INTERNATIONAL OF WA			11,913.000	1,941,580.74	
EXPONENT INC			13,106.000	770,108.56	
EXPRO GROUP HOLDINGS NV			19,564.000	288,960.28	
EXTRA SPACE STORAGE INC			18,818.000	2,734,255.40	
EXTREME NETWORKS INC			23,156.000	749,559.72	
EXXON MOBIL CORP			407,013.000	55,646,817.36	
EYEPOINT INC			14,610.000	208,923.00	
EZCORP INC			7,995.000	276,387.15	
F&G ANNUITIES & LIFE INC			19,222.000	511,112.98	
F5 INC			550.000	228,778.00	
FAB INDS INC COM			4,400.000	0.00	
FACTORY 2-U STORES INC			5,731.000	0.00	
FAIR ISAAC CORP			2,189.000	2,615,373.42	
FAIRFAX FINANCIAL HOLDINGS LTD			10,910.000	17,966,669.83	
FALCON PRODS INC			7,000.000	0.00	
FALCONSTOR SOFTWARE INC			20.000	52.40	
FANUC CORP			302,100.000	13,671,408.47	
FARMERS & MERCHANTS BANCORP IN			72.000	2,201.76	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FARMERS NATIONAL BANC CORP			12,113.000	176,849.80	
FASTENAL CO			102,542.000	4,925,092.26	
FASTLY INC			41,261.000	757,551.96	
FB FINANCIAL CORP			7,265.000	402,117.75	
FEDDERS CORP COM NEW			23,100.000	0.00	
FEDERAL AGRICULTURAL MORTGAGE			1,383.000	275,590.41	
FEDERAL MOGUL CORP COM			2,400.000	0.00	
FEDERAL REALTY INVESTMENT TRUS			2,200.000	271,568.00	
FEDERAL SIGNAL CORP			17,481.000	2,246,133.69	
FEDEX CORP			19,145.000	5,994,873.85	
FEDEX FREIGHT HOLDING CO INC			10,172.000	1,535,972.00	
FEDNAT HOLDING CO			946.000	0.00	
FERGUSON ENTERPRISES INC			17,063.000	4,049,561.79	
FERRARI NV			38,510.000	14,280,638.46	
FERROGLOBE PLC			53,578.000	170,378.04	
FG NEXUS INC			1.000	5.17	
FIBERCORE INC			7,424.000	0.00	
FIBERMARK INC COM			6,800.000	0.00	
FIDELITY NATIONAL FINANCIAL IN			22,975.000	1,083,501.00	
FIDELITY NATIONAL INFORMATION			46,324.000	1,801,077.12	
FIDUS INVESTMENT CORP			11,186.000	213,317.02	
FIFTH THIRD BANCORP			91,908.000	5,180,853.96	
FIGS INC			28,260.000	289,099.80	
FINANCIAL INSTITUTIONS INC			4,869.000	189,744.93	
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00	
FINOVA GROUP INC COM			50,900.000	0.00	
FIRST ADVANTAGE CORP			29,439.000	531,373.95	
FIRST BANCORP INC/THE			1,011.000	35,203.02	
FIRST BANCORP/PUERTO RICO			34,166.000	890,707.62	
FIRST BANCORP/SOUTHERN PINES N			8,814.000	563,479.02	
FIRST BUSEY CORP			18,477.000	545,071.50	
FIRST BUSINESS FINANCIAL SERVI			1,325.000	83,700.25	
FIRST CITIZENS BANCSHARES INC/			783.000	1,629,258.57	
FIRST COMMONWEALTH FINANCIAL C			32,070.000	651,983.10	
FIRST COMMUNITY BANKSHARES INC			3,500.000	155,470.00	
FIRST COMMUNITY CORP/SC			6,734.000	220,067.12	
FIRST FINANCIAL BANCORP			17,975.000	608,094.25	
FIRST FINANCIAL BANKSHARES INC			32,076.000	1,109,829.60	
FIRST FINANCIAL CORP			2,878.000	222,872.32	



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FIRST HAWAIIAN INC			20,607.000	603,785.10	
FIRST HORIZON NATIONAL			0.581	0.02	
FIRST HRIZN NATL COM FRAC TEMP			52,400.524	0.00	
FIRST HUMANICS G/O IL			5,000.000	0.00	
FIRST INTERNET BANCORP			1,833.000	50,957.40	
FIRST INTERSTATE BANCSYSTEM IN			16,038.000	618,425.28	
FIRST MARINER BANCORP			4,813.000	0.00	
FIRST MERCHANTS CORP			22,290.000	973,850.10	
FIRST MID BANCSHARES INC			4,673.000	224,724.57	
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00	
FIRST REPUBLIC BANK/CA			21,300.000	30.89	
FIRST SOLAR INC			9,067.000	2,139,449.32	
FIRST STATE BANCORPORATION/NM			2,669.000	0.00	
FIRST UNITED CORP			8,401.000	370,568.11	
FIRST UNITED CORP RIGHTS			1,689.000	0.00	
FIRST US BANCSHARES INC			12,719.000	210,499.45	
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00	
FIRSTCASH HOLDINGS INC			9,314.000	2,014,804.48	
FIRSTENERGY CORP			49,016.000	2,330,220.64	
FIRSTSUN CAPITAL BANCORP			986.000	38,237.08	
FISCHER IMAGING CORP			5,800.000	0.00	
FISERV INC			53,127.000	2,605,879.35	
FIVE STAR BANCORP			3,369.000	164,036.61	
FIVE9 INC			13,946.000	297,328.72	
FLATEXDEGIRO SE			92,740.000	3,976,111.57	
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00	
FLEX LNG LTD			11,331.000	317,947.86	
FLEX LTD			4,800.000	777,936.00	
FLEXSTEEL INDUSTRIES INC			4,936.000	367,633.28	
FLOTEK INDUSTRIES INC			8,832.000	207,728.64	
FLOUR CITY INTL INC COM NEW			7,300.000	0.00	
FLOWERS FOODS INC			35,915.000	283,728.50	
FLSMIDTH & CO A/S			29,526.000	2,158,676.65	
FLUOR CORP			31,422.000	1,646,198.58	
FLUTTER ENTERTAINMENT PLC			14,105.000	1,441,107.85	
FLYI INC COM			29,300.000	0.00	
FLYWIRE CORP			16,671.000	292,909.47	
FOAMEX INTL INC COM NEW			9,459.000	0.00	
FOCUS ENHANCEMENTS INC			19,974.000	0.00	



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FOGHORN THERAPEUTICS INC			11,830.000	57,730.40	
FOOD & LIFE COS LTD			91,880.000	2,759,933.50	
FOOTBALL EQUITIES INC			5,500.000	0.00	
FOOTSTAR INC			18,000.000	0.00	
FORD MOTOR CO			348,722.000	4,847,235.80	
FORESTAR GROUP INC			11,307.000	357,866.55	
FORTINET INC			55,272.000	8,490,884.64	
FORTIVE CORP			45,713.000	2,792,607.17	
FORTREA HOLDINGS INC			16,396.000	285,290.40	
FORUM ENERGY TECHNOLOGIES INC			817.000	41,037.91	
FORWARD AIR CORP			7,481.000	101,068.31	
FOSITEK CORP			40,100.000	2,114,733.26	
FOSSIL GROUP INC			10,150.000	42,021.00	
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	0.00	
FOUR CORNERS PROPERTY TRUST IN			16,328.000	400,852.40	
FOX CORP			31,759.000	1,585,671.08	
FRANCO-NEVADA CORP			2,328.000	485,248.32	
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00	
FRANKLIN BSP REALTY TRUST INC			9,259.000	75,368.26	
FRANKLIN COVEY CO			5,159.000	126,550.27	
FRANKLIN ELECTRIC CO INC			10,397.000	1,114,454.43	
FREEPORT-MCMORAN INC			246,475.000	15,500,812.75	
FREQUENCY ELECTRONICS INC			118,962.000	7,893,128.70	
FREQUENCY THERA CONTRA			2,830.000	5,603.40	
FRESH CHOICE INC			6,600.000	0.00	
FRESHPET INC			7,995.000	472,664.40	
FRESHWORKS INC			69,345.000	701,771.40	
FRIEDMANS INC CL A			10,900.000	0.00	
FRONTDOOR INC			12,500.000	969,875.00	
FRONTIER INS GROUP INC NEW			46,400.000	0.00	
FRONTLINE CAP GROUP COM			30,400.000	0.00	
FRP HOLDINGS INC			2,331.000	58,251.69	
FS BANCORP INC			2,621.000	113,751.40	
FS KKR CAPITAL CORP			47,690.000	500,745.00	
FTAI AVIATION LTD			56,782.000	15,361,234.46	
FTAI INFRASTRUCTURE INC			43,569.000	202,160.16	
FUBOTV INC			4,711.000	43,341.20	
FUJIKURA LTD			97,200.000	3,730,710.01	
FULCRUM THERAPEUTICS INC			25,473.000	93,231.18	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FULGENT GENETICS INC			6,535.000	134,098.20	
FULL TRUCK ALLIANCE CO LTD ADR			257,771.000	2,093,100.52	
FULTON FINANCIAL CORP			37,511.000	907,391.09	
FUNDAMENTAL GLO CONTRA			6.000	0.00	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUYAO GLASS INDUSTRY GROUP CO HK/03606			463,600.000	3,026,800.39	
G-III APPAREL GROUP LTD			8,041.000	271,062.11	
GA EXPRESS INC			1,881.000	0.00	
GABELLI DIVIDEND & INCOME TR			201,377.000	5,920,483.80	
GABELLI HEALTHCARE & WELL			172,258.000	1,627,838.10	
GALAGEN INC			100.000	0.00	
GALAXY ENTERTAINMENT GROUP LTD HK/00027			2,749,000.000	10,313,066.09	
GALDERMA GROUP AG			105,173.000	23,977,331.82	
GALMED PHARMACEUTICALS LTD			10.000	5.60	
GAMCO INVESTORS INC			7,420.000	175,557.20	
GAMES WORKSHOP GROUP PLC			12,164.000	3,487,248.50	
GAMETECH INTERNATIONAL INC			4,418.000	0.00	
GARGOYLES INC			187.000	0.00	
GARMIN LTD			57,779.000	13,724,823.66	
GARRETT MOTION INC			33,595.000	1,217,146.85	
GARTNER INC			6,260.000	811,421.20	
GATX CORP			7,571.000	1,341,505.49	
GAZTRANSPORT ET TECHNIGAZ SA			27,307.000	5,803,815.31	
GE AEROSPACE			103,187.000	38,564,077.51	
GE HEALTHCARE TECHNOLOGIES INC			299,986.000	19,202,103.86	
GE VERNOVA INC			25,423.000	29,868,465.78	
GEMINI SPACE STATION INC			44,746.000	190,617.96	
GENE BIOTHERAPEUTICS INC			65.000	0.00	
GENERAL AMERICAN INVESTORS			40,142.000	2,559,052.50	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	0.00	
GENERAL DYNAMICS CORP			22,573.000	7,996,259.52	
GENERAL MILLS INC			47,648.000	1,658,150.40	
GENERAL MOLY INC			5,187.000	0.00	
GENERAL MOTORS CO			90,260.000	6,957,240.80	
GENERAL STEEL HOLDINGS INC			1,145.000	0.00	
GENESCO INC			5,065.000	171,045.05	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIUS SPORTS LTD			38,452.000	233,019.12	
GENTHERM INC			9,109.000	310,707.99	



Asset Detail

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As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GENUINE PARTS CO			197,803.000	23,336,797.94	
GENWORTH FINANCIAL INC			80,208.000	759,569.76	
GEO GROUP INC/THE			23,933.000	707,220.15	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPARK LTD			18,841.000	171,453.10	
GEOPETRO RESOURCES CO			1,269.000	0.00	
GERMAN AMERICAN BANCORP INC			5,762.000	273,464.52	
GERON CORP			29,682.000	37,992.96	
GETTY REALTY CORP			8,105.000	270,382.80	
GH RESEARCH PLC			10,562.000	283,906.56	
GIBRALTAR INDUSTRIES INC			7,921.000	357,237.10	
GIGA-TRONICS INC			104.000	0.00	
GILAT SATELLITE NETWORKS LTD			13,135.000	174,826.85	
GILEAD SCIENCES INC			189,017.000	23,880,407.78	
GIVAUDAN SA			2,270.000	9,624,248.43	
GLACIER BANCORP INC			23,933.000	1,234,464.14	
GLADSTONE COMMERCIAL CORP			22,679.000	278,951.70	
GLADSTONE LAND CORP			16,321.000	139,218.13	
GLASSBRIDGE ENTERPRISES INC			3.000	0.00	
GLOBAL BUSINESS TRAVEL GROUP I			75,509.000	709,029.51	
GLOBAL INDUSTRIAL CO			8,744.000	292,574.24	
GLOBAL NET LEASE INC			32,757.000	292,847.58	
GLOBAL PAYMENTS INC			23,043.000	1,672,000.08	
GLOBAL TECHNOLOGIES LTD			4,068.000	0.00	
GLOBAL X US INFRASTRUCTURE			437,962.000	25,804,721.04	
GLOBAL-E ONLINE LTD			274,165.000	9,521,750.45	
GLOBALFOUNDRIES INC			22,867.000	1,884,469.47	
GLOBANT SA			120,362.000	3,483,276.28	
GO DIGIT GENERAL INSURANCE LTD			527,424.000	1,798,313.41	
GODADDY INC			12,013.000	1,019,663.44	
GOGO INC			8,068.000	25,010.80	
GOLAR LNG LTD			26,271.000	1,309,346.64	
GOLD.COM INC			10,776.000	448,389.36	
GOLDMAN SACHS BDC INC			18,772.000	177,958.56	
GOLDMAN SACHS GROUP INC/THE			28,112.000	28,431,633.44	
GOLUB CAPITAL BDC INC			44,157.000	568,742.16	
GOODRX HOLDINGS INC			73,713.000	212,293.44	
GOOSEHEAD INSURANCE INC			4,101.000	198,898.50	
GORMAN-RUPP CO/THE			7,147.000	655,665.78	



Asset Detail

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As Of Date : 6/30/2026

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GRAB HOLDINGS LTD			404,617.000	1,525,406.09	
GRAHAM CORP			34,802.000	4,308,139.58	
GRAHAM HOLDINGS CO			1,024.000	1,168,814.08	
GRAIL INC			7,065.000	482,327.55	
GRANITE BROAD LLC RBR			70.000	0.00	
GRANITE BROADCASTING CORP			70.000	0.00	
GRANITE CONSTRUCTION INC			12,346.000	1,951,655.68	
GRANITE RIDGE RESOURCES INC			42,980.000	189,541.80	
GRAPHIC PACKAGING HOLDING CO			50,634.000	535,201.38	
GRAY MEDIA INC			24,926.000	98,956.22	
GREAT ELM GROUP INC			3,255.000	7,095.90	
GREAT SOUTHERN BANCORP INC			1,856.000	145,528.96	
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00	
GREEN BRICK PARTNERS INC			7,047.000	564,041.88	
GREEN DOT CORP			12,184.000	164,605.84	
GREEN PLAINS INC			17,824.000	274,133.12	
GREENBRIER COS INC/THE			5,403.000	264,801.03	
GREENE COUNTY BANCORP INC			7,065.000	237,313.35	
GREENHUNTER RESOURCES INC			1,231.000	0.00	
GREENIDGE GENERATION HOLDINGS			72.000	128.88	
GREENLIGHT CAPITAL RE LTD			28,902.000	467,634.36	
GREENWICH LIFESCIENCES INC			7,956.000	186,647.76	
GREIF INC			9,632.000	717,487.68	
GRID DYNAMICS HOLDINGS INC			21,131.000	120,024.08	
GRIFFON CORP			11,757.000	1,146,660.21	
GRINDR INC			30,027.000	431,487.99	
GROCERY OUTLET HOLDING CORP			16,174.000	161,416.52	
GROUP 1 AUTOMOTIVE INC			4,257.000	1,239,510.69	
GRUPO AEROPORTUARIO DEL CENTRO			248,901.000	3,520,758.85	
GRUPO FINANCIERO GALICIA SA ADR			41,426.000	2,072,542.78	
GSK PLC			675,100.000	17,750,284.47	
GSV INC			770.000	0.00	
GTT COMMUNICATIONS INC WTS EXP 12/31/2024			146.000	0.00	
GTX INC			397.000	0.00	
GUARDANT HEALTH INC			4,800.000	720,144.00	
GUARDIAN PHARMACY SERVICES INC			10,040.000	420,374.80	
GUIDED THERAPEUTICS INC			2.000	0.40	
GULFPORT ENERGY CORP			3,968.000	673,369.60	
GXO LOGISTICS INC			429,492.000	21,775,244.40	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GYRE THERAPEUTICS INC			11,659.000	76,832.81	
GYRODYNE CO AMER INC			13,568.000	0.00	
H WORLD GROUP LTD ADR			47,006.000	1,961,090.32	
H2O AMERICA			6,197.000	376,591.69	
HA SUSTAINABLE INFRASTRUCTURE			28,902.000	1,128,623.10	
HACKETT GROUP INC/THE			8,094.000	87,172.38	
HAEMONETICS CORP			9,314.000	698,550.00	
HAIER SMART HOME CO LTD HK/06690			4,236,600.000	10,794,022.98	
HALLADOR ENERGY CO			13,698.000	238,208.22	
HALLIBURTON CO			74,969.000	2,545,197.55	
HALLMARK FINANCIAL SERVICES IN			190.000	15.20	
HALMA PLC			75,750.000	3,955,211.63	
HAMILTON BEACH BRANDS HOLDING			3,313.000	76,298.39	
HAMILTON INSURANCE GROUP LTD			16,792.000	569,920.48	
HAMILTON LANE INC			7,654.000	603,364.82	
HAMMOND POWER SOLUTIONS INC CL A SUB-VTG			20,260.000	4,958,219.99	
HAMPSHIRE GROUP LTD			2,587.000	0.00	
HANCOCK WHITNEY CORP			18,423.000	1,376,566.56	
HANKOOK TIRE & TECHNOLOGY CO L			243,794.000	9,740,433.50	
HANMI FINANCIAL CORP			5,409.000	175,251.60	
HANWHA AEROSPACE CO LTD			10,812.000	6,943,744.64	
HAPPEN INC			10,974.000	227,600.76	
HARBOURTON CAPITAL GROUP INC			233.000	0.00	
HARLEY-DAVIDSON INC			17,663.000	432,036.98	
HARMONIC INC			20,661.000	337,394.13	
HARMONY BIOSCIENCES HOLDINGS I			3,947.000	143,710.27	
HARROW INC			18,335.000	778,687.45	
HARTFORD INSURANCE GROUP INC/T			25,092.000	3,325,191.84	
HARVARD APPARATUS REGENERATIVE			68.000	85.00	
HARVEST NATURAL RESOURCES INC			1,538.000	0.00	
HASTINGS MANUFACTURING CO			262.000	0.00	
HAUPPAUGE DIGITAL INC			3,900.000	39.00	
HAVERTY FURNITURE COS INC			4,788.000	122,237.64	
HAWAIIAN ELECTRIC INDUSTRIES I			27,859.000	376,932.27	
HAWKINS INC			9,138.000	1,298,509.80	
HAWTHORN BANCSHARES INC			1,228.000	48,260.40	
HAYDEN HALL INC			1.000	0.00	
HAYWARD HOLDINGS INC			37,092.000	642,062.52	
HB FULLER CO			14,319.000	834,654.51	



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HBT FINANCIAL INC			5,049.000	161,517.51	
HCA HEALTHCARE INC			14,478.000	5,644,827.42	
HCI GROUP INC			1,816.000	318,254.00	
HDFC ASSET MANAGEMENT CO LTD			157,675.000	4,419,489.17	
HDFC BANK LTD			1,051,722.000	8,865,758.22	
HDFC BANK LTD ADR			229,140.000	5,918,686.20	
HEALTHCARE SERVICES GROUP INC			11,775.000	289,194.00	
HEALTH EQUITY INC			14,725.000	1,329,962.00	
HEALTHPEAK PROPERTIES INC			61,917.000	1,325,023.80	
HEALTHSTREAM INC			6,506.000	177,288.50	
HEALTHWAREHOUSE.COM INC			409.000	53.17	
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00	
HEARTFLOW INC			147,083.000	4,315,415.22	
HEARTLAND EXPRESS INC			16,737.000	254,737.14	
HEICO CORP			10,489.000	3,077,797.47	
HELICOS BIOSCIENCES CORP			297.000	0.00	
HELIOS AND MATHESON ANALYTICS			2.000	0.00	
HELIOS TECHNOLOGIES INC			4,225.000	377,081.25	
HELIX ENERGY SOLUTIONS GROUP I			40,260.000	351,872.40	
HELM CAP GROUP INC COM			600.000	0.00	
HELMERICH & PAYNE INC			19,630.000	642,686.20	
HERCULES CAPITAL INC			31,793.000	501,375.61	
HERITAGE FINANCIAL CORP/WA			8,751.000	259,204.62	
HERMES INTERNATIONAL SCA			2,430.000	4,439,593.96	
HERSHEY CO/THE			13,013.000	2,283,130.85	
HERTZ GLOBAL HOLDINGS INC			54,247.000	122,869.46	
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			4.000	4.36	
HESAI GROUP ADR			108,818.000	1,982,663.96	
HESS MIDSTREAM LP			123,980.000	4,661,648.00	
HEWLETT PACKARD ENTERPRISE CO			119,000.000	5,368,090.00	
HHGREGG INC			6,832.000	0.00	
HIGHPEAK ENERGY INC			20,291.000	141,834.09	
HIGHWOODS PROPERTIES INC			17,268.000	520,802.88	
HILLMAN SOLUTIONS CORP			33,560.000	283,246.40	
HILLTOP HOLDINGS INC			16,851.000	653,481.78	
HILTON GRAND VACATIONS INC			15,879.000	831,583.23	
HILTON WORLDWIDE HOLDINGS INC			23,988.000	7,927,074.48	
HIMS & HERS HEALTH INC			36,227.000	1,255,990.09	
HINES HORTICULTURE INC COM			21,200.000	0.00	



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As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HIPPO HOLDINGS INC			8,242.000	232,918.92	
HISPANIC EXPRESS INC			200.000	0.00	
HNI CORP			14,894.000	601,866.54	
HOLOGRAPHIC STORAGE LTD			43.000	0.00	
HOME BANCORP INC			3,404.000	233,242.08	
HOME BANCSHARES INC/AR			39,565.000	1,129,580.75	
HOME DEPOT INC/THE			97,719.000	34,463,536.92	
HOMEBANC CORP GA COM			25,900.000	0.00	
HOMETRUST BANCSHARES INC			4,169.000	207,991.41	
HON HAI PRECISION INDUSTRY CO			2,082,900.000	16,411,341.49	
HONEYWELL AEROSPACE INC			29,344.000	6,487,371.52	
HONEYWELL INTERNATIONAL INC			73,034.000	16,352,312.60	
HONG KONG EXCHANGES & CLEARING HK/00388			173,400.000	8,026,498.17	
HOOPER HOLMES INC			820.000	0.00	
HOPE BANCORP INC			22,286.000	304,872.48	
HORACE MANN EDUCATORS CORP			6,659.000	343,937.35	
HORIZON BANCORP INC/IN			8,859.000	177,002.82	
HORIZON QUANTUM HOLDINGS LTD			20,018.000	555,699.68	
HORMEL FOODS CORP			25,836.000	641,249.52	
HOVNANIAN ENTERPRISES INC			388.000	55,255.08	
HOWARD HUGHES HOLDINGS INC			10,009.000	715,543.41	
HOWMET AEROSPACE INC			62,694.000	16,855,908.84	
HOYA CORP			34,305.000	5,477,402.34	
HP INC			82,042.000	1,800,001.48	
HSBC HOLDINGS PLC			494,478.000	9,390,282.10	
HUB24 LTD			68,075.000	3,429,646.82	
HUBBELL INC			4,778.000	2,499,849.60	
HUBSPOT INC			4,542.000	828,960.42	
HUDSON PACIFIC PROPERTIES INC			3,915.000	59,468.85	
HUFFY CORP COM			5,000.000	0.00	
HUMANA INC			11,032.000	4,382,131.04	
HUNTINGTON BANCSHARES INC/OH			213,735.000	3,789,521.55	
HUNTSMAN CORP			27,859.000	295,862.58	
HURON CONSULTING GROUP INC			4,192.000	377,950.72	
HYBRID ENERGY HOLDINGS INC			141.000	0.00	
HYPERDYNAMICS CORP			406.000	0.00	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE INC			3,976.000	139,398.56	
HYUNDAI GLOVIS CO LTD			98,300.000	11,617,334.28	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
I3 VERTICALS INC			14,879.000	317,815.44	
IBERDROLA SA			759,900.000	18,974,453.75	
ICF INTERNATIONAL INC			4,186.000	304,991.96	
ICHOR HOLDINGS LTD			80,950.000	9,089,066.00	
ICU MEDICAL INC			3,725.000	546,085.00	
IDAHO STRATEGIC RESOURCES INC			5,888.000	192,832.00	
IDEAYA BIOSCIENCES INC			14,719.000	548,577.13	
IDENTIV INC			102.000	257.04	
IDEX CORP			6,752.000	1,532,366.40	
IDEXX LABORATORIES INC			7,366.000	3,877,757.04	
IDNA INC			2,887.000	0.00	
IDT CORP			5,815.000	338,200.40	
IENTERTAINMENT NETWORK INC			831.000	8.31	
IGO CORPORATIONS			26,400.000	0.00	
IHEARTMEDIA INC			20,172.000	86,537.88	
IHS HOLDING LTD			54,247.000	446,995.28	
ILLINOIS TOOL WORKS INC			25,884.000	7,000,845.48	
ILLUMINA INC			13,723.000	2,412,915.09	
IMAGEWARE SYSTEMS INC			1,055.000	0.00	
IMAGINON INC			667.000	0.00	
IMAX CORP			71,516.000	2,850,627.76	
IMCD NV			33,204.000	2,999,008.52	
IMMATICS NV			11,256.000	114,023.28	
IMMERSSION CORP			9,978.000	67,551.06	
IMMIX BIOPHARMA INC			25,523.000	263,142.13	
IMMUNE PHARMACEUTICALS INC			2.000	0.00	
IMMUNEERING CORP			2,553.000	12,739.47	
IMMUNITYBIO INC			185,143.000	1,620,926.97	
IMMUNOME INC			14,346.000	303,991.74	
IMMUNOVANT INC			33,783.000	1,301,658.99	
IMPAC MORTGAGE HOLDINGS INC			521.000	0.00	
IMPATH INC COM			18,800.000	0.00	
IMPERIAL BRANDS PLC			346,600.000	12,830,093.06	
IMPINJ INC			5,399.000	773,298.77	
INCOMNET INC			300.000	0.00	
INCYTE CORP			14,333.000	1,624,788.88	
INDEPENDENCE REALTY TRUST INC			44,152.000	736,896.88	
INDEPENDENT BANK CORP			12,930.000	1,082,499.60	
INDEPENDENT BANK CORP/MI			3,369.000	121,519.83	



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INDIE SEMICONDUCTOR INC			41,689.000	187,183.61	
INDIVIOR PHARMACEUTICALS INC			20,536.000	842,592.08	
INDORAMA VENTURES PCL			5,101,900.000	3,378,690.88	
INDRAPRASTHA GAS LTD			2,102,128.000	3,659,341.16	
INDUSTRIA DE DISENO TEXTIL SA			98,934.000	6,234,691.67	
INDUSTRIAL LOGISTICS PROPERTIE			35,243.000	312,605.41	
INDYMAC BANCORP INC			25,800.000	0.00	
INFICON HOLDING AG			14,013.000	3,165,150.43	
INFINEON TECHNOLOGIES AG ADR			76,943.000	7,229,564.28	
INFINITY PHARMACEUTICALS INC			9,918.000	0.00	
INFORMA PLC			860,088.000	10,321,911.36	
ING GROEP NV			561,600.000	17,766,278.34	
INGERSOLL RAND INC			43,272.000	3,547,871.28	
INGEVITY CORP			9,203.000	687,188.01	
INGLES MARKETS INC			6,142.000	544,058.36	
INHIBITOR THERAPEUTICS INC			1,225.000	94.33	
INHIBRX BIOSCIENCES INC			11,728.000	1,111,228.00	
INHIBRX INC CONTRA			10,425.000	0.00	
INMODE LTD			29,521.000	431,597.02	
INNIO NV			8,306.000	328,502.30	
INNODATA INC			106,691.000	8,063,705.78	
INNOSPEC INC			5,214.000	424,367.46	
INNOVATE CORP			393.000	7,337.31	
INNOVATIVE INDUSTRIAL PROPERTI			5,380.000	333,452.40	
INNOVEX INC/MN			8,343.000	0.00	
INNOVEX INTERNATIONAL INC			6,917.000	171,541.60	
INNOVIVA INC			29,703.000	674,555.13	
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00	
INSIGHT ENTERPRISES INC			10,462.000	1,274,271.60	
INSPERITY INC			8,687.000	358,859.97	
INSPIRE MEDICAL SYSTEMS INC			4,569.000	203,823.09	
INSTALLED BUILDING PRODUCTS IN			5,382.000	1,236,998.88	
INSTEEL INDUSTRIES INC			8,510.000	257,002.00	
INSULET CORP			6,263.000	953,541.75	
INTAPP INC			13,187.000	332,444.27	
INTEGER HOLDINGS CORP			8,884.000	830,209.80	
INTEGRA BANK CORP			2,671.000	0.00	
INTEGRA LIFESCIENCES HOLDINGS			22,909.000	411,445.64	
INTEGRAL VISION INC			4,289.000	0.00	



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INTEL CORP			443,371.000	61,907,892.73	
INTELLIA THERAPEUTICS INC			23,551.000	398,482.92	
INTERACTIVE BROKERS GROUP INC			41,306.000	3,595,274.24	
INTERCONTINENTAL EXCHANGE INC			59,116.000	7,277,770.76	
INTERDIGITAL INC			8,543.000	2,418,779.59	
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00	
INTERFACE INC			10,085.000	361,446.40	
INTERMET CORP			20,500.000	0.00	
INTERNATIONAL BANCSHARES CORP			13,624.000	1,034,742.80	
INTERNATIONAL BUSINESS MACHINE			83,113.000	23,372,206.73	
INTERNATIONAL FLAVORS & FRAGRA			22,884.000	1,812,870.48	
INTERNATIONAL PAPER CO			57,522.000	2,191,588.20	
INTERNATIONAL SEAWAYS INC			11,081.000	848,693.79	
INTERPACE BIOSCIENCES INC			35.000	56.00	
INTERPARFUMS INC			4,101.000	458,737.86	
INTERPLAY ENTERTAINMENT CORP			12,923.000	0.00	
INTERVISUAL BOOKS INC			5,600.000	0.00	
INTREPID POTASH INC			1,080.000	35,402.40	
INTRUSION INC			125.000	116.09	
INTUIT INC			32,111.000	8,380,971.00	
INTUITIVE SURGICAL INC			34,084.000	13,554,525.12	
INVENTRUST PROPERTIES CORP			13,746.000	486,608.40	
INVESCO DB AGRICULTURE FUND			405,669.000	10,819,192.23	
INVESCO LTD			8,400.000	221,676.00	
INVESCO MORTGAGE CAPITAL INC			2,691.000	21,258.90	
INVESTAR HOLDING CORP			11,986.000	359,100.56	
INVESTORS TITLE CO			771.000	211,007.28	
INVITATION HOMES INC			54,654.000	1,651,097.34	
ION GEOPHYSICAL CORP			1,556.000	0.00	
IOVANCE BIOTHERAPEUTICS INC			75,950.000	315,952.00	
IPG PHOTONICS CORP			56,133.000	6,585,523.56	
IQE PLC			2,656,000.000	1,672,696.01	
IQVIA HOLDINGS INC			15,410.000	2,977,520.20	
IRADIMED CORP			7,571.000	723,484.76	
IRHYTHM HOLDINGS INC			46,507.000	5,532,007.65	
IRON MOUNTAIN INC			26,207.000	3,310,206.17	
IRONWOOD PHARMACEUTICALS INC			48,056.000	202,315.76	
ISC CO LTD			19,079.000	2,235,099.50	
ISHARES CORE S&P MIDCAP ETF			6,002,930.000	462,885,932.30	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ISHARES GLOBAL INFRASTRUCTUR			201,077.000	13,391,728.20	
ISHARES RUSSELL 3000 ETF			193,589.000	82,546,349.60	
ISHARES RUSSELL MID-CAP ETF			68,689.000	7,577,770.48	
ISHARES US INFRASTRUCTURE			475,913.000	30,001,555.52	
ISIGN SOLUTIONS INC			2.000	0.00	
ISUZU MOTORS LTD			793,800.000	10,503,411.93	
ITRON INC			9,608.000	831,380.24	
ITURAN LOCATION AND CONTROL LT			7,577.000	462,272.77	
ITZYOURMALL INC			17.000	0.00	
J & J SNACK FOODS CORP			3,918.000	287,777.10	
J M SMUCKER CO/THE			9,257.000	1,041,412.50	
J SAINSBURY PLC			2,748,200.000	11,664,859.94	
JABIL INC			1,960.000	755,540.80	
JACK IN THE BOX INC			4,621.000	73,058.01	
JACKSON FINANCIAL INC			13,259.000	1,357,589.01	
JACO ELECTRONICS INC			1,562.000	0.00	
JACOBS SOLUTIONS INC			10,450.000	1,316,700.00	
JAKKS PACIFIC INC			805.000	18,740.40	
JAPAN ELEVATOR SERVICE HOLDING			254,600.000	2,724,192.79	
JAPAN EXCHANGE GROUP INC			1,492,500.000	18,779,650.64	
JAPAN POST BANK CO LTD			803,000.000	15,133,605.16	
JAPAN SMALLER CAPITALIZATION			41,088.000	484,016.64	
JB FINANCIAL GROUP CO LTD			142,739.000	2,284,856.63	
JB HUNT TRANSPORT SERVICES INC			6,843.000	1,980,569.49	
JBG SMITH PROPERTIES			26,630.000	390,662.10	
JBT MAREL CORP			8,832.000	1,280,640.00	
JD.COM INC HK/09618			722,700.000	9,146,584.75	
JENOPTIK AG			63,381.000	3,401,436.56	
JENTECH PRECISION INDUSTRIAL C			14,958.000	1,610,532.86	
JFROG LTD			26,495.000	2,407,865.60	
JIANGXI COPPER CO LTD HK/00358			2,759,000.000	10,878,313.69	
JOHN B SANFILIPPO & SON INC			1,493.000	128,383.07	
JOHN WILEY & SONS INC			10,183.000	493,977.33	
JOHNSON & JOHNSON			233,856.000	59,392,408.32	
JOHNSON CONTROLS INTERNATIONAL			60,154.000	8,789,100.94	
JOHNSON OUTDOORS INC			3,682.000	169,519.28	
JOURNAL REGISTER CO COM			18,400.000	0.00	
JPMORGAN CHASE & CO			262,981.000	86,081,570.73	
KA WANG HOLDING INC			2.000	0.00	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KADANT INC			2,178.000	684,392.94	
KAGA ELECTRONICS CO LTD			337,200.000	8,724,356.88	
KAISER ALUMINUM CORP			3,439.000	672,771.57	
KALARIS THERAPEUTICS INC			110.000	447.70	
KALEIDO BIOSCIENCES INC			9,750.000	0.00	
KANDENKO CO LTD			117,100.000	4,843,231.85	
KANSAS CITY LIFE INSURANCE CO			1,798.000	60,053.20	
KAROOOOO LTD			4,849.000	239,346.64	
KASPI.KZ JSC ADR			94,272.000	8,167,726.08	
KATITAS CO LTD			141,700.000	2,881,516.89	
KATY INDUSTRIES INC			5,499.000	0.00	
KB FINANCIAL GROUP INC			205,900.000	21,130,904.86	
KB HOME			18,222.000	1,140,514.98	
KBC GROUP NV			44,233.000	6,033,190.55	
KDDI CORP			776,900.000	13,121,616.09	
KE HOLDINGS INC ADR			417,122.000	6,060,782.66	
KEARNY FINANCIAL CORP/MD			26,345.000	249,223.70	
KELLY SERVICES INC			5,134.000	63,045.52	
KEMPER CORP			10,009.000	269,842.64	
KENNAMETAL INC			19,412.000	680,390.60	
KENON HOLDINGS LTD/SINGAPORE			8,832.000	590,507.52	
KENTUCKY FIRST FEDERAL BANCORP			1,799.000	9,138.92	
KENVUE INC			169,746.000	3,243,846.06	
KESTRA MEDICAL TECHNOLOGIES LT			110,122.000	2,801,503.68	
KEURIG DR PEPPER INC			134,149.000	4,390,696.77	
KEWAUNEE SCIENTIFIC CORP			6,211.000	220,614.72	
KEYCORP			101,008.000	2,328,234.40	
KEYENCE CORP			54,700.000	27,281,847.86	
KEYSIGHT TECHNOLOGIES INC			18,245.000	6,387,027.15	
KEYSTONE CONS INDS INC			5,800.000	0.00	
KGI FINANCIAL HOLDING CO LTD			22,162,840.000	19,966,835.92	
KIA CORP			78,411.000	6,984,264.90	
KID BRANDS INC			2,768.000	0.00	
KIMBALL ELECTRONICS INC			5,629.000	144,102.40	
KIMBERLY-CLARK CORP			29,684.000	3,258,412.68	
KINDER MORGAN INC			564,233.000	18,038,529.01	
KINETIK HOLDINGS INC			32,505.000	1,571,291.70	
KING SLIDE WORKS CO LTD			12,277.000	2,836,429.62	
KING YUAN ELECTRONICS CO LTD			454,300.000	4,813,028.75	



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KINGFISHER PLC			650,800.000	2,446,208.82	
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00	
KINIK CO			229,000.000	5,477,626.23	
KINIKSA PHARMACEUTICALS INTERN			12,953.000	828,344.35	
KIOXIA HOLDINGS CORP			5,265.000	2,905,185.26	
KITE REALTY GROUP TRUST			45,888.000	1,302,301.44	
KITRON ASA			448,744.000	4,838,662.53	
KIWOOM SECURITIES CO LTD			10,806.000	2,392,344.44	
KKR & CO INC			86,784.000	7,965,035.52	
KLA CORP			128,551.000	38,785,122.21	
KNIFE RIVER CORP			10,221.000	854,986.65	
KNOWLES CORP			16,250.000	674,050.00	
KODIAK GAS SERVICES INC			89,730.000	6,741,414.90	
KODIAK SCIENCES INC			9,784.000	381,184.64	
KOHL'S CORP			19,430.000	344,299.60	
KONA GRILL INC			1,503.000	0.00	
KONINKLIJKE AHOLD DELHAIZE NV			312,100.000	12,567,338.82	
KONINKLIJKE HEIJMANS N.V			28,820.000	3,756,289.28	
KONTOOR BRANDS INC			8,819.000	734,975.46	
KOPIN CORP			530,128.000	2,374,973.44	
KOPPERS HOLDINGS INC			9,200.000	413,080.00	
KOREA FUND INC			35,165.000	2,644,759.65	
KORN FERRY			12,470.000	830,252.60	
KOSMOS ENERGY LTD			101,268.000	213,675.48	
KRAFT HEINZ CO/THE			76,268.000	1,801,450.16	
KRAKEN ROBOTICS INC			539,800.000	2,412,216.39	
KROGER CO/THE			363,358.000	20,177,269.74	
KRONOS WORLDWIDE INC			5,710.000	36,144.30	
KRUNG THAI BANK PCL			13,503,800.000	15,446,618.85	
KRYSTAL BIOTECH INC			5,664.000	2,105,138.88	
KT CORP ADR			299,459.000	5,174,651.52	
KUBOO INC			208.000	2.08	
KULICKE & SOFFA INDUSTRIES INC			13,801.000	1,846,021.76	
KUNLUN ENERGY CO LTD HK/00135			948,000.000	777,301.86	
KURA ONCOLOGY INC			20,474.000	224,599.78	
KURA SUSHI USA INC			2,119.000	121,969.64	
KYMERA THERAPEUTICS INC			13,265.000	1,521,097.55	
KYNDRYL HOLDINGS INC			37,086.000	419,442.66	
L B FOSTER CO			2,274.000	102,716.58	



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L'OREAL SA			35,510.000	15,575,646.37	
L3HARRIS TECHNOLOGIES INC			18,399.000	5,346,565.41	
LA-Z-BOY INC			10,444.000	419,013.28	
LABCORP HOLDINGS INC			61,067.000	17,098,760.00	
LADDER CAPITAL CORP			30,577.000	304,241.15	
LAKELAND FINANCIAL CORP			5,192.000	320,450.24	
LAM RESEARCH CORP			120,509.000	52,220,164.97	
LANTHEUS HOLDINGS INC			15,154.000	1,681,184.76	
LAOPU GOLD CO LTD HK/06181			35,500.000	1,568,110.38	
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00	
LARIMAR THERAPEUTICS INC			1,162.000	3,544.10	
LAS VEGAS SANDS CORP			32,352.000	1,494,338.88	
LASERSIGHT INC COM NEW			413.000	0.00	
LASERTEC CORP			35,300.000	10,794,709.29	
LAUREATE EDUCATION INC			23,621.000	857,914.72	
LAZARD EMERG MKT EQY-INST			11,070,284.758	336,315,250.95	
LAZARD INC			16,486.000	691,422.84	
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00	
LCI INDUSTRIES			8,278.000	876,474.64	
LEAR CORP COM			10,600.000	0.00	
LECG CORP			659.000	0.00	
LEGACY EDUCATION INC			30,293.000	356,245.68	
LEGACY IMBDS INC			342.000	0.00	
LEGALZOOM.COM INC			29,126.000	178,542.38	
LEGEND BIOTECH CORP ADR			132,610.000	3,829,776.80	
LEGGETT & PLATT INC			21,805.000	255,336.55	
LEIDOS HOLDINGS INC			11,391.000	1,172,931.27	
LEMAITRE VASCULAR INC			11,646.000	1,117,550.16	
LEMONADE INC			9,643.000	627,277.15	
LENNAR CORP			19,166.000	1,732,832.58	
LENNOX INTERNATIONAL INC			2,837.000	1,625,459.15	
LENOVO GROUP LTD HK/00992			9,910,000.000	29,090,378.12	
LENOX GROUP INC COM			6,400.000	0.00	
LENZ THERAPEUTICS INC			8,278.000	47,019.04	
LESAKA TECHNOLOGIES INC			7,116.000	35,366.52	
LEXEO THERAPEUTICS INC			8,066.000	37,547.23	
LEXICON PHARMACEUTICALS INC			14,501.000	34,802.40	
LIBERTY ENERGY INC			28,773.000	753,564.87	
LIBERTY HOMES INC			1,312.000	0.00	



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LIBERTY LATIN AMERICA LTD			18,068.000	140,749.72	
LIBERTY MEDIA CORP-LIBERTY FOR			20,763.000	1,959,986.62	
LICT CORP			4.000	46,800.00	
LIFE TIME GROUP HOLDINGS INC			214,093.000	8,743,558.12	
LIFE360 INC			12,512.000	692,664.32	
LIFECORE BIOMEDICAL INC			4,656.000	24,444.00	
LIFEMD INC			16,048.000	66,278.24	
LIFESTANCE HEALTH GROUP INC			58,907.000	630,893.97	
LIFETIME BRANDS INC			1,084.000	9,246.52	
LIFEWAY FOODS INC			2,564.000	76,509.76	
LIGAND PHARMACEUTICALS INC			50,566.000	15,983,406.94	
LIMBACH HOLDINGS INC			19,608.000	1,509,816.00	
LIMONEIRA CO			3,100.000	40,703.00	
LINCOLN EDUCATIONAL SERVICES C			303,194.000	15,129,380.60	
LINDBLAD EXPEDITIONS HOLDINGS			11,186.000	315,892.64	
LINDE PLC			47,021.000	24,401,077.74	
LINDSAY CORP			2,305.000	285,359.00	
LINEAGE CELL THERAPEUTICS INC			1,650.000	2,161.50	
LINEAGE INC			6,308.000	272,821.00	
LIPID SCIENCES INC			7,118.000	0.00	
LIQUIDIA CORP			10,504.000	837,483.92	
LIQUIDITY SERVICES INC			5,388.000	210,778.56	
LIQUIDMETAL TECHNOLOGIES INC			700.000	138.04	
LITE STRATEGY INC			4.000	3.69	
LITHIA MOTORS INC			95,750.000	27,814,417.50	
LIVANOVA PLC			11,440.000	940,711.20	
LIVE MICROSYSTEMS INC			117.000	0.00	
LIVE NATION ENTERTAINMENT INC			16,237.000	2,973,157.07	
LIVERAMP HOLDINGS INC			11,547.000	434,629.08	
LOBLAW COMPANIES LTD			104,010.000	4,716,830.59	
LOCKHEED MARTIN CORP			18,425.000	9,386,800.50	
LOEWS CORP			15,051.000	1,703,923.71	
LOGIC DEVICES INC			306.000	0.00	
LONDON STOCK EXCHANGE GROUP PL			111,870.000	12,118,893.32	
LONDON STOCK EXCHANGE GROUP PL ADR			570,171.000	15,428,827.26	
LONZA GROUP AG			19,230.000	13,011,509.33	
LOOKSMART GROUP INC			13.000	0.00	
LOTTOMATICA GROUP SPA			658,652.000	18,298,795.01	
LOWE'S COS INC			88,799.000	19,579,291.51	



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LPL FINANCIAL HOLDINGS INC			38,696.000	10,899,889.28	
LSB INDUSTRIES INC			7,206.000	77,896.86	
LSI INDUSTRIES INC			13,618.000	361,966.44	
LTC PROPERTIES INC			8,053.000	309,637.85	
LTV CORP			50,656.000	0.00	
LUBYS INC ESCROW			5,279.000	0.00	
LUCKY STRIKE ENTERTAINMENT COR			22,411.000	167,634.28	
LUKOIL PJSC ADR			142,900.000	1.43	
LULULEMON ATHLETICA INC			9,169.000	1,046,916.42	
LUMENTUM HOLDINGS INC			180.000	154,450.80	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	
LVMH MOET HENNESSY LOUIS VUITT ADR			151,595.000	16,766,407.00	
LXP INDUSTRIAL TRUST			9,390.000	505,933.20	
LYONDELLBASELL INDUSTRIES NV			22,882.000	1,204,737.30	
M&T BANK CORP			13,565.000	3,228,605.65	
M-TRON INDUSTRIES INC			65,307.000	6,475,189.05	
M-TRON INDUSTRIES INC RTS			4,065.000	0.00	
M/I HOMES INC			4,869.000	782,886.51	
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00	
MACERICH CO/THE			63,799.000	1,607,096.81	
MACROGENICS INC			9,507.000	43,922.34	
MADISON AIR SOLUTIONS CORP			3,386.000	132,054.00	
MADISON SQUARE GARDEN ENTERTAI			4,729.000	382,528.81	
MAGNA ENTERTAINMENT CORP			225.000	0.00	
MAGNA INTL INC			176,000.000	11,569,170.04	
MAGNACHIP SEMICONDUCTOR CORP			4,415.000	20,882.95	
MAGNERA CORP			42.000	493.50	
MAGNITE INC			12,751.000	242,013.98	
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6.56	
MAGNOLIA OIL & GAS CORP			34,319.000	877,880.02	
MAGYAR BANCORP INC			1,725.000	30,101.25	
MALIBU BOATS INC			4,203.000	115,288.29	
MAMA'S CREATIONS INC			606,471.000	10,825,507.35	
MANCHESTER UNITED PLC			29,439.000	675,036.27	
MANNKIND CORP			43,893.000	186,984.18	
MANPOWERGROUP INC			9,297.000	313,959.69	
MAPFRE SA			2,866,700.000	14,191,566.82	
MAPLIGHT THERAPEUTICS INC			7,065.000	253,209.60	
MARATHON PETROLEUM CORP			29,461.000	7,532,293.87	



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MARAVAI LIFESCIENCES HOLDINGS			19,322.000	120,569.28	
MARCHEX INC			11,976.000	19,281.36	
MARCUS & MILLICHAP INC			6,357.000	198,147.69	
MARCUS CORP/THE			5,746.000	134,801.16	
MARKEL GROUP INC			1,112.000	2,171,747.12	
MARKETAXESS HOLDINGS INC			5,888.000	668,229.12	
MARQETA INC			74,701.000	303,286.06	
MARRIOTT INTERNATIONAL			194,414.000	0.00	
MARRIOTT INTERNATIONAL INC/MD			55,908.000	20,718,945.72	
MARRIOTT VACATIONS WORLDWIDE C			5,571.000	567,573.48	
MARSH & MCLENNAN COS INC			53,752.000	8,958,845.84	
MARTEN TRANSPORT LTD			357,219.000	6,197,749.65	
MARTIN INDS INC DEL			9,400.000	0.00	
MARTIN MARIETTA MATERIALS INC			6,337.000	3,654,547.90	
MARUWA CO LTD/AICHI			26,500.000	11,544,070.98	
MARVELL TECHNOLOGY INC			85,978.000	25,611,986.42	
MARZETTI COMPANY/THE			4,318.000	492,942.88	
MASCO CORP			18,558.000	1,510,064.46	
MASTEC INC			23,871.000	9,931,768.26	
MASTERBRAND INC			16,592.000	170,731.68	
MASTERCARD INC			108,429.000	55,689,134.40	
MASTERCRAFT BOAT HOLDINGS INC			10,678.000	275,705.96	
MATERION CORP			7,701.000	2,290,200.39	
MATIV HOLDINGS INC			16,438.000	124,435.66	
MATRIX IT LTD			5,721.000	145,125.17	
MATRIX SERVICE CO			11,804.000	161,714.80	
MATSON INC			11,410.000	2,193,344.30	
MATTHEWS INTERNATIONAL CORP			7,920.000	213,206.40	
MAX HEALTHCARE INSTITUTE LTD			164,051.000	1,957,078.42	
MAXCO INC			3,300.000	0.00	
MAXIMUS INC			11,234.000	603,939.84	
MAXUS TECHNOLOGY CORP COM			94.000	0.00	
MAZE THERAPEUTICS INC			14,225.000	424,474.00	
MBIA INC			20,816.000	135,720.32	
MCCORMICK & CO INC/MD			25,717.000	1,296,651.14	
MCDONALD'S CORP			91,844.000	24,826,351.64	
MCDONALD'S HOLDINGS CO JAPAN L			77,200.000	3,553,029.02	
MCGRATH RENTCORP			238,264.000	28,837,091.92	
MCGRAW HILL INC			32,383.000	306,667.01	



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MCKESSON CORP			11,171.000	8,440,807.60	
MCRAE INDUSTRIES INC			272.000	13,009.76	
MECHANICS BANCORP			5,129.000	81,551.10	
MECKLERMEDIA CORP			970.000	0.00	
MEDALLION FINANCIAL CORP			1,839.000	18,776.19	
MEDIATEK INC			157,568.000	20,996,536.36	
MEDICAL PROPERTIES TRUST INC			96,842.000	447,410.04	
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00	
MEDICINOVA INC			28,275.000	37,323.00	
MEDIS TECHNOLOGIES LTD			7,776.000	0.00	
MEDLINE INC			35,444.000	1,397,911.36	
MEDTRONIC PLC			166,016.000	12,987,431.68	
MEIRAGTX HOLDINGS PLC			15,179.000	205,068.29	
MEITAV INVESTMENT HOUSE LTD			400,670.000	17,387,984.68	
MERCADOLIBRE INC			2,659.000	4,513,360.01	
MERCANTILE BANK CORP			6,288.000	361,056.96	
MERCEDES-BENZ GROUP AG			156,200.000	7,843,385.57	
MERCHANTS BANCORP/IN			7,271.000	363,550.00	
MERCK & CO INC			241,512.000	31,034,292.00	
MERCURY GENERAL CORP			4,740.000	505,378.80	
MERCURY SYSTEMS INC			11,234.000	1,374,255.22	
MEREO BIOPHARMA GROUP PLC ADR			98.000	31.13	
MERIT MEDICAL SYSTEMS INC			14,365.000	996,069.10	
MERITAGE HOMES CORP			11,186.000	937,946.10	
MERRIMACK PHARMACEUTICALS INC			8,388.000	0.00	
MESA AIR GROUP INC			29,700.000	0.00	
MESA LABORATORIES INC			2,249.000	223,887.95	
META PLATFORMS INC			271,392.000	152,872,399.68	
METAVIA INC			1.000	1.43	
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00	
METHODE ELECTRONICS INC			9,020.000	171,109.40	
METLIFE INC			62,677.000	5,303,100.97	
METRO ONE TELECOMMUNICATIONS I			200.000	0.00	
METROCITY BANKSHARES INC			4,210.000	151,096.90	
METROPOLITAN BANK HOLDING CORP			1,965.000	194,063.40	
METTLER-TOLEDO INTERNATIONAL I			1,837.000	2,346,785.87	
MEXICO FUND INC			61,161.000	1,337,591.07	
MGE ENERGY INC			9,585.000	781,560.90	
MGP INGREDIENTS INC			3,625.000	63,510.00	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MIAMI INTERNATIONAL HOLDINGS I			14,084.000	523,361.44	
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00	
MICROBOT MEDICAL INC			2.000	3.90	
MICROCHIP TECHNOLOGY INC			47,143.000	4,299,441.60	
MICROLOG CORP			831.000	0.00	
MICRON TECHNOLOGY INC			140,064.000	161,674,474.56	
MICROSOFT CORP			870,640.000	324,766,132.80	
MID PENN BANCORP INC			1,160.000	40,414.40	
MID-AMERICA APARTMENT COMMUNIT			200,701.000	27,885,396.94	
MIDDLEBY CORP/THE			3,273.000	562,988.73	
MIDDLESEX WATER CO			6,888.000	386,830.08	
MIDLAND STATES BANCORP INC			1.000	31.14	
MILLER INDUSTRIES INC/TN			7,678.000	392,729.70	
MILLERKNOLL INC			32,364.000	662,167.44	
MILLICOM INTERNATIONAL CELLULA			49,951.000	4,533,552.76	
MIMEDX GROUP INC			15,952.000	61,415.20	
MINERALS TECHNOLOGIES INC			8,513.000	629,706.61	
MINERALYS THERAPEUTICS INC			10,771.000	290,601.58	
MIRION TECHNOLOGIES INC			59,678.000	1,070,026.54	
MIRUM PHARMACEUTICALS INC			112,484.000	13,168,501.88	
MISSION PRODUCE INC			3,220.000	37,963.80	
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00	
MITSUBISHI ELECTRIC CORP			130,100.000	4,703,692.70	
MITSUBISHI ESTATE CO LTD			339,600.000	8,661,080.46	
MITSUBISHI HC CAPITAL INC			1,554,000.000	12,563,951.07	
MITSUBISHI UFJ FINANCIAL GROUP			454,300.000	8,964,406.74	
MODERNA INC			43,808.000	3,067,874.24	
MOELIS & CO			12,729.000	832,731.18	
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00	
MOLINA HEALTHCARE INC			4,542.000	1,038,755.40	
MOLSON COORS BEVERAGE CO			14,597.000	568,699.12	
MONARCH CASINO & RESORT INC			1,708.000	224,789.88	
MONDAY.COM LTD			8,832.000	639,348.48	
MONDELEZ INTERNATIONAL INC			189,576.000	10,965,075.84	
MONGODB INC			7,045.000	2,366,415.50	
MONOLITHIC POWER SYSTEMS INC			4,688.000	6,480,503.68	
MONRO INC			7,371.000	126,117.81	
MONSTER BEVERAGE CORP			68,256.000	6,560,766.72	
MONTE ROSA THERAPEUTICS INC			14,363.000	347,584.60	



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MOODY'S CORP			15,548.000	7,042,000.16	
MOOG INC			5,787.000	2,452,762.08	
MOONLAKE IMMUNOTHERAPEUTICS			12,364.000	240,727.08	
MOORE HANDLEY INC			612.000	0.00	
MORGAN GROUP HOLDING CO			44.000	96.80	
MORGAN STANLEY			195,542.000	40,876,099.68	
MORGAN STANLEY CHINA A SHARE			38,361.000	807,115.44	
MORGAN STANLEY DIRECT LENDING			14,323.000	216,563.76	
MORGAN STANLEY INDIA INVEST			43,201.000	985,846.82	
MOSAIC CO/THE			9,849.000	208,700.31	
MOSSIMO INC			12,487.000	0.00	
MOTORCAR PARTS OF AMERICA INC			5,791.000	88,718.12	
MOTOROLA SOLUTIONS INC			16,224.000	6,737,664.96	
MOVADO GROUP INC			4,227.000	166,163.37	
MOVIE GALLERY INC COM			15,125.000	0.00	
MP MATERIALS CORP			4,700.000	263,247.00	
MPI CORP			25,076.000	4,793,773.33	
MPLX LP			696,185.000	39,216,101.05	
MS&AD INSURANCE GROUP HOLDINGS			469,900.000	12,258,890.29	
MSCI INC			6,969.000	3,902,918.76	
MSCI WORLD EX-US INDEX FUND A			24,562,267.208	1,037,541,139.88	
MSCI WORLD EX-US INDEX FUND B			9,354,618.160	430,929,306.95	
MTAR TECHNOLOGIES LTD			81,110.000	6,529,758.42	
MTU AERO ENGINES AG			19,131.000	7,959,392.67	
MUELLER WATER PRODUCTS INC			36,980.000	955,193.40	
MUENCHENER RUECKVERSICHERUNGS-			26,000.000	14,521,053.30	
MULLEN GROUP LTD			538,900.000	8,257,752.24	
MULTI COMMODITY EXCHANGE OF IN			118,361.000	3,547,625.94	
MURPHY OIL CORP			30,351.000	988,228.56	
MUSASHI SEIMITSU INDUSTRY CO L			148,000.000	3,556,007.02	
MYERS INDUSTRIES INC			7,557.000	266,837.67	
MYR GROUP INC			22,638.000	11,328,055.20	
MYREXIS INC			3,666.000	0.00	
N-ABLE INC/US			30,281.000	111,131.27	
N-VIRO INTERNATIONAL CORP			846.000	0.00	
NABORS INDUSTRIES LTD			1,943.000	163,231.43	
NABTESCO CORP			161,300.000	5,102,251.11	
NAC KAZATOMPROM JSC GDR			64,533.000	4,641,484.39	
NACCO INDUSTRIES INC			4,341.000	217,267.05	



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NANOGEN INC			7,205.000	0.00	
NAPCO SECURITY TECHNOLOGIES IN			5,751.000	218,422.98	
NASB FINANCIAL INC			908.000	36,592.40	
NASDAQ INC			40,448.000	3,188,111.36	
NASPERS LTD			178,800.000	8,952,218.22	
NATERA INC			14,842.000	4,028,860.90	
NATHAN'S FAMOUS INC			1,748.000	177,596.80	
NATIONAL ALUMINIUM CO LTD			3,036,100.000	10,892,385.39	
NATIONAL BANK HOLDINGS CORP			7,179.000	318,962.97	
NATIONAL BANK OF CANADA			83,955.000	13,249,948.22	
NATIONAL BANK OF GREECE SA			159,138.000	2,744,602.25	
NATIONAL BANKSHARES INC			965.000	35,058.45	
NATIONAL BEVERAGE CORP			17,622.000	549,806.40	
NATIONAL CINEMEDIA INC			1,530.000	5,814.00	
NATIONAL ENERGY SERVICES REUNI			17,074.000	511,024.82	
NATIONAL GRID PLC			775,677.000	12,848,375.88	
NATIONAL HEALTH INVESTORS INC			9,591.000	731,409.66	
NATIONAL HEALTHCARE CORP			4,716.000	996,773.76	
NATIONAL HEALTHCARE PROPERTIES			14,719.000	215,633.35	
NATIONAL PRESTO INDUSTRIES INC			1,399.000	174,861.01	
NATIONAL RECORD MART INC			8,200.000	0.00	
NATIONAL STORAGE AFFILIATES TR			11,834.000	526,257.98	
NATIONAL VISION HOLDINGS INC			13,615.000	258,821.15	
NATURA COSMETICOS SA			3,316,000.000	5,548,075.23	
NATURAL GAS SERVICES GROUP INC			4,135.000	178,383.90	
NATURAL GROCERS BY VITAMIN COT			1,967.000	61,016.34	
NATURE'S SUNSHINE PRODUCTS INC			3,992.000	87,025.60	
NAVIDEA BIOPHARMACEUTICALS INC			26.000	0.00	
NAVIENT CORP			36,778.000	312,980.78	
NAVIGATOR HOLDINGS LTD			14,123.000	263,111.49	
NB BANCORP INC			7,956.000	168,110.28	
NBT BANCORP INC			11,427.000	564,150.99	
NCINO INC			18,772.000	306,922.20	
NCR ATLEOS CORP			11,245.000	488,145.45	
NCR VOYIX CORP			22,329.000	182,427.93	
NEKTAR THERAPEUTICS			5,888.000	411,041.28	
NELNET INC			7,648.000	1,019,707.84	
NEOGEN CORP			40,385.000	363,061.15	
NEOGENOMICS INC			22,329.000	325,780.11	



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NEOMAGIC CORP			1,790.000	23.45	
NEOSE TECHNOLOGIES INC			9,800.000	0.00	
NESCO INC COM			5,500.000	0.00	
NETAPP INC			17,666.000	2,733,990.16	
NETBANK INC COM			43,611.000	0.00	
NETFLIX INC			548,576.000	39,168,326.40	
NETGEAR INC			15,485.000	361,574.75	
NETSCOUT SYSTEMS INC			16,515.000	719,228.25	
NETSTREIT CORP			13,021.000	275,133.73	
NEUBERGER ENERGY INFRASTRUCT			52,167.000	528,973.38	
NEUBERGER NEXT GENERATION CO			282,625.000	4,674,617.50	
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.00	
NEUROGENE INC			4,114.000	129,385.30	
NEUROPACE INC			19,612.000	311,634.68	
NEW ERA ENERGY & DIGITAL INC			38,269.000	244,156.22	
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00	
NEW GERMANY FUND INC/THE			102,516.000	1,174,833.36	
NEW JERSEY RESOURCES CORP			22,703.000	1,272,276.12	
NEW WEI INC			11,600.000	0.00	
NEWAMSTERDAM PHARMA CO NV			20,018.000	678,410.02	
NEWELL BRANDS INC			72,418.000	444,646.52	
NEWMARK GROUP INC			25,575.000	386,438.25	
NEWMONT CORP			98,141.000	9,166,369.40	
NEXA RESOURCES SA			22,373.000	273,845.52	
NEXIEN BIOPHARMA INC			50.000	0.00	
NEXPOINT RESIDENTIAL TRUST INC			4,086.000	114,081.12	
NEXPRISE INC			1,644.000	0.00	
NEXT BRIDGE HYDROCARBONS INC			95.000	0.00	
NEXTERA ENERGY INC			330,770.000	29,031,682.90	
NEXTERA ENTERPRISES INC			29,140.000	0.00	
NEXTPOWER INC			2,000.000	238,280.00	
NICHAS CORP			771,400.000	18,748,070.89	
NICOLET BANKSHARES INC			3,752.000	620,543.28	
NIKE INC			104,531.000	4,290,997.55	
NIPPON SANSO HOLDINGS CORP			389,600.000	14,373,430.36	
NIPPON YUSEN KK			291,200.000	9,345,634.89	
NITCHES INC			2.000	0.00	
NITTO BOSEKI CO LTD			101,500.000	2,694,801.00	
NKT A/S			13,615.000	2,032,462.53	



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NLI HOLDINGS INC			9,417.000	56,031.15	
NLIGHT INC			13,924.000	969,388.88	
NMI HOLDINGS INC			13,609.000	559,193.81	
NMT MEDICAL INC			2,641.000	0.00	
NOBILITY HOMES INC			1,549.000	42,365.15	
NOBLE CORP PLC			31,063.000	1,158,649.90	
NOBLE INTL LTD			5,650.000	0.00	
NOKIA OYJ ADR			597,020.000	7,928,425.60	
NOMAD FOODS LTD			33,431.000	366,069.45	
NORD RESOURCES CORP			1,694.000	0.00	
NORDIC AMERICAN TANKERS LTD			54,396.000	301,353.84	
NORDICUS PARTNERS CORP			5.000	11.25	
NORFOLK SOUTHERN CORP			20,173.000	6,346,224.07	
NORTHEAST BANK			2,434.000	322,578.02	
NORTHEAST COMMUNITY BANCORP IN			2,909.000	80,695.66	
NORTHERN OIL & GAS INC			15,727.000	285,445.05	
NORTHERN TRUST CORP			16,544.000	2,876,008.96	
NORTHFIELD BANCORP INC			17,161.000	252,781.53	
NORTHRIM BANCORP INC			7,257.000	201,309.18	
NORTHROP GRUMMAN CORP			21,051.000	10,721,484.81	
NORTHWEST BANCSHARES INC			26,511.000	401,906.76	
NORTHWEST NATURAL HOLDING CO			8,459.000	414,998.54	
NORTHWESTERN ENERGY GROUP INC			12,906.000	924,327.72	
NORWOOD FINANCIAL CORP			1,199.000	38,547.85	
NOVA LTD			6,673.000	3,623,038.62	
NOVANTA INC			8,024.000	1,301,813.76	
NOVARTIS AG			177,701.000	27,884,947.11	
NOVATION COS INC			1,726.000	0.00	
NOVAVAX INC			23,986.000	225,948.12	
NOVELSTEM INTERNATIONAL CORP			3,839.000	36.09	
NOVONESIS NOVOZYMES B			278,450.000	17,585,195.00	
NPK INTERNATIONAL INC			16,067.000	255,625.97	
NRC HEALTH			8,785.000	189,492.45	
NRG ENERGY INC			18,287.000	2,670,999.22	
NTPC LTD			688,333.000	2,593,463.05	
NU HOLDINGS LTD/CAYMAN ISLANDS			989,922.000	13,225,357.92	
NU SKIN ENTERPRISES INC			14,450.000	76,296.00	
NUCOR CORP			20,517.000	4,570,161.75	
NURIX THERAPEUTICS INC			6,859.000	166,399.34	



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NUTRIEN LTD			272,323.000	17,150,350.70	
NUTROGANICS INC			831.000	0.00	
NUVALENT INC			12,917.000	1,595,249.50	
NUVAMA WEALTH MANAGEMENT LTD			228,079.000	4,352,496.90	
NUVATION BIO INC			59,466.000	337,766.88	
NUVEEN S&P 500 DYNAM OVERWR			53,649.000	1,000,017.36	
NVE CORP			2,198.000	229,800.90	
NVIDIA CORP			3,084,428.000	617,163,198.52	
NVR INC			242.000	1,648,842.80	
NWPX INFRASTRUCTURE INC			5,953.000	892,592.82	
NXP SEMICONDUCTORS NV			25,732.000	7,231,463.96	
NXXI INC			11,261.000	0.00	
NYLI CBRE GLBL INFR MEGA TRM			30,067.000	457,018.40	
O'REILLY AUTOMOTIVE INC			85,401.000	7,864,578.09	
O-I GLASS INC			49,304.000	474,797.52	
OAKTREE SPECIALTY LENDING CORP			14,225.000	169,846.50	
OCCIDENTAL PETROLEUM CORP			62,999.000	3,059,861.43	
OCEANEERING INTERNATIONAL INC			20,207.000	818,787.64	
OCEANFIRST FINANCIAL CORP			16,218.000	316,737.54	
OCTAVE SPECIALTY GROUP INC			7,106.000	44,341.44	
OCULAR THERAPEUTIX INC			37,175.000	365,058.50	
OCULIS HOLDING AG			10,771.000	149,393.77	
ODDITY TECH LTD			10,474.000	158,471.62	
OFG BANCORP			11,575.000	567,985.25	
OHIO VALLEY BANCORP			1,776.000	77,113.92	
OIL & NATURAL GAS CORP LTD			4,314,100.000	10,705,635.93	
OIL STATES INTERNATIONAL INC			6,802.000	54,484.02	
OIL-DRI CORP OF AMERICA			9,232.000	943,602.72	
OILSANDS QUEST INC			6,899.000	0.00	
OKEANIS ECO TANKERS CORP			6,477.000	324,627.24	
OKTA INC			14,949.000	2,039,791.05	
OLD DOMINION FREIGHT LINE INC			21,810.000	4,724,046.00	
OLD SECOND BANCORP INC			2,881.000	67,184.92	
OLEMA PHARMACEUTICALS INC			23,387.000	292,571.37	
OLIN CORP			19,430.000	385,102.60	
OMEGA FLEX INC			1,768.000	55,497.52	
OMEROS CORP			17,418.000	165,645.18	
OMNIAB INC			24,655.000	60,651.30	
OMNIAB INC/OLD			3,274.000	0.00	



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OMNICELL INC			10,480.000	435,129.60	
OMNICOM GROUP INC			27,916.000	2,033,122.28	
OMV AG			187,000.000	11,790,910.07	
ON HOLDING AG			20,178.000	714,704.76	
ON SEMICONDUCTOR CORP			36,903.000	3,488,809.62	
ONCE UPON A FARM PBC			145,061.000	2,970,849.28	
ONCOCYTE CORP COM NEW			5.000	29.50	
ONCOTELIC THERAPEUTICS INC			10.000	0.43	
ONCTERNAL THERAPEUTICS INC			19.000	0.00	
ONDAS INC			141,893.000	1,169,198.32	
ONE GAS INC			26,589.000	2,049,214.23	
ONE LIBERTY PROPERTIES INC			13,849.000	338,192.58	
ONE PRICE CLOTHING STORES INC			2,557.000	0.00	
ONEOK INC			609,167.000	52,960,978.98	
ONESPAN INC			27,972.000	401,398.20	
ONESPAWORLD HOLDINGS LTD			16,659.000	470,450.16	
ONTERRIS INC			12,364.000	249,876.44	
ONTRAK INC			55.000	0.00	
OPENDOOR TECHNOLOGIES INC			217,843.000	1,006,434.66	
OPENLANE INC			28,961.000	1,194,351.64	
OPIANT PHARMACE CONTRA			11,152.000	0.00	
OPKO HEALTH INC			98,730.000	148,095.00	
OPTION CARE HEALTH INC			32,087.000	672,864.39	
OPUS GENETICS INC			9.000	36.99	
ORACLE CORP			167,319.000	24,520,599.45	
ORASURE TECHNOLOGIES INC			20,866.000	93,062.36	
ORCHESTRA BIOMED HOLDINGS INC			16,954.000	73,156.51	
ORCHID ISLAND CAPITAL INC			1,918.000	13,368.46	
ORGANO CORP			211,350.000	21,196,771.26	
ORGANOGENESIS HOLDINGS INC			9,491.000	23,063.13	
ORGANON & CO			42,103.000	570,074.62	
ORIC PHARMACEUTICALS INC			25,259.000	273,554.97	
ORION GROUP HOLDINGS INC			488,879.000	8,222,944.78	
ORION SA			9,109.000	60,392.67	
ORIX CORP			187,200.000	7,082,558.89	
ORLEANS HOMEBUILDERS INC			2,200.000	0.00	
ORMAT TECHNOLOGIES INC			13,725.000	1,494,652.50	
ORRSTOWN FINANCIAL SERVICES IN			3,084.000	125,919.72	
ORSTED AS			437,480.000	9,822,891.40	



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ORTHOFIX MEDICAL INC			15,607.000	142,647.98	
ORTHOPEDIATRICS CORP			7,573.000	144,871.49	
OSCAR HEALTH INC			53,819.000	1,534,917.88	
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00	
OSI SYSTEMS INC			5,911.000	1,292,735.70	
OTIS WORLDWIDE CORP			34,857.000	2,495,761.20	
OTP BANK NYRT			51,664.000	7,625,620.26	
OTTER TAIL CORP			11,669.000	1,049,976.62	
OUSTER INC			124,756.000	7,799,745.12	
OUTFRONT MEDIA INC			31,216.000	1,022,636.16	
OXFORD INDUSTRIES INC			5,226.000	182,230.62	
PAB BANKSHARES INC			1,304.000	0.00	
PACCAR INC			57,237.000	6,875,308.44	
PACIFICNET INC			245.000	0.00	
PACIRA BIOSCIENCES INC			12,158.000	308,448.46	
PACKAGED HOME SOLUTIONS INC			13.000	0.00	
PACKAGING CORP OF AMERICA			1,412.000	336,451.36	
PACS GROUP INC			24,646.000	1,050,905.44	
PAGAYA TECHNOLOGIES LTD			26,206.000	478,259.50	
PAGERDUTY INC			16,359.000	157,864.35	
PAGSEGURO DIGITAL LTD			48,978.000	443,250.90	
PALANTIR TECHNOLOGIES INC			227,963.000	26,596,443.21	
PALM HARBOR HOMES INC			3,688.000	0.00	
PALO ALTO NETWORKS INC			150,687.000	51,387,280.74	
PALOMAR HOLDINGS INC			4,686.000	592,263.54	
PALVELLA THERAPEUTICS INC			2,355.000	359,891.10	
PAMPA ENERGIA SA ADR			26,644.000	2,188,271.72	
PAMT CORP			8,429.000	118,090.29	
PAN PACIFIC INTERNATIONAL HOLD			743,700.000	3,765,975.35	
PAPA JOHN'S INTERNATIONAL INC			5,592.000	205,617.84	
PAR PACIFIC HOLDINGS INC			11,969.000	671,221.52	
PARATEK PHARMA CONTRA			13,796.000	0.00	
PARK AEROSPACE CORP			316,952.000	12,094,888.32	
PARK HOTELS & RESORTS INC			45,300.000	645,525.00	
PARK NATIONAL CORP			3,267.000	597,828.33	
PARK-OHIO HOLDINGS CORP			5,888.000	226,393.60	
PARKER-HANNIFIN CORP			13,070.000	12,784,028.40	
PARKERVISION INC			219.000	25.21	
PASON SYSTEMS INC			197,300.000	1,714,684.76	



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PATHWARD FINANCIAL INC			3,929.000	342,058.74	
PATRICK INDUSTRIES INC			7,642.000	686,098.76	
PATTERSON-UTI ENERGY INC			70,457.000	646,795.26	
PAUL MUELLER CO			102.000	47,430.00	
PAYCHEX INC			28,825.000	2,834,362.25	
PAYCOM SOFTWARE INC			132,276.000	16,624,447.68	
PAYMENTUS HOLDINGS INC			191,940.000	4,637,270.40	
PAYONEER GLOBAL INC			52,453.000	373,465.36	
PAYPAL HOLDINGS INC			83,688.000	3,613,647.84	
PBF ENERGY INC			25,830.000	1,175,781.60	
PC CONNECTION INC			7,334.000	535,308.66	
PCD INC COM			12,400.000	0.00	
PDF SOLUTIONS INC			16,497.000	1,167,822.63	
PDL BIOPHARMA INC			20,195.000	6,260.45	
PEABODY ENERGY CORP			24,257.000	560,821.84	
PEBBLEBROOK HOTEL TRUST			26,744.000	519,101.04	
PELAGOS INSURANCE CAPITAL LTD			17,561.000	427,610.35	
PELOTON INTERACTIVE INC			73,596.000	434,952.36	
PEMBINA PIPELINE CORP			62,794.000	2,904,222.50	
PENGUIN SOLUTIONS INC			16,650.000	1,265,566.50	
PENN ENTERTAINMENT INC			23,945.000	511,465.20	
PENN OCTANE CORP			5,906.000	0.00	
PENN TREATY AMERICAN CORP			5,499.000	0.00	
PENNANT GROUP INC/THE			5,902.000	218,078.90	
PEOPLE INC			12,953.000	597,910.48	
PEOPLES BANCORP INC/OH			7,026.000	269,868.66	
PEOPLES BANCORP OF NORTH CAROL			1,700.000	73,253.00	
PEOPLES FINANCIAL CORP/MS			236.000	5,026.80	
PEOPLES FINANCIAL SERVICES COR			4,687.000	311,076.19	
PEPSICO INC			129,367.000	17,516,291.80	
PERASO INC			2.000	1.82	
PERDOCEO EDUCATION CORP			11,050.000	353,600.00	
PERIMETER SOLUTIONS INC			24,275.000	865,403.75	
PERMA-FIX ENVIRONMENTAL SERVIC			1,930.000	27,579.70	
PERRIGO CO PLC			21,702.000	225,483.78	
PERSONALIS INC			22,373.000	299,798.20	
PERSPECTIVE THERAPEUTICS INC			10,528.000	35,900.48	
PERVASIP CORP			276.000	0.03	
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PETROLEO BRASILEIRO SA - PETRO ADR			177,521.000	2,598,907.44	
PFF BANCORP INC			6,255.000	0.00	
PFISTERER HOLDING SE			21,890.000	2,362,533.41	
PFIZER INC			533,393.000	12,844,103.44	
PG&E CORP			229,800.000	3,865,236.00	
PHARMANETICS INC COM			6,690.000	0.00	
PHATHOM PHARMACEUTICALS INC			10,721.000	116,322.85	
PHIBRO ANIMAL HEALTH CORP			9,178.000	288,189.20	
PHILIP MORRIS INTERNATIONAL IN			153,384.000	27,748,699.44	
PHILLIPS 66			38,599.000	6,525,160.95	
PHILLIPS EDISON & CO INC			23,933.000	996,091.46	
PHINIA INC			6,407.000	527,744.59	
PHOENIX FINANCIAL LTD			225,280.000	12,445,615.12	
PHOENIX FOOTWEAR GROUP INC			1,137.000	12.96	
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00	
PHOTRONICS INC			19,082.000	620,737.46	
PHREESIA INC			32,729.000	336,781.41	
PICC PROPERTY & CASUALTY CO LT HK/02328			6,582,000.000	12,019,081.73	
PIEDMONT REALTY TRUST INC			25,498.000	233,306.70	
PING AN INSURANCE GROUP CO OF HK/02318			733,000.000	4,771,666.84	
PINTEREST INC			52,763.000	1,109,605.89	
PIONEER MUNICIPAL INCOME FUND ESCROW			136,299.000	0.00	
PIPER SANDLER COS			17,445.000	1,261,971.30	
PIRAEUS BANK SA			2,964,616.000	30,803,280.44	
PITNEY BOWES INC			32,983.000	577,862.16	
PJT PARTNERS INC			4,757.000	718,021.58	
PLAINS ALL AMERICAN PIPELINE L			1,178,161.000	26,225,863.86	
PLAYTIKA HOLDING CORP			108,828.000	404,840.16	
PLEXUS CORP			6,777.000	2,037,640.59	
PLUG POWER INC			115,916.000	314,132.36	
PLUS500 LTD			45,470.000	2,888,353.76	
PNC FINANCIAL SERVICES GROUP I			34,782.000	8,564,024.04	
POET TECHNOLOGIES INC			18,841.000	193,685.48	
POINT BLANK SOLUTIONS INC			5,587.000	0.00	
POINT.360			3,662.000	0.00	
POLARIS INC			9,338.000	639,092.72	
POLYCAB INDIA LTD			25,887.000	2,724,105.42	
PONIARD PHARMACEUTICALS INC			80.000	0.00	
POPULAR INC			1,536.000	252,180.48	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PORCH GROUP INC			16,562.000	249,092.48	
PORTLAND GENERAL ELECTRIC CO			22,502.000	1,166,278.66	
POST HOLDINGS INC			7,654.000	675,542.04	
POWER INTEGRATIONS INC			11,216.000	939,452.16	
POWER SOLUTIONS INTERNATIONAL			3,998.000	155,482.22	
POWERFLEET INC NJ			3,203.000	12,267.49	
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00	
POWSZECHNA KASA OSZCZEDNOSCI B			454,500.000	12,471,136.11	
PPG INDUSTRIES INC			20,069.000	2,434,169.01	
PPL CORP			66,112.000	2,403,171.20	
PRA GROUP INC			11,111.000	210,997.89	
PRAXIS PRECISION MEDICINES INC			4,716.000	1,578,869.64	
PRECIGEN INC			108,635.000	619,219.50	
PREFERRED BANK/LOS ANGELES CA			4,130.000	438,853.80	
PREFORMED LINE PRODUCTS CO			2,119.000	869,976.64	
PREMIER LASER SYS INC CL A COM			15,000.000	0.00	
PRESTIGE CONSUMER HEALTHCARE I			13,448.000	635,686.96	
PRICESMART INC			4,687.000	915,558.58	
PRIME MEDICINE INC			20,098.000	74,161.62	
PRIMECARE SYSTEMS INC			1,444.000	0.00	
PRIMEENERGY RESOURCES CORP			1,690.000	280,472.40	
PRIMIS FINANCIAL CORP			811.000	13,276.07	
PRINCETON NATIONAL BANCORP INC			3,531.000	0.00	
PRINCIPAL FINANCIAL GROUP INC			19,439.000	2,095,135.42	
PRIORITY TECHNOLOGY HOLDINGS I			34,148.000	227,767.16	
PRISM TECHNOLOGIES GROUP INC			294.000	0.00	
PRIVIA HEALTH GROUP INC			18,063.000	464,760.99	
PRO MEDICUS LTD			22,440.000	3,162,610.66	
PROCTER & GAMBLE CO/THE			230,936.000	33,864,455.04	
PROFRAC HOLDING CORP			25,741.000	149,555.21	
PROG HOLDINGS INC			16,191.000	754,662.51	
PROGRESS SOFTWARE CORP			9,127.000	306,484.66	
PROGRESSIVE CORP/THE			184,236.000	40,246,354.20	
PROGYNY INC			16,665.000	480,451.95	
PROKIDNEY CORP			10,434.000	21,285.36	
PROLIANCE INTERNATIONAL INC			4,794.000	0.00	
PROLOGIS INC			108,972.000	14,762,436.84	
PROPETRO HOLDING CORP			11,695.000	167,706.30	
PROSOFT LEARNING CORP COM			3,150.000	0.00	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PROTAGENIC THERAPEUTICS INC			2.000	0.78	
PROTAGONIST THERAPEUTICS INC			13,706.000	1,680,081.48	
PROTALIX BIOTHERAPEUTICS INC			402.000	936.66	
PROTARA THERAPEUTICS INC			3,592.000	13,721.44	
PROTHENA CORP PLC			6,426.000	62,910.54	
PROTO LABS INC			5,728.000	466,889.28	
PROVIDENT FINANCIAL HOLDINGS I			1,060.000	18,232.00	
PROVIDENT FINANCIAL SERVICES I			26,441.000	625,065.24	
PRUDENTIAL FINANCIAL INC			31,283.000	3,376,374.19	
PRUDENTIAL PLC			168,566.000	2,244,004.11	
PRYSMIAN SPA			88,660.000	14,804,355.03	
PTC INC			11,522.000	1,309,014.42	
PTC THERAPEUTICS INC			12,970.000	1,057,962.90	
PUBLIC SERVICE ENTERPRISE GROU			44,607.000	3,620,304.12	
PUBLIC STORAGE			15,961.000	5,080,545.91	
PUBMATIC INC			18,251.000	239,453.12	
PULSE BIOSCIENCES INC			12,509.000	305,250.57	
PULTEGROUP INC			17,350.000	2,380,593.50	
PURCHASEPRO COM INC COM NEW			44.000	0.00	
PURE BIOSCIENCE INC			247.000	13.71	
PURSUIT ATTRACTIONS AND HOSPIT			4,689.000	262,443.33	
PVH CORP			7,654.000	568,386.04	
PYXIS TANKERS INC			14.000	58.24	
Q2 HOLDINGS INC			10,097.000	485,665.70	
QANTAS AIRWAYS LTD			1,577,500.000	11,606,513.04	
QCR HOLDINGS INC			2,644.000	257,393.40	
QNITY ELECTRONICS INC			20,995.000	3,428,693.45	
QUAD SYSTEMS CORP			8,400.000	0.00	
QUAD/GRAPHICS INC			3,581.000	30,187.83	
QUAKER CHEMICAL CORP			4,557.000	723,970.59	
QUAKER FABRIC CORP NEW			8,200.000	0.00	
QUALCOMM INC			98,224.000	18,150,812.96	
QUALYS INC			7,153.000	983,465.97	
QUANEX BUILDING PRODUCTS CORP			6,692.000	124,605.04	
QUANTA SERVICES INC			13,155.000	9,472,126.20	
QUEST DIAGNOSTICS INC			10,177.000	2,157,015.15	
QUIDELORTHO CORP			9,192.000	160,997.89	
QUINSTREET INC			18,395.000	269,486.75	
RACKSPACE TECHNOLOGY INC			37,092.000	242,210.76	



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RADIAN GROUP INC			22,072.000	831,452.24	
RADICO KHAITAN LTD			105,486.000	4,396,793.99	
RADIOIO INC			9.000	0.00	
RADNET INC			11,805.000	728,014.35	
RADNOSTIX INC			831.000	42.80	
RADWARE LTD			6,968.000	215,032.48	
RAIA DROGASIL SA			2,446,800.000	7,927,595.12	
RAINMAKER SYSTEMS INC			1,456.000	0.00	
RAIT FINANCIAL TRUST			270.000	0.00	
RALLIANT CORP			10,107.000	744,178.41	
RAMACO RESOURCES INC			9,137.000	120,882.51	
RAPID7 INC			9,707.000	78,626.70	
RAPPORT THERAPEUTICS INC			8,242.000	343,444.14	
RASER TECHNOLOGIES INC			6,049.000	0.00	
RAYMOND JAMES FINANCIAL INC			15,930.000	2,421,837.90	
RAYONIER ADVANCED MATERIALS IN			25,906.000	203,621.16	
RB GLOBAL INC			16,558.000	1,928,179.10	
READY CAPITAL CORP			5,279.000	9,238.25	
REALTY INCOME CORP			81,796.000	5,068,080.16	
REC LTD			451,762.000	1,736,247.52	
RECRUIT HOLDINGS CO LTD			137,700.000	9,599,391.56	
RECURSION PHARMACEUTICALS INC			90,670.000	332,758.90	
RED ROBIN GOURMET BURGERS INC			36.000	287.64	
RED ROCK RESORTS INC			14,107.000	917,801.42	
RED VIOLET INC			4,210.000	268,261.20	
REDDIT INC			11,569.000	2,008,147.02	
REDWOOD TRUST INC			12,811.000	60,724.14	
REGENERON PHARMACEUTICALS INC			12,042.000	7,508,668.68	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			17,346.000	207,805.08	
REGIONS FINANCIAL CORP			77,482.000	2,339,956.40	
RELAY THERAPEUTICS INC			18,099.000	338,632.29	
RELMADA THERAPEUTICS INC			3,713.000	25,693.96	
RELX PLC			177,372.000	5,569,965.92	
REMITLY GLOBAL INC			27,567.000	617,776.47	
RENASANT CORP			18,935.000	805,494.90	
RENESAS ELECTRONICS CORP			395,600.000	11,700,657.37	
RENEW ENERGY GLOBAL PLC			58,382.000	364,887.50	
REPARE THERAPEU			136,534.000	0.00	



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
REPLIMUNE GROUP INC			19,244.000	213,031.08	
REPSOL SA			603,000.000	15,173,911.90	
REPUBLIC BANCORP INC/KY			3,443.000	311,350.49	
REPUBLIC SERVICES INC			18,785.000	4,002,707.80	
RESIDEO TECHNOLOGIES INC			28,596.000	889,335.60	
RESMED INC			13,041.000	2,541,430.08	
RESOLUTE FORESTTS INC CONTRA			11,530.000	0.00	
RESOLUTE HOLDINGS MANAGEMENT I			1,767.000	255,384.51	
RESONA HOLDINGS INC			1,347,600.000	17,462,210.78	
RESONAC HOLDINGS CORP			84,300.000	9,180,803.62	
RESONATE BLENDS INC			1.000	0.00	
RESPIRERX PHARMACEUTICALS INC			3.000	0.00	
RESTAURANT BRANDS INTERNATIONA			30,471.000	2,209,452.21	
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	31,919.58	
RETAIL VALUE INC ESC			4,519.000	0.00	
REUNION INDUSTRIES INC			1,969.000	0.00	
REVOLVE GROUP INC			13,621.000	311,784.69	
REVVITY INC			10,127.000	1,126,730.02	
REX AMERICAN RESOURCES CORP			26,913.000	1,215,121.95	
REXFORD INDUSTRIAL REALTY INC			4,020.000	134,670.00	
REZOLUTE INC			38,452.000	199,950.40	
REZOLVE AI PLC			111,828.000	352,258.20	
RGC RESOURCES INC			1,872.000	44,740.80	
RH			2,944.000	484,965.12	
RHB BANK BHD			5,903,100.000	11,987,165.67	
RHYTHM PHARMACEUTICALS INC			10,057.000	1,116,628.71	
RIBBON COMMUNICATIONS INC			7,013.000	16,410.42	
RICHTER GEDEON NYRT			413,769.000	16,015,725.92	
RIDENOW GROUP INC			50,839.000	338,587.74	
RIGAKU HOLDINGS CORP			638,900.000	9,827,719.53	
RILEY EXPLORATION PERMIAN INC			2.000	65.92	
RIMINI STREET INC			50,538.000	215,291.88	
RINGCENTRAL INC			14,130.000	550,787.40	
RINGKJOEBING LANDBOBANK A/S			18,266.000	4,330,422.15	
RIO TINTO LTD			127,600.000	15,250,104.82	
RIO TINTO PLC			104,322.000	9,861,219.10	
RIOT PLATFORMS INC			52,783.000	1,445,198.54	
RLJ LODGING TRUST			38,194.000	452,598.90	
RMR GROUP INC/THE			237.000	4,865.61	



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ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	0.00	
ROBERT HALF INC			17,663.000	542,254.10	
ROBINHOOD MARKETS INC			72,444.000	7,264,684.32	
ROBLOX CORP			55,404.000	3,012,869.52	
ROCHE HOLDING AG			26,000.000	10,726,833.20	
ROCK CREEK PHARMACEUTICALS INC			413.000	0.00	
ROCKET COS INC			84,100.000	1,324,575.00	
ROCKWELL AUTOMATION INC			10,108.000	5,004,268.64	
ROCKY BRANDS INC			4,740.000	195,477.60	
ROGERS CORP			3,939.000	644,932.47	
ROLLINS INC			26,772.000	1,117,463.28	
ROLLS-ROYCE HOLDINGS PLC			1,297,840.000	24,884,074.89	
ROOT INC/OH			2,725.000	152,382.00	
ROPER TECHNOLOGIES INC			9,591.000	3,245,498.49	
ROSS STORES INC			31,948.000	6,800,131.80	
ROWE COS/THE			5,035.000	0.00	
ROYAL CARIBBEAN CRUISES LTD			24,271.000	7,706,770.63	
ROYALE ENERGY INC			523.000	44.46	
ROYALTY PHARMA PLC			34,340.000	1,925,443.80	
ROYCE MICRO-CAP TRUST INC			150,493.000	2,203,217.52	
RPC INC			45,280.000	263,982.40	
RPM INTERNATIONAL INC			701.000	77,916.15	
RTX CORP			126,089.000	23,922,865.97	
RUSH ENTERPRISES INC			26,978.000	1,968,989.34	
RUSH STREET INTERACTIVE INC			15,442.000	459,245.08	
RXO INC			28,260.000	779,693.40	
RYANAIR HOLDINGS PLC ADR			122,870.000	7,955,832.50	
RYERSON HOLDING CORP			6,082.000	149,678.02	
RYMAN HOSPITALITY PROPERTIES I			10,474.000	1,346,432.70	
RYOHIN KEIKAKU CO LTD			583,500.000	12,705,778.50	
S&P GLOBAL INC			29,418.000	11,980,774.68	
S&T BANCORP INC			7,796.000	382,627.68	
SABRA HEALTH CARE REIT INC			43,645.000	851,513.95	
SAFEHOLD INC			4,547.000	71,387.90	
SAFETY INSURANCE GROUP INC			2,678.000	200,475.08	
SAFRAN SA			10,250.000	4,042,994.63	
SAGE THERAPEUTI CONTRA			13,640.000	0.00	
SAIA INC			2,358.000	993,095.28	
SALESFORCE INC			89,440.000	14,011,670.40	



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SALLY BEAUTY HOLDINGS INC			30,337.000	428,965.18	
SAMSARA INC			28,638.000	928,730.34	
SAMSUNG ELECTRO-MECHANICS CO L			10,920.000	15,393,589.32	
SAMSUNG ELECTRONICS CO LTD			632,353.000	136,323,483.06	
SAMSUNG ELECTRONICS CO LTD GDR			2,068.000	11,145,549.70	
SAMYANG FOODS CO LTD			3,621.000	2,615,310.37	
SANARA MEDTECH INC			4,252.000	100,304.68	
SANDISK CORP			3,598.000	8,180,880.54	
SANDRIDGE ENERGY INC			5,099.000	69,856.30	
SANDVIK AB			45,253.000	1,869,848.55	
SANKI ENGINEERING CO LTD			699,700.000	12,751,955.40	
SANOFI SA			196,400.000	16,858,772.53	
SAREPTA THERAPEUTICS INC			18,251.000	327,970.47	
SATCON TECHNOLOGY CORP			1,198.000	0.00	
SAUL CENTERS INC			2,152.000	80,463.28	
SAVARA INC			8,379.000	51,614.64	
SAVERS VALUE VILLAGE INC			25,436.000	256,649.24	
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00	
SBA COMMUNICATIONS CORP			9,460.000	1,669,311.60	
SCAN OPTICS			8,600.000	0.00	
SCANSOURCE INC			5,059.000	263,523.31	
SCB X PCL			1,477,500.000	6,560,143.60	
SCHLOTZSKY'S INC			2,581.000	0.00	
SCHNEIDER ELECTRIC SE			107,462.000	35,064,616.33	
SCHOLAR ROCK HOLDING CORP			19,241.000	1,058,255.00	
SCHOLASTIC CORP			7,574.000	348,404.00	
SCHRODINGER INC/UNITED STATES			26,042.000	423,182.50	
SCO GROUP INC/THE			6,400.000	0.00	
SCORPIO TANKERS INC			13,918.000	963,960.68	
SCOTTS MIRACLE-GRO CO/THE			10,009.000	681,712.99	
SEA LTD ADR			80,431.000	7,707,702.73	
SEACOAST BANKING CORP OF FLORI			17,403.000	578,649.75	
SEADRILL LTD			9,732.000	368,064.24	
SEAGATE TECHNOLOGY HOLDINGS PL			6,755.000	6,518,575.00	
SEALSQ CORP			65,353.000	205,861.95	
SECURE WASTE INFRASTRUCTURE 144A			6,800.000	66,196.89	
SECURITY NATIONAL FINANCIAL CO			9,777.000	94,739.13	
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00	
SELECT MEDICAL HOLDINGS CORP			27,237.000	449,682.87	



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SELECTIVE INSURANCE GROUP INC			12,364.000	1,199,431.64	
SELLAS LIFE SCIENCES GROUP INC			31,793.000	469,264.68	
SEMPRA			69,113.000	6,407,466.23	
SENECA FOODS CORP			5,846.000	1,016,853.24	
SENSIENT TECHNOLOGIES CORP			9,944.000	1,225,995.76	
SEPTERNA INC			7,654.000	256,332.46	
SEQUENTIAL BRANDS GROUP INC			12.000	0.00	
SERIA CO LTD			139,200.000	3,113,318.17	
SERINA THERAPEUTICS INC			5.000	9.70	
SERVICE PROPERTIES TRUST			33,734.000	57,010.46	
SERVICENOW INC			239,040.000	23,731,891.20	
SERVICETITAN INC			20,607.000	1,457,120.97	
SERVISFIRST BANCSHARES INC			8,961.000	777,366.75	
SEZZLE INC			5,605.000	961,986.15	
SFL CORP LTD			22,158.000	226,011.60	
SHAKE SHACK INC			5,540.000	310,350.80	
SHARPER IMAGE CORP			2,100.000	0.00	
SHATTUCK LABS INC			6,899.000	47,879.06	
SHELL PLC			559,584.000	21,787,641.21	
SHELLS SEAFOOD RESTAURANTS			44.000	0.00	
SHENANDOAH TELECOMMUNICATIONS			9,888.000	149,111.04	
SHENZHOU INTERNATIONAL GROUP H HK/02313			1,913,800.000	9,605,545.47	
SHERWIN-WILLIAMS CO/THE			22,607.000	7,784,042.24	
SHIFT4 PAYMENTS INC			13,542.000	658,682.88	
SHIN-ETSU CHEMICAL CO LTD			152,100.000	6,558,479.48	
SHINHAN FINANCIAL GROUP CO LTD			104,350.000	6,452,419.37	
SHINSEGAE INC			4,930.000	2,402,472.88	
SHIONOGI & CO LTD			691,500.000	11,866,442.95	
SHIZUOKA FINANCIAL GROUP INC			189,400.000	3,525,211.76	
SHOALS TECHNOLOGIES GROUP INC			32,758.000	324,304.20	
SHOE STATION GROUP INC			11,882.000	176,210.06	
SHOLOGDE INC			1,650.000	0.00	
SHOPIFY INC			2,700.000	308,286.00	
SHORE BANCSHARES INC			9,504.000	218,116.80	
SHRIRAM FINANCE LTD			227,827.000	2,508,272.23	
SHUTTERSTOCK INC			4,423.000	61,700.85	
SI-BONE INC			311,911.000	5,090,387.52	
SIEMENS ENERGY AG			104,270.000	19,765,331.53	
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00	



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SIERRA BANCORP			6,506.000	265,184.56	
SIGA TECHNOLOGIES INC			7,481.000	27,230.84	
SIGHT RESOURCE CORP			200.000	0.00	
SIGHT SCIENCES INC			19,749.000	107,039.58	
SIGNATURE BANK			7,182.000	3,231.90	
SIGNET JEWELERS LTD			10,103.000	870,878.60	
SILA REALTY TRUST INC			8,784.000	266,682.24	
SILGAN HOLDINGS INC			18,251.000	846,663.89	
SILICON GRAPHICS INC COM			11,800.000	0.00	
SILVACO GROUP INC			619,750.000	8,546,352.50	
SIMCLAR INC			700.000	0.00	
SIMMONS FIRST NATIONAL CORP			20,497.000	464,257.05	
SIMON PROPERTY GROUP INC			30,982.000	6,929,124.30	
SIMPLEX HOLDINGS INC			448,000.000	2,582,839.75	
SIMPLY GOOD FOODS CO/THE			18,030.000	239,438.40	
SIMULATIONS PLUS INC			5,131.000	93,948.61	
SINCLAIR INC			12,019.000	171,270.75	
SINFONIA TECHNOLOGY CO LTD			38,000.000	3,724,596.48	
SINGAPORE TELECOMMUNICATIONS L			3,398,600.000	11,587,480.00	
SIONNA THERAPEUTICS INC			7,654.000	336,699.46	
SIRIUSPOINT LTD			14,757.000	354,168.00	
SITE CENTERS CORP			6,221.000	24,697.37	
SITEONE LANDSCAPE SUPPLY INC			1,928.000	220,582.48	
SIX FLAGS ENTERTAINMENT CORP			17,663.000	376,221.90	
SIXTH STREET SPECIALTY LENDING			15,426.000	264,864.42	
SK HYNIX INC			19,498.000	33,350,362.87	
SK SQUARE CO LTD			13,342.000	14,613,942.78	
SK TELECOM CO LTD ADR			196,730.000	6,326,836.80	
SKYLARK HOLDINGS CO LTD			114,600.000	1,976,457.92	
SKYWARD SPECIALTY INSURANCE GR			6,454.000	376,590.90	
SKYWEST INC			12,988.000	1,290,098.04	
SLB LTD			150,976.000	7,018,874.24	
SLIDE INSURANCE HOLDINGS INC			19,430.000	376,359.10	
SLM CORP			32,383.000	840,015.02	
SLR INVESTMENT CORP			15,897.000	196,645.89	
SM ENERGY CO			47,078.000	1,228,735.80	
SMARTFINANCIAL INC			2,803.000	131,516.76	
SMARTRENT INC			129,049.000	153,568.31	
SMARTSTOP SELF STORAGE REIT IN			5,455.000	177,287.50	



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SMF ENERGY CORP			441.000	0.00	
SMITH & NEPHEW PLC ADR			816,316.000	23,518,063.96	
SMITH MICRO SOFTWARE INC			15.000	40.20	
SMURFIT WESTROCK PLC			46,537.000	2,152,801.62	
SNOWFLAKE INC			87,894.000	22,369,023.00	
SOCIETE GENERALE SA			485,226.000	42,921,694.99	
SOFTBANK GROUP CORP			205,100.000	7,525,066.23	
SOFTECH INC			157.000	0.00	
SOJITZ CORP			20.000	636.33	
SOLARIS ENERGY INFRASTRUCTURE			10,215.000	821,898.90	
SOLID BIOSCIENCES INC			746.000	7,452.54	
SOLIGENIX INC			2.000	0.80	
SOLITARIO RESOURCES CORP			40.000	30.10	
SOLSTICE ADVANCED MATERIALS IN			14,202.000	1,258,297.20	
SOLUNA HOLDINGS INC			30.000	40.50	
SOLVENTUM CORP			13,188.000	1,017,454.20	
SONIC AUTOMOTIVE INC			10,804.000	916,071.16	
SONIDA SENIOR LIVING INC			5,047.000	205,917.60	
SONOS INC			18,520.000	250,575.60	
SOPRA STERIA GROUP			60,000.000	9,576,280.80	
SOUTH BOW CORP			84,229.000	2,968,229.96	
SOUTH PLAINS FINANCIAL INC			2,531.000	109,048.14	
SOUTHERN CO/THE			148,183.000	14,182,594.93	
SOUTHERN COPPER CORP			7,574.140	1,319,869.64	
SOUTHERN FIRST BANCSHARES INC			4,849.000	296,273.90	
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00	
SOUTHERN MISSOURI BANCORP INC			752.000	57,309.92	
SOUTHSIDE BANCSHARES INC			5,308.000	186,788.52	
SOUTHWEST AIRLINES CO			41,157.000	2,116,292.94	
SOUTHWEST GAS HOLDINGS INC			13,177.000	1,168,536.36	
SPACE EXPLORATION TECHNOLOGIES			27,163.000	4,641,070.18	
SPANISH BROADCASTING SYSTEM IN			100.000	0.00	
SPECTRUM BRANDS HOLDINGS INC			7,948.000	681,541.00	
SPEED COMMERCE INC			303.000	0.00	
SPEEDUS CORP			1,690.000	0.00	
SPHERE ENTERTAINMENT CO			4,864.000	841,617.92	
SPIRE CORP			3,525.000	0.00	
SPIRE INC			12,859.000	1,004,159.31	
SPOK HOLDINGS INC			15,364.000	157,327.36	



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SPORT-HALEY HOLDINGS INC			1,950.000	0.00	
SPOTIFY TECHNOLOGY SA			14,253.000	6,543,979.89	
SPRINKLR INC			41,477.000	214,021.32	
SPROUT SOCIAL INC			10,699.000	80,777.45	
SPROUTS FARMERS MARKET INC			135,567.000	11,466,256.86	
SPS COMMERCE INC			9,344.000	534,196.48	
SPS TECHNOLOGIES INC			6,300.000	0.00	
SPYRE THERAPEUTICS INC			4,974.000	441,591.72	
SS MATERIALS SELECT SECTOR			568,465.000	28,895,075.95	
SS REAL ESTATE SELECT SECTOR			1,712,013.000	75,379,932.39	
SS SPDR S&P METALS MINING			224,796.000	24,037,436.28	
SS&C TECHNOLOGIES HOLDINGS INC			18,689.000	1,159,652.45	
SSE PLC			450,604.000	14,568,842.91	
SSR MINING INC			35,326.000	999,019.28	
ST JOE CO/THE			6,962.000	436,030.06	
ST SR UTL SL SE SPDR ETF-USD			496,843.000	22,526,861.62	
STAAR SURGICAL CO			9,670.000	277,432.30	
STAGWELL INC			42,984.000	319,371.12	
STANDARD MOTOR PRODUCTS INC			4,788.000	186,588.36	
STANDARDAERO INC			848,184.000	25,369,183.44	
STANDEX INTERNATIONAL CORP			4,528.000	1,619,529.76	
STANLEY BLACK & DECKER INC			3,035.000	285,654.20	
STAR BUFFET INC			762.000	0.00	
STAR BULK CARRIERS CORP			22,379.000	558,803.63	
STAR STRUCK LTD			262.000	0.00	
STARBUCKS CORP			107,003.000	10,934,636.57	
STATE STREET CORP			24,893.000	4,221,852.80	
STATERA BIOPHARMA INC			52.000	0.00	
STEEL DYNAMICS INC			15,368.000	3,526,341.28	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	0.00	
STELLAR BANCORP INC			10,315.000	405,585.80	
STEPAN CO			9,538.000	531,457.36	
STEPHAN CO/THE			97.000	44.62	
STEPSTONE GROUP INC			9,806.000	405,576.16	
STEREOTAXIS INC			498.000	856.56	
STERIS PLC			8,770.000	1,846,698.90	
STERLITE TECHNOLOGIES LTD			265,644.000	1,721,124.24	
STEVEN MADDEN LTD			18,016.000	758,473.60	



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STEWART INFORMATION SERVICES C			3,319.000	219,120.38	
STOCK YARDS BANCORP INC			6,734.000	514,948.98	
STOKE THERAPEUTICS INC			15,236.000	498,521.92	
STONECO LTD			47,570.000	515,658.80	
STONEX GROUP INC			15,590.000	1,847,415.00	
STORAGE ENGINE INC COM			1,650.000	0.00	
STRASBAUGH INC			204.000	0.00	
STRATA SKIN SCIENCES INC			4.000	0.40	
STRATASYS LTD			9,888.000	84,641.28	
STRATEGIC EDUCATION INC			4,803.000	368,005.86	
STRATEGY INC			27,865.000	2,422,304.45	
STRATTEC SECURITY CORP			1,736.000	141,397.20	
STRATUS PROPERTIES INC			1,621.000	46,603.75	
STRIDE INC			7,518.000	648,352.32	
STRIVE INC			5,146.000	56,142.86	
STRYKER CORP			52,671.000	16,582,937.64	
STUBHUB HOLDINGS INC			64,176.000	825,945.12	
STURM RUGER & CO INC			3,053.000	115,556.05	
STYLECLICK INC			3,762.000	0.00	
SUGARMADE INC			1.000	0.00	
SUGI HOLDINGS CO LTD			281,000.000	5,446,239.44	
SULPHCO INC			2,843.000	0.00	
SUMITOMO ELECTRIC INDUSTRIES L			406,000.000	7,311,872.55	
SUMITOMO MITSUI FINANCIAL GROU			280,100.000	10,936,869.58	
SUMMIT HOTEL PROPERTIES INC			14,828.000	103,944.28	
SUN COMMUNITIES INC			11,818.000	1,417,096.38	
SUNCRETE INC			10,598.000	238,772.94	
SUNOCO LP			32,114.000	2,167,695.00	
SUNSTONE HOTEL INVESTORS INC			47,102.000	539,317.90	
SUNWAY CONSTRUCTION GROUP BHD			2,201,500.000	4,011,562.23	
SUPER MICRO COMPUTER INC			49,359.000	1,447,699.47	
SUPERIOR BANCORP			1,987.000	0.00	
SUPERNUS PHARMACEUTICALS INC			11,868.000	551,980.68	
SURGERY PARTNERS INC			13,411.000	225,304.80	
SUTRO BIOPHARMA INC			514.000	17,064.80	
SWCC CORP			28,200.000	2,337,203.68	
SWEDBANK AB			385,300.000	14,411,700.54	
SYLVAMO CORP			7,179.000	271,366.20	
SYNAPTICS INC			7,877.000	978,559.71	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SYNCHRONY FINANCIAL			31,013.000	2,358,538.65	
SYNDAX PHARMACEUTICALS INC			15,308.000	334,632.88	
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00	
SYNOPSYS INC			33,843.000	15,096,347.01	
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.00	
SYSCO CORP			43,414.000	3,628,542.12	
T ROWE PRICE GROUP INC			19,317.000	2,196,149.73	
T-MOBILE US INC			65,072.000	10,914,526.56	
TABoola.COM LTD			52,349.000	261,745.00	
TACTILE SYSTEMS TECHNOLOGY INC			240,324.000	7,156,848.72	
TAIWAN FUND INC/TH/MD-US INC			6,940.000	667,419.80	
TAIWAN SEMICONDUCTOR MANUFACTU			1,837,500.000	139,010,092.25	
TAIWAN SEMICONDUCTOR MANUFACTU ADR			28,528.000	13,624,116.96	
TAIYO YUDEN CO LTD			15,550.000	1,927,903.54	
TAKASAGO THERMAL ENGINEERING C			358,200.000	11,200,569.34	
TAKE-TWO INTERACTIVE SOFTWARE			16,272.000	4,067,674.56	
TALON INTERNATIONAL INC			3,150.000	148.05	
TALOS ENERGY INC			28,773.000	371,459.43	
TANDEM DIABETES CARE INC			10,600.000	159,954.00	
TANDY BRANDS ACCESSORIES INC			1,325.000	0.00	
TANGER INC			25,906.000	1,022,509.82	
TANGO THERAPEUTICS INC			31,434.000	982,626.84	
TAOWEAVE INC			2.000	2.76	
TARGA RESOURCES CORP			245,013.000	65,697,785.82	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			41,602.000	5,433,637.22	
TARRAGON CORP			10,464.000	0.00	
TARSUS PHARMACEUTICALS INC			4,696.000	295,566.24	
TASMEA LTD			438,303.000	2,881,698.46	
TAYLOR MORRISON HOME CORP			26,830.000	1,924,784.20	
TAYSHA GENE THERAPIES INC			48,867.000	332,784.27	
TC ENERGY CORP			983,949.000	65,207,720.29	
TE CONNECTIVITY PLC			5,150.000	1,038,291.50	
TEAM FINANCIAL INC			4,300.000	0.00	
TECHNICAL COMMUNICATIONS CORP			135.000	0.00	
TECHNOLOGY SOLUTIONS CO			920.000	0.00	
TECHTARGET INC			4,589.000	16,520.40	
TECHTRONIC INDUSTRIES CO LTD HK/00669			843,500.000	13,929,170.30	
TECNOGLASS INC			8,133.000	380,705.73	



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TEEKAY CORP LTD			16,356.000	163,560.00	
TEEKAY TANKERS LTD			7,323.000	475,043.01	
TEJON RANCH CO			8,539.000	159,679.30	
TEKNOLOGY CORP			2,012.000	0.00	
TELADOC HEALTH INC			28,161.000	238,805.28	
TELEDYNE TECHNOLOGIES INC			5,932.000	3,956,050.80	
TELEFONAKTIEBOLAGET LM ERICSSO			964,100.000	10,773,486.13	
TELEPHONE AND DATA SYSTEMS INC			20,389.000	754,596.89	
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00	
TELEVIDEO INC/CA			2,143.000	0.00	
TELIGENT INC			50.000	0.00	
TELOS CORP			26,271.000	120,846.60	
TEMPEST THERAPEUTICS INC			8.000	8.88	
TEMPEST THERAPEUTICS INC WTS EXP 02/03/2031			8.000	0.00	
TEMPLETON DRAGON FUND INC			19,668.000	214,184.52	
TENABLE HOLDINGS INC			19,583.000	722,221.04	
TENCENT HOLDINGS LTD HK/00700			613,690.000	33,634,567.71	
TENET HEALTHCARE CORP			2,833.000	529,997.64	
TENNANT CO			4,329.000	378,960.66	
TERADATA CORP			19,105.000	661,988.25	
TERADYNE INC			15,450.000	7,475,328.00	
TEREX CORP			20,283.000	1,468,286.37	
TERRENO REALTY CORP			24,157.000	1,564,648.89	
TERUMO CORP			1,623,100.000	22,310,448.64	
TESCO PLC			1,978,400.000	12,044,688.63	
TESLA INC			308,354.000	129,693,692.40	
TETON ENERGY CORP COM			4,100.000	0.00	
TETRA TECHNOLOGIES INC			13,341.000	151,153.53	
TEVA PHARMACEUTICAL INDUSTRIES			48,760.000	1,609,867.99	
TEXAS CAPITAL BANCSHARES INC			9,738.000	1,005,545.88	
TEXAS INSTRUMENTS INC			85,636.000	25,525,522.52	
TEXAS PACIFIC LAND CORP			5,153.000	2,255,158.92	
TG THERAPEUTICS INC			26,271.000	1,443,328.74	
THEON INTERNATIONAL PLC			51,943.000	1,772,091.13	
THERAVANCE BIOPHARMA INC			10,444.000	177,548.00	
THERMO FISHER SCIENTIFIC INC			42,611.000	21,363,450.96	
THERMOGENESIS HOLDINGS INC			2.000	0.00	
THIRD COAST BANCSHARES INC			4,770.000	192,708.00	
THIRD HARMONIC BIO INC			10,537.000	0.00	



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THOMAS GROUP INC			367.000	0.00	
THQ INC			896.000	0.00	
THREDUP INC			17,863.000	122,361.55	
TIC SOLUTIONS INC			13,743.000	111,180.87	
TIDEWATER INC			10,603.000	706,477.89	
TILRAY BRANDS INC			13,216.000	59,339.84	
TIMBERLAND BANCORP INC/WA			1,988.000	89,082.28	
TIPTREE INC			11,775.000	211,008.00	
TITAN AMERICA SA			28,555.000	532,836.30	
TITAN INTERNATIONAL INC			13,130.000	101,232.30	
TITAN MACHINERY INC			2,262.000	47,773.44	
TJX COS INC/THE			110,035.000	16,670,302.50	
TKO GROUP HOLDINGS INC			10,148.000	2,042,893.88	
TL ADMIN CORP COM			29,100.000	0.00	
TOAST INC			41,374.000	1,151,024.68	
TOKYO ELECTRON LTD			65,400.000	31,045,133.77	
TOKYO OHKA KOGYO CO LTD			75,600.000	5,265,602.60	
TOLL BROTHERS INC			4,800.000	790,800.00	
TOMPKINS FINANCIAL CORP			2,606.000	246,319.12	
TOOTSIE ROLL INDUSTRIES INC			13,455.000	532,145.25	
TOROMONT INDUSTRIES LTD			83,889.000	13,790,021.20	
TORONTO DOMINION BANK NEW			40,190.000	4,884,837.78	
TOTAL RETURN SECURITIES FUND			25,427.000	151,036.38	
TOTALENERGIES SE			170,700.000	13,276,823.92	
TOWA CORP			98,300.000	2,020,132.43	
TOWER AUTOMOTIVE INC			33,100.000	0.00	
TOWER SEMICONDUCTOR LTD			1,740.000	453,513.60	
TOWNE BANK/PORTSMOUTH VA			13,894.000	503,518.56	
TPG INC			8,935.000	362,314.25	
TPG INC RTS			20,090.000	0.00	
TPG MORTGAGE INVESTMENT TRUST			3,575.000	28,314.00	
TPG RE FINANCE TRUST INC			24,139.000	202,043.43	
TPI COMPOSITES INC			6,683.000	53.46	
TRACTOR SUPPLY CO			52,287.000	1,652,792.07	
TRADE DESK INC/THE			39,154.000	707,904.32	
TRADEWEB MARKETS INC			19,515.000	1,944,864.90	
TRANE TECHNOLOGIES PLC			29,108.000	14,296,685.28	
TRANS-INDUSTRIES INC			1,700.000	0.00	
TRANSCAT INC			4,426.000	410,600.02	



Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRANSCOASTAL CORP			23.000	3.45	
TRANSCONTINENTAL REALTY INVEST			565.000	25,984.35	
TRANSDIGM GROUP INC			5,302.000	7,062,476.08	
TRANSMEDICS GROUP INC			5,928.000	393,737.76	
TRANSNET CORP			481.000	0.00	
TRANSOCEAN LTD			177,890.000	869,882.10	
TRANSUNION			17,411.000	1,256,029.54	
TRAVELERS COS INC/THE			19,387.000	6,400,036.44	
TRAVERE THERAPEUTICS INC			16,085.000	913,788.85	
TREACE MEDICAL CONCEPTS INC			20,985.000	83,520.30	
TREDEGAR CORP			7,234.000	57,582.64	
TREVI THERAPEUTICS INC			24,139.000	450,192.35	
TRI-CONTINENTAL CORP			20,579.000	708,329.18	
TRI-VALLEY CORP			1,094.000	0.00	
TRIAD GUARANTY INC			2,231.000	0.00	
TRICO BANCSHARES			5,362.000	288,743.70	
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00	
TRIMAS CORP			10,462.000	471,103.86	
TRIMBLE INC			21,281.000	1,089,161.58	
TRINET GROUP INC			8,978.000	444,321.22	
TRINITY INDUSTRIES INC			20,796.000	719,125.68	
TRINITY PLACE H INC.COM CONTRA			2,067.000	0.00	
TRINITY PLACE HOLDINGS INC			2,067.000	42.38	
TRINITY PLACE HOLDINGS NPV			2,067.000	0.00	
TRIPADVISOR INC			37,192.000	509,902.32	
TRIPLE CROWN MEDIA INC			983.000	0.00	
TRONOX HOLDINGS PLC			50,569.000	318,584.70	
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00	
TRUBRIDGE INC			9,612.000	251,930.52	
TRUIST FINANCIAL CORP			112,825.000	5,620,941.50	
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00	
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00	
TRUPANION INC			6,968.000	172,597.36	
TRUSTCO BANK CORP NY			2,765.000	151,826.15	
TRUSTMARK CORP			14,042.000	646,072.42	
TS TECH CO LTD			444,600.000	4,751,701.32	
TUESDAY MORNING CORP			141.000	0.00	
TURNING POINT BRANDS INC			382.000	32,397.42	
TURTLE BEACH CORP			5.000	62.25	



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TUTOR PERINI CORP			9,185.000	762,079.45	
TWILIO INC			12,630.000	2,605,947.90	
TWIN DISC INC			3,644.000	84,540.80	
TWIST BIOSCIENCE CORP			10,598.000	1,090,322.24	
TWO HARBORS INVESTMENT CORP			9,400.000	116,654.00	
TWO RIVERS WATER & FARMING CO			199.000	0.00	
TXNM ENERGY INC			16,297.000	925,343.66	
TYLER TECHNOLOGIES INC			3,845.000	1,124,508.70	
TYRA BIOSCIENCES INC			7,460.000	238,272.40	
TYSON FOODS INC			24,718.000	1,415,105.50	
UBER TECHNOLOGIES INC			186,541.000	13,460,798.56	
UBIQUITI INC			376.000	200,795.28	
UBS -CW26 CONTEMPORARY WTS EXP 30-09-2026			79,311.000	4,593,693.12	
UBS -CW27 ADVANCED MICR WTS EXP 19-07-2027			55,361.000	3,822,677.05	
UBS -CW27 BEIJING HUAFAE WTS EXP 19-07-2027			56,396.000	4,364,486.44	
UBS -CW27 HONGFA TECHNO WTS EXP 09-07-2027			518,500.000	2,633,980.00	
UBS -CW27 JIANGSU HENGL WTS EXP 28-06-2027			180,600.000	2,862,510.00	
UBS -CW27 MIDEA GROUP C WTS EXP 28-06-2027			251,003.000	2,793,663.39	
UBS -CW27 NEWAY VALVE S WTS EXP 12-07-2027			376,500.000	2,789,865.00	
UBS -CW27 XCMG CONSTRUC WTS EXP 15-03-2027			1,943,800.000	2,313,122.00	
UBS -CW26 LONCIN MOTOR WTS EXP 27-NOV-2026			1,046,300.000	1,841,488.00	
UBS -CW26 SHENZHEN INOV WTS EXP 09-OCT-2026			239,767.000	2,344,921.26	
UBS -CW26 ZHONGJI INNOL WTS EXP 23-NOV-2026			17,536.000	3,282,213.12	
UBS -CW27 MONTAGE TECHN WTS EXP 12-JUL-2027			90,662.000	4,140,533.54	
UBS GROUP AG			376,615.000	18,703,523.09	
UDR INC			29,509.000	1,177,999.28	
UFP INDUSTRIES INC			14,596.000	1,324,441.04	
UFP TECHNOLOGIES INC			4,228.000	1,120,969.64	
ULTA BEAUTY INC			4,743.000	2,138,998.14	
ULTIMATE LIFESTYLE CORP			20.000	0.00	
ULTRA CLEAN HOLDINGS INC			41,111.000	5,862,017.49	
ULTRAGENYX PHARMACEUTICAL INC			14,848.000	495,774.72	
UMB FINANCIAL CORP			13,459.000	1,921,406.84	
UMH PROPERTIES INC			8,868.000	134,261.52	
UNDER ARMOUR INC			67,864.000	433,650.96	
UNICO AMERICAN CORP			668.000	0.00	
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00	
UNIFIRST CORP/MA			3,356.000	887,527.76	
UNIGENE LABORATORIES INC			9,893.000	0.00	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UNILEVER PLC ADR			236,092.000	14,193,851.04	
UNION BANKSHARES INC/MORRISVIL			7,102.000	172,294.52	
UNION PACIFIC CORP			53,423.000	14,531,056.00	
UNIPOL ASSICURAZIONI SPA			544,300.000	15,190,298.82	
UNIQUE NV			10,598.000	488,143.88	
UNISYS CORP			6,666.000	24,397.56	
UNIT CORP WTS EXP 09/03/2027			200.000	460.00	
UNITED AIRLINES HOLDINGS INC			34,726.000	4,722,388.74	
UNITED AMERICAN HEALTHCARE COR			1,094.000	17.50	
UNITED BANKSHARES INC/WV			27,773.000	1,272,836.59	
UNITED COMMUNITY BANKS INC/GA			25,117.000	881,355.53	
UNITED FIRE GROUP INC			9,002.000	472,064.88	
UNITED MICROELECTRONICS CORP			6,106,000.000	31,530,048.83	
UNITED NATURAL FOODS INC			9,390.000	428,841.30	
UNITED OVERSEAS BANK LTD			333,000.000	10,236,251.89	
UNITED PARCEL SERVICE INC			65,565.000	7,048,237.50	
UNITED PARKS & RESORTS INC			9,949.000	474,965.26	
UNITED RENTALS INC			9,282.000	10,515,484.98	
UNITED STATES LIME & MINERALS			7,501.000	785,129.67	
UNITED WESTERN BANCORP INC			2,275.000	0.00	
UNITEDHEALTH GROUP INC			89,864.000	37,350,174.32	
UNITI GROUP INC			41,213.000	472,713.11	
UNITIL CORP			3,998.000	210,654.62	
UNITY BANCORP INC			2,588.000	151,889.72	
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00	
UNIVERSAL CORP/VA			6,094.000	317,923.98	
UNIVERSAL DISPLAY CORP			8,242.000	713,674.78	
UNIVERSAL INSURANCE HOLDINGS I			5,146.000	212,838.56	
UNIVERSAL LOGISTICS HOLDINGS I			5,930.000	87,764.00	
UNIVERSAL MUSIC GROUP NV ADR			1,891,810.000	19,750,496.40	
UNIVERSAL TECHNICAL INSTITUTE			236,308.000	10,106,893.16	
UNIVEST FINANCIAL CORP			5,887.000	257,556.25	
UNUSUAL MACHINES INC /US			97,936.000	2,183,972.80	
UPBOUND GROUP INC			9,784.000	207,616.48	
UPL LTD			1,335,674.000	8,059,867.76	
UPLAND SOFTWARE INC			4.000	18.68	
UPSTART HOLDINGS INC			14,220.000	503,814.60	
UPWORK INC			21,194.000	177,181.84	
URANIUM ENERGY CORP			78,353.000	835,242.98	



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
URBAN EDGE PROPERTIES			23,721.000	542,736.48	
URBAN OUTFITTERS INC			13,242.000	938,328.12	
UROGEN PHARMA LTD			20,418.000	751,382.40	
UROLOGIX INC			2,793.000	0.00	
US BANCORP			233,279.000	14,090,051.60	
US GOLD CORP			2.000	30.66	
US PHYSICAL THERAPY INC			6,748.000	463,452.64	
US PLASTIC LMBR CORP COM			29,600.000	0.00	
USA TODAY CO INC			25,486.000	217,905.30	
USANA HEALTH SCIENCES INC			2,472.000	52,777.20	
UTAH MEDICAL PRODUCTS INC			3,296.000	227,358.08	
V ONE CORP COM			2,000.000	0.00	
V2X INC			4,855.000	361,988.80	
VAALCO ENERGY INC			57,481.000	292,003.48	
VALARIS LTD			12,229.000	887,825.40	
VALE SA			574,600.000	8,651,277.15	
VALENCE TECHNOLOGY INC			14,867.000	0.00	
VALENS SEMICONDUCTOR LTD			93,643.000	211,633.18	
VALERO ENERGY CORP			29,569.000	7,700,950.36	
VALLEY MEDIA INC COM			11,100.000	0.00	
VALUE AMER INC COM			290.000	0.00	
VANDA PHARMACEUTICALS INC			11,735.000	71,818.20	
VANECK AGRIBUSINESS ETF			274,980.000	21,778,416.00	
VANGUARD GLBL EX-US REAL EST			393,367.000	17,642,509.95	
VAREX IMAGING CORP			12,604.000	131,459.72	
VARONIS SYSTEMS INC			29,138.000	1,222,630.48	
VAXCYTE INC			29,286.000	1,702,395.18	
VCAMPUS CORP			271.000	0.00	
VEECO INSTRUMENTS INC			15,249.000	1,155,874.20	
VEEVA SYSTEMS INC			14,622.000	2,594,966.34	
VELO3D INC			273,411.000	4,795,628.94	
VENTAS INC			41,825.000	3,714,060.00	
VENTURE GLOBAL INC			197,611.000	2,199,410.43	
VERA THERAPEUTICS INC			12,364.000	530,539.24	
VERACYTE INC			14,365.000	843,656.45	
VERALTO CORP			22,132.000	1,962,665.76	
VERICEL CORP			212,725.000	9,464,135.25	
VERISIGN INC			7,434.000	1,870,097.04	
VERISK ANALYTICS INC			14,558.000	2,613,597.74	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VERIZON COMMUNICATIONS INC			377,281.000	15,974,077.54	
VERRA MOBILITY CORP			27,402.000	116,458.50	
VERSANT MEDIA GROUP INC			12,915.000	465,069.15	
VERSIGENT PLC			6,467.001	271,678.71	
VERTEX INC			29,025.000	333,207.00	
VERTEX PHARMACEUTICALS INC			31,968.000	15,879,464.64	
VERTIV HOLDINGS CO			39,192.000	13,122,265.44	
VESTAS WIND SYSTEMS A/S			162,722.000	4,594,444.97	
VESTIS CORP			22,373.000	324,855.96	
VIA TRANSPORTATION INC			14,130.000	256,318.20	
VIA NT TECHNOLOGY INC			12,906.000	163,389.96	
VIASAT INC			30,893.000	2,774,500.33	
VIATRIS INC			40,171.000	637,915.48	
VIAVI SOLUTIONS INC			4,900.000	233,975.00	
VICI PROPERTIES INC			96,959.000	2,574,261.45	
VICON INDUSTRIES INC			2.000	0.00	
VICOR CORP			1,590.000	603,850.20	
VICTORIA'S SECRET & CO			14,472.000	1,208,122.56	
VICTORY CAPITAL HOLDINGS INC			13,924.000	1,170,451.44	
VICTORY GIANT TECHNOLOGY HUIZH HK/02476			59,200.000	2,637,636.84	
VIDEO DISPLAY CORP			2,455.000	0.00	
VIEWCAST.COM INC			6,812.000	0.00	
VIEWRAY INC			21,581.000	0.00	
VIKING HOLDINGS LTD			141,009.000	14,759,412.03	
VIKING THERAPEUTICS INC			20,018.000	780,902.18	
VILLAGE SUPER MARKET INC			2,066.000	87,143.88	
VIR BIOTECHNOLOGY INC			28,850.000	293,981.50	
VIRGINIA NATIONAL BANKSHARES C			174.000	7,722.12	
VIRIDIAN THERAPEUTICS INC			18,841.000	346,109.17	
VIRTUS ARTIFIC INTEL & TECH			115.000	3,228.05	
VIRTUS INVESTMENT PARTNERS INC			1,285.000	184,397.50	
VIRTUS TOTAL RETURN FUND INC			3,370.000	23,017.10	
VISA INC			216,497.000	74,277,955.73	
VISHAY INTERTECHNOLOGY INC			23,509.000	1,264,314.02	
VISHAY PRECISION GROUP INC			6,500.000	974,415.00	
VISTA ENERGY SAB DE CV ADR			74,253.000	4,737,341.40	
VISTANCE NETWORKS INC			39,250.000	501,615.00	
VISTEON CORP			5,652.000	560,734.92	
VISTRA CORP			35,797.000	5,678,478.11	



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VITA COCO CO INC/THE			10,645.000	704,060.30	
VITAL FARMS INC			7,681.000	89,330.03	
VIVOSIM LABS INC			36.000	38.52	
VL DISSOLUTION CORP COM			1,293.000	0.00	
VODAFONE GROUP PLC			11,379,600.000	15,043,159.80	
VOLVO AB			382,700.000	13,029,313.42	
VONTIER CORP			24,139.000	700,031.00	
VOYA ASIA PAC HI DVD EQ INC			253,711.000	2,351,900.97	
VOYA EMRG MRKT HI DVD EQTY			36,981.000	288,451.80	
VOYA FINANCIAL INC			5,090.000	460,797.70	
VSE CORP			5,370.000	1,227,045.00	
VTEX			24,524.000	98,096.00	
VULCAN MATERIALS CO			24,838.000	7,327,458.38	
W R BERKLEY CORP			20,083.000	1,416,453.99	
W WORLD CORP			11.000	0.00	
W&T OFFSHORE INC			44,921.000	141,501.15	
WABASH NATIONAL CORP			7,089.000	95,701.50	
WAFD INC			12,307.000	472,219.59	
WALKER & DUNLOP INC			5,888.000	322,073.60	
WALKING CO HOLDINGS INC/THE			3,656.000	0.00	
WALMART INC			494,930.000	56,055,771.80	
WALT DISNEY CO/THE			427,398.000	41,137,057.50	
WANDERPORT CORP			82.000	0.05	
WARBY PARKER INC			21,195.000	643,056.30	
WARNER BROS DISCOVERY INC			208,052.000	5,546,666.32	
WARRIOR MET COAL INC			8,808.000	714,857.28	
WASHINGTON TRUST BANCORP INC			10,550.000	384,864.00	
WASTE CONNECTIONS INC			1,706.000	284,373.14	
WASTE MANAGEMENT INC			35,575.000	7,928,956.00	
WATERS CORP			9,518.902	3,569,969.01	
WATERSTONE FINANCIAL INC			5,420.000	112,356.60	
WAVE LIFE SCIENCES LTD			8,056.000	46,805.36	
WAVE SYSTEMS CORP			137.000	0.00	
WAXMAN INDUSTRIES INC			400.000	0.00	
WAYSTAR HOLDING CORP			28,556.000	586,254.68	
WD-40 CO			2,961.000	721,418.04	
WEAVE COMMUNICATIONS INC			13,367.000	80,068.33	
WEBTOON ENTERTAINMENT INC			22,962.000	262,226.04	
WEC ENERGY GROUP INC			29,085.000	3,396,255.45	



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WEG SA			375,628.000	3,404,343.06	
WEGENER CORP			4,812.000	57.74	
WEICHAI POWER CO LTD HK/02338			1,133,000.000	4,926,683.70	
WEIS MARKETS INC			5,152.000	403,453.12	
WELLMAN INC COM			15,700.000	0.00	
WELLS FARGO & CO			432,233.000	35,719,735.12	
WELLTOWER INC			71,438.000	16,214,282.86	
WENDY'S CO/THE			31,547.000	261,524.63	
WERNER ENTERPRISES INC			10,150.000	442,641.50	
WESBANCO INC			15,714.000	613,317.42	
WEST BANCORP INC			1,389.000	36,850.17	
WEST FRASER TIMBER CO LTD			4,679.000	316,721.51	
WEST PHARMACEUTICAL SERVICES I			7,324.000	2,629,316.00	
WESTAMERICA BANCORP			6,550.000	384,288.50	
WESTERN ALLIANCE BANCORP			3,391.000	278,740.20	
WESTERN DIGITAL CORP			43,914.000	28,048,750.08	
WESTERN MIDSTREAM PARTNERS LP			128,844.000	5,638,213.44	
WESTERN NEW ENGLAND BANCORP IN			9,458.000	135,249.40	
WESTERN UNION CO/THE			53,259.000	410,094.30	
WESTERN WTR CO			9,200.000	0.00	
WESTINGHOUSE AIR BRAKE TECHNOL			15,146.000	4,083,361.60	
WESTLAKE CORP			2,984.000	217,832.00	
WESTMORELAND COAL CO			2,487.000	0.00	
WESTWATER RESOURCES INC			1.000	0.51	
WET SEAL INC/THE			24,433.000	0.00	
WEYCO GROUP INC			4,569.000	179,698.77	
WEYERHAEUSER CO			64,740.000	1,549,875.60	
WH GROUP LTD HK/00288			20,208,900.000	21,363,263.54	
WHITESTONE REIT			17,299.000	327,989.04	
WHX CORP COM NEW			6,933.000	0.00	
WICKES INC COM			7,200.000	0.00	
WILLDAN GROUP INC			65,690.000	5,196,079.00	
WILLIAMS COS INC/THE			942,830.000	70,089,982.20	
WILLIAMS-SONOMA INC			10,273.000	2,394,636.30	
WILLIS LEASE FINANCE CORP			2,700.000	617,760.00	
WILLIS TOWERS WATSON PLC			92,047.000	24,058,324.39	
WILMAR INTERNATIONAL LTD			3,950,100.000	11,024,671.23	
WINBOND ELECTRONICS CORP			3,692,000.000	24,048,153.46	
WINMARK CORP			1,152.000	487,388.16	



Asset Detail

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WINNEBAGO INDUSTRIES INC			9,647.000	301,372.28	
WIRELESS XCESSORIES GROUP INC			1,262.000	0.00	
WISDOMTREE INC			18,498.000	313,356.12	
WIX.COM LTD			9,420.000	427,385.40	
WOLVERINE WORLD WIDE INC			13,021.000	215,237.13	
WOODSIDE ENERGY GROUP LTD			303,140.000	5,924,534.21	
WOODWARD INC			29,614.000	12,598,980.16	
WORKDAY INC			20,197.000	2,472,516.74	
WORKIVA INC			14,495.000	703,152.45	
WORLD ACCEPTANCE CORP			1,904.000	426,172.32	
WORLD KINECT CORP			13,330.000	439,090.20	
WORLDGATE COMMUNICATIONS			6,943.000	0.00	
WORLDTEX INC			47.000	0.00	
WORTHINGTON ENTERPRISES INC			13,889.000	746,672.64	
WORTHINGTON STEEL INC			13,866.000	465,620.28	
WP CAREY INC			19,361.000	1,384,311.50	
WQN INC			656.000	0.00	
WSFS FINANCIAL CORP			18,935.000	1,452,882.55	
WT MICROELECTRONICS CO LTD			2,625,000.000	17,633,763.92	
WUXI APPTec CO LTD HK/02359			154,200.000	3,022,237.81	
WW GRAINGER INC			4,513.000	6,139,485.20	
WW INTERNATIONAL INC			49.000	783.02	
XCEL ENERGY INC			66,533.000	5,342,599.90	
XENCOR INC			6,102.000	98,242.20	
XENIA HOTELS & RESORTS INC			23,256.000	473,492.16	
XENON PHARMACEUTICALS INC			16,238.000	980,125.68	
XERIS BIOPHARMA HOLDINGS INC			34,819.000	275,766.48	
XOMA ROYALTY CORP			10,800.000	459,000.00	
XOMETRY INC			154,077.000	14,871,512.04	
XPEL INC			3,369.000	167,102.40	
XPERI INC			8,080.000	66,498.40	
XPO INC			50,219.000	10,309,458.51	
XYLEM INC/NY			21,737.000	2,569,530.77	
YELP INC			26,359.000	646,322.68	
YETI HOLDINGS INC			12,953.000	641,950.68	
YEXT INC			19,353.000	90,378.51	
YOKOHAMA RUBBER CO LTD/THE			342,500.000	15,263,668.23	
YORK WATER CO/THE			4,797.000	147,028.05	
YPF SA ADR			63,414.000	2,883,434.58	



Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			1,719,000.000	2,685,235.36	
YUM CHINA HOLDINGS INC			67,759.000	2,769,310.33	
YUM! BRANDS INC			29,299.000	4,683,738.14	
YUMA ENERGY INC			2.000	0.00	
YUNHONG GREEN CTI LTD			17.000	51.17	
ZANETT INC			154.000	0.00	
ZEBRA TECHNOLOGIES CORP			4,541.000	1,195,463.66	
ZENAS BIOPHARMA INC			10,598.000	268,977.24	
ZETA GLOBAL HOLDINGS CORP			42,833.000	842,953.44	
ZEVRA THERAPEUTICS INC			1,217.000	17,451.78	
ZHONGSHENG GROUP HOLDINGS LTD HK/00881			5,060,000.000	3,129,411.31	
ZIFF DAVIS INC			9,504.000	497,724.48	
ZIJIN MINING GROUP CO LTD HK/02899			868,000.000	3,032,778.41	
ZIM INTEGRATED SHIPPING SERVIC			20,607.000	535,782.00	
ZIMMER BIOMET HOLDINGS INC			17,689.000	1,522,846.01	
ZION OIL & GAS INC			97.000	43.07	
ZIPRECRUITER INC			14,662.000	54,982.50	
ZOETIS INC			40,783.000	2,930,666.38	
ZOOM COMMUNICATIONS INC			23,800.000	2,054,178.00	
ZSCALER INC			8,923.000	1,259,481.45	
ZTO EXPRESS CAYMAN INC ADR			281,920.000	6,309,369.60	
ZTO EXPRESS CAYMAN INC HK/02057			131,500.000	2,877,487.39	
ZUMIEZ INC			7,549.000	134,372.20	
ZURN ELKAY WATER SOLUTIONS COR			30,274.000	1,529,745.22	
ZYMEWORKS INC			7,938.000	207,499.32	
ZYNERBA PHARMACEUTICALS INC			15,488.000	0.00	
TOTAL EQUITY			558,483,523.874	16,316,147,306.45	
FIXED INCOME SECURITIES					
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			2,233,000.000	2,191,009.55	
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			1,564,000.000	1,476,493.57	
1011778 BC ULC / NEW RED 144A 5.625% 09/15/2029 DD 09/13/24			1,382,000.000	1,389,219.57	
1011778 BC ULC / NEW RED 144A 6.125% 06/15/2029 DD 06/17/24			502,000.000	509,541.28	
1261229 BC LTD 144A 10.000% 04/15/2032 DD 04/08/25			5,312,000.000	5,379,372.09	
A&D MORTGAGE TRUS NQM2 A3 144A VAR RT 03/25/2071 DD 02/01/26			932,762.903	919,715.51	
ABBOTT LABORATORIES 3.700% 03/09/2029 DD 03/09/26			3,735,000.000	3,664,782.90	
ABBOTT LABORATORIES 4.750% 03/15/2038 DD 03/09/26			6,165,000.000	5,950,325.82	
ABBOTT LABORATORIES 5.500% 03/15/2056 DD 03/09/26			2,703,000.000	2,658,992.07	
ABBOTT LABORATORIES 5.600% 03/15/2066 DD 03/09/26			2,283,000.000	2,247,644.64	
ABERDEEN MUNICIPAL INCOME			104,889.000	588,637.05	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ABRA AUTO BODY/CALIBER COLLISI 0.000% 01/30/2031 DD 01/06/25			2,991,992.550	2,986,995.93	
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			2,282,000.000	2,246,734.43	
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			2,234,000.000	2,223,629.33	
ACADIA HEALTHCARE CO INC 144A 7.375% 03/15/2033 DD 03/10/25			2,433,000.000	2,503,741.91	
ACCENTURE CAPITAL INC 4.250% 10/04/2031 DD 10/04/24			85,000.000	83,011.46	
ACCENTURE CAPITAL INC 4.500% 10/04/2034 DD 10/04/24			7,540,000.000	7,241,323.87	
ACCESS CIG 8/25 TL 0.000% 08/18/2030 DD 08/11/25			3,283,417.110	2,897,615.59	
ACRISURE 6/25 TLB 0.000% 06/03/2030 DD 06/03/25			4,900,251.240	4,415,126.36	
ACRISURE LLC / ACRISURE F 144A 6.000% 08/01/2029 DD 08/10/21			2,214,000.000	1,948,507.55	
ACRISURE LLC / ACRISURE F 144A 6.750% 07/01/2032 DD 06/20/25			1,271,000.000	1,142,264.09	
ACRISURE LLC / ACRISURE F 144A 7.500% 11/06/2030 DD 06/20/24			2,345,000.000	2,222,174.30	
ACRISURE LLC / ACRISURE F 144A 8.250% 02/01/2029 DD 01/30/24			3,745,000.000	3,516,152.03	
ACRISURE LLC / ACRISURE F 144A 8.500% 06/15/2029 DD 06/20/24			420,000.000	394,921.25	
ADI GLOBAL DISTRIBUTION FUNDIN 0.000% 06/08/2031 DD 06/08/26			2,200,000.000	2,202,750.00	
ADVANCE AUTO PARTS INC 144A 7.000% 08/01/2030 DD 08/04/25			860,000.000	881,971.28	
ADVANCE AUTO PARTS INC 144A 7.375% 08/01/2033 DD 08/04/25			2,170,000.000	2,249,139.90	
ADVANCED DRAINAGE 2/26 COV-LIT 0.000% 02/28/2033 DD 02/06/26			2,685,000.000	2,706,265.20	
ADVENTIST HEALTH SYSTEM/WEST 4.742% 12/01/2030 DD 09/18/25			3,490,000.000	3,460,002.65	
AECOM 144A 6.000% 08/01/2033 DD 07/22/25			1,210,000.000	1,211,816.21	
AECOM 2/26 COV-LITE TLB 0.000% 04/18/2031 DD 02/24/26			1,795,077.430	1,802,096.18	
AERCAP IRELAND CAPITAL DAC / A VAR RT 01/31/2056 DD 04/01/25			735,000.000	744,494.05	
AERCAP IRELAND CAPITAL DAC / A VAR RT 03/10/2055 DD 07/11/24			1,665,000.000	1,724,489.40	
AES CORP/THE 5.200% 07/15/2029 DD 06/16/26			814,000.000	818,912.86	
AES CORP/THE 5.750% 07/15/2033 DD 06/16/26			805,000.000	810,752.91	
AES CORP/THE VAR RT 01/15/2055 DD 05/21/24			4,295,000.000	4,398,140.13	
AGGREKO 6/25 (USD) TL 0.000% 05/30/2031 DD 06/17/25			4,503,514.410	4,505,766.17	
AGREE LP 2.600% 06/15/2033 DD 05/14/21			623,000.000	532,405.44	
AIMCO CLO 16 L RE3Q83 D1R 144A VAR RT 07/17/2037 DD 07/10/24			1,000,000.000	1,000,050.00	
AIR CANADA 3/24TLB 0.000% 03/14/2031 DD 03/11/24			884,182.510	880,866.83	
AIR MEDICAL 9/25 TLB 0.000% 10/01/2032 DD 09/02/25			2,709,777.770	2,715,820.57	
AIRCASTLE LTD / AIRCASTLE 144A 5.000% 05/15/2031 DD 04/28/26			2,209,000.000	2,190,207.93	
AIT WORLDWIDE 4/26 COV-LITE TL 0.000% 04/22/2033 DD 04/16/26			1,948,000.000	1,947,532.48	
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			660,000.000	470,250.08	
ALASKA AIR 7/25 TL 0.000% 10/15/2031 DD 07/28/25			1,875,135.670	1,867,522.62	
ALASKA AIR/AS MILEAGE 5/26 TLB 0.000% 05/06/2033 DD 05/04/26			1,408,237.500	1,402,083.50	
ALBAUGH 2/22 TLB 0.000% 04/06/2029 DD 02/09/22			3,332,597.400	3,207,625.01	
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20			1,323,000.000	1,281,817.92	
ALBERTSONS COS INC / SAFE 144A 5.625% 03/31/2032 DD 02/02/26			2,307,000.000	2,233,982.99	
ALCOA NEDERLAND HOLDING B 144A 7.125% 03/15/2031 DD 03/21/24			574,000.000	595,710.40	



Asset Detail

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ALERA GROUP 1/26 COV-LITE TLB 0.000% 05/30/2032 DD 01/12/26			3,333,250.000	3,162,020.94	
ALLEGHANY CORP 3.250% 08/15/2051 DD 08/13/21			595,000.000	395,656.28	
ALLEGRO CLO VIII-S 3A D1A 144A VAR RT 10/15/2037 DD 11/19/24			1,000,000.000	1,004,410.00	
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	442,938.37	
ALLIANT HOLDINGS INTERMED 144A 6.500% 10/01/2031 DD 09/19/24			1,111,000.000	1,108,050.18	
ALLIANT HOLDINGS INTERMED 144A 6.750% 04/15/2028 DD 02/13/23			1,054,000.000	1,062,342.95	
ALLIANT HOLDINGS INTERMED 144A 7.000% 01/15/2031 DD 12/14/23			3,910,000.000	3,973,485.97	
ALLIANT HOLDINGS INTERMED 144A 7.375% 10/01/2032 DD 09/19/24			4,459,000.000	4,427,200.20	
ALLIANT INSURANCE 7/25 COV-LIT 0.000% 09/19/2031 DD 07/28/25			4,004,773.860	3,947,465.54	
ALLY FINANCIAL INC VAR RT 01/17/2040 DD 12/05/24			432,000.000	427,920.82	
ALPHA GENERATION LLC 144A 6.250% 01/15/2034 DD 10/08/25			1,192,000.000	1,172,805.23	
ALPHA GENERATION LLC 144A 6.750% 10/15/2032 DD 09/30/24			1,220,000.000	1,242,429.71	
ALPHABET INC 4.625% 11/13/2032			1,553,000.000	2,030,838.41	
ALPHABET INC 4.800% 02/15/2036 DD 02/13/26			6,333,000.000	6,232,790.92	
ALPHABET INC 5.450% 11/15/2055 DD 11/06/25			4,460,000.000	4,288,773.59	
ALPHABET INC 5.750% 02/15/2066 DD 02/13/26			2,735,000.000	2,717,807.00	
ALTERA/GRYPHON 6/25 COV-LITE T 0.000% 06/18/2032 DD 06/06/25			1,827,437.500	1,828,095.38	
ALTICE FRANCE LUX 3 / ALT 144A 10.000% 01/15/2033 DD 10/01/25			357,400.000	351,566.09	
ALTICE FRANCE SA 144A 6.500% 04/15/2032 DD 10/01/25			1,411,587.000	1,365,483.09	
ALTICE FRANCE SA 144A 6.875% 07/15/2032 DD 10/01/25			1,520,580.000	1,474,102.56	
ALTICE FRANCE SA 144A 9.500% 11/01/2029 DD 10/01/25			743,139.000	752,874.13	
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			1,830,000.000	1,364,934.60	
AMAZON.COM INC 5.550% 11/20/2065 DD 11/20/25			3,658,000.000	3,434,478.61	
AMAZON.COM INC 5.800% 03/13/2056 DD 03/13/26			2,295,000.000	2,286,301.78	
AMENTUM HOLDINGS INC 144A 7.250% 08/01/2032 DD 08/13/24			3,404,000.000	3,506,079.15	
AMEREN CORP 5.700% 12/01/2026 DD 11/20/23			2,041,000.000	2,050,420.97	
AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18			1,180,000.000	1,001,492.50	
AMEREN ILLINOIS CO 5.550% 07/01/2054 DD 06/27/24			1,015,000.000	990,494.10	
AMERICAN AIRLINES 5/26 TLB 0.000% 05/29/2033 DD 05/19/26			5,290,000.000	5,219,484.30	
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			4,136,604.000	4,144,814.12	
AMERICAN AUTO AUCTION 5/25 TL 0.000% 05/28/2032 DD 05/14/25			4,034,438.290	4,030,248.70	
AMERICAN AXLE & MANUFACTU 144A 6.375% 10/15/2032 DD 10/03/25			1,131,000.000	1,127,022.84	
AMERICAN AXLE & MANUFACTU 144A 7.750% 10/15/2033 DD 10/03/25			3,588,000.000	3,543,150.83	
AMERICAN AXLE & MANUFACTURING 5.000% 10/01/2029 DD 08/19/21			418,000.000	405,765.10	
AMERICAN BUILDERS & CONTR 144A 3.875% 11/15/2029 DD 05/13/21			321,000.000	305,950.40	
AMERICAN CREDIT ACCEP 1 A 144A 4.160% 07/12/2029 DD 01/22/26			2,085,039.377	2,082,546.09	
AMERICAN CREDIT ACCEP 1 B 144A 4.240% 04/12/2030 DD 01/22/26			2,247,000.000	2,237,037.03	
AMERICAN CREDIT ACCEP 2 A 144A 4.320% 05/08/2030 DD 04/23/26			4,979,564.939	4,976,490.06	
AMERICAN ELECTRIC POWER CO INC 4.300% 12/01/2028 DD 11/30/18			1,290,000.000	1,282,156.32	



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AMERICAN ELECTRIC POWER CO INC VAR RT 12/15/2054 DD 06/20/24			1,695,000.000	1,810,451.54	
AMERICAN EXPRESS CREDIT AC 5 A 4.510% 07/15/2032 DD 07/22/25			2,698,000.000	2,706,823.00	
AMERICAN HONDA FINANCE CORP 4.550% 04/10/2028 DD 04/10/26			2,000,000.000	1,996,845.60	
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,287,198.01	
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			105,000.000	130,442.75	
AMERICAN ROCK SALT 9/24 FIRST 0.000% 06/09/2028 DD 09/03/24			1,643,408.000	1,655,733.57	
AMERICREDIT AUTOMOBIL 1 A3 144A 4.150% 11/18/2032 DD 03/19/26			2,239,000.000	2,226,318.08	
AMERIGAS PARTNERS LP / AM 144A 9.500% 06/01/2030 DD 05/30/25			1,696,000.000	1,819,850.41	
AMMC CLO 25 LTD 25A D1R2 144A VAR RT 10/15/2038 DD 09/24/25			1,000,000.000	1,001,100.00	
AMMC CLO 28 LTD 28A D1 144A VAR RT 07/20/2037 DD 06/18/24			1,250,000.000	1,250,062.50	
AMNEAL PHARMACEUTICALS 1/26 CO 0.000% 08/01/2032 DD 01/06/26			3,333,229.010	3,343,662.02	
AMR 5/25 TLB 0.000% 05/07/2032 DD 05/06/25			2,083,950.000	2,083,950.00	
AMR/AADVANTAGE 2/25 TLB 0.000% 04/20/2028 DD 02/24/25			2,018,050.650	2,014,579.61	
AMSPEC PARENT 6/25 COV-LITE TL 0.000% 12/22/2031 DD 06/09/25			1,044,724.680	1,045,247.04	
AMSPEC PARENT 6/26 TLB 0.000% 12/22/2031 DD 06/22/26			2,288,444.540	2,296,888.90	
AMWINS GROUP INC 144A 6.375% 02/15/2029 DD 02/15/24			1,468,000.000	1,472,583.09	
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 02/25/2071 DD 01/01/26			1,154,108.219	1,138,791.58	
ANKURA 12/24 COV-LITE TLB 0.000% 12/17/2031 DD 12/10/24			2,338,220.560	2,206,111.11	
ANTARES HOLDINGS LP 144A 6.625% 06/10/2031 DD 06/10/26			2,510,000.000	2,511,968.17	
ANTERO MIDSTREAM PARTNERS 144A 6.625% 02/01/2032 DD 01/16/24			2,879,000.000	2,940,610.60	
APLD COMPUTECO 2 LLC 144A 6.750% 03/15/2031 DD 03/10/26			5,858,000.000	5,879,147.67	
APLD COMPUTECO 3 LLC 144A 7.000% 06/15/2031 DD 06/16/26			3,337,000.000	3,334,211.97	
APLD COMPUTECO LLC 144A 9.250% 12/15/2030 DD 11/20/25			5,110,000.000	5,514,625.13	
APOLLO GLOBAL MANAGEMENT INC 5.700% 03/30/2036 DD 03/30/26			1,570,000.000	1,578,058.67	
APPALACHIAN POWER RECOVERY FUN 5.371% 04/01/2042 DD 05/27/26			830,000.000	851,951.38	
APPLE INC 2.650% 05/11/2050 DD 05/11/20			810,000.000	497,795.53	
ARAMARK 12/25 TL 0.000% 06/22/2030 DD 12/02/25			2,878,754.450	2,877,315.07	
ARCELORMITTAL SA 5.375% 05/19/2036 DD 05/19/26			1,942,000.000	1,928,524.81	
ARCH CAPITAL GROUP LTD 5.950% 06/15/2056 DD 06/09/26			491,000.000	497,827.78	
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			1,710,000.000	1,675,137.20	
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			3,656,000.000	3,600,777.95	
ARCHROCK PARTNERS LP / AR 144A 6.625% 09/01/2032 DD 08/26/24			3,144,000.000	3,206,285.79	
ARCHROCK SERVICES LP / AR 144A 6.000% 02/01/2034 DD 01/21/26			1,637,000.000	1,626,928.68	
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			998,000.000	955,677.42	
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			5,942,000.000	5,649,184.77	
ARDAGH METAL PACKAGING FI 144A 6.250% 01/30/2031 DD 12/01/25			1,090,000.000	1,101,993.27	
ARDONAGH FINCO LTD 144A 7.750% 02/15/2031 DD 02/16/24			5,361,000.000	5,422,689.03	
ARDONAGH GROUP FINANCE LT 144A 8.875% 02/15/2032 DD 02/16/24			5,682,000.000	5,519,931.75	
ARES STRATEGIC INCOME FUND 5.550% 04/15/2031 DD 04/15/26			1,250,000.000	1,213,755.91	



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ARES TRUST 2026-TR TRON A 144A VAR RT 05/15/2043 DD 05/15/26			3,670,000.000	3,676,893.44	
ARETEC GROUP INC 144A 10.000% 08/15/2030 DD 11/02/23			2,918,000.000	3,073,395.17	
ARIZONA PUBLIC SERVICE CO 2.200% 12/15/2031 DD 08/16/21			1,240,000.000	1,085,221.00	
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			59,594.494	58,035.84	
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			763,000.000	742,993.15	
ASCEND LEARNING 1/25 COV-LITE 0.000% 12/11/2028 DD 01/21/25			711,221.960	692,651.96	
ASHLAND INC 144A 3.375% 09/01/2031 DD 08/18/21			1,056,000.000	982,534.39	
ASIAN INFRASTRUCTURE INVE REGS 7.000% 03/01/2029			128,400,000.000	1,339,009.47	
ASTRO ACQUISITION/COOPER MACHI 0.000% 08/30/2032 DD 05/12/26			3,350,000.000	3,350,000.00	
ASURION 6/25 B13 TLB 0.000% 06/02/2030 DD 06/02/25			3,333,165.820	3,293,601.14	
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21			3,350,000.000	3,306,450.00	
ASURION LLC/ ASURION CO-I 144A 8.375% 02/01/2034 DD 01/30/26			1,291,000.000	1,195,358.85	
AT&T INC 3.500% 09/15/2053 DD 03/15/21			1,081,000.000	704,641.51	
AT&T INC 3.550% 09/15/2055 DD 03/15/21			2,725,000.000	1,763,083.91	
AT&T INC 3.650% 06/01/2051 DD 05/28/20			385,000.000	262,970.77	
AT&T INC 4.650% 06/01/2044 DD 06/01/19			490,000.000	416,466.79	
AT&T INC 5.850% 04/30/2046 DD 02/05/26			1,470,000.000	1,420,515.90	
AT&T INC 6.200% 10/30/2056 DD 04/30/26			1,327,000.000	1,318,570.40	
ATHENAHEALTH 5/26 COV-LITE TLB 0.000% 02/13/2032 DD 05/11/26			4,937,531.210	4,880,749.60	
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22			3,602,000.000	3,456,826.44	
ATHENE HOLDING LTD 6.250% 04/01/2054 DD 03/22/24			1,357,000.000	1,260,313.83	
ATI INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	451,008.62	
ATI INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,902,123.49	
ATI INC 5.875% 06/15/2033 DD 06/08/26			557,000.000	564,827.47	
ATLANTIC BROADBAND/BREEZELINE 0.000% 09/29/2030 DD 09/18/23			2,302,055.750	2,166,809.98	
ATLX 2024-RPL1 TR RPL1 A1 144A VAR RT 04/25/2064 DD 08/01/24			1,461,941.198	1,420,668.69	
ATLX 2024-RPL2 TR RPL2 A1 144A VAR RT 04/25/2063 DD 10/01/24			1,438,649.732	1,394,291.84	
AUGUSTA SPINCO CORP 4.398% 03/23/2029 DD 03/23/26			1,143,000.000	1,135,555.67	
AUSTRALIA GOVERNMENT BOND REGS 4.250% 03/21/2036			1,310,000.000	874,015.21	
AUTONATION FINANCE 2A A2 144A 4.290% 09/17/2029 DD 06/17/26			2,537,000.000	2,534,756.28	
AUTONATION FINANCE 2A A4 144A 4.690% 12/15/2031 DD 06/17/26			1,427,000.000	1,430,634.14	
AUTONATION FINANCE T 1A D 144A 5.070% 01/11/2034 DD 01/29/26			580,000.000	573,816.44	
AUTONATION FINANCE T 1A D 144A 5.630% 09/10/2032 DD 05/21/25			640,000.000	643,765.51	
AUTONATION FINANCE T 2A B 144A 4.950% 03/15/2032 DD 06/17/26			1,396,000.000	1,399,774.93	
AVALARA 9/25 COV-LITE TL 0.000% 03/26/2032 DD 09/08/25			4,004,824.600	3,827,611.11	
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,975,000.000	2,840,182.22	
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,816,000.000	1,796,941.52	
AVIENT CORP 144A 6.250% 11/01/2031 DD 09/19/24			645,000.000	653,330.82	
AVIS BUDGET CAR RENTAL 7/25 TL 0.000% 07/09/2032 DD 07/07/25			13.000	12.95	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AVIS BUDGET CAR RENTAL LL 144A 8.000% 02/15/2031 DD 11/22/23			2,972,000.000	3,001,244.48	
AVIS BUDGET CAR RENTAL LL 144A 8.250% 01/15/2030 DD 09/13/24			1,067,000.000	1,099,010.00	
AVIS BUDGET CAR RENTAL LL 144A 8.375% 06/15/2032 DD 05/19/25			1,560,000.000	1,571,634.48	
AVIS BUDGET RENTAL C 4A A 144A 5.090% 12/20/2032 DD 06/09/26			2,534,000.000	2,538,240.40	
AVIS BUDGET RENTAL C 4A A 144A 5.490% 06/20/2029 DD 04/06/23			1,824,000.000	1,846,760.60	
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,556,000.000	1,552,826.23	
BAIN CAPITAL CREDI 3A D1R 144A VAR RT 10/24/2038 DD 08/20/25			1,400,000.000	1,383,914.00	
BALDWIN INSURANCE 9/25 COV-LIT 0.000% 05/26/2031 DD 09/08/25			4,004,773.860	3,917,189.46	
BALTIMORE GAS AND ELECTRIC CO 5.150% 06/01/2033 DD 05/22/26			1,485,000.000	1,499,537.09	
BANC OF CALIFORNIA INC VAR RT 10/30/2030 DD 10/30/20			2,000,000.000	1,990,469.20	
BANCO BILBAO VIZCAYA ARGENTARI VAR RT 12/31/2049 DD 05/08/26			2,080,000.000	2,106,644.80	
BANCO SANTANDER SA VAR RT 12/31/2049 DD 06/03/26			4,440,000.000	4,513,103.36	
BANK 2023-BNK45 BNK45 A5 5.203% 02/15/2056 DD 02/01/23			1,160,000.000	1,167,256.96	
BANK 2024-BNK48 BNK48 A5 5.053% 10/15/2057 DD 10/01/24			748,632.000	749,312.58	
BANK 2025-BNK51 BNK51 A5 5.290% 12/25/2067 DD 12/01/25			1,777,954.000	1,804,752.21	
BANK 2026-BNK52 BNK52 A5 5.586% 06/15/2036 DD 07/01/26			722,365.000	750,234.93	
BANK OF AMERICA CORP VAR RT 04/22/2032 DD 04/22/21			4,165,000.000	3,775,846.22	
BANK OF AMERICA CORP VAR RT 04/23/2030 DD 04/23/26			1,960,000.000	1,948,386.73	
BANK OF AMERICA CORP VAR RT 07/23/2030 DD 07/23/19			1,966,000.000	1,879,552.80	
BANK OF AMERICA CORP VAR RT 09/15/2029 DD 09/15/23			2,497,000.000	2,555,580.20	
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17			8,401,000.000	8,262,330.66	
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 04/29/25			2,640,000.000	2,722,705.92	
BANK OF MARIN BANCORP 144A VAR RT 12/01/2035 DD 11/19/25			2,000,000.000	1,971,071.00	
BANK OF MONTREAL VAR RT 11/26/2084 DD 07/17/24			2,880,000.000	3,011,811.84	
BANK OF MONTREAL VAR RT 11/26/2085 DD 07/29/25			990,000.000	1,007,144.82	
BANK OF NOVA SCOTIA/THE VAR RT 10/27/2082 DD 10/25/22			895,000.000	931,074.77	
BANK OF NOVA SCOTIA/THE VAR RT 10/27/2085 DD 10/08/25			2,400,000.000	2,428,970.40	
BANK5 2023-5YR1 5YR1 A3 VAR RT 04/15/2056 DD 04/01/23			1,905,000.000	1,939,902.27	
BANK5 2023-5YR3 5YR3 A2 6.255% 09/15/2056 DD 09/01/23			3,974,661.363	4,062,252.17	
BARCLAYS PLC VAR RT 06/26/2030 DD 06/26/26			2,879,000.000	2,880,231.66	
BARCLAYS PLC VAR RT 12/31/2049 DD 02/25/25			2,043,000.000	2,135,656.18	
BARINGS CLO LTD 2024 3A D 144A VAR RT 07/20/2037 DD 07/29/24			1,000,000.000	1,002,150.00	
BARRACUDA NETWORKS 5/22 COV-LI 0.000% 05/17/2029 DD 04/13/22			1,492,258.000	1,007,900.89	
BASF COATINGS 4/26 (USD) TLB 0.000% 04/27/2031 DD 04/27/26			3,580,000.000	3,589,845.00	
BASS PRO SHOPS/GREAT AMERICAN 0.000% 01/16/2032 DD 01/13/25			8,381,506.220	8,402,459.99	
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			480,000.000	486,116.64	
BAUSCH + LOMB 12/25 COV-LITE T 0.000% 01/15/2031 DD 12/08/25			3,291,750.000	3,295,864.69	
BAUSCH + LOMB CORP 144A 8.375% 10/01/2028 DD 09/29/23			2,039,000.000	2,095,072.50	
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			330,000.000	329,382.90	



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BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			1,709,000.000	1,580,363.57	
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20			518,000.000	389,471.25	
BAXTER INTERNATIONAL INC 2.272% 12/01/2028 DD 06/01/22			2,200,000.000	2,072,534.51	
BAY CLUB 1/26 COV-LITE TL 0.000% 01/28/2033 DD 01/21/26			3,341,625.000	3,343,028.48	
BAYER US FINANCE II LLC 144A 4.650% 11/15/2043 DD 05/15/18			1,732,000.000	1,430,176.07	
BAYONNE ENERGY 9/25 COV-LITE T 0.000% 09/22/2032 DD 09/15/25			3,286,371.790	3,295,507.91	
BCPE HIPH/HARRINGTON 6/26 COV- 0.000% 06/26/2033 DD 06/16/26			2,900,000.000	2,900,000.00	
BEACH ACQUISITION BIDCO L 144A SR UNSECURED 144A			5,644,429.000	6,409,700.69	
BEACON ROOFING/QXO 6/26 TLB 0.000% 06/01/2031 DD 06/01/26			1,846,000.000	1,840,868.12	
BEIGNET INVESTOR LLC 144A 6.581% 05/30/2049 DD 10/21/25			1,519,000.000	1,552,833.83	
BELDEN 6/26 COV-LITE TL 0.000% 06/10/2033 DD 06/01/26			1,165,000.000	1,165,000.00	
BELFOR 8/25 TLB 0.000% 11/01/2030 DD 08/05/25			3,283,072.200	3,269,381.79	
BELRON UK FINANCE PLC 144A 5.750% 10/15/2029 DD 10/16/24			751,000.000	754,456.10	
BENCHMARK 2026-V22 V22 A3 5.468% 05/15/2059 DD 05/01/26			2,689,686.000	2,749,948.41	
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			1,050,000.000	976,971.34	
BHP BILLITON FINANCE USA LTD 5.000% 02/21/2030 DD 02/21/25			1,136,000.000	1,150,293.27	
BIMBO BAKERIES USA INC 144A 5.375% 01/09/2036 DD 01/09/24			1,495,000.000	1,495,293.02	
BLACK PEARL COMPUTE LLC 144A 6.125% 02/15/2031 DD 02/11/26			2,706,000.000	2,740,717.98	
BLACKFIN PIPELINE 10/25 COV-LI 0.000% 10/01/2032 DD 09/23/25			3,341,604.010	3,349,958.02	
BLACKHAWK NETWORK 1/26 COV-LIT 0.000% 03/12/2029 DD 01/26/26			3,215,966.200	3,197,892.47	
BLACKSTONE MORTGAGE 11/25 B8 T 0.000% 11/19/2032 DD 11/12/25			3,283,500.000	3,271,186.88	
BLACKSTONE MORTGAGE 7/25 COV-L 0.000% 05/09/2029 DD 07/28/25			2,338,220.560	2,323,606.68	
BLOCK INC 144A 5.625% 08/15/2030 DD 08/18/25			1,415,000.000	1,418,526.18	
BLOCK INC 144A 6.000% 08/15/2033 DD 08/18/25			1,107,000.000	1,114,631.66	
BLOCK INC 3.500% 06/01/2031 DD 05/20/21			492,000.000	452,930.03	
BLOCK INC 6.500% 05/15/2032 DD 05/09/24			2,815,000.000	2,873,864.47	
BLUE OWL FINANCE LLC 6.250% 04/18/2034 DD 10/18/24			3,078,000.000	3,017,979.34	
BLUE OWL TECHNOLOGY FINANCE CO 6.125% 01/23/2031 DD 01/23/26			652,000.000	630,755.43	
BLUE OWL TECHNOLOGY FINANCE CO 6.500% 10/15/2029 DD 06/05/26			671,000.000	665,113.35	
BLUETRITON/TRITON WATER/PRIMO 0.000% 03/16/2031 DD 03/16/26			2,294,250.000	2,303,885.85	
BMC SOFTWARE 1/25 (USD) TLB 0.000% 07/30/2031 DD 01/21/25			1,318,324.930	1,183,750.32	
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 04/17/26			1,070,000.000	1,076,897.22	
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 09/10/24			1,930,000.000	2,010,701.02	
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 12/15/25			875,000.000	874,330.45	
BNY MELLON MUNI BND INFRA			141,166.000	1,558,472.64	
BNY MELLON STRATEGIC MUNI			214,594.000	1,386,277.24	
BNYM STRAT MUNI BND			200,394.000	1,232,423.10	
BOCA COMMERCIAL MO BOCA D 144A VAR RT 12/15/2042 DD 12/19/25			500,000.000	501,250.00	
BODI COMMERCIAL MOR DC1 A 144A VAR RT 03/13/2052 DD 06/01/26			3,065,000.000	3,080,795.17	



Asset Detail

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BOEING CO/THE 3.250% 02/01/2028 DD 11/02/20			1,149,000.000	1,124,953.11	
BOEING CO/THE 3.625% 03/01/2048 DD 02/23/18			438,000.000	314,338.97	
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			785,000.000	568,969.74	
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20			1,575,000.000	1,561,974.34	
BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24			1,390,000.000	1,568,270.24	
BOOTS GROUP BIDCO 7/25 (USD) T 0.000% 08/30/2032 DD 07/14/25			3,333,250.000	3,341,583.13	
BOS TRUST 2026-LYR LYRK D 144A VAR RT 05/11/2041 DD 05/01/26			225,000.000	221,625.32	
BOSTON PROPERTIES LP 5.750% 01/15/2035 DD 08/26/24			248,000.000	250,728.61	
BOWLMOR AMF/BOWLERO/LUCKY STRI 0.000% 09/16/2032 DD 09/10/25			3,328,913.240	2,888,664.46	
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			735,000.000	709,760.17	
BOYNE USA INC 144A 4.750% 05/15/2029 DD 04/26/21			2,359,000.000	2,318,041.87	
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2027			6,725,000.000	1,275,177.43	
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2029			29,855,000.000	5,319,519.71	
BRIDGECREST LENDING AUTO 1 A2 4.100% 07/17/2028 DD 01/28/26			1,739,284.940	1,738,956.56	
BRIDGECREST LENDING AUTO 2 A2 4.240% 09/15/2028 DD 04/28/26			2,919,000.000	2,918,523.04	
BRIDGECREST LENDING AUTO 2 A3 4.270% 01/15/2030 DD 04/28/26			1,679,000.000	1,675,830.04	
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20			2,200,000.000	1,837,735.19	
BROADRIDGE FINANCIAL SOLUTIONS 5.750% 05/15/2036 DD 05/15/26			2,062,000.000	2,065,801.57	
BROADSTREET PARTNERS 5/24 TLB4 0.000% 06/14/2031 DD 05/06/24			3,982,034.570	3,836,889.41	
BROADSTREET PARTNERS GROU 144A 5.875% 04/15/2029 DD 04/21/21			2,365,000.000	2,308,768.82	
BROOKFIELD ASSET MANAGEMENT LT 4.832% 04/15/2031 DD 04/17/26			1,152,000.000	1,142,052.31	
BROOKLYN UNION GAS CO/THE 144A 4.273% 03/15/2048 DD 03/14/18			1,129,000.000	888,932.72	
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			115,000.000	92,273.79	
BROOKLYN UNION GAS CO/THE 144A 6.415% 07/18/2054 DD 07/18/24			1,480,000.000	1,527,915.50	
BROWN & BROWN INC 2.375% 03/15/2031 DD 09/24/20			1,735,000.000	1,540,859.83	
BUNGE LTD FINANCE CORP 2.750% 05/14/2031 DD 05/14/21			870,000.000	794,643.20	
BUNGE LTD FINANCE CORP 3.200% 04/21/2031 DD 04/21/25			1,595,000.000	1,489,617.46	
BURGER KING/RESTAURANT 6/24 TL 0.000% 09/20/2030 DD 06/04/24			3,291,751.950	3,284,905.11	
BURLINGTON COAT FACTORY 9/24 B 0.000% 09/09/2029 DD 09/09/24			586,254.990	584,789.35	
BX COMMERCIAL MORT CSMO A 144A VAR RT 02/15/2043 DD 02/20/26			3,645,000.000	3,652,138.26	
BX COMMERCIAL MORT VLT5 A 144A VAR RT 11/13/2046 DD 11/01/24			1,693,000.000	1,690,270.04	
BX COMMERCIAL MORTG AHP A 144A VAR RT 06/15/2043 DD 06/12/26			2,830,000.000	2,830,000.00	
BX COMMERCIAL MORTG LP3 A 144A VAR RT 04/15/2043 DD 04/22/26			2,654,836.346	2,663,132.71	
BX COMMERCIAL MORTG XL5 A 144A VAR RT 03/15/2041 DD 03/15/24			424,775.813	425,306.78	
BX COMMERCIAL MORTG XL6 A 144A VAR RT 03/15/2043 DD 03/09/26			2,703,532.286	2,703,532.28	
BX TRUST 2025-ARIA ARIA A 144A VAR RT 12/13/2042 DD 12/01/25			4,460,000.000	4,471,023.33	
BX TRUST 2025-VOLT VOLT A 144A VAR RT 12/15/2044 DD 12/15/25			3,610,000.000	3,613,384.37	
BX TRUST 2025-VOLT VOLT D 144A VAR RT 12/15/2044 DD 12/15/25			475,000.000	474,111.33	
BX TRUST 2026-CIP CIP C 144A VAR RT 05/15/2038 DD 05/21/26			372,364.910	373,528.55	



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BX TRUST 2026-ORBT ORBT D 144A VAR RT 07/15/2043 DD 07/09/26			650,000.000	650,812.50	
CABLEVISION SYSTEMS/ALTICE USA 0.000% 04/15/2027 DD 09/18/19			877,603.170	614,322.22	
CACI INTERNATIONAL 10/24 COV-L 0.000% 10/30/2031 DD 10/07/24			1,895,396.750	1,891,852.36	
CACI INTERNATIONAL INC 144A 6.375% 06/15/2033 DD 06/02/25			3,676,000.000	3,728,283.75	
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			2,980,000.000	2,863,960.29	
CAESARS ENTERTAINMENT INC 144A 6.000% 10/15/2032 DD 10/17/24			2,204,000.000	1,994,904.09	
CAESARS ENTERTAINMENT INC 144A 6.500% 02/15/2032 DD 02/06/24			3,893,000.000	3,801,460.39	
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23			1,554,000.000	1,563,324.00	
CAFL 2026-R1 ISSUER R1 A1 144A VAR RT 03/25/2036 DD 02/01/26			2,882,387.757	2,876,041.89	
CALIFORNIA BUYER LTD / AT 144A 6.375% 02/15/2032 DD 11/06/24			1,973,000.000	1,977,784.01	
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09			2,160,000.000	2,456,173.58	
CANADIAN IMPERIAL BANK OF COMM VAR RT 01/13/2028 DD 01/13/25			935,000.000	937,260.12	
CANADIAN IMPERIAL BANK OF COMM VAR RT 10/28/2085 DD 07/14/25			3,475,000.000	3,563,265.00	
CANYON CLO 2025-1 L 1A D1 144A VAR RT 04/15/2038 DD 03/27/25			1,000,000.000	1,000,030.01	
CAPITAL ONE PRIME AUTO RE 2 A3 5.820% 06/15/2028 DD 10/11/23			224,895.151	226,382.99	
CARMAX SELECT RECEIVABLES B A2 4.350% 04/16/2029 DD 06/16/26			897,000.000	896,727.40	
CARMAX SELECT RECEIVABLES B A3 4.640% 12/16/2030 DD 06/16/26			1,126,000.000	1,126,692.27	
CARMAX SELECT RECEIVABLES B B 4.880% 10/15/2032 DD 06/16/26			498,000.000	499,360.43	
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			30,000.000	30,037.50	
CARNIVAL CORP LTD 144A 5.750% 01/15/2030			510,000.000	620,148.82	
CARNIVAL CORP LTD 144A 5.750% 03/15/2030 DD 02/28/25			2,080,000.000	2,105,642.32	
CARNIVAL CORP LTD 144A 5.750% 08/01/2032 DD 07/16/25			1,705,000.000	1,721,002.16	
CARNIVAL CORP LTD 144A 6.125% 02/15/2033 DD 02/07/25			2,313,000.000	2,340,031.80	
CARPENTER TECHNOLOGY CORP 144A 5.625% 03/01/2034 DD 11/20/25			1,590,000.000	1,588,775.07	
CARVANA AUTO RECEIVABLES P2 B 5.190% 08/10/2032 DD 05/27/26			1,420,000.000	1,428,462.34	
CARVANA AUTO RECEIVABLES P3 A2 4.070% 02/12/2029 DD 09/23/25			2,409,149.371	2,407,376.72	
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			3,278.119	3,275.39	
CBRE SERVICES INC 5.250% 06/01/2036 DD 05/04/26			2,138,000.000	2,111,423.16	
CBRE SERVICES INC 5.500% 06/15/2035 DD 05/12/25			2,075,000.000	2,101,371.15	
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			1,906,355.930	1,876,807.42	
CCO HOLDINGS LLC / CCO HO 144A 4.250% 01/15/2034 DD 08/16/21			2,660,000.000	2,252,196.78	
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			2,072,000.000	1,865,852.33	
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21			1,619,000.000	1,408,758.20	
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			812,000.000	752,605.91	
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			4,987,000.000	4,471,567.12	
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			3,591,000.000	3,405,325.55	
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			6,591,000.000	6,508,437.84	
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			817,000.000	815,335.20	
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			3,317,000.000	3,243,111.17	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CCO HOLDINGS LLC / CCO HO 144A 7.000% 02/01/2033 DD 01/13/26			3,307,000.000	3,249,173.80	
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			4,642,000.000	4,111,638.96	
CELANESE US HOLDINGS LLC 6.500% 04/15/2030 DD 03/14/25			530,000.000	540,190.84	
CELANESE US HOLDINGS LLC 6.750% 04/15/2033 DD 03/14/25			1,215,000.000	1,236,426.53	
CELANESE US HOLDINGS LLC 7.000% 02/15/2031 DD 12/17/25			1,080,000.000	1,111,574.88	
CELANESE US HOLDINGS LLC 7.375% 02/15/2034 DD 12/17/25			713,000.000	736,657.34	
CELANESE US HOLDINGS LLC VAR RT 07/15/2032 DD 07/14/22			625,000.000	657,261.25	
CELANESE US HOLDINGS LLC VAR RT 11/15/2033 DD 08/24/23			595,000.000	635,894.35	
CELLNEX FINANCE CO SA REGS 2.000% 09/15/2032			500,000.000	520,030.75	
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			1,963,000.000	1,821,129.22	
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,357,000.000	1,496,469.48	
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			2,960,000.000	2,586,413.08	
CENTENE CORP 2.625% 08/01/2031 DD 08/12/21			1,065,000.000	928,236.03	
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			3,925,000.000	3,552,149.11	
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			3,310,000.000	3,082,925.26	
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	282,397.15	
CENTERPOINT ENERGY HOUSTON ELE 3.000% 03/01/2032 DD 02/28/22			1,530,000.000	1,393,948.30	
CENTERPOINT ENERGY RESTORATION 4.255% 12/15/2035 DD 09/17/25			3,368,763.823	3,340,734.70	
CENTERPOINT ENERGY RESTORATION 4.864% 12/15/2040 DD 02/26/26			1,525,000.000	1,488,100.79	
CENTRAL PARENT INC / CDK 144A 7.250% 06/15/2029 DD 06/16/22			533,000.000	282,490.00	
CENTRAL PARENT LLC / CDK 144A 8.000% 06/15/2029 DD 08/09/23			526,000.000	289,300.00	
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,215,000.000	1,125,081.26	
CERTARA 10/25 COV-LITE TLB 0.000% 06/26/2031 DD 10/07/25			3,333,208.020	3,324,875.00	
CEVA SANTE ANIMALE 2/25 (USD) 0.000% 11/08/2030 DD 02/10/25			3,333,080.820	3,336,213.92	
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	530,975.01	
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			1,258,000.000	1,181,644.81	
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			665,000.000	652,656.27	
CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 04/22/26			1,155,000.000	1,159,531.07	
CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21			1,060,000.000	629,582.34	
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21			740,000.000	479,709.17	
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			905,000.000	701,781.03	
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			2,440,000.000	2,061,695.09	
CHARTER COMMUNICATIONS OPERATI 5.850% 12/01/2035 DD 09/02/25			1,160,000.000	1,123,867.88	
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			970,000.000	893,053.60	
CHARTER COMMUNICATIONS OPERATI 6.550% 06/01/2034 DD 05/14/24			2,316,000.000	2,367,191.83	
CHARTER NEX 12/25 COV-LITE TLB 0.000% 11/29/2030 DD 12/11/25			3,332,368.420	3,331,435.36	
CHASE AUTO OWNER TR 1A A2 144A 4.250% 07/25/2029 DD 05/27/26			2,807,977.000	2,806,982.14	
CHASE HOME LENDING 11 A4 144A VAR RT 11/25/2055 DD 12/01/24			3,138,544.229	3,141,673.35	
CHASE HOME LENDING 5 A11 144A VAR RT 03/25/2057 DD 05/25/26			600,639.385	598,675.47	



Asset Detail

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CHASE HOME LENDING M 1 A2 144A VAR RT 11/25/2056 DD 01/01/26			1,978,282.157	1,968,552.21	
CHASE HOME LENDING M 4 A3 144A VAR RT 02/25/2057 DD 04/01/26			3,562,419.998	3,542,506.03	
CHASE HOME LENDING M 4 A4 144A VAR RT 03/25/2055 DD 04/01/24			368,293.481	368,749.39	
CHASE HOME LENDING M 5 A3 144A VAR RT 03/25/2057 DD 05/01/26			2,576,296.204	2,567,505.88	
CHASE HOME LENDING M 6 A3 144A VAR RT 04/25/2057 DD 06/01/26			2,110,000.000	2,098,687.36	
CHG HEALTHCARE 4/26 TLB 0.000% 09/29/2031 DD 04/27/26			5,024,780.700	5,024,529.47	
CHICAGO IL 5.879% 01/01/2031 DD 03/25/26			5,215,000.000	5,257,162.24	
CHILE ELECTRICITY LUX MPC 144A 5.580% 10/20/2035 DD 10/24/24			3,046,883.085	3,092,921.49	
CHILE ELECTRICITY LUX MPC 144A 5.672% 10/20/2035 DD 04/03/25			2,448,536.662	2,498,903.06	
CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19			155,000.000	112,406.00	
CHOBANI 10/25 COV-LITE TLB 0.000% 10/22/2032 DD 10/15/25			917,694.250	919,006.55	
CHOBANI LLC / CHOBANI FIN 144A 6.375% 04/15/2034 DD 04/20/26			3,029,000.000	3,074,167.02	
CHROMALLOY 3/24 TLB 0.000% 03/27/2031 DD 03/12/24			4,004,568.520	4,020,827.06	
CHS/COMMUNITY HEALTH SYST 144A 10.875% 01/15/2032 DD 12/22/23			372,000.000	400,572.20	
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			191,000.000	175,703.88	
CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22			2,524,000.000	2,380,590.11	
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,183,000.000	1,163,640.56	
CHUBB INA HOLDINGS LLC 6.000% 05/11/2037 DD 05/11/07			635,000.000	679,023.82	
CHURCHILL DOWNS INC 144A 4.750% 01/15/2028 DD 12/27/17			655,000.000	648,681.87	
CHURCHILL DOWNS INC 144A 5.750% 04/01/2030 DD 04/13/22			695,000.000	694,338.24	
CHURCHILL DOWNS INC 144A 6.750% 05/01/2031 DD 04/25/23			1,466,000.000	1,491,418.98	
CIGNA GROUP/THE 3.400% 03/15/2051 DD 03/03/21			1,970,000.000	1,361,819.96	
CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19			515,000.000	455,236.99	
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			1,599,000.000	1,595,298.16	
CIPHER COMPUTE LLC 144A 7.125% 11/15/2030 DD 11/13/25			1,381,000.000	1,435,689.41	
CITIGROUP COMMERCIAL SMRT A 144A VAR RT 06/12/2040 DD 05/01/23			880,000.000	892,977.97	
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	992,204.70	
CITY FOOTBALL 6/24 TL 0.000% 07/21/2030 DD 06/18/24			3,332,994.940	3,316,329.97	
CITY OF OSLO NORWAY VAR RT 02/12/2029			7,000,000.000	707,215.40	
CJ FOODS/ALPHIA 10/23 COV-LITE 0.000% 10/03/2030 DD 09/18/23			1,994,897.940	1,811,626.66	
CLARIOS GLOBAL LP / CLARI 144A 6.750% 02/15/2030 DD 01/28/25			1,065,000.000	1,097,407.95	
CLARIOS GLOBAL LP / CLARI 144A 6.750% 09/15/2032 DD 09/10/25			2,000,000.000	2,039,680.00	
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			4,481,000.000	4,009,814.34	
CLEAN HARBORS 9/25 TLB 0.000% 09/24/2032 DD 09/18/25			1,064,650.000	1,067,311.63	
CLEAR CHANNEL OUTDOOR HOL 144A 7.125% 02/15/2031 DD 08/04/25			1,778,000.000	1,840,990.98	
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 03/15/2033 DD 08/04/25			2,029,000.000	2,136,461.93	
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			2,695,000.000	2,698,077.69	
CLEAR CHANNEL OUTDOOR HOL 144A 7.875% 04/01/2030 DD 03/18/24			2,368,000.000	2,466,707.71	
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			1,263,000.000	1,149,432.56	



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CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			5,246,000.000	4,865,735.30	
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			1,667,000.000	1,651,735.61	
CLEARWAY ENERGY OPERATING 144A 5.750% 01/15/2034 DD 01/13/26			2,099,000.000	2,058,324.40	
CLEVELAND ELECTRIC ILLUMI 144A 3.500% 04/01/2028 DD 10/05/17			805,000.000	787,873.81	
CLEVELAND-CLIFFS INC 144A 6.750% 04/15/2030 DD 04/14/23			1,885,000.000	1,885,770.64	
CLEVELAND-CLIFFS INC 144A 6.875% 11/01/2029 DD 10/22/24			572,000.000	577,024.61	
CLEVELAND-CLIFFS INC 144A 7.000% 03/15/2032 DD 03/18/24			263,000.000	261,025.56	
CLEVELAND-CLIFFS INC 144A 7.375% 05/01/2033 DD 10/22/24			3,353,000.000	3,351,289.64	
CLEVELAND-CLIFFS INC 144A 7.625% 01/15/2034 DD 09/08/25			2,405,000.000	2,400,095.12	
CLOUD SOFTWARE GROUP LLC 144A 6.500% 03/31/2029 DD 09/30/22			1,629,000.000	1,582,364.82	
CLOUD SOFTWARE GROUP LLC 144A 6.625% 08/15/2033 DD 08/14/25			1,687,000.000	1,467,840.98	
CLOUD SOFTWARE GROUP LLC 144A 8.250% 06/30/2032 DD 05/22/24			1,744,000.000	1,636,625.94	
CLOUD SOFTWARE GROUP LLC 144A 9.000% 09/30/2029 DD 04/10/23			10,432,000.000	10,149,604.72	
CLYDESDALE ACQUISITION HO 144A 6.625% 04/15/2029 DD 04/13/22			1,161,000.000	1,159,512.29	
CLYDESDALE ACQUISITION HO 144A 6.750% 04/15/2032 DD 04/01/25			853,000.000	827,944.92	
CLYDESDALE ACQUISITION HO 144A 6.875% 01/15/2030 DD 08/01/24			294,000.000	292,828.11	
CLYDESDALE ACQUISITION HO 144A 8.750% 04/15/2030 DD 04/13/22			3,825,000.000	3,773,162.04	
CMS ENERGY CORP VAR RT 06/01/2055 DD 02/21/25			1,700,000.000	1,741,095.80	
CNH INDUSTRIAL CAPITAL LLC 4.550% 04/10/2028 DD 04/10/23			1,030,000.000	1,027,581.30	
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			2,976,000.000	2,837,084.19	
CNX RESOURCES CORP 144A 5.875% 03/01/2034 DD 02/26/26			1,307,000.000	1,271,413.14	
CNX RESOURCES CORP 144A 7.250% 03/01/2032 DD 02/23/24			1,241,000.000	1,278,704.06	
CNX RESOURCES CORP 144A 7.375% 01/15/2031 DD 09/26/22			1,343,000.000	1,374,332.19	
COLUMBUS MCKINNON 1/26 TLB 0.000% 01/14/2031 DD 01/14/26			3,340,515.550	3,330,761.24	
COLUMBUS MCKINNON CORP/NY 144A 7.125% 02/01/2033 DD 01/30/26			652,000.000	653,452.66	
COMM 2024-CBM MORTG CBM E 144A VAR RT 12/10/2041 DD 12/01/24			2,000,000.000	1,994,090.80	
COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2056 DD 07/01/26			9,720,000.000	7,779,796.93	
COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2056 DD 07/01/26			2,490,000.000	2,084,385.75	
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2041 DD 07/01/26			870,000.000	822,965.63	
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2056 DD 07/01/26			11,810,000.000	10,319,687.60	
COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2056 DD 07/01/26			1,080,000.000	982,395.93	
COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2041 DD 07/01/26			4,700,000.000	4,570,638.89	
COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2056 DD 07/01/26			6,940,000.000	6,497,019.66	
COMMIT TO PUR FNMA SF MTG 4.500% 07/01/2056 DD 07/01/26			13,015,000.000	12,496,862.96	
COMMIT TO PUR FNMA SF MTG 5.000% 07/01/2041 DD 07/01/26			1,420,000.000	1,426,334.28	
COMMIT TO PUR FNMA SF MTG 5.000% 07/01/2056 DD 07/01/26			8,755,000.000	8,614,807.41	
COMMIT TO PUR FNMA SF MTG 5.500% 07/01/2056 DD 07/01/26			9,030,000.000	9,069,112.81	
COMMIT TO PUR FNMA SF MTG 6.000% 08/01/2056 DD 08/01/26			9,000,000.000	9,171,934.56	
COMMIT TO PUR FNMA SF MTG 6.500% 07/01/2056 DD 07/01/26			1,080,000.000	1,117,176.73	



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COMMIT TO PUR GNMA II JUMBOS 2.000% 07/01/2051 DD 07/01/21			1,490,000.000	1,223,313.28	
COMMIT TO PUR GNMA II JUMBOS 2.500% 07/20/2056 DD 07/01/26			1,680,000.000	1,437,045.06	
COMMIT TO PUR GNMA II JUMBOS 3.000% 07/20/2056 DD 07/01/26			1,110,000.000	987,272.05	
COMMIT TO PUR GNMA II JUMBOS 3.500% 07/20/2056 DD 07/01/26			1,735,000.000	1,561,656.64	
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2056 DD 07/01/26			1,070,000.000	995,929.30	
COMMIT TO PUR GNMA II JUMBOS 4.500% 07/20/2056 DD 07/01/26			1,175,000.000	1,129,769.79	
COMMIT TO PUR GNMA II JUMBOS 5.000% 07/20/2056 DD 07/01/26			13,970,000.000	13,790,457.42	
COMMIT TO PUR GNMA II JUMBOS 5.500% 07/20/2056 DD 07/01/26			12,435,000.000	12,506,647.86	
COMMIT TO PUR GNMA II JUMBOS 6.000% 07/20/2056 DD 07/01/26			3,850,000.000	3,930,504.42	
COMMIT TO PUR GNMA II JUMBOS 6.500% 07/20/2056 DD 07/01/26			4,470,000.000	4,632,472.75	
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			941,000.000	729,536.79	
COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17			1,378,000.000	1,040,187.25	
COMPASS MINERALS INTERNAT 144A 8.000% 07/01/2030 DD 06/16/25			1,030,000.000	1,086,654.12	
CONAGRA BRANDS INC 4.850% 11/01/2028 DD 10/22/18			4,120,000.000	4,127,445.46	
CONCENTRA HEALTH SERVICES 144A 6.875% 07/15/2032 DD 07/11/24			2,550,000.000	2,641,185.46	
CONNECTICUT AVENU R01 1M1 144A VAR RT 01/25/2044 DD 01/31/24			81,068.061	81,030.17	
CONNECTICUT AVENU R02 1M1 144A VAR RT 02/25/2044 DD 03/13/24			51,625.427	51,625.41	
CONNECTICUT AVENU R02 1M2 144A VAR RT 02/25/2045 DD 03/12/25			930,000.000	933,199.20	
CONNECTICUT AVENU R02 2B2 144A VAR RT 11/25/2041 DD 12/01/21			1,000,000.000	1,018,320.00	
CONNECTICUT AVENU R03 2M2 144A VAR RT 04/25/2043 DD 05/03/23			345,000.000	360,004.81	
CONNECTICUT AVENU R05 1B1 144A VAR RT 06/25/2043 DD 07/06/23			1,075,000.000	1,137,663.25	
CONNECTICUT AVENU R05 1M1 144A VAR RT 06/25/2043 DD 07/06/23			11,102.757	11,151.12	
CONNECTICUT AVENU R05 2M2 144A VAR RT 04/25/2042 DD 05/11/22			1,028,806.436	1,040,817.85	
CONNECTICUT AVENU R05 2M2 144A VAR RT 07/25/2045 DD 07/28/25			3,290,000.000	3,298,083.54	
CONNECTICUT AVENU R06 1B1 144A VAR RT 09/25/2045 DD 10/15/25			955,000.000	961,167.30	
CONNECTICUT AVENU R06 1M1 144A VAR RT 07/25/2043 DD 07/26/23			615,544.197	616,692.87	
CONNECTICUT AVENU R06 1M1 144A VAR RT 09/25/2045 DD 10/15/25			840,465.106	840,028.65	
CONNECTICUT AVENU R06 1M2 144A VAR RT 07/25/2043 DD 07/26/23			495,000.000	506,094.39	
CONNECTICUT AVENU R08 1M1 144A VAR RT 10/25/2043 DD 11/20/23			110,199.777	110,266.32	
CONNECTICUT AVENU R09 2M1 144A VAR RT 09/25/2042 DD 09/28/22			232,687.962	234,381.28	
CONNECTONE BANCORP INC VAR RT 06/01/2035 DD 05/20/25			750,000.000	787,500.00	
CONSILIO/SKOPIA 12/24 COV-LIT 0.000% 05/12/2028 DD 12/09/24			1,666,404.330	1,370,267.62	
CONSOLIDATED COMMUN 4A A2 144A 5.522% 12/20/2055 DD 12/02/25			965,000.000	969,211.26	
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			1,150,000.000	892,983.24	
CONSTELLATION ENERGY GENE 144A 3.750% 03/01/2031 DD 09/01/25			6,782,000.000	6,461,440.70	
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			1,470,000.000	1,413,625.94	
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			625,000.000	624,925.45	
CONSTELLIUM SE 144A 6.375% 08/15/2032 DD 08/08/24			447,000.000	455,582.85	
CONSUMERS 2023 SECURITIZATION 5.550% 03/01/2028 DD 12/12/23			786,857.989	790,505.07	



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CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			693,000.000	610,267.31	
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			492,000.000	501,267.27	
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14			1,596,000.000	1,312,440.69	
CONVERGINT 6/25 TL 0.000% 06/23/2030 DD 06/23/25			3,333,250.000	3,337,416.56	
COORSTEK 10/25 COV-LITE TLB 0.000% 10/28/2032 DD 10/06/25			1,022,437.500	1,025,637.73	
COORSTEK 6/26 COV-LITE TLB 0.000% 10/28/2032 DD 06/15/26			2,319,187.500	2,320,648.59	
CORE & MAIN LP 144A 6.000% 07/01/2034 DD 07/01/26			1,580,000.000	1,585,463.64	
CORE SCIENTIFIC FINANCE I 144A 7.750% 05/15/2031 DD 05/06/26			4,475,000.000	4,538,204.19	
COREBRIDGE GLOBAL FUNDING 144A 4.900% 08/21/2032 DD 08/21/25			1,180,000.000	1,165,805.49	
COREWEAVE FINANCING DDTL V 5/2 0.000% 11/15/2031 DD 04/29/26			3,375,000.000	3,441,791.25	
COREWEAVE INC 144A 9.000% 02/01/2031 DD 07/25/25			3,085,000.000	3,046,446.76	
COREWEAVE INC 144A 9.250% 06/01/2030 DD 05/27/25			3,800,000.000	3,829,170.01	
COREWEAVE INC 144A 9.625% 07/15/2032 DD 06/18/26			2,063,000.000	2,034,923.85	
COREWEAVE INC 144A 9.750% 10/01/2031 DD 04/14/26			2,812,000.000	2,809,361.79	
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00	
CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14			425,000.000	369,684.85	
CORP NACIONAL DEL COBRE D 144A 6.440% 01/26/2036 DD 01/26/24			698,000.000	740,833.47	
CORP QUIPORT SA 144A 9.000% 12/15/2037			1,620,000.000	1,782,000.00	
CORPORATION SERVICE COMPANY/CS 0.000% 11/02/2029 DD 07/29/22			14,724.640	14,636.29	
COTIVITI 5/24 TL 0.000% 05/01/2031 DD 02/14/24			3,333,037.970	3,043,496.96	
COUGAR JV SUBSIDIARY LLC 144A 8.000% 05/15/2032 DD 05/17/24			981,000.000	1,028,509.83	
CP ATLAS BUYER INC 144A 9.750% 07/15/2030 DD 07/07/25			1,133,000.000	1,088,399.80	
CPV FAIRVIEW 9/25 TL 0.000% 08/14/2031 DD 09/29/25			2,295,658.440	2,295,589.57	
CPV VALLEY 1/26 TLB 0.000% 02/04/2033 DD 01/21/26			3,275,174.040	3,271,080.08	
CRC INSURANCE GROUP LLC 144A 7.125% 06/01/2031 DD 04/08/24			6,066,000.000	6,038,543.16	
CREDIT AGRICOLE SA 144A VAR RT 08/01/2032 DD 06/29/26			820,000.000	824,172.04	
CREDIT AGRICOLE SA 144A VAR RT 09/11/2028 DD 09/11/24			1,125,000.000	1,124,856.21	
CRESCENT ENERGY FINANCE L 144A 7.375% 01/15/2033 DD 06/14/24			1,747,000.000	1,737,030.74	
CRESCENT ENERGY FINANCE L 144A 7.625% 04/01/2032 DD 03/26/24			860,000.000	867,682.39	
CRESCENT ENERGY FINANCE L 144A 7.875% 04/15/2032 DD 03/28/24			1,275,000.000	1,290,968.10	
CROSS 2026-NQM1 M NQM1 A1 144A VAR RT 02/25/2061 DD 01/01/26			945,170.370	932,207.46	
CROSS 2026-NQM4 M NQM4 A1 144A VAR RT 04/25/2071 DD 03/01/26			821,270.009	821,032.66	
CROSSCOUNTRY INTERMEDIATE 144A 6.500% 10/01/2030 DD 09/30/25			1,243,000.000	1,225,142.07	
CROWN AMERICAS LLC 5.875% 06/01/2033 DD 12/01/25			485,000.000	487,984.23	
CRSNT TRUST 2026-M MOON A 144A VAR RT 02/15/2043 DD 02/20/26			1,830,000.000	1,828,411.19	
CSC HOLDINGS LLC 144A 11.750% 01/31/2029 DD 01/25/24			385,000.000	237,138.36	
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			2,923,000.000	1,730,878.41	
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			920,000.000	213,900.00	
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,063,000.000	1,293,191.55	



Asset Detail

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As Of Date : 6/30/2026

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CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,455,000.000	337,378.13	
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,809,000.000	1,679,030.51	
CSN INOVA VENTURES REGS 6.750% 01/28/2028 DD 01/28/20			950,000.000	785,555.00	
CULLIGAN 1/26 COV-LITE TLB 0.000% 07/31/2028 DD 01/26/26			5,012,437.080	5,005,720.42	
CULLIGAN 6/26 (USD) TLB 0.000% 06/22/2031 DD 06/22/26			3,475,000.000	3,471,108.00	
CUMBERLAND COMBINED CYCLE GENE 5.821% 05/15/2056 DD 05/26/26			2,000,000.000	2,051,590.84	
CURIUM 7/25 (USD) TLB 0.000% 07/31/2031 DD 07/24/25			3,955,075.180	3,950,131.34	
CVENT 3/25 TLB 0.000% 06/17/2030 DD 03/03/25			3,333,080.800	3,183,458.79	
CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24			2,669,000.000	2,704,726.94	
CVS HEALTH CORP 6.200% 09/15/2055 DD 08/15/25			1,109,000.000	1,139,910.69	
CZECH REPUBLIC GOVERNMENT BOND 3.500% 05/30/2035			14,960,000.000	653,738.15	
CZECH REPUBLIC GOVERNMENT BOND 4.500% 11/11/2032			13,380,000.000	637,921.50	
DAE AVIATION (STANDARD AERO) 1 0.000% 10/31/2031 DD 10/21/24			1,832,100.000	1,835,709.23	
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			297,000.000	287,400.07	
DARLING INGREDIENTS INC 144A 5.250% 04/15/2027 DD 04/03/19			423,000.000	422,685.52	
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22			1,517,000.000	1,526,907.53	
DATABANK ISSUER 1A B 144A 6.493% 02/25/2056 DD 02/09/26			505,000.000	503,832.08	
DATATEL/ELLUCIAN 11/24 COV-LIT 0.000% 10/09/2029 DD 11/12/24			3,681,360.220	3,544,929.02	
DAVITA INC 144A 4.625% 06/01/2030 DD 06/09/20			921,000.000	892,043.67	
DAVITA INC 144A 6.750% 07/15/2033 DD 05/23/25			1,414,000.000	1,459,047.21	
DAYFORCE 10/25 TLB 0.000% 10/07/2032 DD 09/25/25			4,528,778.000	4,114,892.98	
DAYTON POWER & LIGHT CO/THE 4.550% 08/15/2030 DD 08/19/25			2,034,000.000	2,003,088.57	
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			298,187.500	295,159.74	
DB MASTER FINANCE 1A A2II 144A 5.165% 08/20/2055 DD 11/06/25			592,025.000	585,554.82	
DB MASTER FINANCE 1A A2II 144A 5.432% 05/20/2056 DD 06/29/26			1,255,000.000	1,257,134.38	
DBC 2025-DBC MORTGA DBC A 144A VAR RT 11/15/2042 DD 10/29/25			3,740,000.000	3,743,506.25	
DEALER TIRE 12/24 TLB 0.000% 07/02/2031 DD 12/10/24			3,333,080.800	3,299,749.99	
DELEK 5/26 COV-LITE TLB 0.000% 05/17/2032 DD 04/27/26			5,025,000.000	5,015,603.25	
DELEK LOGISTICS PARTNERS 144A 6.875% 06/01/2034 DD 05/14/26			2,044,000.000	2,034,248.07	
DELEK LOGISTICS PARTNERS 144A 8.625% 03/15/2029 DD 03/13/24			2,379,000.000	2,471,757.21	
DELEK LOGISTICS PARTNERS 144A SR UNSECURED 144A			4,435,000.000	4,518,045.38	
DELL INTERNATIONAL LLC / EMC C 4.750% 07/15/2031 DD 06/16/26			2,156,000.000	2,144,922.54	
DELRLN 6/26 COV-LITE TL 0.000% 11/01/2030 DD 06/08/26			3,333,165.190	3,332,565.22	
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			2,612,500.002	2,609,532.17	
DESSERT 6/21 COV-LITE TL 0.000% 06/09/2028 DD 05/19/21			1,666,258.680	1,670,774.25	
DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12			522,000.000	466,422.79	
DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24			811,000.000	784,503.14	
DIRECTV FINANCING 1/24 EXTENDE 0.000% 08/02/2029 DD 01/09/24			2,221,036.600	2,230,764.73	
DIRECTV FINANCING LLC / D 144A 9.250% 06/01/2032 DD 05/27/26			1,719,000.000	1,746,779.04	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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DIRECTV FINANCING LLC 144A 8.875% 02/01/2030 DD 09/19/25			119,000.000	121,116.06	
DISCO PARENT/DUCK CREEK 7/25 C 0.000% 08/06/2032 DD 07/28/25			3,939,339.660	3,840,856.18	
DISCOVERY GLOBAL HOLDINGS INC 4.279% 03/15/2032 DD 03/15/26			1,480,000.000	1,328,078.00	
DISCOVERY GLOBAL HOLDINGS INC 5.050% 03/15/2042 DD 03/15/26			5,507,000.000	4,034,262.99	
DISCOVERY GLOBAL HOLDINGS INC 5.141% 03/15/2052 DD 03/15/26			668,000.000	447,560.00	
DISCOVERY GLOBAL/WARNER BROS. 0.000% 06/03/2033 DD 05/19/26			7,007,596.160	7,006,965.47	
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			1,773,000.000	1,717,593.75	
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			2,475,000.000	2,227,500.00	
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22			4,154,000.000	4,268,507.38	
DOCUMENT TECHNOLOGIES/EPIQ SYS 0.000% 04/26/2029 DD 02/03/25			2,345,620.950	2,128,651.01	
DOMINION ENERGY INC VAR RT 05/15/2055 DD 11/18/24			2,410,000.000	2,484,061.72	
DOMINION ENERGY INC VAR RT 06/01/2054 DD 05/20/24			965,000.000	1,021,960.09	
DOMINION ENERGY INC VAR RT 12/15/2056 DD 06/16/26			675,000.000	677,811.25	
DOMINO'S PIZZA MA 1A A2II 144A 5.217% 07/25/2055 DD 09/05/25			340,000.000	338,746.08	
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19			1,058,000.000	941,900.62	
DRIVE AUTO RECEIVABLES TR 2 A2 4.290% 10/16/2028 DD 09/24/25			1,235,572.529	1,235,771.58	
DRIVEN BRANDS FUNDI 2A A2 144A 3.237% 01/20/2051 DD 12/14/20			794,874.512	764,386.63	
DRW 6/24 TLB 0.000% 06/17/2031 DD 06/17/24			2,969,696.970	2,842,237.58	
DRYDEN 87 CLO LTD 87A D1R 144A VAR RT 08/20/2038 DD 08/08/25			1,000,000.000	1,003,020.00	
DTE ELECTRIC CO 4.850% 03/01/2036 DD 02/27/26			1,510,000.000	1,478,272.73	
DTE ENERGY CO 4.950% 07/01/2027 DD 08/02/24			3,035,000.000	3,050,300.62	
DUKE ENERGY CAROLINAS NC STORM 1.679% 07/01/2033 DD 11/24/21			535,357.367	497,685.09	
DUKE ENERGY CORP VAR RT 09/01/2054 DD 08/22/24			3,085,000.000	3,203,883.56	
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			4,698,946.841	4,529,144.57	
DURAVANT 11/25 COV-LITE DELAYE 0.000% 11/26/2032 DD 11/12/25			78,461.950	78,461.95	
DURST COMMERCIAL MO 151 A 144A VAR RT 08/10/2042 DD 08/01/25			1,570,000.000	1,578,330.58	
EARTHRISE ENERGY 10/25 TLB 0.000% 10/15/2032 DD 10/06/25			1,645,875.000	1,647,932.35	
EATON VANCE CLO 2 2A D1R2 144A VAR RT 10/15/2037 DD 10/03/24			1,000,000.000	1,001,160.00	
ECHOSTAR CORP 10.750% 11/30/2029 DD 11/12/24			5,180,017.000	5,595,888.40	
ECHOSTAR CORP 6.750% 11/30/2030 DD 11/12/24			3,833,321.000	3,896,957.96	
ECOLAB INC 5.350% 06/15/2036 DD 05/29/26			993,000.000	1,011,613.11	
EDELMAN FINANCIAL 4/26 TLB 0.000% 04/14/2031 DD 04/14/26			200,000.000	200,406.00	
EFS COGEN 4/26 TLB 0.000% 10/03/2031 DD 04/30/26			3,569,204.940	3,571,881.85	
EISNER ADVISORY/EISNERAMPER 2/ 0.000% 02/28/2031 DD 02/08/24			3,333,208.020	3,267,943.81	
ELECTRICITE DE FRANCE SA 144A 4.875% 09/21/2038 DD 09/21/18			1,795,000.000	1,663,363.89	
ELECTRONIC ARTS 3/26 (USD) TLB 0.000% 03/16/2031 DD 03/16/26			6,315,000.000	6,328,577.25	
ELEMENT MATERIALS 4/22 (USD) TL			4,904,323.530	4,920,654.93	
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,368,000.000	2,310,948.49	
ELI LILLY & CO 4.375% 05/20/2031 DD 05/20/26			2,682,000.000	2,664,784.92	



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ELI LILLY & CO 4.850% 05/20/2036 DD 05/20/26			3,341,000.000	3,316,063.88	
ELI LILLY & CO 5.600% 05/20/2056 DD 05/20/26			1,156,000.000	1,166,050.56	
EMBRAER NETHERLANDS FINANCE BV 5.400% 01/09/2038 DD 10/09/25			950,000.000	917,360.12	
EMD FINANCE LLC 144A 4.625% 10/15/2032 DD 08/15/25			3,194,000.000	3,138,501.28	
EMERA US FINANCE LLC VAR RT 10/01/2056 DD 03/23/26			1,993,000.000	2,035,042.34	
EMRLD BORROWER LP / EMERA 144A 6.625% 12/15/2030 DD 05/19/23			4,255,000.000	4,350,367.32	
EMRLD BORROWER LP / EMERA 144A 6.750% 07/15/2031 DD 07/08/24			1,077,000.000	1,114,754.24	
ENBRIDGE INC 3.700% 07/15/2027 DD 07/07/17			1,652,000.000	1,640,790.90	
ENBRIDGE INC VAR RT 01/15/2084 DD 09/25/23			2,085,000.000	2,382,942.33	
ENBRIDGE INC VAR RT 06/27/2054 DD 06/27/24			2,900,000.000	3,082,122.91	
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			503,000.000	499,493.79	
ENCOMPASS HEALTH CORP 4.625% 04/01/2031 DD 10/05/20			448,000.000	432,549.47	
ENDEAVOR/EOC 3/25 COV-LITE TLB 0.000% 03/24/2032 DD 01/16/25			3,333,165.820	3,331,499.24	
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20			2,300,000.000	1,957,541.23	
ENERGY TRANSFER LP VAR RT 05/15/2054 DD 01/25/24			1,055,000.000	1,119,442.57	
ENERGY TRANSFER LP VAR RT 12/31/2049 DD 01/22/20			1,355,000.000	1,398,683.85	
ENI SPA 144A 5.250% 05/18/2036 DD 05/18/26			3,578,000.000	3,524,304.57	
ENI SPA 144A 6.000% 05/18/2056 DD 05/18/26			1,312,000.000	1,300,125.64	
ENTEGRIS INC 144A 5.950% 06/15/2030 DD 06/30/22			4,397,000.000	4,443,348.78	
ENTERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			1,455,000.000	1,398,576.70	
ENTRATA 9/25 TL 0.000% 09/30/2032 DD 09/17/25			3,930,250.000	3,831,993.75	
EOG RESOURCES INC 5.350% 01/15/2036 DD 07/01/25			1,230,000.000	1,245,695.14	
EQT CORP 5.750% 02/01/2034 DD 01/19/24			450,000.000	460,800.29	
EQUINOR ASA 144A 6.500% 12/01/2028 DD 12/01/98			2,042,000.000	2,135,458.57	
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			890,000.000	744,071.07	
EQUINOR ASA 4.250% 11/23/2041 DD 11/23/11			295,000.000	259,338.89	
EQUITABLE AMERICA GLOBAL 144A 4.700% 09/15/2032 DD 09/15/25			2,205,000.000	2,162,484.44	
EQUITABLE AMERICA GLOBAL 144A 4.950% 06/09/2030 DD 06/09/25			1,790,000.000	1,793,702.91	
ESENTIA ENERGY DEVELOPMEN 144A 6.125% 07/30/2033 DD 05/14/26			454,000.000	453,092.00	
ESENTIA ENERGY DEVELOPMEN 144A 6.500% 07/30/2038 DD 05/14/26			696,000.000	682,636.80	
ESSENTIAL UTILITIES INC 4.800% 08/15/2027 DD 08/15/24			3,250,000.000	3,260,366.07	
ESSENTIAL UTILITIES INC 5.125% 03/15/2036 DD 03/09/26			452,000.000	446,331.22	
ESSENTIAL UTILITIES INC 5.250% 08/15/2035 DD 08/07/25			5,014,000.000	5,015,319.84	
ESSENTIAL UTILITIES INC 5.375% 01/15/2034 DD 01/08/24			953,000.000	965,792.81	
ESTN TRUST 2026-TO TOWN A 144A VAR RT 05/12/2046 DD 05/01/26			4,589,000.000	4,634,522.01	
EURO GARAGES/EG GROUP 2/26 (US 0.000% 02/10/2031 DD 01/26/26			5,025,000.000	5,037,562.50	
EUROPEAN BANK FOR RECONSTRUCTI 6.300% 10/26/2027			23,100,000.000	239,863.06	
EUROPEAN BANK FOR RECONSTRUCTI 6.750% 03/14/2031			131,000,000.000	1,344,488.71	
EUSHI FINANCE INC VAR RT 04/01/2056 DD 10/03/25			1,385,000.000	1,378,534.40	



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EUSHI FINANCE INC VAR RT 12/15/2054 DD 12/15/24			490,000.000	508,576.88	
EVERFORTH INC 144A 4.625% 05/15/2028 DD 11/22/19			3,361,000.000	3,111,055.20	
EVERGY METRO INC 5.125% 08/15/2035 DD 08/15/25			420,000.000	417,124.90	
EVERSOURCE ENERGY 5.500% 01/01/2034 DD 01/19/24			232,000.000	236,387.26	
EVERSOURCE ENERGY VAR RT 08/15/2056 DD 02/26/26			1,795,000.000	1,796,360.61	
EXAMWORKS/ELECTRON 1/26 TLB 0.000% 01/30/2033 DD 01/26/26			3,350,000.000	3,351,407.00	
EXELON CORP VAR RT 03/15/2055 DD 02/19/25			2,255,000.000	2,314,504.94	
EXETER AUTOMOBILE RECEIV 1A A2 4.080% 09/15/2028 DD 01/28/26			2,845,980.847	2,845,574.15	
EXETER AUTOMOBILE RECEIV 3A A2 4.360% 12/15/2028 DD 06/24/26			2,963,000.000	2,960,801.45	
EXETER AUTOMOBILE RECEIV 3A A3 4.470% 07/15/2030 DD 06/24/26			2,223,000.000	2,220,582.04	
EXETER AUTOMOBILE RECEIV 5A A2 4.380% 06/15/2028 DD 11/17/25			2,715,512.095	2,716,778.34	
EXETER SELECT AUTOMOBILE 1 A2 4.370% 10/15/2029 DD 05/27/26			1,820,000.000	1,818,249.70	
EXETER SELECT AUTOMOBILE 1 A3 4.670% 06/16/2031 DD 05/27/26			1,447,000.000	1,448,270.17	
EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21			2,455,000.000	2,202,541.45	
FEDERAL HOME LN BK CONS BD 4.125% 06/01/2028 DD 06/12/26			9,525,000.000	9,519,719.82	
FEDERATION DES CAISSES DE 144A 5.021% 05/27/2031 DD 05/27/26			3,630,000.000	3,656,713.54	
FEDEX FREIGHT HOLDING CO 144A 4.300% 03/15/2029 DD 02/05/26			1,302,000.000	1,284,868.74	
FEDEX FREIGHT HOLDING CO 144A 4.650% 03/15/2031 DD 02/05/26			1,604,000.000	1,576,260.04	
FEDEX FREIGHT HOLDING CO 144A 5.250% 03/15/2036 DD 02/05/26			1,319,000.000	1,286,873.71	
FEECO/MAYFIELD/AMYNTA 1/26 COV 0.000% 12/29/2031 DD 01/12/26			4,014,937.500	3,955,837.62	
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			4,167,000.000	4,086,646.53	
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			384,410.333	374,192.50	
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			2,754.785	2,912.23	
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			5,747.038	6,075.49	
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			2,028.604	2,144.54	
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			10,278.516	10,175.70	
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			5,751.306	6,080.00	
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			10,365.440	10,957.84	
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13			11,145.219	10,802.14	
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05			12,982.785	13,195.35	
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15			29,455.578	28,215.00	
FHLMC POOL #G0-8686 3.000% 01/01/2046 DD 01/01/16			337,580.909	304,628.84	
FHLMC POOL #G0-8688 4.000% 01/01/2046 DD 01/01/16			405,467.198	387,886.15	
FHLMC POOL #G0-8737 3.000% 12/01/2046 DD 11/01/16			83,934.465	75,060.28	
FHLMC POOL #G0-8747 3.000% 02/01/2047 DD 01/01/17			224,348.601	201,344.82	
FHLMC POOL #G0-8767 4.000% 05/01/2047 DD 05/01/17			168,551.734	160,511.24	
FHLMC POOL #G0-8812 3.000% 04/01/2048 DD 04/01/18			226,566.873	202,075.33	
FHLMC POOL #G1-6550 3.000% 05/01/2033 DD 06/01/18			220,469.366	212,970.03	
FHLMC POOL #G1-8527 3.000% 10/01/2029 DD 10/01/14			40,090.344	39,320.09	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	19,160.101	18,873.84	
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	71,127.729	68,545.03	
FHLMC	POOL #G1-8710	3.500% 09/01/2033 DD 09/01/18	348,666.675	339,977.81	
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	181,495.844	176,979.68	
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	418,972.177	397,913.95	
FHLMC	POOL #G6-7710	3.500% 03/01/2048 DD 03/01/18	201,141.323	185,816.55	
FHLMC	POOL #G6-7715	4.500% 08/01/2048 DD 07/01/18	303,977.258	298,015.20	
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	121,744.351	115,686.87	
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	28,853.896	27,081.17	
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	329,585.966	299,447.12	
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	63,695.841	57,732.35	
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	80,251.605	74,261.42	
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	93,840.602	84,646.26	
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	22,803.418	20,471.19	
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	533,265.495	492,804.43	
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	168,429.677	149,937.45	
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	292,806.768	260,673.74	
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	427,509.077	380,571.81	
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	309,185.421	275,666.32	
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	1,344,812.470	1,199,165.83	
FHLMC	POOL #QA-7250	3.000% 02/01/2050 DD 02/01/20	502,538.942	448,979.57	
FHLMC	POOL #QC-5978	2.500% 08/01/2051 DD 08/01/21	1,300,356.718	1,107,948.72	
FHLMC	POOL #QD-3216	2.500% 12/01/2051 DD 12/01/21	2,105,694.739	1,791,357.32	
FHLMC	POOL #QD-3220	2.500% 12/01/2051 DD 12/01/21	236,544.271	201,863.29	
FHLMC	POOL #QD-6543	2.500% 02/01/2052 DD 02/01/22	1,096,145.957	933,753.23	
FHLMC	POOL #QG-6308	6.000% 07/01/2053 DD 06/01/23	1,921,277.022	1,988,818.40	
FHLMC	POOL #QI-8004	6.500% 06/01/2054 DD 06/01/24	131,805.230	137,701.45	
FHLMC	POOL #QJ-4522	6.000% 09/01/2054 DD 09/01/24	758,883.375	790,282.10	
FHLMC	POOL #QO-1015	3.500% 11/01/2037 DD 11/01/22	45,135.415	43,075.29	
FHLMC	POOL #QX-4528	5.000% 02/01/2055 DD 01/01/25	4,568,556.125	4,526,648.35	
FHLMC	POOL #QX-4834	6.500% 02/01/2055 DD 01/01/25	454,719.357	476,167.53	
FHLMC	POOL #QX-4963	5.000% 02/01/2055 DD 01/01/25	553,240.108	548,165.18	
FHLMC	POOL #QX-8832	6.000% 03/01/2055 DD 03/01/25	652,909.586	676,624.46	
FHLMC	POOL #QY-1310	6.500% 04/01/2055 DD 04/01/25	827,617.949	870,672.80	
FHLMC	POOL #QZ-7843	5.500% 11/01/2055 DD 10/01/25	4,380,140.455	4,469,331.19	
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	131,714.723	116,715.48	
FHLMC	POOL #RA-2117	3.000% 02/01/2050 DD 01/01/20	613,165.616	546,689.68	
FHLMC	POOL #RA-2457	3.000% 04/01/2050 DD 04/01/20	11,907.158	10,594.61	
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	967,084.249	861,431.72	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC	POOL #RA-3404	2.000% 08/01/2050 DD 08/01/20	1,084,981.437	890,434.30	
FHLMC	POOL #RA-5257	2.000% 05/01/2051 DD 05/01/21	1,870,004.299	1,508,817.92	
FHLMC	POOL #RA-5478	2.500% 07/01/2051 DD 07/01/21	802,732.215	684,367.52	
FHLMC	POOL #RA-5680	2.000% 08/01/2051 DD 08/01/21	3,067,540.611	2,471,743.18	
FHLMC	POOL #RA-5715	2.000% 10/01/2051 DD 10/01/21	103,295.276	82,900.07	
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	2,664,806.886	2,138,927.40	
FHLMC	POOL #RA-7135	2.500% 04/01/2052 DD 03/01/22	457,933.017	388,830.21	
FHLMC	POOL #RA-7402	3.500% 05/01/2052 DD 05/01/22	3,996,587.188	3,650,620.82	
FHLMC	POOL #RA-7485	4.000% 05/01/2052 DD 05/01/22	2,016,577.661	1,895,986.19	
FHLMC	POOL #RA-7921	4.000% 09/01/2052 DD 09/01/22	627,551.880	592,015.96	
FHLMC	POOL #RA-8424	6.000% 01/01/2053 DD 01/01/23	2,384,437.810	2,446,293.20	
FHLMC	POOL #RA-9307	5.500% 06/01/2053 DD 06/01/23	1,293,877.880	1,310,839.96	
FHLMC	POOL #RB-0546	2.000% 05/01/2041 DD 05/01/21	2,146,365.361	1,875,136.42	
FHLMC	POOL #RB-5090	2.000% 11/01/2040 DD 11/01/20	2,098,317.706	1,830,563.57	
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	384,000.687	331,303.65	
FHLMC	POOL #RB-5363	5.000% 09/01/2045 DD 08/01/25	5,617,469.051	5,585,092.88	
FHLMC	POOL #RJ-1752	4.500% 05/01/2054 DD 06/01/24	848,384.533	820,195.64	
FHLMC	POOL #RJ-1757	5.000% 06/01/2054 DD 06/01/24	901,853.092	896,336.91	
FHLMC	POOL #RJ-1758	5.000% 06/01/2054 DD 06/01/24	921,457.771	915,775.34	
FHLMC	POOL #RJ-3244	5.000% 01/01/2055 DD 01/01/25	724,752.883	719,972.65	
FHLMC	POOL #RJ-3275	5.500% 02/01/2055 DD 01/01/25	760,712.496	773,537.47	
FHLMC	POOL #RJ-4375	5.500% 06/01/2055 DD 06/01/25	2,685,440.975	2,740,119.89	
FHLMC	POOL #RJ-5509	5.000% 12/01/2055 DD 11/01/25	779,118.570	769,508.40	
FHLMC	POOL #RR-0048	5.000% 12/01/2040 DD 11/01/25	998,432.276	1,003,559.96	
FHLMC	POOL #SB-0821	3.000% 05/01/2037 DD 02/01/23	490,209.453	465,493.70	
FHLMC	POOL #SB-0880	3.000% 05/01/2037 DD 06/01/23	1,310,272.360	1,254,621.30	
FHLMC	POOL #SB-1427	3.000% 05/01/2037 DD 02/01/25	1,069,864.202	1,021,600.83	
FHLMC	POOL #SB-1531	1.500% 01/01/2037 DD 06/01/25	3,918,339.042	3,511,393.05	
FHLMC	POOL #SB-1677	5.000% 09/01/2040 DD 10/01/25	2,041,230.439	2,063,939.32	
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	32,779.045	30,832.49	
FHLMC	POOL #SC-0765	5.000% 08/01/2045 DD 09/01/25	2,685,649.263	2,688,633.48	
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	106,713.014	95,168.56	
FHLMC	POOL #SD-0502	3.000% 08/01/2050 DD 12/01/20	1,316,062.823	1,172,169.83	
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	1,624,739.831	1,392,490.64	
FHLMC	POOL #SD-0894	2.000% 01/01/2052 DD 02/01/22	1,079,951.792	885,806.11	
FHLMC	POOL #SD-0922	2.500% 03/01/2052 DD 03/01/22	2,030,340.944	1,735,499.78	
FHLMC	POOL #SD-1068	3.500% 01/01/2051 DD 06/01/22	2,096,742.606	1,937,375.59	
FHLMC	POOL #SD-1091	2.000% 05/01/2052 DD 06/01/22	5,378,428.819	4,398,347.05	
FHLMC	POOL #SD-1143	4.500% 09/01/2050 DD 06/01/22	701,411.916	683,501.91	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

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FHLMC	POOL #SD-1281	6.000% 07/01/2041 DD 06/01/22	3,836,741.315	4,022,381.93	
FHLMC	POOL #SD-1557	3.500% 04/01/2050 DD 08/01/22	5,432,345.020	4,989,633.89	
FHLMC	POOL #SD-1581	2.500% 09/01/2052 DD 08/01/22	594,840.518	501,793.74	
FHLMC	POOL #SD-2369	3.500% 01/01/2050 DD 02/01/23	2,624,162.151	2,437,227.89	
FHLMC	POOL #SD-2903	2.000% 03/01/2051 DD 05/01/23	6,625,790.874	5,365,822.99	
FHLMC	POOL #SD-3166	3.500% 12/01/2047 DD 06/01/23	978,046.083	911,108.36	
FHLMC	POOL #SD-3468	4.000% 07/01/2047 DD 07/01/23	1,327,544.183	1,281,064.94	
FHLMC	POOL #SD-3873	2.500% 05/01/2052 DD 09/01/23	2,662,348.395	2,243,179.98	
FHLMC	POOL #SD-3917	6.000% 10/01/2053 DD 09/01/23	2,403,817.958	2,490,859.51	
FHLMC	POOL #SD-4206	5.000% 09/01/2053 DD 10/01/23	1,368,141.345	1,370,797.85	
FHLMC	POOL #SD-4425	2.500% 04/01/2052 DD 11/01/23	1,926,167.373	1,653,636.22	
FHLMC	POOL #SD-5297	6.000% 04/01/2054 DD 04/01/24	12,863,122.294	13,344,282.18	
FHLMC	POOL #SD-5335	6.000% 04/01/2054 DD 04/01/24	2,167,568.189	2,267,550.50	
FHLMC	POOL #SD-5338	3.500% 11/01/2046 DD 04/01/24	1,506,340.688	1,404,529.33	
FHLMC	POOL #SD-5654	5.500% 05/01/2054 DD 06/01/24	1,508,488.256	1,530,094.44	
FHLMC	POOL #SD-5879	5.500% 07/01/2054 DD 07/01/24	5,111,784.071	5,202,560.92	
FHLMC	POOL #SD-6338	6.500% 08/01/2054 DD 09/01/24	2,339,981.931	2,447,853.95	
FHLMC	POOL #SD-6365	3.000% 08/01/2052 DD 09/01/24	106,526.118	94,566.43	
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	1,439,589.482	1,369,407.27	
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	87,042.744	80,505.85	
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	2,074,127.414	1,846,451.13	
FHLMC	POOL #SD-7525	2.500% 10/01/2050 DD 09/01/20	2,036,461.582	1,747,027.71	
FHLMC	POOL #SD-7539	2.000% 04/01/2051 DD 03/01/21	3,246,129.749	2,661,823.54	
FHLMC	POOL #SD-7548	2.500% 11/01/2051 DD 01/01/22	1,855,511.633	1,584,594.79	
FHLMC	POOL #SD-7553	3.000% 03/01/2052 DD 03/01/22	212,258.433	188,975.73	
FHLMC	POOL #SD-7554	2.500% 04/01/2052 DD 05/01/22	3,142,858.747	2,683,010.68	
FHLMC	POOL #SD-7574	6.000% 09/01/2054 DD 09/01/24	2,625,896.337	2,720,194.35	
FHLMC	POOL #SD-8021	2.500% 09/01/2049 DD 08/01/19	1,204,218.968	1,017,409.91	
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	693,029.352	588,416.13	
FHLMC	POOL #SD-8083	2.500% 07/01/2050 DD 07/01/20	623,825.576	527,391.89	
FHLMC	POOL #SD-8089	2.500% 06/01/2050 DD 06/01/20	519,118.101	439,467.78	
FHLMC	POOL #SD-8090	2.000% 08/01/2050 DD 08/01/20	1,310,817.292	1,060,768.98	
FHLMC	POOL #SD-8106	2.000% 11/01/2050 DD 10/01/20	2,533,881.953	2,051,360.26	
FHLMC	POOL #SD-8112	1.500% 11/01/2050 DD 11/01/20	1,075,858.385	828,851.83	
FHLMC	POOL #SD-8114	2.500% 11/01/2050 DD 11/01/20	426,562.277	360,863.85	
FHLMC	POOL #SD-8121	2.000% 12/01/2050 DD 12/01/20	1,601,641.326	1,295,161.20	
FHLMC	POOL #SD-8128	2.000% 02/01/2051 DD 01/01/21	2,304,323.553	1,863,592.92	
FHLMC	POOL #SD-8141	2.500% 03/01/2051 DD 03/01/21	303,366.551	256,065.54	
FHLMC	POOL #SD-8154	1.500% 06/01/2051 DD 06/01/21	213,390.463	163,912.57	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC POOL #SD-8166 2.000% 08/01/2051 DD 08/01/21			2,314,904.826	1,864,745.54	
FHLMC POOL #SD-8178 2.500% 11/01/2051 DD 10/01/21			4,188,408.272	3,531,521.31	
FHLMC POOL #SD-8183 2.500% 11/01/2051 DD 11/01/21			1,180,304.160	995,682.40	
FHLMC POOL #SD-8188 2.000% 12/01/2051 DD 12/01/21			470,422.974	378,565.10	
FHLMC POOL #SD-8193 2.000% 01/01/2052 DD 01/01/22			618,181.852	496,610.41	
FHLMC POOL #SD-8194 2.500% 01/01/2052 DD 01/01/22			3,072,210.767	2,587,605.16	
FHLMC POOL #SD-8205 2.500% 04/01/2052 DD 03/01/22			2,456,123.138	2,067,709.18	
FHLMC POOL #SD-8212 2.500% 05/01/2052 DD 04/01/22			1,669,579.661	1,405,548.20	
FHLMC POOL #SD-8220 3.000% 06/01/2052 DD 05/01/22			4,021,733.328	3,521,859.99	
FHLMC POOL #SD-8225 3.000% 07/01/2052 DD 06/01/22			2,075,626.597	1,815,379.84	
FHLMC POOL #SD-8236 3.500% 08/01/2052 DD 07/01/22			3,163,029.053	2,879,296.30	
FHLMC POOL #SD-8245 4.500% 09/01/2052 DD 08/01/22			43,286.930	41,882.84	
FHLMC POOL #SD-8276 5.000% 12/01/2052 DD 11/01/22			20,183,411.502	20,018,329.97	
FHLMC POOL #SD-8300 5.500% 02/01/2053 DD 01/01/23			4,112,032.107	4,160,340.38	
FHLMC POOL #SD-8342 5.500% 06/01/2053 DD 06/01/23			15,651,366.824	15,829,184.35	
FHLMC POOL #SI-2058 2.000% 10/01/2050 DD 06/01/23			9,450,737.169	7,653,028.05	
FHLMC POOL #SI-2096 2.500% 01/01/2052 DD 09/01/23			12,064,235.112	10,162,464.19	
FHLMC POOL #SL-0112 6.000% 11/01/2054 DD 01/01/25			417,621.918	436,951.11	
FHLMC POOL #SL-0393 6.000% 02/01/2055 DD 02/01/25			2,610,342.842	2,731,158.56	
FHLMC POOL #SL-1485 2.000% 03/01/2052 DD 05/01/25			1,080,603.151	882,464.30	
FHLMC POOL #SL-1562 3.000% 10/01/2053 DD 06/01/25			2,681,997.370	2,345,718.30	
FHLMC POOL #SL-2628 5.500% 09/01/2054 DD 09/01/25			2,911,609.909	2,930,815.44	
FHLMC POOL #SL-2772 6.500% 08/01/2055 DD 09/01/25			2,218,246.783	2,329,349.33	
FHLMC POOL #SL-4510 3.500% 09/01/2048 DD 03/01/26			1,158,851.080	1,069,537.78	
FHLMC POOL #ZS-4693 3.000% 12/01/2046 DD 09/01/18			1,781,497.012	1,591,173.06	
FHLMC POOL #ZS-4743 3.500% 11/01/2047 DD 09/01/18			794,828.320	733,291.86	
FHLMC POOL #ZS-8696 2.500% 05/01/2033 DD 09/01/18			39,967.255	38,019.93	
FHLMC POOL #ZS-9148 5.000% 09/01/2031 DD 09/01/18			170.496	170.58	
FHLMC POOL #ZS-9449 3.500% 08/01/2045 DD 09/01/18			689,842.241	642,997.20	
FHLMC POOL #ZT-0528 3.500% 08/01/2046 DD 09/01/18			1,075,459.845	996,003.17	
FHLMC POOL #ZT-0538 3.500% 03/01/2048 DD 09/01/18			928,547.436	856,734.95	
FHLMC POOL #ZT-2265 4.000% 08/01/2048 DD 05/01/22			240,705.454	228,787.44	
FHLMC POOL #ZT-2465 4.000% 07/01/2048 DD 08/01/24			325,174.899	312,408.87	
FHLMC MULTICLASS MTG 160 A2 VAR RT 08/25/2033 DD 10/01/23			3,390,000.000	3,369,051.84	
FHLMC MULTICLASS MTG 171 A2 VAR RT 06/25/2035 DD 07/01/25			5,245,000.000	5,148,748.49	
FHLMC MULTICLASS MTG 179 A2 VAR RT 03/25/2036 DD 05/01/26			901,182.000	875,506.69	
FHLMC MULTICLASS MTG 4.800% 07/25/2033 DD 06/01/26			4,222,301.000	4,254,884.50	
FHLMC MULTICLASS MTG 4821 MA 3.500% 10/15/2053 DD 08/01/18			201,848.287	197,860.85	
FHLMC MULTICLASS MTG 5092 XA 1.000% 01/15/2041 DD 03/01/21			1,246,337.043	1,078,480.62	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC MULTICLASS MTG 5094 AE 1.500% 04/25/2041 DD 03/01/21			1,793,201.098	1,561,314.20	
FHLMC MULTICLASS MTG 5228 BH 3.500% 01/25/2051 DD 05/01/22			758,954.130	726,980.31	
FHLMC MULTICLASS MTG 5230 DM 3.500% 09/25/2044 DD 05/01/22			2,169,611.976	2,081,952.06	
FHLMC MULTICLASS MTG 5249 AB 4.000% 11/25/2051 DD 07/01/22			1,146,003.267	1,122,888.49	
FHLMC MULTICLASS MTG 5564 PE 5.000% 08/25/2054 DD 07/01/25			2,674,188.387	2,675,225.17	
FHLMC MULTICLASS MTG 5609 BV 4.500% 12/25/2036 DD 11/01/25			2,868,297.013	2,823,981.25	
FHLMC MULTICLASS MTG 5616 KC 4.500% 03/25/2055 DD 12/01/25			948,572.317	928,350.37	
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	850,332.92	
FHLMC MULTICLASS MTG K146 A2 2.920% 06/25/2032 DD 06/01/22			734,000.000	673,375.93	
FHLMC MULTICLASS MTG K757 A2 4.456% 08/25/2031 DD 10/01/24			1,763,024.000	1,759,374.18	
FHLMC MULTICLASS STRIP 446 AK 4.350% 05/25/2031 DD 04/01/26			2,234,554.509	2,226,762.87	
FHLMC MULTICLASS STRIP 455 AB 4.250% 06/25/2029 DD 05/01/26			2,315,921.863	2,295,252.08	
FIBERCOP SPA 144A 7.200% 07/18/2036 DD 07/01/24			770,000.000	789,248.83	
FIBERCOP SPA 144A 7.721% 06/04/2038 DD 07/01/24			709,000.000	742,254.94	
FIRST CITIZENS BANCSHARES INC/ VAR RT 03/12/2040 DD 03/12/25			1,290,000.000	1,271,703.29	
FIRST CITIZENS BANCSHARES INC/ VAR RT 12/31/2049 DD 11/18/25			2,440,000.000	2,465,522.40	
FIRST FINANCIAL BANCORP VAR RT 12/01/2035 DD 11/10/25			800,000.000	804,197.45	
FIRST INTERSTATE BANCSYSTEM IN VAR RT 06/15/2035 DD 06/10/25			500,000.000	522,250.00	
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			6,704,000.000	6,668,969.66	
FIRSTENERGY PENNSYLVANIA 144A 4.550% 03/15/2031 DD 03/19/26			505,000.000	502,098.45	
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			1,153,000.000	1,107,650.25	
FIRSTENERGY TRANSMISSION LLC 4.750% 01/15/2033 DD 01/15/26			1,121,000.000	1,100,246.06	
FIRSTLIGHT ISSUER L 1A A2 144A 5.873% 06/20/2056 DD 07/10/26			605,000.000	608,902.00	
FIVE STAR 4/22 TL 0.000% 04/27/2029 DD 04/19/22			3,332,687.340	3,271,599.19	
FIVE STAR BANCORP 144A VAR RT 09/01/2032 DD 08/17/22			315,000.000	303,531.24	
FLAGSTAR BANK NA VAR RT 11/06/2028 DD 11/06/18			480,000.000	464,753.19	
FLASH COMPUTE LLC 144A 7.250% 12/31/2030 DD 12/29/25			1,538,000.000	1,582,637.05	
FLEET US/ARGUS 7/24 TLB 0.000% 02/21/2031 DD 07/29/24			3,283,458.640	3,283,458.64	
FLEXENTIAL ISSUER L 2A A2 144A 6.460% 10/25/2060 DD 11/12/25			515,000.000	510,867.28	
FLORIDA POWER & LIGHT CO 3.990% 03/01/2049 DD 02/26/19			785,000.000	617,351.23	
FLORIDA POWER & LIGHT CO 5.900% 06/01/2066 DD 06/01/26			3,250,000.000	3,289,458.38	
FLYNN RESTAURANT 1/25 INCREMEN 0.000% 01/17/2032 DD 01/07/25			4,031,355.750	3,985,841.75	
FMC CORP 4.500% 10/01/2049 DD 09/20/19			1,339,000.000	866,886.11	
FMC CORP 5.650% 05/18/2033 DD 05/18/23			32,000.000	28,703.07	
FMC CORP VAR RT 11/01/2055 DD 05/27/25			64,000.000	46,597.50	
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			22.043	22.81	
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			58.305	60.34	
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			56.537	58.51	
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			101.724	105.27	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	403.919	418.00	
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	547.418	566.50	
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	160.536	166.13	
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	97.481	102.95	
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	260.826	269.92	
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	7,451.937	7,869.69	
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	9,514.489	10,047.87	
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	1.020	1.08	
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	40.591	42.01	
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	109.787	113.61	
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	297.962	308.35	
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	23.680	24.51	
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	15.293	16.15	
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	268.047	277.39	
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	118.568	122.70	
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	339.221	351.05	
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	93.219	96.47	
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	829.748	858.67	
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	374.943	388.01	
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	496.261	513.56	
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	231.923	244.92	
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	595.676	616.44	
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	11,511.390	11,632.77	
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	33.153	34.47	
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	433.285	457.57	
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	2,105.421	2,142.31	
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	274.805	284.38	
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	480.893	497.66	
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	182.524	188.89	
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	234.809	243.85	
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	3,503.040	3,699.42	
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	186.114	192.60	
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	3,273.411	3,352.72	
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	4,181.012	4,415.40	
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	1,287.335	1,359.50	
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	1,802.583	1,903.64	
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	2,588.603	2,733.72	
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	415.305	429.78	
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	803.501	794.34	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	551.692	582.62	
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	564.065	595.69	
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	1,188.898	1,255.55	
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	8,136.496	8,619.73	
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	7,130.376	7,520.38	
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	8,615.983	8,955.63	
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	888.802	873.59	
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	307.377	303.56	
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	4,470.378	4,626.20	
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,478.243	1,531.13	
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	19,421.789	19,250.90	
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	77,821.431	77,136.43	
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	44,184.798	43,795.93	
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	125,060.353	117,584.96	
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	207,132.774	205,309.38	
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	18,362.374	18,544.91	
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	21,443.765	21,635.03	
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	724,475.943	675,926.97	
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	63,820.947	67,477.75	
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	143,478.969	139,641.68	
FNMA	POOL #0AL9696	4.000% 03/01/2046 DD 01/01/17	548,648.329	524,559.48	
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	332,457.129	311,441.69	
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	106,682.140	99,921.68	
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	26,961.592	24,498.65	
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	64,823.868	58,847.28	
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	72,142.525	65,386.95	
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	204,580.248	185,347.64	
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	39,658.085	36,002.01	
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	22,428.032	20,904.67	
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	148,890.985	145,059.23	
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	225,892.254	203,510.31	
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	319,702.017	287,561.48	
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	62,729.825	59,799.65	
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	41,839.177	37,522.20	
FNMA	POOL #0AS8650	3.000% 01/01/2047 DD 12/01/16	2,373,270.050	2,120,019.85	
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	176,540.827	157,656.30	
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	59,032.259	53,547.07	
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	27,449.741	24,889.31	
FNMA	POOL #0AV0691	4.000% 12/01/2043 DD 12/01/13	177,865.170	171,488.47	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	24,112.980	23,023.96	
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	53,678.860	49,832.60	
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	422,867.553	378,489.78	
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	134,317.385	119,770.99	
FNMA	POOL #0BM5024	3.000% 11/01/2048 DD 11/01/18	601,204.365	536,428.36	
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	93,752.400	83,610.51	
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	262,793.140	234,060.14	
FNMA	POOL #0BR1922	2.000% 01/01/2051 DD 01/01/21	1,080,023.180	886,356.53	
FNMA	POOL #0BR2268	1.500% 08/01/2036 DD 08/01/21	611,264.259	545,440.33	
FNMA	POOL #0BS3020	1.960% 09/01/2033 DD 09/01/21	4,495,000.000	3,753,263.69	
FNMA	POOL #0BU8948	4.000% 04/01/2052 DD 04/01/22	576,621.886	541,562.95	
FNMA	POOL #0BW9898	4.500% 10/01/2052 DD 10/01/22	1,532,022.594	1,484,661.58	
FNMA	POOL #0BZ1438	4.970% 07/01/2031 DD 07/01/24	1,345,000.000	1,343,955.36	
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	144,311.426	140,687.01	
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	64,647.878	63,277.40	
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	124,986.485	111,579.59	
FNMA	POOL #0CA4536	3.000% 11/01/2049 DD 10/01/19	19,081.071	16,986.09	
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	447,261.398	413,451.57	
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,666,638.515	1,483,566.02	
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	1,017,071.130	891,170.99	
FNMA	POOL #0CA5538	3.000% 04/01/2050 DD 03/01/20	348,468.254	311,137.52	
FNMA	POOL #0CA6707	2.500% 08/01/2050 DD 07/01/20	2,407,709.759	2,063,527.29	
FNMA	POOL #0CB1382	2.500% 08/01/2051 DD 07/01/21	1,762,010.216	1,508,023.27	
FNMA	POOL #0CB1856	2.000% 10/01/2051 DD 09/01/21	1,096,866.209	880,212.27	
FNMA	POOL #0CB2079	2.000% 11/01/2051 DD 10/01/21	369,818.227	300,581.05	
FNMA	POOL #0CB2275	2.500% 12/01/2051 DD 11/01/21	1,929,730.175	1,640,364.05	
FNMA	POOL #0CB2610	2.000% 01/01/2052 DD 12/01/21	5,467,524.455	4,427,539.85	
FNMA	POOL #0CB2751	2.500% 02/01/2052 DD 01/01/22	188,619.159	158,997.47	
FNMA	POOL #0CB2802	2.000% 02/01/2052 DD 01/01/22	960,848.246	779,429.63	
FNMA	POOL #0CB3050	2.500% 03/01/2052 DD 02/01/22	3,583,007.978	3,006,448.21	
FNMA	POOL #0CB3356	2.500% 04/01/2052 DD 03/01/22	73,530.080	61,863.26	
FNMA	POOL #0CB3599	3.500% 05/01/2052 DD 04/01/22	617,762.498	562,843.69	
FNMA	POOL #0CB3760	3.500% 05/01/2052 DD 05/01/22	1,131,298.311	1,032,174.51	
FNMA	POOL #0CB3768	3.500% 06/01/2052 DD 05/01/22	2,061,479.754	1,883,922.68	
FNMA	POOL #0CB5769	5.000% 02/01/2053 DD 02/01/23	1,242,061.422	1,232,671.15	
FNMA	POOL #0CB5774	5.500% 02/01/2053 DD 02/01/23	1,319,748.862	1,336,682.25	
FNMA	POOL #0CB5986	5.000% 03/01/2053 DD 03/01/23	2,681,057.360	2,659,681.71	
FNMA	POOL #0CB8331	5.500% 04/01/2054 DD 03/01/24	1,705,517.266	1,721,747.36	
FNMA	POOL #0CB8538	5.500% 05/01/2054 DD 04/01/24	836,389.786	847,420.00	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0CB8845	5.500% 07/01/2054 DD 06/01/24	169,381.276	172,283.64	
FNMA	POOL #0CB8852	6.000% 07/01/2054 DD 06/01/24	638,369.978	662,845.92	
FNMA	POOL #0CB9494	5.500% 11/01/2054 DD 10/01/24	972,715.976	981,696.79	
FNMA	POOL #0CB9504	6.000% 11/01/2054 DD 10/01/24	1,445,197.889	1,491,530.78	
FNMA	POOL #0CB9643	5.000% 12/01/2054 DD 11/01/24	637,691.059	634,609.22	
FNMA	POOL #0CB9734	5.500% 01/01/2055 DD 12/01/24	1,145,285.241	1,154,037.95	
FNMA	POOL #0CB9793	5.500% 01/01/2055 DD 12/01/24	824,519.432	837,931.21	
FNMA	POOL #0CB9794	5.500% 01/01/2055 DD 12/01/24	1,258,013.765	1,277,559.65	
FNMA	POOL #0CB9904	5.500% 01/01/2055 DD 01/01/25	5,786,488.822	5,847,097.78	
FNMA	POOL #0CC1196	5.000% 10/01/2055 DD 09/01/25	2,194,634.392	2,186,637.39	
FNMA	POOL #0CC1197	5.000% 10/01/2055 DD 09/01/25	3,013,100.035	2,997,444.39	
FNMA	POOL #0CC1198	5.000% 10/01/2055 DD 09/01/25	2,840,856.868	2,823,455.25	
FNMA	POOL #0CC1394	6.000% 11/01/2055 DD 10/01/25	2,745,060.764	2,868,721.36	
FNMA	POOL #0CC1466	6.500% 11/01/2055 DD 10/01/25	2,664,939.280	2,808,688.11	
FNMA	POOL #0CC1714	6.000% 12/01/2055 DD 11/01/25	2,940,499.533	3,062,344.63	
FNMA	POOL #0CC1715	6.000% 12/01/2055 DD 11/01/25	3,428,605.432	3,567,168.85	
FNMA	POOL #0DD5580	6.500% 03/01/2055 DD 03/01/25	293,992.270	306,713.76	
FNMA	POOL #0DD7369	6.500% 04/01/2055 DD 04/01/25	417,899.498	435,604.11	
FNMA	POOL #0FA1608	2.500% 09/01/2042 DD 05/01/25	858,498.093	764,271.60	
FNMA	POOL #0FA2503	5.000% 07/01/2052 DD 08/01/25	3,252,576.422	3,262,912.53	
FNMA	POOL #0FA2696	5.500% 09/01/2055 DD 08/01/25	1,750,395.964	1,779,907.69	
FNMA	POOL #0FA4463	5.000% 08/01/2049 DD 01/01/26	966,552.626	969,045.91	
FNMA	POOL #0FA4922	5.500% 02/01/2049 DD 03/01/26	1,917,853.768	1,967,222.62	
FNMA	POOL #0FA5723	5.000% 06/01/2056 DD 05/01/26	4,018,600.754	3,999,380.11	
FNMA	POOL #0FA5743	5.000% 10/01/2053 DD 05/01/26	5,322,396.142	5,278,331.97	
FNMA	POOL #0FA6241	4.000% 10/01/2052 DD 06/01/26	2,840,734.403	2,675,067.57	
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	104,823.134	93,650.88	
FNMA	POOL #0FM1873	3.000% 11/01/2049 DD 11/01/19	375,091.310	333,927.71	
FNMA	POOL #0FM1945	3.500% 11/01/2034 DD 11/01/19	325,156.451	315,795.62	
FNMA	POOL #0FM2419	3.000% 02/01/2050 DD 02/01/20	330,381.044	289,486.12	
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	534,641.927	475,913.07	
FNMA	POOL #0FM3004	4.000% 01/01/2046 DD 04/01/20	1,148,637.107	1,098,428.39	
FNMA	POOL #0FM3049	4.000% 04/01/2044 DD 04/01/20	410,512.717	395,511.06	
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	57,877.921	51,738.93	
FNMA	POOL #0FM3951	3.000% 08/01/2050 DD 07/01/20	115,398.426	103,180.36	
FNMA	POOL #0FM4376	3.000% 10/01/2035 DD 09/01/20	66,538.948	63,257.93	
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	162,803.822	145,544.26	
FNMA	POOL #0FM4719	3.000% 11/01/2050 DD 10/01/20	68,553.947	61,064.65	
FNMA	POOL #0FM8533	2.500% 03/01/2051 DD 08/01/21	9,357,961.789	8,019,951.05	



Asset Detail

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As Of Date : 6/30/2026

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FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	63,588.742	56,935.51	
FNMA	POOL #0FM9518	2.500% 11/01/2051 DD 11/01/21	315,005.269	268,659.34	
FNMA	POOL #0FM9673	3.500% 06/01/2049 DD 11/01/21	2,863,803.254	2,638,618.51	
FNMA	POOL #0FM9740	3.000% 05/01/2036 DD 11/01/21	176,103.310	167,898.32	
FNMA	POOL #0FP0012	3.000% 06/01/2052 DD 05/01/22	2,849,129.914	2,538,761.94	
FNMA	POOL #0FP0013	4.000% 06/01/2048 DD 05/01/22	926,853.612	880,962.79	
FNMA	POOL #0FP0041	2.000% 10/01/2050 DD 06/01/23	2,959,878.360	2,396,853.11	
FNMA	POOL #0FP0075	4.000% 08/01/2049 DD 09/01/23	1,186,004.506	1,127,291.77	
FNMA	POOL #0FP0105	2.500% 06/01/2051 DD 07/01/24	4,689,973.968	3,954,920.07	
FNMA	POOL #0FS0016	4.000% 06/01/2049 DD 12/01/21	696,993.202	662,705.00	
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	760,818.249	623,490.57	
FNMA	POOL #0FS0497	2.000% 01/01/2052 DD 01/01/22	1,093,919.888	898,521.82	
FNMA	POOL #0FS1463	4.000% 05/01/2051 DD 04/01/22	384,990.166	363,541.78	
FNMA	POOL #0FS2008	3.000% 01/01/2051 DD 05/01/22	599,370.862	525,177.01	
FNMA	POOL #0FS2040	2.000% 02/01/2052 DD 05/01/22	2,935,729.005	2,363,658.84	
FNMA	POOL #0FS2041	2.000% 08/01/2051 DD 05/01/22	2,561,667.778	2,065,431.79	
FNMA	POOL #0FS2237	4.000% 10/01/2046 DD 06/01/22	653,460.461	632,574.41	
FNMA	POOL #0FS2500	3.000% 03/01/2037 DD 07/01/22	504,482.207	480,492.67	
FNMA	POOL #0FS2658	3.000% 02/01/2050 DD 08/01/23	11,375,069.262	10,186,469.17	
FNMA	POOL #0FS2920	3.000% 07/01/2036 DD 09/01/22	191,443.264	182,408.29	
FNMA	POOL #0FS4385	4.000% 08/01/2050 DD 04/01/23	3,746,087.479	3,560,448.32	
FNMA	POOL #0FS4410	2.500% 02/01/2035 DD 04/01/23	420,732.875	399,981.25	
FNMA	POOL #0FS4603	2.000% 06/01/2043 DD 05/01/23	1,640,322.051	1,422,643.24	
FNMA	POOL #0FS4617	4.500% 03/01/2050 DD 05/01/23	566,024.224	554,083.51	
FNMA	POOL #0FS4839	3.000% 02/01/2049 DD 05/01/23	2,433,199.627	2,182,910.90	
FNMA	POOL #0FS5157	3.000% 02/01/2050 DD 06/01/23	2,736,768.763	2,456,675.29	
FNMA	POOL #0FS5258	4.000% 12/01/2052 DD 07/01/23	1,358,751.278	1,283,622.47	
FNMA	POOL #0FS5411	4.500% 01/01/2050 DD 07/01/23	986,500.351	969,167.28	
FNMA	POOL #0FS5819	4.500% 12/01/2050 DD 09/01/23	558,459.250	545,209.19	
FNMA	POOL #0FS5846	2.500% 09/01/2052 DD 09/01/23	234,266.411	196,838.43	
FNMA	POOL #0FS6428	3.000% 08/01/2051 DD 11/01/23	909,022.027	802,832.66	
FNMA	POOL #0FS6485	3.000% 12/01/2051 DD 11/01/23	1,296,757.944	1,142,963.94	
FNMA	POOL #0FS6512	2.000% 09/01/2036 DD 12/01/23	7,399,418.311	6,775,966.71	
FNMA	POOL #0FS6893	2.000% 08/01/2051 DD 01/01/24	2,450,589.692	1,983,422.31	
FNMA	POOL #0FS7286	4.500% 12/01/2050 DD 02/01/24	2,514,385.161	2,456,407.39	
FNMA	POOL #0FS8075	3.000% 02/01/2050 DD 05/01/24	2,851,976.685	2,568,374.47	
FNMA	POOL #0FS8931	2.500% 03/01/2052 DD 08/01/24	549,834.651	469,346.17	
FNMA	POOL #0FS8995	6.000% 07/01/2054 DD 09/01/24	2,984,461.276	3,099,737.44	
FNMA	POOL #0FS9020	5.500% 03/01/2054 DD 09/01/24	5,210,606.569	5,288,609.97	



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FNMA	POOL #0FS9751	3.500% 07/01/2047 DD 11/01/24	139,410.689	130,467.41	
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	3,852,192.819	3,446,774.79	
FNMA	POOL #0MA3120	3.500% 09/01/2047 DD 08/01/17	702,787.311	651,117.12	
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	50,867.131	48,449.64	
FNMA	POOL #0MA3210	3.500% 11/01/2047 DD 11/01/17	70,121.363	64,567.49	
FNMA	POOL #0MA3238	3.500% 01/01/2048 DD 12/01/17	543,574.869	500,833.29	
FNMA	POOL #0MA3340	3.500% 03/01/2033 DD 03/01/18	457,881.958	446,444.84	
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	171,059.324	166,801.78	
FNMA	POOL #0MA3416	4.500% 07/01/2048 DD 06/01/18	821,744.165	796,991.22	
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	62,664.819	61,152.36	
FNMA	POOL #0MA3833	2.500% 10/01/2049 DD 10/01/19	1,121,286.006	950,636.37	
FNMA	POOL #0MA3896	2.500% 01/01/2035 DD 12/01/19	170,761.977	160,395.91	
FNMA	POOL #0MA4026	4.000% 04/01/2050 DD 04/01/20	1,203,313.022	1,139,117.15	
FNMA	POOL #0MA4047	2.000% 06/01/2050 DD 05/01/20	2,315,890.582	1,876,197.17	
FNMA	POOL #0MA4096	2.500% 07/01/2050 DD 07/01/20	1,781,390.880	1,507,958.68	
FNMA	POOL #0MA4119	2.000% 09/01/2050 DD 08/01/20	5,836,086.308	4,719,960.77	
FNMA	POOL #0MA4154	1.500% 10/01/2035 DD 09/01/20	1,834,715.111	1,648,681.33	
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	243,905.767	188,119.88	
FNMA	POOL #0MA4158	2.000% 10/01/2050 DD 09/01/20	328,436.578	265,687.43	
FNMA	POOL #0MA4159	2.500% 10/01/2050 DD 09/01/20	2,119,874.194	1,792,081.65	
FNMA	POOL #0MA4182	2.000% 11/01/2050 DD 10/01/20	965,430.637	780,119.10	
FNMA	POOL #0MA4205	1.500% 11/01/2035 DD 11/01/20	185,520.595	165,656.26	
FNMA	POOL #0MA4208	2.000% 12/01/2050 DD 11/01/20	3,882,461.537	3,137,224.91	
FNMA	POOL #0MA4209	1.500% 11/01/2050 DD 11/01/20	3,393,112.722	2,615,436.46	
FNMA	POOL #0MA4210	2.500% 11/01/2050 DD 11/01/20	148,846.357	125,952.56	
FNMA	POOL #0MA4236	1.500% 01/01/2051 DD 12/01/20	4,728,120.518	3,637,099.10	
FNMA	POOL #0MA4237	2.000% 01/01/2051 DD 12/01/20	8,951,581.233	7,233,316.63	
FNMA	POOL #0MA4254	1.500% 01/01/2050 DD 01/01/21	5,106,048.097	3,922,131.65	
FNMA	POOL #0MA4255	2.000% 01/01/2050 DD 01/01/21	2,385,735.001	1,930,170.00	
FNMA	POOL #0MA4268	2.000% 02/01/2041 DD 01/01/21	1,753,832.763	1,527,992.42	
FNMA	POOL #0MA4278	1.500% 03/01/2036 DD 02/01/21	269,962.901	241,202.08	
FNMA	POOL #0MA4280	1.500% 02/01/2051 DD 02/01/21	686,829.664	528,981.33	
FNMA	POOL #0MA4287	2.000% 02/01/2041 DD 02/01/21	2,245,222.222	1,954,826.87	
FNMA	POOL #0MA4302	1.500% 03/01/2036 DD 03/01/21	42,916.589	38,318.39	
FNMA	POOL #0MA4354	1.500% 05/01/2051 DD 05/01/21	1,367,481.455	1,050,888.60	
FNMA	POOL #0MA4356	2.500% 06/01/2051 DD 05/01/21	3,074,993.530	2,594,578.38	
FNMA	POOL #0MA4364	2.000% 05/01/2041 DD 05/01/21	3,612,264.821	3,137,263.53	
FNMA	POOL #0MA4366	2.500% 05/01/2041 DD 05/01/21	534,413.950	477,169.25	
FNMA	POOL #0MA4378	2.000% 07/01/2051 DD 06/01/21	974,533.276	786,513.83	



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FNMA POOL #0MA4382 1.500% 06/01/2036 DD 06/01/21			3,570,713.428	3,186,260.39	
FNMA POOL #0MA4383 2.000% 06/01/2036 DD 06/01/21			1,720,323.978	1,570,453.91	
FNMA POOL #0MA4387 2.000% 06/01/2041 DD 06/01/21			1,470,228.838	1,275,732.47	
FNMA POOL #0MA4412 1.500% 08/01/2051 DD 08/01/21			99,733.182	76,692.91	
FNMA POOL #0MA4413 2.000% 09/01/2051 DD 08/01/21			6,998,824.698	5,637,830.87	
FNMA POOL #0MA4436 1.500% 09/01/2051 DD 09/01/21			2,264,172.985	1,739,189.36	
FNMA POOL #0MA4437 2.000% 09/01/2051 DD 09/01/21			2,875,635.119	2,316,718.94	
FNMA POOL #0MA4441 1.500% 09/01/2036 DD 09/01/21			270,320.660	241,210.48	
FNMA POOL #0MA4446 2.000% 09/01/2041 DD 09/01/21			184,840.361	160,068.63	
FNMA POOL #0MA4465 2.000% 10/01/2051 DD 10/01/21			6,139,558.146	4,942,590.62	
FNMA POOL #0MA4547 2.000% 01/01/2051 DD 01/01/22			2,056,234.420	1,653,083.44	
FNMA POOL #0MA4578 2.500% 04/01/2052 DD 03/01/22			4,960,349.759	4,181,325.89	
FNMA POOL #0MA4586 2.000% 03/01/2042 DD 03/01/22			986,071.354	850,810.29	
FNMA POOL #0MA4587 2.500% 03/01/2042 DD 03/01/22			906,200.008	805,240.48	
FNMA POOL #0MA4599 3.000% 04/01/2052 DD 04/01/22			331,720.594	290,194.00	
FNMA POOL #0MA4606 2.000% 04/01/2042 DD 04/01/22			790,453.958	681,951.61	
FNMA POOL #0MA4624 3.000% 05/01/2052 DD 05/01/22			319,685.951	279,667.74	
FNMA POOL #0MA4653 3.000% 06/01/2052 DD 06/01/22			389,252.675	340,448.82	
FNMA POOL #0MA4701 4.500% 07/01/2052 DD 07/01/22			3,159,323.757	3,056,689.08	
FNMA POOL #0MA4731 3.500% 08/01/2052 DD 08/01/22			1,313,954.730	1,196,087.02	
FNMA POOL #0MA4919 5.500% 02/01/2053 DD 01/01/23			677,869.437	685,833.16	
FNMA POOL #0MA5039 5.500% 05/01/2053 DD 05/01/23			841,366.758	850,927.55	
FNMA POOL #0MA5072 5.500% 06/01/2053 DD 06/01/23			5,239,293.996	5,285,679.82	
FNMA POOL #0MA5107 5.500% 07/01/2053 DD 07/01/23			928,930.253	937,154.52	
FNMA POOL #0MA5124 3.500% 07/01/2038 DD 07/01/23			215,716.552	205,865.43	
FNMA POOL #0MA5295 6.000% 02/01/2054 DD 02/01/24			2,026,126.157	2,073,157.96	
FNMA POOL #0MA5328 6.000% 04/01/2054 DD 03/01/24			602,729.858	616,720.82	
FNMA POOL #0MA5553 5.500% 11/01/2054 DD 11/01/24			4,113,102.538	4,138,303.19	
FNMA POOL #0MA5805 5.000% 07/01/2045 DD 07/01/25			1,407,352.156	1,401,216.94	
FNMA GTD REMIC P/T 20-35 MA 2.000% 12/25/2043 DD 05/01/20			209,912.773	199,544.76	
FNMA GTD REMIC P/T 20-51 BA 2.000% 06/25/2046 DD 06/01/20			655,500.175	589,739.74	
FNMA GTD REMIC P/T 21-31 AB 2.000% 06/25/2041 DD 05/01/21			612,708.227	556,077.94	
FNMA GTD REMIC P/T 25-40 P 5.000% 10/25/2054 DD 05/01/25			2,117,966.552	2,115,466.72	
FNMA GTD REMIC P/T 26-11 B 4.500% 10/25/2054 DD 02/01/26			3,374,383.816	3,302,954.86	
FNMA GTD REMIC P/T 26-32 GB 4.500% 08/25/2032 DD 04/01/26			2,066,282.607	2,049,724.66	
FOCUS FINANCIAL PARTNERS 144A 6.750% 09/15/2031 DD 09/17/24			3,803,000.000	3,822,329.39	
FOGO DE CHAO 9/23 COV-LITE TLB 0.000% 09/30/2030 DD 09/11/23			1,666,454.100	1,575,982.31	
FORD CREDIT AUTO OWNE 1 A 144A VAR RT 08/15/2038 DD 02/06/26			4,440,000.000	4,383,269.27	
FORD CREDIT AUTO OWNE 1 B 144A VAR RT 08/15/2038 DD 02/06/26			2,517,000.000	2,476,972.40	



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FORD CREDIT AUTO OWNE 2 A 144A 5.280% 02/15/2036 DD 08/08/23			2,575,000.000	2,617,945.59	
FORD CREDIT AUTO OWNER TR A A3 5.090% 12/15/2028 DD 03/19/24			1,046,344.904	1,051,324.98	
FORD CREDIT AUTO OWNER TR B A3 5.230% 05/15/2028 DD 06/26/23			509,894.138	511,555.43	
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			1,705,000.000	1,504,084.76	
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			205,000.000	192,786.38	
FORD MOTOR CREDIT CO LLC 4.480% 07/08/2031			990,000.000	1,149,059.28	
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19			5,395,000.000	5,359,143.37	
FORD MOTOR CREDIT CO LLC 5.625% 10/09/2028			700,000.000	934,869.98	
FORD MOTOR CREDIT CO LLC 5.730% 09/05/2030 DD 09/05/25			1,953,000.000	1,965,176.47	
FORD MOTOR CREDIT CO LLC 6.184% 08/29/2031			995,000.000	1,346,537.53	
FORGENT INTERMEDIATE 12/25 COV 0.000% 12/16/2032 DD 12/04/25			2,325,000.000	2,343,949.50	
FORMULA ONE 9/24 COV-LITE TLB1 0.000% 09/10/2031 DD 09/03/24			2,544,000.000	2,541,354.24	
FORTEGRA GROUP INC/THE 144A VAR RT 11/15/2064 DD 11/07/24			1,000,000.000	974,500.00	
FORTIVE CORP 4.750% 05/15/2031 DD 05/14/26			2,330,000.000	2,316,426.70	
FORVIA SE 144A 6.750% 09/15/2033 DD 09/23/25			1,146,000.000	1,143,979.83	
FREDDIE MAC MSCR MN12 B1 144A VAR RT 11/25/2045 DD 11/25/25			1,395,000.000	1,411,102.91	
FREDDIE MAC MSCR MN13 M2 144A VAR RT 03/25/2046 DD 03/19/26			700,000.000	706,591.20	
FREDDIE MAC STAC DNA6 M1A 144A VAR RT 09/25/2042 DD 09/16/22			54,201.552	54,303.66	
FREDDIE MAC STACR DNA1 M1 144A VAR RT 01/25/2045 DD 01/21/25			389,935.926	389,935.42	
FREDDIE MAC STACR DNA1 M1 144A VAR RT 02/25/2044 DD 02/09/24			352,525.754	352,800.72	
FREDDIE MAC STACR DNA2 M1 144A VAR RT 05/25/2044 DD 05/21/24			1,493,244.131	1,494,404.38	
FREDDIE MAC STACR DNA3 M1 144A VAR RT 09/25/2045 DD 09/16/25			669,797.730	670,210.79	
FREDDIE MAC STACR DNA3 M2 144A VAR RT 04/25/2042 DD 04/18/22			2,240,000.000	2,299,494.40	
FREDDIE MAC STACR DNA4 M2 144A VAR RT 10/25/2045 DD 10/29/25			625,000.000	626,387.62	
FREDDIE MAC STACR DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			18,663.476	18,657.88	
FREEPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22			2,034,000.000	2,021,408.32	
FREEPORT LNG 1/26 TLB 0.000% 01/29/2033 DD 01/20/26			4,925,000.000	4,929,383.25	
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			2,460,000.000	2,385,579.12	
FULTON FINANCIAL CORP VAR RT 03/15/2035 DD 03/03/20			2,000,000.000	1,817,402.84	
GA GLOBAL FUNDING TRUST 144A 2.250% 01/06/2027 DD 01/06/22			2,825,000.000	2,791,480.78	
GA GLOBAL FUNDING TRUST 144A 2.900% 01/06/2032 DD 01/06/22			1,035,000.000	911,435.40	
GALILEO/VANTOR HOLDINGS 2/26 C 0.000% 03/03/2033 DD 02/18/26			1,650,000.000	1,654,125.00	
GARDA WORLD 1/26 COV-LITE TLB			5,498,847.060	5,483,725.23	
GARDA WORLD SECURITY CORP 144A 6.000% 06/01/2029 DD 06/01/21			555,000.000	546,809.42	
GARDA WORLD SECURITY CORP 144A 8.375% 11/15/2032 DD 10/31/24			525,000.000	537,103.36	
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			560,000.000	511,608.03	
GATEGROUP FINANCE 11/25 (USD) 0.000% 06/10/2032 DD 11/17/25			3,341,625.000	3,349,979.06	
GATES CORP/DE 144A 6.875% 07/01/2029 DD 06/04/24			1,209,000.000	1,236,647.42	
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,065,000.000	1,015,040.21	



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GENERADORA DE GATUN SA 144A 6.874% 09/30/2044 DD 05/11/26			2,024,000.000	2,091,016.66	
GENERAL MOTORS FINANCIAL CO IN VAR RT 12/31/2049 DD 09/16/20			446,000.000	445,879.98	
GENESEE & WYOMING INC 144A 6.250% 04/15/2032 DD 04/10/24			4,325,000.000	4,387,223.78	
GENESYS 1/25 (USD) TL 0.000% 01/30/2032 DD 01/14/25			1,820,391.420	1,740,239.59	
GEORGIA POWER CO 4.000% 10/01/2028 DD 09/29/25			1,600,000.000	1,584,514.64	
GEORGIA POWER CO 4.600% 06/15/2029 DD 05/22/26			2,187,000.000	2,191,878.93	
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			800,000.000	787,294.53	
GFL ENVIRONMENTAL SERVICES 2/2 0.000% 02/04/2032 DD 01/27/25			334,158.290	333,991.21	
GGAM FINANCE LTD 144A 5.875% 03/15/2030 DD 09/20/24			3,485,000.000	3,488,444.43	
GGAM FINANCE LTD 144A 6.875% 04/15/2029 DD 04/02/24			1,596,000.000	1,630,958.78	
GGAM FINANCE LTD 144A 8.000% 06/15/2028 DD 06/08/23			937,000.000	969,418.32	
GGP COMMERCIAL MORT SSP A 144A VAR RT 07/05/2043 DD 06/01/26			2,346,000.000	2,355,713.84	
GIBSON BRANDS 6/21 COV-LITE TL 0.000% 06/25/2028 DD 06/14/21			1,666,276.040	1,566,899.34	
GITSIT MORTGAGE L NPL1 A1 144A VAR RT 02/25/2055 DD 02/14/25			588,727.698	588,974.73	
GITSIT MORTGAGE L NPL2 A1 144A VAR RT 12/25/2055 DD 12/23/25			1,735,440.872	1,716,045.59	
GLENCORE FUNDING LLC 144A 4.000% 03/27/2027 DD 03/27/17			4,198,000.000	4,183,291.13	
GLENCORE FUNDING LLC 144A 4.900% 07/01/2031 DD 04/01/26			1,444,000.000	1,445,411.11	
GLENCORE FUNDING LLC 144A 5.338% 04/04/2027 DD 04/04/24			3,808,000.000	3,833,209.76	
GLENCORE FUNDING LLC 144A 5.508% 04/01/2036 DD 04/01/26			2,545,000.000	2,564,796.69	
GLENCORE FUNDING LLC 144A 5.673% 04/01/2035 DD 04/01/25			4,176,000.000	4,287,894.50	
GLENCORE FUNDING LLC 144A 6.375% 10/06/2030 DD 10/06/23			852,000.000	898,660.29	
GLOBE LIFE INC 2.150% 08/15/2030 DD 08/21/20			1,630,000.000	1,471,200.64	
GLOBE LIFE INC 5.850% 09/15/2034 DD 08/23/24			2,705,000.000	2,797,301.66	
GLS AUTO RECEIVABLE 1A A3 144A 3.970% 11/15/2029 DD 02/17/26			1,633,000.000	1,623,869.57	
GLS AUTO RECEIVABLE 2A A3 144A 4.330% 11/15/2029 DD 05/08/26			1,295,000.000	1,291,072.40	
GLS AUTO RECEIVABLE 4A A2 144A 4.370% 10/16/2028 DD 11/13/25			6,083,585.974	6,085,428.69	
GLS AUTO SELECT REC 1A A2 144A 4.050% 02/17/2032 DD 01/15/26			3,593,092.616	3,575,356.03	
GM FINANCIAL AUTOMOBILE L 2 A3 4.580% 05/22/2028 DD 05/29/25			2,668,000.000	2,674,212.18	
GM FINANCIAL AUTOMOBILE LE 1 B 4.120% 01/22/2030 DD 02/12/26			923,000.000	913,734.93	
GM FINANCIAL REVOLVIN 2 A 144A 5.770% 08/11/2036 DD 11/15/23			1,020,000.000	1,049,032.67	
GMF FLOORPLAN OWNER 1A A1 144A 4.570% 05/15/2031 DD 06/10/26			1,328,000.000	1,328,700.78	
GMF FLOORPLAN OWNER 2A A 144A 4.770% 05/16/2033 DD 06/10/26			2,409,000.000	2,424,730.28	
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			127.656	129.17	
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			158.045	160.43	
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			140.948	141.01	
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			760.019	777.81	
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			1,724.850	1,756.23	
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			1,823.974	1,892.54	
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			5,222.685	5,361.61	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	3,465.785	3,529.41	
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	502.058	522.52	
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	2,981.684	3,060.70	
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	410.430	421.11	
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	1,849.726	1,900.51	
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	1,731.272	1,784.24	
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	7,329.342	7,504.22	
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	3,835.888	3,949.02	
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	1,433.811	1,472.44	
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	1,403.908	1,439.97	
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	497.253	507.98	
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	1,169.536	1,211.09	
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	5,382.344	5,564.66	
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	5,161.633	5,328.85	
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	35,580.680	36,056.39	
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	2,464.830	2,498.37	
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	53,132.872	52,671.74	
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	28,468.086	28,115.79	
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	35,875.509	36,516.23	
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	1,107.022	1,141.24	
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	5,464.869	5,704.75	
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	1,447.354	1,497.88	
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	46,384.536	49,085.92	
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	12,247.163	12,960.30	
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	24.769	25.19	
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	12,396.668	12,764.98	
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	21,413.593	21,213.11	
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	28,181.793	27,917.94	
GNMA II	POOL #0784114	3.500% 02/20/2046 DD 03/01/16	937,457.183	867,025.04	
GNMA II	POOL #0785021	VAR RT 05/20/2047 DD 05/01/20	19,813.671	18,813.34	
GNMA II	POOL #0MA0220	3.500% 07/20/2042 DD 07/01/12	2,612,337.346	2,457,785.38	
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	19,192.890	17,579.90	
GNMA II	POOL #0MA0533	3.000% 11/20/2042 DD 11/01/12	64,339.017	58,888.88	
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	34,998.512	32,004.92	
GNMA II	POOL #0MA0698	3.000% 01/20/2043 DD 01/01/13	21,603.706	19,755.85	
GNMA II	POOL #0MA0782	3.000% 02/20/2043 DD 02/01/13	2,247,245.783	2,054,100.83	
GNMA II	POOL #0MA1284	3.000% 09/20/2043 DD 09/01/13	35,385.232	32,226.92	
GNMA II	POOL #0MA1374	3.000% 10/20/2043 DD 10/01/13	34,505.717	31,440.15	
GNMA II	POOL #0MA2304	4.000% 10/20/2044 DD 10/01/14	1,050,804.724	1,010,348.29	



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			22,935.811	21,236.49	
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			43,607.182	40,374.40	
GNMA II POOL #0MA2893 4.000% 06/20/2045 DD 06/01/15			404,668.763	389,100.80	
GNMA II POOL #0MA2962 4.000% 07/20/2045 DD 07/01/15			631,573.362	607,274.32	
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			792,681.012	759,091.20	
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			468,603.710	433,380.10	
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			43,443.565	41,718.53	
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			52,864.377	50,743.52	
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			153,704.850	147,414.39	
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			173,985.912	160,057.17	
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			40,197.425	38,585.36	
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			30,620.084	27,576.57	
GNMA II POOL #0MA3597 3.500% 04/20/2046 DD 04/01/16			546,403.389	505,350.01	
GNMA II POOL #0MA3598 4.000% 04/20/2046 DD 04/01/16			237,060.121	227,358.20	
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			866,510.519	796,624.58	
GNMA II POOL #0MA3736 3.500% 06/20/2046 DD 06/01/16			1,276,428.841	1,180,520.82	
GNMA II POOL #0MA3873 3.000% 08/20/2046 DD 08/01/16			1,521,956.803	1,370,551.18	
GNMA II POOL #0MA3937 3.500% 09/20/2046 DD 09/01/16			401,804.211	371,488.17	
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			1,236,258.795	1,114,977.67	
GNMA II POOL #0MA4005 4.000% 10/20/2046 DD 10/01/16			687,771.655	658,210.03	
GNMA II POOL #0MA4126 3.000% 11/20/2046 DD 12/01/16			457,250.495	411,985.62	
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			21,963.826	20,267.72	
GNMA II POOL #0MA4261 3.000% 02/20/2047 DD 02/01/17			447,396.649	402,885.64	
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			1,380,971.464	1,276,233.47	
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			264,445.061	244,361.06	
GNMA II POOL #0MA4322 4.000% 03/20/2047 DD 03/01/17			1,219,997.134	1,161,760.28	
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			1,051,372.085	971,304.27	
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			236,836.885	218,800.38	
GNMA II POOL #0MA4452 4.000% 04/20/2047 DD 05/01/17			540,521.909	514,192.71	
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			159,744.361	151,868.67	
GNMA II POOL #0MA4586 3.500% 07/20/2047 DD 07/01/17			159,093.289	146,846.02	
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			931,323.839	886,003.05	
GNMA II POOL #0MA4588 4.500% 07/20/2047 DD 07/01/17			730,228.580	717,492.35	
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			28,690.683	26,437.83	
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			337,547.278	320,800.85	
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			55,165.495	50,506.86	
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			182,941.148	168,124.95	
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			2,053,727.349	1,891,818.75	
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			259,160.918	246,223.11	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			1,981,282.800	1,824,470.00	
GNMA II POOL #0MA4963 4.000% 01/20/2048 DD 01/01/18			310,101.162	294,587.64	
GNMA II POOL #0MA5020 4.000% 02/20/2048 DD 02/01/18			238,655.648	226,716.35	
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			1,146,490.718	1,055,748.36	
GNMA II POOL #0MA5137 4.000% 04/20/2048 DD 04/01/18			257,462.993	244,503.06	
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			1,130,990.177	1,042,173.17	
GNMA II POOL #0MA5193 4.500% 05/20/2048 DD 05/01/18			722,900.593	706,952.80	
GNMA II POOL #0MA5398 4.000% 08/20/2048 DD 08/01/18			1,784,974.476	1,694,750.87	
GNMA II POOL #0MA6038 3.000% 07/20/2049 DD 07/01/19			55,632.878	49,699.37	
GNMA II POOL #0MA6153 3.000% 09/20/2049 DD 09/01/19			97,171.484	86,881.37	
GNMA II POOL #0MA6218 3.000% 10/20/2049 DD 10/01/19			1,435,256.420	1,285,013.74	
GNMA II POOL #0MA6283 3.000% 11/20/2049 DD 11/01/19			1,554,823.356	1,388,186.18	
GNMA II POOL #0MA6409 3.000% 01/20/2050 DD 01/01/20			2,518,969.139	2,244,174.57	
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			115,010.760	105,244.19	
GNMA II POOL #0MA6656 3.000% 05/20/2050 DD 05/01/20			849,608.307	757,002.56	
GNMA II POOL #0MA6658 4.000% 05/20/2050 DD 05/01/20			1,194,703.448	1,132,709.32	
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			309,914.772	276,104.07	
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			139,541.240	114,784.74	
GNMA II POOL #0MA6921 2.000% 10/20/2050 DD 10/01/20			1,467,278.809	1,173,807.98	
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			2,072,480.552	1,775,798.23	
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			2,752,558.941	2,264,180.31	
GNMA II POOL #0MA7184 VAR RT 02/20/2051 DD 02/01/21			590,919.031	475,141.75	
GNMA II POOL #0MA7192 2.000% 02/01/2051 DD 02/01/21			260,985.980	214,679.62	
GNMA II POOL #0MA7193 2.500% 02/20/2051 DD 02/01/21			2,165,185.956	1,855,391.84	
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			307,209.301	252,701.33	
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			181,455.460	155,492.91	
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			1,443,218.263	1,187,145.12	
GNMA II POOL #0MA7312 2.500% 04/20/2051 DD 04/01/21			1,179,067.508	1,010,363.53	
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			195,239.026	160,596.76	
GNMA II POOL #0MA7367 2.500% 05/20/2051 DD 05/01/21			2,748,634.744	2,355,342.72	
GNMA II POOL #0MA7368 3.000% 05/20/2051 DD 05/01/21			573,853.835	510,735.68	
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			159,302.400	136,507.78	
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			272,673.906	224,288.88	
GNMA II POOL #0MA7473 3.000% 07/20/2051 DD 07/01/21			1,062,732.039	946,779.18	
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			1,533,309.379	1,261,225.98	
GNMA II POOL #0MA7535 3.000% 08/20/2051 DD 08/01/21			1,918,011.745	1,708,734.90	
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			3,224,974.320	2,763,481.45	
GNMA II POOL #0MA7590 3.000% 09/20/2051 DD 09/01/21			323,437.232	288,146.65	
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			3,553,524.038	2,922,938.69	



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GNMA II POOL #0MA7650 3.000% 10/20/2051 DD 10/01/21			1,943,650.735	1,731,574.00	
GNMA II POOL #0MA7704 2.000% 11/20/2051 DD 11/01/21			2,784,955.779	2,290,742.57	
GNMA II POOL #0MA7705 2.500% 11/20/2051 DD 11/01/21			1,694,984.554	1,452,427.77	
GNMA II POOL #0MA7766 2.000% 12/20/2051 DD 12/01/21			2,313,990.278	1,903,344.64	
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			6,540,577.234	5,604,586.23	
GNMA II POOL #0MA7826 2.000% 01/20/2052 DD 01/01/22			5,520,666.658	4,539,776.25	
GNMA II POOL #0MA7827 2.500% 01/20/2052 DD 01/01/22			994,531.671	852,008.48	
GNMA II POOL #0MA7881 2.500% 02/20/2052 DD 02/01/22			2,135,717.000	1,829,649.85	
GNMA II POOL #0MA7935 2.000% 03/20/2052 DD 03/01/22			7,422,529.872	6,103,698.40	
GNMA II POOL #0MA7987 2.500% 04/20/2052 DD 04/01/22			4,087,510.794	3,501,723.29	
GNMA II POOL #0MA8042 2.500% 05/20/2052 DD 05/01/22			3,976,316.405	3,406,462.75	
GNMA II POOL #0MA8147 2.500% 07/20/2052 DD 07/01/22			551,786.945	473,134.86	
GNMA II POOL #0MA8151 4.500% 07/20/2052 DD 07/01/22			1,405,041.962	1,363,969.69	
GNMA II POOL #0MA8197 2.500% 08/20/2052 DD 08/01/22			39,530.662	34,015.56	
GNMA II POOL #0MA8267 4.000% 09/20/2052 DD 09/01/22			2,569,396.635	2,418,845.51	
GNMA II POOL #0MA8269 5.000% 09/20/2052 DD 09/01/22			165,466.827	164,485.56	
GNMA II POOL #0MA8347 4.500% 10/20/2052 DD 10/01/22			598,342.800	581,650.35	
GNMA II POOL #0MA8423 VAR RT 11/20/2052 DD 11/01/22			134,313.042	115,226.20	
GNMA II POOL #0MA8426 4.000% 11/20/2052 DD 11/01/22			1,637,608.808	1,541,172.05	
GNMA II POOL #0MA8568 4.500% 01/20/2053 DD 01/01/23			3,237,463.216	3,138,660.24	
GNMA II POOL #0MA8799 4.500% 04/20/2053 DD 04/01/23			336,671.188	325,970.22	
GNMA II POOL #0MA8877 4.500% 05/20/2053 DD 05/01/23			1,760,261.349	1,705,352.69	
GNMA II POOL #0MA8944 3.500% 06/20/2053 DD 06/01/23			4,831,441.231	4,426,593.13	
GNMA II POOL #0MA9016 5.000% 07/20/2053 DD 07/01/23			342,086.505	339,404.31	
GNMA II POOL #0MA9104 4.500% 08/20/2053 DD 08/01/23			3,248,652.838	3,139,307.60	
GNMA II POOL #0MA9105 5.000% 08/20/2053 DD 08/01/23			1,427,792.479	1,415,388.72	
GNMA II POOL #0MA9240 5.000% 10/20/2053 DD 10/01/23			1,330,219.949	1,318,663.78	
GNMA II POOL #0MA9778 5.000% 07/20/2054 DD 07/01/24			3,960,350.361	3,916,635.42	
GNMA II POOL #0MA9964 5.000% 10/20/2054 DD 10/01/24			4,013,582.501	3,968,040.86	
GNMA II POOL #0MB0091 5.000% 12/20/2054 DD 12/01/24			4,186,112.091	4,141,969.50	
GNMA II POOL #0MB0092 5.500% 12/20/2054 DD 12/01/24			6,107,851.894	6,152,525.64	
GOEASY LTD 144A 6.875% 02/15/2031 DD 08/20/25			620,000.000	548,385.35	
GOEASY LTD 144A 6.875% 05/15/2030 DD 11/04/24			148,000.000	131,728.09	
GOEASY LTD 144A 7.375% 10/01/2030 DD 04/01/25			232,000.000	208,862.01	
GOEASY LTD 144A 7.625% 07/01/2029 DD 02/23/24			374,000.000	353,565.58	
GOLDEN MOUNTAIN FINANCIAL HOLDINGS			1,118.000	0.00	
GOLDEN NUGGET/LANDRYS 1/22 COV 0.000% 01/27/2029 DD 01/05/22			3,880,325.130	3,874,427.04	
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			6,180,000.000	5,644,448.62	
GOLDMAN SACHS GROUP INC/THE VAR RT 01/21/2047 DD 01/21/26			1,003,000.000	970,719.28	



Asset Detail

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As Of Date : 6/30/2026

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GOLDMAN SACHS GROUP INC/THE VAR RT 01/28/2056 DD 01/28/25			3,195,000.000	3,156,394.18	
GOLDMAN SACHS GROUP INC/THE VAR RT 04/20/2030 DD 04/20/26			3,900,000.000	3,879,649.37	
GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21			330,000.000	249,926.15	
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2027 DD 06/10/21			1,604,000.000	1,595,038.50	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			1,385,000.000	1,374,278.64	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2029 DD 10/21/25			3,989,000.000	3,933,809.99	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2031 DD 10/21/25			3,659,000.000	3,581,060.22	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17			1,860,000.000	1,634,880.22	
GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24			1,000,000.000	975,884.32	
GOODYEAR TIRE & RUBBER CO/THE 8.875% 07/15/2032 DD 06/04/26			1,070,000.000	1,078,489.99	
GOVERNMENT OF CANADA 2.500% 01-DEC-2032 BD ER P3293			330,000.000	223,984.11	
GRANT THORNTON 12/24 COV-LITE 0.000% 06/02/2031 DD 12/09/24			3,362,300.780	3,193,849.51	
GRAY MEDIA INC 144A 5.375% 11/15/2031 DD 11/09/21			720,000.000	483,076.80	
GRAY MEDIA INC 144A 7.250% 08/15/2033 DD 07/25/25			1,241,000.000	1,222,217.71	
GRAY MEDIA INC 144A 9.625% 07/15/2032 DD 07/18/25			1,624,000.000	1,566,388.11	
GRIFOLS 4/26 (USD) COV-LITE TL 0.000% 04/14/2033 DD 03/25/26			2,618,437.500	2,623,674.38	
GRIFOLS SA 144A 4.750% 10/15/2028 DD 10/05/21			3,812,000.000	3,742,447.01	
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			1,421,000.000	1,383,664.22	
GROUP 1 AUTOMOTIVE INC 144A 6.375% 01/15/2030 DD 07/30/24			1,102,000.000	1,116,213.59	
GS MORTGAGE SECURITIES GC39 A4 3.567% 05/10/2052 DD 05/01/19			401,454.000	384,025.28	
GS MORTGAGE-BACKE PJ11 A1 144A VAR RT 05/25/2056 DD 12/01/25			1,865,739.634	1,858,161.00	
GS MORTGAGE-BACKE RPL2 A1 144A VAR RT 07/25/2061 DD 02/01/24			525,935.480	512,675.59	
GS MORTGAGE-BACKE RPL4 A1 144A VAR RT 09/25/2061 DD 07/01/24			1,165,815.663	1,136,158.59	
GUARDIAN LIFE GLOBAL FUND 144A 4.809% 06/01/2031 DD 06/01/26			3,691,000.000	3,692,072.53	
GUARDIAN LIFE GLOBAL FUND 144A 4.916% 04/30/2033 DD 04/30/26			1,240,000.000	1,234,837.10	
HARVEST MIDSTREAM I LP 144A 6.750% 05/15/2034 DD 05/15/26			1,694,000.000	1,717,846.44	
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			2,058,000.000	2,024,941.53	
HCA INC 3.500% 07/15/2051 DD 06/30/21			1,310,000.000	890,084.16	
HCA INC 5.000% 05/15/2033 DD 04/30/26			3,064,000.000	3,036,292.67	
HCA INC 5.600% 04/01/2034 DD 02/23/24			1,190,000.000	1,216,543.03	
HEALTH EQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			3,654,000.000	3,553,200.02	
HERC HOLDINGS INC 144A 5.750% 03/15/2031 DD 12/16/25			619,000.000	618,027.12	
HERC HOLDINGS INC 144A 6.000% 03/15/2034 DD 12/16/25			1,000,000.000	993,111.18	
HERC HOLDINGS INC 144A 6.625% 06/15/2029 DD 06/07/24			1,636,000.000	1,670,953.14	
HERC HOLDINGS INC 144A 7.000% 06/15/2030 DD 06/02/25			1,486,000.000	1,536,323.40	
HERC HOLDINGS INC 144A 7.250% 06/15/2033 DD 06/02/25			6,439,000.000	6,713,314.27	
HERTZ VEHICLE FINANC 2A A 144A 2.330% 06/26/2028 DD 01/19/22			8,501,000.000	8,345,118.87	
HERTZ VEHICLE FINANC 5A A 144A 3.890% 09/25/2028 DD 03/30/22			4,617,000.000	4,582,084.86	
HESS CORP 7.125% 03/15/2033 DD 03/05/02			3,387,000.000	3,810,615.17	



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HESS CORP 7.300% 08/15/2031 DD 08/15/01			2,409,000.000	2,683,553.15	
HESS MIDSTREAM OPERATIONS 144A 5.500% 10/15/2030 DD 04/08/22			1,205,000.000	1,200,296.29	
HEWLETT PACKARD ENTERPRISE CO 4.050% 09/15/2027 DD 09/15/25			1,714,000.000	1,704,538.45	
HEWLETT PACKARD ENTERPRISE CO 5.600% 10/15/2054 DD 09/26/24			1,074,000.000	999,789.49	
HIGHLAND OPPORT & INCOME			273,546.000	1,950,382.98	
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			3,524,000.000	3,503,425.83	
HIGHTOWER HOLDING LLC 144A 9.125% 01/31/2030 DD 08/01/24			2,968,000.000	3,078,878.54	
HILCORP ENERGY 2/25 TLB 0.000% 02/06/2030 DD 01/27/25			2,440,666.190	2,439,152.98	
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,498,000.000	1,492,259.35	
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22			598,000.000	587,488.72	
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22			782,000.000	757,057.49	
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			163,000.000	163,428.69	
HILCORP ENERGY I LP / HIL 144A 7.250% 02/15/2035 DD 10/07/24			1,724,000.000	1,697,597.98	
HILCORP ENERGY I LP / HIL 144A 8.375% 11/01/2033 DD 11/08/23			2,586,000.000	2,696,290.31	
HILEX POLY/NOVOLEX 3/22 COV-LI 0.000% 03/30/2029 DD 03/21/22			3,350,000.000	3,286,785.50	
HILEX POLY/NOVOLEX 3/25 COV-LI 0.000% 03/26/2032 DD 03/17/25			4,232,114.780	4,061,941.44	
HILLENBRAND 2/26 (USD) TLB 0.000% 02/10/2033 DD 01/12/26			5,115,000.000	5,014,541.40	
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			1,855,000.000	1,697,850.52	
HILTON DOMESTIC OPERATING 144A 5.750% 09/15/2033 DD 07/07/25			942,000.000	945,529.60	
HILTON DOMESTIC OPERATING 144A 5.875% 03/15/2033 DD 09/09/24			1,019,000.000	1,028,562.29	
HILTON GRAND VACATIO 2A A 144A 4.830% 03/27/2045 DD 06/11/26			1,466,000.000	1,465,681.73	
HILTON GRAND VACATIO 2A D 144A 6.000% 03/27/2045 DD 06/11/26			2,000,000.000	1,946,171.60	
HILTON GRAND VACATIONS BO 144A 4.875% 07/01/2031 DD 06/28/21			1,254,000.000	1,178,854.56	
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21			1,503,000.000	1,466,438.62	
HILTON GRAND VACATIONS BO 144A 6.625% 01/15/2032 DD 01/17/24			3,958,000.000	4,016,926.70	
HOLOGIC 4/26 (USD) COV-LITE TL 0.000% 04/07/2033 DD 01/06/26			4,455,000.570	4,355,698.61	
HONEYWELL AEROSPACE INC 144A 3.900% 03/16/2028 DD 03/16/26			7,461,000.000	7,387,471.47	
HOUGHTON MIFFLIN 4/22 COV-LITE 0.000% 04/09/2029 DD 03/11/22			2,337,855.280	1,838,512.76	
HOUGHTON MIFFLIN 4/23 TLB 0.000% 04/07/2028 DD 04/28/23			249,357.330	224,047.56	
HOWDEN UK REFINANCE PLC / 144A 8.125% 02/15/2032 DD 02/15/24			1,187,000.000	1,063,261.86	
HPS CORPORATE LENDING FUND 5.450% 11/15/2030 DD 09/11/25			389,000.000	376,340.37	
HPS LOAN MANAGEME 18A D1R 144A VAR RT 07/20/2039 DD 07/21/25			1,000,000.000	1,001,580.00	
HSBC HOLDINGS PLC VAR RT 03/10/2032 DD 03/10/26			2,598,000.000	2,563,954.10	
HSBC HOLDINGS PLC VAR RT 05/12/2030 DD 05/12/26			1,820,000.000	1,812,898.81	
HSBC HOLDINGS PLC VAR RT 05/13/2031 DD 05/13/25			526,000.000	532,094.73	
HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 03/24/26			1,340,000.000	1,374,428.62	
HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 06/05/25			615,000.000	631,195.41	
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	59,224.90	
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			1,888,000.000	1,876,086.72	



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HUB INTERNATIONAL LTD 144A 7.250% 06/15/2030 DD 06/20/23			3,372,000.000	3,460,258.72	
HUB INTERNATIONAL LTD 144A 7.375% 01/31/2032 DD 01/26/24			4,837,000.000	4,923,780.62	
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20			936,000.000	941,017.90	
HUDSON RIVER 1/26 TLB 0.000% 03/18/2030 DD 01/12/26			3,360,681.070	3,334,904.64	
HUDSON YARDS 2019- 55HY A 144A VAR RT 12/10/2041 DD 12/01/19			220,000.000	205,718.96	
HUDSON YARDS 2025- SPRL A 144A VAR RT 01/13/2040 DD 01/01/25			6,700,000.000	6,809,015.71	
HUDSON YARDS 2026- 10HY A 144A VAR RT 12/10/2039 DD 06/01/26			6,025,000.000	6,052,923.47	
HUNTER DOUGLAS 1/25 (USD) 0.000% 01/06/2030 DD 01/06/25			3,333,080.800	3,326,147.99	
HUNTERSTOWN 5/26 TL 0.000% 11/06/2031 DD 05/18/26			3,241,508.970	3,250,361.19	
HUNTINGTON BANCSHARES INC/OH VAR RT 12/31/2049 DD 09/11/25			3,300,000.000	3,333,597.30	
HUT 8 DC LLC 144A 6.192% 11/15/2042 DD 04/30/26			105,000.000	106,536.08	
HYDRO ONE INC 4.750% 05/30/2031 DD 05/26/26			1,220,000.000	1,223,084.94	
HYUNDAI AUTO LEASE SE B B 144A 4.440% 08/15/2030 DD 04/22/26			3,456,000.000	3,432,246.91	
HYUNDAI AUTO RECEIVABLES C A4 5.550% 12/17/2029 DD 11/13/23			615,000.000	622,719.54	
HYUNDAI CAPITAL AMERICA 144A 1.800% 01/10/2028 DD 01/08/21			1,680,000.000	1,609,016.65	
HYUNDAI CAPITAL AMERICA 144A 4.750% 06/18/2029 DD 06/18/26			2,380,000.000	2,372,505.66	
HYUNDAI CAPITAL AMERICA 144A 5.000% 04/07/2031 DD 04/06/26			2,274,000.000	2,272,372.04	
ICON/PRA HEALTH 3/24 LUX TLB 0.000% 07/03/2028 DD 03/08/24			245,062.610	245,047.90	
ICON/PRA HEALTH 3/24 US TLB 0.000% 07/03/2028 DD 02/27/24			61,059.640	61,055.98	
IFS 9/25 B5 COV-LITE TL			3,341,625.000	3,260,189.60	
IHEARTCOMMUNICATIONS INC 144A 7.750% 08/15/2030 DD 12/20/24			626,960.000	583,406.50	
IHEARTCOMMUNICATIONS INC 144A 9.125% 05/01/2029 DD 12/20/24			471,688.000	457,886.41	
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			1,014,000.000	1,020,646.78	
IHO VERWALTUNGS GMBH 144A 7.375% 05/15/2033 DD 04/24/26			1,305,000.000	1,356,786.31	
IHO VERWALTUNGS GMBH 144A 7.750% 11/15/2030 DD 10/11/24			1,201,000.000	1,242,859.65	
IHO VERWALTUNGS GMBH 144A 8.000% 11/15/2032 DD 10/11/24			1,716,000.000	1,783,416.50	
ILIAD HOLDING SAS 144A 7.000% 04/15/2032 DD 12/03/24			1,573,000.000	1,602,913.74	
ILIAD HOLDING SAS 144A 7.000% 10/15/2028 DD 10/27/21			2,375,000.000	2,384,958.38	
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			4,198,235.292	4,241,223.96	
ILLINOIS ST 6.630% 02/01/2035 DD 02/04/10			1,488,461.538	1,555,035.36	
IMPERIAL BRANDS FINANCE P 144A 5.500% 07/07/2036 DD 07/07/26			1,877,000.000	1,868,534.54	
INC RESEARCH / INVENTIV HEALTH 0.000% 09/19/2030 DD 09/19/23			3,332,951.660	3,335,618.03	
INDIA GOVERNMENT BOND 6.010% 07/21/2030			41,400,000.000	431,607.43	
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	383,037.67	
INDIA GOVERNMENT BOND 6.330% 05/05/2035			45,700,000.000	464,271.56	
INDIA GOVERNMENT BOND 7.100% 04/18/2029			173,370,000.000	1,869,923.63	
INDIANA MICHIGAN POWER CO 5.600% 03/15/2056 DD 02/20/26			754,000.000	737,063.08	
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			513,000.000	479,886.22	
INDONESIA GOVERNMENT INTERNATI 2.850% 02/14/2030 DD 01/14/20			1,185,000.000	1,108,144.40	



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INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			205,000.000	131,264.68	
INDONESIA GOVERNMENT INTERNATI 4.460% 03/04/2038			765,000.000	849,630.59	
INDONESIA GOVERNMENT INTERNATI 5.030% 05/29/2031 DD 05/29/26			3,590,000.000	3,606,188.17	
INDONESIA TREASURY BOND 6.375% 04/15/2032			33,255,000,000.000	1,774,599.08	
INDONESIA TREASURY BOND 8.750% 05/15/2031			6,918,000,000.000	411,739.05	
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			284,243.020	283,532.41	
INEOS 2/23 TLB			2,318,406.770	2,130,615.82	
INEOS 6/26 (USD) COV-LITE 0.000% 06/18/2032 DD 06/08/26			1,025,000.000	957,524.25	
INEOS FINANCE PLC 144A 6.750% 05/15/2028 DD 02/16/23			130,000.000	129,115.48	
INEOS FINANCE PLC 144A 7.500% 04/15/2029 DD 02/07/24			3,656,000.000	3,554,718.20	
INEOS QUATTRO FINANCE 2 P 144A 9.625% 03/15/2029 DD 11/14/23			3,848,000.000	3,612,040.64	
ING BANK NV 144A 4.555% 07/07/2029 DD 07/07/26			2,954,000.000	2,950,657.84	
ING BANK NV 144A 4.711% 07/07/2031 DD 07/07/26			3,306,000.000	3,297,764.26	
ING GROEP NV VAR RT 12/31/2049 DD 09/09/25			1,935,000.000	1,991,058.89	
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,260,000.000	1,220,906.87	
INNOPHOS HOLDINGS INC 144A 11.500% 06/15/2029 DD 12/20/24			2,795,575.000	2,571,929.00	
INSPIRED FINCO/INSPIRED EDUCAT ION 1/26 (USD) COV-LITE TLBTE			3,300,000.000	3,300,000.00	
INSTALLED BUILDING PRODUC 144A 5.625% 02/01/2034 DD 01/21/26			653,000.000	642,919.97	
INSTRUCTURE/ICON PARENT 8/25 C 0.000% 11/13/2031 DD 08/12/25			2,288,399.530	2,136,220.96	
INTEL CORP 3.250% 11/15/2049 DD 11/21/19			115,000.000	75,199.56	
INTEL CORP 4.100% 05/19/2046 DD 05/19/16			1,549,000.000	1,204,109.23	
INTEL CORP 4.650% 06/01/2031 DD 04/30/26			1,651,000.000	1,636,374.49	
INTEL CORP 4.900% 08/05/2052 DD 08/05/22			2,211,000.000	1,864,649.37	
INTEL CORP 5.300% 05/15/2036 DD 04/30/26			5,565,000.000	5,548,294.31	
INTEL CORP 6.125% 05/15/2056 DD 04/30/26			980,000.000	982,823.49	
INTER-AMERICAN DEVELOPMENT BAN 7.350% 10/06/2030			65,000,000.000	684,627.50	
INTERNATIONAL BANK FOR RECONST 6.500% 04/17/2030			68,100,000.000	697,988.41	
INTERNATIONAL BANK FOR RECONST 6.850% 04/24/2028			45,500,000.000	475,405.01	
INTERNATIONAL BUSINESS MACHINE 5.800% 02/03/2056 DD 02/03/26			505,000.000	491,962.43	
INTOWN 2025-STAY M STAY C 144A VAR RT 03/15/2042 DD 03/17/25			1,505,000.000	1,505,000.00	
INTRAWEST/ALTERRA 7/25 (2028) 0.000% 08/18/2028 DD 07/21/25			2,338,220.560	2,338,220.56	
INTUIT INC 4.950% 06/15/2031 DD 06/11/26			1,808,000.000	1,808,203.87	
INTUIT INC 5.500% 06/15/2036 DD 06/11/26			2,088,000.000	2,083,222.30	
INVESCO SENIOR LOAN ETF			215,464.000	4,389,001.68	
INVESCO US CLO 2 RE4WW6 D 144A VAR RT 07/15/2037 DD 05/16/24			1,000,000.000	1,000,050.00	
ION PLATFORM FINANCE US I 144A 4.625% 05/01/2028 DD 05/01/25			1,515,000.000	1,379,213.46	
ION PLATFORM FINANCE US I 144A 5.750% 05/15/2028 DD 05/15/25			1,591,000.000	1,460,480.40	
ION PLATFORM FINANCE US I 144A 7.875% 09/30/2032 DD 10/07/25			2,586,000.000	1,873,555.78	
ION PLATFORM FINANCE US I 144A 8.750% 05/01/2029 DD 05/01/25			433,000.000	386,403.83	



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IQVIA INC 144A 6.250% 06/01/2032 DD 06/04/25			2,054,000.000	2,088,885.14	
IQVIA INC 144A 6.500% 05/15/2030 DD 05/23/23			578,000.000	589,958.82	
IRIDIUM COMMUNICATIONS 5/24 TL 0.000% 09/20/2030 DD 05/28/24			750,000.000	749,595.00	
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			1,080,000.000	1,077,746.80	
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			1,788,000.000	1,781,141.41	
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			2,218,000.000	2,215,191.57	
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			1,910,000.000	1,879,657.94	
IRON MOUNTAIN INC 144A 7.000% 02/15/2029 DD 05/15/23			2,019,000.000	2,057,013.73	
ISHARES BROAD USD HIGH YIELD			674,079.000	24,954,404.58	
ISHARES CORE U.S. AGGREGATE			15,302,035.000	1,514,595,424.30	
ISRAEL GOVERNMENT INTERNATIONA 5.875% 01/13/2056 DD 01/13/26			815,000.000	790,238.41	
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			4,135,000.000	4,401,340.52	
ITP AERO 11/25 TL 0.000% 11/14/2030 DD 11/14/25			3,316,687.500	3,323,951.05	
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			1,205,000.000	1,190,905.85	
IVC/INDEPENDENT VETCARE/IVC EV 0.000% 12/12/2031 DD 06/15/26			3,375,000.000	3,346,566.75	
IVIRMA/INCEPTION HOLDCO/IVI AM 0.000% 04/09/2031 DD 06/01/26			3,341,604.000	3,361,723.05	
J PAUL GETTY TRUST/THE 4.905% 04/01/2035 DD 05/06/25			3,778,000.000	3,800,453.52	
J.P. MORGAN MORTGAG 14 A3 144A VAR RT 05/25/2052 DD 11/01/21			5,365,530.459	4,443,823.54	
J.P. MORGAN MORTGAG 15 A2 144A VAR RT 06/25/2052 DD 12/01/21			2,979,306.827	2,560,109.42	
J.P. MORGAN MORTGAGE 1 A2 144A VAR RT 07/25/2052 DD 01/01/22			4,386,104.400	3,777,299.96	
JANUS HENDERSON 3/26 TLB 0.000% 03/17/2031 DD 03/17/26			2,250,000.000	2,245,320.00	
JAPAN GOVERNMENT TWO YEAR BOND 0.600% 12/01/2026			645,900,000.000	3,967,362.30	
JAZZ PHARMACEUTICALS 6/24 0.000% 05/05/2028 DD 06/14/24			1,490,384.010	1,493,484.01	
JBS NV/JBS USA FOODS GROU 144A 5.625% 03/10/2037 DD 04/13/26			4,355,000.000	4,338,233.25	
JBS NV/JBS USA FOODS GROUP HOL 5.750% 04/01/2033 DD 04/01/23			532,000.000	546,293.24	
JBS NV/JBS USA FOODS GROUP HOL 6.375% 04/15/2066 DD 07/03/25			718,000.000	707,051.36	
JERSEY MIKE'S FUN 1A A2II 144A 5.481% 02/15/2056 DD 02/09/26			1,017,450.000	1,008,747.55	
JERSEY MIKE'S FUNDI 1A A2 144A 5.636% 02/15/2055 DD 12/18/24			1,031,937.500	1,041,969.49	
JETBLUE 8/24 TLB 0.000% 08/27/2029 DD 08/12/24			2,181,150.000	1,935,770.62	
JH NORTH AMERICA HOLDINGS 144A 5.875% 01/31/2031 DD 06/17/25			420,000.000	422,189.46	
JH NORTH AMERICA HOLDINGS 144A 6.125% 07/31/2032 DD 06/17/25			1,313,000.000	1,323,987.18	
JIMMY JOHNS FUNDING 1A A2 144A 5.685% 04/30/2056 DD 07/20/26			1,520,000.000	1,531,182.19	
JOHN DEERE CAPITAL CORP 4.375% 04/15/2031 DD 04/28/26			2,037,000.000	2,017,387.54	
JP MORGAN MORTGAGE 10 A3 144A VAR RT 12/25/2051 DD 07/01/21			3,776,101.210	3,115,725.31	
JP MORGAN MORTGAGE 11 A3 144A VAR RT 01/25/2052 DD 08/01/21			684,035.979	564,409.72	
JP MORGAN MORTGAGE 11 A3 144A VAR RT 05/25/2056 DD 12/01/25			2,089,149.218	2,078,873.99	
JP MORGAN MORTGAGE 12 A3 144A VAR RT 02/25/2052 DD 09/01/21			3,980,244.354	3,282,973.21	
JP MORGAN MORTGAGE T 1 A3 144A VAR RT 06/25/2051 DD 01/01/21			1,719,504.421	1,418,276.47	
JP MORGAN MORTGAGE T 1 A3 144A VAR RT 07/25/2056 DD 01/01/26			1,424,856.737	1,417,766.67	



Asset Detail

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As Of Date : 6/30/2026

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JP MORGAN MORTGAGE T 2 A3 144A VAR RT 07/25/2056 DD 02/01/26			2,257,335.621	2,249,633.59	
JP MORGAN MORTGAGE T 3 A3 144A VAR RT 07/25/2051 DD 02/01/21			1,850,323.862	1,526,178.58	
JPMORGAN CHASE & CO VAR RT 01/23/2030 DD 01/23/24			750,000.000	755,441.31	
JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24			2,170,000.000	2,205,237.50	
JPMORGAN CHASE & CO VAR RT 02/04/2032 DD 02/04/21			1,325,000.000	1,167,225.43	
JPMORGAN CHASE & CO VAR RT 04/22/2030 DD 04/22/24			2,535,000.000	2,591,505.23	
JPMORGAN CHASE & CO VAR RT 04/22/2032 DD 04/22/21			1,675,000.000	1,510,509.59	
JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21			460,000.000	350,698.13	
JPMORGAN CHASE & CO VAR RT 04/23/2030 DD 04/23/26			5,432,000.000	5,387,804.82	
JPMORGAN CHASE & CO VAR RT 04/23/2037 DD 04/23/26			2,625,000.000	2,609,175.24	
JPMORGAN CHASE & CO VAR RT 04/26/2028 DD 04/26/22			1,430,000.000	1,427,592.87	
JPMORGAN CHASE & CO VAR RT 06/01/2029 DD 06/01/21			6,114,000.000	5,830,287.78	
JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24			190,000.000	192,235.49	
JPMORGAN CHASE & CO VAR RT 07/23/2029 DD 07/23/18			5,845,000.000	5,795,516.00	
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23			773,000.000	828,385.76	
JUICE PLUS+ 9/25 (12.72MM) TL 0.000% 03/31/2031 DD 09/30/25			406,226.820	403,941.82	
JUICE PLUS+ 9/25 (2030) TL 0.000% 09/30/2030 DD 09/30/25			67,715.630	54,172.50	
JUICE PLUS+ 9/25 (2031) TL 0.000% 03/31/2031 DD 09/30/25			65,092.400	32,546.20	
JUMP FINANCIAL 7/25 COV-LITE T 0.000% 02/26/2032 DD 07/28/25			3,332,956.140	3,328,789.95	
JUNE PURCHASER/JANNEY MONTGOME 0.000% 09/11/2031 DD 09/04/24			3,293,391.330	3,293,391.33	
JUPITER BUYER 11/24 DELAYED TL 0.000% 11/01/2031 DD 10/01/24			12,856.400	12,867.07	
JUPITER BUYER 11/24 TL 0.000% 11/01/2031 DD 10/01/24			3,208,753.140	3,212,764.09	
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			2,473,000.000	2,367,437.52	
KAISER ALUMINUM CORP 144A 5.875% 03/01/2034 DD 11/05/25			3,784,000.000	3,745,088.37	
KAMAN/RUBY/ARXIS 6/26 COV-LITE 0.000% 02/26/2032 DD 06/08/26			106,515.230	106,289.42	
KANSAS GAS SERVICE SECURITIZAT 5.486% 08/01/2034 DD 11/18/22			2,849,332.430	2,914,677.59	
KARMAN HOLDINGS 1/26 COV-LITE 0.000% 04/01/2032 DD 01/22/26			1,450,426.190	1,454,966.02	
KARMAN HOLDINGS 4/25 COV-LITE 0.000% 04/01/2032 DD 04/01/25			646,508.000	647,316.14	
KASEYA 3/25 TL 0.000% 03/22/2032 DD 02/25/25			4,646,894.110	3,575,506.20	
KELLANOVA 5.750% 05/16/2054 DD 05/16/24			1,380,000.000	1,371,151.94	
KENAN ADVANTAGE 7/24 COV-LITE 0.000% 01/25/2029 DD 07/30/24			4,253,932.380	4,257,463.14	
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			705,000.000	597,974.97	
KIMCO REALTY OP LLC 4.450% 09/01/2047 DD 08/10/17			90,000.000	76,646.46	
KINDER MORGAN ENERGY PARTNERS 7.750% 03/15/2032 DD 03/14/02			4,962,000.000	5,654,015.95	
KINETIC ABS ISSUER L 2A B 144A 6.224% 06/25/2058 DD 07/15/26			745,000.000	749,667.72	
KISSNER GROUP/MORTON SALT 11/2 0.000% 01/31/2029 DD 11/17/25			4,999,875.080	5,002,775.01	
KNOWLEDGE UNIVERSE/KINDER CARE 0.000% 06/12/2030 DD 06/23/25			2,338,190.940	2,248,240.73	
KNOWLTON DEVELOPMENT/KDC 8/25 0.000% 08/15/2028 DD 08/04/25			3,341,625.000	3,335,142.24	
KODIAK GAS SERVICES LLC 144A 5.875% 04/01/2031 DD 03/20/26			1,458,000.000	1,460,490.27	



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KODIAK GAS SERVICES LLC 144A 6.500% 10/01/2033 DD 09/05/25			2,057,000.000	2,085,030.74	
KODIAK GAS SERVICES LLC 144A 6.750% 10/01/2035 DD 09/05/25			2,366,000.000	2,428,093.30	
KOREA ELECTRIC POWER CORP 144A 4.750% 02/13/2028 DD 02/13/25			1,120,000.000	1,124,856.60	
KOREA NATIONAL OIL CORP 144A 4.125% 09/30/2027 DD 09/30/24			1,895,000.000	1,885,763.52	
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	206,003.45	
KRAFT HEINZ FOODS CO 3.250% 03/15/2033			1,440,000.000	1,601,305.24	
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			255,000.000	204,742.46	
KUWAIT INTERNATIONAL GOVE 144A 4.016% 10/09/2028 DD 10/09/25			3,455,000.000	3,407,652.09	
LACKAWANNA ENERGY 7/25 TLB 0.000% 07/23/2032 DD 07/09/25			3,261,124.900	3,263,179.41	
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			672,000.000	644,669.16	
LASERSHIP 11/24 NEW MONEY TLA 0.000% 01/02/2029 DD 11/07/24			2,350,000.000	2,297,125.00	
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			1,285,000.000	920,194.29	
LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20			1,252,000.000	901,833.25	
LBM ACQUISITION LLC 144A 9.500% 06/15/2031 DD 08/11/25			2,710,000.000	2,406,159.68	
LBTY COMMERCIAL MO 225L A 144A VAR RT 02/10/2043 DD 02/01/26			1,907,000.000	1,875,068.05	
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21			1,833,000.000	1,785,118.93	
LCM INVESTMENTS HOLDINGS 144A 8.250% 08/01/2031 DD 07/26/23			2,545,000.000	2,653,612.97	
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	420,233.08	
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			489,850.332	490,186.28	
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			552,313.099	552,790.35	
LEVEL 3 5/26 TLB 0.000% 03/29/2032 DD 05/06/26			3,350,000.000	3,348,961.50	
LEVEL 3 FINANCING INC 144A 7.500% 02/15/2037 DD 05/21/26			475,000.000	487,256.43	
LEVEL 3 FINANCING INC 144A 8.500% 01/15/2036 DD 12/23/25			2,013,000.000	2,161,577.52	
LG ELECTRONICS INC 144A 5.625% 04/24/2027 DD 04/24/24			4,253,000.000	4,282,080.06	
LIFE 2022-BMR MORT BMR2 B 144A VAR RT 05/15/2039 DD 05/24/22			555,000.000	485,624.45	
LIFEPOINT HEALTH INC 144A 7.000% 05/01/2034 DD 04/24/26			2,183,000.000	2,091,685.74	
LIGHT & WONDER INTERNATIO 144A 6.250% 10/01/2033 DD 09/24/25			2,670,000.000	2,655,528.60	
LIGHT & WONDER INTERNATIO 144A 7.500% 09/01/2031 DD 08/23/23			1,158,000.000	1,200,295.95	
LINCOLN FINANCIAL GLOBAL 144A 4.950% 05/21/2031 DD 05/21/26			2,840,000.000	2,829,660.84	
LITHIA MOTORS INC 144A 3.875% 06/01/2029 DD 05/27/21			468,000.000	448,282.74	
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20			1,484,000.000	1,407,205.22	
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			469,000.000	459,994.93	
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			621,000.000	621,193.13	
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 11/03/25			1,280,000.000	1,274,910.21	
LONG RIDGE ENERGY LLC 144A 8.750% 02/15/2032 DD 02/19/25			1,817,000.000	1,916,953.62	
LOUISIANA LOCAL GOVERNMENT A1 5.081% 06/01/2031 DD 03/29/23			1,682,571.719	1,696,507.45	
LOUISIANA ST LOCAL GOVT ENVRNM 5.198% 12/01/2039 DD 03/29/23			3,090,000.000	3,108,141.40	
LYB INTERNATIONAL FINANCE BV 5.250% 07/15/2043 DD 07/16/13			1,589,000.000	1,406,618.52	
LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19			682,000.000	497,809.68	



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M&T BANK AUTO RECEI 1A A2 144A 4.330% 07/16/2029 DD 05/27/26			2,508,000.000	2,506,746.00	
M&T BANK AUTO RECEI 1A A3 144A 4.660% 06/16/2031 DD 05/27/26			1,626,000.000	1,628,806.31	
M&T BANK AUTO RECEI 1A A4 144A 4.790% 10/17/2033 DD 05/27/26			1,460,000.000	1,464,274.88	
M2S GROUP 8/24 TLB 0.000% 08/25/2031 DD 07/30/24			2,375,000.000	2,352,746.25	
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			514,000.000	505,637.43	
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			3,357,000.000	3,356,965.75	
MADISON IAQ/MADISON AIR 10/25 0.000% 05/06/2032 DD 10/06/25			133,006.720	133,190.27	
MAJORDRIVE HOLDINGS COV-LITE T 0.000% 06/01/2028 DD 06/01/21			2,337,696.320	2,238,881.90	
MALAYSIA GOVERNMENT BOND 3.237% 03/15/2029			5,445,000.000	1,334,028.34	
MALAYSIA GOVERNMENT BOND 3.336% 05/15/2030			5,375,000.000	1,317,301.81	
MALAYSIA GOVERNMENT BOND 3.582% 07/15/2032			5,925,000.000	1,457,096.14	
MALAYSIA GOVERNMENT BOND 4.232% 06/30/2031			5,190,000.000	1,321,053.88	
MANHATTAN WEST 2020 1MW A 144A 2.130% 09/10/2039 DD 08/01/20			4,248,000.000	4,112,204.19	
MANHATTAN WEST 2026 2MW A 144A VAR RT 06/10/2048 DD 05/01/26			4,486,000.000	4,525,379.91	
MANUFACTURERS & TRADERS TRUST VAR RT 04/18/2030 DD 04/20/26			6,965,000.000	6,920,046.84	
MARB BOND CO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,231,227.21	
MARRIOTT OWNERSHIP RESORT 144A 6.500% 10/01/2033 DD 09/18/25			4,092,000.000	4,066,828.47	
MARRIOTT OWNERSHIP RESORTS/MAR 0.000% 04/01/2031 DD 03/11/24			1,495,709.220	1,497,578.85	
MASSACHUSETTS MUTUAL LIFE 144A 5.950% 06/01/2056 DD 06/08/26			3,210,000.000	3,191,062.35	
MASTERCARD INC 4.425% 06/08/2029 DD 06/08/26			2,159,000.000	2,156,905.36	
MATADOR RESOURCES CO 144A 6.000% 04/15/2034 DD 03/05/26			1,106,000.000	1,078,323.35	
MATADOR RESOURCES CO 144A 6.250% 04/15/2033 DD 09/25/24			2,104,000.000	2,096,524.49	
MATADOR RESOURCES CO 144A 6.500% 04/15/2032 DD 04/02/24			2,686,000.000	2,700,633.33	
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			2,258,000.000	2,030,968.49	
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			920,000.000	865,713.93	
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			3,003,000.000	2,962,310.55	
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	160,495.27	
MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22			8,205,000.000	6,974,540.45	
MCGRAW-HILL 9/25 COV-LITE TLB 0.000% 08/06/2031 DD 09/02/25			4,174,395.490	4,188,880.64	
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21			140,000.000	139,435.24	
MCGRAW-HILL EDUCATION INC 144A 7.375% 09/01/2031 DD 08/06/24			1,492,000.000	1,516,286.44	
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21			2,006,000.000	2,009,919.73	
MCKESSON MEDICAL 5/26 TLB 0.000% 05/27/2031 DD 05/27/26			3,365,000.000	3,362,207.05	
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21			6,034,000.000	5,996,237.42	
MEDLINE INDUSTRIES/MOZART 5/26 0.000% 05/30/2033 DD 05/12/26			3,796,039.890	3,770,682.35	
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			115,000.000	92,332.77	
MERCADOLIBRE INC 4.900% 01/15/2033 DD 12/09/25			2,803,000.000	2,730,402.30	
MERCEDES-BENZ FINANCE NOR 144A 4.800% 11/13/2026 DD 11/15/24			3,300,000.000	3,307,889.11	
MERCK & CO INC 2.450% 06/24/2050 DD 06/24/20			1,315,000.000	775,378.40	



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MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21			1,324,000.000	817,346.30	
MERIDIAN ARC HOLDCO LLC 144A 6.250% 04/30/2031 DD 04/24/26			2,861,000.000	2,867,906.46	
META PLATFORMS INC 5.250% 05/15/2036 DD 05/04/26			2,160,000.000	2,148,255.71	
META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24			280,000.000	248,310.16	
META PLATFORMS INC 5.500% 11/15/2045 DD 11/03/25			2,087,000.000	1,943,513.93	
META PLATFORMS INC 5.750% 11/15/2065 DD 11/03/25			2,826,000.000	2,549,726.46	
META PLATFORMS INC 6.450% 05/15/2066 DD 05/04/26			3,052,000.000	3,032,948.59	
METRONET INFRASTRUCT 2A C 144A 7.830% 08/20/2055 DD 08/14/25			1,110,000.000	1,131,902.26	
METRONET INFRASTRUCT 4A C 144A 7.112% 12/20/2055 DD 12/11/25			540,000.000	543,635.39	
MEXICAN BONOS 8.000% 04/15/2032			75,660,000.000	4,190,088.56	
MEXICO GOVERNMENT INTERNATIONA 3.875% 05/16/2031			1,680,000.000	1,908,034.17	
MEXICO GOVERNMENT INTERNATIONA 5.375% 03/22/2033 DD 09/22/25			2,471,000.000	2,415,278.95	
MEXICO GOVERNMENT INTERNATIONA 6.125% 02/09/2038 DD 01/09/26			2,682,000.000	2,625,812.10	
MEXICO GOVERNMENT INTERNATIONA 6.250% 08/27/2037 DD 06/29/26			3,911,000.000	3,913,942.64	
MEXICO GOVERNMENT INTERNATIONA 6.750% 02/09/2056 DD 01/09/26			885,000.000	868,185.00	
MEXICO GOVERNMENT INTERNATIONA 7.375% 05/13/2055 DD 01/13/25			751,000.000	798,388.71	
MFA 2024-NPL1 TRU NPL1 A1 144A VAR RT 09/25/2054 DD 10/10/24			1,169,409.116	1,171,150.48	
MILFORD CROSSING LLC			0.010	0.01	
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			133,578.309	129,215.14	
MINERA MEXICO SA DE CV 144A 5.625% 02/12/2032 DD 02/12/25			4,900,000.000	4,947,040.00	
MITCHELL INTERNATIONAL/ENLYTE 0.000% 06/07/2032 DD 05/28/24			2,350,000.000	2,142,025.00	
MITCHELL INTERNATIONAL/ENLYTE 0.000% 06/17/2031 DD 01/12/26			3,333,250.000	3,165,687.52	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 04/18/2030 DD 04/21/26			1,615,000.000	1,607,615.23	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 04/21/2032 DD 04/21/26			2,185,000.000	2,176,929.44	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/12/2031 DD 09/12/25			1,700,000.000	1,679,205.30	
MIZUHO BANK LTD 144A 5.185% 04/16/2036 DD 04/16/26			2,923,000.000	2,909,250.70	
MIZUHO BANK LTD 144A 5.772% 04/16/2046 DD 04/16/26			4,288,000.000	4,306,908.84	
MIZUHO FINANCIAL GROUP INC VAR RT 07/13/2032 DD 07/13/26			3,105,000.000	3,096,581.91	
MIZUHO FINANCIAL GROUP INC VAR RT 07/13/2037 DD 07/13/26			2,405,000.000	2,390,419.16	
MIZUHO FINANCIAL GROUP INC VAR RT 07/13/2047 DD 07/13/26			870,000.000	861,854.97	
MIZUHO FINANCIAL GROUP INC VAR RT 09/08/2031 DD 09/08/20			190,000.000	169,198.32	
MOBILITY GLOBAL INC 144A 6.050% 06/15/2036 DD 05/29/26			2,150,000.000	2,177,742.42	
MODERN AVIATION 5/26 COV-LITE 0.000% 05/16/2033 DD 05/11/26			1,490,000.000	1,490,000.00	
MORGAN STANLEY BANK NA VAR RT 05/10/2030 DD 05/06/26			1,124,000.000	1,125,196.42	
MORGAN STANLEY PRIVATE BANK NA VAR RT 02/08/2030 DD 02/02/26			6,800,000.000	6,713,425.46	
MORGAN STANLEY PRIVATE BANK NA VAR RT 07/06/2028 DD 07/21/25			2,740,000.000	2,737,406.37	
MORGAN STANLEY PRIVATE BANK NA VAR RT 07/18/2031 DD 07/21/25			5,558,000.000	5,536,762.83	
MORGAN STANLEY PRIVATE BANK NA VAR RT 11/19/2031 DD 11/19/25			1,465,000.000	1,441,124.40	
MORGAN STANLEY RE NQM2 A1 144A VAR RT 01/26/2071 DD 02/01/26			909,677.716	896,358.49	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MORGAN STANLEY RE RPL1 A1 144A VAR RT 06/25/2064 DD 10/01/24			1,121,240.262	1,087,789.41	
MORGAN STANLEY VAR RT 01/16/2032 DD 01/20/26			6,177,000.000	6,061,397.51	
MORGAN STANLEY VAR RT 01/18/2035 DD 01/18/24			680,000.000	691,201.92	
MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20			3,022,000.000	2,808,472.07	
MORGAN STANLEY VAR RT 04/10/2030 DD 04/17/26			2,780,000.000	2,763,388.66	
MORGAN STANLEY VAR RT 04/10/2037 DD 04/17/26			4,486,000.000	4,471,802.08	
MORGAN STANLEY VAR RT 04/28/2032 DD 01/25/21			870,000.000	756,076.93	
MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24			980,000.000	950,512.83	
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22			1,750,000.000	1,301,481.10	
MRP BUYER/MIDDLE RIVER POWER 5 0.000% 05/24/2032 DD 05/10/25			2,209,946.110	2,215,470.97	
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	387,489.93	
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			722,000.000	670,366.16	
MVW 2022-2 LLC 2A A 144A 6.110% 10/21/2041 DD 11/03/22			263,735.964	267,612.48	
MYLAN INC 5.200% 04/15/2048 DD 10/15/18			755,000.000	630,658.98	
NABORS INDUSTRIES INC 144A 7.625% 11/15/2032 DD 11/10/25			1,785,000.000	1,826,131.76	
NABORS INDUSTRIES INC 144A 8.875% 08/15/2031 DD 07/22/24			399,000.000	409,642.92	
NABORS INDUSTRIES INC 144A 9.125% 01/31/2030 DD 11/20/23			2,586,000.000	2,702,517.46	
NAKED JUICE/TROPICANA 4/25 FLF 0.000% 01/24/2029 DD 04/09/25			3,805,000.000	3,854,617.20	
NASDAQ INC 3.950% 03/07/2052 DD 03/07/22			9,000.000	6,789.98	
NATIONAL AUSTRALIA BANK L 144A VAR RT 06/04/2037 DD 06/04/26			1,295,000.000	1,295,495.32	
NATIONAL AUSTRALIA BANK LTD/NE 4.434% 06/04/2029 DD 06/04/26			1,738,000.000	1,737,235.68	
NATIONAL BANK OF CANADA VAR RT 06/04/2032 DD 06/04/26			6,272,000.000	6,262,624.87	
NATIONAL BANK OF CANADA VAR RT 07/02/2027 DD 07/03/24			1,930,000.000	1,930,075.85	
NATIONAL FUEL GAS CO 4.750% 05/15/2029 DD 06/10/26			2,260,000.000	2,254,722.08	
NATIONAL FUEL GAS CO 4.750% 09/01/2028 DD 08/17/18			1,713,000.000	1,709,726.63	
NATIONAL FUEL GAS CO 5.050% 10/15/2031 DD 06/10/26			3,152,000.000	3,141,334.17	
NATIONAL FUEL GAS CO 5.500% 03/15/2030 DD 02/19/25			2,971,000.000	3,025,437.76	
NATIONAL FUEL GAS CO 5.500% 05/15/2036 DD 06/10/26			1,345,000.000	1,338,508.25	
NATIONAL FUEL GAS CO 5.950% 03/15/2035 DD 02/19/25			1,186,000.000	1,223,318.13	
NAVIENT CORP 11.500% 03/15/2031 DD 11/03/23			1,544,000.000	1,630,389.88	
NBN CO LTD REGS 5.000% 08/28/2031			1,190,000.000	816,270.12	
NBN CO LTD REGS 5.350% 03/06/2035			3,530,000.000	2,411,223.54	
NCL CORP LTD 144A 5.875% 01/15/2031 DD 09/17/25			2,997,000.000	2,908,824.36	
NCL CORP LTD 144A 6.250% 09/15/2033 DD 09/17/25			1,422,000.000	1,381,035.46	
NCL CORP LTD 144A 6.750% 02/01/2032 DD 01/22/25			5,932,000.000	5,917,728.79	
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			422,000.000	425,231.68	
NCR ATLEOS CORP 144A 9.500% 04/01/2029 DD 09/27/23			4,496,000.000	4,790,335.13	
NCR VOYIX CORP 144A 5.000% 10/01/2028 DD 08/20/20			3,396,000.000	3,311,282.03	
NCR VOYIX CORP 144A 5.125% 04/15/2029 DD 04/06/21			1,325,000.000	1,292,731.35	



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

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NEPTUNE BIDCO US INC 144A 10.375% 05/15/2031 DD 11/07/25			754,000.000	781,498.38	
NEPTUNE BIDCO US INC 144A 9.290% 04/15/2029 DD 11/16/22			3,968,000.000	4,046,411.65	
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			285,000.000	332,606.12	
NEW RESIDENTIAL M NQM4 A2 144A VAR RT 02/25/2066 DD 03/01/26			247,234.067	244,705.45	
NEW RESIDENTIAL M NQM5 B1 144A VAR RT 04/25/2066 DD 04/01/26			500,000.000	496,105.00	
NEW RESIDENTIAL MO RPL1 A 144A VAR RT 01/25/2064 DD 04/01/24			2,123,480.891	1,992,565.96	
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			64,955.587	66,027.91	
NEW SOUTH WALES TREASURY REGS 4.750% 09/20/2035			1,640,000.000	1,094,232.43	
NEW YORK NY 5.094% 10/01/2049 DD 10/16/24			515,000.000	476,882.32	
NEW YORK NY 5.114% 10/01/2054 DD 10/16/24			350,000.000	322,308.77	
NEW YORK NY 5.372% 10/01/2051 DD 10/23/25			3,110,000.000	2,980,113.34	
NEW YORK NY 5.796% 02/01/2052 DD 04/23/26			680,000.000	687,044.80	
NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/2033 DD 10/14/10			6,161,489.975	6,240,691.00	
NEW YORK ST DORM AUTH ST PERSO 5.427% 03/15/2039 DD 10/20/09			1,315,000.000	1,321,772.12	
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	15,235.98	
NEW ZEALAND GOVERNMENT BO REGS 3.500% 04/14/2033			3,390,000.000	1,861,833.08	
NEW ZEALAND GOVERNMENT BOND 0.250% 05/15/2028			2,220,000.000	1,193,125.22	
NEW ZEALAND GOVERNMENT BOND 2.000% 05/15/2032			1,725,000.000	879,862.20	
NEW ZEALAND GOVERNMENT BOND 4.250% 05/15/2034			2,545,000.000	1,454,020.85	
NEW ZEALAND GOVERNMENT BOND 4.500% 05/15/2030			465,000.000	272,223.23	
NEW ZEALAND GOVERNMENT BOND 4.500% 05/15/2035			2,515,000.000	1,454,263.60	
NEWELL BRANDS INC 144A 8.500% 06/01/2028 DD 05/22/25			1,205,000.000	1,258,975.56	
NEWELL BRANDS INC 6.375% 05/15/2030 DD 11/13/24			1,145,000.000	1,160,544.52	
NEXSTAR BROADCASTING 3/26 B7 T 0.000% 03/18/2033 DD 03/25/26			2,875,714.290	2,842,327.24	
NEXSTAR MEDIA INC 144A 6.500% 09/15/2033 DD 03/25/26			3,271,000.000	3,270,190.75	
NEXSTAR MEDIA INC 144A 7.250% 04/15/2034 DD 04/02/26			3,718,000.000	3,705,933.97	
NEXTERA ENERGY CAPITAL HOLDING 4.685% 09/01/2027 DD 08/01/25			4,062,000.000	4,071,815.99	
NEXTERA ENERGY CAPITAL HOLDING 5.900% 03/15/2055 DD 02/04/25			1,686,000.000	1,675,288.06	
NEXTERA ENERGY CAPITAL HOLDING VAR RT 08/15/2055 DD 02/06/25			1,505,000.000	1,544,601.07	
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2056 DD 06/22/26			1,625,000.000	1,625,780.00	
NFP WEALTH 10/25 TL 0.000% 10/08/2032 DD 09/26/25			0.010	0.01	
NGPL PIPECO LLC 144A 3.250% 07/15/2031 DD 05/14/21			1,648,000.000	1,517,173.32	
NGPL PIPECO LLC 144A 5.600% 08/15/2036 DD 06/10/26			1,228,000.000	1,223,255.48	
NISOURCE INC 5.250% 02/15/2043 DD 06/14/12			2,509,000.000	2,368,175.77	
NISOURCE INC 5.850% 04/01/2055 DD 03/27/25			1,357,000.000	1,351,330.72	
NISOURCE INC 5.950% 06/15/2041 DD 06/10/11			1,461,000.000	1,500,926.12	
NISSAN MOTOR ACCEPTANCE C 144A 6.125% 09/30/2030 DD 09/29/25			1,059,000.000	1,041,293.94	
NISSAN MOTOR CO LTD 144A 7.750% 07/17/2032 DD 07/17/25			807,000.000	836,567.08	
NISSAN MOTOR CO LTD 144A 8.125% 07/17/2035 DD 07/17/25			2,942,000.000	3,116,315.27	



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As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NLT 2023-1 TRUST 1 A1 144A VAR RT 10/25/2062 DD 11/01/23			319,468.027	292,185.74	
NORD ANGLIA/FUGUE FINANCE 1/26 (USD) COV-LITE TLBDD 01/21/26			3,002,456.140	2,991,287.00	
NORDIC INVESTMENT BANK 4.000% 11/04/2026			5,000,000.000	503,830.03	
NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/2047 DD 09/26/17			2,435,000.000	1,867,127.44	
NORWAY GOVERNMENT BOND 144A 1.250% 09/17/2031			14,860,000.000	1,292,319.33	
NOVA CHEMICALS CORP 144A 9.000% 02/15/2030 DD 02/12/24			2,547,000.000	2,666,025.34	
NOVARTIS CAPITAL CORP 4.400% 03/18/2031 DD 03/18/26			8,436,000.000	8,382,466.82	
NOVARTIS CAPITAL CORP 4.900% 03/18/2036 DD 03/18/26			3,612,000.000	3,595,584.47	
NOVARTIS CAPITAL CORP 5.600% 03/18/2046 DD 03/18/26			1,696,000.000	1,718,257.88	
NOVELIS CORP 144A 3.875% 08/15/2031 DD 08/11/21			557,000.000	507,251.65	
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			5,716,000.000	5,526,387.48	
NOVELIS CORP 144A 6.375% 08/15/2033 DD 08/18/25			2,436,000.000	2,452,903.40	
NOVELIS CORP 144A 6.875% 01/30/2030 DD 01/13/25			976,000.000	1,000,778.69	
NRG ENERGY 3/24 COV-LITE TLB 0.000% 03/27/2031 DD 03/20/24			2,399,311.500	2,395,640.55	
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			1,349,000.000	1,288,634.68	
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			2,765,000.000	2,566,783.51	
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			270,000.000	248,297.67	
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19			1,172,000.000	1,154,755.46	
NRG ENERGY INC 144A 4.955% 04/30/2031 DD 04/28/26			743,000.000	735,598.72	
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			1,300,000.000	1,296,987.38	
NRG ENERGY INC 144A 5.750% 01/15/2034 DD 10/08/25			2,207,000.000	2,189,665.34	
NRG ENERGY INC 144A 5.750% 07/15/2029 DD 07/15/24			276,000.000	276,068.73	
NRG ENERGY INC 144A 5.875% 05/15/2034 DD 04/28/26			906,000.000	901,574.83	
NRG ENERGY INC 144A 6.000% 01/15/2036 DD 10/08/25			3,124,000.000	3,111,720.49	
NRG ENERGY INC 144A 6.000% 02/01/2033 DD 10/30/24			1,252,000.000	1,258,778.66	
NRG ENERGY INC 144A 6.125% 05/15/2036 DD 04/28/26			1,825,000.000	1,826,226.40	
NRG ENERGY INC 144A 6.250% 11/01/2034 DD 10/30/24			926,000.000	937,596.69	
NRG ENERGY INC 144A 7.000% 03/15/2033 DD 03/09/23			3,201,000.000	3,472,700.88	
NSTAR ELECTRIC CO 4.650% 05/15/2031 DD 05/13/26			2,530,000.000	2,529,248.13	
NSTAR ELECTRIC CO 5.200% 03/01/2035 DD 02/26/25			3,005,000.000	3,031,479.94	
NTT FINANCE CORP 144A 4.567% 07/16/2027 DD 07/16/25			855,000.000	855,807.41	
NUMERICABLE / YPSO / ALTICE 10 0.000% 04/30/2028 DD 10/01/25			4,011,553.710	4,018,253.01	
NUMERICABLE / YPSO / ALTICE 10 0.000% 05/31/2031 DD 10/01/25			182,263.630	185,726.64	
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			1,251,000.000	1,254,327.66	
NUTRIEN LTD 4.500% 03/12/2027 DD 03/13/25			4,756,000.000	4,761,007.93	
NVIDIA CORP 4.250% 06/15/2028 DD 06/18/26			13,171,000.000	13,145,647.28	
NVIDIA CORP 4.350% 06/15/2029 DD 06/18/26			9,468,000.000	9,452,278.96	
NVIDIA CORP 4.950% 06/15/2036 DD 06/18/26			5,176,000.000	5,138,634.25	
NVIDIA CORP 5.550% 06/15/2046 DD 06/18/26			6,639,000.000	6,596,215.63	



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NVIDIA CORP 5.625% 06/15/2056 DD 06/18/26			872,000.000	870,268.56	
NYC COMMERCIAL MO 1PARK A 144A VAR RT 02/15/2043 DD 02/17/26			3,105,000.000	3,101,385.66	
NYC COMMERCIAL MORT 3BP A 144A VAR RT 02/15/2042 DD 02/27/25			510,000.000	509,840.63	
NYC TRUST 2026-9W5 9W57 A 144A VAR RT 06/06/2040 DD 05/01/26			6,722,007.000	6,696,916.44	
NYMT LOAN TRUST 20 CP1 A1 144A VAR RT 02/25/2068 DD 02/01/24			1,006,140.154	931,321.86	
OAK-EAGLE ACQUIRECO INC 144A 7.250% 07/01/2033 DD 04/08/26			1,475,000.000	1,540,287.79	
OAK-EAGLE ACQUIRECO INC 144A 8.750% 07/01/2034 DD 04/08/26			1,514,000.000	1,606,843.93	
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19			1,120,000.000	1,162,850.08	
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			545,000.000	585,755.10	
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			768,000.000	820,552.70	
OCCIDENTAL PETROLEUM CORP 7.875% 09/15/2031 DD 09/15/19			2,149,000.000	2,420,790.48	
OCEANEERING INTERNATIONAL 144A 6.875% 07/15/2034 DD 07/06/26			1,536,000.000	1,559,442.43	
OCP SA 144A 6.100% 04/30/2030 DD 04/30/25			1,224,000.000	1,251,172.43	
OCP SA 144A 6.700% 03/01/2036 DD 04/30/25			645,000.000	674,211.59	
OCP SA 144A 6.875% 04/25/2044 DD 04/25/14			676,000.000	689,825.57	
OGLETHORPE POWER CORP 144A 6.191% 01/01/2031 DD 10/03/07			405,000.000	418,810.68	
OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21			790,000.000	569,146.71	
OGLETHORPE POWER CORP 5.800% 06/01/2054 DD 12/01/24			445,000.000	437,587.97	
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	67.20	
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45	
OHIO EDISON CO 144A 4.950% 12/15/2029 DD 05/23/25			1,500,000.000	1,511,541.01	
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			1,223,000.000	1,186,333.21	
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			1,389,000.000	1,369,317.88	
OLYMPUS WATER US HOLDING 144A 6.750% 08/01/2032 DD 08/07/25			3,738,000.000	3,652,752.29	
OLYMPUS WATER US HOLDING 144A 7.250% 02/15/2033 DD 10/09/25			3,645,000.000	3,604,706.16	
OLYMPUS WATER US HOLDING 144A 7.250% 06/15/2031 DD 06/21/24			3,201,000.000	3,241,451.04	
ONCOR ELECTRIC DELIVERY C 144A 4.500% 03/15/2031 DD 03/17/26			2,286,000.000	2,264,743.99	
ONEMAIN FINANCE CORP 3.875% 09/15/2028 DD 08/11/21			406,000.000	393,211.12	
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			921,000.000	851,296.33	
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			142,000.000	139,469.40	
ONEMAIN FINANCE CORP 6.500% 03/15/2033 DD 09/17/25			2,704,000.000	2,661,392.53	
ONEMAIN FINANCE CORP 6.625% 05/15/2029 DD 11/04/24			1,804,000.000	1,839,401.70	
ONEMAIN FINANCE CORP 6.750% 03/15/2032 DD 03/13/25			826,000.000	827,789.12	
ONEMAIN FINANCE CORP 6.750% 09/15/2033 DD 12/18/25			2,667,000.000	2,640,172.91	
ONEMAIN FINANCE CORP 7.125% 09/15/2032 DD 06/11/25			661,000.000	672,147.77	
ONEMAIN FINANCE CORP 7.125% 11/15/2031 DD 08/19/24			782,000.000	795,663.11	
ONEMAIN FINANCE CORP 7.500% 05/15/2031 DD 05/22/24			1,681,000.000	1,737,056.30	
ONEMAIN FINANCE CORP 7.875% 03/15/2030 DD 12/13/23			1,314,000.000	1,368,065.85	
ONEMAIN FINANCIAL IS 1A A 144A 4.980% 07/14/2039 DD 06/15/26			3,166,000.000	3,179,385.53	



Asset Detail

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OPAL BIDCO SAS 144A 6.500% 03/31/2032 DD 04/14/25			1,965,000.000	2,004,641.91	
OPELLA 5/26 (USD) COV-LITE TLB 0.000% 04/28/2032 DD 05/18/26			2,233,153.120	2,230,160.70	
ORACLE CORP 4.950% 02/04/2031 DD 02/04/26			4,359,000.000	4,272,553.40	
ORACLE CORP 5.875% 09/26/2045 DD 09/26/25			3,549,000.000	3,117,895.55	
ORACLE CORP 6.550% 02/04/2046 DD 02/04/26			1,536,000.000	1,452,780.09	
OREGON ST SCH BRDS ASSN SHORT- 5.550% 06/30/2028 DD 10/31/02			1,433,666.904	1,452,547.01	
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			707,000.000	698,610.15	
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/22/21			666,000.000	658,883.86	
OSAIC HOLDINGS INC 144A 6.750% 08/01/2032 DD 08/01/25			3,707,000.000	3,712,971.98	
OSAIC HOLDINGS INC 144A 8.000% 08/01/2033 DD 08/01/25			4,137,000.000	4,153,370.11	
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			1,928,000.000	1,870,026.91	
OUTFRONT MEDIA CAPITAL LL 144A 6.000% 06/15/2034 DD 06/12/26			904,000.000	902,334.07	
OUTFRONT MEDIA CAPITAL LL 144A 7.375% 02/15/2031 DD 11/20/23			785,000.000	816,320.71	
OVERDRIVE/RBMEDIA 7/25 TLB 0.000% 12/15/2028 DD 07/08/25			3,341,604.010	3,345,781.02	
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			1,985,000.000	2,093,926.40	
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			715,000.000	765,004.69	
OVINTIV INC 6.625% 08/15/2037 DD 08/13/07			1,014,000.000	1,087,023.97	
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20			1,300,000.000	1,121,173.46	
PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14			745,000.000	633,422.49	
PACIFIC GAS AND ELECTRIC CO 5.600% 08/15/2036 DD 06/03/26			1,092,000.000	1,094,157.67	
PACIFIC GAS AND ELECTRIC CO 6.100% 01/15/2029 DD 06/05/23			320,000.000	329,591.84	
PACIFIC GAS AND ELECTRIC CO 6.100% 10/15/2055 DD 10/02/25			952,000.000	924,931.68	
PACIFIC GAS AND ELECTRIC CO 6.150% 03/01/2055 DD 02/26/25			1,428,000.000	1,397,206.63	
PACIFIC GAS AND ELECTRIC CO 6.300% 08/15/2056 DD 06/03/26			869,000.000	868,958.43	
PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23			1,096,000.000	1,144,317.37	
PACIFIC LIFE INSURANCE CO 144A 5.950% 09/15/2055 DD 09/10/25			2,550,000.000	2,546,559.36	
PACIFICORP 2.700% 09/15/2030 DD 04/08/20			2,015,000.000	1,852,832.58	
PACIFICORP 2.900% 06/15/2052 DD 07/09/21			1,260,000.000	756,492.95	
PACIFICORP 5.800% 01/15/2055 DD 01/05/24			1,043,000.000	998,885.44	
PACIFICORP 6.000% 01/15/2039 DD 01/08/09			758,000.000	774,867.98	
PANAMA GOVERNMENT INTERNATIONA 2.252% 09/29/2032 DD 09/29/20			1,422,000.000	1,192,347.00	
PANAMA GOVERNMENT INTERNATIONA 5.227% 02/23/2034 DD 02/23/26			2,184,000.000	2,147,964.00	
PANASONIC HOLDINGS CORP 144A 5.362% 07/08/2036 DD 07/08/26			1,365,000.000	1,363,552.02	
PARADOCS/ALTER DOMUS 10/25 0.000% 10/30/2031 DD 10/10/25			3,341,625.000	3,345,534.70	
PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13			1,990,000.000	1,288,896.99	
PARAMOUNT GLOBAL 4.850% 07/01/2042 DD 06/20/12			719,000.000	487,474.86	
PARAMOUNT GLOBAL 4.950% 05/19/2050 DD 05/19/20			666,000.000	431,545.14	
PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13			1,436,000.000	1,079,337.58	
PAREXEL INTERNATIONAL 12/25 TL 0.000% 12/01/2030 DD 12/01/25			4,999,874.950	4,999,874.95	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			1,504,000.000	1,470,541.86	
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,440,000.000	1,439,232.05	
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20			1,405,000.000	1,375,576.07	
PECO ENERGY CO 2.850% 09/15/2051 DD 09/14/21			1,125,000.000	701,309.29	
PELTON INTERACTIVE 5/24 TLB 0.000% 05/23/2029 DD 05/21/24			4,900,000.000	4,900,000.00	
PENN ENTERTAINMENT INC 144A 4.125% 07/01/2029 DD 07/01/21			4,136,000.000	3,963,182.21	
PENN ENTERTAINMENT INC 144A 6.750% 04/01/2031 DD 03/16/26			2,838,000.000	2,852,341.46	
PERFORMANCE FOOD GROUP IN 144A 5.625% 03/01/2034 DD 02/19/26			1,075,000.000	1,055,124.33	
PERUSAHAAN PERSEROAN PERS 144A 4.750% 02/03/2031 DD 02/03/26			1,386,000.000	1,351,879.12	
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	720,885.84	
PG&E CORP VAR RT 03/15/2055 DD 09/11/24			1,203,000.000	1,225,971.29	
PG&E CORP VAR RT 09/15/2056 DD 02/19/26			506,000.000	504,207.95	
PG&E ENERGY RECOVERY FUNDING L 1.460% 07/15/2033 DD 11/12/21			133,118.080	123,430.29	
PG&E RECOVERY FUNDING LLC 4.838% 06/01/2035 DD 08/01/24			913,773.303	916,319.03	
PG&E RECOVERY FUNDING LLC 5.045% 07/15/2034 DD 11/30/22			6,719,036.308	6,790,293.30	
PG&E WILDFIRE RECOVERY FUNDING 4.722% 06/01/2039 DD 07/20/22			1,730,000.000	1,705,492.77	
PG&E WILDFIRE RECOVERY FUNDING 5.099% 06/01/2054 DD 07/20/22			1,135,000.000	1,048,369.29	
PHILIPPINE GOVERNMENT BOND 6.000% 08/20/2030			70,645,000.000	1,118,034.99	
PHILIPPINE GOVERNMENT BOND 6.250% 02/28/2029			59,000,000.000	956,491.14	
PHILIPPINE GOVERNMENT BOND 6.375% 07/27/2030			163,650,000.000	2,633,667.56	
PHILIPPINE GOVERNMENT BOND 6.500% 05/19/2029			172,690,000.000	2,813,764.07	
PHILIPPINE GOVERNMENT BOND 6.750% 09/15/2032			104,980,000.000	1,697,984.82	
PHILIPPINE GOVERNMENT INTERNAT 5.000% 01/27/2036 DD 01/27/26			365,000.000	358,519.81	
PHILIPPINE GOVERNMENT INTERNAT 5.325% 06/24/2036 DD 06/24/26			1,295,000.000	1,296,598.55	
PHILLIPS 66 CO VAR RT 03/15/2056 DD 09/18/25			1,700,000.000	1,707,549.71	
PIMCO CALIFORNIA MUNI INC FD			13,758.000	123,409.26	
PIMCO DYNAMIC INCOME STRAT			101,320.000	2,109,482.40	
PIMCO NY MUNI INC II FND			11,048.000	78,330.32	
PING IDENTITY 11/25 COV-LITE T 0.000% 11/15/2032 DD 10/27/25			3,940,125.000	3,831,771.57	
PINNACLE BANK/NASHVILLE TN VAR RT 01/15/2036 DD 12/09/25			1,525,000.000	1,514,689.24	
PINNACLE FINANCIAL PARTNERS IN VAR RT 02/07/2029 DD 02/07/19			2,000,000.000	2,066,091.96	
PIONEER DIVERSIFIED HIGH INCOME INC ESCROW			1,101.000	0.00	
PIONEER HIGH INCOMFUND ESCROW			11,929.000	0.00	
PIONEER MUNICIPAL			150,705.000	0.00	
PLANET US BUYER/WOOD MACKENZIE 0.000% 01/31/2031 DD 01/19/24			3,283,248.740	3,292,999.98	
PLY GEM/PISCES MIDCO/CORNERSTO 0.000% 08/01/2028 DD 07/12/22			0.002	0.00	
PNC FINANCIAL SERVICES GROUP I VAR RT 10/26/2029 DD 05/26/26			2,505,000.000	2,499,605.73	
PNC FINANCIAL SERVICES GROUP I VAR RT 12/31/2049 DD 09/13/21			1,810,000.000	1,802,991.31	
POINTCLICKCARE 7/25 TL 0.000% 11/03/2031 DD 07/15/25			3,955,075.180	3,936,604.98	



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As Of Date : 6/30/2026

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POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07			1,300,014.384	1,358,845.20	
POSCO 144A 4.875% 01/23/2027 DD 01/23/24			1,540,000.000	1,542,955.73	
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			2,448,000.000	2,296,717.52	
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			3,749,000.000	3,627,831.20	
POST HOLDINGS INC 144A 6.250% 02/15/2032 DD 02/20/24			2,205,000.000	2,238,421.18	
POST HOLDINGS INC 144A 6.250% 10/15/2034 DD 10/09/24			2,569,000.000	2,527,861.06	
POST HOLDINGS INC 144A 6.375% 03/01/2033 DD 08/22/24			3,112,000.000	3,088,378.98	
POST HOLDINGS INC 144A 6.500% 03/15/2036 DD 12/15/25			3,271,000.000	3,236,317.92	
POWER SOLUTIONS 1/25 (USD) TLB			3,119,325.000	3,122,187.86	
PPL CAPITAL FUNDING INC 5.250% 09/01/2034 DD 08/09/24			1,778,000.000	1,788,011.01	
PR RNO PROPERTY OWNER 1 L 144A 6.500% 05/01/2031 DD 05/01/26			7,234,000.000	7,228,201.95	
PRECISION MEDICINE 8/25 COV-LI 0.000% 08/20/2032 DD 08/07/25			3,333,208.020	3,311,675.50	
PRESIDENT AND FELLOWS OF HARVA 4.887% 03/15/2030 DD 04/16/25			976,000.000	992,412.34	
PRESIDENT AND FELLOWS OF HARVA 5.259% 03/15/2036 DD 04/16/25			1,319,000.000	1,364,377.07	
PRESTIGE BRANDS INC 144A 3.750% 04/01/2031 DD 03/01/21			1,257,000.000	1,153,555.56	
PRESTIGE BRANDS INC 144A 6.250% 07/15/2034 DD 07/15/26			1,531,000.000	1,531,000.00	
PRESTIGE BRANDS/PRESTIGE CONSU 0.000% 05/14/2031 DD 05/14/26			1,053,333.330	1,053,333.33	
PRET 2025-NPL6 LL NPL6 A1 144A VAR RT 06/25/2055 DD 07/03/25			1,655,924.325	1,657,335.00	
PRET 2025-NPL8 LL NPL8 A1 144A VAR RT 08/25/2055 DD 08/08/25			2,708,904.186	2,711,117.91	
PRET 2025-RPL1 TR RPL1 A1 144A VAR RT 07/25/2069 DD 01/01/25			1,614,593.451	1,565,328.33	
PRET 2025-RPL2 TR RPL2 A1 144A VAR RT 08/25/2064 DD 03/01/25			249,823.617	241,667.25	
PRET 2025-RPL5 TR RPL5 A1 144A VAR RT 01/25/2070 DD 10/01/25			1,809,355.224	1,752,575.12	
PRET 2026-NPL1 LL NPL1 A1 144A VAR RT 01/25/2056 DD 01/14/26			462,818.397	459,031.01	
PRET 2026-NPL2 LL NPL2 A1 144A VAR RT 02/25/2056 DD 01/01/26			1,212,944.905	1,203,698.50	
PRET 2026-NPL3 LL NPL3 A1 144A VAR RT 02/25/2056 DD 02/27/26			3,432,651.343	3,402,847.35	
PRET 2026-NPL4 LL NPL4 A1 144A VAR RT 04/25/2056 DD 03/20/26			1,042,249.142	1,039,688.13	
PRET 2026-NPL6 LL NPL6 A1 144A VAR RT 05/25/2056 DD 05/21/26			827,141.359	826,594.87	
PRET 2026-RN2 LLC RN2 A1 144A VAR RT 07/25/2056 DD 07/02/26			998,000.000	997,482.04	
PRICOA GLOBAL FUNDING I 144A 4.650% 01/12/2033 DD 01/12/26			530,000.000	518,731.18	
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 02/12/25			3,202,000.000	3,125,548.09	
PRIMO WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 02/12/25			3,012,000.000	3,023,448.62	
PRINCIPAL LIFE GLOBAL FUN 144A 4.650% 05/18/2029 DD 05/18/26			385,000.000	384,006.00	
PRIVATE EXPORT FUNDING CO 144A 3.850% 01/27/2028 DD 01/27/26			5,590,000.000	5,547,605.27	
PRIVATE EXPORT FUNDING CORP 3.650% 03/15/2030 DD 09/17/24			2,975,000.000	2,887,755.96	
PRIVATE EXPORT FUNDING CORP 4.600% 02/15/2034 DD 01/30/24			4,715,000.000	4,733,682.71	
PROGRESS RESIDENTI SFR1 D 144A 4.000% 02/17/2043 DD 01/22/26			765,000.000	708,353.89	
PROGRESSIVE CORP/THE 5.150% 03/26/2036 DD 03/26/26			345,000.000	345,412.23	
PROJECT ALPHA (QLIK) 11/24 COV 0.000% 10/28/2030 DD 11/12/24			1,406.500	1,012.33	
PROJECT AURORA/SPECTRIS 9/25 (0.000% 12/06/2032 DD 07/03/25			3,333,250.000	3,344,349.72	



Asset Detail

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As Of Date : 6/30/2026

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PROLAMINA 2/26 (USD) COV-LITE 0.000% 02/18/2033 DD 02/09/26			3,300,000.000	3,239,313.00	
PROLOGIS TARGETED US LOGI 144A 5.500% 04/01/2034 DD 03/07/24			1,796,000.000	1,829,389.76	
PROMETRIC 6/25 COV-LITE TLB 0.000% 06/25/2032 DD 06/09/25			1,006,381.220	1,004,911.91	
PROMONTORY INTERFINANCIAL/INTR 0.000% 07/31/2031 DD 01/21/25			3,333,123.420	3,206,631.38	
PROMONTORY INTERFINANCIAL/INTR 0.000% 07/31/2031 DD 08/04/25			24,937.180	24,077.84	
PROOFPOINT 6/25 ADD-ON TL 0.000% 08/31/2028 DD 05/15/25			3,981,892.110	3,837,548.52	
PROTECTIVE INDUSTRIAL PRODUCTS 0.000% 01/17/2032 DD 01/06/25			3,872,000.000	3,882,493.12	
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			420,000.000	258,767.95	
PROV OF QUEBEC 4.250% 01-DEC-2043 MTN			1,440,000.000	991,391.92	
PROVIDENT FINANCIAL SERVICES I VAR RT 05/15/2034 DD 05/13/24			2,130,000.000	2,269,790.88	
PROVIDENT FUNDING ASSOCIA 144A 9.750% 09/15/2029 DD 09/17/24			4,033,000.000	4,214,601.96	
PROVINCE OF BRITISH COLUMBIA C 4.200% 07/06/2033 DD 07/06/23			795,000.000	780,979.12	
PROVINCE OF QUEBEC CANADA 4.500% 09/08/2033 DD 09/08/23			695,000.000	694,692.38	
PRPM 2023-RCF2 LL RCF2 A1 144A VAR RT 11/25/2053 DD 11/17/23			488,142.373	481,263.76	
PRPM 2024-RCF2 LL RCF2 A1 144A VAR RT 03/25/2054 DD 04/10/24			982,796.464	962,196.96	
PRPM 2024-RCF4 LL RCF4 A1 144A VAR RT 07/25/2054 DD 07/18/24			546,941.539	537,737.22	
PRPM 2024-RPL1 LL RPL1 A1 144A VAR RT 12/25/2064 DD 02/01/24			531,485.916	522,873.93	
PRPM 2025-4 LLC 4 A1 144A VAR RT 06/25/2030 DD 05/01/25			1,601,483.904	1,597,153.17	
PRPM 2025-8 LLC 8 A1 144A VAR RT 10/25/2030 DD 09/01/25			1,423,294.995	1,415,281.71	
PRPM 2025-RCF5 LL RCF5 A1 144A VAR RT 10/25/2055 DD 09/01/25			303,706.820	302,908.47	
PRPM 2026-1 LLC 1 A1 144A VAR RT 02/25/2031 DD 01/01/26			1,454,002.017	1,435,991.88	
PRPM 2026-2 LLC 2 A1 144A VAR RT 02/25/2031 DD 01/01/26			797,057.811	785,966.51	
PRPM 2026-RCF1 TR RCF1 A1 144A VAR RT 01/25/2056 DD 12/01/25			2,020,373.250	1,999,140.54	
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17			1,191,000.000	908,618.78	
PSEG POWER LLC 144A 5.200% 05/15/2030 DD 05/21/25			2,469,000.000	2,498,302.94	
PSEG POWER LLC 144A 5.750% 05/15/2035 DD 05/21/25			1,692,000.000	1,729,107.64	
PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12			1,030,000.000	807,961.61	
PUBLIC SERVICE CO OF COLORADO 6.500% 08/01/2038 DD 08/13/08			1,630,000.000	1,780,867.09	
PUGET SOUND ENERGY INC 5.638% 04/15/2041 DD 03/25/11			470,000.000	470,512.81	
PYE-BARKER 12/25 COV-LITE DELA 0.000% 12/09/2032 DD 11/19/25			192,890.000	193,131.11	
PYE-BARKER 12/25 COV-LITE TL 0.000% 12/09/2032 DD 11/19/25			2,044,500.000	2,047,055.63	
QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	465,662.06	
QNITY ELECTRONICS INC 144A 5.750% 08/15/2032 DD 08/15/25			1,273,000.000	1,281,366.16	
QNITY ELECTRONICS INC 144A 6.250% 08/15/2033 DD 08/15/25			876,000.000	891,175.82	
QTS FAYETTEVILLE I DC1-2 144A 5.700% 04/15/2036 DD 04/15/26			13,497,000.000	12,843,841.98	
QTS ISSUER ABS II 6A A21 144A 5.340% 07/05/2056 DD 07/01/26			1,661,000.000	1,663,124.42	
QTS ISSUER ABS II 6A A22 144A 5.682% 07/05/2056 DD 07/01/26			798,000.000	799,347.83	
QTS ISSUER ABS II 7A A21 144A 5.589% 07/05/2056 DD 07/01/26			1,597,148.000	1,597,098.48	
QTS ISSUER ABS II 7A A22 144A 5.931% 07/05/2056 DD 07/01/26			1,308,868.000	1,310,697.80	



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QUEENSLAND TREASURY CORP 144A 3.250% 05/21/2035			560,000.000	638,070.15	
QUEENSLAND TREASURY CORP 144A 4.500% 08/22/2035			985,000.000	644,438.82	
QUEENSLAND TREASURY CORP 144A 5.250% 07/21/2036			1,135,000.000	779,770.02	
QUIKRETE 2/25 COV-LITE TLB3 0.000% 02/10/2032 DD 01/27/25			2,889,809.570	2,886,197.31	
QUIKRETE HOLDINGS INC 144A 6.375% 03/01/2032 DD 02/10/25			3,536,000.000	3,610,927.84	
QUIKRETE HOLDINGS INC 144A 6.750% 03/01/2033 DD 02/10/25			4,271,000.000	4,353,833.27	
QXO BUILDING PRODUCTS INC 144A 6.500% 07/15/2031 DD 06/17/26			2,264,000.000	2,307,634.55	
QXO BUILDING PRODUCTS INC 144A 6.750% 04/30/2032 DD 04/29/25			2,355,000.000	2,431,869.56	
QXO BUILDING PRODUCTS INC 144A 6.875% 07/15/2034 DD 06/17/26			2,609,000.000	2,680,867.31	
R1 RCM 10/24 COV-LITE DELAYED 0.000% 11/19/2031 DD 10/15/24			32,000.000	31,551.04	
RAYMOND JAMES FINANCIAL INC 3.750% 04/01/2051 DD 04/01/21			2,230,000.000	1,626,890.17	
RB GLOBAL HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23			3,082,000.000	3,194,600.87	
RCN CABLE/ASTOUND BROADBAND 6/ 0.000% 09/25/2029 DD 05/27/25			1,009,742.130	907,505.74	
RCO IX MORTGAGE LLC 4 A1 144A VAR RT 10/25/2030 DD 10/23/25			3,741,885.278	3,741,768.16	
RCO VIII MORTGAGE LL 3 A1 144A VAR RT 05/25/2030 DD 05/15/25			929,358.349	930,152.40	
RCO X MORTGAGE LLC 2 1 A1 144A VAR RT 03/25/2031 DD 03/23/26			611,214.717	610,216.00	
RCO X MORTGAGE LLC 2 5 A1 144A VAR RT 10/25/2030 DD 11/06/25			3,025,439.328	3,009,908.24	
REALPAGE 12/24 INCREMENTAL TL 0.000% 04/24/2028 DD 12/04/24			3,333,123.420	3,127,769.69	
REFRESCO/PEGASUS 6/26 (USD) COV-LITE TLB			3,346,874.990	3,344,097.09	
REPUBLIC OF POLAND GOVERNMENT 6.125% 04/14/2056 DD 04/14/26			1,020,000.000	1,036,917.01	
RESIDEO FUNDING II LLC 144A 4.000% 09/01/2029 DD 08/26/21			1,133,000.000	1,086,403.56	
RESOLUTION FDG CORP PRIN STRIP 0.000% 01/15/2030 DD 01/30/91			1,285,000.000	1,105,366.39	
RESTORATION HARDWARE/RH 5/22 T 0.000% 10/20/2028 DD 04/26/22			3,282,945.760	3,226,741.73	
RHP HOTEL PROPERTIES LP / 144A 5.750% 03/15/2034 DD 03/11/26			520,000.000	515,150.22	
RHP HOTEL PROPERTIES LP / 144A 6.500% 04/01/2032 DD 03/28/24			2,092,000.000	2,140,708.04	
RHP HOTEL PROPERTIES LP / 144A 6.500% 06/15/2033 DD 06/04/25			1,238,000.000	1,271,132.59	
RHP HOTEL PROPERTIES LP / 144A 7.250% 07/15/2028 DD 06/22/23			391,000.000	398,721.64	
RIVERS ENTERPRISE BORROWE 144A 6.250% 10/15/2030 DD 10/08/25			2,152,000.000	2,181,435.05	
RIVERS ENTERPRISE BORROWE 144A 6.625% 02/01/2033 DD 02/06/25			2,283,000.000	2,317,338.92	
RKTL 2026-1 1A A 144A 4.070% 02/26/2035 DD 02/19/26			1,629,878.454	1,626,407.95	
RKTL 2026-2 2A A 144A 4.330% 05/25/2035 DD 05/28/26			1,398,715.195	1,396,839.66	
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			1,867,000.000	1,764,414.70	
ROCK TRUST 2024-CN CNTR A 144A 5.388% 11/13/2041 DD 10/01/24			4,795,000.000	4,848,456.58	
ROCK TRUST 2024-CN CNTR D 144A 7.109% 11/13/2041 DD 10/01/24			1,290,000.000	1,336,886.09	
ROCKET COS INC 144A 6.125% 08/01/2030 DD 06/20/25			1,230,000.000	1,251,243.33	
ROCKET COS INC 144A 6.125% 08/01/2031 DD 06/16/26			1,185,000.000	1,210,412.65	
ROCKET COS INC 144A 6.375% 08/01/2033 DD 06/20/25			1,108,000.000	1,127,270.71	
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			2,073,000.000	1,939,679.15	
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,839,000.000	3,456,259.37	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

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ROCKIES EXPRESS PIPELINE 144A 6.750% 03/15/2033 DD 03/13/25			719,000.000	739,124.09	
ROCKPOINT GAS STORAGE 4/26 TLB 0.000% 09/18/2031 DD 04/27/26			1,047,348.470	1,046,856.22	
ROPER TECHNOLOGIES INC 1.750% 02/15/2031 DD 09/01/20			4,200,000.000	3,657,002.88	
ROPER TECHNOLOGIES INC 2.950% 09/15/2029 DD 08/26/19			1,515,000.000	1,437,323.88	
ROPER TECHNOLOGIES INC 5.100% 09/15/2035 DD 08/12/25			2,021,000.000	1,965,596.65	
ROYAL BANK OF CANADA VAR RT 02/04/2031 DD 01/24/25			1,545,000.000	1,564,586.55	
ROYAL BANK OF CANADA VAR RT 03/27/2028 DD 03/27/25			465,000.000	466,242.15	
ROYAL BANK OF CANADA VAR RT 04/17/2030 DD 04/17/26			3,641,000.000	3,612,096.14	
ROYAL BANK OF CANADA VAR RT 05/02/2084 DD 04/24/24			200,000.000	208,679.20	
ROYAL BANK OF CANADA VAR RT 05/03/2032 DD 04/17/26			4,208,000.000	4,162,971.25	
ROYAL BANK OF CANADA VAR RT 05/24/2086 DD 01/30/26			2,420,000.000	2,405,545.35	
ROYAL BANK OF CANADA VAR RT 08/06/2031 DD 08/06/25			1,765,000.000	1,757,806.78	
ROYAL BANK OF CANADA VAR RT 08/24/2085 DD 06/11/25			535,000.000	544,170.44	
ROYAL BANK OF CANADA VAR RT 11/24/2084 DD 11/01/24			1,175,000.000	1,134,204.70	
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			2,680,000.000	1,870,066.69	
ROYAL CARIBBEAN CRUISES L 144A 6.000% 02/01/2033 DD 08/12/24			1,356,000.000	1,375,890.48	
RYAN SPECIALTY LLC 144A 5.875% 08/01/2032 DD 09/19/24			1,215,000.000	1,197,671.31	
SABERT 5/26 TLB 0.000% 12/11/2028 DD 04/29/26			525,000.000	526,533.00	
SABRE GLBL INC 144A 10.750% 03/15/2030 DD 12/08/25			455,000.000	434,070.00	
SABRE GLBL INC 144A 10.750% 11/15/2029 DD 11/25/24			163,000.000	156,613.66	
SABRE GLBL INC 144A 11.125% 07/15/2030 DD 06/04/25			726,000.000	695,028.84	
SABRE INDUSTRIES 4/26 INCREMEN 0.000% 08/23/2032 DD 04/30/26			3,500,000.000	3,500,000.00	
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			2,502,000.000	1,463,869.13	
SALESFORCE INC 4.900% 09/15/2031 DD 03/13/26			621,000.000	620,153.13	
SALESFORCE INC 6.550% 03/15/2056 DD 03/13/26			7,421,000.000	7,455,156.49	
SAMMONS FINANCIAL GROUP G 144A 5.100% 06/22/2031 DD 06/22/26			1,375,000.000	1,370,314.92	
SANTANDER DRIVE AUTO RECE 1 A3 3.930% 07/15/2030 DD 02/25/26			1,780,000.000	1,763,897.41	
SANTANDER DRIVE AUTO RECEI 5 B 4.630% 08/15/2029 DD 10/29/24			1,120,000.000	1,121,193.70	
SANTANDER HOLDINGS USA INC VAR RT 06/05/2030 DD 06/05/26			4,352,000.000	4,352,682.78	
SANTANDER HOLDINGS USA INC VAR RT 06/05/2037 DD 06/05/26			1,465,000.000	1,466,706.70	
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/10/2029 DD 01/10/23			1,853,000.000	1,902,062.81	
SANTANDER UK GROUP HOLDINGS PL VAR RT 09/22/2036 DD 09/22/25			760,000.000	739,844.82	
SAUDI GOVERNMENT INTERNAT 144A 5.875% 01/12/2056 DD 01/12/26			1,020,000.000	992,814.93	
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20			1,630,000.000	1,616,520.06	
SCIENCE APPLICATIONS INTE 144A 5.875% 11/01/2033 DD 09/25/25			2,932,000.000	2,887,738.52	
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			5,382,000.000	4,601,601.39	
SCOTT TRUST 2023-S SFS AS 144A 6.204% 03/10/2040 DD 03/01/23			340,000.000	343,483.67	
SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01/2031 DD 10/01/21			405,000.000	379,600.62	
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21			1,049,000.000	983,097.20	



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ALL KR2 AND KR3 - KR2GALLKRS00

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SDR COMMERCIAL MOR DSNY A 144A VAR RT 05/15/2039 DD 05/15/24			1,280,000.000	1,281,600.00	
SEAGATE DATA STORAGE TECH 144A 8.500% 07/15/2031 DD 01/15/25			804,000.000	840,163.12	
SECURE ACQUISITION/PARAGON FILMS 12/21 COV-LITE TL			3,246,106.460	3,235,978.60	
SEDGWICK CMS 2/23 TLB 0.000% 02/17/2028 DD 02/14/23			3,308,291.460	3,265,283.67	
SELECT MEDICAL CORP 144A 6.250% 12/01/2032 DD 12/03/24			1,156,000.000	1,122,987.53	
SEMPRA 5.250% 03/15/2036 DD 03/13/26			2,189,000.000	2,163,734.87	
SEMPRA JR SUBORDINATED			2,405,000.000	2,424,447.57	
SENSATA TECHNOLOGIES BV 144A 5.875% 09/01/2030 DD 08/29/22			1,176,000.000	1,179,833.76	
SENSATA TECHNOLOGIES INC 144A 6.625% 07/15/2032 DD 06/06/24			405,000.000	416,573.68	
SEQUOIA MORTGAGE TR 12 A1 144A VAR RT 12/25/2055 DD 11/01/25			2,013,959.939	2,005,779.24	
SEQUOIA MORTGAGE TR 13 A1 144A VAR RT 01/25/2056 DD 12/01/25			2,152,305.813	2,143,563.15	
SEQUOIA MORTGAGE TRU 7 A2 144A VAR RT 08/25/2054 DD 07/01/24			2,309,538.547	2,334,257.54	
SERIES 2026-1 WST TRU 1 A REGS VAR RT 09/19/2057			1,726,686.204	1,193,855.71	
SERVICE PROPERTIES TRUST 144A 8.625% 11/15/2031 DD 11/16/23			787,000.000	829,042.33	
SERVICENOW INC 5.400% 05/15/2036 DD 05/15/26			1,961,000.000	1,962,956.68	
SERVICENOW INC 6.300% 05/15/2056 DD 05/15/26			1,755,000.000	1,793,692.76	
SFS AUTO RECEIVABLE 2A A4 144A 4.690% 05/20/2033 DD 06/10/26			1,010,000.000	1,015,213.52	
SFS AUTO RECEIVABLES 1A B 144A 4.270% 06/21/2032 DD 02/26/26			1,982,000.000	1,947,033.16	
SHIFT4 PAYMENTS LLC / SHI 144A 6.750% 08/15/2032 DD 08/15/24			5,752,000.000	5,766,085.85	
SHOPS COMMERCIAL M CSTL A 144A VAR RT 05/05/2039 DD 05/01/26			2,270,000.000	2,255,124.91	
SI GROUP/ADDIVANT 9/24 PIK B-1 0.000% 10/16/2028 DD 09/18/24			326,974.430	21,253.34	
SIEMENS FUNDING BV 144A 4.600% 05/28/2030 DD 05/28/25			3,110,000.000	3,114,963.09	
SIGNAL PEAK CLO 1 10A D1R 144A VAR RT 01/24/2038 DD 02/20/25			1,000,000.000	991,800.00	
SIGNIA AEROSPACE 11/24 COV-LIT 0.000% 11/21/2031 DD 11/08/24			54,000.000	53,880.07	
SIGNIA AEROSPACE 6/26 COV-LITE 0.000% 12/11/2031 DD 06/15/26			1,986,361.890	1,985,130.35	
SIGNIA AEROSPACE 7/25 COV-LITE 0.000% 12/11/2031 DD 07/21/25			1,294,484.420	1,293,681.85	
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			7,012,000.000	6,773,573.07	
SIMON & SCHUSTER 7/25 TLB 0.000% 10/30/2030 DD 07/28/25			3,532,830.500	3,512,022.12	
SIRIUS XM RADIO LLC 144A 4.000% 07/15/2028 DD 06/21/21			1,885,000.000	1,835,958.90	
SIRIUS XM RADIO LLC 144A 4.125% 07/01/2030 DD 06/11/20			251,000.000	236,237.51	
SIRIUS XM RADIO LLC 144A 5.000% 08/01/2027 DD 07/05/17			224,000.000	223,708.85	
SIRIUS XM RADIO LLC 144A 5.500% 07/01/2029 DD 06/07/19			1,447,000.000	1,443,713.14	
SIRIUS XM RADIO LLC 144A 5.875% 04/15/2032 DD 03/04/26			2,812,000.000	2,779,017.21	
SIX FLAGS ENTERTAINMENT C 144A 6.625% 05/01/2032 DD 05/02/24			1,642,000.000	1,664,234.33	
SIX FLAGS ENTERTAINMENT C 144A 7.250% 05/15/2031 DD 05/03/23			6,524,000.000	6,487,130.66	
SIX FLAGS ENTERTAINMENT C 144A 8.625% 01/15/2032 DD 01/14/26			5,113,000.000	5,266,574.23	
SIX FLAGS ENTERTAINMENT CORP / 6.500% 10/01/2028 DD 04/01/21			866,000.000	867,450.56	
SIXTH STREET SPECIALTY LENDING 5.650% 08/15/2031 DD 05/14/26			977,000.000	959,766.41	
SK HYNIX INC 144A 4.250% 09/11/2028 DD 09/11/25			2,125,000.000	2,109,504.91	



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SK MOHAWK 12/25 TL 0.000% 12/23/2030 DD 12/23/25			105,150.490	118,820.05	
SKANDINAVISKA ENSKILDA BA 144A 4.000% 03/12/2029 DD 03/12/26			573,000.000	565,426.03	
SKECHERS USA 9/25 (USD) COV-LI 0.000% 09/12/2032 DD 06/16/25			4,999,906.410	5,019,556.04	
SKYSHIELD/SMITHS DETECTION 6/2 0.000% 06/02/2033 DD 05/26/26			2,975,000.000	2,971,281.25	
SLG OFFICE TRUST 20 OMA E 144A VAR RT 04/15/2041 DD 04/01/26			1,110,000.000	1,110,530.80	
SM ENERGY CO 144A 6.625% 04/15/2034 DD 03/09/26			2,938,000.000	2,893,123.81	
SM ENERGY CO 144A 6.750% 08/01/2029 DD 07/25/24			1,014,000.000	1,032,500.44	
SM ENERGY CO 144A 7.000% 08/01/2032 DD 07/25/24			892,000.000	900,181.43	
SM ENERGY CO 144A 8.625% 11/01/2030 DD 10/17/23			181,000.000	190,023.76	
SM ENERGY CO 144A 8.750% 07/01/2031 DD 06/29/23			2,910,000.000	3,039,751.08	
SM ENERGY CO 144A 9.625% 06/15/2033 DD 06/03/25			4,428,000.000	4,854,115.30	
SNAP INC 144A 6.875% 03/01/2033 DD 02/14/25			5,803,000.000	5,656,161.47	
SNAP INC 144A 6.875% 03/15/2034 DD 08/12/25			3,082,000.000	2,983,973.51	
SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24			270,000.000	283,753.50	
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 01/15/26			2,300,000.000	2,284,838.87	
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 11/21/24			1,510,000.000	1,585,779.35	
SOFI CONSUMER LOAN PR 2 A 144A 4.270% 03/25/2036 DD 05/07/26			4,133,489.495	4,128,321.81	
SOFI CONSUMER LOAN PR 3 A 144A 4.460% 06/25/2035 DD 06/30/26			4,474,000.000	4,474,237.13	
SOFI CONSUMER LOAN PR 3 B 144A 4.850% 06/25/2035 DD 06/30/26			1,258,000.000	1,258,503.20	
SONY GROUP CORP 5.089% 06/30/2036 DD 06/30/26			2,590,000.000	2,594,267.36	
SOPHOS 11/24 INCREMENTAL COV-L 0.000% 03/05/2027 DD 11/12/24			3,266,318.560	3,023,402.45	
SOUTH BOW CANADIAN INFRASTRUCT VAR RT 03/01/2055 DD 03/01/25			2,190,000.000	2,338,939.72	
SOUTH FIELD ENERGY 9/25 TLB 0.000% 08/29/2031 DD 09/02/25			2,971,210.400	2,969,962.49	
SOUTH FIELD ENERGY 9/25 TLC 0.000% 08/29/2031 DD 09/02/25			132,512.380	132,456.73	
SOUTH STATE BANK NA VAR RT 08/15/2034 DD 07/31/24			1,910,000.000	2,024,600.00	
SOUTHERN CALIFORNIA EDISON CO 4.400% 09/06/2026 DD 09/06/24			1,495,000.000	1,494,527.77	
SOUTHERN CALIFORNIA EDISON CO 4.875% 02/01/2027 DD 01/11/24			1,758,000.000	1,761,697.37	
SOUTHERN CALIFORNIA EDISON CO 5.450% 06/01/2031 DD 05/09/24			875,000.000	892,125.49	
SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09			889,000.000	903,998.96	
SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18			2,304,000.000	1,860,471.25	
SOUTHERN CO/THE VAR RT 03/15/2055 DD 02/28/25			1,220,000.000	1,252,025.00	
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			550,000.000	634,272.10	
SOUTHERN POWER CO 4.800% 06/15/2031 DD 06/04/26			1,821,000.000	1,817,299.11	
SOUTHERN VETERINARY/MISSION PE 0.000% 12/04/2031 DD 07/16/25			4,925,187.980	4,916,716.66	
SOUTHSIDE BANCSHARES INC VAR RT 08/15/2035 DD 08/14/25			1,025,000.000	1,043,416.65	
SOUTHSTATE BANK CORP VAR RT 06/13/2035 DD 06/13/25			3,445,000.000	3,603,543.82	
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			1,535,000.000	1,010,533.22	
SOUTHWESTERN PUBLIC SERVICE CO 5.300% 05/15/2035 DD 05/02/25			2,250,000.000	2,258,744.38	
SPACE EXPLORATION TECHNOL 144A 5.350% 07/15/2031 DD 06/26/26			4,817,000.000	4,808,293.08	



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SPACE EXPLORATION TECHNOL 144A 5.650% 07/15/2033 DD 06/26/26			1,423,000.000	1,417,037.06	
SPACE EXPLORATION TECHNOL 144A 5.875% 07/15/2036 DD 06/26/26			12,970,000.000	12,820,597.40	
SPIRE INC VAR RT 06/01/2056 DD 11/24/25			605,000.000	608,921.61	
ST. GEORGE'S/MEDFORTH 6/21 COV 0.000% 06/29/2028 DD 06/14/21			4,029,854.700	3,965,618.82	
STANDARD BUILDING Solutio 144A 6.250% 08/01/2033 DD 07/22/25			1,255,000.000	1,245,918.19	
STANDARD BUILDING Solutio 144A 6.500% 08/15/2032 DD 08/06/24			1,245,000.000	1,252,497.39	
STANDARD CHARTERED PLC 144A VAR RT 01/13/2030 DD 01/13/26			1,648,000.000	1,627,576.87	
STANDARD CHARTERED PLC 144A VAR RT 12/31/2049 DD 11/14/25			1,455,000.000	1,469,792.99	
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20			3,392,000.000	3,221,490.94	
STANLEY BLACK & DECKER INC VAR RT 03/15/2060 DD 02/10/20			4,985,000.000	4,962,691.13	
STAR PARENT INC 144A 9.000% 10/01/2030 DD 09/28/23			4,671,000.000	4,887,603.61	
STEEL DYNAMICS INC 4.000% 12/15/2028 DD 11/21/25			644,000.000	634,512.90	
STELLANTIS FINANCE US INC 144A 6.450% 03/18/2035 DD 03/18/25			617,000.000	607,538.60	
STELLANTIS FINANCI AA A2A 144A 4.210% 01/22/2029 DD 05/06/26			3,730,537.000	3,722,768.16	
STELLANTIS FINANCI BA A2A 144A 4.390% 03/20/2029 DD 07/01/26			3,702,860.000	3,702,974.79	
STELLANTIS FINANCI AA A3 144A 4.350% 11/20/2029 DD 05/06/26			2,948,526.000	2,936,820.35	
STELLANTIS FINANCI BA A2 144A 4.310% 05/22/2028 DD 08/20/25			1,257,885.038	1,257,675.60	
STELLANTIS FINANCI BA A3 144A 4.520% 11/20/2029 DD 07/01/26			3,932,000.000	3,934,359.20	
STELLANTIS FINANCI BA A4 144A 4.560% 07/20/2030 DD 07/01/26			1,813,000.000	1,812,974.61	
STELLANTIS FINANCIAL BA B 144A 4.750% 07/20/2030 DD 07/01/26			1,458,118.000	1,457,855.54	
STELLANTIS FINANCIAL SERV 144A 5.800% 06/15/2031 DD 06/01/26			3,955,000.000	3,911,892.59	
STERIGENICS-NORDION/SOTERA 5/2 0.000% 05/30/2031 DD 05/12/26			1,022,431.080	1,022,431.08	
STERIGENICS-NORDION/SOTERA 9/2 0.000% 05/30/2031 DD 09/10/25			2,319,172.930	2,319,172.93	
STINGRAY COMPUTE LLC 144A 6.000% 06/15/2031 DD 06/15/26			1,199,000.000	1,202,232.36	
STONEPEAK BAYOU 9/25 HOLDCO TL 0.000% 09/16/2030 DD 09/16/25			2,344,125.000	2,335,334.54	
STORABLE 3/25 COV-LITE TLB 0.000% 04/17/2031 DD 02/27/25			1,785,907.270	1,587,975.17	
STUDENT TRANSPORTATION OF AMER 0.000% 06/24/2032 DD 12/01/25			3,422,225.370	3,431,636.49	
STYROLUTION/INEOS QUATTRO 11/2 (USD) TLB			1,034,417.720	908,994.57	
SUBCOM 1/26 COV-LITE TLB 0.000% 01/30/2031 DD 01/26/26			3,350,000.000	3,358,375.00	
SUMITOMO MITSUI FINANCIAL GROU VAR RT 01/15/2047 DD 01/15/26			1,120,000.000	1,101,524.77	
SUMITOMO MITSUI FINANCIAL GROU VAR RT 07/07/2032 DD 07/07/26			2,700,000.000	2,690,945.82	
SUMITOMO MITSUI FINANCIAL GROU VAR RT 07/07/2034 DD 07/07/26			2,975,000.000	2,965,330.14	
SUMMIT ACQUISITION/ K2 INSURAN 0.000% 10/16/2031 DD 07/14/25			4,031,449.230	4,023,063.81	
SUMMIT COMPANIES 9/25 COV-LITE 0.000% 10/01/2032 DD 09/05/25			853.390	854.46	
SUNBELT TRANSFORMER/SUNBELT SO 0.000% 10/16/2031 DD 09/30/24			2,338,131.300	2,332,285.96	
SUNOCO LP 144A 4.625% 05/01/2030 DD 11/01/25			767,000.000	740,342.92	
SUNOCO LP 144A 5.375% 07/15/2031 DD 03/09/26			1,546,000.000	1,525,034.85	
SUNOCO LP 144A 5.875% 03/15/2034 DD 09/18/25			860,000.000	848,329.80	
SUNOCO LP 144A 6.250% 07/01/2033 DD 03/31/25			2,030,000.000	2,048,251.73	



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SUNOCO LP 144A 7.000% 05/01/2029 DD 04/30/24			1,494,000.000	1,535,038.68	
SUNOCO LP 144A 7.250% 05/01/2032 DD 04/30/24			2,389,000.000	2,477,424.05	
SUNOCO LP 144A VAR RT 12/31/2049 DD 09/18/25			4,293,000.000	4,452,952.89	
SUNSOURCE 3/24 TL 0.000% 03/25/2031 DD 03/06/24			3,332,951.660	3,333,651.58	
SUPERANNUATION AND INVESTMENTS /CFS 7/25 TL1/2028 DD 07/15/25			422,875.000	420,100.94	
SUPERANNUATION AND INVESTMENTS /COLONIAL FIRST 1/26 COV-LITE			4,215,363.800	4,203,940.17	
SURGERY CENTER HOLDINGS I 144A 7.250% 04/15/2032 DD 04/10/24			5,589,000.000	5,657,772.08	
SURGERY CENTER/SURGERY PARTNER 0.000% 12/19/2030 DD 08/05/25			3,333,165.840	3,333,165.84	
SUSE 7/25 (USD) TL 0.000% 11/12/2030 DD 07/07/25			3,940,075.360	3,831,723.28	
SUTTER HEALTH 5.213% 08/15/2032 DD 05/29/25			1,790,000.000	1,827,988.38	
SV RNO PROPERTY OWNER 1 L 144A 5.875% 03/01/2031 DD 02/24/26			8,059,000.000	7,943,672.89	
SWCH COMMERCIAL MO DATA A 144A VAR RT 02/15/2042 DD 02/18/25			3,537,000.000	3,514,893.75	
SWEPCO STORM RECOVERY FUNDING 4.880% 09/01/2041 DD 12/18/24			43,356.539	43,024.77	
SWISSPORT 1/26 (USD) COV-LITE 0.000% 04/04/2031 DD 01/05/26			2,344,125.000	2,338,264.69	
SWORD PURCHASER LLC 144A 10.500% 04/15/2034 DD 04/09/26			2,809,000.000	2,938,978.05	
SWORD PURCHASER LLC 144A 8.250% 04/15/2033 DD 04/09/26			4,823,000.000	4,994,906.47	
SWORD PURCHASER/SEALED AIR 4/2 0.000% 04/09/2033 DD 03/20/26			1,690,000.000	1,645,907.90	
SYNAPTICS INC 144A 4.000% 06/15/2029 DD 03/11/21			1,814,000.000	1,789,994.79	
SYNCHRONY BANK 5.625% 08/23/2027 DD 08/23/22			430,000.000	434,543.09	
SYNERGY INFRASTRUCTURE HO 144A 7.000% 07/15/2034 DD 06/23/26			2,380,000.000	2,416,328.99	
SYNERGY INFRASTRUCTURE HO 144A 7.875% 12/01/2030 DD 11/26/25			2,455,000.000	2,568,406.27	
SYSTEM ENERGY RESOURCES INC 5.300% 12/15/2034 DD 12/06/24			1,060,000.000	1,058,531.63	
TACALA 9/25 TLB 0.000% 01/31/2031 DD 09/10/25			3,333,208.020	3,333,907.99	
TACO BELL FUNDING 1A A2II 144A 5.049% 08/25/2055 DD 09/24/25			970,000.000	956,021.42	
TAIT/ PRETZEL 8/24 TLB 0.000% 08/01/2029 DD 08/01/24			2,992,424.250	2,838,314.40	
TALEN ENERGY SUPPLY LLC 144A 6.250% 02/01/2034 DD 10/27/25			2,087,000.000	2,076,506.77	
TALEN ENERGY SUPPLY LLC 144A 6.500% 02/01/2036 DD 10/27/25			2,087,000.000	2,104,234.44	
TAMKO BUILDING 10/24 COV-LITE 0.000% 09/20/2030 DD 10/15/24			3,333,080.800	3,323,714.84	
TARGA RESOURCES CORP 4.350% 04/15/2031 DD 03/02/26			1,987,000.000	1,942,858.48	
TEACHERS INSURANCE & ANNU 144A 6.050% 06/15/2056 DD 06/12/26			2,342,000.000	2,372,917.00	
TECTA AMERICA 6/26 COV-LITE TL 0.000% 02/18/2032 DD 06/01/26			1,044,724.000	1,044,912.05	
TEKNI-PLEX 10/24 B6 TLB 0.000% 09/15/2028 DD 10/15/24			1,864,333.830	1,784,316.63	
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			1,081,000.000	1,065,610.02	
TENCATE 01/26 TLB 0.000% 02/21/2031 DD 01/27/26			3,283,375.320	3,250,541.57	
TENET HEALTHCARE CORP 144A 5.500% 11/15/2032 DD 11/18/25			4,735,000.000	4,707,877.92	
TENET HEALTHCARE CORP 4.250% 06/01/2029 DD 06/02/21			621,000.000	603,695.02	
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21			796,000.000	771,380.75	
TENET HEALTHCARE CORP 6.125% 06/15/2030 DD 06/15/22			1,103,000.000	1,111,082.78	
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20			1,133,000.000	1,137,515.01	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TENET HEALTHCARE CORP 6.750% 05/15/2031 DD 05/16/23			1,603,000.000	1,642,135.72	
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22			2,553,000.000	2,161,877.16	
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	180,591.95	
TENNESSEE VALLEY AUTH BD 4.875% 05/15/2035 DD 05/16/25			5,049,000.000	5,166,419.24	
TENNESSEE VALLEY AUTH BD 5.250% 02/01/2055 DD 02/14/25			5,574,000.000	5,497,433.37	
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			3,206,000.000	3,101,203.23	
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			2,822,000.000	2,804,841.68	
TESLA ELECTRIC VEHIC 1 A4 144A 5.380% 02/20/2029 DD 12/20/23			422,000.000	425,399.84	
TEVA PHARMACEUTICAL FINANCE NE 4.100% 10/01/2046 DD 07/21/16			599,000.000	462,798.60	
TEVA PHARMACEUTICAL FINANCE NE 4.375% 05/09/2030			1,365,000.000	1,588,814.79	
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			1,055,000.000	831,214.60	
TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 09/01/23			14,815,391.957	15,045,809.83	
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23			1,960,000.000	1,975,388.94	
TEXAS TRANSPRTN COMMISSION ST 5.178% 04/01/2030 DD 08/05/10			1,025,000.000	1,045,706.54	
THOMSON LEARNING 1/26 COV-LITE 0.000% 03/24/2031 DD 01/13/26			5,062,312.500	5,003,944.04	
THYSENKRUPP ELEVATOR 3/25 (US 0.000% 04/30/2030 DD 02/24/25			1,117.380	1,121.59	
TIBCO SOFTWARE/CITRIX/CLOUD SO 0.000% 03/21/2031 DD 08/06/25			2,801,107.900	2,447,468.03	
TIBCO SOFTWARE/CITRIX/CLOUD SO 0.000% 08/13/2032 DD 08/06/25			3,338,962.730	2,878,653.33	
TIDAL WASTE/COASTAL WASTE 10/2 0.000% 10/03/2031 DD 09/21/24			3,283,382.520	3,279,967.81	
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11			670,000.000	574,667.30	
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			4,221,000.000	4,221,371.45	
TMS/TUBE CITY 1/25 TLB 0.000% 03/02/2030 DD 01/06/25			3,333,080.800	3,335,180.64	
TORONTO-DOMINION BANK/THE REGS 5.248% 07/23/2029			1,760,000.000	1,218,072.09	
TOSCA 8/24 SECOND OUT PIK SUPE 0.000% 11/30/2028 DD 08/15/24			556,784.290	521,189.07	
TOTALENERGIES CAPITAL USA LLC 4.857% 01/13/2036 DD 01/13/26			1,011,000.000	992,169.63	
TOYOTA AUTO LOAN EXT 1A A 144A 4.580% 04/25/2039 DD 05/13/26			2,210,000.000	2,209,178.55	
TOYOTA LEASE OWNER T B A3 144A 3.960% 11/20/2028 DD 09/17/25			4,016,000.000	3,992,058.62	
TPF 9/14 COV-LITE TL 0.000% 04/03/2028 DD 09/11/14			4,893,244.340	4,902,003.25	
TRACE3 10/25 DELAYED TL 0.000% 10/08/2032 DD 09/29/25			10,095.240	9,896.46	
TRANSCANADA PIPELINES LTD VAR RT 06/01/2065 DD 02/24/25			4,685,000.000	4,849,682.44	
TRANSDIGM 11/23 TLJ 0.000% 02/14/2031 DD 11/13/23			2,470,111.200	2,470,407.61	
TRANSDIGM 2/26 TLN 0.000% 02/09/2031 DD 02/09/26			1,571,062.500	1,570,811.13	
TRANSDIGM 8/25 COV-LITE TLM 0.000% 08/19/2032 DD 08/11/25			5,003,697.230	5,004,297.67	
TRANSDIGM 9/24 TLL 0.000% 09/05/2032 DD 09/03/24			2,450,689.150	2,450,811.69	
TRANSDIGM 9/25 COV-LITE TLK 0.000% 03/22/2030 DD 09/08/25			1,298,624.200	1,298,702.12	
TRANSDIGM INC 144A 6.000% 01/15/2033 DD 09/19/24			2,488,000.000	2,512,509.29	
TRANSDIGM INC 144A 6.125% 07/31/2034 DD 02/13/26			688,000.000	687,327.82	
TRANSDIGM INC 144A 6.250% 01/31/2034 DD 08/19/25			817,000.000	833,651.27	
TRANSDIGM INC 144A 6.375% 03/01/2029 DD 02/27/24			1,154,000.000	1,171,585.81	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRANSDIGM INC 144A 6.375% 05/31/2033 DD 05/20/25			5,007,000.000	5,055,137.30	
TRANSDIGM INC 144A 6.625% 03/01/2032 DD 02/27/24			5,404,000.000	5,543,250.27	
TRANSDIGM INC 144A 6.750% 01/31/2034 DD 08/19/25			5,900,000.000	6,052,037.10	
TRANSDIGM INC 144A 6.750% 08/15/2028 DD 02/24/23			328,000.000	331,254.09	
TRANSDIGM INC 144A 6.875% 12/15/2030 DD 08/18/23			2,372,000.000	2,438,017.51	
TRANSDIGM INC 144A 7.125% 12/01/2031 DD 11/28/23			1,921,000.000	1,989,241.60	
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			389,000.000	383,326.71	
TRANSMONTAIGNE PARTNERS L 144A 8.500% 06/15/2030 DD 02/21/25			4,116,000.000	4,194,965.46	
TRANSOCEAN AQUILA LTD 144A 8.000% 09/30/2028 DD 10/11/23			1,182,769.231	1,209,739.92	
TRANSOCEAN INTERNATIONAL 144A 8.250% 05/15/2029 DD 04/18/24			539,000.000	556,578.95	
TRANSOCEAN INTERNATIONAL 144A 8.500% 05/15/2031 DD 04/18/24			1,553,000.000	1,611,501.51	
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,302,000.000	1,259,727.52	
TRAVEL + LEISURE CO 144A 6.125% 09/01/2033 DD 08/19/25			845,000.000	836,263.21	
TRAVEL + LEISURE CO 144A 6.250% 06/01/2031 DD 05/20/26			2,821,000.000	2,838,265.50	
TRAVERSE MIDSTREAM 4/26 TLB			2,750,000.000	2,746,562.50	
TRAVERSE MIDSTREAM 9/17 TLB 0.000% 02/16/2028 DD 09/11/17			2,344,273.330	2,347,203.67	
TREASURY CORP OF VICTORIA 2.000% 11/20/2037			2,185,000.000	1,060,500.45	
TREASURY CORP OF VICTORIA 4.250% 12/20/2032			1,795,000.000	1,195,151.15	
TREASURY CORP OF VICTORIA 4.750% 09/15/2036			3,413,000.000	2,245,188.75	
TREASURY CORP OF VICTORIA 5.000% 11/20/2040			1,485,000.000	946,956.04	
TREASURY CORP OF VICTORIA 5.250% 09/15/2038			2,225,000.000	1,492,121.81	
TRICO GROUP/FIRST BRANDS 10/25 0.000% 10/01/2030 DD 10/01/25			185,348.870	27,107.27	
TRICO GROUP/FIRST BRANDS 10/25 0.000% 10/02/2030 DD 10/02/25			1,784,127.040	588.76	
TRICO GROUP/FIRST BRANDS 12/22 0.000% 03/30/2027 DD 12/06/22			1,060,747.440	551.59	
TRICO GROUP/FIRST BRANDS 3/21 0.000% 03/30/2027 DD 03/11/21			1,043,412.450	542.57	
TRILON 6/26 COV-LITE TL 0.000% 06/05/2033 DD 05/26/26			2,181,122.450	2,178,396.05	
TRILON 6/26 DELAYED TL 0.000% 06/05/2033 DD 05/26/26			193,877.550	193,635.20	
TRIMARAN CAVU 2022 1A D1R 144A VAR RT 10/22/2037 DD 10/22/24			1,000,000.000	997,050.00	
TRIMARAN CAVU 2024- 1A D1 144A VAR RT 01/25/2038 DD 12/19/24			1,000,000.000	996,980.00	
TRINITY CAPITAL INC 7.000% 05/21/2031 DD 05/21/26			2,055,000.000	2,081,213.76	
TRONOX INC 144A 4.625% 03/15/2029 DD 03/15/21			1,727,000.000	1,210,661.54	
TRUCORDIA INSURANCE 6/25 TLB 0.000% 06/09/2030 DD 06/09/25			4,031,574.240	3,588,101.07	
TRUGREEN 10/20 TL			4,005,587.420	3,825,335.99	
TRUIST INSURANCE 5/24 2ND LIEN 0.000% 05/06/2032 DD 03/01/24			3,350,000.000	3,241,125.00	
TRUSTEES OF COLUMBIA UNIVERSIT 4.355% 10/01/2035 DD 10/09/24			890,000.000	857,058.18	
U S TREASURY BD CPN STRIP 0.000% 02/15/2040 DD 02/16/10			3,775,000.000	1,962,859.95	
U S TREASURY BD CPN STRIP 0.000% 05/15/2030 DD 02/15/00			9,685,000.000	8,232,292.13	
U S TREASURY BD CPN STRIP 0.000% 05/15/2040 DD 05/17/10			460,000.000	235,690.54	
U S TREASURY BD CPN STRIP 0.000% 05/15/2041 DD 05/16/11			6,220,000.000	2,997,827.28	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20			1,105,000.000	694,552.94	
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20			1,080,000.000	700,860.94	
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			11,985,000.000	6,297,742.97	
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21			14,905,000.000	10,025,359.22	
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21			4,370,000.000	3,043,295.31	
U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21			920,000.000	514,014.06	
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			2,025,000.000	1,185,732.44	
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21			1,015,000.000	580,849.60	
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22			3,610,000.000	2,184,614.07	
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21			68,532,000.000	50,140,794.97	
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			2,335,000.000	1,459,192.59	
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22			15,663,000.000	11,467,641.01	
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			16,670,000.000	10,476,053.13	
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19			6,240,000.000	3,993,112.53	
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19			2,240,000.000	1,598,100.00	
U S TREASURY BOND 2.875% 05/15/2052 DD 05/15/22			3,185,000.000	2,214,072.66	
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18			3,250,000.000	2,402,968.75	
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			880,000.000	656,012.50	
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			2,900,000.000	2,133,765.63	
U S TREASURY BOND 3.000% 08/15/2052 DD 08/15/22			1,115,000.000	794,437.50	
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			415,000.000	318,723.24	
U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18			3,460,000.000	2,610,542.97	
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22			49,000.000	40,490.08	
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			5,122,000.000	4,022,370.62	
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			4,130,000.000	3,512,758.61	
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23			9,727,000.000	7,814,276.69	
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23			4,733,000.000	3,800,081.30	
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			3,490,000.000	2,983,950.00	
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			1,660,000.000	1,440,179.68	
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23			19,115,000.000	16,998,909.86	
U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22			12,355,000.000	11,188,996.89	
U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22			13,975,000.000	12,010,857.36	
U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24			21,672,000.000	19,676,652.24	
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23			4,642,000.000	4,073,355.00	
U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24			7,875,000.000	7,058,891.63	
U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24			7,832,000.000	7,024,325.01	
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			1,420,000.000	1,364,975.00	
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			785,000.000	764,516.41	
U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24			9,689,000.000	9,261,699.98	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
U S TREASURY BOND 4.500% 11/15/2054 DD 11/15/24			7,811,000.000	7,304,200.37	
U S TREASURY BOND 4.625% 02/15/2046 DD 02/15/26			3,708,000.000	3,573,005.63	
U S TREASURY BOND 4.625% 02/15/2055 DD 02/15/25			4,089,000.000	3,903,078.28	
U S TREASURY BOND 4.625% 05/15/2044 DD 05/15/24			9,578,000.000	9,288,040.99	
U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24			3,930,000.000	3,749,005.06	
U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24			10,849,000.000	10,495,983.74	
U S TREASURY BOND 4.625% 11/15/2045 DD 11/15/25			2,272,000.000	2,190,705.00	
U S TREASURY BOND 4.750% 02/15/2045 DD 02/15/25			10,600,000.000	10,408,289.03	
U S TREASURY BOND 4.750% 02/15/2056 DD 02/15/26			17,495,000.000	17,074,026.57	
U S TREASURY BOND 4.750% 05/15/2055 DD 05/15/25			9,852,000.000	9,599,927.32	
U S TREASURY BOND 4.750% 08/15/2055 DD 08/15/25			11,465,000.000	11,175,240.01	
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23			12,631,000.000	12,273,286.17	
U S TREASURY BOND 4.875% 08/15/2045 DD 08/15/25			5,398,000.000	5,377,335.81	
U S TREASURY BOND 5.000% 05/15/2045 DD 05/15/25			35,446,000.000	35,886,305.95	
U S TREASURY BOND 5.000% 05/15/2046 DD 05/15/26			45,784,000.000	46,306,223.75	
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			21,405,000.000	20,403,312.78	
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			10,065,000.000	8,799,798.09	
U S TREASURY NOTE 0.625% 12/31/2027 DD 12/31/20			1,550,000.000	1,471,349.61	
U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20			24,840,000.000	21,586,542.25	
U S TREASURY NOTE 1.000% 07/31/2028 DD 07/31/21			4,825,000.000	4,524,756.84	
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21			15,140,000.000	14,199,072.62	
U S TREASURY NOTE 1.375% 10/31/2028 DD 10/31/21			1,210,000.000	1,135,745.70	
U S TREASURY NOTE 1.500% 11/30/2028 DD 11/30/21			31,880,000.000	29,951,011.02	
U S TREASURY NOTE 1.750% 01/31/2029 DD 01/31/22			2,840,000.000	2,673,815.64	
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22			10,065,000.000	8,887,866.85	
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22			1,945,000.000	1,788,184.38	
U S TREASURY NOTE 3.500% 01/15/2029 DD 01/15/26			16,480,000.000	16,221,212.58	
U S TREASURY NOTE 3.500% 02/15/2029 DD 02/15/26			7,550,000.000	7,427,607.40	
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23			2,050,000.000	1,958,230.48	
U S TREASURY NOTE 3.500% 02/28/2031 DD 02/28/26			12,649,000.000	12,287,317.66	
U S TREASURY NOTE 3.500% 10/15/2028 DD 10/15/25			4,165,000.000	4,105,453.50	
U S TREASURY NOTE 3.500% 10/31/2027 DD 10/31/25			15,365,000.000	15,235,957.97	
U S TREASURY NOTE 3.500% 11/30/2030 DD 11/30/25			23,241,000.000	22,605,503.90	
U S TREASURY NOTE 3.625% 08/31/2030 DD 08/31/25			25,039,000.000	24,510,833.60	
U S TREASURY NOTE 3.625% 09/30/2030 DD 09/30/25			18,336,000.000	17,943,495.01	
U S TREASURY NOTE 3.625% 10/31/2030 DD 10/31/25			39,289,000.000	38,426,483.87	
U S TREASURY NOTE 3.625% 12/31/2030 DD 12/31/25			45,811,000.000	44,765,936.57	
U S TREASURY NOTE 3.750% 01/31/2031 DD 01/31/26			27,799,000.000	27,295,143.13	
U S TREASURY NOTE 3.750% 10/31/2032 DD 10/31/25			21,860,000.000	21,238,356.25	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
U S TREASURY NOTE 3.875% 03/31/2028 DD 03/31/26			7,245,000.000	7,211,039.06	
U S TREASURY NOTE 3.875% 03/31/2031 DD 03/31/26			20,856,000.000	20,574,932.87	
U S TREASURY NOTE 3.875% 04/15/2029 DD 04/15/26			43,896,000.000	43,577,068.35	
U S TREASURY NOTE 3.875% 04/30/2031 DD 04/30/26			15,019,000.000	14,813,662.03	
U S TREASURY NOTE 3.875% 06/30/2030 DD 06/30/25			13,157,000.000	13,012,581.40	
U S TREASURY NOTE 3.875% 07/15/2028 DD 07/15/25			7,055,000.000	7,016,417.97	
U S TREASURY NOTE 3.875% 07/31/2030 DD 07/31/25			12,034,000.000	11,899,087.54	
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23			8,295,000.000	8,076,608.24	
U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24			33,715,000.000	32,991,971.37	
U S TREASURY NOTE 4.000% 03/31/2030 DD 03/31/25			495,000.000	492,138.28	
U S TREASURY NOTE 4.000% 05/31/2030 DD 05/31/25			11,371,000.000	11,300,819.56	
U S TREASURY NOTE 4.125% 03/31/2029 DD 03/31/24			3,600,000.000	3,597,187.50	
U S TREASURY NOTE 4.125% 04/30/2033 DD 04/30/26			18,025,000.000	17,850,382.82	
U S TREASURY NOTE 4.125% 05/31/2031 DD 05/31/26			17,101,000.000	17,052,903.44	
U S TREASURY NOTE 4.125% 06/15/2029 DD 06/15/26			49,179,000.000	49,152,104.98	
U S TREASURY NOTE 4.125% 06/30/2028 DD 06/30/26			66,157,000.000	66,141,494.13	
U S TREASURY NOTE 4.125% 06/30/2031 DD 06/30/26			39,003,000.000	38,896,350.97	
U S TREASURY NOTE 4.250% 01/31/2030 DD 01/31/25			7,200,000.000	7,219,406.23	
U S TREASURY NOTE 4.250% 05/15/2035 DD 05/15/25			5,125,000.000	5,073,149.40	
U S TREASURY NOTE 4.250% 06/30/2033 DD 06/30/26			11,920,000.000	11,888,337.50	
U S TREASURY NOTE 4.250% 08/15/2035 DD 08/15/25			2,460,000.000	2,432,805.46	
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24			8,515,000.000	8,444,817.76	
U S TREASURY NOTE 4.375% 05/15/2034 DD 05/15/24			6,860,000.000	6,874,202.33	
U S TREASURY NOTE 4.375% 05/15/2036 DD 05/15/26			24,641,000.000	24,552,446.42	
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23			25,620,000.000	25,910,226.43	
U S TREASURY NOTE 4.625% 02/15/2035 DD 02/15/25			2,300,000.000	2,340,699.22	
U S TREASURY NOTE 4.625% 04/30/2029 DD 04/30/24			1,650,000.000	1,670,431.64	
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23			7,775,000.000	7,897,091.75	
U.S. RENAL CARE 7/23 TL 0.000% 06/20/2028 DD 07/20/23			3,332,820.520	3,268,430.42	
UBS AG/STAMFORD CT VAR RT 01/10/2028 DD 01/10/25			920,000.000	922,508.41	
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21			370,000.000	368,706.64	
UBS GROUP AG 144A VAR RT 09/23/2031 DD 09/23/25			4,538,000.000	4,450,242.35	
UBS GROUP AG 144A VAR RT 12/31/2049 DD 01/08/26			3,630,000.000	3,669,886.44	
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/25			2,300,000.000	2,320,838.00	
UKG INC 144A 6.875% 02/01/2031 DD 02/09/24			2,988,000.000	2,902,593.10	
ULTIMATE SOFTWARE 1/24 COV-LIT 0.000% 02/10/2031 DD 01/22/24			5,225,572.950	4,910,836.69	
UNITED AIRLINES 1/26 TLB 0.000% 02/22/2031 DD 01/22/26			1,055,599.570	1,051,968.31	
UNITED KINGDOM GILT REGS 3.250% 01/31/2033			170,000.000	209,988.76	
UNITED KINGDOM GILT REGS 3.750% 03/07/2027			1,325,000.000	1,755,069.02	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UNITED KINGDOM GILT REGS 4.000% 10/22/2031			885,000.000	1,155,429.66	
UNITED KINGDOM GILT REGS 4.125% 07/22/2029			1,490,000.000	1,972,781.47	
UNITED KINGDOM GILT REGS 4.250% 07/31/2034			1,095,000.000	1,416,146.30	
UNITED KINGDOM GILT REGS 4.750% 12/07/2030			560,000.000	759,885.97	
UNITED RENTALS 7/25 TLB 0.000% 02/14/2031 DD 07/28/25			2,570,730.090	2,590,010.57	
UNITED RENTALS NORTH AMER 144A 5.375% 11/15/2033 DD 12/01/25			2,005,000.000	1,976,842.79	
UNITED WHOLESALE MORTGAGE 144A 5.500% 04/15/2029 DD 04/07/21			4,126,000.000	3,837,911.87	
UNITED WHOLESALE MORTGAGE 144A 5.750% 06/15/2027 DD 11/22/21			722,000.000	714,835.67	
UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16			1,335,000.000	1,091,977.00	
UNITEDHEALTH GROUP INC 5.150% 07/15/2034 DD 07/25/24			2,490,000.000	2,516,100.73	
UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24			2,578,000.000	2,532,103.27	
UNITI GROUP LP / UNITI FI 144A 6.000% 01/15/2030 DD 10/13/21			590,000.000	576,342.50	
UNITI GROUP LP / UNITI GR 144A 8.625% 06/15/2032 DD 12/15/25			960,000.000	1,005,824.34	
UNITI SERVICES LLC 144A 7.500% 10/15/2033 DD 10/06/25			1,257,000.000	1,322,834.12	
UNIVAR/WINDSOR 2/25 (USD) TLB 0.000% 08/01/2030 DD 02/13/25			3,333,080.820	3,328,914.47	
UNIVERSAL SERVICES 8/25 (USD) 0.000% 08/06/2032 DD 07/31/25			4,900,313.280	4,899,676.24	
UNIVISION 1/22 COV-LITE TLB 0.000% 01/31/2029 DD 05/03/21			4,252,792.200	4,226,212.25	
UNIVISION 5/24 TLB 0.000% 01/23/2029 DD 05/17/24			980,000.000	972,346.20	
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			1,007,000.000	961,624.48	
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22			820,000.000	822,177.92	
UNIVISION COMMUNICATIONS 144A 8.875% 04/15/2033 DD 04/15/26			1,375,000.000	1,353,567.26	
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00	
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00	
US BANK NA/CINCINNATI OH VAR RT 05/20/2029 DD 05/20/26			10,277,000.000	10,257,284.70	
US FERTILITY 12/25 DELAYED TL 0.000% 12/10/2032 DD 12/02/25			92,763.160	92,898.59	
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,016,000.000	991,935.02	
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			3,572,000.000	3,525,689.73	
US FOODS INC 144A 6.875% 09/15/2028 DD 09/25/23			825,000.000	843,004.80	
US FOODS INC 144A 7.250% 01/15/2032 DD 09/25/23			1,517,000.000	1,574,231.86	
USA COMPRESSION PARTNERS 144A 7.125% 03/15/2029 DD 03/18/24			1,799,000.000	1,842,740.89	
UWM HOLDINGS LLC 144A 6.250% 03/15/2031 DD 09/16/25			4,102,000.000	3,658,109.46	
UWM HOLDINGS LLC 144A 6.625% 02/01/2030 DD 12/10/24			3,998,000.000	3,725,591.47	
VAIL RESORTS INC 144A 6.500% 05/15/2032 DD 05/08/24			1,275,000.000	1,298,359.27	
VALE OVERSEAS LTD 6.125% 06/12/2033 DD 06/12/23			1,692,000.000	1,772,370.20	
VALE OVERSEAS LTD 6.400% 06/28/2054 DD 06/28/24			1,702,000.000	1,736,891.00	
VALVOLINE 3/25 COV-LITE TLB 0.000% 03/19/2032 DD 03/10/25			431,917.500	432,142.10	
VAR ENERGI ASA 144A 6.500% 05/22/2035 DD 05/22/25			955,000.000	1,012,756.38	
VB-S1 ISSUER LLC 1A F 144A 6.843% 03/15/2056 DD 02/12/26			915,000.000	921,316.88	
VCAT 2025-NPL3 LL NPL3 A1 144A VAR RT 02/25/2055 DD 03/11/25			85,935.074	85,978.21	



Asset Detail

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As Of Date : 6/30/2026

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VCAT 2026-NPL1 LL NPL1 A1 144A VAR RT 01/25/2056 DD 01/27/26			587,528.989	583,171.64	
VCAT 2026-NPL3 LL NPL3 A1 144A VAR RT 05/25/2056 DD 06/10/26			814,289.374	811,441.80	
VEEAM SOFTWARE 7/25 COV-LITE T 0.000% 04/12/2031 DD 07/21/25			3,283,458.640	3,148,015.98	
VENETIAN RESORT 5/26 TLB 0.000% 05/01/2031 DD 05/01/26			3,375,000.000	3,385,260.00	
VENTURE GLOBAL CALCASIEU 03/26 0.000% 03/30/2031 DD 03/30/26			1,700,000.000	1,703,077.00	
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			520,000.000	463,641.73	
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,912,000.000	3,674,416.80	
VENTURE GLOBAL CALCASIEU 144A 6.000% 05/01/2036 DD 04/23/26			3,906,000.000	3,947,977.78	
VENTURE GLOBAL LNG INC 144A 6.375% 12/15/2034 DD 06/11/26			1,206,000.000	1,185,924.57	
VENTURE GLOBAL LNG INC 144A 6.625% 06/15/2036 DD 06/11/26			1,479,000.000	1,457,902.99	
VENTURE GLOBAL LNG INC 144A 7.000% 01/15/2030 DD 07/24/24			1,081,000.000	1,102,532.44	
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23			2,560,000.000	2,662,607.36	
VENTURE GLOBAL LNG INC 144A 9.500% 02/01/2029 DD 10/24/23			855,000.000	921,051.32	
VENTURE GLOBAL LNG INC 144A 9.875% 02/01/2032 DD 10/24/23			3,317,000.000	3,541,096.52	
VENTURE GLOBAL LNG INC 144A VAR RT 12/31/2049 DD 09/30/24			2,450,000.000	2,392,034.23	
VENTURE GLOBAL PLAQUEMINE 144A 6.125% 12/15/2030 DD 12/09/25			778,000.000	796,124.29	
VENTURE GLOBAL PLAQUEMINE 144A 6.500% 01/15/2034 DD 07/03/25			2,409,000.000	2,510,250.27	
VENTURE GLOBAL PLAQUEMINE 144A 6.500% 06/15/2034 DD 12/09/25			1,030,000.000	1,073,233.22	
VENTURE GLOBAL PLAQUEMINE 144A 6.750% 01/15/2036 DD 07/03/25			7,169,000.000	7,601,469.93	
VENTURE GLOBAL PLAQUEMINE 144A 7.500% 05/01/2033 DD 04/21/25			1,094,000.000	1,200,722.99	
VENTURE GLOBAL PLAQUEMINE 144A 7.750% 05/01/2035 DD 04/21/25			1,441,000.000	1,616,091.59	
VERALTO CORP 5.350% 09/18/2028 DD 03/18/24			6,375,000.000	6,465,659.01	
VERALTO CORP 5.500% 09/18/2026 DD 03/18/24			3,610,000.000	3,616,125.53	
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19			3,877,000.000	3,806,463.92	
VERIZON COMMUNICATIONS INC VAR RT 05/14/2056 DD 05/14/26			1,910,000.000	1,930,952.70	
VERIZON COMMUNICATIONS INC VAR RT 05/14/2058 DD 05/14/26			830,000.000	837,645.14	
VERIZON MASTER TRUST SER 2 A1A 4.510% 06/21/2032 DD 06/30/26			12,896,000.000	12,892,555.68	
VIASAT 3/22 COV-LITE TL 0.000% 03/02/2029 DD 02/10/22			4,924,352.340	4,946,511.93	
VIATRIS INC 4.000% 06/22/2050 DD 06/22/21			900,000.000	620,214.47	
VICI PROPERTIES LP 5.625% 04/01/2035 DD 04/07/25			1,075,000.000	1,076,967.83	
VIKING CRUISES LTD 144A 5.875% 10/15/2033 DD 10/07/25			3,691,000.000	3,698,688.35	
VIKING CRUISES LTD 144A 7.000% 02/15/2029 DD 02/02/21			865,000.000	866,134.02	
VIKING CRUISES LTD 144A 9.125% 07/15/2031 DD 06/30/23			1,027,000.000	1,076,002.28	
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			1,496,000.000	1,135,756.92	
VIRGIN MEDIA SECURED FINA REGS 4.250% 01/15/2030			1,290,000.000	1,504,010.18	
VIRGINIA ELECTRIC AND POWER CO 5.000% 01/15/2034 DD 01/08/24			1,234,000.000	1,233,229.21	
VIRGINIA POWER FUEL SECURITIZA 5.088% 05/01/2029 DD 02/14/24			637,670.105	638,805.07	
VIRTUS CONVERTIBLE & INCOME			69,556.000	1,188,895.74	
VISTRA OPERATIONS CO LLC 144A 4.300% 07/15/2029 DD 06/11/19			4,542,000.000	4,450,263.68	



Asset Detail

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VISTRA OPERATIONS CO LLC 144A 4.700% 01/31/2031 DD 01/22/26			2,949,000.000	2,894,680.01	
VISTRA OPERATIONS CO LLC 144A 5.700% 12/30/2034 DD 12/04/24			801,000.000	810,359.69	
VISTRA OPERATIONS CO LLC 144A 6.950% 10/15/2033 DD 09/26/23			2,622,000.000	2,854,825.74	
VISTRA OPERATIONS CO LLC 144A 7.750% 10/15/2031 DD 09/26/23			1,629,000.000	1,704,488.85	
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			4,100,000.000	3,380,144.55	
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,808,000.000	2,309,377.83	
VMED O2 UK FINANCING I PL 144A 5.625% 04/15/2032			935,000.000	940,809.53	
VMED O2 UK FINANCING I PL 144A 6.750% 01/15/2033 DD 10/15/25			960,000.000	813,518.69	
VOLKSWAGEN AUTO LEASE TRU A A3 4.170% 03/20/2029 DD 03/24/26			4,330,000.000	4,312,491.21	
VOLKSWAGEN AUTO LEASE TRU A A3 5.210% 06/21/2027 DD 03/27/24			1,097,339.198	1,099,029.43	
VOLKSWAGEN AUTO LEASE TRU B A3 4.010% 01/22/2029 DD 09/16/25			4,504,000.000	4,489,407.49	
VOLKSWAGEN CREDIT AU 1A A 144A 4.710% 05/20/2031 DD 06/17/26			1,857,000.000	1,863,473.50	
VOLT CII LLC NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			45,396.209	45,403.99	
VOLT XCV LLC NPL4 A1 144A VAR RT 03/27/2051 DD 03/02/21			11,697.254	11,701.08	
VOLTAGRID LLC 144A 7.375% 11/01/2030 DD 11/06/25			724,000.000	751,668.39	
VOYAGER PARENT LLC 144A 9.250% 07/01/2032 DD 05/15/25			1,740,000.000	1,839,698.52	
VP HOLDING/VAN POOL 1/26 COV-L 0.000% 08/06/2030 DD 01/12/26			3,214,096.380	3,215,092.76	
VSP OPTICAL GROUP INC 144A 5.650% 06/01/2036 DD 05/12/26			1,090,000.000	1,096,944.67	
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,499,000.000	3,062,344.40	
WASTE PRO USA INC 144A 7.000% 02/01/2033 DD 01/21/25			6,050,000.000	6,190,965.79	
WATCO COS LLC / WATCO FIN 144A 7.125% 08/01/2032 DD 07/22/24			5,060,000.000	5,192,875.60	
WATERFALL EAGLE FUND LLC			572,433,101.326	572,433,101.32	
WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24			770,000.000	785,850.95	
WELLS FARGO & CO VAR RT 01/24/2031 DD 01/24/25			3,221,000.000	3,266,794.47	
WELLS FARGO & CO VAR RT 04/22/2028 DD 04/22/24			3,570,000.000	3,602,523.35	
WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23			970,000.000	985,812.99	
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20			2,659,000.000	2,035,364.06	
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23			3,878,000.000	3,976,175.49	
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	273,477.39	
WELLS FARGO COMMERCIAL C60 A4 2.342% 08/15/2054 DD 07/01/21			621,796.000	552,235.75	
WESCO DISTRIBUTION INC 144A 5.250% 04/15/2031 DD 02/27/26			746,000.000	739,220.88	
WESCO DISTRIBUTION INC 144A 5.500% 04/15/2034 DD 02/27/26			207,000.000	204,786.71	
WESCO DISTRIBUTION INC 144A 6.375% 03/15/2029 DD 03/07/24			1,630,000.000	1,661,278.07	
WESCO DISTRIBUTION INC 144A 6.375% 03/15/2033 DD 03/06/25			920,000.000	943,834.44	
WESCO DISTRIBUTION INC 144A 6.625% 03/15/2032 DD 03/07/24			2,978,000.000	3,068,943.24	
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18			992,000.000	866,872.53	
WESTERN-SOUTHERN GLOBAL F 144A 4.250% 01/29/2029 DD 01/29/26			1,835,000.000	1,813,188.64	
WESTLAKE AUTOMOBIL 2A A2A 144A 4.260% 06/15/2029 DD 05/13/26			2,067,000.000	2,065,504.53	
WESTLAKE AUTOMOBILE 2A A3 144A 4.350% 04/15/2030 DD 05/13/26			1,379,000.000	1,376,653.08	



Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WESTLAKE AUTOMOBILE 2A B 144A 4.530% 03/15/2032 DD 05/13/26			2,899,000.000	2,888,985.69	
WESTLAKE AUTOMOBILE 2A B 144A 4.630% 01/15/2031 DD 07/17/25			783,000.000	784,157.90	
WESTLAKE AUTOMOBILE 3A A3 144A 4.220% 06/15/2029 DD 10/09/25			758,000.000	757,075.47	
WESTPAC BANKING CORP/NY 4.450% 06/12/2031 DD 05/14/26			2,642,000.000	2,623,328.67	
WESTPAC NEW ZEALAND LTD 144A 4.127% 01/29/2029 DD 01/29/26			2,960,000.000	2,926,754.67	
WEX INC 144A 6.500% 03/15/2033 DD 03/06/25			3,713,000.000	3,697,126.18	
WHIRLPOOL CORP 144A 7.500% 07/01/2031 DD 06/16/26			679,000.000	687,661.56	
WHIRLPOOL CORP 144A 7.875% 07/01/2034 DD 06/16/26			897,000.000	901,865.12	
WHIRLPOOL CORP 6.125% 06/15/2030 DD 06/11/25			346,000.000	319,771.06	
WHIRLPOOL CORP 6.500% 06/15/2033 DD 06/11/25			360,000.000	311,984.17	
WHITE CAP 6/24 TLB 0.000% 10/19/2029 DD 06/03/24			2,992,405.070	2,985,432.76	
WHITE CAP SUPPLY HOLDINGS 144A 7.375% 11/15/2030 DD 11/06/25			5,351,000.000	5,425,143.45	
WIDOPENWEST 10/24 SUPER-PRIOR 0.000% 12/11/2028 DD 10/10/24			2,362,042.030	2,386,654.50	
WIDOPENWEST 10/24 SUPER-SENIO 0.000% 12/11/2028 DD 10/10/24			3,335,696.210	3,027,978.24	
WILLIAMS COS INC/THE 5.950% 03/15/2056 DD 01/08/26			1,029,000.000	1,022,859.89	
WILLIAMS SCOTSMAN INC 144A 4.625% 08/15/2028 DD 08/25/20			578,000.000	572,549.75	
WILLIAMS SCOTSMAN INC 144A 6.625% 04/15/2030 DD 03/26/25			1,012,000.000	1,042,559.36	
WILLIAMS SCOTSMAN INC 144A 6.625% 06/15/2029 DD 06/28/24			1,774,000.000	1,810,459.25	
WILLIAMS SCOTSMAN INC 144A 7.375% 10/01/2031 DD 09/25/23			630,000.000	652,329.09	
WIN WASTE/WASTE INNOVATIONS 10 0.000% 03/28/2028 DD 10/08/25			3,333,208.020	3,331,808.07	
WINDFALL MINING GROUP INC 144A 5.854% 05/13/2032 DD 05/13/25			1,063,000.000	1,078,815.48	
WINDSTREAM SERVICES LLC / 144A 8.250% 10/01/2031 DD 10/04/24			2,092,000.000	2,206,206.47	
WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21			3,233,000.000	3,046,343.07	
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			6,745,000.000	6,343,864.06	
WR GRACE HOLDINGS LLC 144A 6.625% 08/15/2032 DD 08/19/25			4,673,000.000	4,531,335.20	
WR GRACE HOLDINGS LLC 144A 7.000% 08/01/2033 DD 01/29/26			1,038,000.000	1,009,508.56	
WR GRACE HOLDINGS LLC 144A 7.375% 03/01/2031 DD 02/17/23			662,000.000	664,754.58	
WS ESCROW LLC 144A 7.750% 06/01/2033 DD 06/01/26			3,536,000.000	3,631,554.56	
WULF COMPUTE LLC 144A 7.750% 10/15/2030 DD 10/23/25			1,280,000.000	1,344,437.76	
WYNDHAM DESTINATIONS 12/25 COV 0.000% 12/14/2029 DD 12/01/25			3,139,757.700	3,133,666.57	
WYNDHAM HOTELS & RESORTS 144A 5.625% 03/01/2033 DD 02/27/26			1,164,000.000	1,148,822.14	
XPLR INFRASTRUCTURE OPERA 144A 4.500% 09/15/2027 DD 09/25/17			2,879,000.000	2,855,830.10	
XPLR INFRASTRUCTURE OPERA 144A 7.250% 01/15/2029 DD 12/15/23			1,184,000.000	1,225,173.61	
XPLR INFRASTRUCTURE OPERA 144A 7.750% 04/15/2034 DD 11/21/25			3,272,000.000	3,444,313.34	
XPLR INFRASTRUCTURE OPERA 144A 8.375% 01/15/2031 DD 03/25/25			1,418,000.000	1,512,356.55	
XPLR INFRASTRUCTURE OPERA 144A 8.625% 03/15/2033 DD 03/25/25			2,494,000.000	2,674,303.74	
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			2,591,240.060	2,594,479.11	
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			865,000.000	829,096.27	
ZAYO 9/25 (USD) TL 0.000% 03/11/2030 DD 09/26/25			1,367,536.070	1,366,934.36	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2026

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ZAYO ISSUER LLC 1A A2 144A 5.648% 03/20/2055 DD 02/14/25			575,000.000	577,047.46	
ZELIS/REDCARD 10/24 TLB 0.000% 11/26/2031 DD 10/21/24			3,333,080.780	3,249,420.46	
ZF NORTH AMERICA CAPITAL 144A 6.875% 04/23/2032 DD 04/23/24			5,106,000.000	5,023,969.04	
ZF NORTH AMERICA CAPITAL 144A 7.125% 04/14/2030 DD 04/14/23			993,000.000	1,000,822.86	
ZF NORTH AMERICA CAPITAL 144A 7.500% 03/24/2031 DD 09/24/25			3,590,000.000	3,614,265.53	
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			4,197,000.000	3,411,729.55	
ZUFFA/TKO GROUP 5/26 B7 COV-LI 0.000% 11/21/2031 DD 05/18/26			3,185,845.800	3,173,898.88	
TOTAL FIXED INCOME SECURITIES			49,052,742,327.796	8,038,017,232.73	
FUTURES CONTRACTS					
CAN 10YR BOND FUTURE (MSE) EXP SEP 26			-4.000	-3,242.29	
E-MINI RUSS 2000 FUTURE (CME) EXP SEP 26			117.000	391,118.77	
EURO-BTP FUTURE (EUX) EXP SEP 26			-41.000	-82,031.78	
EURO-BUND FUTURE (EUX) EXP SEP 26			35.000	66,825.89	
EURO-OAT FUTURE (EUX) EXP SEP 26			-12.000	-15,022.96	
US 10YR NOTE FUTURE (CBT) EXP SEP 26			-97.000	-86,390.63	
US 10YR ULTRA FUTURE (CBT) EXP SEP 26			-92.000	-17,087.07	
US 2YR NOTE FUTURE (CBT) EXP SEP 26			2,078.000	-33,922.28	
US 5YR TREAS NTS FUTURE (CBT) EXP SEP 26			-1,680.000	-568,114.84	
US LONG BOND FUTURE (CBT) EXP SEP 26			-14.000	-39,156.26	
TOTAL FUTURES CONTRACTS			290.000	-387,023.45	
NATURAL RESOURCES					
BTG PACTUAL BRAZIL TIMBERLAND IB LP			29,908,689.950	29,908,689.95	
KAYNE ANDERSON ENER FD VII LP			9,200,981.000	9,200,981.00	
TAURUS MINING FINANCE FD LLC			18,618.730	18,618.73	
TOTAL NATURAL RESOURCES			39,128,289.680	39,128,289.68	
OTHER					
BANCROFT FUND LTD			10,835.000	281,601.65	
BEXIL INVESTMENT TRUST			8,722.000	149,376.14	
CLOUGH GLOBAL DIVIDEND & INC			19,459.000	129,207.76	
CLOUGH GLOBAL OPPORTUNITIES			157,876.000	966,201.12	
ISHARES SILVER TRUST			120,527.000	6,444,578.69	
SPDR GOLD SHARES			78,570.000	28,943,616.60	
VIRTUS DVD INTRST & PRM STR			572,996.000	8,703,809.24	
VIRTUS EQUITY & CONVERTIBLE			23,932.000	642,813.52	
TOTAL OTHER			992,917.000	46,261,204.72	
PREFERRED SECURITIES					
AXIA ENERGIA SA			42,100.000	433,692.75	
BANK OF HAWAII CORP PFD 8.000%			85,800.000	2,254,824.00	
CIA ENERGETICA DE MINAS GERAIS			4,506,339.000	9,420,220.05	



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CITIZENS FINANCIAL GROUP INC PFD 6.500%			89,175.000	2,209,756.50	
CULLEN/FROST CAPITAL TRUST II VAR RT 03/01/2034 DD 06/01/04			3,000,000.000	2,797,494.51	
FIFTH THIRD BANCORP PFD 6.875%			116,425.000	3,015,407.50	
FIRST BUSEY CORP PFD 8.250%			34,275.000	886,008.75	
FIRST CITIZENS BANCSHARES INC/ PFD 6.625% NON-CUMULATIVE			98,600.000	2,519,230.00	
FIRST HORIZON CORP PFD 6.750% NON-CUMULATIVE			53,075.000	1,325,813.50	
HENKEL AG & CO KGAA			143,100.000	12,031,602.15	
HUNTINGTON BANCSHARES INC/OH PFD 4.500% NON-CUMULATIVE			100.000	1,640.00	
ITAU UNIBANCO HOLDING SA			809,188.000	6,609,891.64	
LIBERTY LATIN AMERICA LTD PFD 9.000% CUMULATIVE			1,806.800	39,189.49	
LIVE OAK BANCSHARES INC PFD 8.375%			25,350.000	636,031.50	
META MATLS CONTRA PFD			1,100.000	0.00	
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00	
PETROLEO BRASILEIRO SA - PETRO			1,191,400.000	8,693,897.34	
SAMSUNG ELECTRONICS CO LTD			133,469.000	18,263,368.89	
SARTORIUS AG			23,062.000	6,053,813.74	
UMB FINANCIAL CORP PFD 7.750%			51,325.000	1,353,440.25	
WESBANCO INC PFD 7.375%			113,200.000	2,865,092.00	
WINTRUST FINANCIAL CORP PFD 7.875% NON-CUMULATIVE			29,300.000	767,367.00	
TOTAL PREFERRED SECURITIES			10,572,889.800	82,177,781.56	
PRIVATE EQUITY					
ADAMS STREET SPC FUND III B1			124,181,119.000	124,181,119.00	
ADAMS STREET SPC II A1			140,785,406.000	140,785,406.00	
ADAMS STREET SPC II B1			143,374,833.000	143,374,833.00	
ADAMS STREET SPC III A1			107,272,985.000	107,272,985.00	
AMERRA AGRI FUND II			18,930,984.050	18,930,984.05	
AMERRA-KRS AGRI HOLDING CO LP			38,164,008.780	38,164,008.78	
ARCANO FUND LP			6,248,456.030	6,248,456.03	
ARCTOS AMERICAN FOOTBALL FD LP			43,934,647.000	43,934,647.00	
ARCTOS SPORTS PTNS FUND II			77,344,424.000	77,344,424.00	
ARCTOS SPORTS PTNS II COINV LP			147,829,147.000	147,829,147.00	
ARES SPECIAL SIT IV LP			27,135,132.140	27,135,132.14	
BARINGS RE EUR VAL ADD I SCSP			44,293,557.380	50,640,824.15	
BAY HILLS EMERGING PARTNERS I LP			186,300.490	186,300.49	
BAY HILLS EMERGING PARTNERS II LP			171,720,587.660	171,720,587.66	
BAY HILLS EMERGING PARTNERS III LP			77,167,351.660	77,167,351.66	
BAY HILLS EMERGING PTNRS II-B LP			111,467,550.950	111,467,550.95	
BDCM OPPORTUNITY FD IV LP			72,894,564.000	72,894,564.00	
BLACKSTONE CAP PARTNERS VI LP			12,520,530.060	12,520,530.06	



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BLACKSTONE CAPITAL V LP			38,373.950	38,373.95	
BLUE TORCH CREDIT OPP FD I LP			247,596,711.000	247,596,711.00	
BSP COINVEST VEHICLE K LP			19,225,368.000	19,225,368.00	
BSP PRIVATE CREDIT FUND			123,292,723.000	123,292,723.00	
CAPITAL SPRING CLASS B SRS			2,183,797.000	2,183,797.00	
CERBERUS KRS LEVERED LOAN OPP			315,675,434.000	315,675,434.00	
CERES FARMS			115,394,460.960	115,394,460.96	
CERS CERES FARMS			185,986,840.080	185,986,840.08	
COLUMBIA CAP EQUITY PTRS IV			1,606,259.440	1,606,259.44	
CRESTVIEW CAPITAL PARTNERS II LP			11,423,292.490	11,423,292.49	
CRESTVIEW PARTNERS III LP			18,713,242.000	18,713,242.00	
CS ADJ INVEST PTNS PARALLEL LP			130,236,129.960	130,236,129.96	
CVC CAPITAL PARTNERS VI LP			17,348,392.180	19,834,416.78	
DAG VENTURE II			1,057,245.440	1,057,245.44	
DAG VENTURES IV LP			34,334,014.060	34,334,014.06	
DANIEL BOONE LLC			158,080,436.000	158,080,436.00	
DCM VI LP			2,401,771.000	2,401,771.00	
GEI JUPITER HOLDINGS J LP			10,427,320.000	10,427,320.00	
GREEN EQUITY INVESTORS V LP			157,912.000	157,912.00	
GREEN EQUITY INVESTORS VI LP			14,455,952.420	14,455,952.42	
GREEN EQUITY INVESTORS VII LP			30,538,674.510	30,538,674.51	
H&F SPOCK 1 LP			9,956,052.000	9,956,052.00	
H.I.G. HEALTHBRIDGE CP I LP			10,643,600.630	10,643,600.63	
HARVEST PARTNERS VI LP			962,038.420	962,038.42	
HARVEST PARTNERS VII LP			46,122,978.000	46,122,978.00	
HIG CAPITAL PARTNERS V L P			5,453,282.150	5,453,282.15	
HIG VENTURE PARTNERS II LP			1,770,274.010	1,770,274.01	
HORSLEY BRIDGE INTERNATIONAL V			82,070,919.000	82,070,919.00	
ITE RAIL FUND LP			319,161,334.000	319,161,335.00	
KAYNE PRIVATE ENERGY INC III LP			34,572,076.000	34,572,076.00	
KEYHAVEN CAPITAL PARTNERS III GP LP			4,453,000.800	5,091,115.81	
KEYHAVEN CAPITAL PARTNERS IV			12,922,083.330	14,773,817.87	
KEYHAVEN IV CO-INVEST LP			3,125,842.070	3,573,775.24	
LEVINE LEIGHTMAN CAP PTNRS VI LP			65,807,312.300	65,807,312.30	
LEVINE LEIGHTMAN V CAPITAL PARTNERS LP			1,800,597.640	1,800,597.64	
MARATHON BLUEGRASS LP			854,381,104.870	854,381,104.87	
MARITIME PARTNERS LP			254,248,634.350	254,248,634.35	
MESA WEST CORE LENDING FUND LP			94,886,042.000	94,886,042.00	
MHR INSTITUTIONAL PARTNERS III			1,166,642.000	1,166,642.00	



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MIDDLEGROUND PARTNERS II LP			70,046,683.320	70,046,683.32	
MILL ROAD CAPITAL I LP			1,081,003.084	1,081,003.08	
NEW MOUNTAIN PTNRS III LP			1,616,990.000	1,616,990.00	
NEW MOUNTAIN PTNRS IV LP			4,980,175.000	4,980,175.00	
NEW STATE CP FUND III LP			20,929,231.740	20,929,231.74	
OBERLAND CAP HEALTHCARE LP			1,517,187.000	1,517,187.00	
RIVERSIDE CAPITAL APPREC FUND VI LP			11,450,681.000	11,450,681.00	
SECONDARY OPP FUND III LP			14,270,250.650	14,270,250.65	
STRATEGIC VAL SPEC SIT FD V LP			132,124,604.690	132,124,604.69	
STRATEGIC VAL SPEC SIT FD VI LP			9,551,972.820	9,551,972.82	
STRATEGIC VALUE SH 130-C-1 LP			8,945,748.800	8,945,748.80	
STRATEGIC VALUE SH 130-C-2 LP			79,133,177.970	79,133,177.97	
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			24,371,831.010	24,371,831.01	
SUN CAPITAL PARTNERS IV LP			87,848.000	87,848.00	
TRITON FUND IV LP			10,226,473.150	11,691,926.75	
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			4,312,794.370	4,312,794.37	
VISTA EQUITY PARTNERS FUND III			137,313.000	137,313.00	
VISTA EQUITY PARTNERS FUND IV LP			27,372,330.000	27,372,330.00	
VISTA EQUITY PTNRS FD VI LP			36,920,710.000	36,920,710.00	
WARBURG PINCUS PE IX LP			63,627.000	63,627.00	
WARBURG PINCUS PRIVATE EQUITY X LP			228,337.210	228,337.21	
WAYZATA OPPORTUNITIES FUND III			182,438.000	182,438.00	
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			247,494,274.240	247,494,274.24	
TOTAL PRIVATE EQUITY			5,316,175,429.314	5,329,411,958.00	
REAL ESTATE					
BARINGS EURO REAL ESTATE II			108,131,488.640	123,626,730.96	
DIVCOWEST FUND IV REIT LLC			652,809.310	652,809.31	
FUNDAMENTAL PARTNERS III			54,272,827.000	54,272,827.00	
GREENFIELD ACQUI RTNRS VII LP			1,146,317.000	1,146,317.00	
HARRISON STREET CORE PROPERTY FUND LP			430,503,371.000	430,503,371.00	
IFM US INFRA DEBT FUND			117,130,891.550	117,130,891.55	
LUBERT-ADLER RE FD VII LP			12,857,676.080	12,857,676.08	
LUBERT-ADLER RE FUND VII-B LP			4,072,321.600	4,072,321.60	
MESA WEST FUND IV			23,459,414.000	23,459,414.00	
MIDDLEGROUND PARTNERS I LP			57,452,121.040	57,452,121.04	
MIDDLEGROUND PARTNERS II-X LP			34,873,758.440	34,873,758.44	
PATRON CAPITAL V LP			16,389,269.000	18,737,851.24	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			437,719,229.320	437,719,229.32	



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RUBENSTEIN PROPERTIES FUND II LP			3,557,878.090	3,557,878.09	
STOCKBRIDGE FUND LP			175,005,240.790	175,005,240.79	
WALTON STREET RE FD VII-Q LP			1,994,263.330	1,994,263.33	
WALTON STREET REAL ESTATE FUND VI LP			2,178,609.460	2,178,609.46	
TOTAL REAL ESTATE			1,488,697,485.650	1,506,541,310.21	
Grand Total			58,895,434,980.871	33,802,214,244.39	