

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
ARROWMARK FUND I			811,859,667.790	811,859,667.79
BLACKSTONE STRAT OPP			536,446.690	536,446.69
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,695,374.630	1,695,374.63
MAGNETAR MTP EOF II			182,804.260	182,804.26
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00
PINE RIVER FUND LTD			73,314.890	73,314.89
TOTAL ALTERNATIVE INVESTMENTS			814,347,609.260	814,347,608.26
CASH & CASH EQUIVALENTS				
BLACKROCK MONEY MARKET FD B			95.900	95.90
BROOKFIELD INF DISC 10/05/2023			2,886,000.000	2,797,528.07
CANTOR REPO A TRI REPO 5.310% 10/02/2023 DD 09/29/23			402,000,000.000	402,000,000.00
CCPC COLLATERAL WITH BANK OF AMERICA			0.000	-0.02
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97			959,947,760.070	959,947,760.07
ENERGY TRANSFER PRT DISC 10/02/2023			997,000.000	996,522.27
SECURITIES LENDING POOL			0.000	0.00
SWAP COLLATERAL WITH BARCLAYS			-30,030.000	-30,030.00
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00
SWAP COLLATERAL WITH CITIBANK			40,000.000	40,000.00
SWAP COLLATERAL WITH GOLDMAN			20,000.000	20,000.00
SWAP COLLATERAL WITH JP MORGAN			50,000.000	50,000.00
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00
SWAP COLLATERAL WITH WELLS FARGO			609,731.390	609,731.39
TBA COLLATERAL - CITI			-75,890.000	-75,890.00
TBA COLLATERAL WITH MORGAN STANLEY			75,890.000	75,890.00
U S TREASURY BILL 0.000% 01/09/2024 DD 09/12/23			16,539,400.000	16,253,971.30
U S TREASURY BILL 0.000% 10/26/2023 DD 04/27/23			1,230,000.000	1,220,059.14
USD/EUR SPOT OPTION 2023 PUT DEC 23 001.020 ED 122023			-745,000.000	-1,198.14
USD/EUR SPOT OPTION 2023 PUT DEC 23 001.050 ED 122023			-745,000.000	-4,207.29
WALGREENS BOOTS DISC 09/29/2023			6,938,000.000	6,936,872.58
TOTAL CASH & CASH EQUIVALENTS			1,389,757,957.360	1,390,857,105.27
CONVERTIBLE OR EXCHANGEABLE SECURITIES				
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			535,000.000	599,312.32
AKAMAI TECHNOLOGIES INC 0.125% 05/01/2025 DD 05/21/18			267,000.000	314,899.80
AKAMAI TECHNOLOGIES INC 0.375% 09/01/2027 DD 08/16/19			1,147,000.000	1,194,600.50
AKAMAI TECHNOLOGIES INC 144A 1.125% 02/15/2029 DD 08/18/23			246,000.000	248,091.00
ALNYLAM PHARMACEUTICALS INC 1.000% 09/15/2027 DD 09/15/22			832,000.000	767,520.00
ALTAIR ENGINEERING INC 1.750% 06/15/2027 DD 06/14/22			463,000.000	489,854.00
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,445,000.000	1,541,815.00

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AMERICAN WATER CAPITAL CO 144A 3.625% 06/15/2026 DD 06/29/23			885,000.000	852,963.00
AMPHASTAR PHARMACEUTICALS 144A 2.000% 03/15/2029 DD 09/15/23			392,000.000	389,648.00
AXON ENTERPRISE INC 144A 0.500% 12/15/2027 DD 12/09/22			510,000.000	543,150.00
BARCLAYS BANK PLC 0.000% 02/04/2025 DD 01/30/20			382,000.000	608,128.72
BENTLEY SYSTEMS INC 0.125% 01/15/2026 DD 01/26/21			539,000.000	520,135.00
BENTLEY SYSTEMS INC 0.375% 07/01/2027 DD 06/28/21			302,000.000	260,928.00
BIOMARIN PHARMACEUTICAL INC 0.599% 08/01/2024 DD 08/11/17			1,121,000.000	1,087,370.00
BLACKLINE INC 0.125% 08/01/2024 DD 08/13/19			525,000.000	522,060.00
BLOCK INC 0.125% 03/01/2025 DD 03/05/20			132,000.000	122,496.00
BOOKING HOLDINGS INC 0.750% 05/01/2025 DD 04/14/20			364,000.000	607,880.00
BOX INC 0.000% 01/15/2026 DD 01/14/21			500,000.000	539,250.00
BURLINGTON STORES INC 2.250% 04/15/2025 DD 04/16/20			811,000.000	786,183.40
CARNIVAL CORP 144A 5.750% 12/01/2027 DD 11/18/22			640,000.000	854,400.00
CENTERPOINT ENERGY INC 144A 4.250% 08/15/2026 DD 08/04/23			1,235,000.000	1,204,742.50
CERIDIAN HCM HOLDING INC 0.250% 03/15/2026 DD 03/05/21			625,000.000	549,625.00
CHEESECAKE FACTORY INC/THE 0.375% 06/15/2026 DD 06/15/21			376,000.000	310,670.00
CONMED CORP 2.250% 06/15/2027 DD 06/06/22			677,000.000	644,504.00
CSG SYSTEMS INTERNATIONAL 144A 3.875% 09/15/2028 DD 09/11/23			280,000.000	272,468.00
CYBERARK SOFTWARE LTD 0.000% 11/15/2024 DD 11/18/19			605,000.000	697,262.50
DATADOG INC 0.125% 06/15/2025 DD 06/02/20			672,000.000	788,592.00
DEXCOM INC 0.250% 11/15/2025 DD 05/14/20			699,000.000	658,807.50
DEXCOM INC 144A 0.375% 05/15/2028 DD 05/05/23			483,000.000	428,421.00
DIGITALOCEAN HOLDINGS INC 0.000% 12/01/2026 DD 11/18/21			1,481,000.000	1,132,076.40
DROPBOX INC 0.000% 03/01/2026 DD 02/26/21			290,000.000	273,180.00
DROPBOX INC 0.000% 03/01/2028 DD 02/26/21			583,000.000	552,101.00
ENPHASE ENERGY INC 0.000% 03/01/2026 DD 03/01/21			858,000.000	752,895.00
ENPHASE ENERGY INC 0.000% 03/01/2028 DD 03/01/21			290,000.000	239,975.00
ENVESTNET INC 144A 2.625% 12/01/2027 DD 11/17/22			670,000.000	610,705.00
ETSY INC 0.125% 09/01/2027 DD 08/24/20			637,000.000	509,600.00
ETSY INC 0.125% 10/01/2026 DD 09/23/19			641,000.000	650,615.00
EXACT SCIENCES CORP 0.375% 03/15/2027 DD 03/08/19			916,000.000	828,980.00
FIVE9 INC 0.500% 06/01/2025 DD 05/27/20			1,177,000.000	1,098,141.00
FORD MOTOR CO 0.000% 03/15/2026 DD 03/19/21			628,000.000	617,010.00
HALOZYME THERAPEUTICS INC 0.250% 03/01/2027 DD 03/01/21			436,000.000	367,896.80
HALOZYME THERAPEUTICS INC 1.000% 08/15/2028 DD 08/18/22			293,000.000	273,588.75
IMAX CORP 0.500% 04/01/2026 DD 03/19/21			840,000.000	783,300.00
INSULET CORP 0.375% 09/01/2026 DD 09/06/19			160,000.000	156,480.00
INTEGER HOLDINGS CORP 144A 2.125% 02/15/2028 DD 02/03/23			383,000.000	416,129.50
INTEGRA LIFESCIENCES HOLDINGS 0.500% 08/15/2025 DD 02/07/20			489,000.000	445,968.00

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INTERDIGITAL INC 3.500% 06/01/2027 DD 05/27/22			219,000.000	257,741.10
IONIS PHARMACEUTICALS INC 0.000% 04/01/2026 DD 04/12/21			336,000.000	328,104.00
IRONWOOD PHARMACEUTICALS INC 0.750% 06/15/2024 DD 08/12/19			1,091,000.000	1,072,562.10
IRONWOOD PHARMACEUTICALS INC 1.500% 06/15/2026 DD 08/12/19			121,000.000	117,599.90
ITRON INC 0.000% 03/15/2026 DD 03/12/21			315,000.000	270,900.00
JAMF HOLDING CORP 0.125% 09/01/2026 DD 09/17/21			184,000.000	154,100.00
JAZZ INVESTMENTS I LTD 2.000% 06/15/2026 DD 06/11/20			400,000.000	407,250.00
LIBERTY BROADBAND CORP 144A 3.125% 03/31/2053 DD 02/28/23			2,060,000.000	2,145,490.00
LIBERTY LATIN AMERICA LTD 2.000% 07/15/2024 DD 06/28/19			198,000.000	186,120.00
LIBERTY MEDIA CORP 144A 2.375% 09/30/2053 DD 09/14/23			590,000.000	592,065.00
LIBERTY MEDIA CORP 144A 3.750% 03/15/2028 DD 03/10/23			503,000.000	571,659.50
LIBERTY MEDIA CORP-LIBERTY FOR 2.250% 08/15/2027 DD 08/12/22			288,000.000	280,224.00
LIVE NATION ENTERTAINMENT INC 2.000% 02/15/2025 DD 02/03/20			710,000.000	723,109.76
LUMENTUM HOLDINGS INC 0.250% 03/15/2024 DD 03/08/17			165,000.000	163,350.00
LUMENTUM HOLDINGS INC 0.500% 12/15/2026 DD 12/12/19			614,000.000	514,532.00
MACOM TECHNOLOGY SOLUTIONS HOL 0.250% 03/15/2026 DD 03/25/21			525,000.000	596,400.00
MARRIOTT VACATIONS WORLDW 144A 3.250% 12/15/2027 DD 12/08/22			550,000.000	479,875.00
MATCH GROUP FINANCECO 2 I 144A 0.875% 06/15/2026 DD 05/28/19			1,250,000.000	1,092,980.55
MICROCHIP TECHNOLOGY INC 0.125% 11/15/2024 DD 12/01/20			999,000.000	1,048,950.00
NCL CORP LTD 1.125% 02/15/2027 DD 11/19/21			1,102,000.000	911,905.00
NEXTERA ENERGY PARTNERS L 144A 0.000% 11/15/2025 DD 12/03/20			873,000.000	728,955.00
NICE LTD 0.000% 09/15/2025 DD 08/27/20			676,000.000	608,400.00
NUVASIVE INC 0.375% 03/15/2025 DD 03/02/20			578,000.000	532,338.00
OKTA INC 0.375% 06/15/2026 DD 06/12/20			1,180,000.000	1,027,190.00
ON SEMICONDUCTOR CORP 144A 0.500% 03/01/2029 DD 02/28/23			757,000.000	831,186.00
PEGASYSYSTEMS INC 0.750% 03/01/2025 DD 02/24/20			207,000.000	189,198.00
PELTON INTERACTIVE INC 0.000% 02/15/2026 DD 02/11/21			1,079,000.000	811,947.86
PERFICIENT INC 0.125% 11/15/2026 DD 11/09/21			289,000.000	231,575.70
POST HOLDINGS INC 2.500% 08/15/2027 DD 08/12/22			853,000.000	845,749.50
RAPID7 INC 0.250% 03/15/2027 DD 03/19/21			1,049,000.000	893,616.88
RAPID7 INC 144A 1.250% 03/15/2029 DD 09/08/23			230,000.000	222,870.00
SABRE GLBL INC 4.000% 04/15/2025 DD 04/17/20			492,000.000	484,029.60
SEAGATE HDD CAYMAN 144A 3.500% 06/01/2028 DD 09/13/23			179,000.000	183,578.67
SHIFT4 PAYMENTS INC 0.500% 08/01/2027 DD 07/26/21			632,000.000	539,980.80
SHOCKWAVE MEDICAL INC 144A 1.000% 08/15/2028 DD 08/15/23			220,000.000	210,540.00
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,010,000.000	1,002,425.00
SPIRIT AIRLINES INC 1.000% 05/15/2026 DD 04/30/21			742,000.000	616,973.00
SPLUNK INC 1.125% 06/15/2027 DD 06/05/20			1,187,000.000	1,119,934.50
SPLUNK INC 1.125% 09/15/2025 DD 09/21/18			920,000.000	988,540.00

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STRIDE INC 1.125% 09/01/2027 DD 08/31/20			610,000.000	640,805.00
TETRA TECH INC 144A 2.250% 08/15/2028 DD 08/22/23			437,000.000	430,445.00
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			1,748,000.000	1,630,737.64
VARONIS SYSTEMS INC 1.250% 08/15/2025 DD 05/11/20			477,000.000	557,136.00
VERINT SYSTEMS INC 0.250% 04/15/2026 DD 04/09/21			1,182,000.000	1,009,132.50
WAYFAIR INC 1.000% 08/15/2026 DD 08/19/19			1,089,000.000	890,257.50
WAYFAIR INC 3.250% 09/15/2027 DD 09/13/22			247,000.000	297,388.00
WOLFSPEED INC 144A 1.875% 12/01/2029 DD 11/21/22			958,000.000	623,179.00
WORKIVA INC 144A 1.250% 08/15/2028 DD 08/17/23			359,000.000	354,153.50
ZIFF DAVIS INC 1.750% 11/01/2026 DD 11/15/19			1,196,000.000	1,099,722.00
ZILLOW GROUP INC 1.375% 09/01/2026 DD 09/09/19			381,000.000	453,961.50
ZILLOW GROUP INC 2.750% 05/15/2025 DD 05/15/20			899,000.000	922,823.50
ZSCALER INC 0.125% 07/01/2025 DD 06/25/20			960,000.000	1,152,960.00
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			64,378,000.000	62,161,066.25
CONVERTIBLE SECURITIES				
AES CORP/THE PFD 6.875%			15,600.000	951,600.00
NEXTERA ENERGY INC PFD 6.926%			59,300.000	2,232,052.00
TOTAL CONVERTIBLE SECURITIES			74,900.000	3,183,652.00
EQUITY				
1-800-FLOWERS.COM INC			8,323.000	58,261.00
180 DEGREE CAPITAL CORP			497.000	2,082.43
1ST SOURCE CORP			6,152.000	258,937.68
2SEVENTY BIO INC			3,584.000	14,049.28
2U INC			11,932.000	29,472.04
3M CO			76,244.000	7,137,963.28
4D MOLECULAR THERAPEUTICS INC			9,390.000	119,534.70
4LICENSING CORP			1,848.000	0.00
89BIO INC			7,087.000	109,423.28
A O SMITH CORP			15,457.000	1,022,171.41
A-MARK PRECIOUS METALS INC			9,724.000	285,204.92
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00
AAIPHARMA INC COM			13,700.000	0.00
AAK AB			64,821.000	1,175,395.99
AAON INC			12,346.000	702,117.02
AAR CORP			7,190.000	428,020.70
AARON'S CO INC/THE			7,004.000	73,331.88
AARTI INDUSTRIES LTD			273,793.000	1,620,181.30
ABB LTD			180,468.000	6,470,649.76
ABBOTT LABORATORIES			209,458.000	20,286,007.30

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ABBVIE INC			209,693.000	31,256,838.58
ABC-MART INC			91,200.000	1,642,791.76
ABEONA THERAPEUTICS INC			24,115.000	101,524.15
ABERCROMBIE & FITCH CO			10,945.000	616,969.65
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			12,987.000	519,609.87
ABU DHABI COMMERCIAL BANK PJSC			2,217,726.000	5,222,724.95
ACACIA RESEARCH CORP			8,472.000	30,922.80
ACADEMY SPORTS & OUTDOORS INC			12,554.000	593,427.58
ACADIA PHARMACEUTICALS INC			20,391.000	424,948.44
ACADIA REALTY TRUST			16,654.000	238,984.90
ACCELERATE DIAGNOSTICS INC			748.000	4,301.00
ACCENTURE PLC			115,490.000	35,468,133.90
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	18.83
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00
ACCO BRANDS CORP			22,025.000	126,423.50
ACCOM INC			306.000	0.61
ACCURAY INC			12,389.000	33,698.08
ACER THERAPEUTICS INC			4,033.000	3,329.64
ACERAGEN INC			80.000	0.00
ACETO CHEM INC ESCROW			3,861.000	0.00
ACHIEVE LIFE SCIENCES INC			15,085.000	64,865.50
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00
ACI WORLDWIDE INC			21,775.000	491,244.00
ACLARIS THERAPEUTICS INC			3,521.000	24,118.85
ACM RESEARCH INC			10,593.000	191,786.27
ACMAT CORP			438.000	13,140.00
ACME UNITED CORP			238.000	7,018.62
ACORDA THERAPEUTICS INC			64.000	932.48
ACORN ENERGY INC			145.000	906.25
ACRES COMMERCIAL REALTY CORP			3,049.000	25,307.00
ACTIVISION BLIZZARD INC			128,613.000	12,042,035.19
ACUMEN PHARMACEUTICALS INC			1,208.000	5,013.20
ACURA PHARMACEUTICALS INC			1,951.000	0.78
ACUSHNET HOLDINGS CORP			6,363.000	337,493.52
ADAMS RESOURCES & ENERGY INC			4,371.000	147,258.99
ADAPTHEALTH CORP			11,592.000	105,487.20
ADAPTIMMUNE THERAPEUTICS PLC ADR			20,521.000	16,006.38

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ADDUS HOMECARE CORP			4,051.000	345,104.69	
ADEIA INC			18,415.000	196,672.20	
ADHERA THERAPEUTICS INC			2.000	0.04	
ADIENT PLC			18,551.000	680,821.70	
ADMA BIOLOGICS INC			43,167.000	154,106.19	
ADOBE INC			54,256.000	27,665,134.40	
ADTALEM GLOBAL EDUCATION INC			12,607.000	540,209.95	
ADTRAN HOLDINGS INC			9,358.000	77,016.34	
ADVANCE AUTO PARTS INC			111,366.000	6,228,700.38	
ADVANCED EMISSIONS SOLUTIONS I			347.000	617.66	
ADVANCED ENERGY INDUSTRIES INC			6,968.000	718,540.16	
ADVANCED MICRO DEVICES INC			187,351.000	19,263,429.82	
ADVANSIX INC			4,817.000	149,712.36	
ADVANTA CORP			17,350.000	0.00	
ADVANTECH CO LTD			436,337.000	4,663,380.76	
ADVANTEST CORP			245,200.000	6,870,036.52	
ADVERUM BIOTECHNOLOGIES INC			9,264.000	13,896.00	
ADYEN NV			4,700.000	3,511,651.41	
AEGIS LOGISTICS LTD			349,086.000	1,384,720.59	
AEHR TEST SYSTEMS			98,275.000	4,491,167.50	
AEOLUS PHARMACEUTICALS INC			328.000	0.03	
AEROVIRONMENT INC			41,598.000	4,639,424.94	
AERSALE CORP			167,923.000	2,508,769.62	
AES CORP/THE			866,668.000	13,173,353.60	
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00	
AFFYMAX INC			1,106.000	4.87	
AFLAC INC			83,495.000	6,408,241.25	
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	6,313.56	
AG MORTGAGE INVESTMENT TRUST I			228.000	1,265.40	
AG MTG INVT TR INC			1,463.000	8,119.65	
AGEX THERAPEUTICS INC			230.000	156.40	
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00	
AGILENT TECHNOLOGIES INC			40,305.000	4,506,905.10	
AGILITI INC			19,291.000	125,198.59	
AGILYSYS INC			43,763.000	2,895,360.08	
AGIOS PHARMACEUTICALS INC			5,135.000	127,091.25	
AGREE REALTY CORP			13,625.000	752,645.00	
AIA GROUP LTD HK/01299			2,840,600.000	23,158,297.23	
AIM IMMUNOTECH INC			13.000	5.92	

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AIR LIQUIDE SA			94,578.000	16,005,491.68	
AIR PRODUCTS AND CHEMICALS INC			30,495.000	8,642,283.00	
AIR TRANSPORT SERVICES GROUP I			598,880.000	12,498,625.60	
AIRBNB INC			61,252.000	8,404,386.92	
AIRBUS SE			171,723.000	23,086,453.01	
AKAMAI TECHNOLOGIES INC			34,577.000	3,683,833.58	
AKBANK TAS			2,783,395.000	3,397,132.87	
AKER SOLUTIONS ASA			609,591.000	2,474,833.42	
AKERO THERAPEUTICS INC			3,960.000	200,296.80	
AKSYS LTD			9,696.000	0.01	
AKZO NOBEL NV			113,016.000	8,194,021.65	
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	0.09	
ALAMO GROUP INC			2,243.000	387,724.98	
ALARM.COM HOLDINGS INC			6,758.000	413,184.12	
ALASKA AIR GROUP INC			15,327.000	568,325.16	
ALAUNOS THERAPEUTICS INC			21,031.000	2,771.88	
ALBANY INTERNATIONAL CORP			6,159.000	531,398.52	
ALBEMARLE CORP			16,507.000	2,806,850.28	
ALBIREO PHARMA CONTRA			8,399.000	0.00	
ALCON INC			190,000.000	14,733,930.91	
ALECTOR INC			16,032.000	103,887.36	
ALEXANDER & BALDWIN INC			12,799.000	214,127.27	
ALEXANDER'S INC			636.000	115,898.28	
ALEXANDRIA REAL ESTATE EQUITIE			24,011.000	2,403,501.10	
ALEXZA PHARMACEUTICALS INC			428.000	0.00	
ALIBABA GROUP HOLDING LTD HK/09988			1,647,100.000	18,002,357.06	
ALICO INC			6,140.000	153,254.40	
ALIGHT INC			58,471.000	414,559.39	
ALIGN TECHNOLOGY INC			13,407.000	4,093,425.24	
ALITHYA GROUP INC			8,773.000	13,247.23	
ALKERMES PLC			149,093.000	4,176,094.93	
ALLEGION PLC			10,475.000	1,091,495.00	
ALLETE INC			12,224.000	645,427.20	
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00	
ALLIANT ENERGY CORP			51,422.000	2,491,395.90	
ALLIANZ SE			38,700.000	9,247,747.17	
ALLIED HEALTHCARE PRODUCTS INC			424.000	0.13	
ALLIENT INC			61,943.000	1,915,277.56	
ALLIN CORP			7.000	7.00	

Asset Detail

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As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLOGENE THERAPEUTICS INC			28,874.000	91,530.58
ALLOVIR INC			2,865.000	6,159.75
ALLSTATE CORP/THE			46,750.000	5,208,417.50
ALNYLAM PHARMACEUTICALS INC			1,324.000	234,480.40
ALPHA & OMEGA SEMICONDUCTOR LT			5,259.000	156,928.56
ALPHA METALLURGICAL RESOURCES			4,395.000	1,141,513.35
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.42
ALPHA TEKNOVA INC			2,804.000	7,823.16
ALPHABET INC			1,560,750.000	204,808,910.85
ALPHATEC HOLDINGS INC			512,133.000	6,642,365.01
ALTAIR ENGINEERING INC			7,128.000	445,927.68
ALTIGEN COMMUNICATIONS INC			1,983.000	1,297.87
ALTIMMUNE INC			12,341.000	32,086.60
ALTISOURCE ASSET MANAGEMENT CO			1,134.000	7,654.50
ALTO INGREDIENTS INC			11,685.000	51,647.70
ALTRIA GROUP INC			223,863.000	9,413,439.15
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
ALX ONCOLOGY HOLDINGS INC			8,085.000	38,808.00
AMADEUS IT GROUP SA			280,000.000	16,980,656.00
AMALGAMATED FINANCIAL CORP			5,882.000	101,288.04
AMAZON.COM INC			1,284,586.000	163,296,572.32
AMB FINANCIAL CORP			627.000	12,226.50
AMBAC FINANCIAL GROUP INC			6,840.000	82,490.40
AMBARELLA INC			5,873.000	311,445.19
AMBASSADORS INTERNATIONAL INC			438.000	0.00
AMBEV SA			2,456,100.000	6,438,110.77
AMC NETWORKS INC			7,589.000	89,398.42
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			191,607.000	1,755,120.12
AMDOCS LTD			13,776.000	1,163,934.24
AMEDISYS INC			5,206.000	486,240.40
AMEN PROPERTIES INC			11.000	5,390.00
AMEREN CORP			49,973.000	3,739,479.59
AMERESCO INC			5,514.000	212,619.84
AMERICA'S CAR-MART INC/TX			2,014.000	183,253.86
AMERICAN AIRLINES GROUP INC			82,585.000	1,057,913.85
AMERICAN ASSETS TRUST INC			8,592.000	167,114.40
AMERICAN AXLE & MANUFACTURING			13,014.000	94,481.64
AMERICAN BILTRITE INC			15.000	1,590.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN BUSINESS BANK			584.000	17,695.20
AMERICAN COASTAL INSURANCE COR			4,962.000	36,520.32
AMERICAN EAGLE OUTFITTERS INC			30,863.000	512,634.43
AMERICAN ELECTRIC POWER CO INC			78,369.000	5,894,916.18
AMERICAN EQUITY INVESTMENT LIF			21,243.000	1,139,474.52
AMERICAN EXPRESS CO			69,162.000	10,318,278.78
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			97,040.000	5,880,624.00
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 NATIONAL BANKSHARES I			4,186.000	158,816.84
AMERICAN NOBLE GAS INC			204.000	6.12
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.01
AMERICAN OUTDOOR BRANDS INC			2,394.000	23,413.32
AMERICAN PUBLIC EDUCATION INC			5,571.000	27,743.58
AMERICAN REALTY INVESTORS INC			1,683.000	24,437.16
AMERICAN SHARED HOSPITAL SERVI			682.000	1,657.26
AMERICAN SKIING CO COM			20,300.000	0.00
AMERICAN SOFTWARE INC/GA			6,751.000	77,366.46
AMERICAN STATES WATER CO			8,391.000	660,203.88
AMERICAN SUPERCONDUCTOR CORP			640.000	4,832.00
AMERICAN TOWER CORP			53,598.000	8,814,191.10
AMERICAN VANGUARD CORP			4,111.000	44,933.23
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			27,839.000	3,447,303.37
AMERICAN WELL CORP			32,719.000	38,281.23
AMERICAN WOODMARK CORP			2,942.000	222,444.62
AMERIPRISE FINANCIAL INC			11,657.000	3,843,079.76
AMERISAFE INC			3,734.000	186,961.38
AMERISERV FINANCIAL INC			5,165.000	13,687.25
AMES NATIONAL CORP			1,631.000	27,058.29
AMETEK INC			91,290.000	13,489,010.40
AMGEN INC			62,109.000	16,692,414.84
AMICUS THERAPEUTICS INC			69,811.000	848,901.76
AMISTAR CORP			962.000	0.00
AMKOR TECHNOLOGY INC			23,368.000	528,116.80
AMN HEALTHCARE SERVICES INC			10,345.000	881,187.10
AMNEAL PHARMACEUTICALS INC			38,530.000	162,596.60

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00	
AMPCO-PITTSBURGH CORP			2,081.000	5,473.03	
AMPHASTAR PHARMACEUTICALS INC			11,169.000	513,662.31	
AMPHENOL CORP			83,307.000	6,996,954.93	
AMPLIFON SPA			35,179.000	1,047,350.95	
AMREP CORP			1,666.000	28,026.29	
AMTECH SYSTEMS INC			2,107.000	16,055.34	
ANACOMP INC			3.000	1.20	
ANALOG DEVICES INC			61,798.000	10,820,211.82	
ANAPTYSBIO INC			11,295.000	202,858.20	
ANAVEX LIFE SCIENCES CORP			23,426.000	153,440.30	
ANC RENTAL CORP			1,750.000	0.00	
ANDERSONS INC/THE			3,939.000	202,897.89	
ANDREA ELECTRONICS CORP			4,974.000	69.64	
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	2.23	
ANEMOSTAT INC COM			2,231.000	0.00	
ANESIVA INC			4,789.000	15.32	
ANGI INC			84,509.000	167,327.82	
ANGIODYNAMICS INC			10,430.000	76,243.30	
ANGLO AMERICAN PLC			283,600.000	7,841,982.48	
ANI PHARMACEUTICALS INC			3,528.000	204,835.68	
ANIKA THERAPEUTICS INC			5,134.000	95,646.42	
ANIXA BIOSCIENCES INC			1,424.000	4,656.48	
ANNALY CAPITAL MANAGEMENT INC			47,343.000	890,521.83	
ANNEXON INC			5,981.000	14,115.16	
ANSYS INC			15,048.000	4,477,532.40	
ANTERIX INC			5,135.000	161,136.30	
ANTERO MIDSTREAM CORP			233,443.000	2,796,647.14	
ANTHERA PHARMACEUTICALS INC			425.000	0.04	
ANTHRACITE CAPITAL INC			6,549.000	0.00	
ANYWHERE REAL ESTATE INC			17,643.000	113,444.49	
AON PLC			89,333.000	28,963,545.26	
AP THAILAND PCL			26,855,700.000	8,702,979.87	
APA CORP			37,335.000	1,534,468.50	
APEX SILVER MINES			22,900.000	0.00	
APHTON CORP			11,691.000	0.00	
API GROUP CORP			31,856.000	826,026.08	
APOGEE ENTERPRISES INC			6,363.000	299,570.04	
APOLLO COMMERCIAL REAL ESTATE			32,682.000	331,068.66	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
APOLLO GLOBAL MANAGEMENT INC			58,080.000	5,213,260.80	
APOLLO MEDICAL HOLDINGS INC			9,830.000	303,255.50	
APPFOLIO INC			3,668.000	669,886.84	
APPLE HOSPITALITY REIT INC			39,403.000	604,442.02	
APPLE INC			1,925,402.000	329,648,076.42	
APPLIED ENERGETICS INC			9,537.000	23,651.76	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE			9,284.000	1,435,399.24	
APPLIED MATERIALS INC			107,118.000	14,830,487.10	
APPLIED MOLECULAR TRANSPORT IN			5,191.000	814.98	
APPLIED OPTOELECTRONICS INC			8,365.000	91,764.05	
APPLIED THERAPEUTICS INC			1,855.000	4,618.95	
APPLIEDTHEORY CORP			5,601.000	0.00	
APREA THERAPEUTICS INC			123.000	515.37	
APTEVO THERAPEUTICS INC			5,555.000	1,833.15	
APTIV PLC			35,804.000	3,529,916.36	
APYX MEDICAL CORP			4,128.000	13,209.60	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00	
ARAVIVE INC			9,200.000	1,214.40	
ARBOR REALTY TRUST INC			24,754.000	375,765.72	
ARBUTUS BIOPHARMA CORP			7,658.000	15,545.74	
ARC DOCUMENT SOLUTIONS INC			7,116.000	22,628.88	
ARCBEST CORP			32,527.000	3,306,369.55	
ARCELLX INC			10,119.000	363,069.72	
ARCH CAPITAL GROUP LTD			60,915.000	4,855,534.65	
ARCH RESOURCES INC			2,386.000	407,194.76	
ARCHER-DANIELS-MIDLAND CO			77,615.000	5,853,723.30	
ARCOS DORADOS HOLDINGS INC			190,475.000	1,801,893.50	
ARCOSA INC			10,999.000	790,828.10	
ARCUTIS BIOTHERAPEUTICS INC			4,797.000	25,472.07	
ARDELYX INC			6,444.000	26,291.52	
ARDMORE SHIPPING CORP			22,413.000	291,593.13	
AREZZO INDUSTRIA E COMERCIO SA			81,300.000	1,058,238.43	
ARGAN INC			3,607.000	164,190.64	
ARGO GROUP INTERNATIONAL HOLDI			9,659.000	288,224.56	
ARISTA NETWORKS INC			67,199.000	12,359,912.07	
ARK RESTAURANTS CORP			772.000	11,873.36	
ARLINGTON ASSET INVESTMENT COR			4,003.000	17,132.84	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARLO TECHNOLOGIES INC			12,260.000	126,278.00
ARM HOLDINGS PLC ADR			128,830.000	6,894,981.60
ARMADA HOFFLER PROPERTIES INC			5,980.000	61,235.20
ARMOUR RESIDENTIAL REIT INC			7,330.000	31,152.50
ARMSTRONG WORLD INDUSTRIES INC			190,652.000	13,726,944.00
ARROW FINANCIAL CORP			5,394.000	91,805.88
ARROW RESOURCES DEVELOPMENT IN			2,800.000	0.03
ARROWMARK FINANCIAL CORP			3,014.000	52,714.86
ARTESIAN RESOURCES CORP			4,152.000	174,342.48
ARTHUR J GALLAGHER & CO			59,358.000	13,529,468.94
ARTISAN PARTNERS ASSET MANAGEM			8,772.000	328,248.24
ARTIVION INC			10,035.000	152,130.60
ASAHI INTECC CO LTD			650,000.000	11,708,493.88
ASBURY AUTOMOTIVE GROUP INC			3,349.000	770,504.43
ASCENDIS PHARMA A/S ADR			117,430.000	10,996,145.20
ASCENT INDUSTRIES CO			482.000	4,275.34
ASE TECHNOLOGY HOLDING CO LTD			2,799,000.000	9,494,601.85
ASENSUS SURGICAL INC			12.000	3.24
ASFG INC			44.000	0.00
ASGN INC			9,941.000	811,980.88
ASHFORD INC			1,067.000	6,572.72
ASIA VITAL COMPONENTS CO LTD			227,500.000	2,403,231.01
ASICS CORP			88,100.000	3,083,573.80
ASM INTERNATIONAL NV			4,659.000	1,960,754.71
ASML HOLDING NV			49,743.000	29,445,225.85
ASPEED TECHNOLOGY INC			11,588.000	992,575.07
ASPEN AEROGELS INC			4,961.000	42,664.60
ASSEMBLY BIOSCIENCES INC			9,181.000	8,125.19
ASSERTIO HOLDINGS INC			2,708.000	6,932.48
ASSICURAZIONI GENERALI SPA			529,400.000	10,854,126.07
ASSOCIATED BANC-CORP			22,310.000	381,724.10
ASSOCIATED BRITISH FOODS PLC			345,200.000	8,713,184.22
ASSOCIATED CAPITAL GROUP INC			2,692.000	98,258.00
ASSURANT INC			6,078.000	872,679.24
ASSURED GUARANTY LTD			10,820.000	654,826.40
ASTEC INDUSTRIES INC			5,503.000	259,246.33
ASTELLAS PHARMA INC			1,300,000.000	18,068,018.09
ASTRAZENECA PLC			158,410.000	21,465,420.07
ASTRIA THERAPEUTICS INC			11,148.000	83,164.08

Asset Detail

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Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ASTRONICS CORP			529,140.000	8,391,270.24	
ASTRONOVA INC			11,926.000	149,075.00	
ASTROTECH CORP			2.000	20.18	
ASURE SOFTWARE INC			1,517.000	14,350.82	
AT&T INC			939,818.000	14,116,066.36	
AT&T LATIN AMER CORP COM			30,700.000	0.00	
ATAI LIFE SCIENCES NV			16,724.000	21,573.96	
ATARA BIOTHERAPEUTICS INC			12,793.000	18,933.64	
ATEA PHARMACEUTICALS INC			10,010.000	30,030.00	
ATHENEX INC			86.000	1.30	
ATI INC			24,367.000	1,002,702.05	
ATKORE INC			8,959.000	1,336,593.21	
ATLANTA BRAVES HOLDINGS INC			20,803.000	743,291.19	
ATLANTIC AMERICAN CORP			10,890.000	19,819.80	
ATLANTIC UNION BANKSHARES CORP			15,937.000	458,666.86	
ATLANTICUS HOLDINGS CORP			1,307.000	39,615.17	
ATLANTIS PLASTICS INC			1,094.000	54.70	
ATLASSIAN CORP			6,484.000	1,306,590.84	
ATMOS ENERGY CORP			33,308.000	3,528,316.44	
ATN INTERNATIONAL INC			2,440.000	77,006.40	
ATNA RESOURCES LTD			1,222.000	6.11	
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00	
ATRECA INC			5,219.000	1,362.16	
ATRICURE INC			91,607.000	4,012,386.60	
ATRION CORP			251.000	103,705.67	
ATS CORPORATION			36,300.000	1,554,563.61	
AUDACY INC			158.000	49.03	
AUDICODES LTD			3,625.000	36,648.75	
AUROBINDO PHARMA LTD			716,454.000	7,888,726.61	
AUTODESK INC			25,636.000	5,304,344.76	
AUTOMATIC DATA PROCESSING INC			48,722.000	11,721,538.76	
AUTOSCOPE TECHNOLOGIES CORP			1,370.000	8,151.50	
AUTOZONE INC			2,486.000	6,314,415.14	
AVADO BRANDS INC COM			40,600.000	365.40	
AVALONBAY COMMUNITIES INC			19,183.000	3,294,488.42	
AVANOS MEDICAL INC			12,039.000	243,428.58	
AVANTAX INC			6,938.000	177,474.04	
AVERY DENNISON CORP			9,453.000	1,726,779.51	
AVIAT NETWORKS INC			3,139.000	97,936.80	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVID BIOSERVICES INC			9,752.000	92,058.88
AVID TECHNOLOGY INC			5,882.000	158,049.34
AVIDITY BIOSCIENCES INC			13,304.000	84,879.52
AVIDXCHANGE HOLDINGS INC			94,400.000	894,912.00
AVIENT CORP			16,163.000	570,877.16
AVINCI MEDIA CORP			4,781.000	0.00
AVISTA CORP			13,729.000	444,407.73
AVNET INC			15,898.000	766,124.62
AVROBIO INC			4,859.000	7,482.86
AWARE INC/MA			5,554.000	7,664.52
AXCELIS TECHNOLOGIES INC			11,143.000	1,816,866.15
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXOGEN INC			9,993.000	49,965.00
AXON ENTERPRISE INC			10,997.000	2,188,293.03
AXONICS INC			139,367.000	7,821,276.04
AXOS FINANCIAL INC			13,162.000	498,313.32
AXSOME THERAPEUTICS INC			4,546.000	317,719.94
AYALA PHARMACEUTICALS INC			5.000	4.00
AZEK CO INC/THE			19,601.000	582,933.74
AZENTA INC			12,442.000	624,463.98
AZZ INC			4,362.000	198,819.96
B RILEY FINANCIAL INC			2,442.000	100,097.58
B&G FOODS INC			13,209.000	130,637.01
B&M EUROPEAN VALUE RETAIL SA			272,009.000	1,946,851.43
B2GOLD CORP			2,394,200.000	6,906,346.15
BABCOCK & WILCOX ENTERPRISES I			7,842.000	33,014.82
BADGER METER INC			5,518.000	793,874.66
BADGER PAPER MILLS INC			2,800.000	0.00
BAE SYSTEMS PLC			662,400.000	8,067,136.37
BAIDU INC ADR			6,788.000	911,967.80
BAIDU INC HK/09888			221,750.000	3,777,070.55
BAKER HUGHES CO			153,238.000	5,412,366.16
BALCHEM CORP			6,363.000	789,266.52
BALL CORP			37,095.000	1,846,589.10
BALLY'S CORP			422.000	5,532.42
BANCFIRST CORP			4,302.000	373,112.46
BANCO BILBAO VIZCAYA ARGENTARI			335,187.000	2,736,118.91
BANCO DEL BAJIO SA			394,200.000	1,238,729.59

Asset Detail

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As Of Date : 9/30/2023

Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANCO DO BRASIL SA			323,100.000	3,050,122.87
BANCO LATINOAMERICANO DE COMER			8,912.000	188,934.40
BANCORP INC/THE			6,803.000	234,703.50
BANDWIDTH INC			2,960.000	33,359.20
BANGKOK BANK PCL			938,100.000	4,315,324.34
BANK CENTRAL ASIA TBK PT			57,843,500.000	33,029,378.89
BANK FIRST CORP			3,193.000	246,339.95
BANK OF AMERICA CORP			786,164.000	21,525,170.32
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			6,545.000	325,221.05
BANK OF MARIN BANCORP			3,468.000	63,395.04
BANK OF NEW YORK MELLON CORP/T			126,970.000	5,415,270.50
BANK OF NOVA SCOTIA			152,400.000	6,862,508.87
BANK OF SOUTH CAROLINA CORP			3,547.000	37,208.03
BANK RAKYAT INDONESIA PERSERO			26,467,370.000	8,948,046.10
BANK7 CORP			8,618.000	193,991.18
BANKFINANCIAL CORP			3,529.000	30,419.98
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANKWELL FINANCIAL GROUP INC			7,332.000	177,947.64
BANNER CORP			8,271.000	350,524.98
BAR HARBOR BANKSHARES			1,925.000	45,487.75
BARNES & NOBLE EDUCATION INC			3,409.000	3,715.81
BARNES GROUP INC			11,233.000	381,585.01
BARNWELL INDUSTRIES INC			3,434.000	9,031.42
BARRATT DEVELOPMENTS PLC			1,052,900.000	5,668,651.51
BARRETT BUSINESS SERVICES INC			4,416.000	398,499.84
BATH & BODY WORKS INC			27,526.000	930,378.80
BAUDAX BIO INC			1.000	0.37
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			59,971.000	2,263,305.54
BAYCURRENT CONSULTING INC			672,700.000	22,530,772.98
BAYTEX ENERGY CORP			39,319.000	173,396.79
BB LIQUIDATING INC			31,721.000	31.72
BBX CAPITAL INC			10.000	71.80
BCB BANCORP INC			2,022.000	22,525.08
BEACON ROOFING SUPPLY INC			13,648.000	1,053,216.16
BEARD CO/THE			1,181.000	0.00
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	392.09

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEAZER HOMES USA INC			5,227.000	130,204.57
BEBE STORES INC			399.000	1,536.15
BECTON DICKINSON & CO			40,285.000	10,414,881.05
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	6,470,884.92
BEL FUSE INC			7,455.000	353,075.10
BELDEN INC			7,198.000	694,966.90
BELIEVING TODAY INC			3,700.000	0.00
BELLEROPHON THERAPEUTICS INC			7,889.000	3,155.60
BELLICUM PHARMACEUTICALS INC			490.000	161.70
BELLRING BRANDS INC			23,001.000	948,331.23
BENCHMARK ELECTRONICS INC			9,092.000	220,571.92
BERKELEY GROUP HOLDINGS PLC			94,623.000	4,743,260.65
BERKSHIRE HATHAWAY INC			306,558.000	107,387,267.40
BEST BUY CO INC			33,698.000	2,341,000.06
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00
BEYOND AIR INC			14,127.000	32,633.37
BEYONDSRING INC			6,904.000	5,523.20
BGC GROUP INC			50,447.000	266,360.16
BGF RETAIL CO LTD			62,183.000	6,497,555.76
BHARTI AIRTEL LTD			34,499.000	384,867.44
BHP GROUP LTD			67,910.000	1,939,438.29
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BID CORP LTD			115,409.000	2,586,677.42
BIDVEST GROUP LTD/THE			185,316.000	2,683,232.94
BIG 5 SPORTING GOODS CORP			6,454.000	45,242.54
BIG LOTS INC			9,320.000	47,625.20
BIGLARI HOLDINGS INC			819.000	135,954.00
BIM BIRLESIK MAGAZALAR AS			87,892.000	880,683.31
BIO-RAD LABORATORIES INC			2,421.000	867,807.45
BIO-TECHNE CORP			22,737.000	1,547,707.59
BIOGEN INC			23,575.000	6,059,010.75
BIOHAVEN LTD			9,748.000	253,545.48
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLIFE SOLUTIONS INC			10,354.000	142,988.74
BIOMARIN PHARMACEUTICAL INC			21,107.000	1,867,547.36
BIOMERICA INC			562.000	482.25
BIOPURE CORP			374.000	0.00
BIOSIG TECHNOLOGIES INC			9,527.000	4,661.57
BIOVENTUS INC			6,487.000	21,407.10

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BIOXCEL THERAPEUTICS INC			16,393.000	41,474.29	
BIRKS GROUP INC			432.000	1,943.96	
BJ'S RESTAURANTS INC			5,610.000	131,610.60	
BJ'S WHOLESALE CLUB HOLDINGS I			276,819.000	19,756,572.03	
BK TECHNOLOGIES CORP			228.000	2,832.67	
BLACK HILLS CORP			12,846.000	649,879.14	
BLACKBAUD INC			9,597.000	674,861.04	
BLACKLINE INC			9,262.000	513,763.14	
BLACKROCK CAPITAL INVESTMENT C			3,434.000	12,740.14	
BLACKROCK INC			16,756.000	10,832,586.44	
BLACKSTONE INC			79,471.000	8,514,522.94	
BLACKSTONE MORTGAGE TRUST INC			25,658.000	558,061.50	
BLONDER TONGUE LABORATORIES IN			2,737.000	355.81	
BLUE RIVER BANCSHARES INC			962.000	0.00	
BLUEBIRD BIO INC			11,054.000	33,604.16	
BLUELINX HOLDINGS INC			3,385.000	277,874.65	
BLUEROCK HOMES TRUST INC			1,646.000	21,266.32	
BM TECHNOLOGIES INC			1,078.000	2,156.00	
BMC INDS INC MINN COM			26,300.000	0.00	
BNP PARIBAS ISSUAN WTS/PROD 03-JUL-24(WT51069S			197,882.000	979,515.90	
BNP PARIBAS SA			170,100.000	10,883,042.65	
BNS HOLDING INC			94.000	0.00	
BOEING CO/THE			69,142.000	13,253,138.56	
BOISE CASCADE CO			8,333.000	858,632.32	
BOMBAY CO			19,600.000	0.00	
BON-TON STORES INC/THE			1,828.000	0.18	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	0.81	
BOOKING HOLDINGS INC			4,441.000	13,695,821.95	
BOOT BARN HOLDINGS INC			5,114.000	415,205.66	
BORGWARNER INC			54,456.000	2,198,388.72	
BOSTON PROPERTIES INC			24,512.000	1,457,973.76	
BOSTON SCIENTIFIC CORP			203,591.000	10,749,604.80	
BOX INC			26,680.000	645,922.80	
BOYDS COLLECTION LTD/THE			53,633.000	5.36	
BP FLY CORP			2,067.000	0.00	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BRADY CORP			9,982.000	548,211.44	
BRAEMAR HOTELS & RESORTS INC			18,910.000	52,380.70	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRANDYWINE REALTY TRUST			32,370.000	146,959.80
BREMBO SPA			154,561.000	1,924,423.55
BREMBO SPA RTS EXP 03-OCT-2023			154,561.000	0.00
BRIDGFORD FOODS CORP			5,647.000	61,834.65
BRIGGS & STRATTON ESCROW			6,478.000	0.00
BRIGHTCOVE INC			8,310.000	27,339.90
BRIGHTHOUSE FINANCIAL INC			12,823.000	627,557.62
BRIGHTSPIRE CAPITAL INC			11,732.000	73,442.32
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,494,000.000	1,232,375.49
BRINK'S CO/THE			9,592.000	696,762.88
BRINKER INTERNATIONAL INC			4,545.000	143,576.55
BRISTOL-MYERS SQUIBB CO			281,884.000	16,360,547.36
BRISTOW GROUP INC			6,615.000	186,344.55
BROADCOM INC			50,461.000	41,911,897.38
BROADRIDGE FINANCIAL SOLUTIONS			13,614.000	2,437,586.70
BROADSTONE NET LEASE INC			24,044.000	343,829.20
BROOKDALE SENIOR LIVING INC			39,971.000	165,479.94
BROOKLINE BANCORP INC			21,955.000	200,010.05
BROWN & BROWN INC			27,326.000	1,908,447.84
BROWN-FORMAN CORP			33,336.000	1,923,153.84
BRT APARTMENTS CORP			2,924.000	50,497.48
BRUNELLO CUCINELLI SPA			22,900.000	1,746,879.27
BSML INC			1,459.000	0.00
BSQUARE CORP			1,406.000	1,673.14
BUCKLE INC/THE			5,689.000	189,955.71
BUDWEISER BREWING CO APAC LTD HK/01876			485,800.000	958,964.74
BUILD-A-BEAR WORKSHOP INC			5,203.000	153,020.23
BUILDERS FIRSTSOURCE INC			48,720.000	6,065,152.80
BUILDING MATLS HLDG CORP COM			12,400.000	0.00
BUMBLE INC			14,392.000	214,728.64
BUNGE LTD			33,019.000	3,574,306.75
BURCKHARDT COMPRESSION HOLDING			2,685.000	1,466,066.36
BUREAU VERITAS SA			338,138.000	8,416,664.82
BURLINGTON STORES INC			7,369.000	997,025.70
BUSINESS FIRST BANCSHARES INC			3,070.000	57,593.20
BUTLER INTERNATIONAL INC			4,024.000	0.00
C&F FINANCIAL CORP			1,586.000	85,009.60
C4 THERAPEUTICS INC			6,115.000	11,373.90

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CABOT CORP			11,247.000	779,079.69	
CACHE INC			3,062.000	0.30	
CACTUS INC			10,721.000	538,301.41	
CADENCE BANK			34,719.000	736,737.18	
CADENCE DESIGN SYSTEMS INC			42,361.000	9,925,182.30	
CADIZ INC			14,965.000	49,534.15	
CAE INC			313,893.000	7,362,091.00	
CAESARS ENTERTAINMENT INC			25,261.000	1,170,847.35	
CAESARSTONE LTD			3,820.000	16,349.60	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAL DIVE INTERNATIONAL INC			9,001.000	0.01	
CAL-MAINE FOODS INC			7,367.000	356,710.14	
CALAMP CORP			6,444.000	2,613.69	
CALAVO GROWERS INC			2,998.000	75,639.54	
CALERES INC			9,063.000	260,651.88	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00	
CALIFORNIA FIRST LEASING CORP			2,703.000	44,869.80	
CALIFORNIA RESOURCES CORP			13,892.000	778,090.92	
CALIFORNIA WATER SERVICE GROUP			10,400.000	492,024.00	
CALITHERA BIOSCIENCES INC			20.000	1.00	
CALIX INC			9,032.000	414,026.88	
CALLON PETROLEUM CO			4,344.000	169,937.28	
CALMARE THERAPEUTICS INC			1,369.000	0.00	
CAMBEX CORP			5,237.000	0.52	
CAMBRIDGE BANCORP			1,456.000	90,461.28	
CAMBRIDGE HEART INC			5,193.000	0.00	
CAMDEN NATIONAL CORP			4,138.000	116,774.36	
CAMDEN PROPERTY TRUST			12,650.000	1,196,437.00	
CAMPBELL SOUP CO			44,392.000	1,823,623.36	
CAMPING WORLD HOLDINGS INC			7,214.000	147,237.74	
CANADIAN PACIFIC KANSAS CITY LTD			332,714.000	24,845,270.28	
CANADIAN SOLAR INC			9,594.000	236,108.34	
CANADIAN TIRE CORP LTD CL A			74,500.000	8,047,873.52	
CANNAE HOLDINGS INC			13,783.000	256,915.12	
CANO PETROLEUM INC			3,018.000	0.00	
CANTERBURY PARK HOLDING CORP			1,423.000	28,175.40	
CAPGEMINI SE			47,400.000	8,320,631.56	
CAPITAL CITY BANK GROUP INC			2,474.000	73,799.42	
CAPITAL ONE FINANCIAL CORP			48,260.000	4,683,633.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL SOUTHWEST CORP			1,048.000	23,999.20
CAPITEC BANK HOLDINGS LTD			23,990.000	2,185,566.25
CAPITOL BANCORP LTD			1,356.000	0.00
CAPITOL FEDERAL FINANCIAL INC			23,653.000	112,824.81
CAPRICOR THERAPEUTICS INC			22,464.000	76,826.88
CAPSTONE GREEN ENERGY CORP			104.000	73.74
CARA THERAPEUTICS INC			9,856.000	16,558.08
CARDIFF ONCOLOGY INC			58.000	80.62
CARDINAL HEALTH INC			29,625.000	2,572,042.50
CARECLOUD INC			12,107.000	13,923.05
CAREMAX INC			12,381.000	26,247.72
CARETRUST REIT INC			17,714.000	363,137.00
CARGURUS INC			15,277.000	267,653.04
CARIBOU BIOSCIENCES INC			16,042.000	76,680.76
CARLSBERG AS			97,973.000	12,399,638.28
CARMAX INC			22,737.000	1,608,188.01
CARNIVAL CORP			177,078.000	2,429,510.16
CARPENTER TECHNOLOGY CORP			10,935.000	734,941.35
CARRIER GLOBAL CORP			111,416.000	6,150,163.20
CARROLS RESTAURANT GROUP INC			6,848.000	45,128.32
CARS.COM INC			10,623.000	179,103.78
CARTER'S INC			6,127.000	423,682.05
CASELLA WASTE SYSTEMS INC			8,649.000	659,918.70
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS HOLDINGS			3,566.000	9,128.96
CASS INFORMATION SYSTEMS INC			2,180.000	81,205.00
CASSAVA SCIENCES INC			708.000	11,781.12
CASTLE BIOSCIENCES INC			2,470.000	41,718.30
CATALENT INC			21,098.000	960,591.94
CATALINA LIGHTING INC			910.000	0.00
CATALYST BIOSCIENCES INC			16,348.000	7,884.64
CATALYST PHARMACEUTICALS INC			36,494.000	426,614.86
CATERPILLAR INC			64,425.000	17,588,025.00
CATHAY GENERAL BANCORP			15,337.000	533,114.12
CATO CORP/THE			5,657.000	43,332.62
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,924.000	511,129.84
CB FINANCIAL SERVICES INC			356.000	7,618.40
CB144A APPVION ESCROW			102.000	0.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CBIZ INC			22,455.000	1,165,414.50
CBL & ASSOCIATES PROPERTIES IN			398.000	8,350.04
CBOE GLOBAL MARKETS INC			12,288.000	1,919,508.48
CBRE GROUP INC			44,412.000	3,280,270.32
CDW CORP/DE			18,333.000	3,698,866.08
CECO ENVIRONMENTAL CORP			2,051.000	32,754.47
CEL-SCI CORP			27.000	33.75
CELADON GROUP INC			3,024.000	0.61
CELANESE CORP			64,969.000	8,154,908.88
CELCUITY INC			17,914.000	163,733.96
CELLNEX TELECOM SA			225,150.000	7,859,308.23
CENCORA INC			19,243.000	3,463,162.71
CENTENE CORP			67,043.000	4,617,921.84
CENTERPOINT ENERGY INC			107,587.000	2,888,710.95
CENTERSPACE			1,612.000	97,139.12
CENTOGENE NV			3,825.000	4,360.50
CENTRAL GARDEN & PET CO			7,589.000	304,243.01
CENTRAL PACIFIC FINANCIAL CORP			657.000	10,958.76
CENTRUS ENERGY CORP			823.000	46,713.48
CENTURY CASINOS INC			269.000	1,379.97
CENTURY COMMUNITIES INC			3,856.000	257,503.68
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERENCE INC			6,015.000	122,525.55
CERIDIAN HCM HOLDING INC			132,309.000	8,977,165.65
CERTARA INC			18,914.000	275,009.56
CERUS CORP			47,566.000	77,056.92
CEVA INC			4,243.000	82,271.77
CF INDUSTRIES HOLDINGS INC			25,747.000	2,207,547.78
CH ROBINSON WORLDWIDE INC			19,733.000	1,699,603.29
CHALEASE HOLDING CO LTD			597,853.000	3,352,221.66
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION INDUSTRIES INC/WV			20.000	0.00
CHAMPIONS ONCOLOGY INC			6,830.000	42,482.60
CHAMPIONX CORP			37,463.000	1,334,432.06
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	594.52
CHARLES RIVER LABORATORIES INT			5,901.000	1,156,477.98
CHARLES SCHWAB CORP/THE			169,583.000	9,310,106.70

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHART INDUSTRIES INC			7,647.000	1,293,260.64
CHARTER COMMUNICATIONS INC			11,125.000	4,892,997.50
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHASE CORP			2,453.000	312,095.19
CHATHAM LODGING TRUST			7,104.000	67,985.28
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			10,377.000	1,383,046.56
CHEFS' WAREHOUSE INC/THE			3,163.000	66,992.34
CHEGG INC			18,986.000	169,355.12
CHENIERE ENERGY INC			156,314.000	25,941,871.44
CHENIERE ENERGY PARTNERS LP			20,549.000	1,113,550.31
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	11,533.03
CHERRY HILL MORTGAGE INVESTMEN			3,996.000	14,865.12
CHESAPEAKE UTILITIES CORP			4,412.000	431,273.00
CHEVRON CORP			211,609.000	35,681,509.58
CHICAGO RIVET & MACHINE CO			213.000	3,754.13
CHICO'S FAS INC			24,317.000	181,891.16
CHILDREN'S PLACE INC/THE			4,977.000	134,528.31
CHIMERA INVESTMENT CORP			33,333.000	181,998.18
CHIMERIX INC			2,613.000	2,507.96
CHINA CGAME INC			1,663.000	0.10
CHINA COMMUNICATIONS SERVICES HK/00552			10,034,000.000	4,215,078.18
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			3,895,000.000	5,898,312.67
CHINA MERCHANTS BANK CO LTD HK/03968			979,500.000	4,089,665.91
CHINA OVERSEAS LAND & INVESTME HK/00688			3,475,363.000	7,206,457.63
CHINA PETROLEUM & CHEMICAL COR HK/00386			19,102,000.000	10,438,984.41
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHIPOTLE MEXICAN GRILL INC			8,799.000	16,118,272.17
CHORD ENERGY CORP			7,679.000	1,207,726.91
CHRISTOPHER & BANKS CORP			3,462.000	0.35
CHROMA ATE INC			193,300.000	1,652,725.30
CHUBB LTD			55,082.000	11,466,970.76
CHURCH & DWIGHT CO INC			48,619.000	4,454,958.97
CHUY'S HOLDINGS INC			4,428.000	157,548.24
CIBL INC			22.000	0.00
CIBUS INC			287.000	5,229.14
CIE AUTOMOTIVE INDIA LTD			130,370.000	754,749.93
CIGNA GROUP/THE			33,680.000	9,634,837.60
CIMPRESS PLC			5,202.000	364,192.02

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CINCINNATI FINANCIAL CORP			28,682.000	2,933,881.78	
CINEWORLD GROUP PLC WTS EXP 01/01/2059			37,689.000	238.76	
CINTAS CORP			11,539.000	5,550,374.39	
CIPRICO INC			5,400.000	0.00	
CIRCLE ENTERTAINMENT INC			8,246.000	0.01	
CIRCOR INTERNATIONAL INC			2,990.000	166,692.50	
CIRCUIT CITY STORES INC			21,085.000	0.00	
CISCO SYSTEMS INC			527,397.000	28,352,862.72	
CITI TRENDS INC			6,001.000	133,342.22	
CITIGROUP INC			225,930.000	9,292,500.90	
CITIZENS & NORTHERN CORP			1,042.000	18,287.10	
CITIZENS COMMUNITY BANCORP INC			1,489.000	14,294.40	
CITIZENS FINANCIAL GROUP INC			77,925.000	2,088,390.00	
CITIZENS FINANCIAL SERVICES IN			262.000	12,555.04	
CITIZENS INC/TX			6,450.000	18,382.50	
CITY BANK/LYNNWOOD WA			1,072.000	0.00	
CITY HOLDING CO			3,711.000	335,288.85	
CITY OFFICE REIT INC			13,616.000	57,868.00	
CIVEO CORP			614.000	12,728.22	
CIVISTA BANCSHARES INC			662.000	10,261.00	
CIVITAS RESOURCES INC			13,168.000	1,064,896.16	
CLARUS CORP			5,037.000	38,079.72	
CLEAN ENERGY FUELS CORP			15,336.000	58,736.88	
CLEARFIELD INC			4,857.000	139,201.62	
CLEARSIDE BIOMEDICAL INC			3,006.000	2,614.92	
CLEARSTORY SYSTEMS INC			219.000	0.00	
CLEARWATER ANALYTICS HOLDINGS			35,174.000	680,265.16	
CLEARWATER PAPER CORP			3,888.000	140,940.00	
CLEARWAY ENERGY INC			18,649.000	392,447.80	
CLICKS GROUP LTD			171,250.000	2,351,126.51	
CLIMB GLOBAL SOLUTIONS INC			5,503.000	236,684.03	
CLOROX CO/THE			26,254.000	3,440,849.24	
CLST HOLDINGS INC			3,920.000	70.95	
CME GROUP INC			49,456.000	9,902,080.32	
CMS ENERGY CORP			60,049.000	3,189,202.39	
CMTSU LIQUIDATION INC			7,875.000	0.79	
CNH INDUSTRIAL NV			695,000.000	8,491,492.63	
CNO FINANCIAL GROUP INC			41,733.000	990,324.09	
CNX RESOURCES CORP			26,007.000	587,238.06	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COAL INDIA LTD			2,699,800.000	9,597,410.49	
COCA-COLA CO/THE			474,725.000	26,575,105.50	
COCA-COLA CONSOLIDATED INC			1,601.000	1,018,748.32	
COCA-COLA EUROPACIFIC PARTNERS			291,467.000	18,299,427.70	
COCA-COLA HBC AG			170,200.000	4,672,018.85	
COCHLEAR LTD			65,000.000	10,710,929.32	
CODEXIS INC			9,329.000	17,631.81	
COEUR MINING INC			46,052.000	102,235.44	
COFORGE LTD			26,491.000	1,628,371.27	
COGENT COMMUNICATIONS HOLDINGS			7,575.000	468,892.50	
COGNIZANT TECHNOLOGY SOLUTIONS			198,680.000	13,458,583.20	
COHEN & CO INC			183.000	1,193.16	
COHEN & STEERS INC			5,167.000	323,919.23	
COHERUS BIOSCIENCES INC			23,337.000	87,280.38	
COHU INC			4,784.000	164,760.96	
COLDWATER CREEK INC			2,034.000	0.00	
COLGATE-PALMOLIVE CO			117,432.000	8,350,589.52	
COLLEGIUM PHARMACEUTICAL INC			15,635.000	349,442.25	
COLONIAL BANCGROUP INC/THE			63,000.000	0.00	
COLONY BANKCORP INC			1,256.000	12,553.73	
COLUMBUS MCKINNON CORP/NY			3,225.000	112,584.75	
COMCAST CORP			882,480.000	39,129,163.20	
COMDIAL CORP			222.000	0.00	
COMERICA INC			16,373.000	680,298.15	
COMFORT SYSTEMS USA INC			9,758.000	1,662,860.78	
COMMERCIAL INTERNATIONAL BANK			708,635.000	1,375,990.31	
COMMERCIAL METALS CO			22,951.000	1,134,008.91	
COMMSCOPE HOLDING CO INC			35,873.000	120,533.28	
COMMUNITY BANK SYSTEM INC			9,096.000	383,942.16	
COMMUNITY HEALTH SYSTEMS INC			20,762.000	60,209.80	
COMMUNITY HEALTHCARE TRUST INC			3,911.000	116,156.70	
COMMUNITY TRUST BANCORP INC			2,795.000	95,756.70	
COMMUNITY WEST BANCSHARES			1,044.000	13,561.56	
COMMVAULT SYSTEMS INC			7,236.000	489,225.96	
COMPAL ELECTRONICS INC			5,138,000.000	4,886,436.01	
COMPAL ELECTRONICS INC GDR			80.000	380.42	
COMPASS GROUP PLC			477,615.000	11,659,059.77	
COMPUTER PROGRAMS AND SYSTEMS			8,783.000	140,001.02	
COMPUTER TASK GROUP INC			7,828.000	80,863.24	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMPX INTERNATIONAL INC			2,985.000	55,491.15
COMSCORE INC			21,202.000	13,015.91
COMSTOCK RESOURCES INC			16,650.000	183,649.50
COMTECH TELECOMMUNICATIONS COR			7,696.000	67,340.00
CONAGRA BRANDS INC			55,873.000	1,532,037.66
CONDUENT INC			27,717.000	96,455.16
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			5,847.000	589,669.95
CONN'S INC			3,752.000	14,820.40
CONNECTONE BANCORP INC			2,319.000	41,347.77
CONOCOPHILLIPS			151,871.000	18,194,145.80
CONRAD INDUSTRIES INC			1,619.000	13,599.60
CONSENSUS CLOUD SOLUTIONS INC			2,858.000	71,964.44
CONSOL ENERGY INC			6,511.000	683,069.01
CONSOLIDATED COMMUNICATIONS HO			15,110.000	51,676.20
CONSOLIDATED EDISON INC			64,552.000	5,521,132.56
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED WATER CO LTD			9,742.000	277,062.48
CONSTELLATION BRANDS INC			20,641.000	5,187,702.53
CONSTELLATION ENERGY CORP			47,538.000	5,185,445.04
CONSTELLIUM SE			26,405.000	480,571.00
CONSUMER PORTFOLIO SERVICES IN			197.000	1,786.79
CONTANGO ORE INC			279.000	5,080.59
CONTINENTAL AG			102,674.000	7,257,219.07
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTRA ABIOMED INC			8,394.000	0.00
CONTRA ADAMAS PHARMAC			6,244.000	0.00
CONTRA ADAMAS PHARMACE			6,244.000	0.00
CONTRA ADR AMRYT PHARM			1,970.000	0.00
CONTRA COMMUNICATIONS			486.000	1,530.90
CONTRA CONCERT PHARMAC			18,492.000	0.00
CONTRA FLEXION THERAPE			4,787.000	0.00
CONTRA RADIUS HEALTH I			6,911.000	691.10
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00
CONTRA SATSUMA PHARMAC			4,157.000	0.00
COOPER COS INC/THE			9,043.000	2,875,764.43
COOPER-STANDARD HOLDINGS INC			2,681.000	35,979.02
COPA HOLDINGS SA			30,142.000	2,686,255.04
COPART INC			128,824.000	5,551,026.16

Asset Detail

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As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COPT DEFENSE PROPERTIES			19,101.000	455,176.83
CORCEPT THERAPEUTICS INC			28,908.000	787,598.46
CORECIVIC INC			21,443.000	241,233.75
COREENERGY INFRASTRUCTURE TRUST			2,298.000	1,838.40
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNING INC			509,433.000	15,522,423.51
CORP INMOBILIARIA VESTA SAB DE			420,200.000	1,386,924.77
CORTEVA INC			88,088.000	4,506,582.08
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			5,116.000	1,006,061.40
COSTAR GROUP INC			65,096.000	5,005,231.44
COSTCO WHOLESALE CORP			76,595.000	43,273,111.20
COTERRA ENERGY INC			138,488.000	3,746,100.40
COUSINS PROPERTIES INC			13.000	264.81
COVENANT LOGISTICS GROUP INC			4,624.000	202,762.40
CP ALL PCL			5,063,300.000	8,412,760.59
CPI AEROSTRUCTURES INC			1,743.000	5,821.62
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			3,724.000	375,230.24
CRACKER BARREL OLD COUNTRY STO			4,854.000	326,188.80
CRANE NXT CO			8,360.000	464,565.20
CRAZY WOMAN CREEK BANCORP INC			437.000	9,185.74
CREATIVE MEDIA & COMMUNITY TRU			927.000	3,754.35
CREDICORP LTD			32,922.000	4,213,028.34
CREDO TECHNOLOGY GROUP HOLDING			121,672.000	1,855,498.00
CRESCENT ENERGY CO			3,461.000	43,747.04
CRESTWOOD EQUITY PARTNERS LP			329,433.000	9,635,915.25
CREXENDO INC			1,541.000	3,205.28
CRH PLC			305,419.000	16,715,581.87
CRINETICS PHARMACEUTICALS INC			13,652.000	406,010.48
CROCS INC			13,559.000	1,196,310.57
CROSS COUNTRY HEALTHCARE INC			13,413.000	332,508.27
CROWN CASTLE INC			50,914.000	4,685,615.42
CRYOPORT INC			5,858.000	80,313.18
CSG SYSTEMS INTERNATIONAL INC			7,145.000	365,252.40
CSL LTD			151,550.000	24,530,840.79
CSP INC			1,384.000	24,220.00
CSW INDUSTRIALS INC			2,712.000	475,250.88
CSX CORP			253,728.000	7,802,136.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CTO REALTY GROWTH INC			11,536.000	186,998.56	
CTS CORP			5,593.000	233,451.82	
CTS EVENTIM AG & CO KGAA			474,587.000	27,057,954.92	
CUE BIOPHARMA INC			4,231.000	9,731.30	
CULLINAN ONCOLOGY INC			11,585.000	104,844.25	
CULP INC			5,023.000	28,028.34	
CUMBERLAND PHARMACEUTICALS INC			1,876.000	3,545.64	
CUMMINS INC			24,349.000	5,562,772.54	
CUMULUS MEDIA INC			6,129.000	31,196.61	
CUSHMAN & WAKEFIELD PLC			20,443.000	155,775.66	
CUTERA INC			7,972.000	47,991.44	
CV HOLDINGS INC/UNITED STATES			5,499.000	109.98	
CVB FINANCIAL CORP			21,173.000	350,836.61	
CVR CATALYST CONTRA			16,348.000	0.00	
CVR ENERGY INC			7,282.000	247,806.46	
CVR F STAR			350.000	0.00	
CVR F STAR THERAPEUTIC			350.000	0.00	
CVS HEALTH CORP			159,037.000	11,103,963.34	
CYBERARK SOFTWARE LTD			115,271.000	18,877,931.67	
CYBERCARE INC COM			5,500.000	0.00	
CYCLERION THERAPEUTICS INC			370.000	1,258.00	
CYIENT LTD			97,618.000	1,991,711.09	
CYMABAY THERAPEUTICS INC			11,931.000	177,891.21	
CYTODYN INC			79,398.000	14,196.37	
D7 ENTERPRISES INC			18.000	0.00	
DADA NEXUS LTD ADR			105,091.000	467,654.95	
DAIICHI SANKYO CO LTD			360,000.000	9,905,578.83	
DAIKIN INDUSTRIES LTD			50,000.000	7,865,639.14	
DAILY JOURNAL CORP			352.000	103,488.00	
DAKTRONICS INC			9,218.000	82,224.56	
DALATA HOTEL GROUP PLC			457,339.000	1,944,093.79	
DALLASNEWS CORP			379.000	1,743.40	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			25,531.000	374,539.77	
DANAHER CORP			83,323.000	20,672,436.30	
DARDEN RESTAURANTS INC			15,415.000	2,207,736.30	
DATA I/O CORP			3,599.000	13,712.19	
DATATEC SYS INC COM			25,900.000	0.00	
DATATRAK INTERNATIONAL INC			59.000	8.85	

Asset Detail

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As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DAVE & BUSTER'S ENTERTAINMENT			10,878.000	403,247.46
DAVITA INC			6,330.000	598,374.90
DAXOR CORP			2,109.000	19,002.09
DAY ONE BIOPHARMACEUTICALS INC			6,977.000	85,607.79
DB INSURANCE CO LTD			139,930.000	9,270,594.50
DBS GROUP HOLDINGS LTD			355,500.000	8,761,828.71
DECIPHERA PHARMACEUTICALS INC			13,083.000	166,415.76
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			33,881.000	12,786,011.78
DELCATH SYSTEMS INC			2.000	8.08
DELEK US HOLDINGS INC			11,664.000	331,374.24
DELIA*S INC			3,437.000	0.00
DELIVERY HERO SE			2,315.000	66,593.84
DELL TECHNOLOGIES INC			10,144.000	698,921.60
DELPHAX TECHNOLOGIES INC			7,074.000	254.66
DELTA AIR LINES INC			79,809.000	2,952,933.00
DELTA APPAREL INC			5,435.000	36,034.05
DELTA ELECTRONICS INC			225,000.000	2,261,814.37
DELTAGEN INC			13,680.000	0.01
DELUXE CORP			8,699.000	164,324.11
DENBURY INC			8,491.000	832,202.91
DENBURY INC NEW WTS EXP 09/16/2023			87.000	0.00
DENNY'S CORP			14,702.000	124,525.94
DENTSPLY SIRONA INC			49,097.000	1,677,153.52
DERMTECH INC			6,578.000	9,472.32
DESCARTES SYS GROUP INC			35,770.000	2,637,508.36
DESIGN THERAPEUTICS INC			25,531.000	60,253.16
DESIGNER BRANDS INC			12,652.000	160,174.32
DESTINATION MATERNITY CORP			3,060.000	0.00
DEUTSCHE BOERSE AG			23,000.000	3,986,299.63
DEUTSCHE POST AG			241,872.000	9,868,119.10
DEVON ENERGY CORP			240,867.000	11,489,355.90
DEXCOM INC			125,436.000	11,703,178.80
DHT HOLDINGS INC			28,906.000	297,731.80
DIADEXUS INC			148.000	0.00
DIAGEO PLC ADR			53,080.000	7,918,474.40
DIAMEDICA THERAPEUTICS INC			20,089.000	51,829.62
DIAMOND HILL INVESTMENT GROUP			1,318.000	222,175.26
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	0.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DIAMONDBACK ENERGY INC			36,491.000	5,651,726.08	
DIAMONDROCK HOSPITALITY CO			43,168.000	346,639.04	
DIGI INTERNATIONAL INC			11,123.000	300,321.00	
DIGIMARC CORP			5,911.000	192,048.39	
DIGITAL GARAGE INC			143,587.000	3,310,030.35	
DIGITAL REALTY TRUST INC			35,819.000	4,334,815.38	
DIGITAL TURBINE INC			14,392.000	87,071.60	
DIGITAL VIDEO SYSTEMS INC			319.000	0.00	
DILLARD'S INC			1,553.000	513,747.93	
DIME COMMUNITY BANCSHARES INC			3,163.000	63,133.48	
DINE BRANDS GLOBAL INC			3,195.000	157,992.75	
DIODES INC			8,821.000	695,447.64	
DIPLOMA PLC			45,027.000	1,650,929.45	
DISC MEDICINE INC			2,360.000	110,872.80	
DISCO CORP			44,000.000	8,132,149.44	
DISCOVER FINANCIAL SERVICES			39,605.000	3,430,981.15	
DISTRIBUTION SOLUTIONS GROUP I			8,060.000	209,560.00	
DIVERSIFIED HEALTHCARE TRUST			40,960.000	79,462.40	
DIVINE INC			6,229.000	0.00	
DIXIE GROUP INC/THE			1,675.000	1,154.08	
DLH HOLDINGS CORP			1,203.000	14,039.01	
DMC GLOBAL INC			5,488.000	134,291.36	
DOCGO INC			12,612.000	67,221.96	
DOCUSIGN INC			13,459.000	565,278.00	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			31,442.000	3,326,563.60	
DOLLAR TREE INC			39,554.000	4,210,523.30	
DOMINION ENERGY INC			126,886.000	5,667,997.62	
DOMINO'S PIZZA INC			6,595.000	2,498,120.05	
DOMO INC			6,104.000	59,880.24	
DONEGAL GROUP INC			7,126.000	100,549.39	
DONNELLEY FINANCIAL SOLUTIONS			751.000	42,266.28	
DOORDASH INC			9,684.000	769,587.48	
DOOSAN BOBCAT INC			81,656.000	3,086,153.40	
DORIAN LPG LTD			747.000	21,461.31	
DORMAN PRODUCTS INC			7,006.000	530,774.56	
DOUGLAS DYNAMICS INC			4,330.000	130,679.40	
DOUGLAS ELLIMAN INC			6,094.000	13,772.44	
DOVER CORP			24,234.000	3,380,885.34	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOW INC			90,893.000	4,686,443.08
DR HORTON INC			56,225.000	6,042,500.75
DRI CORP			787.000	0.00
DRIL-QUIP INC			6,734.000	189,696.78
DRIVE SHACK INC			21,464.000	5,640.74
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSM-FIRMENICH AG			344,298.000	29,209,428.92
DSV A/S			95,000.000	17,790,918.93
DT MIDSTREAM INC			18,814.000	995,636.88
DTE ENERGY CO			36,489.000	3,622,627.92
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94
DUCOMMUN INC			4,123.000	179,391.73
DUKE ENERGY CORP			108,006.000	9,532,609.56
DUN & BRADSTREET HOLDINGS INC			1,130,155.000	11,290,248.45
DUOLINGO INC			5,232.000	867,831.84
DUPONT DE NEMOURS INC			60,382.000	4,503,893.38
DURECT CORP			856.000	2,131.44
DXC TECHNOLOGY CO			24,380.000	507,835.40
DXP ENTERPRISES INC/TX			1,832.000	64,010.08
DYADIC INTERNATIONAL INC			15,209.000	28,897.10
DYCOM INDUSTRIES INC			5,804.000	516,556.00
DYNACQ HEALTHCARE INC			16.000	0.02
DYNAVAX TECHNOLOGIES CORP			30,050.000	443,838.50
DYNE THERAPEUTICS INC			6,977.000	62,513.92
DYNEX CAPITAL INC			3,452.000	41,216.88
DZS INC			688.000	1,444.80
EACO CORP			16.000	500.16
EAGLE BANCORP INC			6,529.000	140,047.05
EAGLE PHARMACEUTICALS INC/DE			5,127.000	80,852.79
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			17,680.000	357,843.20
EASTERLY GOVERNMENT PROPERTIES			15,377.000	175,759.11
EASTERN BANKSHARES INC			25,378.000	318,240.12
EASTERN CO/THE			1,621.000	29,421.15
EASTMAN CHEMICAL CO			18,184.000	1,395,076.48
EATON CORP PLC			55,485.000	11,833,840.80
EBAY INC			81,285.000	3,583,855.65
EBIX INC			7,187.000	71,007.56

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EBT INTL INC COM NEW			69.000	0.00
ECOLAB INC			30,331.000	5,138,071.40
EDENRED SE			206,940.000	12,988,113.14
EDGEWELL PERSONAL CARE CO			10,559.000	390,260.64
EDISON INTERNATIONAL			68,455.000	4,332,516.95
EDITAS MEDICINE INC			8,374.000	65,317.20
EDP - ENERGIAS DE PORTUGAL SA			1,838,735.000	7,662,450.05
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			2,549.000	2,701.94
EDWARDS LIFESCIENCES CORP			73,927.000	5,121,662.56
EGAIN CORP			5,895.000	36,136.35
EIGER BIOPHARMACEUTICALS INC			19,578.000	5,971.29
ELECTROMED INC			6,293.000	65,384.27
ELECTRONIC ARTS INC			41,490.000	4,995,396.00
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	36.56
ELEMENT SOLUTIONS INC			34,513.000	676,799.93
ELEVANCE HEALTH INC			30,551.000	13,302,516.42
ELF BEAUTY INC			8,666.000	951,786.78
ELI LILLY & CO			115,662.000	62,125,530.06
ELITE MATERIAL CO LTD			132,400.000	1,755,462.25
ELLINGTON RESIDENTIAL MORTGAGE			4,883.000	30,323.43
ELME COMMUNITIES			14,774.000	201,517.36
EMAGIN CORP			282.000	558.36
EMAK WORLDWIDE INC			1,137.000	0.00
EMBECTA CORP			9,716.000	146,225.80
EMCORE CORP			12,454.000	5,921.87
EMERALD HOLDING INC			9,234.000	41,737.68
EMERGENT BIOSOLUTIONS INC			10,151.000	34,513.40
EMERSON ELECTRIC CO			66,891.000	6,459,663.87
EMERSON RADIO CORP			4,778.000	2,703.87
EMPIRE STATE REALTY TRUST INC			26,717.000	214,804.68
EMPLOYERS HOLDINGS INC			9,161.000	365,981.95
ENACT HOLDINGS INC			22,474.000	611,967.02
ENANTA PHARMACEUTICALS INC			5,299.000	59,189.83
ENBRIDGE INC			25,019.000	830,380.61
ENCORE CAPITAL GROUP INC			6,743.000	322,045.68
ENCORE WIRE CORP			3,962.000	722,906.52
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDO INTERNATIONAL PLC			24,359.000	197.31

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			11,353.000	363,750.12
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			2.000	4.00
ENERGY RECOVERY INC			57,371.000	1,216,838.91
ENERGY TRANSFER LP			2,017,236.000	28,301,821.08
ENERPAC TOOL GROUP CORP			12,356.000	326,569.08
ENERSYS			8,328.000	788,411.76
ENGAGESMART INC			200,785.000	3,612,122.15
ENGIE SA			453,965.000	6,983,633.00
ENGLOBAL CORP			6,459.000	2,187.66
ENHERENT CORP			9,218.000	0.92
ENLINK MIDSTREAM LLC			1,415,660.000	17,299,365.20
ENNIS INC			6,260.000	132,837.20
ENOVA INTERNATIONAL INC			5,167.000	262,845.29
ENOVIS CORP			8,103.000	427,271.19
ENPHASE ENERGY INC			16,043.000	1,927,566.45
ENPRO INDUSTRIES INC			3,715.000	450,220.85
ENSIGN GROUP INC/THE			12,997.000	1,207,811.21
ENSTAR GROUP LTD			1,732.000	419,144.00
ENERGY CORP			39,361.000	3,640,892.50
ENTERPRISE BANCORP INC/MA			3,232.000	88,492.16
ENTERPRISE FINANCIAL SERVICES			5,248.000	196,800.00
ENTERPRISE PRODUCTS PARTNERS L			988,627.000	27,058,720.99
ENTRADA THERAPEUTICS INC			7,388.000	116,730.40
ENTRADE INC COM			13,100.000	0.00
ENVESTNET INC			8,750.000	385,262.50
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,417.75
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			15,558.000	21,781.20
ENZON PHARMACEUTICALS INC			10,765.000	1,578.96
EOG RESOURCES INC			72,191.000	9,150,931.16
EPAM SYSTEMS INC			18,022.000	4,608,045.18
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.01
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			10,367.000	658,511.84
EPR PROPERTIES			12,556.000	521,576.24

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EQT CORP			42,042.000	1,706,064.36	
EQUIFAX INC			14,676.000	2,688,349.68	
EQUIFIN INC			394.000	0.75	
EQUINIX INC			11,962.000	8,687,522.12	
EQUITRANS MIDSTREAM CORP			67,229.000	629,935.73	
EQUITY BANCSHARES INC			3,228.000	77,697.96	
EQUITY COMMONWEALTH			19,905.000	365,654.85	
EQUITY LIFESTYLE PROPERTIES IN			9,866.000	628,562.86	
EQUITY RESIDENTIAL			54,017.000	3,171,338.07	
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00	
ERSTE GROUP BANK AG			270,400.000	9,395,906.52	
ESAB CORP			8,728.000	612,880.16	
ESC CONCORD CAMERA CORP			3,480.000	0.00	
ESC DOVPHARMACEUTICAL INC			243.000	0.00	
ESC GLOBIX CORPORATION			33,000.000	33.00	
ESCALADE INC			4,913.000	75,218.03	
ESCALERA RESOURCES CO			9,249.000	0.00	
ESCO TECHNOLOGIES INC			5,617.000	586,639.48	
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00	
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00	
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00	
ESCROW NEW YORK REIT INC			1,767.000	20,143.80	
ESPERION THERAPEUTICS INC			11,101.000	10,878.98	
ESPEY MFG. & ELECTRONICS CORP			324.000	5,232.60	
ESR GROUP LTD HK/01821			2,536,400.000	3,562,427.78	
ESSA BANCORP INC			890.000	13,358.90	
ESSA PHARMA INC			4,374.000	13,515.66	
ESSENT GROUP LTD			19,751.000	934,024.79	
ESSENTIAL PROPERTIES REALTY TR			15,800.000	341,754.00	
ESSEX PROPERTY TRUST INC			10,988.000	2,330,444.92	
ESSILORLUXOTTICA SA			54,790.000	9,580,751.99	
ESTABLISHMENT LABS HOLDINGS IN			5,263.000	258,255.41	
ESTEE LAUDER COS INC/THE			38,262.000	5,530,772.10	
ETERNA THERAPEUTICS INC			3.000	6.78	
ETHAN ALLEN INTERIORS INC			5,309.000	158,739.10	
ETSY INC			21,069.000	1,360,636.02	
EUROBANCSHARES INC			3,146.000	0.00	
EUROBO PHARMACEUTICALS INC			268.000	0.00	
EVERBRIDGE INC			6,015.000	134,856.30	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EVERCEL INC			2,040.000	1,734.00
EVERCORE INC			6,939.000	956,749.32
EVEREST GROUP LTD			9,449.000	3,511,909.83
EVERGREEN ENERGY INC			1,552.000	0.00
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			52,613.000	2,667,479.10
EVERI HOLDINGS INC			14,772.000	195,285.84
EVERQUOTE INC			4,614.000	33,359.22
EVERSOURCE ENERGY			58,544.000	3,404,333.60
EVERTEC INC			11,145.000	414,371.10
EVI INDUSTRIES INC			2,713.000	67,336.66
EVOLENT HEALTH INC			22,237.000	605,513.51
EVOLUTION PETROLEUM CORP			17,953.000	122,798.52
EVOLV TECHNOLOGIES HOLDINGS IN			360,076.000	1,749,969.36
EVOTEC SE			805,000.000	16,108,351.88
EW SCRIPPS CO/THE			9,910.000	54,306.80
EXACT SCIENCES CORP			7,275.000	496,300.50
EXCELERATE ENERGY INC			35,780.000	609,691.20
EXELON CORP			133,752.000	5,054,488.08
EXIDE INDUSTRIES LTD			302,130.000	948,144.19
EXLSERVICE HOLDINGS INC			31,485.000	882,839.40
EXP WORLD HOLDINGS INC			10,551.000	171,348.24
EXPEDIA GROUP INC			144,018.000	14,843,935.26
EXPEDITORS INTERNATIONAL OF WA			24,052.000	2,757,080.76
EXPONENT INC			11,661.000	998,181.60
EXPRESS INC			763.000	6,867.00
EXPRO GROUP HOLDINGS NV			17,919.000	416,258.37
EXTRA SPACE STORAGE INC			27,395.000	3,330,684.10
EXTREME NETWORKS INC			20,331.000	492,213.51
EXXON MOBIL CORP			482,422.000	56,723,178.76
EZCORP INC			7,417.000	61,190.25
EZENIA! INC			5,456.000	32.74
F&G ANNUITIES & LIFE INC			17,444.000	489,478.64
F5 INC			13,929.000	2,244,519.06
FAB INDS INC COM			4,400.000	0.00
FABRINET			8,150.000	1,357,953.00
FACTORY 2-U STORES INC			5,731.000	0.00
FACTSET RESEARCH SYSTEMS INC			7,353.000	3,215,172.78
FAIR ISAAC CORP			5,203.000	4,518,961.59

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FAIRFAX FINANCIAL HOLDINGS LTD			35,543.000	29,107,939.85
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			72.000	50.40
FARADAY TECHNOLOGY CORP			210,000.000	1,990,675.45
FARMER BROS CO			4,065.000	10,487.70
FARO TECHNOLOGIES INC			3,660.000	55,741.80
FAST RETAILING CO LTD			61,800.000	13,496,813.54
FASTENAL CO			84,976.000	4,643,088.64
FASTLY INC			20,492.000	392,831.64
FB FINANCIAL CORP			2,332.000	66,135.52
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			1,263.000	194,880.90
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			8,368.000	758,391.84
FEDERAL SCREW WORKS			815.000	5,321.95
FEDERAL SIGNAL CORP			15,551.000	928,861.23
FEDERATED HERMES INC			16,864.000	571,183.68
FEDEX CORP			35,003.000	9,272,994.76
FEDNAT HOLDING CO			946.000	0.09
FERRARI NV			52,500.000	15,546,949.69
FG GROUP HOLDINGS INC			820.000	1,377.60
FIBERCORE INC			7,424.000	0.01
FIBERMARK INC COM			6,800.000	0.00
FIDELITY NATIONAL FINANCIAL IN			17,012.000	702,595.60
FIDELITY NATIONAL INFORMATION			67,993.000	3,757,973.11
FIESTA RESTAURANT GROUP INC			4,408.000	37,291.68
FIFTH THIRD BANCORP			117,593.000	2,978,630.69
FINANCIAL INSTITUTIONS INC			4,355.000	73,294.65
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINNING INTERNATIONAL INC			78,000.000	2,311,153.84
FINOVA GROUP INC COM			50,900.000	0.00
FIRST ACCEPTANCE CORP			5,531.000	6,305.34
FIRST BANCORP INC/THE			835.000	19,622.50
FIRST BANCORP/PUERTO RICO			30,005.000	403,867.30
FIRST BANCORP/SOUTHERN PINES N			7,884.000	221,855.76
FIRST BANCSHARES INC/THE			4,826.000	130,157.22
FIRST BUSEY CORP			10,948.000	210,420.56
FIRST BUSINESS FINANCIAL SERVI			1,189.000	35,681.89
FIRST COMMONWEALTH FINANCIAL C			28,159.000	343,821.39

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST COMMUNITY BANKSHARES INC			1,660.000	48,887.00
FIRST FINANCIAL BANKSHARES INC			28,554.000	717,276.48
FIRST FINANCIAL CORP/IN			2,632.000	88,987.92
FIRST FINANCIAL NORTHWEST INC			1,873.000	23,824.56
FIRST FOUNDATION INC			6,347.000	38,589.76
FIRST GUARANTY BANCSHARES INC			624.000	6,864.00
FIRST HAWAIIAN INC			19,370.000	349,628.50
FIRST HORIZON NATIONAL			1.408	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			1,531.000	24,817.51
FIRST MARINER BANCORP			4,813.000	0.00
FIRST MERCHANTS CORP			10,173.000	283,012.86
FIRST MID BANCSHARES INC			212.000	5,630.72
FIRST OF LONG ISLAND CORP/THE			3,363.000	38,708.13
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00
FIRST REPUBLIC BANK/CA			21,300.000	1,533.60
FIRST SAVINGS FINANCIAL GROUP			8,866.000	132,546.70
FIRST SOLAR INC			12,855.000	2,077,239.45
FIRST STATE BANCORPORATION/NM			2,669.000	0.00
FIRST UNITED CORP			7,583.000	123,034.18
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH HOLDINGS INC			8,294.000	832,551.72
FIRSTENERGY CORP			94,733.000	3,237,973.94
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			242,470.000	27,389,411.20
FLANIGAN'S ENTERPRISES INC			102.000	3,315.00
FLEETCOR TECHNOLOGIES INC			8,708.000	2,223,500.72
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEX LTD			237,294.000	6,402,192.12
FLEXSTEEL INDUSTRIES INC			4,449.000	92,361.24
FLOTEK INDUSTRIES INC DEL			1,247.000	5,524.21
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLUOR CORP			27,970.000	1,026,499.00
FLUSHING FINANCIAL CORP			6,905.000	90,662.65
FLYI INC COM			29,300.000	0.00
FLYWIRE CORP			287,342.000	9,163,336.38
FMC CORP			26,684.000	1,787,027.48

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FOAMEX INTL INC COM NEW			9,459.000	37.84	
FOCUS ENHANCEMENTS INC			19,974.000	15.98	
FOGHORN THERAPEUTICS INC			10,828.000	54,140.00	
FONAR CORP			9,183.000	141,418.20	
FOOT LOCKER INC			12,710.000	220,518.50	
FOOTBALL EQUITIES INC			5,500.000	0.00	
FOOTSTAR INC			18,000.000	0.00	
FORD MOTOR CO			494,577.000	6,142,646.34	
FORESTAR GROUP INC			10,205.000	274,922.70	
FORMFACTOR INC			13,729.000	479,691.26	
FORRESTER RESEARCH INC			6,152.000	177,792.80	
FORTE BIOSCIENCES INC			100.000	66.20	
FORTINET INC			206,570.000	12,121,527.60	
FORTITUDE GOLD CORP			4,877.000	29,066.92	
FORTIVE CORP			54,042.000	4,007,754.72	
FORTREA HOLDINGS INC			3,584.000	102,466.56	
FORUM ENERGY TECHNOLOGIES INC			577.000	13,859.54	
FORWARD AIR CORP			6,899.000	474,237.26	
FOSSIL GROUP INC			6,665.000	13,729.90	
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00	
FOUR CORNERS PROPERTY TRUST IN			14,731.000	326,880.89	
FOX CORP			74,432.000	2,287,123.44	
FOX FACTORY HOLDING CORP			6,431.000	637,183.48	
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00	
FRANKLIN BSP REALTY TRUST INC			8,366.000	110,765.84	
FRANKLIN COVEY CO			4,685.000	201,080.20	
FRANKLIN ELECTRIC CO INC			9,263.000	826,537.49	
FRANKLIN RESOURCES INC			33,126.000	814,237.08	
FRANKLIN STREET PROPERTIES COR			15,270.000	28,249.50	
FREEDOM HOLDING CORP/NV			5,089.000	430,427.62	
FREEMPORT-MCMORAN INC			166,567.000	6,211,283.43	
FREIGHTCAR AMERICA INC			5,653.000	15,093.51	
FREQUENCY ELECTRONICS INC			3,669.000	25,462.86	
FREQUENCY THERAPEUTICS INC			2,830.000	1,036.06	
FRESH CHOICE INC			6,600.000	0.00	
FRESH DEL MONTE PRODUCE INC			6,180.000	159,691.20	
FRESHPET INC			51,429.000	3,388,142.52	
FRESHWORKS INC			28,038.000	558,516.96	
FRIEDMANS INC CL A			10,900.000	0.00	



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	0.00
FRONTLINE PLC			25,611.000	480,974.58
FRP HOLDINGS INC			1,058.000	57,100.26
FS BANCORP INC			2,393.000	70,593.50
FUEL TECH INC			2,334.000	2,754.12
FULCRUM THERAPEUTICS INC			4,731.000	21,005.64
FULGENT GENETICS INC			5,935.000	158,701.90
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			6,624.000	47,494.08
FUYAO GLASS INDUSTRY GROUP CO HK/03606			323,600.000	1,483,332.80
G-III APPAREL GROUP LTD			7,243.000	180,495.56
G1 THERAPEUTICS INC			11,213.000	16,146.72
GA EXPRESS INC			1,881.000	0.00
GALAGEN INC			100.000	0.01
GALAXY ENTERTAINMENT GROUP LTD HK/00027			887,000.000	5,339,996.30
GALECTIN THERAPEUTICS INC			7,807.000	14,989.44
GALMED PHARMACEUTICALS LTD			110.000	68.20
GAMCO INVESTORS INC			8,178.000	163,805.34
GAMETECH INTERNATIONAL INC			4,418.000	0.00
GANNETT CO INC			23,165.000	56,754.25
GARGOYLES INC			187.000	0.00
GARMIN LTD			28,509.000	2,999,146.80
GARTNER INC			13,712.000	4,711,580.32
GATX CORP			6,734.000	732,861.22
GAZTRANSPORT ET TECHNIGAZ SA			15,890.000	1,959,942.12
GCI LIBERTY INC SR ESCROW			228,538.000	0.00
GE HEALTHCARE INC			54,146.000	3,684,093.84
GEN DIGITAL INC			124,379.000	2,199,020.72
GENASYS INC			1,853.000	3,724.53
GENE BIOTHERAPEUTICS INC			65.000	0.00
GENELUX CORP			3,409.000	83,486.41
GENERAC HOLDINGS INC			7,705.000	839,536.80
GENERAL DATACOMM INDUSTRIES IN			1,255.000	0.13
GENERAL DYNAMICS CORP			26,099.000	5,767,096.03
GENERAL ELECTRIC CO			135,453.000	14,974,329.15
GENERAL MILLS INC			89,481.000	5,725,889.19
GENERAL MOLY INC			5,187.000	0.00
GENERAL MOTORS CO			156,912.000	5,173,388.64

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GENERAL STEEL HOLDINGS INC			1,145.000	0.11	
GENESCO INC			4,600.000	141,772.00	
GENESIS ENERGY LP			308,808.000	3,186,898.56	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			1,654.000	24,363.42	
GENMAB A/S			70,989.000	25,278,341.14	
GENTHERM INC			8,221.000	446,071.46	
GENUINE PARTS CO			27,019.000	3,901,003.22	
GENWORTH FINANCIAL INC			70,566.000	413,516.76	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	3.81	
GEOSPACE TECHNOLOGIES CORP			6,824.000	88,370.80	
GERMAN AMERICAN BANCORP INC			5,198.000	140,813.82	
GERON CORP			27,053.000	57,352.36	
GERRESHEIMER AG			63,596.000	6,696,193.76	
GETTY REALTY CORP			7,203.000	199,739.19	
GF SECURITIES CO LTD HK/01776			3,269,800.000	4,392,103.53	
GFL ENVIRONMENTAL INC			353,371.000	11,223,062.96	
GIBRALTAR INDUSTRIES INC			7,143.000	482,223.93	
GIGA-TRONICS INC			104.000	4.25	
GILEAD SCIENCES INC			170,640.000	12,787,761.60	
GLACIER BANCORP INC			18,328.000	522,348.00	
GLADSTONE COMMERCIAL CORP			5,789.000	70,394.24	
GLADSTONE LAND CORP			14,828.000	211,002.44	
GLASSBRIDGE ENTERPRISES INC			3.000	27.00	
GLATFELTER CORP			6,913.000	13,826.00	
GLAUKOS CORP			7,214.000	542,853.50	
GLOBAL INDUSTRIAL CO			7,890.000	264,315.00	
GLOBAL MEDICAL REIT INC			9,255.000	83,017.35	
GLOBAL NET LEASE INC			29,553.520	284,009.33	
GLOBAL PAYMENTS INC			113,474.000	13,093,764.86	
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41	
GLOBANT SA			15,156.000	2,998,614.60	
GLOBE LIFE INC			9,968.000	1,083,820.64	
GLOBUS MEDICAL INC			6,748.500	335,063.03	
GLYCOMIMETICS INC			11,618.000	17,427.00	
GMS INC			8,217.000	525,641.49	
GODADDY INC			17,311.000	1,289,323.28	
GOGO INC			7,329.000	87,434.97	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLAR LNG LTD			23,064.000	559,532.64
GOLD RESOURCE CORP			17,035.000	7,188.77
GOLDEN ENTERTAINMENT INC			703.000	24,028.54
GOLDEN OCEAN GROUP LTD			21,880.000	172,436.65
GOLDMAN SACHS GROUP INC/THE			38,558.000	12,476,212.06
GOLUB CAPITAL BDC INC			7,258.000	106,474.86
GOODYEAR TIRE & RUBBER CO/THE			56,855.000	706,707.65
GOPRO INC			16,822.000	52,821.08
GORMAN-RUPP CO/THE			6,277.000	206,513.30
GOSSAMER BIO INC			23,892.000	19,897.25
GRAFTECH INTERNATIONAL LTD			29,652.000	113,567.16
GRAHAM CORP			4,597.000	76,310.20
GRAHAM HOLDINGS CO			913.000	532,279.00
GRAN TIERRA ENERGY INC			3,721.000	25,823.74
GRAND CANYON EDUCATION INC			7,766.000	907,690.08
GRANITE BROAD LLC RBR			70.000	0.07
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			10,840.000	412,136.80
GRANITE POINT MORTGAGE TRUST I			5,772.000	28,167.36
GRAPHITE BIO INC			8,855.000	21,960.40
GRAY TELEVISION INC			23,752.000	164,563.10
GREAT AMERICAN BANCORP INC			144.000	4,968.00
GREAT ELM GROUP INC			1,871.000	4,003.94
GREAT LAKES DREDGE & DOCK CORP			8,229.000	65,585.13
GREAT SOUTHERN BANCORP INC			1,688.000	80,888.96
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	6,890.66
GREEN DOT CORP			11,070.000	154,205.10
GREEN PLAINS INC			16,082.000	484,068.20
GREENBRIER COS INC/THE			4,875.000	195,000.00
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENIDGE GENERATION HOLDINGS			72.000	294.48
GREENLIGHT CAPITAL RE LTD			14,002.000	150,381.48
GREGGS PLC			70,203.000	2,097,599.93
GREIF INC			4,839.000	323,293.59
GRID DYNAMICS HOLDINGS INC			120,983.000	1,473,572.94
GRIFFON CORP			10,321.000	409,434.07
GRITSTONE BIO INC			6,274.000	10,791.28
GROCERY OUTLET HOLDING CORP			14,693.000	423,893.05

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GROUP 1 AUTOMOTIVE INC			3,788.000	1,017,873.48	
GROWGENERATION CORP			8,552.000	24,971.84	
GRUPO AEROPORTUARIO DEL PACIFI			184,259.000	3,033,750.21	
GRUPO AEROPORTUARIO DEL SUREST ADR			16,471.000	4,047,089.41	
GSE SYSTEMS INC			2,630.000	526.00	
GSK PLC			603,700.000	10,993,742.84	
GSV INC			770.000	0.08	
GTT COMMUNICATIONS INC WTS EXP 12/31/2024			146.000	0.00	
GTX INC			397.000	0.00	
GUESS? INC			8,788.000	190,172.32	
GUIDED THERAPEUTICS INC			2.000	0.26	
GULF ISLAND FABRICATION INC			5,270.000	17,232.90	
GULFPORT ENERGY CORP			1,737.000	206,112.42	
GYRODYNE CO AMER INC			13,568.000	0.00	
GYRODYNE LLC			766.000	7,698.30	
H WORLD GROUP LTD ADR			264,660.000	10,435,543.80	
H&E EQUIPMENT SERVICES INC			4,685.000	202,345.15	
HACKETT GROUP INC/THE			7,418.000	174,990.62	
HAEMONETICS CORP			8,289.000	742,528.62	
HAIER SMART HOME CO LTD HK/06690			2,161,600.000	6,803,429.59	
HAIN CELESTIAL GROUP INC/THE			14,157.000	146,808.09	
HALEON PLC			2,579,960.000	10,733,264.85	
HALLADOR ENERGY CO			11,960.000	172,463.20	
HALLIBURTON CO			101,784.000	4,122,252.00	
HALLMARK FINANCIAL SERVICES IN			750.000	1,477.50	
HALOZYME THERAPEUTICS INC			24,786.000	946,825.20	
HAMILTON BEACH BRANDS HOLDING			2,977.000	36,944.57	
HAMILTON LANE INC			5,178.000	468,298.32	
HAMPSHIRE GROUP LTD			2,587.000	0.00	
HANCOCK WHITNEY CORP			16,394.000	606,414.06	
HANKOOK TIRE & TECHNOLOGY CO L			269,162.000	7,898,928.18	
HANMI FINANCIAL CORP			4,944.000	80,241.12	
HANNON ARMSTRONG SUSTAINABLE I			12,621.000	267,565.20	
HARBOR DIVERSIFIED INC			1,094.000	2,177.06	
HARBOURTON CAPITAL GROUP INC			233.000	0.00	
HARMONIC INC			18,771.000	180,764.73	
HARMONY BIOSCIENCES HOLDINGS I			3,607.000	118,201.39	
HARROW INC			16,103.000	231,400.11	
HARTE HANKS INC			952.000	6,121.36	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARTFORD FINANCIAL SERVICES GR			58,697.000	4,162,204.27
HARVARD APPARATUS REGENERATIVE			68.000	354.96
HARVARD BIOSCIENCE INC			25,344.000	108,979.20
HARVEST NATURAL RESOURCES INC			1,538.000	0.00
HASBRO INC			16,326.000	1,079,801.64
HASTINGS MANUFACTURING CO			262.000	0.00
HAUPPAUGE DIGITAL INC			3,900.000	4.29
HAVERTY FURNITURE COS INC			4,349.000	125,164.22
HAWAIIAN HOLDINGS INC			10,322.000	65,338.26
HAWKINS INC			8,126.000	478,215.10
HAWTHORN BANCSHARES INC			992.000	16,120.00
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,262.000	105,228.24
HB FULLER CO			12,742.000	874,228.62
HCA HEALTHCARE INC			26,206.000	6,446,151.88
HDFC BANK LTD			318,244.000	5,849,331.75
HDFC BANK LTD ADR			442,080.000	26,087,140.80
HDFC LIFE INSURANCE CO LTD			210,636.000	1,616,779.46
HEALTHCARE SERVICES GROUP INC			15,401.000	160,632.43
HEALTHEQUITY INC			13,105.000	957,320.25
HEALTHPEAK PROPERTIES INC			104,891.000	1,925,798.76
HEALTHSTREAM INC			5,911.000	127,559.38
HEALTHWAREHOUSE.COM INC			409.000	41.43
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			14,947.000	219,571.43
HEARTLAND FINANCIAL USA INC			6,108.000	179,758.44
HECLA MINING CO			94,364.000	368,963.24
HEIDRICK & STRUGGLES INTERNATI			6,260.000	156,625.20
HELICOS BIOSCIENCES CORP			297.000	0.00
HELIOS AND MATHESON ANALYTICS			2.000	0.00
HELIOS TECHNOLOGIES INC			3,813.000	211,545.24
HELIX ENERGY SOLUTIONS GROUP I			36,346.000	405,984.82
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			17,235.000	726,627.60
HENNESSY ADVISORS INC			2,754.000	18,727.20
HENRY SCHEIN INC			25,987.000	1,929,534.75
HENSOLDT AG			315,292.000	9,326,802.42
HERC HOLDINGS INC			4,798.000	570,674.12
HERCULES CAPITAL INC			22,178.000	364,162.76

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERITAGE COMMERCE CORP			337.000	2,854.39
HERITAGE FINANCIAL CORP/WA			7,913.000	129,061.03
HERITAGE-CRYSTAL CLEAN INC			1,008.000	45,712.80
HERON THERAPEUTICS INC			13,971.000	14,390.13
HERSHA HOSPITALITY TRUST			8,441.000	83,228.26
HERSHEY CO/THE			23,183.000	4,638,454.64
HERTZ GLOBAL HOLDINGS INC			2.000	24.50
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			4.000	24.48
HESS CORP			42,410.000	6,488,730.00
HESS MIDSTREAM LP			91,368.000	2,661,549.84
HEWLETT PACKARD ENTERPRISE CO			245,637.000	4,266,714.69
HEXAGON AB			762,677.000	6,555,363.36
HG HOLDINGS INC			241.000	1,554.45
HHGREGG INC			6,832.000	1.37
HIBBETT INC			4,635.000	220,208.85
HIGHPEAK ENERGY INC			8,551.000	144,340.88
HILLENBRAND INC			14,968.000	633,296.08
HILLTOP HOLDINGS INC			14,799.000	419,699.64
HILTON GRAND VACATIONS INC			13,933.000	567,073.10
HILTON WORLDWIDE HOLDINGS INC			29,226.000	4,389,160.68
HINDUSTAN UNILEVER LTD			73,025.000	2,168,204.85
HINES HORTICULTURE INC COM			21,200.000	0.00
HISPANIC EXPRESS INC			200.000	0.04
HMN FINANCIAL INC			1,107.000	21,176.91
HNI CORP			9,312.000	322,474.56
HOLCIM AG			140,000.000	8,995,627.45
HOLLYSYS AUTOMATION TECHNOLOGI			8,809.000	174,770.56
HOLOGIC INC			53,968.000	3,745,379.20
HOLOGRAPHIC STORAGE LTD			43.000	21.50
HOME BANCORP INC			3,002.000	95,673.74
HOME BANCSHARES INC/AR			27,153.000	568,583.82
HOME DEPOT INC/THE			154,207.000	46,595,187.12
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			4,626.000	36,036.54
HOMETRUST BANCSHARES INC			3,801.000	82,367.67
HON HAI PRECISION INDUSTRY CO			1,602,000.000	5,161,258.27
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	2,643,890.00
HONEYWELL INTERNATIONAL INC			74,026.000	13,675,563.24
HOOKER FURNISHINGS CORP			1,559.000	30,322.55

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOOPER HOLMES INC			820.000	0.00
HOPE BANCORP INC			20,109.000	177,964.65
HORIZON BANCORP INC/IN			2,717.000	29,017.56
HORIZON THERAPEUTICS PLC			22,827.000	2,640,855.63
HORMEL FOODS CORP			62,672.000	2,383,416.16
HOST HOTELS & RESORTS INC			140,644.000	2,260,149.08
HOSTESS BRANDS INC			23,834.000	793,910.54
HOULIHAN LOKEY INC			7,682.000	822,895.84
HOUSTON AMERICAN ENERGY CORP			241.000	469.95
HOVNIANIAN ENTERPRISES INC			350.000	35,581.00
HOWMET AEROSPACE INC			59,543.000	2,753,863.75
HOYA CORP			71,200.000	7,312,045.57
HP INC			126,894.000	3,261,175.80
HSBC HOLDINGS PLC			1,655,219.000	13,028,769.92
HSBC HOLDINGS PLC HK/00005			1,394,800.000	10,988,356.53
HUB24 LTD			59,604.000	1,250,223.70
HUBBELL INC			2,127.000	666,623.07
HUBSPOT INC			17,054.000	8,399,095.00
HUDSON GLOBAL INC			59.000	1,143.42
HUDSON PACIFIC PROPERTIES INC			24,978.000	166,103.70
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			18,420.000	8,961,698.40
HUNTINGTON BANCSHARES INC/OH			170,321.000	1,771,338.40
HUNTINGTON INGALLS INDUSTRIES			4,581.000	937,180.98
HURCO COS INC			2,025.000	45,420.75
HURON CONSULTING GROUP INC			3,793.000	395,078.88
HYBRID ENERGY HOLDINGS INC			141.000	0.00
HYGEIA HEALTHCARE HOLDINGS CO HK/06078			238,400.000	1,336,307.51
HYPERDYNAMICS CORP			406.000	0.00
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			3,610.000	160,933.80
HYUNDAI GLOVIS CO LTD			72,300.000	9,880,034.17
I3 VERTICALS INC			3,881.000	82,044.34
IBERDROLA SA			833,802.000	9,353,137.46
ICAD INC			1,318.000	2,780.98
ICF INTERNATIONAL INC			3,774.000	455,936.94
ICHOH HOLDINGS LTD			4,031.000	124,799.76
ICON PLC			143,583.000	35,357,313.75
IDACORP INC			5.000	468.25

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IDEAYA BIOSCIENCES INC			5,410.000	145,961.80
IDENTIV INC			369.000	3,114.36
IDEX CORP			14,205.000	2,954,924.10
IDEXX LABORATORIES INC			11,317.000	4,948,584.59
IDNA INC			2,887.000	0.00
IDORSIA LTD			130,107.000	368,361.53
IDT CORP			5,244.000	115,630.20
IENTERTAINMENT NETWORK INC			831.000	0.42
IES HOLDINGS INC			1,674.000	110,266.38
IGM BIOSCIENCES INC			9,240.000	77,154.00
IGO CORPORATIONS			26,400.000	0.00
IGUATEMI SA			386,800.000	1,561,821.31
IHEARTMEDIA INC			18,168.000	57,229.20
ILLINOIS TOOL WORKS INC			36,972.000	8,515,021.32
ILLUMINA INC			19,684.000	2,702,219.52
IMAGEWARE SYSTEMS INC			1,055.000	0.21
IMAGINON INC			667.000	0.00
IMAX CORP			6,634.000	128,168.88
IMEDIA BRANDS INC			342.000	0.41
IMMATICS NV			10,210.000	118,231.80
IMMERSION CORP			9,064.000	59,913.04
IMMUCELL CORP			788.000	4,066.08
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNEERING CORP			1,407.000	10,805.76
IMMUNIC INC			20,321.000	29,871.87
IMMUNOGEN INC			31,553.000	500,746.11
IMPAC MORTGAGE HOLDINGS INC			521.000	28.66
IMPATH INC COM			18,800.000	82,532.00
IMPERIAL BRANDS PLC			355,600.000	7,235,239.76
INARI MEDICAL INC			8,768.000	573,427.20
INCOMNET INC			300.000	0.00
INCYTE CORP			47,214.000	2,727,552.78
INDEPENDENCE CONTRACT DRILLING			310.000	930.00
INDEPENDENCE REALTY TRUST INC			16,628.000	233,955.96
INDEPENDENT BANK CORP			9,434.000	463,115.06
INDEPENDENT BANK CORP/MI			170.000	3,117.80
INDEPENDENT BANK GROUP INC			10,098.000	399,375.90
INDORAMA VENTURES PCL			2,408,300.000	1,719,623.73
INDUSTRIAL LOGISTICS PROPRTIE			10,076.000	29,119.64

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDYMAC BANCORP INC			25,800.000	0.00
INFINEON TECHNOLOGIES AG			451,748.000	14,996,726.38
INFORMA PLC			818,951.000	7,500,778.10
INFORMATION SERVICES GROUP INC			4,010.000	17,563.80
INFOSYS LTD ADR			151,379.000	2,590,094.69
ING GROEP NV			666,000.000	8,849,350.13
INGERSOLL RAND INC			63,938.000	4,074,129.36
INGEVITY CORP			8,075.000	384,450.75
INGLES MARKETS INC			5,502.000	414,465.66
INHIBITOR THERAPEUTICS INC			1,225.000	44.10
INHIBRX INC			9,797.000	179,774.95
INMODE LTD			12,719.000	387,420.74
INNODATA INC			197,960.000	1,688,598.80
INNOSPEC INC			4,701.000	480,442.20
INNOVATE CORP			1,592.000	2,579.04
INNOVEX INC/MN			8,343.000	0.00
INNOVIVA INC			26,084.000	338,831.16
INOGEN INC			2,666.000	13,916.52
INOZYME PHARMA INC			15,393.000	64,650.60
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			3,524.000	1,480.08
INSIGHT ENTERPRISES INC			9,316.000	1,355,478.00
INSMED INC			23,820.000	601,455.00
INSPERITY INC			7,943.000	775,236.80
INSPIRE MEDICAL SYSTEMS INC			41,274.000	8,190,412.56
INSTALLED BUILDING PRODUCTS IN			4,719.000	589,355.91
INSTEEL INDUSTRIES INC			7,676.000	249,162.96
INSULET CORP			13,104.000	2,089,956.96
INTAPP INC			53,549.000	1,794,962.48
INTEGER HOLDINGS CORP			7,909.000	620,302.87
INTEGRA BANK CORP			2,671.000	0.00
INTEGRAL VISION INC			4,289.000	0.00
INTEL CORP			514,176.000	18,278,956.80
INTELLICHECK INC			158.000	350.76
INTER PARFUMS INC			3,699.000	496,923.66
INTERCEPT PHARMACEUTICALS INC			4,411.000	81,779.94
INTERCONTINENTAL EXCHANGE INC			65,058.000	7,157,681.16
INTERDIGITAL INC			7,604.000	610,144.96
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTERFACE INC			9,020.000	88,486.20	
INTERLINK ELECTRONICS INC			979.000	8,517.30	
INTERMET CORP			20,500.000	0.00	
INTERNATIONAL BANCSHARES CORP			11,967.000	518,649.78	
INTERNATIONAL BUSINESS MACHINE			113,735.000	15,957,020.50	
INTERNATIONAL FLAVORS & FRAGRA			30,671.000	2,090,842.07	
INTERNATIONAL GAME TECHNOLOGY			15,635.000	474,053.20	
INTERNATIONAL ISOTOPES INC			831.000	37.40	
INTERNATIONAL PAPER CO			69,855.000	2,477,756.85	
INTERNATIONAL SEAWAYS INC			9,727.000	437,715.00	
INTERNET INITIATIVE JAPAN INC			54,100.000	876,439.94	
INTERPACE BIOSCIENCES INC			35.000	32.90	
INTERPLAY ENTERTAINMENT CORP			12,923.000	0.01	
INTERPUBLIC GROUP OF COS INC/T			46,980.000	1,346,446.80	
INTERROLL HOLDING AG			4,300.000	11,798,207.25	
INTERVISUAL BOOKS INC			5,600.000	0.06	
INTEST CORP			4,780.000	72,512.60	
INTEVAC INC			8,705.000	27,072.55	
INTREPID POTASH INC			942.000	23,700.72	
INTRUSION INC			2,468.000	831.96	
INTUIT INC			35,601.000	18,189,974.94	
INTUITIVE SURGICAL INC			43,007.000	12,570,516.03	
INUVO INC			1,115.000	238.61	
INVENTRUST PROPERTIES CORP			12,401.000	295,267.81	
INVESCO LTD			52,607.000	763,853.64	
INVESCO MORTGAGE CAPITAL INC			617.000	6,176.17	
INVESCO MTG CAP INC			2,061.000	20,630.61	
INVESTAR HOLDING CORP			10,812.000	114,499.08	
INVESTORS TITLE CO			697.000	101,065.00	
INVITATION HOMES INC			87,394.000	2,769,515.86	
INVIVO THERAPEUTICS HOLDINGS C			1.000	1.19	
ION GEOPHYSICAL CORP			1,556.000	0.00	
IQVIA HOLDINGS INC			22,008.000	4,330,074.00	
IRADIMED CORP			6,644.000	294,794.28	
IRIDEX CORP			8,843.000	22,461.22	
IRIDIUM COMMUNICATIONS INC			20,893.000	950,422.57	
IROBOT CORP			5,609.000	212,581.10	
IRON MOUNTAIN INC			34,242.000	2,035,686.90	
IRONWOOD PHARMACEUTICALS INC			43,586.000	419,733.18	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ISHARES CORE S&P MIDCAP ETF			1,222,004.000	304,706,697.40
ISIGN SOLUTIONS INC			2.000	0.14
ISRAEL DISCOUNT BANK LTD			2,126,403.000	11,500,561.56
ISUZU MOTORS LTD			810,900.000	10,218,780.03
ITC LTD			324,003.000	1,733,920.60
ITEOS THERAPEUTICS INC			7,710.000	84,424.50
ITERIS INC			2,181.000	9,029.34
ITOCHU CORP			230,700.000	8,357,608.99
ITRON INC			8,441.000	511,355.78
ITURAN LOCATION AND CONTROL LT			3,881.000	116,041.90
ITZYOURMALL INC			17.000	0.00
J & J SNACK FOODS CORP			3,531.000	577,848.15
J M SMUCKER CO/THE			25,079.000	3,082,459.89
J SAINSBURY PLC			2,652,600.000	8,184,730.99
JACK HENRY & ASSOCIATES INC			14,793.000	2,235,814.02
JACK IN THE BOX INC			4,198.000	289,913.88
JACKSON FINANCIAL INC			11,639.000	444,842.58
JACO ELECTRONICS INC			1,562.000	0.16
JACOBS SOLUTIONS INC			17,510.000	2,390,115.00
JAKKS PACIFIC INC			1,134.000	21,081.06
JANUX THERAPEUTICS INC			6,977.000	70,328.16
JAPAN ELEVATOR SERVICE HOLDING			114,100.000	1,678,334.73
JB HUNT TRANSPORT SERVICES INC			53,191.000	10,027,567.32
JD SPORTS FASHION PLC			800,130.000	1,461,968.21
JD.COM INC ADR			82,478.000	2,402,584.14
JD.COM INC HK/09618			67,366.000	990,037.68
JEFFERSONVILLE BANCORP			197.000	3,370.67
JELD-WEN HOLDING INC			12,851.000	171,689.36
JER INVESTORS TRUST INC			786.000	0.08
JERONIMO MARTINS SGPS SA			109,534.000	2,465,503.54
JOHN B SANFILIPPO & SON INC			1,356.000	133,972.80
JOHN BEAN TECHNOLOGIES CORP			6,280.000	660,279.20
JOHN WILEY & SONS INC			9,187.000	341,480.79
JOHNSON & JOHNSON			288,092.000	44,870,329.00
JOHNSON CONTROLS INTERNATIONAL			96,355.000	5,127,049.55
JOHNSON OUTDOORS INC			3,294.000	180,148.86
JOINT CORP/THE			3,785.000	34,027.15
JONES LANG LASALLE INC			3.000	423.54
JOURNAL REGISTER CO COM			18,400.000	0.00

Asset Detail

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As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
JPMORGAN CHASE & CO			339,634.000	49,253,722.68	
JULIUS BAER GROUP LTD			130,210.000	8,377,963.05	
JUMBO SA			78,371.000	2,157,357.70	
JUNIPER NETWORKS INC			38,780.000	1,077,696.20	
JW MAYS INC			283.000	13,408.54	
JYSKE BANK A/S			15,817.000	1,161,482.34	
KA WANG HOLDING INC			2.000	0.00	
KADANT INC			1,936.000	436,664.80	
KAGA ELECTRONICS CO LTD			142,160.000	6,182,733.46	
KAISER ALUMINUM CORP			2,972.000	223,672.72	
KALA BIO INC			153.000	1,361.70	
KALEIDO BIOSCIENCES INC			9,750.000	0.98	
KALVISTA PHARMACEUTICALS INC			18,601.000	179,127.63	
KAMAN CORP			5,151.000	101,217.15	
KANSAS CITY LIFE INSURANCE CO			1,745.000	44,061.25	
KARYOPHARM THERAPEUTICS INC			11,419.000	15,301.46	
KASPIEN HOLDINGS INC			297.000	62.37	
KATY INDUSTRIES INC			5,499.000	0.00	
KB FINANCIAL GROUP INC			238,200.000	9,761,714.94	
KB HOME			16,225.000	750,893.00	
KBC GROUP NV			76,970.000	4,819,436.14	
KE HOLDINGS INC ADR			93,609.000	1,452,811.68	
KEEPER TECHNICAL LABORATORY CO			20,500.000	800,904.68	
KEI INDUSTRIES LTD			74,757.000	2,388,515.02	
KELLANOVA			59,971.000	3,568,874.21	
KELLY SERVICES INC			5,494.000	99,935.86	
KEMPER CORP			9,953.000	418,324.59	
KENNAMETAL INC			17,123.000	426,020.24	
KENNEDY-WILSON HOLDINGS INC			22,685.000	334,376.90	
KENVUE INC			207,505.000	4,166,700.40	
KEROS THERAPEUTICS INC			2,674.000	85,247.12	
KERRY GROUP PLC			123,980.000	10,393,469.67	
KEURIG DR PEPPER INC			192,729.000	6,084,454.53	
KEWAUNEE SCIENTIFIC CORP			1,109.000	19,629.30	
KEYCORP			158,047.000	1,700,585.72	
KEYENCE CORP			40,800.000	15,174,401.08	
KEYSIGHT TECHNOLOGIES INC			31,865.000	4,216,058.15	
KEYSTONE CONS INDS INC			5,800.000	0.00	
KEYWORDS STUDIOS PLC			860,000.000	16,238,441.31	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KEZAR LIFE SCIENCES INC			9,748.000	11,600.12
KIA CORP			8,456.000	510,092.11
KID BRANDS INC			2,768.000	0.00
KIMBALL ELECTRONICS INC			5,306.000	145,278.28
KIMBERLY-CLARK CORP			50,663.000	6,122,623.55
KIMCO REALTY CORP			70,828.000	1,245,864.52
KINAXIS INC			140,000.000	15,861,834.32
KINDER MORGAN INC			345,950.000	5,735,851.00
KINETIK HOLDINGS INC			19,582.000	660,892.50
KINGDEE INTERNATIONAL SOFTWARE HK/00268			628,000.000	772,987.22
KINGFISHER PLC			709,600.000	1,934,006.39
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KINSALE CAPITAL GROUP INC			3,790.000	1,569,552.70
KIRBY CORP			10,442.000	864,597.60
KIRKLAND'S INC			2,054.000	3,532.88
KITE REALTY GROUP TRUST			40,878.000	875,606.76
KLA CORP			18,865.000	8,652,620.90
KLX ENERGY SERVICES HOLDINGS I			649.000	7,690.65
KNOWLES CORP			14,261.000	211,205.41
KOBE BUSSAN CO LTD			445,200.000	10,459,850.56
KONA GRILL INC			1,503.000	58.62
KONECRANES OYJ			45,235.000	1,506,699.82
KONINKLIJKE AHOLD DELHAIZE NV			343,300.000	10,366,132.32
KONTOOR BRANDS INC			7,745.000	340,082.95
KOPIN CORP			12,938.000	15,784.36
KOPPERS HOLDINGS INC			8,307.000	328,541.85
KOREAN REINSURANCE CO			161,400.000	985,575.67
KORN FERRY			10,947.000	519,325.68
KOSMOS ENERGY LTD			66,115.000	540,820.70
KOSS CORP			3,132.000	9,427.32
KOTAK MAHINDRA BANK LTD			163,277.000	3,412,760.41
KOTOBUKI SPIRITS CO LTD			167,500.000	2,713,000.51
KRAFT HEINZ CO/THE			177,087.000	5,957,206.68
KROGER CO/THE			538,811.000	24,111,792.25
KRONOS BIO INC			6,109.000	7,941.70
KRONOS WORLDWIDE INC			5,199.000	40,292.25
KRUNG THAI BANK PCL			14,281,700.000	7,452,174.27
KRYSTAL BIOTECH INC			3,148.000	365,168.00
KT&G CORP			93,600.000	5,986,126.32

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KUBOO INC			208.000	0.58
KULICKE & SOFFA INDUSTRIES INC			12,283.000	597,322.29
KURA ONCOLOGY INC			17,868.000	162,956.16
KURA SUSHI USA INC			70,972.000	4,692,668.64
KVH INDUSTRIES INC			8,168.000	41,656.80
KYNDRYL HOLDINGS INC			35,787.000	540,383.70
L B FOSTER CO			3,166.000	59,869.06
L3HARRIS TECHNOLOGIES INC			21,944.000	3,820,889.28
LA-Z-BOY INC			9,421.000	290,920.48
LABORATORY CORP OF AMERICA HOL			76,030.000	15,285,831.50
LADDER CAPITAL CORP			27,588.000	283,052.88
LAKE SHORE BANCORP INC			235.000	2,411.10
LAKELAND BANCORP INC			4,987.000	62,935.94
LAKELAND FINANCIAL CORP			4,682.000	222,207.72
LAKELAND INDUSTRIES INC			359.000	5,331.15
LAM RESEARCH CORP			17,207.000	10,784,831.39
LAMB WESTON HOLDINGS INC			22,257.000	2,057,882.22
LANCASTER COLONY CORP			3,946.000	651,208.38
LANDMARK BANCORP INC/MANHATTAN			1,430.000	26,026.00
LANTHEUS HOLDINGS INC			13,486.000	937,007.28
LANTRONIX INC			1,239.000	5,513.55
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			352.000	1,390.40
LAS VEGAS SANDS CORP			41,197.000	1,888,470.48
LASERSIGHT INC COM NEW			413.000	0.00
LAUREATE EDUCATION INC			20,422.000	287,950.20
LAZARD EMERG MKT EQY-INST			9,684,846.425	157,766,148.26
LAZARD LTD			14,699.000	455,815.99
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			7,364.000	864,680.88
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	614.40
LECG CORP			659.000	0.00
LEGAL & GENERAL GROUP PLC			2,063,000.000	5,602,538.09
LEGEND BIOTECH CORP ADR			55,110.000	3,701,738.70
LEIDOS HOLDINGS INC			16,298.000	1,502,023.68
LEMAITRE VASCULAR INC			10,365.000	564,685.20
LEMON TREE HOTELS LTD			1,664,075.000	2,279,451.86
LENDINGCLUB CORP			8,682.000	52,960.20

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LENDWAY INC			280.000	1,498.00
LENNAR CORP			48,683.000	5,463,693.09
LENOVO GROUP LTD HK/00992			11,298,000.000	11,641,548.31
LENOX GROUP INC COM			6,400.000	0.00
LENSAR INC			1,756.000	5,426.04
LESAKA TECHNOLOGIES INC			6,781.000	26,445.90
LESLIE'S INC			24,343.000	137,781.38
LEXICON PHARMACEUTICALS INC			11,452.000	12,482.68
LG CHEM LTD			3,637.000	1,338,202.35
LGI HOMES INC			55,410.000	5,512,740.90
LGL GROUP INC/THE			808.000	3,466.32
LIBERTY BROADBAND CORP			6,716.000	613,305.12
LIBERTY ENERGY INC			25,264.000	467,889.28
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			16,414.000	133,938.24
LIBERTY TRIPADVISOR HOLDINGS I			11,605.000	5,674.84
LICT CORP			5.000	82,500.00
LIFECORE BIOMEDICAL INC			5,244.000	39,565.99
LIFEMD INC			187,202.000	1,170,012.50
LIFESTANCE HEALTH GROUP INC			53,978.000	370,828.86
LIFEWAY FOODS INC			2,337.000	24,164.58
LIGAND PHARMACEUTICALS INC			4,624.000	277,070.08
LIGHT & WONDER INC			16,504.000	1,177,230.32
LIGHTPATH TECHNOLOGIES INC			618.000	896.10
LIMONEIRA CO			2,778.000	42,558.96
LINCOLN EDUCATIONAL SERVICES C			1,850.000	15,632.50
LINDBLAD EXPEDITIONS HOLDINGS			18,923.000	136,245.60
LINDE PLC			59,269.000	22,068,812.15
LINDSAY CORP			2,095.000	246,539.60
LINEAGE CELL THERAPEUTICS INC			2,758.000	3,254.44
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			4,917.000	86,637.54
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	523.38
LIVANOVA PLC			10,173.000	537,948.24
LIVE MICROSYSTEMS INC			117.000	0.03
LIVE NATION ENTERTAINMENT INC			15,742.000	1,307,215.68
LIVENT CORP			28,245.000	519,990.45
LIVERAMP HOLDINGS INC			10,417.000	300,426.28
LKQ CORP			414,193.000	20,506,695.43

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LL FLOORING HOLDINGS INC			10,130.000	32,112.10
LOCAWEB SERVICOS DE INTERNET S			487,046.000	625,690.44
LOCKHEED MARTIN CORP			26,094.000	10,671,402.24
LOEWS CORP			35,355.000	2,238,325.05
LOGIC DEVICES INC			306.000	0.00
LONDON STOCK EXCHANGE GROUP PL			178,171.000	17,906,201.01
LONZA GROUP AG			24,720.000	11,500,690.85
LOOKSMART GROUP INC			13.000	29.25
LOWE'S COS INC			71,017.000	14,760,173.28
LPL FINANCIAL HOLDINGS INC			1,657.000	393,786.05
LS STARRETT CO/THE			959.000	10,309.25
LSB INDUSTRIES INC			6,586.000	67,374.78
LSI INDUSTRIES INC			4,875.000	77,415.00
LTC PROPERTIES INC			7,264.000	233,392.32
LTV CORP			50,656.000	0.00
LUBYS INC ESCROW			5,279.000	0.00
LUKOIL PJSC ADR			142,900.000	1.43
LULULEMON ATHLETICA INC			16,507.000	6,365,264.27
LUMENT FINANCE TRUST INC			100.000	208.00
LUMENTUM HOLDINGS INC			11,929.000	538,952.22
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMOS PHARMA INC			1,402.000	4,626.60
LUNA INNOVATIONS INC			1,758.000	10,266.72
LVMH MOET HENNESSY LOUIS VUITT			17,030.000	12,917,059.16
LXP INDUSTRIAL TRUST			42,396.000	377,324.40
LYONDELLBASELL INDUSTRIES NV			37,837.000	3,583,163.90
M&T BANK CORP			18,327.000	2,317,449.15
M-TRON INDUSTRIES INC			464.000	8,210.48
M/I HOMES INC			4,268.000	358,682.72
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACERICH CO/THE			26,557.000	289,736.87
MACOM TECHNOLOGY SOLUTIONS HOL			9,648.000	787,083.84
MACROGENICS INC			9,643.000	44,936.38
MADISON SQUARE GARDEN ENTERTAI			4,261.000	140,229.51
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			107,900.000	5,809,201.92
MAGNACHIP SEMICONDUCTOR CORP			3,745.000	31,120.95
MAGNITE INC			11,584.000	87,343.36
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6.56

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAGNOLIA OIL & GAS CORP			30,139.000	690,484.49
MAGYAR BANCORP INC			427.000	4,257.19
MAIDEN HOLDINGS LTD			5,165.000	9,090.40
MAIN STREET CAPITAL CORP			11,045.000	448,758.35
MALIBU BOATS INC			3,817.000	187,109.34
MAMMOTH ENERGY SERVICES INC			2,290.000	10,625.60
MANHATTAN BRIDGE CAPITAL INC			399.000	1,915.20
MANI INC			115,300.000	1,401,602.94
MANNATECH INC			2,361.000	24,436.35
MANNKIND CORP			39,887.000	164,733.31
MAPFRE SA			3,587,200.000	7,330,039.64
MARATHON OIL CORP			123,659.000	3,307,878.25
MARATHON PETROLEUM CORP			61,890.000	9,366,432.60
MARAVAI LIFESCIENCES HOLDINGS			17,610.000	176,100.00
MARCHEX INC			8,035.000	11,650.75
MARCUS CORP/THE			5,220.000	80,910.00
MARINE PRODUCTS CORP			7,680.000	109,132.80
MARKEL GROUP INC			1,009.000	1,485,742.41
MARKETAXESS HOLDINGS INC			6,171.000	1,318,372.44
MARQETA INC			67,499.000	403,644.02
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			29,045.000	5,709,085.20
MARSH & MCLENNAN COS INC			62,018.000	11,802,025.40
MARTEN TRANSPORT LTD			209,340.000	4,126,091.40
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			7,276.000	2,986,652.48
MARVELL TECHNOLOGY INC			107,349.000	5,810,801.37
MASCO CORP			37,660.000	2,012,927.00
MASONITE INTERNATIONAL CORP			5,328.000	496,676.16
MASTECH DIGITAL INC			1,062.000	9,469.35
MASTERCARD INC			100,575.000	39,818,648.25
MATADOR RESOURCES CO			20,606.000	1,225,644.88
MATCH GROUP INC			33,427.000	1,309,502.73
MATERION CORP			6,851.000	698,185.41
MATIV HOLDINGS INC			14,935.000	212,973.10
MATRIX SERVICE CO			10,824.000	127,723.20
MATSON INC			10,159.000	901,306.48
MATTHEWS INTERNATIONAL CORP			7,182.000	279,451.62
MAUI LAND & PINEAPPLE CO INC			319.000	4,226.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MAXCO INC			3,300.000	0.00	
MAXEON SOLAR TECHNOLOGIES LTD			72.000	834.48	
MAXIMUS INC			15,836.000	1,182,632.48	
MAXLINEAR INC			12,016.000	267,356.00	
MAXUS TECHNOLOGY CORP COM			94.000	0.00	
MBIA INC			18,916.000	136,384.36	
MCCORMICK & CO INC/MD			40,476.000	3,061,604.64	
MCDONALD'S CORP			86,014.000	22,659,528.16	
MCEWEN MINING INC			3,616.000	23,504.00	
MCGRATH RENTCORP			5,938.000	595,225.12	
MCKESSON CORP			15,464.000	6,724,520.40	
MCRAE INDUSTRIES INC			1,018.000	43,265.00	
MDC HOLDINGS INC			11,427.000	471,135.21	
MECKLERMEDIA CORP			970.000	0.00	
MEDALLION FINANCIAL CORP			1,196.000	8,395.92	
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00	
MEDICINOVA INC			25,793.000	53,907.37	
MEDIFAST INC			3,831.000	286,750.35	
MEDIS TECHNOLOGIES LTD			7,776.000	0.00	
MEDLEY INC			54,200.000	1,745,223.65	
MEDPACE HOLDINGS INC			5,685.000	1,376,509.05	
MEDTRONIC PLC			171,414.000	13,432,001.04	
MEI PHARMA INC			4.000	28.04	
MEIRAGTX HOLDINGS PLC			13,054.000	64,095.14	
MELEXIS NV			17,090.000	1,478,282.86	
MELROSE INDUST PLC ORD GBP0.22857142			1,873,472.000	10,729,038.04	
MERCADOLIBRE INC			14,592.000	18,500,904.96	
MERCANTILE BANK CORP			5,673.000	175,352.43	
MERCEDES-BENZ GROUP AG			218,910.000	15,271,388.72	
MERCK & CO INC			338,653.000	34,864,326.35	
MERCK KGAA			53,842.000	9,015,375.15	
MERCURY GENERAL CORP			4,274.000	119,800.22	
MEREO BIOPHARMA GROUP PLC ADR			377.000	486.33	
MERIT MEDICAL SYSTEMS INC			12,784.000	882,351.68	
MERITAGE HOMES CORP			6,858.000	839,350.62	
MERRIMACK PHARMACEUTICALS INC			8,066.000	99,453.78	
MERSANA THERAPEUTICS INC			9,830.000	12,484.10	
MERUS NV			12,018.000	283,384.44	
MESA AIR GROUP INC			29,700.000	0.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MESA LABORATORIES INC			778.000	81,744.46
META MATERIALS INC			598.000	126.72
META PLATFORMS INC			323,165.000	97,017,364.65
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			8,195.000	187,255.75
METLIFE INC			79,387.000	4,994,236.17
METRO ONE TELECOMMUNICATIONS I			61.000	146.40
METSO OYJ			160,109.000	1,687,356.33
METTLER-TOLEDO INTERNATIONAL I			3,573.000	3,959,134.11
MEXCO ENERGY CORP			114.000	1,480.59
MGE ENERGY INC			8,418.000	576,717.18
MGM RESORTS INTERNATIONAL			208,919.000	7,679,862.44
MGP INGREDIENTS INC			3,292.000	347,240.16
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROBOT MEDICAL INC			2.000	2.78
MICROCHIP TECHNOLOGY INC			75,540.000	5,895,897.00
MICROLOG CORP			831.000	0.83
MICRON SOLUTIONS INC			1,574.000	1,101.80
MICRON TECHNOLOGY INC			138,111.000	9,395,691.33
MICROSOFT CORP			972,079.000	306,933,944.25
MICROWAVE FILTER CO INC			1,944.000	1,069.20
MID PENN BANCORP INC			969.000	19,505.97
MID-AMERICA APARTMENT COMMUNIT			18,603.000	2,393,275.95
MIDDLESEX WATER CO			6,215.000	411,743.75
MIDLAND STATES BANCORP INC			5.000	102.70
MIDWESTONE FINANCIAL GROUP INC			1,412.000	28,705.96
MILLER INDUSTRIES INC/TN			3,133.000	122,844.93
MILLERKNOLL INC			16,359.000	399,977.55
MIMEDX GROUP INC			14,263.000	103,834.64
MIND TECHNOLOGY INC			1,746.000	888.72
MINERALS TECHNOLOGIES INC			7,471.000	409,111.96
MINERVA NEUROSCIENCES INC			410.000	2,829.00
MIRUM PHARMACEUTICALS INC			13,641.000	431,055.60
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITEK SYSTEMS INC			352.000	3,773.44
MITRA ADIPERKASA TBK PT			12,662,300.000	1,491,128.66
MITSUBISHI HC CAPITAL INC			1,372,100.000	9,158,060.65
MODEL N INC			7,012.000	171,162.92
MODERNA INC			43,376.000	4,480,307.04

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MODINE MANUFACTURING CO			5,212.000	238,449.00	
MODIVCARE INC			3,459.000	108,993.09	
MOELIS & CO			11,175.000	504,327.75	
MOHAWK INDUSTRIES INC			6,343.000	544,292.83	
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00	
MOLECULAR TEMPLATES INC			619.000	3,912.08	
MOLINA HEALTHCARE INC			9,893.000	3,243,815.77	
MOLSON COORS BEVERAGE CO			41,314.000	2,627,157.26	
MONARCH CASINO & RESORT INC			1,561.000	96,938.10	
MONARCH CEMENT CO/THE			102.000	15,300.00	
MONDAY.COM LTD			45,000.000	7,164,900.00	
MONDELEZ INTERNATIONAL INC			166,788.000	11,575,087.20	
MONOGATARI CORP/THE			56,700.000	1,569,247.78	
MONOLITHIC POWER SYSTEMS INC			11,387.000	5,260,794.00	
MONRO INC			6,697.000	185,975.69	
MONSTER BEVERAGE CORP			112,759.000	5,970,589.05	
MONTE ROSA THERAPEUTICS INC			13,135.000	62,916.65	
MOODY'S CORP			18,025.000	5,698,964.25	
MOOG INC			5,079.000	573,723.84	
MOORE HANDLEY INC			612.000	0.06	
MORGAN GROUP HOLDING CO			44.000	44.00	
MORGAN STANLEY			151,935.000	12,408,531.45	
MOSAIC CO/THE			60,765.000	2,163,234.00	
MOSSIMO INC			12,487.000	39,334.05	
MOTORCAR PARTS OF AMERICA INC			4,747.000	38,403.23	
MOTOROLA SOLUTIONS INC			22,596.000	6,151,535.04	
MOVADO GROUP INC			3,840.000	105,024.00	
MOVIE GALLERY INC COM			15,125.000	0.00	
MPLX LP			776,560.000	27,622,239.20	
MR COOPER GROUP INC			10,938.000	585,839.28	
MR DIY GROUP M BHD			4,873,900.000	1,567,454.13	
MRC GLOBAL INC			17,889.000	183,362.25	
MSCI INC			9,305.000	4,774,209.40	
MSCI WORLD EX-US INDEX FUND A			32,496,275.618	808,883,124.31	
MSCI WORLD EX-US INDEX FUND B			13,680,427.992	375,416,813.79	
MTU AERO ENGINES AG			120,000.000	21,820,837.50	
MUELLER INDUSTRIES INC			11,485.000	863,212.60	
MUELLER WATER PRODUCTS INC			32,486.000	411,922.48	
MUENCHENER RUECKVERSICHERUNGS-			20,000.000	7,815,692.50	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MULLEN GROUP LTD			529,500.000	5,255,835.80
MULTIPLAN CORP			64,461.000	108,294.48
MURPHY OIL CORP			27,017.000	1,225,220.95
MURPHY USA INC			38,487.000	13,152,162.51
MYERS INDUSTRIES INC			6,922.000	124,111.46
MYR GROUP INC			29,800.000	4,015,848.00
MYREXIS INC			3,666.000	14.66
MYRIAD GENETICS INC			20,231.000	324,505.24
N-VIRO INTERNATIONAL CORP			846.000	0.17
NABORS INDUSTRIES LTD			1,774.000	218,450.36
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	3,616.20
NACCO INDUSTRIES INC			3,911.000	137,158.77
NANOGEN INC			7,205.000	0.00
NANOPHASE TECHNOLOGIES CORP			2,437.000	2,071.45
NAPCO SECURITY TECHNOLOGIES IN			157,572.000	3,505,977.00
NASB FINANCIAL INC			987.000	27,833.40
NASDAQ INC			39,736.000	1,930,772.24
NATERA INC			13,931.000	616,446.75
NATHAN'S FAMOUS INC			1,593.000	112,561.38
NATIONAL BANK HOLDINGS CORP			6,478.000	192,785.28
NATIONAL BANK OF CANADA			112,890.000	7,534,071.52
NATIONAL BANKSHARES INC			825.000	20,658.00
NATIONAL BEVERAGE CORP			6,629.000	311,695.58
NATIONAL CINEMEDIA INC			787.000	3,533.63
NATIONAL HEALTH INVESTORS INC			8,421.000	432,502.56
NATIONAL HEALTHCARE CORP			4,142.000	265,005.16
NATIONAL PRESTO INDUSTRIES INC			1,401.000	101,516.46
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			3,371.000	149,571.27
NATIONAL STORAGE AFFILIATES TR			10,594.000	336,253.56
NATIONAL VISION HOLDINGS INC			12,284.000	198,755.12
NATIONAL WESTERN LIFE GROUP IN			1,112.000	486,488.88
NATURA & CO HOLDING SA			773,700.000	2,255,311.08
NATURAL ALTERNATIVES INTERNATI			1,396.000	9,060.04
NATURAL GAS SERVICES GROUP INC			4,160.000	60,569.60
NATURAL GROCERS BY VITAMIN COT			1,726.000	22,282.66
NATURE'S SUNSHINE PRODUCTS INC			3,534.000	58,558.38
NAUTILUS BIOTECHNOLOGY INC			19,695.000	62,236.20
NAVIDEA BIOPHARMACEUTICALS INC			26.000	2.33

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NAVIENT CORP			33,192.000	571,566.24
NAVIGATOR HOLDINGS LTD			12,745.000	188,243.65
NAVIOS MARITIME PARTNERS LP			210.000	4,857.30
NBT BANCORP INC			10,229.000	324,157.01
NCR CORP			20,286.000	547,113.42
NELNET INC			6,805.000	607,822.60
NEOENERGIA SA			1,006,200.000	3,709,020.62
NEOGEN CORP			36,960.000	685,238.40
NEOGENOMICS INC			125,836.000	1,547,782.80
NEOLEUKIN THERAPEUTICS INC			1,150.000	4,542.50
NEOMAGIC CORP			1,790.000	19.69
NEOSE TECHNOLOGIES INC			9,800.000	0.00
NESCO INC COM			5,500.000	0.00
NETAPP INC			41,128.000	3,120,792.64
NETBANK INC COM			43,611.000	0.00
NETEASE INC ADR			6,214.000	622,394.24
NETEASE INC HK/09999			129,265.000	2,632,553.93
NETFLIX INC			56,767.000	21,435,219.20
NETGEAR INC			6,509.000	81,948.31
NETLIST INC			1,400.000	3,052.00
NETSCOUT SYSTEMS INC			14,499.000	406,261.98
NETSOL TECHNOLOGIES INC			5,502.000	10,013.64
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,463.20
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.00
NEUROBO PHARMACEUTICALS INC			161.000	76.64
NEVRO CORP			5,643.000	108,458.46
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			20,200.000	820,726.00
NEW RELIC INC			8,817.000	754,911.54
NEW WEI INC			11,600.000	0.00
NEW YORK MORTGAGE TRUST INC			10,970.000	93,135.30
NEWMARK GROUP INC			23,076.000	148,378.68
NEWMARKET CORP			1,071.000	487,347.84
NEWMONT CORP			109,082.000	4,030,579.90
NEWPARK RESOURCES INC			17,533.000	121,153.03
NEWS CORP			59,957.000	1,213,980.22
NEXIEN BIOPHARMA INC			50.000	1.23
NEXPOINT RESIDENTIAL TRUST INC			3,712.000	119,452.16
NEXPRISE INC			1,644.000	0.16

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXT BRIDGE HYDROCARBONS INC			95.000	0.95
NEXTCURE INC			7,333.000	9,459.57
NEXTDC LTD			1,526,100.000	12,203,467.80
NEXTERA ENERGY INC			224,431.000	12,857,651.99
NEXTERA ENTERPRISES INC			29,140.000	0.03
NEXTGEN HEALTHCARE INC			12,786.000	303,411.78
NICE LTD ADR			100,861.000	17,146,370.00
NICOLET BANKSHARES INC			2,979.000	207,874.62
NIKE INC			151,812.000	14,516,263.44
NINE ENERGY SERVICE INC			2,907.000	11,976.84
NIPPON SANZO HOLDINGS CORP			5,300.000	125,907.18
NIPPON TELEGRAPH & TELEPHONE C			9,955,400.000	11,781,696.37
NISOURCE INC			45,843.000	1,131,405.24
NITCHES INC			1,080.000	0.86
NKARTA INC			26,086.000	36,259.54
NL INDUSTRIES INC			8,713.000	41,386.75
NLIGHT INC			12,166.000	126,526.40
NMI HOLDINGS INC			12,277.000	332,583.93
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,450.000	4,557.00
NOBILITY HOMES INC			1,634.000	48,611.50
NOBLE CORP PLC			20,468.000	1,036,704.20
NOBLE INTL LTD			5,650.000	0.00
NOKIA OYJ			1,765,100.000	6,667,877.06
NOMAD FOODS LTD			30,163.000	459,080.86
NORD RESOURCES CORP			1,694.000	0.00
NORDIC AMERICAN TANKERS LTD			18,078.000	74,481.36
NORDICUS PARTNERS CORP			56.000	36.40
NORDSON CORP			6,518.000	1,454,622.06
NORFOLK SOUTHERN CORP			30,134.000	5,934,288.62
NORTECH SYSTEMS INC			1,451.000	13,233.12
NORTHEAST BANK			2,214.000	97,637.40
NORTHEAST COMMUNITY BANCORP IN			2,586.000	38,169.36
NORTHEAST INDIANA BANCORP INC			1,210.000	24,442.00
NORTHERN OIL AND GAS INC			14,309.000	575,651.07
NORTHERN TECHNOLOGIES INTERNAT			338.000	4,519.06
NORTHERN TRUST CORP			32,746.000	2,275,192.08
NORTHFIELD BANCORP INC			15,485.000	146,333.25
NORTHRIM BANCORP INC			1,687.000	66,838.94

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NORTHROP GRUMMAN CORP			16,300.000	7,175,097.00	
NORTHWEST BIOTHERAPEUTICS INC			58,066.000	52,822.64	
NORTHWEST NATURAL HOLDING CO			7,634.000	291,313.44	
NORTHWEST PIPE CO			5,158.000	155,616.86	
NORTHWESTERN ENERGY GROUP INC			11,483.000	551,872.98	
NORWEGIAN CRUISE LINE HOLDINGS			47,771.000	787,266.08	
NORWOOD FINANCIAL CORP			1,006.000	25,914.56	
NOVA LTD			2,946.000	331,248.24	
NOVANTA INC			7,144.000	1,024,735.36	
NOVARTIS AG			223,400.000	22,923,653.25	
NOVATEK MICROELECTRONICS CORP			615,000.000	8,058,889.92	
NOVATION COS INC			1,726.000	0.17	
NOVELSTEM INTERNATIONAL CORP			3,839.000	502.91	
NOVO NORDISK A/S			627,844.000	57,398,448.47	
NOW INC			17,387.000	206,383.69	
NRG ENERGY INC			26,031.000	1,002,714.12	
NU HOLDINGS LTD/CAYMAN ISLANDS			666,104.000	4,829,254.00	
NU SKIN ENTERPRISES INC			13,132.000	278,529.72	
NUCOR CORP			41,421.000	6,476,173.35	
NUSTAR ENERGY LP			357,234.000	6,230,160.96	
NUTROGANICS INC			831.000	0.00	
NV5 GLOBAL INC			2,710.000	260,783.30	
NVE CORP			1,955.000	160,583.70	
NVIDIA CORP			349,032.000	151,825,429.68	
NVR INC			681.000	4,061,007.30	
NXP SEMICONDUCTORS NV			30,911.000	6,179,727.12	
NXXI INC			11,261.000	0.00	
O'REILLY AUTOMOTIVE INC			8,288.000	7,532,631.68	
O-I GLASS INC			24,237.000	405,485.01	
OAKTREE SPECIALTY LENDING CORP			519.000	10,442.28	
OBLONG INC			11.000	4.62	
OCCIDENTAL PETROLEUM CORP			88,450.000	5,738,636.00	
OCEANEERING INTERNATIONAL INC			17,741.000	456,298.52	
OCEANFIRST FINANCIAL CORP			9,081.000	131,402.07	
OCONEE FEDERAL FINANCIAL CORP			147.000	1,874.25	
OCUPHIRE PHARMA INC			9.000	30.15	
ODP CORP/THE			7,492.000	345,755.80	
ODYSSEY MARINE EXPLORATION INC			55.000	205.70	
OFG BANCORP			10,356.000	309,230.16	



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OHIO VALLEY BANC CORP			1,970.000	47,280.00
OIL STATES INTERNATIONAL INC			7,752.000	64,884.24
OIL-DRI CORP OF AMERICA			4,050.000	250,087.50
OILSANDS QUEST INC			6,899.000	0.00
OLD DOMINION FREIGHT LINE INC			14,733.000	6,027,859.62
OLD POINT FINANCIAL CORP			1,099.000	20,067.74
OLD SECOND BANCORP INC			2,426.000	33,017.86
OLEMA PHARMACEUTICALS INC			21,388.000	264,141.80
OLYMPIC STEEL INC			3,256.000	183,019.76
OMEGA FLEX INC			1,604.000	126,282.92
OMEGA THERAPEUTICS INC			2,376.000	5,108.40
OMEROS CORP			15,074.000	44,016.08
OMNIAB INC			22,339.000	115,939.41
OMNIAB INC/OLD			3,276.376	1,392.46
OMNICELL INC			9,586.000	431,753.44
OMNICOM GROUP INC			23,633.000	1,760,185.84
OMTHERA PHARMACEUTICALS			2,956.000	0.00
OMV AG			178,000.000	8,540,893.91
ON HOLDING AG			235,480.000	6,551,053.60
ON SEMICONDUCTOR CORP			69,349.000	6,445,989.55
ONCOCYTE CORP COM NEW			5.000	16.40
ONCOTELIC THERAPEUTICS INC			10.000	0.29
ONCTERNAL THERAPEUTICS INC			397.000	120.41
ONE GAS INC			15,575.000	1,063,461.00
ONE LIBERTY PROPERTIES INC			8,329.000	157,168.23
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			418,311.394	26,533,491.72
ONESPAN INC			12,013.000	129,139.75
ONTO INNOVATION INC			9,147.000	1,166,425.44
ONTRAK INC			820.334	721.89
OPENLANE INC			25,428.000	379,385.76
OPIANT PHARMACE CONTRA			11,152.000	0.00
OPKO HEALTH INC			89,729.000	143,566.40
OPTICAL CABLE CORP			1,148.000	3,432.52
OPTIMIZERX CORP			5,182.000	40,315.96
OPTION CARE HEALTH INC			28,564.000	924,045.40
ORACLE CORP			195,094.000	20,664,356.48
ORAMED PHARMACEUTICALS INC			3,934.000	10,267.74
ORANGE SA			800,200.000	9,200,719.61

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ORASURE TECHNOLOGIES INC			19,060.000	113,025.80	
ORBIT INTERNATIONAL CORP			335.000	1,423.75	
ORCHID ISLAND CAPITAL INC			1,148.000	9,769.48	
ORGANOGENESIS HOLDINGS INC			8,359.000	26,581.62	
ORGANON & CO			29,952.000	519,966.72	
ORGANOVO HOLDINGS INC			444.000	541.68	
ORIC PHARMACEUTICALS INC			6,957.000	42,089.85	
ORION ENERGY SYSTEMS INC			2,760.000	3,477.60	
ORION GROUP HOLDINGS INC			7,021.000	37,632.56	
ORION SA			8,344.000	177,560.32	
ORKLA ASA			961,969.000	7,230,463.81	
ORLEANS HOMEBUILDERS INC			2,200.000	0.00	
ORMAT TECHNOLOGIES INC			8,545.000	597,466.40	
ORTHOFIX MEDICAL INC			14,180.000	182,354.80	
ORTHOPEDIATRICS CORP			154,897.000	4,956,704.00	
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00	
OSI SYSTEMS INC			5,262.000	621,126.48	
OTIS WORLDWIDE CORP			67,171.000	5,394,503.01	
OTONOMY INC			6,463.000	54.93	
OTP BANK NYRT			178,245.000	6,463,488.98	
OTTER TAIL CORP			10,384.000	788,353.28	
OUTFRONT MEDIA INC			26,978.000	272,477.80	
OUTSET MEDICAL INC			70,898.000	771,370.24	
OVERSEAS SHIPHOLDING GROUP INC			447.000	1,962.33	
OVERSTOCK.COM INC			3,074.000	48,630.68	
OWENS & MINOR INC			10,147.000	163,975.52	
OXFORD INDUSTRIES INC			4,723.000	454,021.99	
P&F INDUSTRIES INC			1,933.000	12,854.45	
P10 INC			1,271.000	15,252.00	
PAB BANKSHARES INC			1,304.000	0.00	
PACCAR INC			81,375.000	6,918,502.50	
PACIFIC PREMIER BANCORP INC			19,952.000	434,155.52	
PACIFICNET INC			245.000	0.00	
PACIRA BIOSCIENCES INC			10,968.000	336,498.24	
PACKAGED HOME SOLUTIONS INC			13.000	0.00	
PACKAGING CORP OF AMERICA			18,472.000	2,836,375.60	
PAGSEGURO DIGITAL LTD			44,845.000	386,115.45	
PALANTIR TECHNOLOGIES INC			31,292.000	500,672.00	
PALM HARBOR HOMES INC			3,688.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PALO ALTO NETWORKS INC			35,684.000	8,365,756.96
PAM TRANSPORTATION SERVICES IN			7,657.000	165,008.35
PAN PACIFIC INTERNATIONAL HOLD			464,100.000	9,759,395.55
PAPA JOHN'S INTERNATIONAL INC			5,054.000	344,783.88
PAR PACIFIC HOLDINGS INC			4,822.000	173,254.46
PAR TECHNOLOGY CORP			4,742.000	182,756.68
PARADE TECHNOLOGIES LTD			32,000.000	975,449.56
PARAGON 28 INC			106,486.000	1,336,399.30
PARAGON TECHNOLOGIES INC			1,823.000	16,808.06
PARAMOUNT GLOBAL			100,984.000	1,302,693.60
PARAMOUNT GROUP INC			34,298.000	158,456.76
PARATEK PHARMACEUTICALS INC			13,796.000	29,661.40
PARK AEROSPACE CORP			4,762.000	73,953.86
PARK CITY GROUP INC			10.000	87.60
PARK HOTELS & RESORTS INC			39,805.000	490,397.60
PARK NATIONAL CORP			2,901.000	274,202.52
PARK SYSTEMS CORP			9,231.000	1,117,105.45
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			110.000	0.00
PARKER-HANNIFIN CORP			15,639.000	6,091,703.28
PARKERVISION INC			219.000	17.52
PARSONS CORP			2,263.000	122,994.05
PARTNERS GROUP HOLDING AG			17,814.000	20,144,931.12
PASON SYSTEMS INC			118,000.000	1,176,508.87
PATRIA INVESTMENTS LTD			20,318.000	296,236.44
PATRICK INDUSTRIES INC			4,471.000	335,593.26
PATRIOT TRANSPORTATION HOLDING			969.000	8,226.81
PATTERSON COS INC			533,620.000	15,816,496.80
PATTERSON-UTI ENERGY INC			61,985.688	857,881.92
PAUL MUELLER CO			124.000	5,890.00
PAYCHEX INC			42,195.000	4,866,349.35
PAYCOM SOFTWARE INC			9,080.000	2,354,171.60
PAYMENTUS HOLDINGS INC			104,669.000	1,737,505.40
PAYPAL HOLDINGS INC			125,159.000	7,316,795.14
PBF ENERGY INC			16,057.000	859,531.21
PC CONNECTION INC			6,563.000	350,332.94
PCD INC COM			12,400.000	0.00
PCTEL INC			12,967.000	53,942.72
PDF SOLUTIONS INC			14,480.000	469,152.00
PDL BIOPHARMA INC			20,195.000	9,761.90

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEABODY ENERGY CORP			21,293.000	553,405.07
PEBBLEBROOK HOTEL TRUST			24,126.000	327,872.34
PEGASUS COS INC/THE			36.000	1,836.00
PEMBINA PIPELINE CORP			30,262.000	909,675.72
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	0.00
PENNANT GROUP INC/THE			5,371.000	59,779.23
PENNS WOODS BANCORP INC			2,041.000	43,024.28
PENNSYLVANIA REAL ESTATE INVES			805.000	313.95
PENNYMAC FINANCIAL SERVICES IN			6,562.000	437,029.20
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			19,977.000	1,293,510.75
PEOPLES BANCORP INC/OH			6,461.000	163,980.18
PEOPLES BANCORP OF NORTH CAROL			1,534.000	34,484.32
PEOPLES FINANCIAL CORP/MS			715.000	8,758.75
PEOPLES FINANCIAL SERVICES COR			1,026.000	41,081.04
PEPSICO INC			164,793.000	27,922,525.92
PERASO INC			25.000	4.68
PERDOCEO EDUCATION CORP			9,824.000	167,990.40
PERFICIENT INC			8,163.000	472,311.18
PERMA-FIX ENVIRONMENTAL SERVIC			1,496.000	15,633.20
PERMIAN RESOURCES CORP			37,209.000	519,437.64
PERNOD RICARD SA			57,047.000	9,533,905.00
PERSONALIS INC			7,118.000	8,612.78
PERVASIP CORP			276.000	0.14
PETIQ INC			6,913.000	136,186.10
PETMED EXPRESS INC			4,713.000	48,308.25
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PFF BANCORP INC			6,255.000	0.00
PFIZER INC			958,721.000	31,800,775.57
PFSWEB INC			337.000	2,507.28
PG&E CORP			319,015.000	5,145,711.95
PGT INNOVATIONS INC			13,240.000	367,410.00
PHARMANETICS INC COM			6,690.000	0.00
PHARMCHEM INC			1,619.000	4,225.59
PHIBRO ANIMAL HEALTH CORP			8,280.000	105,735.60
PHILIP MORRIS INTERNATIONAL IN			176,361.000	16,327,501.38
PHILLIPS 66			69,618.000	8,364,602.70
PHILLIPS EDISON & CO INC			21,294.000	714,200.76

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHINIA INC			3,739.000	100,167.81
PHOENIX FOOTWEAR GROUP INC			1,137.000	170.55
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOENIX MILLS LTD/THE			99,344.000	2,170,545.20
PHOTRONICS INC			6,828.000	137,993.88
PHX MINERALS INC			8,533.000	31,060.12
PHYSICIANS REALTY TRUST			37,130.000	452,614.70
PICC PROPERTY & CASUALTY CO LT HK/02328			8,182,000.000	10,509,767.18
PIEDMONT LITHIUM INC			1,838.000	72,968.60
PIEDMONT OFFICE REALTY TRUST I			23,277.000	130,816.74
PINEAPPLE ENERGY INC			486.000	425.01
PING AN INSURANCE GROUP CO OF HK/02318			611,000.000	3,498,962.57
PINNACLE WEST CAPITAL CORP			12,704.000	936,030.72
PINTEREST INC			67,412.000	1,822,146.36
PIONEER BANCORP INC/NY			300.000	2,562.00
PIONEER NATURAL RESOURCES CO			32,281.000	7,410,103.55
PIPER SANDLER COS			3,828.000	556,246.68
PITNEY BOWES INC			29,328.000	88,570.56
PIXELWORKS INC			1,554.000	1,756.02
PJT PARTNERS INC			4,178.000	331,900.32
PLAINS ALL AMERICAN PIPELINE L			1,971,447.000	30,202,568.04
PLAYA HOTELS & RESORTS NV			311.000	2,251.64
PLEXUS CORP			5,953.000	553,509.94
PLYMOUTH INDUSTRIAL REIT INC			5,276.000	110,532.20
PMV PHARMACEUTICALS INC			8,085.000	49,641.90
PNC FINANCIAL SERVICES GROUP I			46,374.000	5,693,335.98
PNM RESOURCES INC			15,171.000	676,778.31
POINT BIOPHARMA GLOBAL INC			10,671.000	71,175.57
POINT BLANK SOLUTIONS INC			5,587.000	0.00
POINT.360			3,662.000	0.00
PONIARD PHARMACEUTICALS INC			80.000	0.00
POOL CORP			4,519.000	1,609,215.90
PORTLAND GENERAL ELECTRIC CO			20,027.000	810,692.96
PORTMAN RIDGE FINANCE CORP			293.000	5,640.25
POTLATCHDELTIC CORP			15,692.000	712,259.88
POWELL INDUSTRIES INC			4,191.000	347,433.90
POWER INTEGRATIONS INC			9,993.000	762,565.83
POWERFLEET INC			1,938.000	4,011.66
POWERTECH TECHNOLOGY INC			2,246,000.000	7,062,127.18

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			31,328.000	4,066,374.40
PPL CORP			142,093.000	3,347,711.08
PRA GROUP INC			10,044.000	192,945.24
PRAXIS PRECISION MEDICINES INC			16,977.000	29,030.67
PREFERRED BANK/LOS ANGELES CA			3,725.000	231,881.25
PREFORMED LINE PRODUCTS CO			1,880.000	305,650.40
PREMIER FINANCIAL CORP			9,742.000	166,198.52
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			11,963.000	684,163.97
PRICESMART INC			4,123.000	306,874.89
PRIMECARE SYSTEMS INC			1,444.000	0.14
PRIMEENERGY RESOURCES CORP			1,538.000	175,362.76
PRIMIS FINANCIAL CORP			438.000	3,569.70
PRIMORIS SERVICES CORP			5,911.000	193,467.03
PRINCETON NATIONAL BANCORP INC			3,531.000	0.00
PRINCIPAL FINANCIAL GROUP INC			40,417.000	2,912,853.19
PRISM TECHNOLOGIES GROUP INC			294.000	0.03
PRIVIA HEALTH GROUP INC			16,521.000	379,983.00
PRO-DEX INC			5,537.000	86,930.90
PROASSURANCE CORP			13,374.000	252,634.86
PROCEPT BIOROBOTICS CORP			59,638.000	1,956,722.78
PROCTER & GAMBLE CO/THE			277,876.000	40,530,993.36
PROG HOLDINGS INC			14,215.000	472,080.15
PROGRESS SOFTWARE CORP			8,232.000	432,838.56
PROGRESSIVE CORP/THE			75,466.000	10,512,413.80
PROGYNY INC			10,551.000	358,945.02
PROKIDNEY CORP			8,003.000	36,653.74
PROLIANCE INTERNATIONAL INC			4,794.000	0.00
PROLOGIS INC			108,980.000	12,228,645.80
PROPETRO HOLDING CORP			10,686.000	113,592.18
PROQR THERAPEUTICS NV			6,332.000	8,231.60
PROSOFT LEARNING CORP COM			3,150.000	0.00
PROSPECT CAPITAL CORP			51,980.000	314,479.00
PROTAGENIC THERAPEUTICS INC			2.000	3.76
PROTAGONIST THERAPEUTICS INC			5,855.000	97,661.40
PROTALIX BIOTHERAPEUTICS INC			1,818.000	3,017.88
PROTARA THERAPEUTICS INC			2,087.000	3,485.29
PROTHENA CORP PLC			8,304.000	400,668.00



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROTO LABS INC			5,191.000	137,042.40
PROVIDENT FINANCIAL HOLDINGS I			1,647.000	21,559.23
PRUDENTIAL FINANCIAL INC			45,090.000	4,278,590.10
PSYCHEMEDICS CORP			3,719.000	14,764.43
PTC INC			21,299.000	3,017,642.32
PUBLIC SERVICE ENTERPRISE GROU			71,759.000	4,083,804.69
PUBLIC STORAGE			23,047.000	6,073,345.44
PULSE BIOSCIENCES INC			18,732.000	75,489.96
PULTEGROUP INC			25,873.000	1,915,895.65
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	25.94
PYXIS TANKERS INC			49.000	182.28
Q2 HOLDINGS INC			60,547.000	1,953,851.69
QC HOLDINGS INC			1,838.000	1,029.28
QEP CO INC			519.000	6,907.89
QINETIQ GROUP PLC			376,885.000	1,466,502.28
QORVO INC			21,768.000	2,078,190.96
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,563.000	12,891.89
QUAKER CHEMICAL CORP			4,049.000	647,840.00
QUAKER FABRIC CORP NEW			8,200.000	0.00
QUALCOMM INC			221,137.000	24,559,475.22
QUALITAS CONTROLADORA SAB DE C			239,296.000	1,806,854.52
QUALYS INC			6,363.000	970,675.65
QUANEX BUILDING PRODUCTS CORP			6,486.000	182,710.62
QUANTA SERVICES INC			19,350.000	3,619,804.50
QUANTUM CORP			3,675.000	2,241.75
QUEST DIAGNOSTICS INC			25,810.000	3,145,206.60
QUICKLOGIC CORP			189.000	1,625.40
QUINCE THERAPEUTICS INC			3,525.000	3,948.00
QUINSTREET INC			16,594.000	148,848.18
R1 RCM INC			19,981.000	301,113.67
RADIAN GROUP INC			34,492.000	866,094.12
RADIOIO INC			9.000	0.00
RADNET INC			10,367.000	292,245.73
RAFAEL HOLDINGS INC			7,342.000	13,949.80
RAIA DROGASIL SA			394,224.000	2,174,643.29
RAINMAKER SYSTEMS INC			1,456.000	0.15
RAIT FINANCIAL TRUST			270.000	0.00

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RAKUS CO LTD			76,100.000	1,051,809.35	
RALPH LAUREN CORP			4,831.000	560,830.79	
RAMBUS INC			19,537.000	1,089,969.23	
RAPID MICRO BIOSYSTEMS INC			2,832.000	3,058.56	
RAPID7 INC			8,820.000	403,779.60	
RAPT THERAPEUTICS INC			11,838.000	196,747.56	
RASER TECHNOLOGIES INC			6,049.000	0.00	
RAYMOND JAMES FINANCIAL INC			32,278.000	3,241,679.54	
RBC BEARINGS INC			5,026.000	1,176,737.38	
RE/MAX HOLDINGS INC			5,882.000	76,113.08	
READING INTERNATIONAL INC			10,830.000	22,959.60	
READY CAPITAL CORP			5,222.000	52,794.42	
REALTEK SEMICONDUCTOR CORP			187,000.000	2,288,223.50	
REALTY INCOME CORP			111,136.000	5,550,131.84	
REC LTD			3,179,900.000	11,005,413.15	
RECURSION PHARMACEUTICALS INC			27,502.000	210,390.30	
RED ROBIN GOURMET BURGERS INC			4,784.000	38,463.36	
RED ROCK RESORTS INC			12,388.000	507,908.00	
REDWOOD TRUST INC			12,589.000	89,759.57	
REGENCY CENTERS CORP			22,027.259	1,309,300.27	
REGENERON PHARMACEUTICALS INC			16,287.000	13,403,549.52	
REGENETP INC			73.000	5.48	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			6,414.000	105,574.44	
REGIONAL SAB DE CV			544,958.000	3,918,517.26	
REGIONS FINANCIAL CORP			189,932.000	3,266,830.40	
REGIS CORP			10,479.000	7,366.74	
RELIANCE STEEL & ALUMINUM CO			3,960.000	1,038,430.80	
RELMADA THERAPEUTICS INC			1,777.000	5,331.00	
RELX PLC			951,700.000	32,234,328.83	
RENASANT CORP			11,714.000	306,789.66	
RENESAS ELECTRONICS CORP			625,800.000	9,584,626.57	
RENTOKIL INITIAL PLC			1,618,340.000	12,053,066.34	
REPARE THERAPEUTICS INC			2,635.000	31,830.80	
REPLIMUNE GROUP INC			17,487.000	299,202.57	
REPUBLIC BANCORP INC/KY			3,147.000	138,625.35	
REPUBLIC FIRST BANCORP INC			2,471.000	469.49	
REPUBLIC SERVICES INC			26,479.000	3,773,522.29	
RESEARCH FRONTIERS INC			2,595.000	2,802.60	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RESIDEO TECHNOLOGIES INC			25,112.000	396,769.60	
RESMED INC			26,016.000	3,846,985.92	
RESOLUTE FORESTTS INC CONTRA			11,530.000	0.00	
RESONA HOLDINGS INC			751,200.000	4,169,669.69	
RESONATE BLENDS INC			1.000	0.06	
RESOURCES CONNECTION INC			8,362.000	124,677.42	
RESPIRERX PHARMACEUTICALS INC			3.000	0.00	
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	16,257.78	
RETAIL OPPORTUNITY INVESTMENTS			24,742.000	306,305.96	
RETAIL VALUE INC ESC			4,519.000	456.42	
RETRACTABLE TECHNOLOGIES INC			15,249.000	18,146.31	
REUNION INDUSTRIES INC			1,969.000	0.59	
REVOLVE GROUP INC			12,289.000	167,253.29	
REVVITY INC			14,355.000	1,589,098.50	
REX AMERICAN RESOURCES CORP			11,815.000	481,106.80	
REXEL SA			457,500.000	10,317,254.06	
REZOLUTE INC			11,267.000	14,872.44	
RF INDUSTRIES LTD			1,644.000	4,948.44	
RGC RESOURCES INC			1,701.000	29,427.30	
RHEINMETALL AG			7,406.000	1,912,444.90	
RHYTHM PHARMACEUTICALS INC			8,826.000	202,336.06	
RIBBON COMMUNICATIONS INC			6,857.000	18,376.76	
RICHARDSON ELECTRONICS LTD/UNI			337.000	3,683.41	
RICHTER GEDEON NYRT			270,600.000	6,577,292.49	
RIGEL PHARMACEUTICALS INC			24,962.000	26,958.96	
RIGHTMOVE PLC			255,390.000	1,752,468.84	
RILEY EXPLORATION PERMIAN INC			29.000	921.91	
RING ENERGY INC			8,106.000	15,806.70	
RINGKJOEBING LANDBOBANK A/S			7,746.000	1,122,879.66	
RIO TINTO LTD			151,940.000	11,134,948.73	
RITE AID CORP			8,598.000	3,851.91	
RLI CORP			8,131.000	1,104,921.59	
RLJ LODGING TRUST			34,476.000	337,520.04	
RMR GROUP INC/THE			144.000	3,530.88	
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35	
ROBERT HALF INC			12,123.000	888,373.44	
ROCHE HOLDING AG			25,500.000	6,981,280.06	
ROCK CREEK PHARMACEUTICALS INC			413.000	0.00	
ROCKET PHARMACEUTICALS INC			9,825.000	201,314.25	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROCKWELL AUTOMATION INC			18,035.000	5,155,665.45
ROCKWELL MEDICAL INC			1,057.000	2,198.56
ROCKY BRANDS INC			4,268.000	62,739.60
ROCKY MOUNTAIN CHOCOLATE FACTO			3,862.000	18,537.60
ROGERS CORP			3,459.000	454,754.73
ROHTO PHARMACEUTICAL CO LTD			87,000.000	2,364,114.59
ROLLINS INC			29,013.000	1,083,055.29
ROPER TECHNOLOGIES INC			13,410.000	6,494,194.80
ROSS STORES INC			49,191.000	5,556,123.45
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			27,314.000	2,516,711.96
ROYALE ENERGY INC			2,193.000	93.21
RPT REALTY			16,331.000	172,455.36
RS GROUP PLC			1,450,000.000	13,015,090.82
RTX CORP			198,464.000	14,283,454.08
RUBICON TECHNOLOGY INC			291.000	413.22
RUSH ENTERPRISES INC			24,010.000	980,328.30
RXSIGHT INC			294,227.000	8,205,991.03
RYANAIR HOLDINGS PLC ADR			102,258.000	9,940,500.18
RYMAN HOSPITALITY PROPERTIES I			9,323.000	776,419.44
S&P GLOBAL INC			37,863.000	13,835,518.83
SABRA HEALTH CARE REIT INC			38,352.000	534,626.88
SAFEGUARD SCIENTIFICS INC			3,314.000	3,314.00
SAFEHOLD INC			4,141.000	73,709.80
SAFETY INSURANCE GROUP INC			2,447.000	166,860.93
SAGA COMMUNICATIONS INC			1,321.000	28,348.66
SAGE THERAPEUTICS INC			12,241.000	251,919.78
SALEM MEDIA GROUP INC			2,472.000	1,458.48
SALESFORCE INC			168,754.000	34,219,936.12
SALLY BEAUTY HOLDINGS INC			27,371.000	229,368.98
SAMPO OYJ			216,089.000	9,375,577.70
SAMSONITE INTERNATIONAL SA HK/01910			558,900.000	1,919,649.90
SAMSUNG ELECTRONICS CO LTD			219,416.000	11,122,018.88
SAMSUNG ELECTRONICS CO LTD GDR			3,080.000	3,880,800.00
SANDRIDGE ENERGY INC			4,599.000	72,020.34
SANDS CHINA LTD HK/01928			753,200.000	2,308,113.67
SANDY SPRING BANCORP INC			5,032.000	107,835.76
SANGAMO THERAPEUTICS INC			21,123.000	12,669.58
SANMINA CORP			13,024.000	706,942.72

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SANOFI			129,300.000	13,892,244.14	
SANRIO CO LTD			33,700.000	1,603,417.66	
SAP SE			70,380.000	9,151,910.81	
SAPIENS INTERNATIONAL CORP NV			9,598.000	272,871.14	
SASOL LTD			396,014.000	5,486,776.37	
SATCON TECHNOLOGY CORP			1,198.000	0.00	
SAUL CENTERS INC			1,957.000	69,023.39	
SAVARA INC			7,482.000	28,281.96	
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00	
SBA COMMUNICATIONS CORP			12,629.000	2,527,946.93	
SBERBANK OF RUSSIA PJSC ADR			167,041.000	1,670.41	
SCAN OPTICS			8,600.000	0.00	
SCANSOURCE INC			4,573.000	138,607.63	
SCB X PCL			1,477,500.000	4,159,114.25	
SCHEID VINEYARDS INC			620.000	8,072.40	
SCHLOTZSKY'S INC			2,581.000	0.00	
SCHLUMBERGER LTD			164,604.000	9,596,413.20	
SCHNEIDER ELECTRIC SE			102,570.000	17,047,398.12	
SCHNITZER STEEL INDUSTRIES INC			2,891.000	80,514.35	
SCHOLAR ROCK HOLDING CORP			15,393.000	109,290.30	
SCHOLASTIC CORP			6,835.000	260,686.90	
SCHRODINGER INC/UNITED STATES			10,261.000	290,078.47	
SCIPLAY CORP			22,464.000	511,505.28	
SCO GROUP INC/THE			6,400.000	0.00	
SCORPIO TANKERS INC			12,223.000	661,508.76	
SCOUT24 SE			39,299.000	2,731,969.21	
SCPHARMACEUTICALS INC			11,962.000	85,169.44	
SEACHANGE INTERNATIONAL INC			269.000	1,229.33	
SEACOAST BANKING CORP OF FLORI			10,310.000	226,407.60	
SEACOR MARINE HOLDINGS INC			10,574.000	146,767.12	
SEADRILL LTD			257,990.000	11,555,372.10	
SEAGATE TECHNOLOGY HOLDINGS PL			32,090.000	2,116,335.50	
SEAGEN INC			4,582.000	972,071.30	
SEALED AIR CORP			16,916.000	555,859.76	
SECURE ENERGY SERVICES INC 144A			6,800.000	3,227.51	
SECUREWORKS CORP			7,591.000	47,140.11	
SECURITY NATIONAL FINANCIAL CO			3,887.000	30,474.08	
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.24	
SELECT MEDICAL HOLDINGS CORP			24,910.000	629,475.70	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SELECTA BIOSCIENCES INC			2,350.000	2,491.00	
SELECTIVE INSURANCE GROUP INC			11,002.000	1,135,076.34	
SEMLER SCIENTIFIC INC			4,441.000	112,668.17	
SEMPRA			85,585.000	5,822,347.55	
SEMTECH CORP			12,479.000	321,334.25	
SENECA FOODS CORP			5,134.000	276,363.22	
SENSIENT TECHNOLOGIES CORP			8,857.000	517,957.36	
SEQUENTIAL BRANDS GROUP INC			12.000	0.00	
SERVICE PROPERTIES TRUST			30,650.000	235,698.50	
SERVICENOW INC			46,450.000	25,963,692.00	
SERVISFIRST BANCSHARES INC			12,479.000	651,029.43	
SERVOTRONICS INC			397.000	4,370.97	
SFL CORP LTD			19,991.000	222,899.65	
SHAKE SHACK INC			4,996.000	290,117.72	
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	4,615,978.10	
SHARPER IMAGE CORP			2,100.000	0.00	
SHATTUCK LABS INC			4,787.000	7,276.24	
SHELL PLC			501,600.000	15,954,658.55	
SHELLS SEAFOOD RESTAURANTS			44.000	0.00	
SHENANDOAH TELECOMMUNICATIONS			8,984.000	185,160.24	
SHENZHOU INTERNATIONAL GROUP H HK/02313			247,400.000	2,369,172.04	
SHERWIN-WILLIAMS CO/THE			27,774.000	7,083,758.70	
SHIFT INC			8,800.000	1,610,507.63	
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	3,399,596.38	
SHIONOGI & CO LTD			189,300.000	8,481,553.36	
SHIZUOKA FINANCIAL GROUP INC			145,700.000	1,190,204.73	
SHOE CARNIVAL INC			10,743.000	258,154.29	
SHOLODGE INC			1,650.000	0.00	
SHOPIFY INC			300,000.000	16,371,000.00	
SHOPRITE HOLDINGS LTD			58,197.000	740,892.41	
SHORE BANCSHARES INC			8,957.000	94,227.64	
SHRIRAM FINANCE LTD			287,772.000	6,651,335.23	
SHUTTERSTOCK INC			3,809.000	144,932.45	
SHYFT GROUP INC/THE			3,531.000	52,859.07	
SI-BONE INC			376,547.000	7,997,858.28	
SIAM GLOBAL HOUSE PCL			2,411,454.000	1,112,596.68	
SIEBERT FINANCIAL CORP			9,134.000	18,176.66	
SIEGFRIED HOLDING AG			1,901.000	1,630,230.10	
SIEMENS AG			65,284.000	9,376,742.56	



BNY MELLON

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.16
SIENTRA INC			248.000	689.44
SIERRA BANCORP			945.000	17,917.20
SIFCO INDUSTRIES INC			2,266.000	8,316.22
SIG GROUP AG			500,000.000	12,374,289.46
SIGA TECHNOLOGIES INC			6,575.000	34,518.75
SIGHT RESOURCE CORP			200.000	0.00
SIGMATRON INTERNATIONAL INC			535.000	1,674.55
SIGNATURE BANK/NEW YORK NY			7,182.000	172.37
SIGNET JEWELERS LTD			8,869.000	636,882.89
SIKA AG			98,770.000	25,167,563.40
SILERGY CORP			81,000.000	764,068.08
SILGAN HOLDINGS INC			11,095.000	478,305.45
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			8,004.000	927,583.56
SILK ROAD MEDICAL INC			212,338.000	3,182,946.62
SILVERBOW RESOURCES INC			3,132.000	112,031.64
SIMCLAR INC			700.000	0.07
SIMMONS FIRST NATIONAL CORP			18,489.000	313,573.44
SIMON PROPERTY GROUP INC			42,006.000	4,537,908.18
SIMPLY GOOD FOODS CO/THE			16,262.000	561,364.24
SIMPSON MANUFACTURING CO INC			8,923.000	1,336,754.63
SIMULATIONS PLUS INC			4,819.000	200,952.30
SINCLAIR INC			10,936.000	122,701.92
SINOPHARM GROUP CO LTD HK/01099			2,830,000.000	8,202,531.97
SIRIUSPOINT LTD			13,306.000	135,322.02
SITE CENTERS CORP			22,609.000	278,768.97
SITIME CORP			18,621.000	2,127,449.25
SITIO ROYALTIES CORP			15,293.000	370,243.53
SIXTH STREET SPECIALTY LENDING			10,186.000	208,201.84
SJW GROUP			5,589.000	335,954.79
SK HYNIX INC			25,362.000	2,155,788.48
SK TELECOM CO LTD			240,600.000	9,271,674.98
SKF AB			493,300.000	8,270,705.19
SKYLINE CHAMPION CORP			10,234.000	652,110.48
SKYWEST INC			11,399.000	478,074.06
SKYWORKS SOLUTIONS INC			31,813.000	3,136,443.67
SLEEP NUMBER CORP			4,089.000	100,548.51
SM ENERGY CO			282,122.000	11,186,137.30

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SMART GLOBAL HOLDINGS INC			14,614.000	355,850.90	
SMF ENERGY CORP			441.000	0.00	
SMITH MICRO SOFTWARE INC			636.000	769.56	
SNAP INC			84,153.000	749,803.23	
SNAP-ON INC			11,721.000	2,989,558.26	
SOCIETAL CDMO INC			18,199.000	8,535.33	
SOCIONEXT INC			14,175.000	1,403,963.82	
SOCKET MOBILE INC			511.000	582.54	
SOFTECH INC			157.000	0.02	
SOJITZ CORP			499,180.000	10,965,401.51	
SOLAREEDGE TECHNOLOGIES INC			7,124.000	922,629.24	
SOLARIS OILFIELD INFRASTRUCTUR			5,333.000	56,849.78	
SOLID BIOSCIENCES INC			333.000	839.16	
SOLIGENIX INC			2.000	1.12	
SOLITARIO RESOURCES CORP			40.000	21.79	
SOLUNA HOLDINGS INC			734.000	153.85	
SONIC AUTOMOTIVE INC			9,490.000	453,242.40	
SONIDA SENIOR LIVING INC			538.000	4,836.62	
SONOS INC			16,713.000	215,764.83	
SONOVA HOLDING AG			10,884.000	2,590,125.49	
SOPRA STERIA GROUP SACA			44,000.000	9,126,001.50	
SOTHERLY HOTELS INC			2,675.000	4,494.00	
SOUNDTHINKING INC			4,798.000	85,884.20	
SOUTHERN CO/THE			153,220.000	9,916,398.40	
SOUTHERN FIRST BANCSHARES INC			4,373.000	117,808.62	
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00	
SOUTHERN MISSOURI BANCORP INC			659.000	25,496.71	
SOUTHSIDE BANCSHARES INC			4,820.000	138,334.00	
SOUTHSTATE CORP			10,467.000	705,057.12	
SOUTHWEST AIRLINES CO			72,146.000	1,952,992.22	
SOUTHWEST GAS HOLDINGS INC			11,722.000	708,126.02	
SP PLUS CORP			5,101.000	184,146.10	
SPANISH BROADCASTING SYSTEM IN			375.000	232.50	
SPARTANNASH CO			6,914.000	152,108.00	
SPECTRIS PLC			39,853.000	1,650,929.14	
SPECTRUM BRANDS HOLDINGS INC			7,035.000	551,192.25	
SPEED COMMERCE INC			303.000	0.03	
SPEEDUS CORP			1,690.000	0.00	
SPERO THERAPEUTICS INC			9,445.000	11,428.45	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SPHERE ENTERTAINMENT CO			4,261.000	158,338.76	
SPIRE CORP			3,525.000	35.25	
SPIRE INC			11,443.000	647,444.94	
SPIRIT MTA REIT ESCROW			93,012.000	0.00	
SPIRIT REALTY CAPITAL INC			154,460.000	5,179,043.80	
SPLUNK INC			96,131.000	14,059,158.75	
SPOK HOLDINGS INC			13,959.000	199,194.93	
SPORT-HALEY HOLDINGS INC			1,950.000	0.00	
SPOTIFY TECHNOLOGY SA			14,451.000	2,234,702.64	
SPRINKLR INC			180,919.000	2,503,918.96	
SPROUT SOCIAL INC			114,319.000	5,702,231.72	
SPROUTS FARMERS MARKET INC			24,518.000	1,049,370.40	
SPS COMMERCE INC			8,476.000	1,446,090.36	
SPS TECHNOLOGIES INC			6,300.000	0.00	
SPX TECHNOLOGIES INC			10,491.000	853,967.40	
SRE HOLDINGS CORP			56,300.000	1,111,851.90	
SS&C TECHNOLOGIES HOLDINGS INC			4,833.000	253,925.82	
SSP GROUP PLC			459,004.000	1,135,040.83	
ST JOE CO/THE			6,279.000	341,138.07	
STAAR SURGICAL CO			8,742.000	351,253.56	
STAG INDUSTRIAL INC			28,127.000	970,662.77	
STANDARD BIOTOOLS INC			17,083.000	49,540.70	
STANDARD CHARTERED PLC			792,249.000	7,329,704.74	
STANDARD MOTOR PRODUCTS INC			4,349.000	146,213.38	
STANDEX INTERNATIONAL CORP			3,974.000	578,972.06	
STANLEY BLACK & DECKER INC			19,167.000	1,601,977.86	
STAR BUFFET INC			762.000	0.00	
STAR BULK CARRIERS CORP			19,889.000	383,459.92	
STAR HOLDINGS			2,691.000	33,691.32	
STAR STRUCK LTD			262.000	0.00	
STARBUCKS CORP			139,702.000	12,750,601.54	
STATE BANK OF INDIA			342,255.000	2,466,927.35	
STATE STREET CORP			50,465.000	3,379,136.40	
STATERA BIOPHARMA INC			52.000	0.01	
STEEL CONNECT INC			2,468.000	26,407.60	
STEEL DYNAMICS INC			28,231.000	3,026,927.82	
STEELCASE INC			19,187.000	214,318.79	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	0.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STELLAR BANCORP INC			6,828.000	145,572.96
STEPAN CO			4,752.000	356,257.44
STEPHAN CO/THE			1,476.000	1,594.08
STEREOTAXIS INC			644.000	1,017.52
STERIS PLC			11,232.000	2,464,525.44
STERLING INFRASTRUCTURE INC			7,822.000	574,760.56
STEVEN MADDEN LTD			15,820.000	502,601.40
STEWART INFORMATION SERVICES C			3,032.000	132,801.60
STMICROELECTRONICS NV			87,700.000	3,805,554.59
STOCK YARDS BANCORP INC			6,073.000	238,608.17
STOKE THERAPEUTICS INC			13,931.000	54,888.14
STONECO LTD			43,203.000	460,976.01
STONERIDGE INC			4,486.000	90,034.02
STONEX GROUP INC			4,059.000	393,398.28
STORAGE ENGINE INC COM			1,650.000	0.00
STRASBAUGH INC			204.000	0.00
STRATA SKIN SCIENCES INC			48.000	28.56
STRATASYS LTD			9,013.000	122,666.93
STRATEGIC EDUCATION INC			4,330.000	325,832.50
STRATTEC SECURITY CORP			1,567.000	36,197.70
STRATUS PROPERTIES INC			1,461.000	39,622.32
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	2,126.56
STRIDE INC			6,506.000	292,965.18
STRYKER CORP			42,071.000	11,496,742.17
STURM RUGER & CO INC			2,732.000	142,391.84
STYLECLICK INC			3,762.000	0.00
SUGARMADE INC			80.000	0.01
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			262,500.000	12,924,024.13
SUMMIT HOTEL PROPERTIES INC			13,581.000	78,769.80
SUMMIT MATERIALS INC			26,526.000	826,019.64
SUN COMMUNITIES INC			6,913.000	818,084.42
SUNCOKE ENERGY INC			2,827.000	28,694.05
SUNCOR ENERGY INC NEW			318,433.000	11,001,483.30
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,124.80
SUNSTONE HOTEL INVESTORS INC			42,201.000	394,579.35
SUPER MICRO COMPUTER INC			7,538.000	2,067,070.36
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR GROUP OF COS INC			4,208.000	32,738.24

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUPERIOR INDUSTRIES INTERNATIO			7,515.000	22,845.60
SUPERNUS PHARMACEUTICALS INC			10,624.000	292,903.68
SUPREME INDUSTRIES LTD			22,322.000	1,107,884.61
SURGALIGN HOLDINGS INC			288.000	3.92
SURGERY PARTNERS INC			12,185.000	356,411.25
SURMODICS INC			5,279.000	169,403.11
SUTRO BIOPHARMA INC			3,152.000	10,937.44
SUZUKI MOTOR CORP			141,900.000	5,720,692.92
SVB FINANCIAL GROUP			6,762.000	608.58
SWEDBANK AB			602,200.000	11,158,010.76
SWK HOLDINGS CORP			821.000	12,930.75
SYMBOLIC LOGIC INC			8,719.000	4,882.64
SYNAPTICS INC			6,911.000	618,119.84
SYNCHRONOSS TECHNOLOGIES INC			13,754.000	13,203.84
SYNCHRONY FINANCIAL			71,540.000	2,186,977.80
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00
SYNLOGIC INC			149.000	418.69
SYNOPSIS INC			25,643.000	11,769,367.71
SYNTHESIS ENERGY SYSTEMS INC			73.000	14.21
SYPRIS SOLUTIONS INC			3,737.000	7,361.89
SYSCO CORP			56,901.000	3,758,311.05
T ROWE PRICE GROUP INC			28,917.000	3,032,525.79
T-MOBILE US INC			70,941.000	9,935,287.05
TABULA RASA HEALTHCARE INC			4,084.000	42,106.04
TACTILE SYSTEMS TECHNOLOGY INC			101,065.000	1,419,963.25
TAITRON COMPONENTS INC			3,595.000	12,654.40
TAIWAN SEMICONDUCTOR MANUFACTU			1,738,000.000	28,158,609.24
TAIWAN SEMICONDUCTOR MANUFACTU ADR			171,040.000	14,863,376.00
TAKE-TWO INTERACTIVE SOFTWARE			31,567.000	4,431,691.13
TALANX AG			148,200.000	9,414,405.00
TALON INTERNATIONAL INC			3,150.000	346.50
TALOS ENERGY INC			21,206.000	348,626.64
TANDEM DIABETES CARE INC			10,738.000	223,028.26
TANDY BRANDS ACCESSORIES INC			1,325.000	6.63
TANGER FACTORY OUTLET CENTERS			14,990.000	338,774.00
TAPESTRY INC			28,483.000	818,886.25
TARGA RESOURCES CORP			384,267.000	32,939,367.24
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			145,703.000	16,110,380.71

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TARRAGON CORP			10,464.000	0.00
TATA CONSULTANCY SERVICES LTD			52,559.000	2,233,344.13
TAYLOR DEVICES INC			1,393.000	29,670.90
TAYLOR MORRISON HOME CORP			23,884.000	1,017,697.24
TCS GROUP HOLDING PLC GDR			65,310.000	1,959.30
TD SYNnex CORP			130,135.000	12,995,281.10
TE CONNECTIVITY LTD			40,400.000	4,990,612.00
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			532.000	3,697.40
TECAN GROUP AG			20,000.000	6,759,947.53
TECHNICAL COMMUNICATIONS CORP			135.000	87.75
TECHNOLOGY SOLUTIONS CO			920.000	0.83
TECHTARGET INC			30,564.000	927,923.04
TECHTRONIC INDUSTRIES CO LTD HK/00669			221,000.000	2,144,576.32
TEEKAY CORP			14,788.000	91,241.96
TEEKAY TANKERS LTD			1,817.000	75,641.71
TEGNA INC			39,508.000	575,631.56
TEJON RANCH CO			7,758.000	125,834.76
TEKKNOWLEDGE CORP			2,012.000	0.00
TELA BIO INC			214,482.000	1,715,856.00
TELEDYNE TECHNOLOGIES INC			6,111.000	2,496,832.38
TELEFLEX INC			6,962.000	1,367,406.42
TELEPHONE AND DATA SYSTEMS INC			17,908.000	327,895.48
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00
TELEVIDEO INC/CA			2,143.000	0.00
TELIGENT INC			50.000	0.01
TEMPEST THERAPEUTICS INC			361.000	113.00
TENABLE HOLDINGS INC			17,771.000	796,140.80
TENAYA THERAPEUTICS INC			6,473.000	16,506.15
TENCENT HOLDINGS LTD HK/00700			624,900.000	24,431,568.56
TENNANT CO			3,913.000	290,148.95
TERADYNE INC			30,127.000	3,026,558.42
TEREX CORP			10,839.000	624,543.18
TERRENO REALTY CORP			13,116.000	744,988.80
TERUMO CORP			466,500.000	12,388,939.52
TESLA INC			349,916.000	87,555,981.52
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECHNOLOGIES INC			12,533.000	79,960.54
TETRAPHASE PHARMACEUTICALS INC			271.000	0.00



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEXAS CAPITAL BANCSHARES INC			7,200.000	424,080.00
TEXAS INSTRUMENTS INC			113,652.000	18,071,804.52
TEXAS ROADHOUSE INC			12,997.000	1,249,011.70
TEXTAINER GROUP HOLDINGS LTD			3,250.000	121,062.50
TEXTRON INC			37,408.000	2,923,061.12
TFS FINANCIAL CORP			38,539.000	455,530.98
THERAPEUTICSMD INC			194.000	585.88
THERAVANCE BIOPHARMA INC			9,545.000	82,373.35
THERMO FISHER SCIENTIFIC INC			46,985.000	23,782,397.45
THERMOGENESIS HOLDINGS INC			2.000	2.70
THERMON GROUP HOLDINGS INC			3,766.000	103,452.02
THOMAS GROUP INC			367.000	0.00
THQ INC			896.000	0.00
TIDEWATER INC			9,312.000	661,803.84
TILE SHOP HOLDINGS INC			589.000	3,233.61
TIMBERLAND BANCORP INC/WA			1,813.000	49,132.30
TITAN INTERNATIONAL INC			11,995.000	161,092.85
TITAN MACHINERY INC			2,121.000	56,376.18
TITAN PHARMACEUTICALS INC			9.000	4.19
TJX COS INC/THE			150,061.000	13,337,421.68
TL ADMIN CORP COM			29,100.000	0.00
TONIX PHARMACEUTICALS HOLDING			1.000	0.55
TOOTSIE ROLL INDUSTRIES INC			11,260.000	336,223.60
TOPGOLF CALLAWAY BRANDS CORP			16,128.000	223,211.52
TOR MINERALS INTERNATIONAL INC			236.000	457.84
TOROMONT INDUSTRIES LTD			137,901.000	11,282,994.53
TOTALENERGIES SE			201,900.000	13,319,486.86
TOTVS SA			243,880.000	1,311,685.77
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			12,539.000	287,519.27
TOYO SUISAN KAISHA LTD			33,700.000	1,324,513.32
TPI COMPOSITES INC			6,149.000	16,294.85
TRACTOR SUPPLY CO			24,643.000	5,003,761.15
TRADE DESK INC/THE			10,282.000	803,538.30
TRANE TECHNOLOGIES PLC			32,414.000	6,577,124.74
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			4,298.000	27,593.16
TRANSCAT INC			3,989.000	390,802.33
TRANSCOASTAL CORP			23.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRANSCONTINENTAL REALTY INVEST			382.000	11,696.84	
TRANSDIGM GROUP INC			18,318.000	15,444,455.34	
TRANSMEDICS GROUP INC			119,332.000	6,533,427.00	
TRANSNET CORP			481.000	0.00	
TRANSOCEAN LTD			95,520.000	784,219.20	
TRAVEL + LEISURE CO			15,186.000	557,781.78	
TRAVELERS COS INC/THE			36,811.000	6,011,604.41	
TRAVELZOO			4,757.000	27,733.31	
TRAVERE THERAPEUTICS INC			10,397.000	92,949.18	
TREACE MEDICAL CONCEPTS INC			114,837.000	1,505,513.07	
TREDEGAR CORP			7,126.000	38,551.66	
TREEHOUSE FOODS INC			6,537.000	284,882.46	
TRI POINTE HOMES INC			23,083.000	631,320.05	
TRI-VALLEY CORP			1,094.000	0.00	
TRIAD GUARANTY INC			2,231.000	2.45	
TRICO BANCSHARES			4,838.000	154,961.14	
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00	
TRIMAS CORP			9,597.000	237,621.72	
TRIMBLE INC			46,469.000	2,502,820.34	
TRINITY INDUSTRIES INC			18,265.000	444,752.75	
TRINITY PLACE HOLDINGS INC			2,067.000	754.46	
TRINSEO PLC			9,932.000	81,144.44	
TRIO-TECH INTERNATIONAL			682.000	4,733.08	
TRIP.COM GROUP LTD ADR			118,370.000	4,139,398.90	
TRIP.COM GROUP LTD HK/09961			22,650.000	807,456.73	
TRIPADVISOR INC			17,150.000	284,347.00	
TRIPLE CROWN MEDIA INC			983.000	0.00	
TRITON INTERNATIONAL LTD			12,445.000	989,999.75	
TRIVENI TURBINE LTD			532,908.000	2,813,383.33	
TRONOX HOLDINGS PLC			20,617.000	277,092.48	
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00	
TRUEBLUE INC			7,614.000	111,697.38	
TRUIST FINANCIAL CORP			157,378.000	4,502,584.58	
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00	
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00	
TRUSTCO BANK CORP NY			2,675.000	73,000.75	
TRUSTMARK CORP			12,323.000	267,778.79	
TS TECH CO LTD			409,900.000	4,658,672.48	
TSR INC			631.000	5,237.30	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TTEC HOLDINGS INC			4,080.000	106,977.60
TTM TECHNOLOGIES INC			16,280.000	209,686.40
TUCOWS INC			1,613.000	32,921.33
TUESDAY MORNING CORP			141.000	0.04
TURNING POINT BRANDS INC			239.000	5,518.51
TURTLE BEACH CORP			498.000	4,519.36
TUTOR PERINI CORP			5,812.000	45,507.96
TWIN DISC INC			3,225.000	44,247.00
TWO HARBORS INVESTMENT CORP			8,612.000	114,022.88
TWO RIVERS WATER & FARMING CO			199.000	0.34
TYLER TECHNOLOGIES INC			5,041.000	1,946,531.74
TYSON FOODS INC			56,955.000	2,875,657.95
UBER TECHNOLOGIES INC			43,592.000	2,004,796.08
UBS -CW24 CONTEMPORARY WTS EXP 30-SEP-2024			47,200.000	1,538,248.00
UBS -CW24 JIANGSU HENGL WTS EXP 15-JAN-2024			316,307.000	2,698,098.71
UBS -CW24 SHENZHEN MIND WTS EXP 15-JAN-2024			68,430.000	2,534,647.20
UBS -CW24 SKSHU PAINT C WTS EXP 05-FEB-2024			253,739.000	2,621,123.87
UBS -CW24 WULIANGYE YIB WTS EXP 01-MAR-2024			113,000.000	2,417,070.00
UBS CW24 AMOY DIAGNOST WTS EXP 01-JUL-2024			290,409.000	955,445.61
UBS CW24 FOSHAN HAITIA WTS EXP 31-JUL-2024			161,453.000	865,388.08
UBS CW24 MIDEA GROUP C WTS EXP 14-JUN-2024			305,500.000	2,367,625.00
UBS CW24 QINGDAO HAIER WTS EXP 31-JUL-2024			181,221.000	1,005,776.55
UBS GROUP AG			489,200.000	12,133,742.89
UBS-CW24 KWEICHOW MOUT WTS EXP 09-AUG-2024			12,100.000	3,078,845.00
UDR INC			52,107.000	1,858,656.69
UFP INDUSTRIES INC			12,991.000	1,330,278.40
UFP TECHNOLOGIES INC			3,712.000	599,302.40
ULTA BEAUTY INC			9,088.000	3,630,201.60
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			12,233.000	362,953.11
ULTRALIFE CORP			2,640.000	25,766.40
ULTRAPETROL BAHAMAS LTD			1,582.000	0.16
UMB FINANCIAL CORP			8,447.000	524,136.35
UMH PROPERTIES INC			8,054.000	112,917.08
UNICO AMERICAN CORP			668.000	1.14
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00
UNICREDIT SPA			277,031.000	6,666,858.37
UNIFI INC			871.000	6,184.10
UNIFIRST CORP/MA			2,983.000	486,258.83

Asset Detail

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As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIGENE LABORATORIES INC			9,893.000	0.00
UNILEVER PLC ADR			229,218.000	11,323,369.20
UNION BANKSHARES INC/MORRISVIL			6,072.000	136,012.80
UNION PACIFIC CORP			114,088.000	23,231,739.44
UNISYS CORP			6,111.000	21,082.95
UNIT CORP WTS EXP 09/03/2027			200.000	0.00
UNITED AIRLINES HOLDINGS INC			40,827.000	1,726,982.10
UNITED AMERICAN HEALTHCARE COR			1,094.000	33.91
UNITED BANCORP INC/OH			448.000	5,174.40
UNITED BANKSHARES INC/WV			17,992.000	496,399.28
UNITED COMMUNITY BANKS INC/GA			14,602.000	371,036.82
UNITED FIRE GROUP INC			5,130.000	101,317.50
UNITED MICROELECTRONICS CORP			6,108,000.000	8,552,581.15
UNITED NATURAL FOODS INC			8,472.000	119,794.08
UNITED OVERSEAS BANK LTD			422,800.000	8,828,339.08
UNITED PARCEL SERVICE INC			159,795.000	24,907,246.65
UNITED RENTALS INC			8,369.000	3,720,606.33
UNITED SECURITY BANCSHARES/FRE			835.000	6,212.40
UNITED STATES CELLULAR CORP			13,356.000	573,907.32
UNITED STATES LIME & MINERALS			1,331.000	267,531.00
UNITED WESTERN BANCORP INC			2,275.000	0.00
UNITED-GUARDIAN INC			1,567.000	11,799.51
UNITEDHEALTH GROUP INC			145,961.000	73,592,076.59
UNITIL CORP			3,654.000	156,062.34
UNITY BANCORP INC			2,526.000	59,184.18
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			5,502.000	259,749.42
UNIVERSAL ELECTRONICS INC			3,875.000	35,068.75
UNIVERSAL HEALTH SERVICES INC			13,858.000	1,742,366.34
UNIVERSAL INSURANCE HOLDINGS I			4,720.000	66,174.40
UNIVERSAL LOGISTICS HOLDINGS I			5,386.000	135,619.48
UNIVERSAL MUSIC GROUP NV			496,550.000	13,001,112.79
UNIVERSAL STAINLESS & ALLOY PR			3,371.000	44,193.81
UNIVERSAL TECHNICAL INSTITUTE			3,254.000	27,268.52
UNIVEST FINANCIAL CORP			5,184.000	90,097.92
UPBOUND GROUP INC			8,888.000	261,751.60
UPLAND SOFTWARE INC			2,202.000	10,173.24
UPSTART HOLDINGS INC			11,390.000	325,070.60
URANIUM ENERGY CORP			7,033.000	36,219.95

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
URBAN EDGE PROPERTIES			21,232.000	324,000.32
URBAN OUTFITTERS INC			11,619.000	379,825.11
UROGEN PHARMA LTD			18,177.000	254,659.77
UROLOGIX INC			2,793.000	0.28
US BANCORP			477,919.000	15,800,002.14
US ENERGY CORP			40.000	54.00
US GLOBAL INVESTORS INC			1,910.000	5,443.50
US GOLD CORP			2.000	6.22
US PHYSICAL THERAPY INC			3,380.000	310,047.40
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			9,644.000	135,401.76
USANA HEALTH SCIENCES INC			2,247.000	131,696.67
UTAH MEDICAL PRODUCTS INC			3,006.000	258,516.00
UTG INC			513.000	15,395.13
UTSTARCOM HOLDINGS CORP			1,798.000	6,257.04
V ONE CORP COM			2,000.000	0.00
V2X INC			4,316.000	222,964.56
VAALCO ENERGY INC			16,943.000	74,379.77
VALARIS LTD			10,879.000	815,707.42
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO SE			375,991.000	6,500,654.09
VALERO ENERGY CORP			43,790.000	6,205,480.90
VALLEY MEDIA INC COM			11,100.000	0.00
VALMET OYJ			231,200.000	5,301,999.78
VALUE AMER INC COM			290.000	0.00
VANDA PHARMACEUTICALS INC			10,051.000	43,420.32
VANGUARD INTERNATIONAL SEMICON			774,000.000	1,630,457.99
VAREX IMAGING CORP			11,451.000	215,164.29
VARONIS SYSTEMS INC			16,276.000	497,069.04
VASO CORP			17,910.000	5,602.25
VAXCYTE INC			11,759.000	599,473.82
VBI VACCINES INC			728.000	484.99
VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			12,426.000	132,212.64
VEECO INSTRUMENTS INC			13,386.000	376,280.46
VEEVA SYSTEMS INC			3,418.000	695,392.10
VENTAS INC			71,452.000	3,010,272.76
VERA BRADLEY INC			3,794.000	25,078.34
VERACYTE INC			12,612.000	281,625.96

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERADIGM INC			35,692.000	468,992.88
VERICEL CORP			60,275.000	2,020,418.00
VERINT SYSTEMS INC			12,021.000	276,362.79
VERIS RESIDENTIAL INC			17,087.000	281,935.50
VERISIGN INC			18,761.000	3,799,665.33
VERISK ANALYTICS INC			23,082.000	5,452,891.68
VERITIV CORP			1,040.000	175,656.00
VERIZON COMMUNICATIONS INC			562,616.000	18,234,384.56
VERRA MOBILITY CORP			527,757.000	9,869,055.90
VERRICA PHARMACEUTICALS INC			7,449.000	28,939.37
VERTEX INC			351,658.000	8,123,299.80
VERTEX PHARMACEUTICALS INC			41,204.000	14,328,278.96
VESTAS WIND SYSTEMS A/S			205,769.000	4,427,866.55
VF CORP			41,819.000	738,941.73
VIAD CORP			4,224.000	110,668.80
VIATRIS INC			221,173.000	2,180,765.78
VIAVI SOLUTIONS INC			38,355.000	350,564.70
VICI PROPERTIES INC			179,123.000	5,212,479.30
VICON INDUSTRIES INC			2.000	130.00
VICOR CORP			5,843.000	344,094.27
VICTORIA'S SECRET & CO			12,710.000	212,002.80
VICTORY CAPITAL HOLDINGS INC			12,233.000	407,848.22
VIDEO DISPLAY CORP			2,455.000	2,823.25
VIEWCAST.COM INC			6,812.000	1.36
VIEWRAY INC			21,581.000	176.96
VIEWTRAN GROUP INC			2,440.000	0.24
VIKING THERAPEUTICS INC			11,420.000	126,419.40
VILLAGE SUPER MARKET INC			1,953.000	44,215.92
VIR BIOTECHNOLOGY INC			19,185.000	179,763.45
VIRCO MFG. CORP			4,444.000	35,285.36
VIRIDIAN THERAPEUTICS INC			8,415.000	129,086.10
VIRNETX HOLDING CORP			5,183.000	1,317.00
VIRTU FINANCIAL INC			15,465.000	267,080.55
VIRTUS INVESTMENT PARTNERS INC			1,170.000	236,328.30
VISA INC			271,241.000	62,388,142.41
VISHAY INTERTECHNOLOGY INC			20,641.000	510,245.52
VISHAY PRECISION GROUP INC			5,710.000	191,741.80
VISION INC/TOKYO JAPAN			127,200.000	1,287,130.17
VISTEON CORP			5,038.000	695,596.66

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VISTRA CORP			374,967.000	12,441,405.06
VITAL ENERGY INC			2,733.000	151,462.86
VIVARA PARTICIPACOES SA			303,500.000	1,631,739.99
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			7,910.000	1,316,856.80
VOC ENERGY TRUST			11,283.000	110,799.06
VOLVO AB			509,200.000	10,573,767.09
VOR BIOPHARMA INC			19,498.000	41,335.76
VOXX INTERNATIONAL CORP			4,080.000	32,558.40
VOYAGER THERAPEUTICS INC			11,405.000	88,388.75
VSE CORP			4,644.000	234,243.36
VULCAN MATERIALS CO			15,557.000	3,142,825.14
W R BERKLEY CORP			22,665.000	1,439,000.85
W WORLD CORP			11.000	11.00
W&T OFFSHORE INC			41,075.000	179,908.50
WABASH NATIONAL CORP			6,442.000	136,055.04
WAL-MART DE MEXICO SAB DE CV			1,011,884.000	3,830,119.40
WALGREENS BOOTS ALLIANCE INC			104,884.000	2,332,620.16
WALKER & DUNLOP INC			7,834.000	581,596.16
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			179,673.000	28,735,102.89
WALT DISNEY CO/THE			205,147.000	16,627,164.35
WANDERPORT CORP			82.000	0.11
WARNER BROS DISCOVERY INC			254,115.000	2,759,688.90
WARRIOR MET COAL INC			11,632.000	594,162.56
WASHINGTON TRUST BANCORP INC			4,172.000	109,848.76
WASTE MANAGEMENT INC			45,600.000	6,951,264.00
WATERS CORP			9,827.000	2,694,661.67
WATERSTONE FINANCIAL INC			4,876.000	53,392.20
WATTS WATER TECHNOLOGIES INC			5,929.000	1,024,649.78
WAVE LIFE SCIENCES LTD			7,283.000	41,877.25
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	800.00
WD-40 CO			2,629.000	534,317.96
WEATHERFORD INTERNATIONAL PLC			11,903.000	1,075,197.99
WEBCO INDUSTRIES INC			67.000	10,787.00
WEC ENERGY GROUP INC			48,365.000	3,895,800.75
WEG SA			216,595.000	1,572,576.98
WEGENER CORP			4,812.000	136.18

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEICHAI POWER CO LTD HK/02338			4,780,000.000	6,506,100.10
WEIS MARKETS INC			4,647.000	292,761.00
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			447,505.000	18,285,054.30
WELLTOWER INC			74,920.000	6,137,446.40
WERNER ENTERPRISES INC			9,155.000	356,587.25
WESBANCO INC			14,541.000	355,091.22
WEST BANCORP INC			1,084.000	17,680.04
WEST PHARMACEUTICAL SERVICES I			12,939.000	4,854,842.19
WESTAMERICA BANCORP			5,907.000	255,477.75
WESTELL TECHNOLOGIES INC			1,757.000	2,899.05
WESTERN ASSET MORTGAGE CAPITAL			640.000	6,016.00
WESTERN DIGITAL CORP			60,125.000	2,743,503.75
WESTERN MIDSTREAM PARTNERS LP			609,796.000	16,604,745.08
WESTERN NEW ENGLAND BANCORP IN			8,519.000	55,288.31
WESTERN WTR CO			9,200.000	0.00
WESTINGHOUSE AIR BRAKE TECHNOL			23,965.000	2,546,760.55
WESTMORELAND COAL CO			2,487.000	0.00
WESTROCK CO			25,953.000	929,117.40
WESTWATER RESOURCES INC			1.000	0.67
WESTWOOD HOLDINGS GROUP INC			3,093.000	31,393.95
WET SEAL INC/THE			24,433.000	0.00
WEX INC			85,804.000	16,138,874.36
WEYCO GROUP INC			4,152.000	105,253.20
WEYERHAEUSER CO			105,399.000	3,231,533.34
WH GROUP LTD HK/00288			15,051,000.000	7,898,467.16
WHIRLPOOL CORP			6,487.000	867,311.90
WHITE MOUNTAINS INSURANCE GROU			456.000	682,034.64
WHITESTONE REIT			15,611.000	150,333.93
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	3,451.50
WILLDAN GROUP INC			2,742.000	56,019.06
WILLIAMS COS INC/THE			1,090,873.000	36,751,511.37
WILLIS LEASE FINANCE CORP			2,782.000	117,678.60
WILLIS TOWERS WATSON PLC			67,319.000	14,066,978.24
WILMAR INTERNATIONAL LTD			1,911,400.000	5,223,475.71
WINDTREE THERAPEUTICS INC			190.000	183.26
WINLAND HOLDINGS CORP			968.000	1,800.48

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WINMARK CORP			1,036.000	386,562.68
WINNEBAGO INDUSTRIES INC			8,704.000	517,452.80
WIRELESS XCESSORIES GROUP INC			1,262.000	0.00
WISDOMTREE INC			17,507.000	122,549.00
WIX.COM LTD			8,419.000	772,864.20
WIZZ AIR HOLDINGS PLC			88,853.000	2,082,230.96
WNS HOLDINGS LTD ADR			80,683.000	5,523,558.18
WORKDAY INC			49,667.000	10,670,954.95
WORKHORSE GROUP INC			19,714.000	8,169.48
WORKIVA INC			6,608.000	669,654.72
WORLD ACCEPTANCE CORP			1,732.000	220,067.92
WORLD KINECT CORP			12,029.000	269,810.47
WORLDGATE COMMUNICATIONS			6,943.000	0.00
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			12,363.000	764,280.66
WP CAREY INC			15,863.000	857,871.04
WPP PLC			710,476.000	6,356,366.96
WQN INC			656.000	0.13
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	347.63
WSFS FINANCIAL CORP			16,733.000	610,754.50
WUXI APPTEC CO LTD HK/02359			301,100.000	3,604,272.94
WUXI BIOLOGICS CAYMAN INC HK/02269			249,500.000	1,454,276.45
WW GRAINGER INC			8,276.000	5,725,667.84
WW INTERNATIONAL INC			7,761.000	85,914.27
WYNN RESORTS LTD			11,109.000	1,026,582.69
X4 PHARMACEUTICALS INC			8,349.000	9,100.41
XBIOTECH INC			6,203.000	25,556.36
XCEL ENERGY INC			82,126.000	4,699,249.72
XENIA HOTELS & RESORTS INC			20,980.000	247,144.40
XENON PHARMACEUTICALS INC			8,053.000	275,090.48
XOMA CORP			9,744.000	137,292.96
XPEL INC			3,074.000	237,036.14
XPERI INC			7,124.000	70,242.64
XTEP INTERNATIONAL HOLDINGS LT HK/01368			967,000.000	896,393.57
XYLEM INC/NY			37,048.000	3,372,479.44
Y-MABS THERAPEUTICS INC			11,801.000	64,315.45
YELP INC			15,389.000	640,028.51
YOKOHAMA RUBBER CO LTD/THE			419,600.000	8,750,512.32
YORK WATER CO/THE			4,355.000	163,268.95

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,830,000.000	5,550,412.75	
YUM CHINA HOLDINGS INC			62,754.000	3,496,652.88	
YUM! BRANDS INC			38,973.000	4,869,286.62	
YUMA ENERGY INC			2.000	0.00	
YUNHONG GREEN CTI LTD			179.000	468.98	
ZANETT INC			154.000	0.00	
ZAZA ENERGY CORP			342.000	0.04	
ZEBRA TECHNOLOGIES CORP			7,522.000	1,779,178.66	
ZEDGE INC			1,658.000	3,631.02	
ZEON CORP			297,400.000	3,115,002.18	
ZIFF DAVIS INC			8,573.000	546,014.37	
ZIMMER BIOMET HOLDINGS INC			39,476.000	4,429,996.72	
ZION OIL & GAS INC			469.000	35.62	
ZIONS BANCORP NA			16,271.000	567,695.19	
ZIPLINK INC			21,900.000	1,973.19	
ZIPRECRUITER INC			13,322.000	159,730.78	
ZOETIS INC			59,661.000	10,379,820.78	
ZOOM VIDEO COMMUNICATIONS INC			10,558.000	738,426.52	
ZTO EXPRESS CAYMAN INC ADR			196,713.000	4,754,553.21	
ZUMIEZ INC			6,858.000	122,072.40	
ZURN ELKAY WATER SOLUTIONS COR			26,814.000	751,328.28	
ZYMEWORKS INC			7,256.000	46,003.04	
ZYNERBA PHARMACEUTICALS INC			15,488.000	19,669.76	
ZYNEX INC			9,706.000	77,648.00	
TOTAL EQUITY			570,355,991.038	10,809,521,729.82	
FIXED INCOME SECURITIES					
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			2,889,000.000	2,473,135.70	
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			5,059,000.000	4,538,152.68	
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			2,743,000.000	2,276,151.91	
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,865,000.000	2,582,306.43	
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			1,629,000.000	1,616,530.82	
1375209 BC LTD 144A 9.000% 01/30/2028 DD 09/30/22			123,000.000	121,714.55	
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			342,110.935	318,725.70	
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			801,897.755	733,094.85	
888 ACQUISITIONS 7/22 TLB 0.000% 07/08/2028 DD 06/24/22			498,315.220	466,961.23	
8TH AVENUE FOOD 9/18 TL			1,299,224.700	1,246,982.87	
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			1,043,000.000	1,005,825.48	
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			1,065,000.000	1,031,625.14	
ABN AMRO BANK NV 144A 4.800% 04/18/2026 DD 04/18/16			200,000.000	191,514.40	

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ABN AMRO BANK NV 144A VAR RT 09/18/2027 DD 09/18/23			500,000.000	498,971.17
ABRA AUTO BODY/CALIBER COLLISI			393,976.680	392,909.01
ABU DHABI CRUDE OIL PIPEL 144A 4.600% 11/02/2047 DD 11/02/17			888,000.000	766,004.79
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	456,516.68
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			705,000.000	633,858.45
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			2,065,000.000	1,920,392.31
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			73,659.680	72,936.76
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21			591,387.500	514,507.13
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			315,000.007	306,863.56
ACCESS CIG 8/23 COV-LITE TL 0.000% 08/18/2028 DD 07/31/23			747,000.000	735,981.75
ACREC 2021-FL1 LTD FL1 A 144A VAR RT 10/16/2036 DD 10/15/21			3,406,661.491	3,344,915.75
ACRISURE 10/22 INCREMENTAL TL 0.000% 12/31/2025 DD 10/28/22			1,127,183.980	1,130,001.94
ACRISURE 11/21 INCREMENTAL TLB			157,200.000	156,513.04
ACUSHNET CO 144A 7.375% 10/15/2028 DD 10/03/23			312,000.000	314,340.00
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			894,000.000	866,297.98
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21			378,000.000	290,119.10
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21			1,552,000.000	1,201,801.10
ADIANT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21			571,500.000	570,888.50
ADP 7/22 COV-LITE TLB 0.000% 07/06/2029 DD 06/02/22			646,376.200	646,027.16
AECOM 5.125% 03/15/2027 DD 02/21/17			2,780,000.000	2,632,780.65
AEP TEXAS INC 5.400% 06/01/2033 DD 05/24/23			1,990,000.000	1,897,670.35
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21			2,930,000.000	2,787,686.50
AERCAP IRELAND CAPITAL DAC / A 1.750% 10/29/2024 DD 10/29/21			2,572,000.000	2,452,196.60
AERCAP IRELAND CAPITAL DAC / A 3.150% 02/15/2024 DD 09/25/20			1,260,000.000	1,245,624.72
AERCAP IRELAND CAPITAL DAC / A 4.500% 09/15/2023 DD 07/02/20			0.010	0.01
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			223,000.000	222,108.19
AERCAP IRELAND CAPITAL DAC / A 6.100% 01/15/2027 DD 09/25/23			502,000.000	499,595.34
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20			1,471,000.000	1,393,232.18
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	150,851.75
AES CORP/THE 5.450% 06/01/2028 DD 05/17/23			536,000.000	517,480.97
AETNA INC 6.625% 06/15/2036 DD 06/09/06			1,040,000.000	1,072,524.41
AFFIRM ASSET SECURITI B A 144A 6.820% 09/15/2028 DD 09/19/23			900,000.000	901,220.13
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			787,000.000	735,037.93
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22			1,311,000.000	1,319,036.43
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			2,390,000.000	2,356,037.26
AIB GROUP PLC 144A VAR RT 09/13/2029 DD 09/13/23			508,000.000	505,975.29
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,463,000.000	1,327,842.06
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			61,000.000	60,574.49
AIR LEASE CORP 5.850% 12/15/2027 DD 12/05/22			750,000.000	740,008.31

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	274,069.08
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			539,000.000	525,047.16
AIRCASTLE LTD 144A 6.500% 07/18/2028 DD 07/18/23			937,000.000	919,032.88
AKER BP ASA 144A 2.000% 07/15/2026 DD 06/23/21			679,000.000	606,116.38
AKZONOBEL SPECIALTY CHEMICALS			1,325,562.290	1,323,348.60
AKZONOBEL SPECIALTY CHEMICALS (STARFRUIT) 3/23			323,190.000	318,881.88
AKZONOBEL SPECIALTY CHEMICALS (STARFRUIT) 5/23 (USD) TL			295,471.540	291,284.71
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			215,000.000	142,728.36
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			1,668,198.340	1,379,399.84
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			2,670,000.000	2,473,175.61
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,688,000.000	1,594,230.92
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			744,000.000	716,049.75
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,192,618.79
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20			1,711,000.000	1,699,687.32
ALEXANDER FUNDING TRUST I 144A 7.467% 07/31/2028 DD 08/29/23			600,000.000	600,927.14
ALI GROUP/WELBILT 10/21 (USD) 0.000% 07/30/2029 DD 08/18/21			1,157,743.410	1,156,134.15
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,080,589.980	1,078,969.10
ALLEGHANY CORP 4.900% 09/15/2044 DD 09/09/14			400,000.000	350,496.67
ALLEGRO CLO XI LTD 2A D 144A VAR RT 01/19/2033 DD 01/17/20			1,250,000.000	1,211,649.50
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	500,291.83
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	380,853.55
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,243,000.000	1,109,709.85
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	885,063.32
ALLIANT HOLDINGS INTERMED 144A 6.750% 04/15/2028 DD 02/13/23			2,771,000.000	2,673,940.48
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,800,000.000	2,604,039.57
ALLWYN ENTERTAINMENT FINA 144A 7.875% 04/30/2029 DD 04/28/23			514,000.000	519,140.00
ALLY AUTO RECEIVABLES TRU 1 A3 5.460% 05/15/2028 DD 07/19/23			1,323,000.000	1,320,247.10
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20			197,000.000	197,000.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			1,084,000.000	1,067,153.22
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			1,345,000.000	1,306,945.78
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	672,617.77
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	858,743.92
ALTICE FRANCE SA/FRANCE 144A 5.125% 07/15/2029 DD 04/27/21			1,767,000.000	1,252,995.67
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			1,416,000.000	1,086,181.17
ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	1,577,771.39
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			1,765,000.000	1,565,896.36
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			290,000.000	190,178.52
AMAYA 6/18 (USD) TL 0.000% 07/21/2026 DD 04/23/18			3,766,449.610	3,761,364.90
AMAYA 7/22 TLB 0.000% 07/22/2028 DD 07/28/22			613,800.000	614,106.91



Asset Detail

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AMC NETWORKS INC 4.750% 08/01/2025 DD 07/28/17			646,000.000	595,991.84
AMCOR FLEXIBLES NORTH AMERICA 4.000% 05/17/2025 DD 05/17/22			2,035,000.000	1,968,250.86
AMENTUM/AECOM MAVERICK 2/22 CO 0.000% 02/10/2029 DD 01/31/22			1,096,050.000	1,078,929.69
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			458,000.000	442,988.92
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			1,736,000.000	1,865,804.19
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			5,721,364.916	5,587,958.13
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,926,604.000	2,719,786.74
AMERICAN AUTO AUCTION/XLERATE 0.000% 12/30/2027 DD 12/30/21			535,885.340	506,411.65
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	651,290.18
AMERICAN AXLE 12/22 TLB 0.000% 12/06/2029 DD 12/02/22			788,654.190	785,042.15
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,636,000.000	1,450,090.85
AMERICAN CREDIT ACCEP 3 A 144A 4.120% 02/13/2026 DD 08/11/22			18,820.287	18,803.81
AMERICAN ELECTRIC POWER CO INC 2.031% 03/15/2024 DD 01/06/22			1,483,000.000	1,455,231.41
AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23			1,768,000.000	1,759,044.35
AMERICAN EXPRESS CO VAR RT 05/01/2026 DD 05/01/23			797,000.000	783,059.77
AMERICAN EXPRESS CO VAR RT 07/27/2029 DD 07/28/23			1,755,000.000	1,711,261.97
AMERICAN EXPRESS CO VAR RT 07/28/2027 DD 07/28/23			2,544,000.000	2,508,722.12
AMERICAN EXPRESS CREDIT AC 1 A 4.870% 05/15/2028 DD 06/14/23			869,000.000	858,265.94
AMERICAN EXPRESS CREDIT AC 3 A 5.230% 09/15/2028 DD 09/19/23			2,289,000.000	2,284,834.94
AMERICAN EXPRESS CREDIT AC 4 A 5.150% 09/16/2030 DD 09/19/23			2,320,000.000	2,306,679.72
AMERICAN INTERNATIONAL GROUP I 2.500% 06/30/2025 DD 05/11/20			1,276,000.000	1,203,775.45
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15			895,000.000	746,553.22
AMERICAN INTERNATIONAL GROUP I 5.125% 03/27/2033 DD 03/27/23			535,000.000	497,999.36
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,299,443.11
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			105,000.000	131,364.16
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			728,541.780	725,809.75
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	278,219.17
AMERICAN TOWER CORP 1.500% 01/31/2028 DD 11/20/20			467,000.000	387,116.76
AMERICAN TOWER CORP 1.600% 04/15/2026 DD 03/29/21			593,000.000	532,530.77
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	393,030.23
AMERICAN TOWER CORP 3.600% 01/15/2028 DD 12/08/17			698,000.000	633,364.72
AMERICAN TOWER CORP 3.650% 03/15/2027 DD 04/01/22			915,000.000	847,889.04
AMERICAN TOWER CORP 5.250% 07/15/2028 DD 05/25/23			563,000.000	544,307.00
AMERICAN TOWER TRUST #1 144A 5.490% 03/15/2028 DD 03/13/23			810,000.000	797,326.01
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21			889,646.820	889,201.99
AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21			74,232.935	73,973.82
AMERICREDIT AUTOMOBILE RE 2 A2 6.190% 04/19/2027 DD 09/20/23			2,970,000.000	2,970,617.17
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			422,423.615	409,782.17
AMERICREDIT AUTOMOBILE REC 1 B 5.570% 03/20/2028 DD 03/15/23			1,115,000.000	1,106,116.13

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AMERICREDIT AUTOMOBILE REC 1 C 5.800% 12/18/2028 DD 03/15/23			1,095,000.000	1,080,820.95
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			52,903.199	52,733.22
AMERICREDIT AUTOMOBILE REC 2 C 5.320% 04/18/2028 DD 06/22/22			800,000.000	785,612.64
AMERICREDIT AUTOMOBILE REC 2 D 2.130% 03/18/2026 DD 07/22/20			2,485,000.000	2,375,976.34
AMERIGAS PARTNERS LP / AMERIGA 5.500% 05/20/2025 DD 12/28/16			650,000.000	629,765.31
AMGEN INC 3.150% 02/21/2040 DD 02/21/20			705,000.000	497,384.26
AMGEN INC 5.150% 03/02/2028 DD 03/02/23			789,000.000	776,077.16
AMGEN INC 5.250% 03/02/2025 DD 03/02/23			493,000.000	489,339.80
AMGEN INC 5.250% 03/02/2030 DD 03/02/23			2,170,000.000	2,120,343.21
AMGEN INC 5.507% 03/02/2026 DD 03/02/23			787,000.000	782,417.44
AMGEN INC 5.600% 03/02/2043 DD 03/02/23			482,000.000	448,394.63
AMGEN INC 5.650% 03/02/2053 DD 03/02/23			1,918,000.000	1,790,966.22
AMMC CLO XIII LT 13A A1R2 144A VAR RT 07/24/2029 DD 04/26/21			311,411.063	311,289.17
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21			2,798,801.650	2,879,966.90
AMWINS 2/21 TLB 0.000% 02/19/2028 DD 02/08/21			999,427.730	992,501.69
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			653,201.610	638,504.57
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			148,109.197	137,485.56
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			464,796.918	411,089.35
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			1,904,000.000	1,513,452.14
AOC/ALIANCYS 1/23 INCREMENTAL 0.000% 10/15/2028 DD 01/24/23			249,562.500	245,819.06
AOC/ALIANCYS 10/21 TL 0.000% 10/15/2028 DD 09/20/21			388,212.880	378,604.61
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			330,000.000	194,307.21
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			1,489,000.000	1,181,444.84
APEX GROUP 7/21 (USD) COV-LITE TL			824,334.000	815,744.44
API GROUP 10/21 INCREMENTAL CO 0.000% 10/07/2028 DD 09/29/21			562,855.730	563,649.36
API GROUP/J2 ACQUISITION 10/19			876,473.640	876,885.59
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,435,641.701	2,429,169.52
APPALACHIAN POWER CO 3.400% 06/01/2025 DD 05/18/15			1,720,000.000	1,649,323.39
AQUA FINANCE TRUST 20 A A 144A 1.540% 07/17/2046 DD 10/06/21			2,292,795.460	2,015,261.97
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			84,344.578	78,090.59
ARAMARK 6/23 B6 TL 0.000% 06/14/2030 DD 06/01/23			2,722,927.100	2,716,119.79
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			936,000.000	950,919.84
ARBOR REALTY COMMER FL1 A 144A VAR RT 01/15/2037 DD 02/11/22			1,570,000.000	1,549,433.00
ARBOR REALTY COMMER FL2 A 144A VAR RT 05/15/2036 DD 06/10/21			800,000.000	787,020.00
ARBOR REALTY COMMER FL3 A 144A VAR RT 08/15/2034 DD 09/29/21			910,000.000	892,960.25
ARBY'S/INSPIRE BRANDS 1/22 TLB 0.000% 12/15/2027 DD 01/20/22			1,298,561.730	1,292,562.38
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			1,919,000.000	1,636,189.87
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			1,904,000.000	1,546,048.00
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	963,610.11

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ARCONIC 7/23 COV-LITE TL 0.000% 07/26/2030 DD 07/18/23			539,000.000	537,426.12
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	896,431.86
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			5,180,000.000	4,053,815.68
ARDAGH METAL PACKAGING FI 144A 6.000% 06/15/2027 DD 06/08/22			2,128,000.000	2,047,597.14
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			600,000.000	584,869.92
ARES LVII CLO LTD 57A ER 144A VAR RT 01/25/2035 DD 12/20/21			1,250,000.000	1,110,287.88
ARISTOCRAT LEISURE 5/22 COV-LI 0.000% 05/24/2029 DD 04/26/22			219,467.000	219,513.09
ARIZONA PUBLIC SERVICE CO 6.350% 12/15/2032 DD 11/08/22			505,000.000	516,275.64
ARROW ELECTRONICS INC 6.125% 03/01/2026 DD 03/01/23			407,000.000	405,381.89
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			151,069.167	139,092.41
ARTHUR J GALLAGHER & CO 5.500% 03/02/2033 DD 03/02/23			710,000.000	680,276.64
ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23			630,000.000	578,218.65
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			643,000.000	552,141.60
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			1,909,000.000	1,581,670.26
ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			1,696,793.430	1,615,398.25
ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL			757,000.000	643,132.06
ASHTHAD CAPITAL INC 144A 5.950% 10/15/2033 DD 07/27/23			893,000.000	848,046.11
ASIAN INFRASTRUCTURE INVE REGS 0.200% 12/15/2025			890,000.000	973,027.52
ASP BLADE/OREGON TOOL 10/21 IN 0.000% 10/13/2028 DD 09/28/21			189,335.600	166,556.63
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21			483,000.000	343,979.03
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			738,241.560	682,873.45
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			245,000.000	228,112.15
ASSUREDPARTNERS 11/22 TLB4 0.000% 02/13/2027 DD 11/09/22			347,288.030	347,072.71
ASSUREDPARTNERS 2/20 COV-LITE			783,941.770	781,738.90
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,620,000.000	1,402,404.04
ASSUREDPARTNERS INC 144A 7.000% 08/15/2025 DD 08/02/17			1,297,000.000	1,281,122.64
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			2,389,930.440	2,336,157.00
ASURION 2/23 B11 TLB 0.000% 08/19/2028 DD 02/07/23			238,800.000	231,636.00
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21			900,000.000	796,014.00
ASURION 8/22 B0 COV LITE TLB			449,015.480	434,889.45
AT&T INC 2.550% 12/01/2033 DD 06/01/21			2,087,000.000	1,533,203.34
AT&T INC 3.500% 09/15/2053 DD 03/15/21			1,102,000.000	682,481.67
AT&T INC 3.650% 09/15/2059 DD 03/15/21			2,600,000.000	1,581,753.50
AT&T INC 4.350% 06/15/2045 DD 06/15/13			80,000.000	59,848.96
AT&T INC 5.400% 02/15/2034 DD 06/02/23			2,611,000.000	2,439,632.14
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22			1,855,762.700	1,818,072.16
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22			2,658,000.000	2,225,318.00
ATI INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	401,147.18
ATI INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,656,862.50

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ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			453,195.000	452,062.01
ATLANTIC AVIATION 7/22 INCREME 0.000% 09/22/2028 DD 07/13/22			700,471.180	699,301.39
AUSTRALIA & NEW ZEALAND B 144A 4.400% 05/19/2026 DD 05/19/16			422,000.000	402,551.54
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	245,817.60
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026			865,000.000	502,766.53
AUTHENTIC BRANDS 3/23 COV-LITE 0.000% 12/21/2028 DD 02/21/23			583,898.610	583,536.58
AVANTOR 7/21 B5 COV-LITE TLB 0.000% 11/08/2027 DD 07/07/21			389,874.400	389,344.17
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,356,000.000	2,013,702.41
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,797,000.000	1,638,325.44
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	775,258.72
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21			1,229,000.000	1,105,048.08
AVIATION CAPITAL GROUP LL 144A 1.950% 09/20/2026 DD 09/20/21			1,000,000.000	873,206.67
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20			504,000.000	495,507.67
AVIATION CAPITAL GROUP LL 144A 6.250% 04/15/2028 DD 04/03/23			509,000.000	497,653.42
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22			1,242,000.000	1,219,938.73
AVIS BUDGET CAR RENTAL 3/22 TL 0.000% 03/15/2029 DD 03/07/22			500,678.450	499,742.18
AVIS BUDGET RENTAL C 3A A 144A 2.360% 03/20/2026 DD 08/27/19			1,885,000.000	1,794,427.64
AVNET INC 6.250% 03/15/2028 DD 03/09/23			1,910,000.000	1,904,850.43
AVOLON 6/23 B6 COV-LITE TLB 0.000% 06/09/2028 DD 06/06/23			549,169.600	548,691.83
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21			385,000.000	344,924.18
AVOLON HOLDINGS FUNDING L 144A 3.950% 07/01/2024 DD 04/16/19			572,000.000	559,872.19
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20			674,000.000	633,612.24
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			1,113,000.000	1,113,000.00
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			957,000.000	947,791.76
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20			1,534,000.000	1,485,172.36
AVOLON HOLDINGS FUNDING L 144A 6.375% 05/04/2028 DD 05/04/23			216,000.000	212,277.56
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	940,848.85
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,638,000.000	1,522,398.64
AZZ 5/22 COV-LITE TLB 0.000% 05/06/2029 DD 04/26/22			485,000.000	485,402.55
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20			589,000.000	582,768.91
BA CREDIT CARD TRUST A1 A1 4.790% 05/15/2028 DD 06/16/23			2,769,000.000	2,729,347.92
BAFFINLAND IRON MINES COR 144A 8.750% 07/15/2026 DD 06/27/18			627,000.000	611,180.21
BALL CORP 2.875% 08/15/2030 DD 08/13/20			2,085,000.000	1,652,100.42
BALL CORP 5.250% 07/01/2025 DD 06/25/15			750,000.000	735,252.45
BALL CORP 6.000% 06/15/2029 DD 05/11/23			1,627,000.000	1,581,753.78
BALL CORP 6.875% 03/15/2028 DD 11/25/22			1,100,000.000	1,106,758.40
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			910,000.000	905,765.50
BANCO SANTANDER SA 6.921% 08/08/2033 DD 08/08/23			1,823,000.000	1,739,806.66
BANK OF AMERICA AUT 1A A3 144A 5.530% 02/15/2028 DD 07/31/23			335,000.000	334,789.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			2,788,000.000	2,692,336.89	
BANK OF AMERICA CORP VAR RT 02/04/2025 DD 02/04/22			1,525,000.000	1,500,026.22	
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22			85,000.000	67,049.83	
BANK OF AMERICA CORP VAR RT 02/13/2026 DD 02/13/20			920,000.000	865,998.74	
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21			2,325,000.000	2,087,380.35	
BANK OF AMERICA CORP VAR RT 04/02/2026 DD 03/22/22			2,666,000.000	2,551,728.71	
BANK OF AMERICA CORP VAR RT 04/25/2025 DD 04/27/22			1,099,000.000	1,083,455.28	
BANK OF AMERICA CORP VAR RT 04/25/2029 DD 04/25/23			2,695,000.000	2,598,905.30	
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			376,000.000	302,439.77	
BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21			7,450,000.000	6,238,043.53	
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			60,000.000	55,031.35	
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21			4,112,000.000	3,116,601.38	
BANK OF AMERICA CORP VAR RT 07/22/2027 DD 04/22/21			520,000.000	460,886.60	
BANK OF AMERICA CORP VAR RT 07/22/2028 DD 07/22/22			394,000.000	378,628.65	
BANK OF AMERICA CORP VAR RT 09/15/2027 DD 09/15/23			1,964,000.000	1,952,249.78	
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			342,000.000	323,934.60	
BANK OF AMERICA CORP VAR RT 10/01/2025 DD 09/18/17			95,000.000	91,870.12	
BANK OF AMERICA CORP VAR RT 10/22/2025 DD 10/22/19			1,266,000.000	1,215,857.98	
BANK OF IRELAND GROUP PLC 144A VAR RT 09/16/2026 DD 09/16/22			1,670,000.000	1,659,532.49	
BANK OF IRELAND GROUP PLC 144A VAR RT 09/30/2027 DD 09/30/21			1,292,000.000	1,131,887.94	
BANK OF MONTREAL 3.700% 06/07/2025 DD 06/07/22			984,000.000	948,474.30	
BANK OF MONTREAL 4.250% 09/14/2024 DD 09/14/22			1,174,000.000	1,154,035.19	
BANK OF MONTREAL 5.717% 09/25/2028 DD 09/25/23			2,450,000.000	2,426,058.53	
BANK OF MONTREAL 7.325% 26-NOV-2082			1,340,000.000	959,270.52	
BANK OF MONTREAL VAR RT 01/10/2037 DD 01/10/22			1,220,000.000	909,528.69	
BANK OF NEW YORK MELLON CORP/T VAR RT 02/01/2029 DD 01/31/23			534,000.000	508,971.13	
BANK OF NEW YORK MELLON CORP/T VAR RT 04/26/2027 DD 04/26/23			1,042,000.000	1,017,220.35	
BANK OF NEW YORK MELLON CORP/T VAR RT 04/26/2034 DD 04/26/23			1,070,000.000	988,979.48	
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2028 DD 10/25/22			690,000.000	689,001.56	
BANK OF NEW YORK MELLON/THE VAR RT 05/22/2026 DD 05/24/23			273,000.000	270,447.64	
BANK OF NOVA SCOTIA/THE 5.450% 06/12/2025 DD 06/12/23			2,728,000.000	2,701,979.33	
BANK OF NOVA SCOTIA/THE VAR RT 10/27/2082 DD 10/25/22			970,000.000	967,295.15	
BANK5 2023-5YR3 5YR3 A2 6.255% 09/15/2056 DD 09/01/23			3,980,000.000	4,002,424.51	
BANK5 2023-5YR3 5YR3 A3 VAR RT 09/15/2056 DD 09/01/23			805,225.000	824,846.56	
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			465,000.000	435,430.78	
BANQUE FEDERATIVE DU CRED 144A 5.896% 07/13/2026 DD 07/13/23			2,841,000.000	2,825,698.32	
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17			658,000.000	600,786.30	
BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16			656,000.000	632,068.95	
BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19			970,000.000	955,205.21	

Asset Detail

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As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BARCLAYS PLC VAR RT 05/07/2026 DD 05/07/20			705,000.000	665,103.62
BARCLAYS PLC VAR RT 05/09/2027 DD 05/09/23			1,323,000.000	1,299,426.66
BARCLAYS PLC VAR RT 06/24/2031 DD 06/24/20			950,000.000	734,613.95
BARCLAYS PLC VAR RT 09/13/2027 DD 09/13/23			784,000.000	782,423.62
BARCLAYS PLC VAR RT 09/13/2034 DD 09/13/23			1,065,000.000	1,040,579.17
BARCLAYS PLC VAR RT 11/02/2026 DD 11/02/22			1,422,000.000	1,443,598.77
BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21			185,000.000	139,264.05
BARINGS CLO LTD 20 3A A1R 144A VAR RT 04/20/2031 DD 05/20/21			2,260,000.000	2,249,830.88
BARNES GROUP 8/23 COV-LITE TLB 0.000% 08/09/2030 DD 08/01/23			623,000.000	623,311.50
BARRACUDA NETWORKS 5/22 COV-LI 0.000% 05/17/2029 DD 04/13/22			789,966.990	781,182.55
BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06			930,000.000	929,006.24
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			1,134,573.580	1,130,727.37
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,098,000.000	1,065,379.44
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			3,852,000.000	3,755,860.98
BAT CAPITAL CORP 3.557% 08/15/2027 DD 08/15/18			357,000.000	326,647.56
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18			1,295,000.000	892,562.77
BAT CAPITAL CORP 7.081% 08/02/2053 DD 08/02/23			1,097,000.000	1,033,797.34
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,622,000.000	1,520,696.03
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	413,654.20
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	260,781.81
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,207,000.000	1,192,333.51
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	936,815.10
BAUSCH & LOMB 5/22 TL 0.000% 05/05/2027 DD 04/20/22			735,687.500	714,028.86
BAUSCH & LOMB ESCROW CORP 144A 8.375% 10/01/2028 DD 09/29/23			1,306,000.000	1,310,571.00
BAUSCH HEALTH COS INC 144A 11.000% 09/30/2028 DD 09/30/22			373,000.000	251,663.10
BAUSCH HEALTH COS INC 144A 14.000% 10/15/2030 DD 09/30/22			73,000.000	43,091.90
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			824,000.000	468,673.07
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,094,000.000	968,857.34
BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22			1,039,000.000	648,415.81
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			2,340,000.000	2,253,271.22
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			396,000.000	396,191.81
BAYTEX ENERGY CORP 144A 8.500% 04/30/2030 DD 04/27/23			1,307,000.000	1,322,205.64
BAYTEX ENERGY CORP 144A 8.750% 04/01/2027 DD 02/05/20			95,000.000	96,502.90
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	449,999.88
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			1,400,000.000	1,295,122.50
BBCMS MORTGAGE TRUST 20 C20 A5 5.576% 07/15/2056 DD 07/01/23			240,440.000	234,822.50
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			83,539.811	77,577.92
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,028,000.000	878,940.00
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			892,000.000	832,966.78

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEACON ROOFING SUPPLY INC 144A 6.500% 08/01/2030 DD 07/31/23			1,314,000.000	1,273,410.54
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			885,000.000	677,910.00
BELFOR 4/19 TLB 0.000% 04/06/2026 DD 02/07/19			751,637.790	748,819.15
BELFOR 4/22 INCREMENTAL TL 0.000% 04/06/2026 DD 03/15/22			532,304.780	532,304.78
BELRON 10/19 (USD) COV-LITE TL 0.000% 10/30/2026 DD 10/21/19			322,437.500	321,766.83
BELRON 4/21 (USD) COV-LITE TLB 0.000% 04/13/2028 DD 03/23/21			458,250.000	456,531.57
BELRON 4/23 TLB 0.000% 04/06/2029 DD 04/03/23			179,550.000	179,494.34
BENCHMARK 2019-B13 MORT B13 A4 2.952% 08/15/2057 DD 10/01/19			430,000.000	365,944.75
BENCHMARK 2023-V2 MORTGA V2 A3 VAR RT 05/15/2055 DD 05/01/23			405,228.000	399,695.50
BENCHMARK 2023-V3 MORTGA V3 A3 VAR RT 07/15/2056 DD 07/01/23			580,000.000	586,339.34
BENEFIT STREET IIIA A1R2 144A VAR RT 07/20/2029 DD 04/28/21			823,278.759	823,054.24
BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21			3,090,000.000	3,085,949.08
BENEFIT STREET PART 23A D 144A VAR RT 04/25/2034 DD 04/29/21			1,000,000.000	981,785.81
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	681,362.99
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			840,000.000	840,206.29
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,450,000.000	1,400,839.64
BHP BILLITON FINANCE USA LTD 4.875% 02/27/2026 DD 02/28/23			1,877,000.000	1,851,000.04
BHP BILLITON FINANCE USA LTD 5.100% 09/08/2028 DD 09/08/23			3,415,000.000	3,351,742.73
BHP BILLITON FINANCE USA LTD 5.250% 09/08/2026 DD 09/08/23			2,278,000.000	2,264,597.09
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			387,028.415	384,940.62
BJ'S WHOLESALE CLUB 1/17			1,489,190.230	1,490,202.88
BLACK HILLS CORP 5.950% 03/15/2028 DD 03/07/23			1,558,000.000	1,557,742.65
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			2,110,000.000	1,897,101.00
BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21			1,886,000.000	1,590,382.32
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21			2,571,210.118	2,560,160.11
BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21			1,724,006.560	1,721,386.07
BMW US CAPITAL LLC 144A 5.050% 08/11/2028 DD 08/11/23			1,342,000.000	1,312,588.17
BMW US CAPITAL LLC 144A 5.150% 08/11/2033 DD 08/11/23			603,000.000	573,885.95
BMW VEHICLE LEASE TRUST 2 1 A2 5.270% 02/25/2025 DD 02/15/23			63,803.372	63,656.93
BMW VEHICLE LEASE TRUST 2 1 A3 5.160% 11/25/2025 DD 02/15/23			210,000.000	208,236.65
BMW VEHICLE OWNER TRUST 2 A A3 5.470% 02/25/2028 DD 07/18/23			6,017,000.000	6,001,650.03
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			691,752.290	678,233.44
BNP PARIBAS SA 144A VAR RT 06/09/2026 DD 06/09/20			1,833,000.000	1,710,802.63
BNP PARIBAS SA 144A VAR RT 11/19/2025 DD 11/19/19			1,196,000.000	1,148,718.75
BOCA COMMERCIAL MO BOCA B 144A VAR RT 05/15/2039 DD 05/17/22			345,000.000	340,237.76
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			480,000.000	315,870.82
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			525,000.000	516,021.61
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			1,625,000.000	1,553,767.95
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20			3,472,000.000	3,164,604.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20			2,345,000.000	2,103,405.11
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			1,715,000.000	1,673,147.16
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			650,000.000	582,335.00
BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16			289,000.000	259,165.28
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	810,068.15
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	900,475.91
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			1,747,000.000	1,486,679.53
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	727,288.14
BPCE SA 144A 4.500% 03/15/2025 DD 09/15/14			697,000.000	672,284.02
BPCE SA 144A 5.150% 07/21/2024 DD 01/21/14			441,000.000	433,979.96
BPCE SA 144A VAR RT 01/18/2027 DD 01/18/23			400,000.000	395,723.37
BRAND ENERGY/BRANDSAFWAY 7/23 0.000% 07/25/2030 DD 07/17/23			878,000.000	854,127.18
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/31/2030 DD 11/01/19			545,000.000	444,227.48
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	471,919.38
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			14,670,000.000	2,974,250.76
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2027			3,365,000.000	673,668.94
BRAZOS SECURITIZATION LLC 144A 5.413% 09/01/2052 DD 12/14/22			970,000.000	899,165.93
BREAD FINANCIAL HOLDINGS 144A 7.000% 01/15/2026 DD 09/22/20			592,000.000	554,383.62
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			255,000.000	201,827.41
BRITISH AIRWAYS 2013-1 CL 144A 4.625% 12/20/2025 DD 07/03/13			249,612.041	246,542.48
BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21			1,536,000.000	1,145,674.11
BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21			925,000.000	642,475.74
BROADSTREET PARTNERS 4/23 INCR 0.000% 01/27/2029 DD 04/21/23			351,120.000	350,681.10
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			2,416,000.000	2,131,721.11
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			1,340,000.000	941,835.45
BROOKLYN UNION GAS CO/THE 144A 4.632% 08/05/2027 DD 08/05/22			1,558,000.000	1,475,473.28
BSPRT 2021-FL7 ISSU FL7 A 144A VAR RT 12/15/2038 DD 12/21/21			700,000.000	691,695.52
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21			1,409,852.430	1,407,737.66
BUNDESREPUBLIK DEUTSCHLAN REGS 0.000% 02/15/2031			740,000.000	642,927.41
BUNDESREPUBLIK DEUTSCHLAN REGS 0.000% 02/15/2032			2,370,000.000	1,999,987.75
BUNDESREPUBLIK DEUTSCHLAN REGS 0.000% 11/15/2027			635,000.000	600,503.94
BUNDESREPUBLIK DEUTSCHLAN REGS 3.250% 07/04/2042			90,000.000	98,203.29
BURGER KING/RESTAURANT BRANDS 0.000% 09/12/2030 DD 09/06/22			650,000.000	647,159.50
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19			1,690,590.670	1,686,364.19
BURLINGTON COAT FACTORY 6/21 T 0.000% 06/24/2028 DD 06/10/21			653,234.350	651,875.62
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23			2,599,000.000	2,378,367.13
BWAY 2/23 TLB 0.000% 08/15/2026 DD 01/25/23			750,120.000	749,182.35
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			738,000.000	652,469.60
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	578,943.03



Asset Detail

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BX COMMERCIAL MORTG CIP A 144A VAR RT 12/15/2038 DD 12/21/21			510,000.000	499,121.40
BX COMMERCIAL MORTG XL2 A 144A VAR RT 10/15/2038 DD 10/26/21			2,783,671.372	2,719,039.25
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,182,797.439	1,179,427.76
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036			0.001	0.00
BX TRUST 2022-CLS CLS A 144A 5.760% 10/13/2027 DD 10/01/22			600,000.000	578,849.46
BX TRUST 2022-GPA GPA A 144A VAR RT 08/15/2039 DD 09/29/22			790,000.000	791,485.20
BX TRUST 2022-GPA GPA B 144A VAR RT 08/15/2041 DD 09/29/22			550,000.000	549,999.62
BX TRUST 2022-LBA6 LBA6 A 144A VAR RT 01/15/2039 DD 02/02/22			2,620,000.000	2,560,833.06
BX TRUST 2022-PSB PSB A 144A VAR RT 08/15/2039 DD 08/15/22			910,469.880	910,219.50
BXHPP TRUST 2021-F FILM A 144A VAR RT 08/15/2036 DD 08/26/21			1,720,000.000	1,619,707.66
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	377,091.00
CABLEVISION SYSTEMS/ALTICE USA 0.000% 01/15/2028 DD 12/04/22			348,250.000	329,385.30
CAESARS ENTERTAINMENT (HARRAH' 0.000% 01/20/2030 DD 01/20/23			755,205.000	754,736.77
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			3,278,000.000	2,776,617.18
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			3,064,000.000	3,023,879.67
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23			2,834,000.000	2,757,520.09
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			2,045,000.000	2,054,860.03
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			947,000.000	943,003.57
CAIXABANK SA 144A VAR RT 09/13/2034 DD 09/13/23			1,190,000.000	1,165,857.38
CALLON PETROLEUM CO 144A 7.500% 06/15/2030 DD 06/24/22			1,020,000.000	988,968.33
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			3,418,000.000	3,354,454.25
CALPINE 12/20 B5 COV-LITE TLB			825,091.230	824,612.68
CALPINE 3/19 B-9 COV-LITE TLB			373,425.000	372,958.22
CALPINE 8/19 B10 COV-LITE TLB 0.000% 08/12/2026 DD 07/30/19			738,452.000	737,794.77
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,063,000.000	958,004.94
CAMB COMMERCIAL MO LIFE A 144A VAR RT 12/15/2037 DD 02/08/19			399,100.000	397,117.79
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			1,368,189.440	1,359,638.26
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,556,000.000	1,439,652.70
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			1,188,444.660	1,115,949.54
CANADIAN IMPERIAL BANK OF COMM 5.001% 04/28/2028 DD 04/28/23			1,071,000.000	1,028,431.24
CANADIAN IMPERIAL BANK OF COMM 5.144% 04/28/2025 DD 04/28/23			1,319,000.000	1,301,876.75
CANADIAN IMPERIAL BANK OF COMM 6.092% 10/03/2033 DD 10/03/23			1,890,000.000	1,878,027.08
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			550,000.000	516,207.46
CANADIAN NATURAL RESOURCES LTD 6.450% 06/30/2033 DD 09/16/02			440,000.000	439,652.85
CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06			55,000.000	53,845.86
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			2,479,000.000	2,025,310.05
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	956,275.10
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2034 DD 02/01/23			1,370,000.000	1,235,988.73
CAPITAL ONE FINANCIAL CORP VAR RT 05/09/2025 DD 05/09/22			710,000.000	696,966.63

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23			1,715,000.000	1,676,574.43
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23			1,825,000.000	1,722,984.81
CAPITAL ONE FINANCIAL CORP VAR RT 12/06/2024 DD 12/06/21			754,000.000	745,524.77
CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/2027 DD 03/30/22			1,355,000.000	1,299,855.57
CAPITAL ONE MULTI-ASSET A2 A2 1.390% 07/15/2030 DD 07/22/21			803,000.000	669,445.12
CAPITAL ONE MULTI-ASSET E A1 A 4.420% 05/15/2028 DD 05/24/23			2,151,000.000	2,098,303.29
CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22			1,564,000.000	1,511,060.16
CAPITAL ONE PRIME AUTO RE 1 A2 0.320% 02/18/2025 DD 10/27/21			0.028	0.00
CAPITAL ONE PRIME AUTO RE 1 A3 0.770% 09/15/2026 DD 10/27/21			872,576.686	836,985.07
CAPITAL ONE PRIME AUTO RE 2 A3 3.660% 05/17/2027 DD 08/10/22			3,625,000.000	3,518,218.01
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21			512,486.210	510,082.07
CARMAX AUTO OWNER TRUST 2 1 A3 1.470% 12/15/2026 DD 01/26/22			1,140,829.514	1,097,834.85
CARMAX AUTO OWNER TRUST 2 1 A3 4.750% 10/15/2027 DD 01/25/23			955,000.000	939,661.27
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			840,918.152	807,145.53
CARMAX AUTO OWNER TRUST 2 3 A3 5.280% 05/15/2028 DD 07/26/23			1,685,000.000	1,672,276.74
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	848,732.42
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			590,704.992	565,787.40
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			1,700,697.500	1,690,068.15
CARNIVAL 8/23 COV-LITE TLB 0.000% 08/08/2027 DD 07/31/23			1,995,000.000	1,987,518.76
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			2,222,000.000	1,926,631.52
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			2,070,000.000	1,873,450.61
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,809,000.000	2,390,213.66
CARNIVAL CORP 144A 7.000% 08/15/2029 DD 08/08/23			571,000.000	563,001.72
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			1,110,000.000	1,079,603.71
CARNIVAL HOLDINGS BERMUDA 144A 10.375% 05/01/2028 DD 10/25/22			1,124,000.000	1,204,957.23
CARVANA AUTO RECEIVA N1 A 144A 6.360% 04/12/2027 DD 05/02/23			741,677.128	742,684.69
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21			399,192.852	377,767.49
CARVANA AUTO RECEIVABLES P1 A3 3.350% 02/10/2027 DD 03/30/22			6,330,000.000	6,157,275.19
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	567,844.65
CASSA DEPOSITI E PRESTITI 144A 5.750% 05/05/2026 DD 05/05/23			2,355,000.000	2,310,326.76
CASTLELAKE AVIATION 2/23 INCRE 0.000% 10/22/2027 DD 02/07/23			541,905.000	540,550.23
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			721,000.000	590,318.75
CATALENT PHARMA SOLUTIONS 144A 3.500% 04/01/2030 DD 09/29/21			551,000.000	453,649.32
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	261,455.23
CATHEDRAL LAKE VII 7RA D 144A VAR RT 01/15/2032 DD 02/04/21			1,000,000.000	944,021.31
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			690,697.500	688,252.44
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			619,125.000	610,228.18
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,707,000.000	1,358,778.66
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			812,000.000	666,516.15

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			1,664,000.000	1,335,360.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			2,803,000.000	2,353,035.81
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			1,497,000.000	1,359,483.04
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,109,000.000	2,896,896.56
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			1,996,000.000	1,791,136.35
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			2,578,000.000	2,023,554.41
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			2,891,000.000	2,785,767.60
CDI ESCROW ISSUER INC 144A 5.750% 04/01/2030 DD 04/13/22			695,000.000	627,857.02
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,320,000.000	1,203,206.40
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			1,167,000.000	1,103,322.65
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,124,256.26
CEDAR FAIR LP / CANADA'S WONDE 5.375% 04/15/2027 DD 04/15/18			780,000.000	730,543.48
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			582,000.000	550,182.47
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,260,841.28
CELANESE US HOLDINGS LLC 6.165% 07/15/2027 DD 07/14/22			1,509,000.000	1,488,151.90
CELLNEX TELECOM SA REGS 1.875% 06/26/2029			600,000.000	539,157.00
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			1,555,000.000	1,301,383.54
GENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	384,319.52
GENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			84,000.000	75,218.81
GENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			1,283,000.000	1,102,069.46
GENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,357,000.000	1,353,191.73
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			6,096,000.000	5,149,990.29
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,000,000.000	769,175.24
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			1,995,000.000	1,609,186.95
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			1,700,000.000	1,418,320.37
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19			2,365,000.000	2,177,751.13
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	261,182.70
CENTERPOINT ENERGY RESOURCES C 5.250% 03/01/2028 DD 02/23/23			2,585,000.000	2,551,321.19
CENTRAL PARENT INC / CDK 144A 7.250% 06/15/2029 DD 06/16/22			750,000.000	727,093.20
CENTRAL PARENT LLC / CDK 144A 8.000% 06/15/2029 DD 08/09/23			279,000.000	278,306.13
CENTURI GROUP 8/21 COV-LITE TL 0.000% 08/27/2028 DD 08/03/21			456,765.740	454,769.67
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,215,000.000	966,452.92
CENTURYLINK 1/20 COV-LITE TLB			467,604.770	332,134.99
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	474,179.73
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			454,000.000	384,197.50
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			782,000.000	699,912.71
CHARLES SCHWAB CORP/THE VAR RT 08/24/2034 DD 08/24/23			1,550,000.000	1,508,113.31
CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22			818,000.000	822,440.02
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22			280,000.000	297,608.10

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHART INDUSTRIES/HOWDEN 12/22 0.000% 12/07/2029 DD 12/06/22			1,746,226.540	1,746,226.54
CHARTER COMM OPERATING 10/19 TLB1			2,869,456.460	2,870,059.05
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	202,936.52
CHARTER COMMUNICATIONS OPERATI 4.500% 02/01/2024 DD 07/03/18			1,086,000.000	1,080,138.75
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19			666,000.000	464,910.35
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19			916,000.000	856,867.56
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,590,000.000	1,155,498.40
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			865,000.000	690,100.37
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			800,000.000	698,494.19
CHASE ISSUANCE TRUST A2 A 5.080% 09/16/2030 DD 09/15/23			2,050,000.000	2,031,077.89
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			1,328,000.000	1,318,216.86
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21			2,660,000.000	2,274,306.92
CHG HEALTHCARE 8/23 INCREMENTA 0.000% 09/29/2028 DD 08/14/23			1,027,604.430	1,025,035.42
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			687,000.000	680,528.46
CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21			599,000.000	587,331.48
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			512,000.000	362,352.64
CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22			3,849,000.000	2,932,171.28
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			435,000.000	372,954.02
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,263,000.000	675,705.00
CHURCHILL DOWNS INC 144A 4.750% 01/15/2028 DD 12/27/17			655,000.000	590,791.53
CHURCHILL DOWNS INC 144A 5.500% 04/01/2027 DD 03/25/19			1,696,000.000	1,616,584.63
CHURCHILL DOWNS INC 144A 6.750% 05/01/2031 DD 04/25/23			725,000.000	685,125.00
CIGNA GROUP/THE 5.685% 03/15/2026 DD 03/07/23			487,000.000	484,163.18
CINCINNATI BELL 11/21 COV-LITE 0.000% 11/22/2028 DD 11/08/21			640,590.000	627,880.70
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			441,000.000	391,458.06
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			2,520,000.000	2,419,839.76
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			1,042,000.000	1,048,482.16
CINEWORLD 4/23 EXIT WHEN ISSUE 0.000% 04/03/2028 DD 04/03/23			741,763.320	755,790.07
CINEWORLD 9/19 INCREMENTAL TL			1,790,770.880	398,446.52
CIRQUE DU SOLEIL 3/23 TLB 0.000% 03/08/2030 DD 02/21/23			1,809,905.000	1,797,470.95
CITCO 10/22 TLB 0.000% 04/27/2028 DD 10/12/22			443,520.000	443,520.00
CITIBANK NA 5.803% 09/29/2028 DD 09/29/23			3,825,000.000	3,826,749.59
CITIBANK NA 5.864% 09/29/2025 DD 09/29/23			2,292,000.000	2,294,383.71
CITIGROUP COMMERCIAL SMRT A 144A VAR RT 10/12/2040 DD 05/01/23			510,000.000	496,702.62
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	213,835.07
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	785,046.89
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	921,167.30
CITIGROUP INC 4.400% 06/10/2025 DD 06/10/15			452,000.000	438,620.36
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			305,000.000	238,425.80

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14			265,000.000	226,180.02
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20			4,386,000.000	4,185,997.21
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			3,017,000.000	2,963,283.47
CITIGROUP INC VAR RT 05/24/2025 DD 05/24/22			480,000.000	473,200.45
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23			1,384,000.000	1,324,231.34
CITIZENS AUTO RECEI 2 A2A 144A 6.090% 10/15/2026 DD 09/15/23			680,000.000	680,054.54
CITIZENS BANK NA/PROVIDENCE RI VAR RT 08/09/2028 DD 08/09/22			419,000.000	382,720.36
CITIZENS BANK NA/PROVIDENCE RI VAR RT 10/24/2025 DD 10/25/22			697,000.000	672,515.32
CIVITAS RESOURCES INC 144A 8.750% 07/01/2031 DD 06/29/23			1,095,000.000	1,117,863.60
CK HUTCHISON INTERNATIONA 144A 3.125% 04/15/2041 DD 04/15/21			645,000.000	450,270.25
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			617,000.000	604,812.08
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			2,029,000.000	2,023,179.61
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			463,000.000	459,448.97
CLARIVATE ANALYTICS 10/19 COV-			660,949.010	660,003.85
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2026 DD 09/16/20			67,603.860	67,434.85
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			1,460,000.000	1,263,922.58
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,864,000.000	2,441,122.38
CLEAN HARBORS 10/21 INCREMENTA 0.000% 10/08/2028 DD 09/09/21			556,401.240	558,003.68
CLEAN HARBORS INC 144A 6.375% 02/01/2031 DD 01/24/23			235,000.000	228,516.68
CLEAR CHANNEL 2/20 COV-LITE TL			704,838.920	631,803.51
CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20			650,000.000	642,681.07
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19			3,247,000.000	2,882,987.24
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,540,000.000	1,179,182.46
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,478,000.000	1,978,394.56
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	511,516.04
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			3,884,000.000	3,066,551.22
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			817,000.000	730,727.34
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16			1,878,000.000	1,751,373.54
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			1,514,000.000	1,289,251.66
CLEVELAND-CLIFFS INC 144A 6.750% 04/15/2030 DD 04/14/23			1,080,000.000	1,009,780.74
CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22			2,905,000.000	2,569,093.10
CLOUD SOFTWARE GROUP INC 144A 9.000% 09/30/2029 DD 04/10/23			3,749,000.000	3,256,589.85
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			210,000.000	208,106.21
CNH EQUIPMENT TRUST 2023- A A3 4.810% 08/15/2028 DD 04/25/23			580,000.000	572,073.26
CNH INDUSTRIAL CAPITAL LLC 5.500% 01/12/2029 DD 09/13/23			2,295,000.000	2,255,772.51
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			1,139,000.000	1,116,442.41
CNO GLOBAL FUNDING 144A 1.750% 10/07/2026 DD 10/07/21			336,000.000	295,106.04
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,412,000.000	1,175,402.03
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,043,756.86



Asset Detail

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As Of Date : 9/30/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CNX RESOURCES CORP 144A 7.375% 01/15/2031 DD 09/26/22			873,000.000	855,832.28
COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21			400,000.000	288,313.48
COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18			205,000.000	178,360.42
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14			205,000.000	146,837.55
COLT 2022-5 MORTGAGE 5 A1 144A VAR RT 04/25/2067 DD 04/01/22			363,513.258	342,333.31
COLUMBIA PIPELINES OPERAT 144A 6.036% 11/15/2033 DD 08/08/23			265,000.000	258,860.75
COLUMBIA PIPELINES OPERAT 144A 6.497% 08/15/2043 DD 08/08/23			1,475,000.000	1,436,763.56
COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21			443,533.910	443,258.92
COMCAST 8/19 TLA			4,613,439.000	4,601,905.41
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22			868,000.000	512,979.12
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17			255,000.000	190,477.05
COMCAST CORP 5.350% 05/15/2053 DD 05/09/23			664,000.000	604,778.90
COMCAST CORP 6.450% 03/15/2037 DD 03/02/06			150,000.000	156,764.50
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	639,969.53
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,012,230.26
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,042,492.912	1,967,889.02
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,422,106.50
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			508,129.450	490,029.88
COMMIT TO PUR FNMA SF MTG 2.000% 10/01/2038 DD 10/01/23			1,070,000.000	917,859.38
COMMIT TO PUR FNMA SF MTG 2.000% 10/01/2050 DD 10/01/20			17,165,000.000	13,065,208.92
COMMIT TO PUR FNMA SF MTG 2.500% 10/01/2053 DD 10/01/23			32,875,000.000	26,115,428.91
COMMIT TO PUR FNMA SF MTG 3.000% 10/01/2038 DD 10/01/23			1,135,000.000	1,027,529.69
COMMIT TO PUR FNMA SF MTG 3.000% 10/01/2053 DD 10/01/23			4,375,000.000	3,621,680.13
COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2054 DD 02/01/24			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.500% 10/01/2053 DD 10/01/23			7,345,000.000	6,324,733.60
COMMIT TO PUR FNMA SF MTG 4.000% 10/01/2038 DD 10/01/23			710,000.000	670,950.00
COMMIT TO PUR FNMA SF MTG 4.000% 10/01/2053 DD 10/01/23			2,970,000.000	2,647,244.54
COMMIT TO PUR FNMA SF MTG 4.500% 09/01/2053 DD 09/01/23			2,775,000.000	2,548,795.13
COMMIT TO PUR FNMA SF MTG 4.500% 10/01/2053 DD 10/01/23			4,430,000.000	4,069,716.39
COMMIT TO PUR FNMA SF MTG 5.000% 10/01/2038 DD 10/01/23			825,000.000	803,343.75
COMMIT TO PUR FNMA SF MTG 5.000% 10/01/2053 DD 10/01/23			4,480,000.000	4,229,049.98
COMMIT TO PUR FNMA SF MTG 5.500% 10/01/2053 DD 10/01/23			4,320,000.000	4,177,575.00
COMMIT TO PUR FNMA SF MTG 6.000% 10/01/2053 DD 10/01/23			3,600,000.000	3,554,718.73
COMMIT TO PUR FNMA SF MTG 6.500% 10/01/2053 DD 10/01/23			1,730,000.000	1,738,590.57
COMMIT TO PUR FNMA SF MTG 7.000% 10/01/2053 DD 10/01/23			4,010,000.000	4,096,327.88
COMMIT TO PUR GNMA II JUMBOS 2.000% 10/20/2053 DD 10/01/23			12,625,000.000	9,999,169.30
COMMIT TO PUR GNMA II JUMBOS 2.500% 10/20/2053 DD 10/01/23			1,170,000.000	957,630.06
COMMIT TO PUR GNMA II JUMBOS 3.000% 10/20/2053 DD 10/01/23			885,000.000	751,143.84
COMMIT TO PUR GNMA II JUMBOS 3.500% 10/20/2053 DD 10/01/23			1,060,000.000	929,735.94

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMIT TO PUR GNMA II JUMBOS 4.000% 10/20/2053 DD 10/01/23			1,290,000.000	1,162,914.85
COMMIT TO PUR GNMA II JUMBOS 4.500% 10/20/2053 DD 10/01/23			4,340,000.000	4,010,600.77
COMMIT TO PUR GNMA II JUMBOS 5.000% 10/20/2053 DD 10/01/23			1,855,000.000	1,759,061.72
COMMIT TO PUR GNMA II JUMBOS 5.500% 10/20/2053 DD 10/01/23			2,160,000.000	2,096,887.50
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			361,000.000	262,817.27
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15			375,000.000	296,014.86
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			517,000.000	482,909.17
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			621,000.000	537,560.39
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			216,000.000	198,703.28
CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21			363,896.460	347,823.15
CONCENTRIX CORP 6.600% 08/02/2028 DD 08/02/23			1,290,000.000	1,238,902.95
CONCENTRIX CORP 6.650% 08/02/2026 DD 08/02/23			425,000.000	422,771.31
CONCENTRIX CORP 6.850% 08/02/2033 DD 08/02/23			1,655,000.000	1,529,551.78
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			2,006,047.630	1,962,335.86
CONNECTICUT AVENU R01 1M1 144A VAR RT 10/25/2041 DD 10/27/21			69,035.334	68,797.85
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2041 DD 01/20/22			217,376.957	216,086.24
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2042 DD 01/17/23			514,092.857	522,770.74
CONNECTICUT AVENU R03 1M1 144A VAR RT 03/25/2042 DD 03/30/22			91,834.386	92,908.17
CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			1,239,112.693	1,229,093.35
CONNECTICUT AVENU R03 2M2 144A VAR RT 04/25/2043 DD 05/03/23			345,000.000	360,378.03
CONNECTICUT AVENU R04 1M1 144A VAR RT 03/25/2042 DD 04/08/22			192,532.110	193,853.51
CONNECTICUT AVENU R05 1B1 144A VAR RT 06/25/2043 DD 07/06/23			1,125,000.000	1,171,393.20
CONNECTICUT AVENU R05 1M1 144A VAR RT 06/25/2043 DD 07/06/23			23,561.938	23,642.43
CONNECTICUT AVENU R05 2M2 144A VAR RT 04/25/2042 DD 05/11/22			1,040,000.000	1,054,591.10
CONNECTICUT AVENU R06 1M1 144A VAR RT 05/25/2042 DD 06/10/22			364,367.542	373,491.31
CONNECTICUT AVENU R06 1M1 144A VAR RT 07/25/2043 DD 07/26/23			2,491,177.215	2,491,177.21
CONNECTICUT AVENU R06 1M2 144A VAR RT 07/25/2043 DD 07/26/23			495,000.000	497,626.82
CONNECTICUT AVENU R08 1M1 144A VAR RT 07/25/2042 DD 08/05/22			1,743,160.937	1,775,157.70
CONNECTICUT AVENU R09 2M1 144A VAR RT 09/25/2042 DD 09/28/22			716,193.452	724,406.12
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			1,331,515.760	1,308,214.24
CONSILIO/SKOPIA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			656,901.660	638,777.74
CONSOLIDATED COMMUNICATIONS 4/ 0.000% 10/02/2027 DD 03/01/21			719,261.070	635,646.97
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			670,000.000	479,154.98
CONSTELLATION ENERGY GENERATIO 5.600% 03/01/2028 DD 02/24/23			672,000.000	667,540.08
CONSTELLATION ENERGY GENERATIO 6.500% 10/01/2053 DD 09/29/23			805,000.000	806,770.04
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			2,319,000.000	1,943,235.50
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,268,310.22
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,121,000.000	1,094,836.08
CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21			2,136,000.000	1,892,886.72

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			1,551,000.000	1,161,815.03
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,589,000.000	1,493,000.58
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			1,811,000.000	1,781,807.90
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			772,000.000	716,519.79
COOPERATIEVE RABOBANK UA 144A VAR RT 02/28/2029 DD 02/28/23			1,634,000.000	1,592,789.57
COPELAND 5/23 COV-LITE TLB 0.000% 05/31/2030 DD 04/17/23			463,406.940	462,540.37
COPPELL TX 1.750% 02/01/2038 DD 09/10/20			1,540,000.000	971,660.23
COPPELL TX 1.875% 02/01/2040 DD 09/10/20			1,595,000.000	973,328.81
COREBRIDGE FINANCIAL INC 144A 6.050% 09/15/2033 DD 09/15/23			615,000.000	597,856.88
COREBRIDGE GLOBAL FUNDING 144A 5.750% 07/02/2026 DD 07/03/23			350,000.000	345,814.40
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			328,614.910	303,009.24
CORGI BIDCO/COVETRUS 10/22 COV 0.000% 10/13/2029 DD 09/06/22			502,665.050	496,829.11
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 6.300% 09/08/2053 DD 09/08/23			542,000.000	517,196.28
CORPORATE OFFICE PROPERTIES LP 2.900% 12/01/2033 DD 11/17/21			690,000.000	483,748.34
CORPORATION SERVICE COMPANY/CS 0.000% 11/02/2029 DD 07/29/22			613,410.000	612,643.24
COVANTA 11/21 COV-LITE TLB 0.000% 11/30/2028 DD 11/04/21			337,218.230	334,928.52
COVANTA 11/21 COV-LITE TLC 0.000% 11/30/2028 DD 11/04/21			25,644.460	25,470.34
COVANTA 6/23 TLB 0.000% 11/30/2028 DD 06/02/23			445,134.220	443,464.96
COVANTA 6/23 TLC 0.000% 11/30/2028 DD 06/02/23			33,385.070	33,259.88
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	446,244.87
CPG INTERNATIONAL/AZEK 4/22 TL 0.000% 04/28/2029 DD 04/18/22			1,225,620.000	1,224,087.98
CPM HOLDINGS 9/23 TL 0.000% 05/22/2028 DD 09/15/23			682,000.000	679,872.16
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			266,852.492	266,271.85
CPS AUTO RECEIVABLES C A 144A 4.180% 04/15/2030 DD 08/03/22			306,963.914	304,938.75
CREATIVE ARTISTS 2/23 TLB 0.000% 11/27/2028 DD 02/15/23			949,408.350	944,832.20
CREDIT ACCEPTANCE AU 1A A 144A 6.480% 03/15/2033 DD 03/16/23			517,000.000	516,968.42
CREDIT ACCEPTANCE AU 2A A 144A 5.920% 05/16/2033 DD 05/25/23			2,145,000.000	2,121,386.98
CREDIT ACCEPTANCE AU 3A A 144A 1.000% 05/15/2030 DD 05/20/21			1,212,191.869	1,185,420.61
CREDIT ACCEPTANCE AUT 4 A 144A 1.260% 10/15/2030 DD 10/28/21			582,000.000	563,865.58
CREDIT AGRICOLE SA 144A 4.375% 03/17/2025 DD 03/17/15			511,000.000	493,779.30
CREDIT AGRICOLE SA 144A VAR RT 10/03/2029 DD 10/03/23			1,486,000.000	1,486,711.66
CREDIT SUISSE AG/NEW YORK NY 4.750% 08/09/2024 DD 08/23/22			891,000.000	878,312.20
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			89,540.614	88,628.13
CREDIT SUISSE MORT ICE4 A 144A VAR RT 05/15/2036 DD 06/05/19			982,555.524	981,492.50
CRESCENT ENERGY FINANCE L 144A 7.250% 05/01/2026 DD 05/06/21			1,180,000.000	1,156,400.00
CROWN CASTLE INC 5.000% 01/11/2028 DD 01/11/23			511,000.000	493,724.30
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,822,000.000	1,707,093.49
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			3,208,000.000	3,156,511.60

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	460,094.00
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	340,630.05
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,105,255.14
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			739,000.000	392,904.41
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	177,408.19
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,102,000.000	1,711,055.33
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			139,000.000	118,988.63
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,594,000.000	893,078.48
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,216,000.000	1,836,687.06
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			542,000.000	515,598.26
CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22			370,000.000	312,818.22
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			459,790.274	421,858.41
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			602,786.869	537,548.57
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			579,042.206	567,452.21
CSMC 2021-ADV ADV A 144A VAR RT 07/15/2038 DD 08/05/21			1,570,000.000	1,386,459.94
CSMC 2021-NQM3 NQM3 A1 144A VAR RT 04/25/2066 DD 05/01/21			0.012	0.01
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			95,382.480	91,088.51
CSN INOVA VENTURES 144A 6.750% 01/28/2028 DD 01/28/20			900,000.000	832,698.45
CUBIC 4/21 TLB 0.000% 05/25/2028 DD 04/15/21			652,267.890	606,609.14
CUBIC 4/21 TLC 0.000% 05/25/2028 DD 04/15/21			132,664.610	123,378.08
CULLIGAN 7/21 COV-LITE TLB			699,150.040	691,396.47
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23			2,089,000.000	1,930,845.99
DAE AVIATION (STANDARD AERO) 8 0.000% 08/16/2028 DD 08/08/23			825,930.000	823,567.84
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	617,106.00
DAIMLER TRUCK FINANCE NOR 144A 5.400% 09/20/2028 DD 08/09/23			3,265,000.000	3,204,699.93
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			2,751,000.000	2,741,699.50
DANSKE BANK A/S 144A VAR RT 01/09/2026 DD 01/09/23			1,553,000.000	1,550,279.27
DANSKE BANK A/S 144A VAR RT 04/01/2028 DD 04/01/22			909,000.000	846,745.33
DANSKE BANK A/S 144A VAR RT 09/10/2025 DD 09/10/21			562,000.000	532,724.85
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			963,000.000	877,313.72
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			923,000.000	883,928.86
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22			2,905,000.000	2,753,289.28
DATABANK ISSUER 1A A2 144A 5.116% 02/25/2053 DD 02/28/23			565,000.000	512,761.97
DAVE & BUSTER'S 6/23 COV-LITE 0.000% 06/29/2029 DD 06/22/23			974,251.540	973,238.32
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			2,326,000.000	2,325,199.83
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			619,200.000	578,575.53
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			874,125.000	793,600.61
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18			78,152,647.336	626,370.02
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			1,363,000.000	1,298,340.65

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			1,985,000.000	1,958,226.52
DCP MIDSTREAM OPERATING LP 5.625% 07/15/2027 DD 06/24/20			2,405,000.000	2,372,368.24
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	843,290.20
DELL EQUIPMENT FINAN 2 A2 144A 0.330% 12/22/2026 DD 09/22/21			0.024	0.00
DELL EQUIPMENT FINAN 2 A2 144A 5.840% 01/22/2029 DD 06/22/23			1,510,000.000	1,508,273.16
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21			729,000.000	731,944.62
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			572,204.761	502,009.17
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			4,374,000.000	4,157,433.19
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,340,000.000	1,289,429.21
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			2,334,000.000	2,145,249.42
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,010,000.000	1,022,175.55
DELTA AIR LINES/SKYMILES 9/20 0.000% 10/20/2027 DD 09/14/20			550,789.250	569,863.08
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			1,600,000.000	1,339,589.92
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2033 DD 01/07/22			120,000.000	86,145.19
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			30,000.000	29,163.88
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20			2,080,000.000	1,881,202.94
DEVON ENERGY CORP 5.250% 09/15/2024 DD 09/15/21			164,000.000	162,790.87
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21			801,000.000	780,331.01
DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11			1,280,000.000	1,131,733.16
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22			3,030,000.000	1,839,959.14
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			904,176.890	882,576.11
DISCOVER BANK 4.250% 03/13/2026 DD 03/13/14			752,000.000	711,574.12
DISCOVER CARD EXECUTION A2 A2 1.030% 09/15/2028 DD 09/27/21			978,000.000	862,454.97
DISCOVER CARD EXECUTION N A2 A 4.930% 06/15/2028 DD 06/28/23			2,510,000.000	2,479,541.16
DISCOVERY PURCHASER/BAYER 8/22 0.000% 08/04/2029 DD 07/25/22			486,969.260	468,503.38
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			2,839,000.000	2,182,481.25
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			3,750,000.000	2,078,925.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			860,000.000	800,466.24
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,490,000.000	1,117,500.00
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22			3,410,000.000	3,435,722.58
DNB BANK ASA 144A VAR RT 03/28/2025 DD 03/30/22			6,865,000.000	6,751,681.44
DOLLAR GENERAL CORP 5.450% 07/05/2033 DD 06/07/23			2,710,000.000	2,504,299.86
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			318,000.000	306,507.52
DOMINION ENERGY SOUTH CAROLINA 5.300% 05/15/2033 DD 05/21/03			1,110,000.000	1,076,669.44
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			160,000.000	158,265.04
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			894,267.500	857,639.20
DOTDASH MEREDITH 12/21 TLB 0.000% 12/01/2028 DD 11/15/21			349,180.960	335,650.20
DPL INC 4.125% 07/01/2025 DD 01/01/21			2,280,000.000	2,160,300.00
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			205,309.445	202,895.01

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			573,464.534	569,005.90
DRYDEN 113 CLO L 113A A1R 144A VAR RT 10/20/2035 DD 10/20/23			1,000,000.000	1,000,000.00
DT AUTO OWNER TRUST 1A B 144A 5.190% 10/16/2028 DD 01/25/23			480,000.000	472,921.97
DT AUTO OWNER TRUST 3A A 144A 6.290% 08/16/2027 DD 07/18/23			1,002,849.349	1,003,936.34
DT AUTO OWNER TRUST 4A B 144A 1.020% 05/15/2026 DD 11/10/21			919,911.234	906,352.75
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,239,000.000	1,073,276.94
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			1,640,000.000	1,379,228.36
DTE ENERGY CO 4.875% 06/01/2028 DD 05/12/23			1,900,000.000	1,836,525.43
DTE ENERGY CO STEP 10/01/2024 DD 07/01/2019			1,814,000.000	1,749,947.90
DTE ENERGY CO STEP 11/01/2024 DD 08/01/2022			2,634,000.000	2,584,994.79
DTZ/CUSHMAN 8/23 TL 0.000% 01/31/2030 DD 08/10/23			301,000.000	297,990.00
DUFF & PHELPS 4/20 (USD) COV-L			1,098,163.350	1,069,567.17
DUKE ENERGY CAROLINAS NC STORM 1.679% 07/01/2033 DD 11/24/21			775,341.230	666,713.75
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16			2,138,000.000	1,967,558.79
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			1,610,000.000	1,102,384.32
DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22			1,275,000.000	1,060,137.71
DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18			633,000.000	489,352.35
DUKE UNIVERSITY 3.299% 10/01/2046 DD 10/18/16			863,000.000	600,168.40
DUN & BRADSTREET 7/23 TLB 0.000% 02/06/2026 DD 07/17/23			1,872,574.220	1,868,473.28
DUPONT PERFORMANCE 8/23 TLB 0.000% 12/20/2029 DD 08/03/23			886,120.280	886,811.46
E.ON SE REGS 0.375% 09/29/2027			345,000.000	319,079.05
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			739,322.050	737,784.26
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			479,961.960	475,882.28
ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21			480,000.000	366,457.21
ECOPETROL SA 5.375% 06/26/2026 DD 06/26/15			255,000.000	244,819.92
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14			260,000.000	171,390.60
ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20			520,000.000	474,835.98
EDELMAN FINANCIAL 3/21 COV-LIT 0.000% 04/07/2028 DD 03/15/21			317,563.430	313,832.06
EDISON INTERNATIONAL 6.950% 11/15/2029 DD 11/10/22			2,424,000.000	2,500,350.26
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	814,165.54
ELECTRICITE DE FRANCE SA 144A 4.875% 09/21/2038 DD 09/21/18			1,250,000.000	1,016,568.71
ELECTRICITE DE FRANCE SA 144A 5.700% 05/23/2028 DD 05/23/23			792,000.000	784,413.02
ELECTRICITE DE FRANCE SA 144A 6.900% 05/23/2053 DD 05/23/23			886,000.000	878,367.00
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,524,000.000	2,178,209.83
ELEVANCE HEALTH INC 4.900% 02/08/2026 DD 02/08/23			296,000.000	290,317.55
ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23			555,000.000	489,477.27
ELLINGTON FINANCIAL 1 A1 144A VAR RT 02/25/2066 DD 02/01/21			144,789.753	118,436.89
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20			370,370.008	329,942.64
ELMWOOD CLO VII LTD 4A AR 144A VAR RT 01/17/2034 DD 10/05/23			910,000.000	910,000.00



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,185,000.000	3,050,165.25
EMERALD DEBT MERGER SUB L 144A 6.625% 12/15/2030 DD 05/19/23			2,095,000.000	2,018,469.65
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			1,380,000.000	1,316,749.28
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23			1,370,000.000	1,312,821.66
ENBRIDGE INC VAR RT 01/15/2084 DD 09/25/23			960,000.000	947,965.00
ENBRIDGE/GRIZZLY ACQUISITIONS 0.000% 08/16/2030 DD 08/03/23			926,487.540	923,013.21
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	917,786.74
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,813,000.000	1,749,479.08
ENEL FINANCE AMERICA LLC 144A 7.100% 10/14/2027 DD 10/14/22			963,000.000	996,708.36
ENEL FINANCE INTERNATIONAL 144A 6.800% 10/14/2025 DD 10/14/22			1,231,000.000	1,245,396.95
ENEL FINANCE INTERNATIONAL 144A 7.750% 10/14/2052 DD 10/14/22			530,000.000	576,583.19
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17			1,191,000.000	1,106,037.05
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19			804,000.000	803,499.68
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	94,735.70
ENERGYSOLUTIONS 9/23 TLB			382,000.000	379,135.00
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	278,700.06
ENGINEERED COMPONENTS/CENTROMO 0.000% 07/25/2030 DD 07/12/23			616,000.000	612,920.00
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/26/2028 DD 04/27/21			776,875.000	746,382.66
ENTAIN/GVC HOLDINGS 10/22 COV- 0.000% 10/31/2029 DD 10/05/22			582,075.000	580,864.28
ENTEGRIS ESCROW CORP 144A 4.750% 04/15/2029 DD 04/14/22			1,552,000.000	1,395,147.59
ENTEGRIS ESCROW CORP 144A 5.950% 06/15/2030 DD 06/30/22			2,697,000.000	2,502,089.16
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20			910,000.000	826,300.33
ENERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			1,455,000.000	1,253,689.26
ENTERPRISE FLEET FIN 1 A2 144A 5.510% 01/22/2029 DD 03/02/23			2,050,000.000	2,033,170.94
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			422,659.695	418,356.25
EPR PROPERTIES 4.500% 06/01/2027 DD 05/23/17			104,000.000	93,119.44
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16			757,000.000	692,146.80
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	973,426.79
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			2,654,000.000	2,285,097.71
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			1,280,000.000	1,260,291.97
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,154,306.69
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22			495,000.000	496,361.25
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22			613,000.000	615,711.92
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	903,597.29
EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21			907,000.000	839,200.24
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			900,000.000	761,346.00
EQT CORP 3.900% 10/01/2027 DD 10/04/17			362,000.000	334,896.82
EQT CORP 5.700% 04/01/2028 DD 10/04/22			1,114,000.000	1,091,814.69
EQT CORP VAR RT 02/01/2025 DD 01/21/20			958,000.000	954,691.67



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			365,000.000	281,529.59
EQUINOR ASA 4.250% 11/23/2041 DD 11/23/11			295,000.000	245,398.31
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	20,438.25
EQUITABLE FINANCIAL LIFE 144A 5.450% 03/03/2028 DD 03/03/23			966,000.000	942,641.70
ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16			1,205,000.000	926,132.79
ERAC USA FINANCE LLC 144A 4.600% 05/01/2028 DD 05/01/23			4,129,000.000	3,963,694.45
ERAC USA FINANCE LLC 144A 5.400% 05/01/2053 DD 05/01/23			945,000.000	872,561.74
ESKOM HOLDINGS SOC LTD 144A 7.125% 02/11/2025 DD 02/11/15			710,000.000	692,014.28
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			780,000.000	642,527.53
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22			665,000.000	570,060.57
ESSEX PORTFOLIO LP 1.650% 01/15/2031 DD 08/24/20			185,000.000	135,691.00
ESSEX PORTFOLIO LP 2.650% 03/15/2032 DD 02/11/20			155,000.000	119,354.57
ETC GROUP 7/22 COV-LITE TL 0.000% 08/03/2029 DD 07/21/22			417,826.070	405,291.29
EUROPEAN INVESTMENT BANK REGS 0.250% 01/20/2032			1,170,000.000	963,385.72
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			855,000.000	506,143.77
EVERGY KANSAS CENTRAL INC 5.700% 03/15/2053 DD 03/14/23			1,370,000.000	1,283,303.82
EVERGY MISSOURI WEST INC 144A 5.150% 12/15/2027 DD 12/05/22			541,000.000	526,484.97
EVERSOURCE ENERGY 4.750% 05/15/2026 DD 05/11/23			851,000.000	832,021.30
EVERSOURCE ENERGY 5.450% 03/01/2028 DD 03/06/23			2,639,000.000	2,609,339.97
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,125,534.930	1,119,907.26
EXELON CORP 5.300% 03/15/2033 DD 02/21/23			1,718,000.000	1,638,780.61
EXETER AUTOMOBILE RECEIVA 2A C 0.980% 06/15/2026 DD 06/02/21			670,561.583	659,517.10
EXPORT-IMPORT BANK OF IND 144A 3.875% 02/01/2028 DD 02/01/18			720,000.000	666,057.63
EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21			658,642.030	656,336.78
EXTRA SPACE STORAGE LP 2.200% 10/15/2030 DD 04/15/23			440,000.000	341,368.84
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23			681,000.000	673,099.87
F&G ANNUITIES & LIFE INC 7.400% 01/13/2028 DD 07/13/23			499,000.000	497,862.50
F&G GLOBAL FUNDING 144A 0.900% 09/20/2024 DD 09/22/21			493,000.000	465,458.37
F&G GLOBAL FUNDING 144A 2.300% 04/11/2027 DD 01/11/22			918,000.000	800,728.78
F&G GLOBAL FUNDING 144A 5.150% 07/07/2025 DD 07/07/22			1,142,000.000	1,108,616.32
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,024,000.000	1,958,240.24
FANNIE MAE CONNEC R02 2B2 144A VAR RT 11/25/2041 DD 12/01/21			1,000,000.000	1,000,000.00
FANNIE MAE CONNECTICUT C01 M2 VAR RT 10/25/2023 DD 10/24/13			1,802,012.122	1,813,950.63
FEDERAL NATL MTG ASSN 0.875% 08/05/2030 DD 08/05/20			2,485,000.000	1,919,221.64
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,822,854.32
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,559,143.65
FEDERATION DES CAISSES DE 144A 5.700% 03/14/2028 DD 03/14/23			389,000.000	384,001.48
FEECO/MAYFIELD/AMYNTA 2/23 TLB 0.000% 02/28/2028 DD 02/06/23			340,147.500	339,627.07
FELLS POINT FUNDING TRUST 144A 3.046% 01/31/2027 DD 02/09/22			1,014,000.000	919,602.52

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			1,731,000.000	1,410,938.62
FHLMC	POOL #A8-7441	4.000% 07/01/2039 DD 07/01/09	553,007.237	507,654.35
FHLMC	POOL #A9-1818	5.000% 04/01/2040 DD 04/01/10	2,426.298	2,377.34
FHLMC	POOL #C0-1394	7.000% 08/01/2032 DD 08/01/02	5,000.163	5,162.48
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	10,200.986	10,424.31
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	8,101.956	8,106.78
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	16,603.092	15,676.78
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	7,683.618	7,660.75
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	14,428.870	14,288.95
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	148.527	148.36
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	26,048.590	25,572.82
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	130,283.485	127,905.79
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	84,414.482	82,764.01
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	30,416.083	29,793.94
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	15,226.439	13,977.30
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	21,984.128	21,947.32
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	80,174.765	71,233.66
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	38,641.195	35,419.88
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	431,864.385	366,107.66
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	90,813.669	82,799.38
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	105,611.517	89,397.42
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	281,438.917	238,207.40
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	220,997.270	201,069.77
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	292,199.754	246,345.98
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	3,070.152	2,979.38
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	5,255.788	5,099.36
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	102,671.791	95,940.54
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	47,760.016	44,972.21
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	126,165.981	115,823.77
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	316,788.105	298,182.35
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	879,429.850	794,452.74
FHLMC	POOL #G6-7710	3.500% 03/01/2048 DD 03/01/18	260,332.010	228,515.96
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	140,970.621	133,924.07
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	219,056.723	197,703.13
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	38,376.625	34,155.96
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	481,582.083	412,781.14
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	88,258.812	75,644.62
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	101,396.744	88,564.87
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	113,524.278	96,236.58

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FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	28,242.623	23,906.72
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	960,050.624	843,259.47
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	132,034.082	116,209.45
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	225,665.661	188,765.25
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	375,798.638	314,254.76
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	488,317.993	408,604.60
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	367,713.220	308,253.55
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	1,698,115.159	1,423,514.06
FHLMC	POOL #QA-7250	3.000% 02/01/2050 DD 02/01/20	675,216.428	567,379.12
FHLMC	POOL #QB-5146	2.000% 11/01/2050 DD 10/01/20	360,738.884	276,017.02
FHLMC	POOL #QC-3237	1.500% 06/01/2051 DD 06/01/21	584,359.974	421,196.51
FHLMC	POOL #QC-3428	2.500% 06/01/2051 DD 06/01/21	113,574.676	90,598.66
FHLMC	POOL #QC-4959	2.000% 08/01/2051 DD 07/01/21	1,118,493.613	854,644.97
FHLMC	POOL #QC-5978	2.500% 08/01/2051 DD 08/01/21	1,569,179.251	1,253,750.57
FHLMC	POOL #QC-9130	1.500% 10/01/2051 DD 10/01/21	1,320,596.934	950,831.60
FHLMC	POOL #QD-3265	1.500% 11/01/2051 DD 12/01/21	334,738.601	241,375.10
FHLMC	POOL #QD-6542	2.500% 02/01/2052 DD 02/01/22	662,143.619	529,586.68
FHLMC	POOL #QD-6543	2.500% 02/01/2052 DD 02/01/22	1,383,054.963	1,104,760.51
FHLMC	POOL #QD-6700	1.500% 02/01/2052 DD 02/01/22	224,415.790	161,538.89
FHLMC	POOL #QD-6813	2.500% 02/01/2052 DD 02/01/22	936,344.384	745,169.59
FHLMC	POOL #QD-7090	1.500% 02/01/2052 DD 02/01/22	101,777.345	73,261.21
FHLMC	POOL #QD-9791	2.000% 04/01/2052 DD 03/01/22	221,376.336	168,823.54
FHLMC	POOL #QE-0338	3.000% 04/01/2052 DD 04/01/22	176,055.160	145,916.73
FHLMC	POOL #QE-0664	3.000% 04/01/2052 DD 04/01/22	306,829.624	254,239.08
FHLMC	POOL #QE-0887	2.000% 03/01/2052 DD 04/01/22	247,842.669	188,817.28
FHLMC	POOL #QE-1006	2.000% 03/01/2052 DD 04/01/22	571,146.150	435,917.63
FHLMC	POOL #QE-2555	4.000% 05/01/2052 DD 05/01/22	194,236.886	173,250.12
FHLMC	POOL #QE-8485	2.000% 08/01/2052 DD 08/01/22	57,026.903	43,420.37
FHLMC	POOL #QF-0977	2.000% 09/01/2052 DD 09/01/22	174,631.795	133,095.29
FHLMC	POOL #QF-6672	5.500% 01/01/2053 DD 01/01/23	610,449.219	590,765.06
FHLMC	POOL #QF-8333	5.000% 03/01/2053 DD 02/01/23	694,021.147	655,476.99
FHLMC	POOL #QF-9591	5.000% 03/01/2053 DD 03/01/23	389,529.789	367,946.72
FHLMC	POOL #QG-1634	5.000% 04/01/2053 DD 04/01/23	1,658,519.809	1,566,347.39
FHLMC	POOL #QG-4998	3.000% 06/01/2053 DD 06/01/23	847,411.675	701,933.92
FHLMC	POOL #QG-6949	5.500% 07/01/2053 DD 07/01/23	66,824.746	64,647.85
FHLMC	POOL #QH-0821	5.500% 09/01/2053 DD 09/01/23	2,747,610.000	2,658,103.47
FHLMC	POOL #QH-1061	5.500% 09/01/2053 DD 09/01/23	1,109,314.000	1,073,314.79
FHLMC	POOL #QH-1309	5.500% 09/01/2053 DD 09/01/23	298,769.000	289,036.26
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	40,801.133	36,394.85

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	568,873.882	490,334.11
FHLMC	POOL #QO-0971	3.000% 10/01/2037 DD 10/01/22	307,012.022	277,944.30
FHLMC	POOL #QO-1015	3.500% 11/01/2037 DD 11/01/22	74,309.232	68,734.62
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	99,113.460	77,198.18
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	163,054.541	136,373.88
FHLMC	POOL #RA-2117	3.000% 02/01/2050 DD 01/01/20	772,268.029	647,387.06
FHLMC	POOL #RA-2457	3.000% 04/01/2050 DD 04/01/20	15,158.709	12,707.37
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,209,507.558	1,013,684.27
FHLMC	POOL #RA-3404	2.000% 08/01/2050 DD 08/01/20	1,403,786.465	1,087,261.02
FHLMC	POOL #RA-3575	2.000% 09/01/2050 DD 09/01/20	723,879.778	554,211.80
FHLMC	POOL #RA-5257	2.000% 05/01/2051 DD 05/01/21	2,239,283.646	1,711,513.61
FHLMC	POOL #RA-5286	2.500% 05/01/2051 DD 05/01/21	1,338,598.822	1,067,440.60
FHLMC	POOL #RA-5478	2.500% 07/01/2051 DD 07/01/21	807,103.945	647,414.36
FHLMC	POOL #RA-6191	2.000% 11/01/2051 DD 10/01/21	90,911.171	69,470.45
FHLMC	POOL #RA-6235	2.000% 11/01/2051 DD 10/01/21	78,576.474	60,037.58
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	2,895,697.856	2,208,408.89
FHLMC	POOL #RA-6499	2.000% 12/01/2051 DD 12/01/21	664,292.473	507,559.26
FHLMC	POOL #RA-6509	2.000% 12/01/2051 DD 12/01/21	1,021,809.441	782,929.33
FHLMC	POOL #RA-6804	3.000% 02/01/2052 DD 02/01/22	469,684.195	389,056.25
FHLMC	POOL #RA-7485	4.000% 05/01/2052 DD 05/01/22	2,713,198.211	2,420,589.55
FHLMC	POOL #RA-7784	4.500% 08/01/2052 DD 08/01/22	895,513.894	823,228.00
FHLMC	POOL #RA-7921	4.000% 09/01/2052 DD 09/01/22	842,511.243	751,297.84
FHLMC	POOL #RA-8070	4.500% 11/01/2052 DD 10/01/22	1,644,515.712	1,511,447.14
FHLMC	POOL #RA-8071	5.000% 10/01/2052 DD 10/01/22	713,504.647	674,032.50
FHLMC	POOL #RA-9306	6.000% 06/01/2053 DD 06/01/23	1,630,284.572	1,610,661.53
FHLMC	POOL #RA-9307	5.500% 06/01/2053 DD 06/01/23	1,574,017.867	1,522,938.43
FHLMC	POOL #RB-0546	2.000% 05/01/2041 DD 05/01/21	2,758,474.672	2,223,113.69
FHLMC	POOL #RB-5090	2.000% 11/01/2040 DD 11/01/20	2,674,232.250	2,168,487.94
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	482,797.940	384,883.86
FHLMC	POOL #RB-5154	2.500% 04/01/2042 DD 03/01/22	0.004	0.00
FHLMC	POOL #RC-1914	2.000% 06/01/2036 DD 06/01/21	410,429.416	352,912.48
FHLMC	POOL #RC-3001	2.000% 07/01/2038 DD 08/01/23	573,270.362	491,797.15
FHLMC	POOL #SB-0760	2.500% 12/01/2035 DD 09/01/22	452,719.672	400,836.91
FHLMC	POOL #SB-0816	1.500% 06/01/2037 DD 02/01/23	2,201,310.836	1,834,937.16
FHLMC	POOL #SB-0880	3.000% 05/01/2037 DD 06/01/23	2,809,286.353	2,561,941.08
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	53,588.894	47,813.39
FHLMC	POOL #SB-8132	2.000% 11/01/2036 DD 11/01/21	1,127,015.413	967,327.12
FHLMC	POOL #SB-8148	2.000% 04/01/2037 DD 03/01/22	302,987.622	259,950.77
FHLMC	POOL #SB-8152	1.500% 05/01/2037 DD 04/01/22	525,799.243	438,616.53



Asset Detail

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FHLMC	POOL #SB-8157	1.500% 06/01/2037 DD 05/01/22	30,777.295	25,673.66
FHLMC	POOL #SB-8174	2.000% 08/01/2037 DD 08/01/22	488,125.603	418,788.05
FHLMC	POOL #SB-8193	2.000% 10/01/2037 DD 09/01/22	1,489,744.567	1,278,377.46
FHLMC	POOL #SB-8503	2.000% 08/01/2035 DD 07/01/20	1,058,912.117	912,339.51
FHLMC	POOL #SC-0346	3.000% 10/01/2039 DD 02/01/23	593,495.008	530,096.80
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	131,331.262	110,110.48
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	2,081,971.588	1,674,838.63
FHLMC	POOL #SD-0895	2.000% 02/01/2052 DD 02/01/22	3,710,942.090	2,843,295.11
FHLMC	POOL #SD-1068	3.500% 01/01/2051 DD 06/01/22	2,340,920.716	2,050,966.60
FHLMC	POOL #SD-1091	2.000% 05/01/2052 DD 06/01/22	6,762,190.481	5,219,307.86
FHLMC	POOL #SD-1143	4.500% 09/01/2050 DD 06/01/22	947,327.991	883,664.06
FHLMC	POOL #SD-1557	3.500% 04/01/2050 DD 08/01/22	7,067,558.006	6,172,608.26
FHLMC	POOL #SD-1571	5.000% 08/01/2052 DD 08/01/22	563,972.885	536,259.92
FHLMC	POOL #SD-1741	5.000% 10/01/2052 DD 10/01/22	835,102.866	792,555.93
FHLMC	POOL #SD-1805	5.000% 11/01/2052 DD 10/01/22	456,190.561	432,221.72
FHLMC	POOL #SD-1822	5.000% 11/01/2052 DD 10/01/22	978,626.847	930,395.06
FHLMC	POOL #SD-1926	5.500% 11/01/2052 DD 11/01/22	750,971.432	729,975.27
FHLMC	POOL #SD-2369	3.500% 01/01/2050 DD 02/01/23	3,480,495.470	3,059,043.70
FHLMC	POOL #SD-2670	3.500% 06/01/2052 DD 03/01/23	1,201,426.121	1,049,178.15
FHLMC	POOL #SD-2903	2.000% 03/01/2051 DD 05/01/23	8,083,244.498	6,194,264.87
FHLMC	POOL #SD-3166	3.500% 12/01/2047 DD 06/01/23	1,278,158.865	1,120,542.59
FHLMC	POOL #SD-3468	4.000% 07/01/2047 DD 07/01/23	1,805,984.375	1,649,351.17
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	1,943,833.647	1,769,555.00
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	114,934.672	100,786.05
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	1,750,742.156	1,471,975.14
FHLMC	POOL #SD-7525	2.500% 10/01/2050 DD 09/01/20	1,166,450.939	942,369.40
FHLMC	POOL #SD-7535	2.500% 02/01/2051 DD 01/01/21	0.008	0.00
FHLMC	POOL #SD-7539	2.000% 04/01/2051 DD 03/01/21	4,094,375.486	3,172,124.04
FHLMC	POOL #SD-7545	2.500% 09/01/2051 DD 09/01/21	966,664.804	778,489.18
FHLMC	POOL #SD-7548	2.500% 11/01/2051 DD 01/01/22	439,950.655	354,211.89
FHLMC	POOL #SD-7553	3.000% 03/01/2052 DD 03/01/22	273,220.036	229,278.23
FHLMC	POOL #SD-7554	2.500% 04/01/2052 DD 05/01/22	2,392,194.667	1,925,859.85
FHLMC	POOL #SD-7565	5.500% 09/01/2053 DD 08/01/23	4,189,755.639	4,070,637.15
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	859,500.040	688,623.77
FHLMC	POOL #SD-8154	1.500% 06/01/2051 DD 06/01/21	251,448.285	181,318.20
FHLMC	POOL #SD-8176	1.500% 10/01/2051 DD 10/01/21	367,448.031	264,507.11
FHLMC	POOL #SD-8204	2.000% 04/01/2052 DD 03/01/22	352,371.912	268,454.93
FHLMC	POOL #SD-8209	1.500% 02/01/2052 DD 02/01/22	85,222.796	61,345.60
FHLMC	POOL #SD-8211	2.000% 05/01/2052 DD 04/01/22	529,971.910	403,769.76



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #SD-8237	4.000% 08/01/2052 DD 07/01/22	857,273.844	764,731.00
FHLMC	POOL #SD-8329	5.000% 05/01/2053 DD 05/01/23	429,074.358	405,255.31
FHLMC	POOL #SD-8342	5.500% 06/01/2053 DD 06/01/23	824,876.345	798,005.06
FHLMC	POOL #SD-8366	5.000% 10/01/2053 DD 09/01/23	2,174,783.000	2,053,770.85
FHLMC	POOL #SD-8367	5.500% 10/01/2053 DD 09/01/23	599,940.000	580,396.27
FHLMC	POOL #SE-9060	2.000% 02/01/2052 DD 01/01/23	1,544,051.302	1,130,450.66
FHLMC	POOL #SI-2058	2.000% 10/01/2050 DD 06/01/23	11,346,609.054	8,689,749.60
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	169,659.604	149,829.36
FHLMC	POOL #ZS-4577	3.500% 08/01/2044 DD 09/01/18	210,901.141	186,176.53
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	67,308.367	60,797.51
FHLMC	POOL #ZS-9148	5.000% 09/01/2031 DD 09/01/18	885.360	849.92
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	565,218.157	476,358.68
FHLMC	POOL #ZT-0528	3.500% 08/01/2046 DD 09/01/18	1,433,989.376	1,263,191.42
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	825,649.651	723,718.17
FHLMC	POOL #ZT-2265	4.000% 08/01/2048 DD 05/01/22	319,590.331	288,986.19
FHLMC	MULTICLASS MTG 157 A2	4.200% 05/25/2033 DD 06/01/23	5,250,000.000	4,830,196.88
FHLMC	MULTICLASS MTG 4821 MA	3.500% 10/15/2053 DD 08/01/18	413,727.384	391,466.17
FHLMC	MULTICLASS MTG 5197 EA	2.000% 02/25/2052 DD 01/01/22	1,594,661.936	1,329,949.33
FHLMC	MULTICLASS MTG 5228 BH	3.500% 01/25/2051 DD 05/01/22	1,182,630.235	1,095,117.61
FHLMC	MULTICLASS MTG 5230 DM	3.500% 09/25/2044 DD 05/01/22	3,244,787.628	2,994,440.58
FHLMC	MULTICLASS MTG 5249 AB	4.000% 11/25/2051 DD 07/01/22	1,664,758.167	1,557,335.82
FHLMC	MULTICLASS MTG K065 A2	3.243% 04/25/2027 DD 07/01/17	1,100,000.000	1,032,293.79
FHLMC	MULTICLASS MTG K067 A2	3.194% 07/25/2027 DD 09/01/17	1,141,000.000	1,063,816.03
FHLMC	MULTICLASS MTG K068 A2	3.244% 08/25/2027 DD 10/01/17	975,000.000	912,110.84
FHLMC	MULTICLASS MTG K070 A2	VAR RT 11/25/2027 DD 12/01/17	364,000.000	339,335.51
FHLMC	MULTICLASS MTG K076 A2	3.900% 04/25/2028 DD 05/01/18	2,201,000.000	2,089,663.96
FHLMC	MULTICLASS MTG K080 A2	VAR RT 07/25/2028 DD 09/01/18	327,000.000	310,090.04
FHLMC	MULTICLASS MTG K085 A2	VAR RT 10/25/2028 DD 12/01/18	324,000.000	308,600.15
FHLMC	MULTICLASS MTG K091 A2	3.505% 03/25/2029 DD 04/01/19	871,000.000	804,496.54
FHLMC	MULTICLASS MTG K095 A2	2.785% 06/25/2029 DD 08/01/19	1,388,000.000	1,228,922.02
FHLMC	MULTICLASS MTG K107 A2	1.639% 01/25/2030 DD 04/01/20	619,000.000	503,382.68
FHLMC	MULTICLASS MTG K141 A2	2.250% 02/25/2032 DD 04/01/22	535,000.000	427,699.12
FHLMC	MULTICLASS MTG K142 A2	2.400% 03/25/2032 DD 04/01/22	3,555,000.000	2,870,535.59
FHLMC	MULTICLASS MTG K146 A2	2.920% 06/25/2032 DD 06/01/22	250,000.000	209,551.15
FHLMC	MULTICLASS MTG K723 A2	2.454% 08/25/2023 DD 11/01/16	43,741.503	43,741.50
FIDELITY NATIONAL INFORMATION		1.500% 05/21/2027	710,000.000	681,451.44
FILTRATION GROUP 10/21 INCREME		0.000% 10/21/2028 DD 10/12/21	876,155.550	871,958.77
FILTRATION GROUP 5/23 (USD) TL		0.000% 10/21/2028 DD 05/15/23	159,200.000	159,266.86
FIRST QUANTUM MINERALS LT 144A		7.500% 04/01/2025 DD 03/22/17	810,000.000	808,418.15



Asset Detail

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FIRST-CITIZENS BANK & TRUST CO VAR RT 09/27/2025 DD 09/27/19			1,001,000.000	953,663.29
FIRSTENERGY CORP 2.250% 09/01/2030 DD 06/08/20			440,000.000	341,862.19
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20			630,000.000	513,449.31
FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20			665,000.000	416,556.39
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			1,635,000.000	1,784,296.76
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			890,000.000	827,491.21
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			436,000.000	377,897.07
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			2,945,000.000	2,874,780.60
FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19			735,000.000	574,896.95
FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14			1,034,000.000	904,721.78
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			299,738.817	271,976.98
FISERV 2/20 COV-LITE TLB			1,455,321.470	1,358,295.19
FISERV INC 1.125% 07/01/2027			395,000.000	375,090.02
FLAGSHIP CREDIT AUTO 1 A2 144A 5.380% 12/15/2026 DD 02/08/23			833,189.891	829,072.43
FLAGSHIP CREDIT AUTO 2 A 144A 0.370% 12/15/2026 DD 05/20/21			44,812.920	44,688.99
FLAGSHIP CREDIT AUTO 3 A2 144A 4.060% 10/15/2025 DD 08/18/22			1,252,245.227	1,247,732.76
FLAGSHIP CREDIT AUTO 4 A2 144A 6.150% 09/15/2026 DD 11/09/22			2,807,260.232	2,807,953.91
FLATIRON CLO 20 LTD 1A E 144A VAR RT 11/20/2033 DD 11/10/20			1,000,000.000	1,006,965.91
FLEETPRIDE 9/23 TLB 0.000% 09/04/2028 DD 09/20/23			379,000.000	374,736.25
FLORIDA POWER & LIGHT CO 4.400% 05/15/2028 DD 05/18/23			1,115,000.000	1,075,255.46
FLORIDA ST BRD OF ADMIN FIN CO 2.154% 07/01/2030 DD 09/16/20			364,000.000	291,527.46
FMC CORP 6.375% 05/18/2053 DD 05/18/23			654,000.000	578,022.27
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			53.818	53.14
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			976.182	974.35
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			98.133	98.76
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			284.561	286.05
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			179.863	180.81
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			348.863	354.00
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			1,231.291	1,251.12
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,100.384	1,114.13
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			508.680	511.75
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			223.699	227.76
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			503.290	515.21
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			11,717.077	12,060.02
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			16,553.038	17,037.52
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			18.654	18.67
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			140.579	141.32
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			329.423	331.42
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			898.771	903.74



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	48.579	48.86
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	80.975	80.27
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	938.095	943.89
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	370.003	371.94
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,173.541	1,180.14
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	198.958	200.14
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	1,655.568	1,664.25
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	132.739	133.44
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	684.736	688.33
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	1,387.840	1,395.12
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	618.095	628.09
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	1,260.372	1,286.42
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	20,211.870	20,012.79
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	115.215	115.82
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	630.954	628.37
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	9,770.676	9,769.67
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	413.443	415.74
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	686.047	689.65
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,407.095	2,419.72
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	310.114	311.88
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	335.295	337.05
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	1,784.062	1,793.42
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	5,203.498	5,223.63
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	249.345	250.65
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	4,459.515	4,456.94
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	1,409.560	1,402.16
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	5,543.389	5,512.26
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	5,408.759	5,377.40
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	2,425.398	2,408.23
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	7,123.770	7,083.51
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	251.332	252.65
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	607.264	610.45
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,062.016	1,001.44
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,139.658	1,140.10
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	871.136	866.54
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	3,416.875	3,398.25
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	1,644.553	1,634.80
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	12,193.539	12,580.50
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	10,950.079	11,330.22



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FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	12,209.220	12,631.27
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	1,668.074	1,564.10
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	505.885	477.01
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	6,721.869	6,852.92
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	15,106.368	14,809.87
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	58,160.581	59,166.30
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,715.283	1,725.77
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	28,076.721	26,538.41
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	103,626.806	97,949.95
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	61,631.663	58,258.37
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	97,698.851	86,677.58
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	12,170.822	11,793.20
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	4,277.350	4,145.37
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	172,942.801	150,856.22
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	285,835.983	270,168.69
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	25,917.596	25,262.66
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	29,083.215	28,318.53
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	990,314.473	871,875.44
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	106,681.233	110,362.74
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	227,046.887	214,613.82
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	192,419.504	177,792.27
FNMA	POOL #0AL9696	4.000% 03/01/2046 DD 01/01/17	730,105.959	666,986.87
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	65,696.188	58,351.58
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	454,890.542	404,077.89
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	151,102.761	134,229.33
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	33,883.943	29,003.03
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	86,760.963	74,256.28
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	93,480.243	80,006.24
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	273,741.230	234,281.46
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	53,309.434	45,626.04
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	135,004.631	123,336.56
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	30,472.703	26,784.04
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	314,784.648	293,666.28
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	287,298.265	243,247.12
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	123,409.541	110,248.72
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	405,671.199	343,444.31
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	89,693.935	81,595.78
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	53,480.394	45,204.75
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	220,627.613	185,817.97



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FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	75,597.435	64,700.87
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	36,716.041	31,423.97
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	250,346.722	228,423.75
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	33,980.097	30,933.05
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	69,058.626	60,569.37
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	102,109.057	89,611.10
FNMA	POOL #0BF0606	5.000% 03/01/2062 DD 10/01/22	1,020,706.745	974,033.22
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	620,508.199	523,230.45
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	176,326.037	147,864.55
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	296,257.081	268,169.93
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	790,621.636	698,696.16
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	646,673.093	570,232.40
FNMA	POOL #0BM6785	3.500% 08/01/2043 DD 09/01/21	33,486.013	29,534.42
FNMA	POOL #0BM7041	3.500% 02/01/2046 DD 07/01/22	190,288.235	167,672.25
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	122,211.950	102,741.02
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	317,460.907	266,156.13
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	667,976.823	535,052.05
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,015,793.048	811,437.69
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	289,209.021	231,608.31
FNMA	POOL #0BP5576	2.500% 06/01/2050 DD 06/01/20	914,447.810	730,629.67
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	714,826.402	573,138.85
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,368,096.095	1,095,622.82
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	820,841.974	657,799.49
FNMA	POOL #0BQ1844	2.500% 09/01/2050 DD 08/01/20	1,713,123.672	1,367,675.07
FNMA	POOL #0BQ6858	2.000% 12/01/2051 DD 11/01/21	64,216.493	48,966.03
FNMA	POOL #0BR1922	2.000% 01/01/2051 DD 01/01/21	1,369,580.994	1,061,232.78
FNMA	POOL #0BR2268	1.500% 08/01/2036 DD 08/01/21	852,728.006	712,936.49
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	440,409.513	352,115.03
FNMA	POOL #0BT1307	2.500% 07/01/2051 DD 06/01/21	544,208.693	435,826.64
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	286,098.566	228,220.78
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	366,604.919	315,218.95
FNMA	POOL #0BT8220	3.000% 05/01/2052 DD 06/01/22	692,815.242	573,888.49
FNMA	POOL #0BU1215	2.500% 03/01/2052 DD 03/01/22	0.009	0.00
FNMA	POOL #0BU1325	1.500% 02/01/2052 DD 02/01/22	799,527.233	575,662.51
FNMA	POOL #0BU2421	1.500% 10/01/2036 DD 10/01/21	42,375.344	35,546.43
FNMA	POOL #0BU2438	1.500% 10/01/2051 DD 10/01/21	604,474.022	435,329.65
FNMA	POOL #0BU6868	2.000% 03/01/2052 DD 03/01/22	99,418.651	75,822.03
FNMA	POOL #0BV2451	3.000% 06/01/2052 DD 06/01/22	396,260.783	328,335.45
FNMA	POOL #0BV2490	1.500% 06/01/2037 DD 06/01/22	23,358.887	19,484.89



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FNMA	POOL #0BV3847	2.500% 04/01/2052 DD 04/01/22	999,900.733	795,043.67
FNMA	POOL #0BV3853	2.500% 04/01/2052 DD 04/01/22	1,999,801.476	1,589,834.41
FNMA	POOL #0BV7769	2.000% 04/01/2052 DD 04/01/22	31,191.407	23,785.20
FNMA	POOL #0BV8126	2.500% 04/01/2052 DD 04/01/22	2,295,354.730	1,825,291.27
FNMA	POOL #0BV8991	1.500% 04/01/2037 DD 04/01/22	26,066.143	21,741.28
FNMA	POOL #0BV9714	2.000% 06/01/2037 DD 06/01/22	1,964,638.978	1,685,504.92
FNMA	POOL #0BV9931	4.000% 06/01/2052 DD 06/01/22	2,669,653.237	2,381,220.08
FNMA	POOL #0BW1174	2.000% 09/01/2037 DD 09/01/22	386,016.286	331,169.82
FNMA	POOL #0BW3146	2.000% 06/01/2037 DD 06/01/22	221,799.427	190,352.99
FNMA	POOL #0BW5528	2.500% 07/01/2052 DD 07/01/22	29,946.801	23,820.79
FNMA	POOL #0BW9710	3.000% 05/01/2053 DD 05/01/23	987,378.420	818,114.99
FNMA	POOL #0BW9898	4.500% 10/01/2052 DD 10/01/22	1,777,711.583	1,636,355.02
FNMA	POOL #0BX0963	5.000% 10/01/2052 DD 10/01/22	473,926.456	447,709.24
FNMA	POOL #0BX6812	5.500% 01/01/2053 DD 02/01/23	49,721.739	48,118.46
FNMA	POOL #0CA0660	4.000% 11/01/2047 DD 10/01/17	1,562,381.570	1,420,923.84
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	188,051.959	175,397.06
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	82,846.202	77,551.05
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	164,820.961	138,331.99
FNMA	POOL #0CA4263	3.000% 10/01/2034 DD 09/01/19	418,908.384	381,951.29
FNMA	POOL #0CA4536	3.000% 11/01/2049 DD 10/01/19	23,377.923	19,554.80
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	596,123.024	522,588.85
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	2,101,568.779	1,757,914.51
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	2,346,254.609	2,093,419.33
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	1,228,140.858	1,024,875.21
FNMA	POOL #0CA5538	3.000% 04/01/2050 DD 03/01/20	451,612.754	379,769.54
FNMA	POOL #0CA5659	2.500% 05/01/2050 DD 04/01/20	1,849,096.939	1,472,351.15
FNMA	POOL #0CA6707	2.500% 08/01/2050 DD 07/01/20	3,192,765.944	2,598,978.81
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	491,322.310	434,612.77
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,374,777.076	1,146,389.41
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	1,854,945.781	1,445,323.19
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	420,041.744	388,171.28
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	778,635.875	688,775.81
FNMA	POOL #0CA8450	2.000% 01/01/2051 DD 12/01/20	478,313.165	364,515.69
FNMA	POOL #0CA9007	4.500% 02/01/2051 DD 01/01/21	134,100.466	123,472.08
FNMA	POOL #0CA9223	2.000% 02/01/2051 DD 02/01/21	801,936.939	613,138.00
FNMA	POOL #0CA9306	3.000% 02/01/2051 DD 02/01/21	1,856,275.252	1,540,259.72
FNMA	POOL #0CB0478	2.000% 05/01/2036 DD 04/01/21	1,479,203.731	1,271,957.10
FNMA	POOL #0CB1146	3.000% 07/01/2051 DD 06/01/21	261,420.979	217,906.19
FNMA	POOL #0CB1279	2.500% 08/01/2051 DD 07/01/21	197,941.254	159,147.48



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FNMA	POOL #0CB1382	2.500% 08/01/2051 DD 07/01/21	1,916,099.016	1,538,526.11
FNMA	POOL #0CB1469	2.000% 08/01/2036 DD 08/01/21	1,197,405.079	1,029,753.46
FNMA	POOL #0CB1782	2.000% 10/01/2051 DD 09/01/21	2,655,030.636	2,023,628.32
FNMA	POOL #0CB1784	2.500% 10/01/2051 DD 09/01/21	802,174.452	642,375.06
FNMA	POOL #0CB1804	2.000% 10/01/2051 DD 09/01/21	56,421.328	43,112.06
FNMA	POOL #0CB2275	2.500% 12/01/2051 DD 11/01/21	1,323,927.792	1,057,612.86
FNMA	POOL #0CB2404	2.500% 12/01/2051 DD 11/01/21	1,613,309.485	1,283,222.41
FNMA	POOL #0CB2610	2.000% 01/01/2052 DD 12/01/21	3,958,354.821	3,022,835.82
FNMA	POOL #0CB2802	2.000% 02/01/2052 DD 01/01/22	1,178,786.630	900,011.22
FNMA	POOL #0CB2803	2.000% 02/01/2052 DD 01/01/22	348,801.260	266,327.52
FNMA	POOL #0CB2835	2.000% 02/01/2052 DD 01/01/22	2,079,088.985	1,619,152.00
FNMA	POOL #0CB2850	2.000% 02/01/2052 DD 01/01/22	1,561,921.423	1,189,955.68
FNMA	POOL #0CB2927	2.000% 02/01/2052 DD 01/01/22	1,836,563.199	1,399,581.67
FNMA	POOL #0CB2969	2.000% 03/01/2037 DD 02/01/22	910,120.588	786,061.07
FNMA	POOL #0CB3010	2.000% 03/01/2052 DD 02/01/22	953,468.787	735,706.49
FNMA	POOL #0CB3120	3.000% 03/01/2052 DD 02/01/22	208,977.399	173,108.35
FNMA	POOL #0CB3152	2.000% 03/01/2052 DD 02/01/22	3,805,798.771	2,905,936.45
FNMA	POOL #0CB3153	2.000% 03/01/2052 DD 02/01/22	109,363.983	83,431.23
FNMA	POOL #0CB3207	2.500% 03/01/2037 DD 03/01/22	112,106.644	99,334.43
FNMA	POOL #0CB3252	3.500% 04/01/2052 DD 03/01/22	1,149,691.879	1,002,976.97
FNMA	POOL #0CB3559	2.000% 04/01/2052 DD 04/01/22	295,096.417	225,234.84
FNMA	POOL #0CB3768	3.500% 06/01/2052 DD 05/01/22	2,647,235.731	2,282,207.58
FNMA	POOL #0CB4976	1.500% 10/01/2037 DD 10/01/22	24,599.548	20,636.66
FNMA	POOL #0CB5113	5.500% 11/01/2052 DD 10/01/22	1,759,943.999	1,702,986.70
FNMA	POOL #0CB5632	4.500% 01/01/2053 DD 01/01/23	439,293.220	403,941.98
FNMA	POOL #0CB5731	5.500% 02/01/2053 DD 02/01/23	383,844.190	371,340.03
FNMA	POOL #0CB5769	5.000% 02/01/2053 DD 02/01/23	1,577,474.257	1,489,987.36
FNMA	POOL #0CB5774	5.500% 02/01/2053 DD 02/01/23	1,555,543.951	1,505,466.26
FNMA	POOL #0CB5902	5.500% 03/01/2053 DD 02/01/23	1,809,820.899	1,751,650.34
FNMA	POOL #0CB5986	5.000% 03/01/2053 DD 03/01/23	3,134,035.722	2,960,326.78
FNMA	POOL #0DA0865	5.000% 09/01/2053 DD 09/01/23	3,499,650.000	3,304,918.31
FNMA	POOL #0DA1013	5.500% 09/01/2053 DD 09/01/23	1,368,755.000	1,324,166.25
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	139,718.818	117,287.14
FNMA	POOL #0FM1325	3.000% 08/01/2034 DD 07/01/19	268,086.927	244,410.04
FNMA	POOL #0FM1873	3.000% 11/01/2049 DD 11/01/19	484,409.719	405,245.00
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	675,475.033	565,016.48
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	75,901.192	63,833.39
FNMA	POOL #0FM3137	3.500% 04/01/2050 DD 04/01/20	517,666.935	454,014.28
FNMA	POOL #0FM3755	2.000% 08/01/2035 DD 08/01/20	97,408.872	84,131.37

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0FM3951	3.000% 08/01/2050 DD 07/01/20	150,364.884	126,457.61
FNMA	POOL #0FM4376	3.000% 10/01/2035 DD 09/01/20	103,346.596	93,778.83
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	210,165.878	176,733.41
FNMA	POOL #0FM4523	2.000% 10/01/2050 DD 10/01/20	296,597.083	227,575.45
FNMA	POOL #0FM4719	3.000% 11/01/2050 DD 10/01/20	86,989.881	72,932.30
FNMA	POOL #0FM6055	2.000% 02/01/2051 DD 02/01/21	201,915.156	154,426.06
FNMA	POOL #0FM6128	2.500% 02/01/2051 DD 02/01/21	901,179.022	721,356.98
FNMA	POOL #0FM6559	2.000% 03/01/2051 DD 03/01/21	3,385,967.352	2,589,306.83
FNMA	POOL #0FM6871	2.500% 04/01/2051 DD 04/01/21	515,454.960	412,510.13
FNMA	POOL #0FM8104	3.000% 07/01/2051 DD 07/01/21	1,350,153.779	1,120,038.33
FNMA	POOL #0FM8533	2.500% 03/01/2051 DD 08/01/21	12,042,688.013	9,731,212.31
FNMA	POOL #0FM8730	2.000% 09/01/2051 DD 09/01/21	487,223.011	371,221.76
FNMA	POOL #0FM8752	2.500% 09/01/2051 DD 09/01/21	164,812.052	133,643.54
FNMA	POOL #0FM8803	2.500% 09/01/2051 DD 09/01/21	374,503.333	301,924.13
FNMA	POOL #0FM9167	2.000% 10/01/2051 DD 10/01/21	1,342,929.312	1,030,500.72
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	80,750.087	68,166.98
FNMA	POOL #0FM9855	2.500% 12/01/2051 DD 12/01/21	416,279.568	330,991.84
FNMA	POOL #0FP0012	3.000% 06/01/2052 DD 05/01/22	3,604,444.486	3,031,312.54
FNMA	POOL #0FP0013	4.000% 06/01/2048 DD 05/01/22	1,110,379.623	1,007,553.44
FNMA	POOL #0FP0041	2.000% 10/01/2050 DD 06/01/23	3,558,429.195	2,726,266.01
FNMA	POOL #0FS0007	3.000% 08/01/2050 DD 12/01/21	127,746.785	106,169.09
FNMA	POOL #0FS0016	4.000% 06/01/2049 DD 12/01/21	905,787.735	823,075.91
FNMA	POOL #0FS0031	2.500% 10/01/2051 DD 12/01/21	1,047,733.429	833,617.19
FNMA	POOL #0FS0047	3.000% 12/01/2047 DD 12/01/21	51,540.708	43,616.33
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	953,859.695	738,157.51
FNMA	POOL #0FS0610	2.000% 02/01/2037 DD 02/01/22	3,080,175.504	2,652,147.20
FNMA	POOL #0FS0983	3.000% 04/01/2052 DD 03/01/22	187,178.727	155,049.29
FNMA	POOL #0FS1069	2.000% 12/01/2051 DD 03/01/22	42,501.589	32,459.79
FNMA	POOL #0FS1598	2.000% 04/01/2052 DD 04/01/22	757,333.576	577,427.92
FNMA	POOL #0FS1999	2.500% 08/01/2035 DD 05/01/22	3,271,990.735	2,894,983.09
FNMA	POOL #0FS2037	1.500% 05/01/2037 DD 05/01/22	34,525.052	28,778.97
FNMA	POOL #0FS2040	2.000% 02/01/2052 DD 05/01/22	1,174,097.456	894,125.00
FNMA	POOL #0FS2041	2.000% 08/01/2051 DD 05/01/22	3,082,728.494	2,351,474.99
FNMA	POOL #0FS2085	1.500% 11/01/2051 DD 05/01/22	1,435,520.114	1,035,391.32
FNMA	POOL #0FS2237	4.000% 10/01/2046 DD 06/01/22	893,163.666	818,293.97
FNMA	POOL #0FS2500	3.000% 03/01/2037 DD 07/01/22	805,648.617	731,778.10
FNMA	POOL #0FS2658	5.000% 09/01/2053 DD 08/01/23	14,546,282.834	12,315,918.45
FNMA	POOL #0FS2743	2.500% 07/01/2036 DD 08/01/22	882,763.910	787,666.12
FNMA	POOL #0FS2914	4.500% 09/01/2052 DD 09/01/22	1,956,457.549	1,804,817.08



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0FS3053	5.500% 10/01/2052 DD 10/01/22	610,185.232	593,316.34
FNMA	POOL #0FS3331	5.000% 11/01/2052 DD 11/01/22	826,220.190	784,036.71
FNMA	POOL #0FS3332	5.500% 12/01/2052 DD 11/01/22	1,532,640.820	1,489,627.93
FNMA	POOL #0FS4385	4.000% 08/01/2050 DD 04/01/23	4,919,996.016	4,468,069.64
FNMA	POOL #0FS4410	2.500% 02/01/2035 DD 04/01/23	789,238.736	713,116.76
FNMA	POOL #0FS4435	2.500% 02/01/2053 DD 04/01/23	24,465.036	19,465.31
FNMA	POOL #0FS4501	1.500% 06/01/2037 DD 04/01/23	2,448,888.434	2,042,837.65
FNMA	POOL #0FS4603	2.000% 06/01/2043 DD 05/01/23	2,108,454.308	1,708,240.14
FNMA	POOL #0FS4617	4.500% 03/01/2050 DD 05/01/23	769,774.300	720,823.68
FNMA	POOL #0FS4794	2.000% 08/01/2037 DD 05/01/23	457,049.999	392,270.84
FNMA	POOL #0FS4886	2.000% 04/01/2052 DD 05/01/23	0.005	0.00
FNMA	POOL #0FS5157	3.000% 02/01/2050 DD 06/01/23	3,527,770.951	2,985,372.01
FNMA	POOL #0FS5411	4.500% 01/01/2050 DD 07/01/23	3,846,798.889	3,612,282.25
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	14,822.474	14,470.97
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	7,916.752	7,647.61
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	47,713.457	41,887.79
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	83,174.628	70,409.72
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	91,181.226	82,376.38
FNMA	POOL #0MA3238	3.500% 01/01/2048 DD 12/01/17	690,723.389	606,854.05
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	228,158.706	213,625.95
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	85,957.440	80,386.53
FNMA	POOL #0MA3896	2.500% 12/01/2034 DD 12/01/19	267,884.240	237,340.99
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	289,990.829	208,807.55
FNMA	POOL #0MA4159	2.500% 10/01/2050 DD 09/01/20	2,593,777.306	2,077,196.80
FNMA	POOL #0MA4182	2.000% 11/01/2050 DD 10/01/20	591,578.477	453,372.71
FNMA	POOL #0MA4205	1.500% 11/01/2035 DD 11/01/20	265,299.398	222,569.42
FNMA	POOL #0MA4208	2.000% 12/01/2050 DD 11/01/20	2,023,248.278	1,550,098.18
FNMA	POOL #0MA4209	1.500% 11/01/2050 DD 11/01/20	1,553,952.771	1,118,909.72
FNMA	POOL #0MA4236	1.500% 01/01/2051 DD 12/01/20	444,633.483	320,152.60
FNMA	POOL #0MA4254	1.500% 01/01/2050 DD 01/01/21	4,004,573.930	2,890,251.26
FNMA	POOL #0MA4268	2.000% 02/01/2041 DD 01/01/21	2,244,745.470	1,810,538.93
FNMA	POOL #0MA4278	1.500% 03/01/2036 DD 02/01/21	378,162.176	317,247.74
FNMA	POOL #0MA4302	1.500% 03/01/2036 DD 03/01/21	59,928.996	50,274.82
FNMA	POOL #0MA4340	2.000% 05/01/2051 DD 04/01/21	407,573.442	298,537.18
FNMA	POOL #0MA4354	1.500% 05/01/2051 DD 05/01/21	1,590,268.937	1,146,516.59
FNMA	POOL #0MA4364	2.000% 05/01/2041 DD 05/01/21	1,394,703.590	1,123,335.28
FNMA	POOL #0MA4366	2.500% 05/01/2041 DD 05/01/21	689,420.363	569,676.48
FNMA	POOL #0MA4387	2.000% 06/01/2041 DD 06/01/21	818,714.051	658,815.42
FNMA	POOL #0MA4412	1.500% 08/01/2051 DD 08/01/21	115,552.771	83,254.87

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #OMA4417	1.500% 08/01/2036 DD 08/01/21	262,418.899	218,840.12
FNMA	POOL #OMA4436	1.500% 09/01/2051 DD 09/01/21	3,991,260.590	2,875,027.77
FNMA	POOL #OMA4441	1.500% 09/01/2036 DD 09/01/21	371,644.937	311,758.63
FNMA	POOL #OMA4446	2.000% 09/01/2041 DD 09/01/21	239,217.788	191,382.40
FNMA	POOL #OMA4464	1.500% 10/01/2051 DD 10/01/21	156,836.074	112,924.66
FNMA	POOL #OMA4469	1.500% 11/01/2036 DD 10/01/21	579,895.373	483,767.18
FNMA	POOL #OMA4516	2.000% 12/01/2036 DD 12/01/21	465,954.005	399,941.05
FNMA	POOL #OMA4561	1.500% 03/01/2052 DD 02/01/22	352,753.855	253,982.42
FNMA	POOL #OMA4562	2.000% 03/01/2052 DD 02/01/22	7,428,465.990	5,662,759.67
FNMA	POOL #OMA4566	1.500% 02/01/2037 DD 02/01/22	1,028,191.904	857,075.77
FNMA	POOL #OMA4576	1.500% 03/01/2052 DD 03/01/22	99,654.937	71,752.02
FNMA	POOL #OMA4579	3.000% 04/01/2052 DD 03/01/22	1,202,889.184	997,277.31
FNMA	POOL #OMA4586	2.000% 03/01/2042 DD 03/01/22	1,237,919.910	988,080.66
FNMA	POOL #OMA4587	2.500% 03/01/2042 DD 03/01/22	1,174,692.567	966,154.17
FNMA	POOL #OMA4598	2.500% 04/01/2052 DD 04/01/22	999,900.101	795,142.76
FNMA	POOL #OMA4606	2.000% 04/01/2042 DD 04/01/22	986,518.179	787,415.45
FNMA	POOL #OMA4627	2.000% 05/01/2037 DD 05/01/22	274,958.055	235,899.24
FNMA	POOL #OMA4685	1.500% 06/01/2037 DD 05/01/22	977,434.660	815,358.75
FNMA	POOL #OMA4698	3.000% 07/01/2052 DD 07/01/22	712,314.316	590,222.70
FNMA	POOL #OMA4717	1.500% 06/01/2037 DD 06/01/22	23,262.660	19,407.38
FNMA	POOL #OMA4730	3.000% 08/01/2052 DD 08/01/22	44,950.941	37,259.56
FNMA	POOL #OMA4751	2.000% 07/01/2037 DD 07/01/22	989,802.252	849,188.47
FNMA	POOL #OMA4757	1.500% 08/01/2037 DD 07/01/22	36,428.779	30,557.65
FNMA	POOL #OMA4767	2.000% 08/01/2037 DD 08/01/22	2,348,058.401	2,014,480.59
FNMA	POOL #OMA4841	5.000% 11/01/2052 DD 11/01/22	1,171,549.180	1,106,766.77
FNMA	POOL #OMA4919	5.500% 02/01/2053 DD 01/01/23	993,750.091	961,565.87
FNMA	POOL #OMA5107	5.500% 07/01/2053 DD 07/01/23	1,311,079.572	1,268,369.66
FNMA	POOL #OMA5124	3.500% 07/01/2038 DD 07/01/23	302,093.579	279,435.81
FNMA	POOL #OMA5130	3.000% 07/01/2053 DD 07/01/23	711,177.067	589,267.64
FNMA	POOL #OMA5164	5.000% 09/01/2053 DD 09/01/23	2,999,700.000	2,832,787.18
FNMA	GTD REMIC P/T 14-21 KW	4.000% 04/25/2041 DD 03/01/14	273,091.179	264,456.39
FNMA	GTD REMIC P/T 20-35 MA	2.000% 12/25/2043 DD 05/01/20	347,964.284	310,773.16
FNMA	GTD REMIC P/T 20-51 BA	2.000% 06/25/2046 DD 06/01/20	859,718.443	721,098.12
FOCUS FINANCIAL PARTNERS	11/22	0.000% 06/30/2028 DD 11/14/22	798,618.720	795,847.52
FOGO DE CHAO 9/23 COV-LITE TLB	0.000%	09/20/2030 DD 09/11/23	450,000.000	439,875.00
FONTAINEBLEAU MIA FBLU XA 144A VAR RT		12/10/2036 DD 12/01/19	40,000,000.000	293,487.20
FONTAINEBLEAU MIAM FBLU A 144A	3.144%	12/10/2036 DD 12/01/19	1,136,286.000	1,085,572.64
FORD CREDIT AUTO LEASE T A A2A	5.190%	06/15/2025 DD 01/23/23	330,771.737	329,989.60
FORD CREDIT AUTO LEASE TR A A3	4.940%	03/15/2026 DD 01/23/23	2,865,000.000	2,835,476.75

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23			2,260,000.000	2,259,012.61
FORD CREDIT AUTO OWNE 1 A 144A 3.520% 07/15/2030 DD 01/18/19			3,557,000.000	3,532,457.77
FORD CREDIT AUTO OWNE 1 A 144A 3.880% 11/15/2034 DD 05/10/22			4,175,000.000	3,924,198.57
FORD CREDIT AUTO OWNE 2 A 144A 5.280% 02/15/2036 DD 08/08/23			1,595,000.000	1,571,192.07
FORD CREDIT AUTO OWNER TR A A3 1.290% 06/15/2026 DD 01/24/22			447,398.740	433,814.55
FORD CREDIT AUTO OWNER TR A A3 4.650% 02/15/2028 DD 03/31/23			443,000.000	434,730.21
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			653,531.024	647,133.28
FORD CREDIT AUTO OWNER TR B A3 5.230% 05/15/2028 DD 06/26/23			2,082,000.000	2,066,805.15
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			879,550.285	863,677.66
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20			1,033,985.097	1,017,910.35
FORD FOUNDATION/THE 3.859% 06/01/2047 DD 03/23/17			820,000.000	622,274.56
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			1,718,000.000	1,323,946.29
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			813,000.000	593,450.62
FORD MOTOR CREDIT CO LLC 2.300% 02/10/2025 DD 01/10/22			200,000.000	187,310.56
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21			1,334,000.000	1,189,775.39
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	405,677.62
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			1,407,000.000	1,198,160.12
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20			1,012,000.000	1,006,209.46
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			3,714,000.000	3,451,829.11
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,160,000.000	937,104.26
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,738,000.000	2,649,227.20
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	557,449.43
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			1,985,000.000	1,657,952.00
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			2,654,000.000	2,504,852.21
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	525,642.71
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22			3,260,000.000	3,054,903.85
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19			641,000.000	586,689.99
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20			1,471,000.000	1,423,494.09
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			517,000.000	513,729.25
FORD MOTOR CREDIT CO LLC 6.800% 05/12/2028 DD 04/06/23			930,000.000	928,307.03
FORD MOTOR CREDIT CO LLC 7.350% 11/04/2027 DD 11/04/22			1,113,000.000	1,130,787.27
FORMULA ONE 11/22 TLB 0.000% 01/15/2030 DD 11/23/22			887,000.000	886,113.00
FORTREA 6/23 TLB			767,778.600	764,576.97
FORTRESS TRANSPORTATION A 144A 6.500% 10/01/2025 DD 09/18/18			588,000.000	577,892.10
FREDDIE MAC STAC DNA4 M1A 144A VAR RT 05/25/2042 DD 05/13/22			732,880.901	740,612.58
FREDDIE MAC STAC DNA4 M1B 144A VAR RT 05/25/2042 DD 05/13/22			1,290,000.000	1,337,034.30
FREDDIE MAC STAC DNA6 M1A 144A VAR RT 09/25/2042 DD 09/16/22			748,433.380	755,984.17
FREDDIE MAC STAC DNA7 M1A 144A VAR RT 03/25/2052 DD 09/30/22			580,222.712	589,449.76
FREDDIE MAC STAC HQA1 M1B 144A VAR RT 03/25/2042 DD 03/18/22			400,000.000	413,338.36



Asset Detail

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FREDDIE MAC STAC HQA3 M1A 144A VAR RT 08/25/2042 DD 08/12/22			2,148,524.001	2,181,935.91
FREDDIE MAC STAC HQA3 M1B 144A VAR RT 08/25/2042 DD 08/12/22			635,000.000	656,270.60
FREDDIE MAC STACR DNA3 M2 144A VAR RT 04/25/2042 DD 04/18/22			2,836,117.115	2,963,566.83
FREDDIE MAC STACR DNA6 M1 144A VAR RT 10/25/2041 DD 10/29/21			866,158.542	864,564.81
FREDDIE MAC STACR DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			1,570,861.587	1,554,777.07
FREDDIE MAC STACR HQA2 M1 144A VAR RT 12/25/2033 DD 06/25/21			109,290.980	108,922.05
FREDDIE MAC STACR HQA3 M1 144A VAR RT 09/25/2041 DD 09/30/21			472,771.234	462,280.44
FREDDIE MAC STRU DNA2 M1A 144A VAR RT 04/25/2043 DD 04/21/23			720,892.888	727,647.73
FREDDIE MAC STRUC HQA2 M2 144A VAR RT 07/25/2042 DD 07/29/22			1,365,000.000	1,480,897.38
FREEDPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22			1,233,000.000	1,118,031.63
FREEDPORT INDONESIA PT 144A 6.200% 04/14/2052 DD 04/14/22			199,000.000	166,464.53
FREEDPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	141,987.75
FREEDPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			625,000.000	613,456.25
FREEDPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			555,000.000	500,029.69
FREEDPORT-MCMORAN INC 5.400% 11/14/2034 DD 11/14/14			540,000.000	494,354.56
FREEDPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			1,885,000.000	1,607,875.03
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20			475,000.000	344,286.85
FRONTERA GENERATION EQUITY			411.000	0.04
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20			543,000.000	463,715.70
FRONTIER COMMUNICATIONS H 144A 8.625% 03/15/2031 DD 03/08/23			1,400,000.000	1,318,895.48
FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22			1,560,000.000	1,481,181.44
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			358,000.000	366,867.30
GA GLOBAL FUNDING TRUST 144A 0.800% 09/13/2024 DD 09/14/21			810,000.000	764,684.95
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21			2,168,262.164	2,161,823.29
GARDA WORLD 2/22 TLB 0.000% 02/11/2029 DD 02/02/22			866,250.000	864,352.92
GARDA WORLD 3/21 TLB			480,361.610	479,333.64
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			580,000.000	530,738.45
GARDEN SPINCO CORP 144A 8.625% 07/20/2030 DD 07/20/22			584,000.000	609,020.06
GARRETT MOTION 4/23 TLB 0.000% 04/28/2030 DD 04/17/23			299,999.990	299,999.99
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			1,115,000.000	935,588.27
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,226,000.000	2,030,923.38
GATES GLOBAL 11/22 COV-LITE TL 0.000% 11/16/2029 DD 11/07/22			545,490.000	545,091.79
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,570,000.000	2,504,065.82
GCAT 2022-NQM4 TR NQM4 A1 144A VAR RT 08/25/2067 DD 08/01/22			437,603.741	426,786.96
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	970,312.50
GE HEALTHCARE TECHNOLOGIES INC 5.600% 11/15/2025 DD 05/15/23			647,000.000	643,328.85
GEN DIGITAL INC 144A 5.000% 04/15/2025 DD 02/09/17			1,155,000.000	1,128,111.60
GEN DIGITAL INC 144A 6.750% 09/30/2027 DD 09/19/22			393,000.000	385,294.29
GENERAL ELECTRIC CO 7.500% 08/21/2035 DD 08/21/95			1,105,000.000	1,230,240.10



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL ELECTRIC CO VAR RT 05/05/2026 DD 05/05/06			406,000.000	405,887.14
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			609,000.000	573,349.85
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			325,000.000	310,083.20
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			794,000.000	783,329.31
GENERAL MOTORS FINANCIAL CO IN 5.400% 04/06/2026 DD 04/06/23			994,000.000	973,544.50
GENERAL MOTORS FINANCIAL CO IN 5.800% 06/23/2028 DD 06/23/23			1,770,000.000	1,729,058.04
GENERATE CLO 2 LTD 2A AR 144A VAR RT 01/22/2031 DD 12/12/17			2,455,560.528	2,445,006.50
GENERATION BRANDS/VISUAL COMFO 0.000% 07/21/2028 DD 06/16/21			538,410.000	527,351.06
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20			544,558.200	544,558.20
GETTY IMAGES 2/19 COV-LITE			571,889.180	572,461.07
GFL ENVIRONMENTAL 9/23 TL 0.000%			112,000.000	111,860.00
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,070,201.91
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20			1,265,000.000	1,105,577.75
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	586,276.85
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			855,000.000	759,973.25
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			980,000.000	933,532.02
GILEAD SCIENCES INC 5.250% 10/15/2033 DD 09/14/23			488,000.000	476,282.88
GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23			1,590,000.000	1,527,037.70
GLENCORE FUNDING LLC 144A 4.000% 03/27/2027 DD 03/27/17			463,000.000	434,606.78
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			1,377,000.000	1,364,972.73
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			818,000.000	809,961.47
GLENCORE FUNDING LLC 144A 6.125% 10/06/2028 DD 10/06/23			419,000.000	418,345.10
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			1,101,652.370	1,099,173.66
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	752,709.18
GLOBAL PAYMENTS INC 2.650% 02/15/2025 DD 08/14/19			261,000.000	248,687.20
GLOBAL PAYMENTS INC 4.950% 08/15/2027 DD 08/22/22			1,105,000.000	1,062,334.87
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22			2,485,000.000	2,225,591.55
GLOBO COMUNICACAO E PARTI 144A 5.500% 01/14/2032 DD 01/14/22			630,000.000	517,545.50
GM FINANCIAL AUTOMOBILE 3 A2A 4.010% 10/21/2024 DD 08/17/22			0.001	0.00
GM FINANCIAL AUTOMOBILE L 2 A4 5.090% 05/20/2027 DD 05/17/23			697,000.000	687,262.14
GM FINANCIAL AUTOMOBILE L 3 A3 5.380% 11/20/2026 DD 08/16/23			861,000.000	857,663.36
GM FINANCIAL AUTOMOBILE L 3 A4 5.440% 08/20/2027 DD 08/16/23			454,000.000	451,983.83
GM FINANCIAL CONSUMER AU 1 A2A 5.190% 03/16/2026 DD 01/18/23			862,416.471	858,956.29
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21			807,139.200	790,434.25
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			676.860	676.07
GM FINANCIAL CONSUMER AUT 2 A3 4.470% 02/16/2028 DD 04/12/23			2,489,000.000	2,433,522.68
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			137,746.234	137,260.86
GM FINANCIAL CONSUMER AUT 3 A3 5.450% 06/16/2028 DD 07/19/23			658,000.000	656,988.12
GM FINANCIAL REVOLVIN 1 A 144A 1.170% 06/12/2034 DD 09/22/21			547,000.000	481,516.50



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0345538	8.000% 02/15/2024 DD 02/01/94	47.381	47.33
GNMA	POOL #0354857	8.000% 07/15/2024 DD 07/01/94	7.526	7.52
GNMA	POOL #0386052	8.000% 10/15/2024 DD 10/01/94	316.286	315.99
GNMA	POOL #0390614	8.000% 03/15/2024 DD 03/01/94	1,019.840	1,018.23
GNMA	POOL #0447214	8.500% 06/15/2027 DD 06/01/97	425.447	424.86
GNMA	POOL #0478973	8.000% 12/15/2029 DD 12/01/99	19.180	19.15
GNMA	POOL #0482086	8.000% 06/15/2030 DD 09/01/00	283.519	283.42
GNMA	POOL #0506625	7.000% 03/15/2029 DD 03/01/99	867.620	858.43
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	1,182.390	1,185.24
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	2,511.399	2,507.88
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	2,955.577	2,939.29
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	2,683.498	2,661.26
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	9,580.954	9,618.08
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	4,873.615	4,819.30
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	724.924	715.76
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	4,401.150	4,435.34
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	675.211	683.12
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	2,767.189	2,769.57
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	3,160.632	3,228.80
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	19,354.293	19,467.61
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	7,852.483	7,918.31
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,022.157	2,025.33
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	2,522.287	2,508.76
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	863.452	858.97
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	1,817.131	1,802.15
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	8,241.248	8,316.95
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	8,414.605	8,485.51
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	61,887.566	60,682.73
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	6,636.470	6,665.83
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	73,430.122	70,282.85
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	35,754.157	34,133.02
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	49,951.213	48,914.74
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	293.986	293.72
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	2,506.415	2,605.39
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	9,863.835	10,373.60
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	2,891.088	2,996.12
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	69,431.379	71,197.74
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	17,484.736	17,923.13
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	157.731	157.58

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02			73.923	75.26
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02			55.413	55.28
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			18,316.168	18,421.48
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			29,078.941	27,602.59
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			38,341.369	36,394.05
GNMA II POOL #0784114 3.500% 02/20/2046 DD 03/01/16			1,064,862.627	949,233.97
GNMA II POOL #0785021 VAR RT 05/20/2047 DD 05/01/20			26,130.007	23,757.43
GNMA II POOL #0785043 3.000% 04/20/2049 DD 06/01/20			99,127.923	85,311.17
GNMA II POOL #0MA0220 3.500% 07/20/2042 DD 07/01/12			3,512,056.206	3,146,236.57
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			25,497.278	22,007.87
GNMA II POOL #0MA0533 3.000% 11/20/2042 DD 11/01/12			85,967.318	74,197.19
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			46,316.436	39,975.00
GNMA II POOL #0MA0698 3.000% 01/20/2043 DD 01/01/13			28,723.758	24,791.65
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			2,986,397.192	2,572,928.29
GNMA II POOL #0MA1284 3.000% 09/20/2043 DD 09/01/13			46,726.364	40,402.29
GNMA II POOL #0MA1374 3.000% 10/20/2043 DD 10/01/13			45,815.600	39,539.14
GNMA II POOL #0MA2304 4.000% 10/20/2044 DD 10/01/14			560,029.229	516,037.55
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			30,230.539	26,958.31
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			57,637.715	51,414.87
GNMA II POOL #0MA2962 4.000% 07/20/2045 DD 07/01/15			329,215.140	302,929.79
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			884,285.137	814,624.39
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			614,951.009	547,967.88
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			57,116.618	52,487.80
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			69,963.829	64,257.83
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			202,579.068	186,153.54
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			68,325.247	60,883.78
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			53,291.470	48,994.14
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			40,201.761	34,429.85
GNMA II POOL #0MA3597 3.500% 04/20/2046 DD 04/01/16			552,194.818	492,038.59
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,147,715.123	1,024,696.20
GNMA II POOL #0MA3736 3.500% 06/20/2046 DD 06/01/16			1,676,618.077	1,497,397.93
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			1,616,718.381	1,394,087.25
GNMA II POOL #0MA4005 4.000% 10/20/2046 DD 10/01/16			914,822.093	837,644.28
GNMA II POOL #0MA4126 3.000% 11/20/2046 DD 12/01/16			597,667.472	515,765.07
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			28,398.783	25,296.78
GNMA II POOL #0MA4261 3.000% 02/20/2047 DD 02/01/17			579,843.058	499,814.16
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			685,547.395	609,907.81
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			343,021.067	305,226.08
GNMA II POOL #0MA4322 4.000% 03/20/2047 DD 03/01/17			1,609,488.971	1,476,398.75



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			78,104.252	69,463.27
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			311,969.894	278,452.99
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			212,318.693	194,834.23
GNMA II POOL #0MA4586 3.500% 07/20/2047 DD 07/01/17			235,574.918	209,523.03
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			916,748.633	839,877.61
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			37,529.623	33,353.10
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			316,802.252	291,294.59
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			72,437.693	64,325.57
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			240,279.129	213,369.79
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			768,076.342	683,629.21
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			342,559.242	313,858.01
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			2,602,378.486	2,317,284.00
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			1,508,542.095	1,337,831.17
GNMA II POOL #0MA5137 4.000% 04/20/2048 DD 04/01/18			345,114.228	315,416.77
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			6,116.081	5,417.90
GNMA II POOL #0MA5193 4.500% 05/20/2048 DD 05/01/18			957,288.653	897,586.75
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			244,370.385	222,475.48
GNMA II POOL #0MA6038 3.000% 07/20/2049 DD 07/01/19			72,569.792	62,100.15
GNMA II POOL #0MA6218 3.000% 10/20/2049 DD 10/01/19			1,057,325.781	904,099.82
GNMA II POOL #0MA6283 3.000% 11/20/2049 DD 11/01/19			453,625.687	386,375.52
GNMA II POOL #0MA6409 3.000% 01/20/2050 DD 01/01/20			2,845,564.899	2,432,093.68
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			153,647.568	137,239.41
GNMA II POOL #0MA6658 4.000% 05/20/2050 DD 05/01/20			1,602,195.521	1,471,246.21
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			406,657.877	346,715.65
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			175,159.302	139,756.18
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			2,657,234.594	2,181,530.88
GNMA II POOL #0MA7052 2.500% 12/20/2050 DD 12/01/20			768,297.376	630,563.41
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			222,608.524	176,839.81
GNMA II POOL #0MA7193 2.500% 02/20/2051 DD 02/01/21			2,780,751.987	2,278,918.07
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			389,693.703	309,939.96
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			232,664.417	190,592.31
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			726,455.120	575,986.24
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			246,555.686	195,948.00
GNMA II POOL #0MA7368 3.000% 05/20/2051 DD 05/01/21			913,082.769	777,835.23
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			204,021.982	167,169.95
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			344,763.862	273,684.10
GNMA II POOL #0MA7473 3.000% 07/20/2051 DD 07/01/21			574,241.935	487,821.52
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			213,613.603	169,478.88
GNMA II POOL #0MA7535 3.000% 08/20/2051 DD 08/01/21			2,636,864.286	2,245,142.49

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			2,109,958.095	1,728,308.89
GNMA II POOL #0MA7590 3.000% 09/20/2051 DD 09/01/21			784,813.049	668,289.42
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			647,524.527	513,398.20
GNMA II POOL #0MA7705 2.500% 11/20/2051 DD 11/01/21			2,544,475.601	2,084,960.59
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			4,389,822.752	3,595,746.39
GNMA II POOL #0MA7826 2.000% 01/20/2052 DD 01/01/22			1,857,564.081	1,472,498.96
GNMA II POOL #0MA7881 2.500% 02/20/2052 DD 02/01/22			2,733,773.599	2,238,297.92
GNMA II POOL #0MA7935 2.000% 03/20/2052 DD 03/01/22			8,814,326.011	6,982,389.29
GNMA II POOL #0MA7937 3.000% 03/20/2052 DD 03/01/22			619,365.131	526,081.38
GNMA II POOL #0MA7987 2.500% 04/20/2052 DD 04/01/22			5,286,718.712	4,328,677.52
GNMA II POOL #0MA8042 2.500% 05/20/2052 DD 05/01/22			5,338,243.369	4,370,858.65
GNMA II POOL #0MA8098 3.000% 06/20/2052 DD 06/01/22			6,096,384.169	5,176,211.06
GNMA II POOL #0MA8148 3.000% 07/20/2052 DD 07/01/22			343,761.455	291,874.95
GNMA II POOL #0MA8151 4.500% 07/20/2052 DD 07/01/22			569,665.182	526,985.66
GNMA II POOL #0MA8197 2.500% 08/20/2052 DD 08/01/22			53,345.819	43,709.57
GNMA II POOL #0MA8266 3.500% 09/20/2052 DD 09/01/22			594,917.334	521,944.51
GNMA II POOL #0MA8269 5.000% 09/20/2052 DD 09/01/22			226,880.565	215,453.11
GNMA II POOL #0MA8347 4.500% 10/20/2052 DD 10/01/22			783,263.126	724,060.93
GNMA II POOL #0MA8423 VAR RT 11/20/2052 DD 11/01/22			185,125.918	151,677.85
GNMA II POOL #0MA8426 4.000% 11/20/2052 DD 11/01/22			508,608.088	458,597.42
GNMA II POOL #0MA9010 2.000% 07/20/2053 DD 07/01/23			392,937.282	311,854.36
GNMA II POOL #0MA9016 5.000% 07/20/2053 DD 07/01/23			437,941.196	415,465.27
GNMA II POOL #0MA9104 4.500% 08/20/2053 DD 08/01/23			3,892,848.256	3,597,633.99
GNMA II POOL #0MA9105 5.000% 08/20/2053 DD 08/01/23			1,821,137.233	1,727,672.86
GNMA II POOL #0MA9169 4.500% 09/20/2053 DD 09/01/23			10,824,218.000	9,998,676.32
GO DADDY 10/22 TLB 0.000% 10/21/2029 DD 10/19/22			557,792.030	557,964.95
GOLDEN MOUNTAIN FINANCIAL HOLDINGS			1,118.000	0.00
GOLDEN NUGGET/LANDRYS 1/22 COV 0.000% 01/27/2029 DD 01/05/22			630,224.170	623,134.15
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			630,000.000	572,246.20
GOLDEN ST TOBACCO SECURITIZATI 3.714% 06/01/2041 DD 12/15/21			450,000.000	315,440.19
GOLDMAN SACHS GROUP INC/T REGS 0.250% 01/26/2028			85,000.000	75,994.50
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			486,000.000	462,263.67
GOLDMAN SACHS GROUP INC/THE VAR RT 01/24/2025 DD 01/24/22			2,479,000.000	2,454,828.95
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2028 DD 01/24/22			600,000.000	535,078.29
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			1,245,000.000	1,025,146.96
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			1,337,000.000	1,236,912.14
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21			1,302,000.000	1,298,901.24
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			415,000.000	402,143.45
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			625,000.000	551,951.04

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22			618,000.000	532,278.56
GOODYEAR TIRE & RUBBER CO/THE 9.500% 05/31/2025 DD 05/18/20			620,000.000	629,306.71
GOPHER RESOURCE 2/18 COV-LITE			371,977.100	310,600.88
GOTO GROUP INC 144A 5.500% 09/01/2027 DD 08/31/20			3,386,000.000	1,881,608.67
GOVERNMENT OF CANADA 2.500% 01-DEC-2032 BD SER P329			3,837,000.000	2,503,188.42
GOVERNMENT OF CANADA 2.750% 01-JUN-2033 SER Q236			870,000.000	578,020.42
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			148,000.000	114,447.67
GRAFTECH GLOBAL ENTERPRIS 144A 9.875% 12/15/2028 DD 06/26/23			865,000.000	819,587.50
GREAT CANADIAN GAMING/ONE TORO 0.000% 08/01/2030 DD 08/01/23			763,000.000	763,000.00
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			1,750,000.000	1,741,113.33
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21			1,782,475.000	1,601,090.34
GREENKO WIND PROJECTS MAU 144A 5.500% 04/06/2025 DD 04/06/22			845,000.000	809,485.70
GREENWAY MEDICAL 2/17 COV-LITE TL			384,175.250	355,362.11
GREYSTAR REAL ESTATE 8/23 TL 0.000% 12/31/2026 DD 08/01/23			571,000.000	569,572.50
GREYSTONE CRE NOTES FL3 A 144A VAR RT 07/15/2039 DD 08/10/21			3,530,000.000	3,458,952.60
GRIFFON/HUNTER FAN 1/22 TLB 0.000% 01/24/2029 DD 01/07/22			225,706.000	225,480.29
GRIFOLS SA 144A 4.750% 10/15/2028 DD 10/05/21			1,038,000.000	888,901.68
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			840,000.000	729,409.39
GS MORTGAGE SECURI ARDN A 144A VAR RT 11/15/2036 DD 11/10/21			1,280,000.000	1,244,739.84
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	137,000.00
GS MORTGAGE SECURI ROSS A 144A VAR RT 05/15/2026 DD 05/28/21			1,940,000.000	1,709,782.92
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	494,881.88
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	498,202.81
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19			388,000.000	381,387.75
GTCR W-2 MERGER SUB LLC 144A 7.500% 01/15/2031 DD 10/04/23			2,502,000.000	2,511,382.50
GULFPORT ENERGY CORP 144A 8.000% 05/17/2026 DD 05/17/21			869,000.000	870,086.25
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			2,476,000.000	2,114,485.43
H.B. FULLER 2/23 TLB 0.000% 02/15/2030 DD 02/02/23			237,805.000	238,059.45
HALEON US CAPITAL LLC 3.375% 03/24/2027 DD 09/24/22			3,085,000.000	2,862,464.46
HANESBRANDS 2/23 TLB 0.000% 03/08/2030 DD 03/08/23			522,375.000	510,621.56
HANESBRANDS INC 144A 9.000% 02/15/2031 DD 02/14/23			1,880,000.000	1,790,317.42
HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21			488,412.520	484,192.64
HARLEY-DAVIDSON FINANCIAL 144A 6.500% 03/10/2028 DD 03/10/23			1,199,000.000	1,185,148.56
HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			195,000.000	191,702.20
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	599,268.64
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21			662,000.000	588,407.44
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			2,456,323.000	2,210,355.85
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,623,000.000	1,432,135.20
HCA 6/21 TLA 0.000% 06/30/2026 DD 06/17/21			1,135,661.600	1,132,822.44



Asset Detail

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As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HCA INC 3.500% 09/01/2030 DD 02/26/20			3,398,000.000	2,880,474.71
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,245,000.000	1,127,204.95
HCA INC 5.250% 04/15/2025 DD 10/17/14			1,481,000.000	1,462,783.50
HCA INC 5.250% 06/15/2026 DD 03/15/16			135,000.000	132,179.54
HCA INC 5.375% 02/01/2025 DD 01/16/15			589,000.000	582,783.40
HCA INC 5.500% 06/01/2033 DD 05/04/23			770,000.000	729,995.56
HCA INC 5.875% 02/15/2026 DD 11/13/15			2,180,000.000	2,168,441.75
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			786,699.670	784,339.58
HEALTHQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			2,550,000.000	2,196,480.62
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			238,125.000	214,164.86
HEARTHSIDE FOOD 4/18 COV-LITE TL			755,224.490	656,207.01
HEARTLAND DENTAL 5/23 COV-LITE 0.000% 04/28/2028 DD 05/16/23			1,139,167.790	1,125,885.09
HEICO CORP 5.250% 08/01/2028 DD 07/27/23			411,000.000	400,993.82
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,440,373.42
HELLENIC REPUBLIC GOVERNMENT 144A 2.000% 04/22/2027			454,000.000	453,466.44
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,566,863.64
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,617,000.000	1,255,620.87
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			555,660.000	554,443.11
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			992,107.220	990,589.29
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			191,943.480	191,649.80
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21			2,285,000.000	2,025,081.25
HERTZ VEHICLE FINANC 1A A 144A 1.210% 12/26/2025 DD 06/30/21			3,540,000.000	3,359,644.08
HESS CORP 4.300% 04/01/2027 DD 09/28/16			2,712,000.000	2,576,294.42
HESS CORP 7.875% 10/01/2029 DD 10/01/99			1,286,000.000	1,394,660.45
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			438,000.000	369,295.13
HESS MIDSTREAM OPERATIONS 144A 5.500% 10/15/2030 DD 04/08/22			3,025,000.000	2,748,968.75
HEXCEL CORP VAR RT 08/15/2025 DD 08/03/15			954,000.000	929,888.40
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,493,000.000	1,282,241.55
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,236,000.000	1,116,128.22
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22			598,000.000	537,971.21
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22			930,000.000	827,036.07
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			1,133,000.000	1,062,657.47
HILEX POLY/NOVOLEX 3/22 COV-LI 0.000% 03/30/2029 DD 03/21/22			623,112.500	613,946.51
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			1,915,000.000	1,543,916.28
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,587,000.000	1,559,296.88
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			1,321,000.000	1,276,953.36
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			1,785,000.000	1,627,146.38
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			956,182.280	956,631.68
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21			655,000.000	568,215.84

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HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19			867,679.000	866,785.29
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,106,000.000	1,017,567.64
HOLLY ENERGY PARTNERS LP 144A 6.375% 04/15/2027 DD 04/08/22			731,000.000	715,466.25
HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21			1,020,000.000	559,084.48
HONDA AUTO RECEIVABLES 20 2 A3 4.930% 11/15/2027 DD 05/30/23			160,000.000	157,883.98
HONDA AUTO RECEIVABLES 20 3 A3 5.410% 02/18/2028 DD 08/22/23			3,040,000.000	3,032,874.85
HONDA AUTO RECEIVABLES 20 3 A4 5.300% 12/18/2029 DD 08/22/23			1,148,000.000	1,144,345.80
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21			2,040,000.000	1,957,645.60
HORIZON PHARMA/HORIZON THERAPE 0.000% 03/15/2028 DD 02/18/21			1,124,476.080	1,122,879.33
HOUGHTON MIFFLIN 4/22 COV-LITE 0.000% 04/09/2029 DD 03/11/22			750,420.000	707,586.03
HSBC HOLDINGS PLC VAR RT 03/09/2044 DD 03/09/23			494,000.000	474,062.16
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			1,436,000.000	1,418,262.20
HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19			320,000.000	281,450.98
HSBC HOLDINGS PLC VAR RT 05/24/2025 DD 05/24/21			264,000.000	254,351.31
HSBC HOLDINGS PLC VAR RT 06/20/2034 DD 06/20/23			305,000.000	289,328.14
HSBC HOLDINGS PLC VAR RT 08/14/2027 DD 08/14/23			4,170,000.000	4,119,662.72
HSBC HOLDINGS PLC VAR RT 08/17/2029 DD 08/17/21			685,000.000	564,745.52
HSBC HOLDINGS PLC VAR RT 11/03/2033 DD 11/03/22			802,000.000	843,555.80
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	51,312.68
HUB INTERNATIONAL 10/22 COV-LI 0.000% 11/10/2029 DD 10/31/22			148,875.000	148,976.24
HUB INTERNATIONAL 6/23 TLB 0.000% 06/08/2030 DD 06/05/23			1,130,864.420	1,132,752.96
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			2,060,000.000	1,793,687.74
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			3,124,000.000	3,117,094.40
HUB INTERNATIONAL LTD 144A 7.250% 06/15/2030 DD 06/20/23			2,206,000.000	2,201,963.02
HUBBARD RADIO 5/15 TLB 0.000% 03/28/2025 DD 05/12/15			308,844.700	296,027.64
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			4,509,000.000	4,218,496.41
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			518,000.000	442,890.00
HUMANA INC 5.700% 03/13/2026 DD 03/13/23			396,000.000	394,394.81
HUNTINGTON BANCSHARES INC/OH VAR RT 08/04/2028 DD 08/04/22			210,000.000	193,946.42
HUNTINGTON INGALLS INDUSTRIES 2.043% 08/16/2028 DD 02/16/22			700,000.000	588,113.70
HUNTINGTON NATIONAL BANK/THE VAR RT 05/16/2025 DD 05/17/22			70,000.000	68,236.22
HUNTINGTON NATIONAL BANK/THE VAR RT 11/18/2025 DD 11/18/22			1,250,000.000	1,221,821.23
HYATT HOTELS CORP 5.750% 01/30/2027 DD 07/06/23			555,000.000	551,460.12
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			827,000.000	801,926.04
HYUNDAI AUTO LEASE S B A3 144A 5.150% 06/15/2026 DD 05/24/23			1,011,000.000	1,001,290.76
HYUNDAI AUTO LEASE S B A4 144A 5.170% 04/15/2027 DD 05/24/23			441,000.000	433,980.56
HYUNDAI AUTO LEASE S C A3 144A 4.380% 10/15/2025 DD 09/21/22			767,000.000	757,325.37
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			38,766.731	38,693.56
HYUNDAI AUTO RECEIVABLES A A3 4.580% 04/15/2027 DD 04/12/23			430,000.000	422,930.42

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ALL KR2 AND KR3 - KR2GALLKRS00

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HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,216,069.01
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			790,746.285	768,448.66
HYUNDAI AUTO RECEIVABLES B A3 5.480% 04/17/2028 DD 07/19/23			60,000.000	59,917.02
HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21			1,394,000.000	1,374,458.43
HYUNDAI CAPITAL AMERICA 144A 1.000% 09/17/2024 DD 09/17/21			392,000.000	373,422.96
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21			398,000.000	358,385.35
HYUNDAI CAPITAL AMERICA 144A 1.800% 10/15/2025 DD 09/18/20			225,000.000	206,905.89
HYUNDAI CAPITAL AMERICA 144A 5.650% 06/26/2026 DD 06/26/23			828,000.000	821,044.96
HYUNDAI CAPITAL AMERICA 144A 5.680% 06/26/2028 DD 06/26/23			549,000.000	536,596.09
HYUNDAI CAPITAL AMERICA 144A 5.875% 04/07/2025 DD 04/07/20			1,680,000.000	1,674,277.89
HYUNDAI CAPITAL AMERICA 144A 5.950% 09/21/2026 DD 09/21/23			641,000.000	639,275.89
HYUNDAI CAPITAL AMERICA 144A 6.000% 07/11/2025 DD 07/11/23			2,318,000.000	2,310,262.64
HYUNDAI CAPITAL AMERICA 144A 6.100% 09/21/2028 DD 09/21/23			2,273,000.000	2,257,055.29
ICON/PRA HEALTH 7/21 LUX TERM 0.000% 07/03/2028 DD 07/01/21			1,978,411.440	1,976,828.71
ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21			492,931.340	492,536.99
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	642,374.25
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,661,000.000	1,316,392.17
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			511,515.000	440,758.72
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,439,396.000	1,756,150.69
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			965,096.000	883,933.48
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	554,771.33
II-VI 7/22 COV-LITE TLB 0.000% 07/02/2029 DD 11/30/21			374,251.590	372,616.11
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21			2,101,000.000	1,973,935.30
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			2,663,000.000	2,424,065.78
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			3,940,000.000	3,740,206.54
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22			531,000.000	522,169.90
ILLUMINA INC 5.800% 12/12/2025 DD 12/13/22			593,000.000	589,347.13
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			810,000.000	766,235.06
IMG WORLDWIDE 5/18 TLB			1,108,263.623	1,105,337.80
IMPERIAL BAG & PAPER/IMPERIAL 0.000% 12/31/2026 DD 05/02/23			471,817.500	471,345.68
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			2,063,000.000	2,010,378.69
IMPERIAL BRANDS FINANCE P 144A 6.125% 07/27/2027 DD 07/27/22			1,338,000.000	1,334,572.77
IMPERVA 01/19 1ST LIEN 0.000% 01/12/2026 DD 11/07/18			578,489.580	579,004.43
INC RESEARCH / INVENTIV HEALTH 0.000% 09/19/2030 DD 09/19/23			684,900.520	668,825.91
INDIA GOVERNMENT BOND 5.220% 06/15/2025			80,060,000.000	933,180.89
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	423,117.19
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	206,968.53
INDIA GOVERNMENT BOND 7.380% 06/20/2027			33,800,000.000	407,718.58
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			895,000.000	756,438.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			3,526,000.000	3,444,655.18
INDONESIA ASAHAN ALUMINIU 144A 6.530% 11/15/2028 DD 11/15/18			1,194,000.000	1,192,444.78
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	871,634.15
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	230,742.07
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	406,353.50
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	264,108.31
INDONESIA TREASURY BOND 5.125% 04/15/2027			6,706,000,000.000	416,436.01
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	935,337.06
INDONESIA TREASURY BOND 6.375% 04/15/2032			14,864,000,000.000	937,370.01
INDONESIA TREASURY BOND 6.375% 08/15/2028			15,233,000,000.000	978,598.59
INDONESIA TREASURY BOND 6.500% 06/15/2025			67,963,000,000.000	4,410,054.74
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	200,423.97
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	702,606.33
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	493,812.29
INDONESIA TREASURY BOND 8.125% 05/15/2024			5,548,000,000.000	362,725.52
INDONESIA TREASURY BOND 8.375% 09/15/2026			13,899,000,000.000	945,833.77
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	800,104.08
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	465,916.81
INEOS 10/22 (USD) COV-LITE 0.000% 11/08/2027 DD 11/08/22			263,675.000	262,314.44
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			798,835.000	790,095.74
INEOS 2/23 TLB			718,850.000	712,560.06
INEOS QUATTRO FINANCE 2 P 144A 3.375% 01/15/2026 DD 01/29/21			220,000.000	200,418.11
INFORMATICA 10/21 (USD) COV-LI 0.000% 10/27/2028 DD 10/06/21			639,265.000	636,471.41
ING GROEP NV VAR RT 09/11/2027 DD 09/11/23			1,245,000.000	1,240,209.37
ING GROEP NV VAR RT 09/11/2034 DD 09/11/23			1,347,000.000	1,308,491.96
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,881,000.000	1,550,922.12
INGRAM MICRO 9/23 TL			494,940.000	493,237.41
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,556,000.000	1,490,777.73
INSULET 4/21 COV-LITE TLB 0.000% 05/04/2028 DD 04/19/21			501,457.500	500,414.47
INTEL CORP 2.800% 08/12/2041 DD 08/12/21			1,925,000.000	1,260,519.43
INTEL CORP 5.900% 02/10/2063 DD 02/10/23			1,285,000.000	1,217,507.73
INTER AMERICAN DEVELOPMENT BK 4.600% 01-MAR-2029			725,000.000	536,646.40
INTER-AMERICAN DEVELOPMENT BAN 2.700% 01/29/2026			1,627,000.000	1,006,470.23
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			603,000.000	512,620.61
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	628,721.68
INTERNATIONAL BANK FOR RECONST 5.000% 06/22/2026			2,095,000.000	1,236,535.88
INTERNATIONAL FINANCE CORP 3.600% 02/24/2026			1,595,000.000	1,006,755.51
INTERNATIONAL FLAVORS & F 144A 1.230% 10/01/2025 DD 09/16/20			594,000.000	532,529.64
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			1,485,000.000	1,396,803.18

Asset Detail

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As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			3,025,000.000	3,020,655.19	
INTERNET BRANDS 8/17 COV-LITE			2,454,011.280	2,453,103.29	
INTERSTATE POWER AND LIGHT CO 5.700% 10/15/2033 DD 09/21/23			1,575,000.000	1,549,410.82	
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14			2,554,000.000	2,494,402.97	
INTESA SANPAOLO SPA 144A 5.710% 01/15/2026 DD 01/15/16			1,620,000.000	1,546,876.51	
INTL BK FOR RECON AND DEV 1.800% 19-JAN-2027			695,000.000	467,561.25	
INTOWN 2022-STAY M STAY C 144A VAR RT 08/15/2039 DD 08/15/22			1,645,000.000	1,643,967.43	
INTRAWEST/ALTERRA 7/21 SERIES 0.000% 08/17/2028 DD 07/21/21			1,568,606.770	1,563,383.31	
INTUIT INC 5.125% 09/15/2028 DD 09/15/23			435,000.000	430,863.61	
INTUIT INC 5.500% 09/15/2053 DD 09/15/23			823,000.000	788,880.24	
INVESCO CLO 2021-1 L 1A E 144A VAR RT 04/15/2034 DD 04/27/21			1,000,000.000	959,546.91	
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20			2,943,264.000	2,921,189.53	
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,974,000.000	1,721,170.08	
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,013,295.54	
IQVIA INC 144A 6.500% 05/15/2030 DD 05/23/23			647,000.000	632,897.59	
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,334,000.000	1,334,346.84	
IRIDIUM COMMUNICATIONS 9/23 CO 0.000% 09/13/2030 DD 09/06/23			875,916.020	874,094.11	
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	703,063.59	
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			883,000.000	814,444.03	
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	707,640.71	
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			970,000.000	896,825.43	
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	581,118.50	
ISHARES CORE U.S. AGGREGATE			3,854,630.000	362,489,405.20	
ISRAEL ELECTRIC CORP LTD 144A 3.750% 02/22/2032			1,360,000.000	1,117,240.00	
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			200,000.000	197,306.00	
ISRAEL GOVERNMENT INTERNATIONA 4.500% 04/03/2120 DD 04/03/20			1,875,000.000	1,344,375.00	
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			1,015,000.000	1,052,359.76	
ITC HOLDINGS CORP 144A 4.950% 09/22/2027 DD 09/22/22			1,384,000.000	1,348,625.60	
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	712,851.54	
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			1,754,000.000	1,720,155.17	
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	21,136.45	
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	626.48	
JACKSON NATIONAL LIFE GLO 144A 1.750% 01/12/2025 DD 01/12/22			649,000.000	609,407.90	
JACOBS ENGINEERING GROUP INC 6.350% 08/18/2028 DD 08/18/23			1,167,000.000	1,163,865.06	
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			1,094,000.000	1,020,629.29	
JANUS 7/23 COV-LITE TLB 0.000% 07/25/2030 DD 07/17/23			846,000.000	842,032.26	
JAZZ PHARMACEUTICALS 5/21 USD TL			1,966,642.080	1,964,734.45	
JBS USA LUX SA / JBS USA 144A 7.250% 11/15/2053 DD 09/19/23			1,388,000.000	1,342,404.20	
JBS USA LUX SA / JBS USA FOOD 3.625% 01/15/2032 DD 07/15/23			1,305,000.000	1,038,671.16	



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JBS USA LUX SA / JBS USA FOOD 5.750% 04/01/2033 DD 04/01/23			820,000.000	750,015.54
JBS USA LUX SA / JBS USA FOOD 6.500% 12/01/2052 DD 06/01/23			1,480,000.000	1,327,169.58
JDE PEET'S NV 144A 0.800% 09/24/2024 DD 09/24/21			315,000.000	298,970.49
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			1,249,000.000	1,237,472.91
JOHN DEERE CAPITAL CORP 4.750% 01/20/2028 DD 01/09/23			4,280,000.000	4,202,845.25
JOHN DEERE OWNER TRUST 20 C A3 5.480% 05/15/2028 DD 09/19/23			1,820,000.000	1,816,429.16
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	264,986.87
JONES DESLAURIERS/NAVACORD 7/2 0.000% 03/15/2030 DD 07/21/23			386,000.000	386,725.68
JOSTENS/CHAMP ACQUISITION			228,576.930	228,519.78
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	522,186.61
JP MORGAN CHASE CO MKST E 144A VAR RT 12/15/2036 DD 02/19/20			2,000,000.000	385,607.40
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	958,161.38
JPMORGAN CHASE & CO VAR RT 02/24/2026 DD 02/24/22			854,000.000	855,116.66
JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22			573,000.000	572,239.43
JPMORGAN CHASE & CO VAR RT 04/22/2027 DD 04/22/21			1,470,000.000	1,312,012.44
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			1,580,000.000	1,521,025.00
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23			1,827,000.000	1,734,102.90
JPMORGAN CHASE & CO VAR RT 06/14/2025 DD 06/14/22			1,491,000.000	1,464,707.95
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			1,620,000.000	1,554,671.90
JPMORGAN CHASE & CO VAR RT 07/24/2029 DD 07/24/23			1,220,000.000	1,187,271.25
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			730,000.000	695,336.41
JPMORGAN CHASE & CO VAR RT 09/22/2027 DD 09/22/21			2,390,000.000	2,091,996.97
JPMORGAN CHASE & CO VAR RT 10/15/2025 DD 09/12/19			1,479,000.000	1,418,620.09
JPMORGAN CHASE & CO VAR RT 11/19/2026 DD 11/19/20			2,775,000.000	2,494,209.13
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20			175,000.000	109,856.11
JPMORGAN CHASE FINANCIAL CO LL 0.125% 07/22/2026 DD 07/25/23			385,000.000	381,401.79
JUICE PLUS+ 7/23 TL 0.000% 11/20/2027 DD 07/14/23			615,324.960	199,980.62
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			1,366,000.000	1,082,018.85
KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19			965,000.000	842,418.47
KANSAS GAS SERVICE SECURITIZAT 5.486% 08/01/2034 DD 11/18/22			2,803,773.051	2,773,646.90
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			319,000.000	308,702.78
KENAN ADVANTAGE 3/21 (USD) COV 0.000% 03/24/2026 DD 03/03/21			478,802.340	476,207.23
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			255,000.000	197,268.12
KENVUE INC 144A 4.900% 03/22/2033 DD 03/22/23			430,000.000	411,055.46
KENVUE INC 144A 5.000% 03/22/2030 DD 03/22/23			1,225,000.000	1,193,689.60
KENVUE INC 144A 5.350% 03/22/2026 DD 03/22/23			420,000.000	419,069.01
KEYBANK NA/CLEVELAND OH 4.700% 01/26/2026 DD 01/26/23			949,000.000	900,083.61
KEYBANK NA/CLEVELAND OH VAR RT 06/14/2024 DD 06/16/21			882,000.000	867,850.74
KEYCORP 4.150% 10/29/2025 DD 10/29/18			175,000.000	165,790.48



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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KIMCO REALTY OP LLC 4.450% 09/01/2047 DD 08/10/17			90,000.000	66,485.69
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			791,106.120	785,615.85
KITE REALTY GROUP TRUST 4.000% 03/15/2025 DD 03/12/15			536,000.000	513,260.96
KLA CORP 5.250% 07/15/2062 DD 06/23/22			580,000.000	520,533.49
KNOWLEDGE UNIVERSE/KINDERCARE 0.000% 05/23/2030 DD 05/05/23			278,000.000	278,130.66
KOMMUNALBANKEN AS 4.250% 07/16/2025			1,688,000.000	1,081,148.02
KOPPERS 4/23 COV-LITE TLB 0.000% 04/10/2030 DD 02/28/23			244,809.440	244,809.44
KOREA ELECTRIC POWER CORP 144A 5.375% 04/06/2026 DD 10/06/22			2,980,000.000	2,965,253.11
KOREA TREASURY BOND 1.375% 12/10/2029			605,200,000.000	385,731.36
KOREA TREASURY BOND 2.125% 06/10/2027			1,465,700,000.000	1,020,196.38
KOREA TREASURY BOND 2.375% 03/10/2027			4,252,110,000.000	2,997,169.64
KOREA TREASURY BOND 3.125% 09/10/2027			829,000,000.000	596,790.30
KOREA TREASURY BOND 3.250% 06/10/2033			1,413,000,000.000	978,956.15
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	196,147.30
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			1,285,000.000	996,890.55
KRONOS ACQUISITION HOLDINGS			869,415.000	863,981.16
KUBOTA CREDIT OWNER 2A A3 144A 5.280% 01/18/2028 DD 07/26/23			485,000.000	480,450.07
L&W/AUTOKINITON GROUP (AGG) 4/ 0.000% 04/06/2028 DD 03/16/21			329,840.980	322,584.48
L3HARRIS TECHNOLOGIES INC 5.400% 01/15/2027 DD 07/31/23			2,840,000.000	2,815,612.69
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			910,000.000	795,882.72
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			3,621,000.000	2,924,604.57
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			2,301,000.000	2,215,135.66
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			672,000.000	574,610.78
LASERSHIP 5/21 COV-LITE TL 0.000% 05/07/2028 DD 04/20/21			1,119,424.130	1,033,788.18
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			400,000.000	240,964.24
LCM INVESTMENTS HOLDINGS 144A 8.250% 08/01/2031 DD 07/26/23			908,000.000	880,789.57
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	695,024.24
LEARNING CARE 8/23 TL 0.000% 08/11/2028 DD 08/11/23			165,000.000	164,724.45
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	361,613.87
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			854,025.955	788,980.18
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			940,708.884	851,729.48
LENDMARK FUNDING TRU 1A A 144A 5.120% 07/20/2032 DD 06/28/22			3,110,000.000	3,031,093.08
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15			573,000.000	571,047.11
LENNOX INTERNATIONAL INC 5.500% 09/15/2028 DD 09/15/23			1,663,000.000	1,632,321.23
LES SCHWAB 10/20 COV-LITE TLB			1,060,025.000	1,052,520.02
LIFE 2022-BMR MOR BMR2 A1 144A VAR RT 05/15/2039 DD 05/24/22			1,455,000.000	1,428,699.13
LIFE 2022-BMR MORT BMR2 B 144A VAR RT 05/15/2039 DD 05/24/22			1,200,000.000	1,174,400.40
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,435,000.000	2,392,387.50
LIGHT & WONDER INTERNATIO 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,071,371.90

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LIGHT & WONDER INTERNATIO 144A 7.500% 09/01/2031 DD 08/23/23			344,000.000	339,969.94
LIGHTSTONE 5/22 EXTENDED TLB 0.000% 02/01/2027 DD 05/19/22			778,849.530	724,002.95
LIGHTSTONE 5/22 EXTENDED TLC 0.000% 02/01/2027 DD 05/19/22			44,051.353	40,949.25
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20			770,000.000	636,984.24
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			746,000.000	660,210.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,766,000.000	1,616,993.75
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			670,000.000	642,038.80
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,901,000.000	1,874,373.26
LKQ CORP 144A 5.750% 06/15/2028 DD 05/24/23			555,000.000	542,256.98
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			52,531.170	51,894.57
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	56,775.66
LOUISIANA LOCAL GOVERNMENT ELL A1 5.081% 06/01/2031 DD 03/29/23			3,265,000.000	3,215,152.26
LOUISIANA LOCAL GOVERNMENT ELL A3 5.198% 12/01/2039 DD 03/29/23			835,000.000	798,169.57
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			1,445,000.000	1,066,115.06
LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22			589,000.000	437,041.24
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22			720,000.000	656,083.32
LPL HOLDINGS INC 144A 4.625% 11/15/2027 DD 11/12/19			847,000.000	782,543.89
LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19			1,055,000.000	744,479.37
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22			706,000.000	650,328.06
MACQUARIE AIRFINANCE HOLD 144A 8.125% 03/30/2029 DD 09/18/23			720,000.000	721,044.00
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21			1,128,000.000	1,009,255.35
MACQUARIE GROUP LTD 144A VAR RT 08/09/2026 DD 08/09/22			1,339,000.000	1,320,191.05
MACQUARIE GROUP LTD 144A VAR RT 10/14/2025 DD 10/14/21			624,000.000	591,711.76
MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			465,610.680	457,346.09
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			773,000.000	667,097.22
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			1,941,000.000	1,562,911.56
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21			584,503.028	582,348.87
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	34,981.42
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB			291,822.730	291,277.02
MAGNETITE VII LTD 7A A1R2 144A VAR RT 01/15/2028 DD 02/13/18			637,731.219	637,260.05
MAGNETITE XXIX LTD 29A A 144A VAR RT 01/15/2034 DD 03/18/21			2,360,000.000	2,348,921.88
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			920,000.000	887,916.06
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	426,999.08
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	580,433.28
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			5,668,000.000	1,188,905.74
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	578,013.70
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	686,728.93
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			2,000,000.000	429,241.62
MALAYSIA GOVERNMENT BOND 3.906% 07/15/2026			2,990,000.000	642,245.82

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MALAYSIA GOVERNMENT BOND 4.498% 04/15/2030			4,335,000.000	955,384.97
MANUFACTURERS & TRADERS TRUST 4.650% 01/27/2026 DD 01/27/23			2,878,000.000	2,743,247.15
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			3,006,000.000	2,958,315.22
MARB BONDCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,041,742.87
MARINER FINANCE ISSU AA A 144A 6.450% 10/20/2037 DD 10/14/22			3,572,000.000	3,576,832.20
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			1,669,990.434	1,648,864.89
MARRIOTT OWNERSHIP RESORTS/MAR			380,000.000	378,955.00
MARS INC 144A 4.550% 04/20/2028 DD 04/20/23			1,350,000.000	1,308,150.69
MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23			220,000.000	212,228.24
MARVELL TECHNOLOGY 12/20 (5 YE 0.000% 12/07/2025 DD 12/07/20			1,247,279.650	1,248,065.44
MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19			515,000.000	342,037.79
MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19			645,000.000	417,224.51
MASSACHUSETTS ST EDUCTNL FING 5.950% 07/01/2044 DD 06/21/23			955,000.000	867,078.79
MASSACHUSETTS ST SCH BLDG AUTH 2.950% 05/15/2043 DD 10/08/20			405,000.000	280,169.64
MASSACHUSETTS ST SPL OBLG REVE 4.110% 07/15/2031 DD 08/30/22			429,428.897	413,260.77
MASSACHUSETTS ST WTR RESOURCES 3.124% 08/01/2039 DD 11/01/19			850,000.000	640,489.71
MASSMUTUAL GLOBAL FUNDING 144A 5.050% 06/14/2028 DD 06/14/23			403,000.000	393,437.43
MATADOR RESOURCES CO 144A 6.875% 04/15/2028 DD 04/11/23			768,000.000	754,055.19
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			2,745,000.000	2,649,384.80
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			440,000.000	347,212.80
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	830,618.13
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,480,000.000	1,327,747.55
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	148,522.50
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			1,019,000.000	990,885.28
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			1,038,720.465	796,584.34
MCAFFEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22			2,147,079.690	2,094,068.29
MCAFFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22			3,433,000.000	2,874,151.88
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21			819,665.710	816,862.45
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	634,381.10
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			1,390,000.000	1,379,575.00
MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21			743,000.000	628,191.27
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21			4,850,000.000	4,192,116.41
MEDLINE INDUSTRIES/MOZART 10/2 0.000% 10/23/2028 DD 09/15/21			1,034,996.220	1,031,580.74
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			567,885.000	563,535.00
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			115,000.000	88,700.78
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21			635,000.000	579,617.21
MERCADOLIBRE INC 3.125% 01/14/2031 DD 01/14/21			200,000.000	157,406.54
MERCEDES-BENZ AUTO RECEIV 1 A2 5.090% 01/15/2026 DD 01/25/23			199,492.689	198,772.34
MERCEDES-BENZ FINANCE NOR 144A 5.100% 08/03/2028 DD 08/03/23			1,055,000.000	1,033,293.65

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23			1,796,000.000	1,633,075.21
MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23			395,000.000	359,629.65
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,320,453.05
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			675,000.000	663,627.11
META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23			408,000.000	385,777.12
METROPOLITAN EDISON CO 144A 5.200% 04/01/2028 DD 03/30/23			1,376,000.000	1,342,548.47
METROPOLITAN LIFE GLOBAL 144A 4.050% 08/25/2025 DD 08/25/22			629,000.000	608,204.39
MEXICAN BONOS 5.000% 03/06/2025			22,401,000.000	1,192,704.86
MEXICAN BONOS 7.500% 05/26/2033			68,630,000.000	3,353,721.86
MEXICAN BONOS 7.750% 05/29/2031			48,330,000.000	2,448,273.20
MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23			1,625,000.000	1,480,184.16
MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23			1,115,000.000	1,090,209.68
MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034 DD 09/27/04			815,000.000	822,950.25
MF1 2021-FL7 LTD FL7 A 144A VAR RT 10/16/2036 DD 09/24/21			670,000.000	657,437.50
MF1 2022-FL8 LTD FL8 A 144A VAR RT 02/19/2037 DD 01/20/22			1,200,000.000	1,180,155.00
MF1 2022-FL9 LLC FL9 A 144A VAR RT 06/19/2037 DD 05/26/22			1,580,000.000	1,577,511.50
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,352,000.000	1,259,024.85
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	101,291.43
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			559,455.850	509,356.58
MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20			378,000.000	371,046.61
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23			423,000.000	417,265.78
MIDAMERICAN ENERGY CO 6.750% 12/30/2031 DD 02/08/02			1,120,000.000	1,197,499.08
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,404,000.000	1,193,568.48
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,105,871.400	1,077,185.10
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			2,989,097.884	2,962,161.03
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			345,124.875	315,573.45
MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21			1,691,832.020	1,661,734.33
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 01/19/2028 DD 01/19/22			3,045,000.000	2,709,051.57
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/18/2025 DD 07/20/22			1,592,000.000	1,573,285.96
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/19/2025 DD 07/20/21			3,927,000.000	3,764,122.09
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/12/2025 DD 09/13/22			937,000.000	926,831.81
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 10/11/2025 DD 10/13/21			95,000.000	89,832.12
MIZUHO FINANCIAL GROUP INC VAR RT 05/22/2032 DD 02/22/21			495,000.000	370,328.94
MIZUHO FINANCIAL GROUP INC VAR RT 07/06/2034 DD 07/06/23			4,124,000.000	3,937,832.61
MIZUHO FINANCIAL GROUP INC VAR RT 07/10/2031 DD 07/10/20			540,000.000	417,674.71
MKS INSTRUMENTS 8/22 TLB 0.000% 08/17/2029 DD 04/04/22			1,078,563.850	1,076,827.37
MOLYCOP 10/21 COV-LITE TL			919,239.960	910,047.56
MONEYGRAM PAYMENT 6/23 COV-LIT 0.000% 06/01/2030 DD 05/11/23			354,000.000	333,645.00
MORGAN STANLEY BANK NA 4.754% 04/21/2026 DD 04/21/23			925,000.000	904,265.04

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MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,145,952.42
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,648,601.68
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			2,109,974.984	1,904,289.13
MORGAN STANLEY VAR RT 01/22/2025 DD 07/20/21			1,595,000.000	1,564,151.69
MORGAN STANLEY VAR RT 01/28/2027 DD 01/19/23			367,000.000	359,784.71
MORGAN STANLEY VAR RT 02/01/2029 DD 01/19/23			3,847,000.000	3,705,906.70
MORGAN STANLEY VAR RT 04/17/2025 DD 04/20/22			697,000.000	686,573.89
MORGAN STANLEY VAR RT 04/20/2029 DD 04/21/23			2,690,000.000	2,590,772.17
MORGAN STANLEY VAR RT 04/21/2034 DD 04/21/23			1,684,000.000	1,564,311.35
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21			2,055,000.000	1,829,390.45
MORGAN STANLEY VAR RT 07/20/2027 DD 07/20/21			210,000.000	185,582.74
MORGAN STANLEY VAR RT 07/20/2029 DD 07/21/23			1,210,000.000	1,180,058.32
MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23			904,000.000	852,997.00
MORGAN STANLEY VAR RT 10/16/2026 DD 10/18/22			560,000.000	560,577.28
MORGAN STANLEY VAR RT 12/10/2026 DD 12/10/20			1,980,000.000	1,766,628.23
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22			1,570,000.000	1,113,738.54
MPLX LP 4.700% 04/15/2048 DD 02/08/18			745,000.000	564,996.85
MPLX LP 4.950% 03/14/2052 DD 03/14/22			509,000.000	398,369.52
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,940,000.000	1,211,861.74
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	338,632.40
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,495,000.000	1,255,650.35
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	762,311.13
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	787,976.45
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			927,480.000	923,658.79
MVW 2022-2 LLC 2A A 144A 6.110% 10/21/2041 DD 11/03/22			768,743.517	771,205.96
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			118,789.328	115,917.45
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			599,760.000	597,510.91
NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21			969,000.000	937,370.07
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			1,414,000.000	1,366,277.50
NABORS INDUSTRIES LTD 144A 7.500% 01/15/2028 DD 01/10/20			472,000.000	436,363.32
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19			588,593.440	588,964.25
NASDAQ INC 6.100% 06/28/2063 DD 06/28/23			935,000.000	869,609.92
NATIONAL AUSTRALIA BANK L 144A 2.990% 05/21/2031 DD 05/21/21			515,000.000	399,653.94
NATIONAL BANK OF CANADA VAR RT 06/09/2025 DD 06/09/22			4,045,000.000	3,968,019.57
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			1,123,000.000	1,104,777.37
NATIONAL FUEL GAS CO 5.500% 10/01/2026 DD 05/18/23			543,000.000	535,623.31
NATIONAL INTERGOVERNMENTAL PUR 0.000% 07/19/2030 DD 07/06/23			633,000.000	633,132.93
NATIONAL SECURITIES CLEAR 144A 5.000% 05/30/2028 DD 05/30/23			2,580,000.000	2,523,959.61
NATURA COSMETICOS SA 144A 4.125% 05/03/2028 DD 05/03/21			222,000.000	190,703.91

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As Of Date : 9/30/2023

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NATWEST GROUP PLC VAR RT 01/27/2030 DD 09/27/18			485,000.000	452,008.72
NATWEST GROUP PLC VAR RT 03/02/2027 DD 03/02/23			272,000.000	268,490.19
NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19			2,620,000.000	2,591,991.76
NATWEST GROUP PLC VAR RT 09/13/2029 DD 06/13/23			1,198,000.000	1,162,331.69
NATWEST GROUP PLC VAR RT 11/10/2026 DD 11/10/22			1,650,000.000	1,683,290.17
NATWEST MARKETS PLC 144A 0.800% 08/12/2024 DD 05/12/21			505,000.000	482,724.52
NATWEST MARKETS PLC 144A 3.479% 03/22/2025 DD 03/22/22			433,000.000	417,451.10
NAVICURE/WAYSTAR 9/19 COV-LITE TLB			1,567,532.700	1,567,532.70
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			603,000.000	593,484.66
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			1,626,000.000	1,617,310.34
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			2,188,000.000	2,155,420.68
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			1,316,178.333	1,171,603.25
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12			1,350,000.000	1,109,463.71
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			205,000.000	203,302.05
NBN CO LTD 144A 5.750% 10/06/2028 DD 10/06/23			561,000.000	562,138.83
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19			510,000.000	489,835.78
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			3,743,000.000	3,454,755.69
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22			286,000.000	265,326.92
NCL CORP LTD 144A 8.375% 02/01/2028 DD 02/02/23			482,000.000	488,823.95
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			436,000.000	384,770.00
NCR ATLEOS ESCROW CORP 144A 9.500% 04/01/2029 DD 09/27/23			2,202,000.000	2,138,912.70
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,929,000.000	2,621,867.70
NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21			1,863,000.000	1,641,357.59
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			864,000.000	744,225.75
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	839,851.74
NELNET STUDENT LOA A APT1 144A 1.360% 04/20/2062 DD 05/20/21			1,415,728.382	1,261,947.44
NEPTUNE BIDCO US INC 144A 9.290% 04/15/2029 DD 11/16/22			3,444,000.000	3,121,384.54
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			1,799,000.000	1,735,693.19
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			675,000.000	650,978.84
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			2,040,000.000	2,043,820.93
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			285,000.000	331,397.15
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			177,451.839	159,024.09
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			116,074.098	115,318.38
NEW SOUTH WALES TREASURY REGS 1.250% 03/20/2025			950,000.000	585,895.80
NEW SOUTH WALES TREASURY REGS 1.500% 02/20/2032			1,780,000.000	881,173.05
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			160,000.000	157,184.96
NEW YORK LIFE GLOBAL FUND 144A 4.700% 04/02/2026 DD 04/05/23			714,000.000	699,505.49
NEW YORK LIFE INSURANCE C 144A 5.875% 05/15/2033 DD 05/08/03			835,000.000	829,033.18
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	14,912.16

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As Of Date : 9/30/2023

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NEW YORK STATE ELECTRIC & 144A 5.650% 08/15/2028 DD 08/08/23			3,045,000.000	3,019,195.70
NEW ZEALAND GOVERNMENT BO REGS 2.750% 04/15/2025			765,000.000	439,710.62
NEW ZEALAND GOVERNMENT BO REGS 3.500% 04/14/2033			3,540,000.000	1,840,458.35
NEW ZEALAND GOVERNMENT BO REGS 4.500% 04/15/2027			305,000.000	178,076.68
NEW ZEALAND LOCAL GOVERNMENT REGS 2.250% 04/15/2024			1,660,000.000	978,122.74
NEW ZEALAND LOCAL GOVERNMENT REGS 3.000% 05/15/2035			1,705,000.000	761,722.85
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21			1,667,515.140	1,663,393.28
NEWELL BRANDS INC 6.375% 09/15/2027 DD 09/14/22			513,000.000	489,472.08
NEWELL BRANDS INC 6.625% 09/15/2029 DD 09/14/22			726,000.000	690,921.86
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			433,000.000	408,542.75
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,735,000.000	1,492,100.00
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,303,441.340	1,301,199.42
NEXTERA ENERGY CAPITAL HOLDING 4.200% 06/20/2024 DD 06/23/22			318,000.000	313,751.71
NEXTERA ENERGY CAPITAL HOLDING 4.255% 09/01/2024 DD 08/05/22			1,543,000.000	1,517,768.36
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22			1,166,000.000	1,137,418.29
NEXTERA ENERGY CAPITAL HOLDING 5.749% 09/01/2025 DD 08/10/23			6,234,000.000	6,218,290.75
NEXTERA ENERGY CAPITAL HOLDING 6.051% 03/01/2025 DD 03/01/23			6,965,000.000	6,975,943.13
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			805,000.000	787,896.73
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,814,000.000	1,644,225.21
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,304,000.000	1,147,982.93
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,088,000.000	3,510,431.42
NFP CORP 144A 7.500% 10/01/2030 DD 08/22/22			1,554,000.000	1,492,281.18
NFP CORP 144A 8.500% 10/01/2031 DD 09/18/23			485,000.000	485,736.04
NIELSENIQ 1/23 (USD) 5TH AMD I 0.000% 03/06/2028 DD 02/07/23			667,444.240	647,974.89
NIELSENIQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			688,353.750	657,377.83
NISOURCE INC 5.250% 03/30/2028 DD 03/24/23			259,000.000	253,766.27
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23			2,128,000.000	2,105,800.29
NISSAN AUTO LEASE TRUST 2 B A3 5.690% 07/15/2026 DD 06/28/23			1,898,000.000	1,894,923.35
NISSAN AUTO LEASE TRUST 2 B A4 5.610% 11/15/2027 DD 06/28/23			590,000.000	588,843.13
NISSAN AUTO LEASE TRUST A A2A 5.100% 03/17/2025 DD 01/25/23			243,362.707	242,454.52
NISSAN AUTO LEASE TRUST B A2A 5.740% 08/15/2025 DD 06/28/23			466,000.000	465,573.99
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			75,857.659	75,629.26
NISSAN AUTO RECEIVABLES 2 A A3 4.910% 11/15/2027 DD 04/26/23			511,000.000	504,738.41
NISSAN MOTOR ACCEPTANCE C 144A 1.125% 09/16/2024 DD 09/16/21			1,136,000.000	1,078,359.94
NISSAN MOTOR ACCEPTANCE C 144A 1.850% 09/16/2026 DD 09/16/21			3,179,000.000	2,766,272.40
NISSAN MOTOR ACCEPTANCE C 144A 2.000% 03/09/2026 DD 03/09/21			1,977,000.000	1,767,310.95
NISSAN MOTOR ACCEPTANCE C 144A 2.750% 03/09/2028 DD 03/09/21			582,000.000	487,305.70
NISSAN MOTOR ACCEPTANCE C 144A 6.950% 09/15/2026 DD 09/15/23			1,132,000.000	1,140,560.61
NISSAN MOTOR ACCEPTANCE C 144A 7.050% 09/15/2028 DD 09/15/23			860,000.000	860,038.62

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NNN REIT INC 5.600% 10/15/2033 DD 08/15/23			750,000.000	706,894.26
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	272,064.77
NORDIC INVESTMENT BANK 3.000% 08/23/2027			2,960,000.000	264,403.69
NORDIC INVESTMENT BANK 4.000% 11/04/2026			5,000,000.000	460,993.60
NORFOLK VA 1.804% 10/01/2031 DD 06/29/21			455,000.000	353,427.76
NORTH AMERICAN BANCARD 11/21 C 0.000% 11/23/2028 DD 11/09/21			1,120,050.000	1,115,648.21
NORTHERN STAR RESOURCES L 144A 6.125% 04/11/2033 DD 04/11/23			4,230,000.000	3,942,377.43
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			707,688.010	688,672.43
NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13			605,000.000	519,540.34
NORTHWEST FIBER LLC / NOR 144A 4.750% 04/30/2027 DD 10/15/21			385,000.000	342,650.00
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21			745,000.000	609,487.66
NORTHWESTERN MUTUAL GLOBA 144A 0.800% 01/14/2026 DD 01/14/21			2,945,000.000	2,640,509.74
NORWAY GOVERNMENT BOND 144A 1.250% 09/17/2031			12,685,000.000	969,180.57
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			11,305,000.000	896,040.92
NORWAY GOVERNMENT BOND 144A 3.000% 08/15/2033			21,884,000.000	1,897,832.90
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			1,093,000.000	850,744.97
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			680,000.000	667,970.06
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			343,000.000	297,178.60
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,086,000.000	969,790.51
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			3,587,000.000	3,104,778.79
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	748,926.72
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			1,948,000.000	1,477,972.73
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			1,045,000.000	1,023,278.52
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			2,995,000.000	2,248,780.17
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			631,000.000	556,965.72
NUMERICABLE / YPSO / ALTICE 1/ 0.000% 08/15/2028 DD 01/13/23			366,301.510	330,678.69
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,178,893.51
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	721,595.00
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			1,125,000.000	1,091,330.03
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2025 DD 01/17/20			2,535,593.000	2,526,084.52
NUTRITION & BIOSCIENCES 1/20 (0.000% 08/08/2024 DD 01/17/20			2,912,522.000	2,901,600.04
NUVEEN FINANCE LLC 144A 4.125% 11/01/2024 DD 10/30/14			777,000.000	756,477.15
NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22			3,051,000.000	2,358,204.91
NXP BV / NXP FUNDING LLC / NXP 2.700% 05/01/2025 DD 05/01/22			19,000.000	18,045.68
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			169,000.000	154,939.31
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			260,000.000	242,674.20
OCCIDENTAL PETROLEUM CORP 5.875% 09/01/2025 DD 08/26/20			732,000.000	728,281.44
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			2,163,000.000	2,131,950.15
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19			1,353,000.000	1,289,686.37

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20			570,000.000	574,654.05
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			2,984,000.000	3,023,538.00
OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	391,452.60
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20			1,857,000.000	1,988,512.74
OCCU AUTO RECEIVABL 1A A3 144A 5.500% 10/15/2027 DD 10/20/22			640,000.000	634,979.77
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			623,000.000	615,034.79
OCP CLO 2020-18 LT 18A AR 144A VAR RT 07/20/2032 DD 05/06/21			2,000,000.000	1,988,966.80
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,227,550.052	1,224,799.97
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21			384,559.444	383,424.49
OCTAGON LOAN FUNDI 1A ARR 144A VAR RT 11/18/2031 DD 11/19/18			3,250,000.000	3,242,701.05
OCTANE RECEIVABLES 1A A2 144A 4.180% 03/20/2028 DD 05/05/22			2,372,900.587	2,337,397.25
OCTANE RECEIVABLES T 1A A 144A 0.930% 03/22/2027 DD 05/05/21			318,974.937	312,329.92
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	66.91
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OHIO EDISON CO 144A 5.500% 01/15/2033 DD 09/27/22			1,805,000.000	1,727,411.10
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			2,377,000.000	1,937,766.06
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			1,169,000.000	902,701.04
OLYMPUS WATER US HOLDING 144A 7.125% 10/01/2027 DD 08/30/22			1,851,000.000	1,712,442.46
OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23			2,581,000.000	2,575,490.57
ONCOR ELECTRIC DELIVERY CO LLC 7.250% 01/15/2033 DD 07/15/03			690,000.000	762,075.30
ONE GAS INC 1.100% 03/11/2024 DD 03/11/21			449,000.000	439,608.59
ONEMAIN DIRECT AUTO 1A A 144A 0.870% 07/14/2028 DD 10/15/21			4,445,000.000	4,233,628.25
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			1,271,000.000	951,281.76
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			142,000.000	118,925.00
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			923,000.000	920,053.05
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			997,000.000	988,108.76
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			901,000.000	882,827.28
ONEMAIN FINANCE CORP 9.000% 01/15/2029 DD 06/22/23			904,000.000	901,080.08
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19			1,143,000.000	1,034,605.65
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			115,003.163	113,647.66
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			892,000.000	865,585.10
ONEOK INC 6.625% 09/01/2053 DD 08/24/23			997,000.000	976,100.96
ONTIC 7/23 COV-LITE TLB 0.000% 10/31/2028 DD 07/10/23			313,215.000	313,215.00
OPEN TEXT 8/23 TLB 0.000% 01/31/2030 DD 08/04/23			2,424,819.550	2,423,728.38
OPENLANE INC 144A 5.125% 06/01/2025 DD 05/31/17			1,862,000.000	1,801,408.67
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			859,687.500	861,836.72
OPTIV 4/23 TL 0.000% 08/17/2026 DD 04/05/23			573,994.270	554,765.46
ORACLE CORP 2.300% 03/25/2028 DD 03/24/21			725,000.000	628,201.26
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17			923,000.000	840,792.25



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORACLE CORP 3.600% 04/01/2040 DD 04/01/20			1,008,000.000	728,142.36
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20			1,845,000.000	1,197,320.24
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			755,000.000	534,400.94
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			62,849.154	60,298.37
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	10,368.68
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			2,135,000.000	1,855,170.01
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21			2,247,000.000	1,800,859.95
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			2,298,036.800	2,291,142.69
ORION ENGINEERED 9/21 (USD) CO 0.000% 09/24/2028 DD 09/14/21			317,520.000	313,947.91
ORYX MIDSTREAM 1/23 INCREMENTA 0.000% 10/05/2028 DD 01/30/23			1,594,558.770	1,592,071.26
OTIS WORLDWIDE CORP 5.250% 08/16/2028 DD 08/16/23			1,755,000.000	1,725,579.04
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			1,184,000.000	939,527.68
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			1,573,000.000	1,236,551.03
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	270,675.70
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			188,000.000	184,188.37
OVINTIV INC 5.650% 05/15/2025 DD 05/31/23			518,000.000	515,065.69
OVINTIV INC 5.650% 05/15/2028 DD 05/31/23			1,299,000.000	1,270,774.36
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			600,000.000	573,047.79
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			715,000.000	704,522.88
OVINTIV INC 7.100% 07/15/2053 DD 05/31/23			1,104,000.000	1,094,829.19
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	255,531.12
PACIFIC GAS AND ELECTRIC CO 1.700% 11/15/2023 DD 11/15/21			502,000.000	499,197.21
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			1,433,654.000	1,333,693.19
PACIFIC GAS AND ELECTRIC CO 3.250% 02/16/2024 DD 02/18/22			3,624,000.000	3,582,829.55
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14			440,000.000	435,829.61
PACIFIC GAS AND ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16			677,000.000	428,785.91
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20			1,871,000.000	1,391,556.78
PACIFIC GAS AND ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13			502,000.000	359,704.18
PACIFIC GAS AND ELECTRIC CO 6.100% 01/15/2029 DD 06/05/23			320,000.000	312,614.28
PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23			586,000.000	548,436.97
PACIFIC LIFECORP 144A 5.125% 01/30/2043 DD 01/22/13			385,000.000	335,375.16
PACIFICORP 2.700% 09/15/2030 DD 04/08/20			2,150,000.000	1,756,157.41
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,278,000.00
PANAMA GOVERNMENT INTERNATIONA 4.500% 01/19/2063 DD 01/19/22			1,248,000.000	807,819.90
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20			1,045,000.000	686,461.51
PANAMA GOVERNMENT INTERNATIONA 6.875% 01/31/2036 DD 10/04/23			2,872,000.000	2,879,569.96
PANASONIC HOLDINGS CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	642,675.21
PAREXEL INTERNATIONAL 11/21 CO 0.000% 11/15/2028 DD 07/27/21			812,409.260	805,950.61
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			1,528,000.000	1,520,385.30

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			855,000.000	722,816.00
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,251,906.00
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			891,000.000	889,663.50
PARKER-HANNIFIN CORP 3.650% 06/15/2024 DD 06/15/22			384,000.000	378,056.57
PATAGONIA 8/22 COV-LITE TLB1 0.000% 08/01/2029 DD 07/18/22			689,787.500	607,013.00
PDC ENERGY INC 5.750% 05/15/2026 DD 05/15/18			2,958,000.000	2,950,605.00
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			153,000.000	147,730.87
PECO ENERGY CO 2.850% 09/15/2051 DD 09/14/21			514,000.000	303,903.01
PENN NATIONAL GAMING 5/22 TLB 0.000% 05/03/2029 DD 04/12/22			635,950.000	634,576.35
PENNSYLVANIA ELECTRIC CO 144A 5.150% 03/30/2026 DD 03/30/23			444,000.000	435,746.85
PENSKE TRUCK LEASING CO L 144A 6.050% 08/01/2028 DD 08/01/23			1,184,000.000	1,169,283.87
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			1,961,178.900	1,955,060.02
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21			3,450,000.000	3,250,379.89
PERMIAN RESOURCES OPERATI 144A 6.875% 04/01/2027 DD 03/15/19			305,000.000	300,623.19
PERMIAN RESOURCES OPERATI 144A 7.000% 01/15/2032 DD 09/12/23			1,724,000.000	1,702,890.52
PERMIAN RESOURCES OPERATI 144A 7.750% 02/15/2026 DD 01/27/21			587,000.000	590,797.89
PERRIGO 4/22 TLB 0.000% 04/06/2029 DD 03/28/22			450,300.000	448,188.09
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			205,000.000	172,244.71
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	438,106.18
PERUVIAN GOVERNMENT INTERNATIO 3.000% 01/15/2034 DD 11/02/21			456,000.000	351,369.61
PETROLEOS MEXICANOS 6.490% 01/23/2027 DD 07/23/20			1,857,000.000	1,644,847.04
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			511,000.000	471,228.20
PETRORIO LUXEMBOURG TRADI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	579,676.08
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,764,000.000	1,544,998.52
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			1,650,000.000	1,537,500.06
PFIZER INVESTMENT ENTERPRISES 4.450% 05/19/2028 DD 05/19/23			3,933,000.000	3,792,830.27
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23			3,276,000.000	3,010,950.18
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23			1,161,000.000	1,082,855.74
PFS FINANCING CORP A A 144A 5.800% 03/15/2028 DD 03/16/23			3,645,000.000	3,638,863.28
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	656,861.03
PG&E ENERGY RECOVERY FUNDING L 1.460% 07/15/2033 DD 11/12/21			194,791.285	167,464.62
PG&E RECOVERY FUNDING LLC 5.045% 07/15/2034 DD 11/30/22			5,602,142.782	5,478,291.62
PG&E WILDFIRE RECOVERY FUNDING 3.594% 06/01/2032 DD 05/10/22			700,625.473	652,875.27
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22			165,000.000	149,083.40
PG&E WILDFIRE RECOVERY FUNDING 4.722% 06/01/2039 DD 07/20/22			1,796,000.000	1,661,103.93
PG&E WILDFIRE RECOVERY FUNDING 5.081% 06/01/2043 DD 07/20/22			240,000.000	219,310.62
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22			1,215,000.000	1,106,067.67
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11			475,000.000	371,642.40
PHILIP MORRIS INTERNATIONAL IN 4.875% 02/15/2028 DD 02/15/23			259,000.000	250,911.95

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHILIP MORRIS INTERNATIONAL IN 5.000% 11/17/2025 DD 11/17/22			1,875,000.000	1,852,785.17
PHILIP MORRIS INTERNATIONAL IN 5.125% 11/17/2027 DD 11/17/22			636,000.000	623,442.68
PHILIPPINE GOVERNMENT BOND 2.625% 08/12/2025			95,680,000.000	1,581,393.21
PHILIPPINE GOVERNMENT BOND 3.625% 09/09/2025			35,640,000.000	597,577.01
PHILIPPINE GOVERNMENT BOND 6.125% 08/22/2028			54,315,000.000	952,894.28
PHILIPPINE GOVERNMENT BOND 6.750% 09/15/2032			54,450,000.000	969,945.06
PHILIPPINE GOVERNMENT BOND 8.000% 09/30/2035			19,400,000.000	382,532.55
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,480,000.000	1,386,750.75
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	676,067.57
PHILLIPS 66 CO 3.150% 12/15/2029 DD 12/15/22			1,370,000.000	1,185,281.98
PHILLIPS 66 CO 4.950% 12/01/2027 DD 03/29/23			371,000.000	363,596.48
PHINIA 7/23 COV-LITE TLB 0.000% 07/03/2028 DD 07/03/23			282,899.480	282,899.48
PIKE 8/22 COV-LITE INCREMENTAL 0.000% 01/21/2028 DD 08/08/22			331,950.000	331,950.00
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			1,570,000.000	1,373,543.39
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			1,877,000.000	1,906,093.50
PILGRIM'S PRIDE CORP 4.250% 04/15/2031 DD 10/15/22			1,457,000.000	1,215,700.40
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			1,315,000.000	1,215,472.74
PIONEER NATURAL RESOURCES CO 5.100% 03/29/2026 DD 03/29/23			297,000.000	293,305.55
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			669,000.000	650,776.85
PLAINS ALL AMERICAN PIPELINE L 4.500% 12/15/2026 DD 11/22/16			4,956,000.000	4,738,478.29
PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14			1,475,000.000	1,088,645.64
PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12			363,000.000	286,992.08
PLANET FITNESS/UNITED PF 12/19			1,308,516.640	1,060,722.84
PLASTIPAK PACKAGING 12/21 COV- 0.000% 12/01/2028 DD 11/09/21			552,330.000	551,727.96
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			2,206,217.500	2,202,091.88
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21			515,000.000	430,025.00
PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23			3,702,000.000	3,591,938.24
PNC FINANCIAL SERVICES GROUP I VAR RT 10/28/2025 DD 10/28/22			319,000.000	316,551.26
PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21			1,661,312.670	1,607,054.20
POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07			1,531,465.600	1,515,248.48
POPULAR INC 7.250% 03/13/2028 DD 03/13/23			835,000.000	832,528.40
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			1,020,000.000	848,949.16
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			2,013,000.000	1,723,814.86
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	367,381.17
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			2,360,000.000	2,230,753.17
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			1,197,000.000	1,149,666.67
POWER SOLUTIONS 5/23 TL 0.000% 05/06/2030 DD 05/04/23			496,000.000	494,452.48
PQ CORP/ECOVYST 6/21 COV-LITE 0.000% 06/09/2028 DD 05/19/21			414,460.000	412,648.81
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			614,062.500	610,992.19



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			713,000.000	643,256.61
PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/15/2028 DD 11/18/21			492,420.400	486,880.67
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			2,057,000.000	1,583,890.00
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			2,611,000.000	1,932,140.00
PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20			770,000.000	459,023.71
PRESS GANEY 2/22 INCREMENTAL T 0.000% 07/24/2026 DD 02/09/22			148,258.140	142,373.77
PRESS GANEY 4/21 TL 0.000% 07/24/2026 DD 04/27/21			109,132.340	105,039.87
PRESS GANEY 7/19 TLB 0.000% 07/24/2026 DD 07/02/19			218,159.400	209,487.56
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	586,859.66
PRICOA GLOBAL FUNDING I 144A 4.200% 08/28/2025 DD 08/31/22			195,000.000	189,544.12
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,778,104.24
PRIME SECURITY SERVICES B 144A 5.250% 04/15/2024 DD 04/04/19			321,000.000	318,801.50
PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19			675,000.000	654,890.99
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			1,962,000.000	1,677,510.00
PRINCE INTERNATIONAL/CHROMAFLO 0.000% 04/21/2029 DD 01/19/22			1,294,674.920	1,219,052.96
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21			405,000.000	388,864.36
PRIVATE EXPORT FUNDING CO 144A 5.500% 03/14/2025 DD 03/15/23			550,000.000	549,235.79
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			925,000.000	793,951.52
PRIVATE EXPORT FUNDING CORP 3.900% 10/15/2027 DD 05/03/23			370,000.000	357,030.32
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			1,095,798.960	1,095,941.42
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17			145,000.000	113,559.83
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21			2,319,324.360	2,315,706.21
PROLAMINA 9/23 TL			457,000.000	454,029.50
PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22			550,000.000	421,269.48
PROLOGIS LP 4.875% 06/15/2028 DD 06/28/23			1,591,000.000	1,550,434.44
PROMETRIC 1/18 COV-LITE TL			1,030,779.270	1,018,925.31
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21			793,860.000	786,469.17
PROSUS NV 144A 3.257% 01/19/2027 DD 01/19/22			800,000.000	708,758.56
PROTECTIVE LIFE GLOBAL FU 144A 5.209% 04/14/2026 DD 04/14/23			920,000.000	901,351.71
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	649,233.04
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	403,980.87
PROV OF QUEBEC 4.250% 01-DEC-2043 MTN			1,125,000.000	759,027.18
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,759,000.000	1,565,510.00
PROVINCE OF BRITISH COLUMBIA C 4.200% 07/06/2033 DD 07/06/23			830,000.000	777,102.00
PROVINCE OF QUEBEC CANADA 4.500% 09/08/2033 DD 09/08/23			910,000.000	873,416.38
PRPM 2021-10 LLC 10 A1 144A STEP 10/25/2026 DD 11/12/21			735,984.957	682,719.15
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			657,000.529	630,245.03
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			407,495.160	382,323.66
PRPM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			225,708.366	210,382.13

Asset Detail

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As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			609,446.565	534,019.63
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17			455,000.000	326,691.49
PS LOGISTICS 9/21 COV-LITE TLB 0.000% 09/30/2028 DD 09/02/21			333,299.480	325,660.25
PUBLIC SERVICE CO OF COLORADO 4.100% 06/01/2032 DD 05/17/22			2,280,000.000	2,019,003.80
PUBLIC SERVICE CO OF OKLAHOMA 5.250% 01/15/2033 DD 01/05/23			1,595,000.000	1,516,170.36
PUBLIC SERVICE ENTERPRISE GROU 5.850% 11/15/2027 DD 11/08/22			819,000.000	824,032.57
PUBLIC STORAGE OPERATING CO 5.125% 01/15/2029 DD 07/26/23			1,135,000.000	1,118,001.04
PUBLIC STORAGE OPERATING CO VAR RT 04/23/2024 DD 04/23/21			860,000.000	859,631.22
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			901,670.630	848,922.89
PUGET ENERGY INC 3.650% 05/15/2025 DD 11/15/15			834,000.000	799,497.58
PUGET SOUND ENERGY INC 5.638% 04/15/2041 DD 03/25/11			470,000.000	434,766.90
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	99,179.16
PVH CORP 4.625% 07/10/2025 DD 07/10/20			552,000.000	534,121.89
QATAR GOVERNMENT INTERNAT 144A 4.400% 04/16/2050 DD 04/16/20			1,593,000.000	1,297,625.94
QATARENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	544,443.36
QATARENERGY 144A 3.125% 07/12/2041 DD 07/12/21			1,178,000.000	812,895.40
QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	440,721.60
QORVO INC 144A 1.750% 12/15/2024 DD 12/14/21			470,000.000	441,592.17
QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22			980,000.000	992,982.60
QUALTRICS 4/23 TLB 0.000% 04/14/2030 DD 04/10/23			580,000.000	578,550.00
QUEENSLAND TREASURY CORP 144A 2.750% 08/20/2027			1,110,000.000	676,610.04
QUIKRETE 11/16 COV-LITE TLB 0.000% 02/01/2027 DD 10/24/16			1,099,104.290	1,096,356.53
QUIKRETE 8/23 TLB 0.000% 03/29/2029 DD 08/14/23			1,142,600.000	1,141,948.72
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			485,734.630	481,703.03
RAD CLO 6 LTD 6A A1 144A VAR RT 01/20/2033 DD 12/16/19			3,410,000.000	3,413,930.49
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,322,000.000	1,235,243.76
RADIAN GROUP INC 6.625% 03/15/2025 DD 05/15/20			445,000.000	442,325.55
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			1,670,000.000	1,268,526.66
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			550,000.000	288,750.00
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			954,202.000	778,228.07
READY CAPITAL MORTG FL6 A 144A VAR RT 07/25/2036 DD 08/17/21			2,191,465.730	2,150,452.49
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			946,680.660	934,847.15
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			845,000.000	770,401.29
REFRESCO/PEGASUS 7/22 (USD) CO 0.000% 07/12/2029 DD 04/21/22			962,725.000	960,318.19
REGAL REXNORD CORP 144A 6.050% 02/15/2026 DD 01/24/23			597,000.000	590,121.09
REGAL REXNORD CORP 144A 6.050% 04/15/2028 DD 01/24/23			1,365,000.000	1,327,903.79
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			750,000.000	726,114.44
RENAISSANCE LEARNING 5/18 TL 0.000% 05/30/2025 DD 05/07/18			799,000.000	791,721.11
RENAISSANCERE HOLDINGS LTD 5.750% 06/05/2033 DD 06/05/23			950,000.000	893,711.43



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 01/26/2060 DD 01/01/20			76,886.296	72,698.06
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			1,552,000.000	1,275,092.16
RESOURCE LABEL 7/21 TL 0.000% 07/10/2028 DD 06/23/21			654,345.000	613,448.43
RESTORATION HARDWARE/RH 10/21 0.000% 10/20/2028 DD 09/29/21			335,117.060	321,223.11
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			1,206,000.000	1,172,211.07
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15			1,590,000.000	1,423,100.20
RHP HOTEL PROPERTIES LP / 144A 7.250% 07/15/2028 DD 06/22/23			391,000.000	384,154.49
RITCHIE BROS HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23			633,000.000	631,544.10
RITCHIE BROS HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23			1,828,000.000	1,855,420.00
RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20			1,225,000.000	1,048,858.11
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	682,814.45
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	677,645.20
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			2,610,000.000	2,094,300.01
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	982,553.23
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			1,981,000.000	1,579,589.97
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,371,000.000	2,547,645.59
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18			317,549.030	317,152.09
ROCKET SOFTWARE 6/21 (USD) INC 0.000% 11/28/2025 DD 05/20/21			305,617.990	305,046.49
ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18			720,000.000	502,132.71
ROMARK CLO LTD 1A A1R 144A VAR RT 10/23/2030 DD 07/23/21			3,716,658.549	3,701,045.65
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			270,000.000	259,669.63
ROPER TECHNOLOGIES/INDICOR 2/2 0.000% 11/30/2029 DD 01/25/23			562,175.000	562,978.91
ROYAL BANK OF CANADA 4.240% 08/03/2027 DD 07/28/22			1,131,000.000	1,074,942.00
ROYAL BANK OF CANADA 4.875% 01/12/2026 DD 01/12/23			843,000.000	827,430.89
ROYAL BANK OF CANADA 6.000% 11/01/2027 DD 10/25/22			578,000.000	582,332.85
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	374,150.89
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			783,000.000	827,470.50
ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22			1,930,000.000	2,094,271.51
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			1,269,000.000	1,163,591.40
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22			394,000.000	364,642.76
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			1,300,000.000	1,192,536.15
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			441,000.000	416,762.81
ROYAL CARIBBEAN CRUISES L 144A 7.250% 01/15/2030 DD 02/13/23			1,631,000.000	1,616,427.85
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			1,155,000.000	979,755.67
RYMAN HOSPITALITY PROPERTIES 5 0.000% 05/18/2030 DD 05/03/23			701,475.000	702,527.21
SABERT 12/19 COV-LITE TLB			623,288.360	623,288.36
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			1,135,000.000	1,132,579.64
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16			215,000.000	214,656.83
SABRE 8/22 TLB 0.000% 06/30/2028 DD 08/02/22			445,409.800	391,403.86

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SABRE GLBL INC 144A 8.625% 06/01/2027 DD 09/07/23			402,000.000	341,669.77
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			467,500.000	460,997.07
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			2,165,000.000	1,351,569.83
SALLY BEAUTY 9/23 COV-LITE TLB 0.000% 02/28/2030 DD 09/05/23			497,500.000	497,500.00
SAMSONITE INTERNATIONAL/TUMI 6 0.000% 06/21/2030 DD 06/05/23			428,089.860	428,359.55
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10			405,000.000	403,208.77
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			415,000.000	423,248.38
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17			1,569,000.000	1,111,696.67
SANTANDER DRIVE AUTO RECE 1 A3 4.880% 04/15/2027 DD 01/25/23			1,027,000.000	1,016,480.74
SANTANDER DRIVE AUTO RECE 3 A2 6.080% 08/17/2026 DD 07/26/23			3,865,000.000	3,862,820.53
SANTANDER DRIVE AUTO RECE 4 A3 5.730% 04/17/2028 DD 08/23/23			1,255,000.000	1,252,659.67
SANTANDER DRIVE AUTO RECE 6 A3 4.490% 11/16/2026 DD 09/21/22			1,490,000.000	1,478,857.04
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21			44,779.019	44,678.94
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22			549,000.000	476,734.38
SANTANDER HOLDINGS USA INC VAR RT 06/12/2029 DD 06/12/23			1,295,000.000	1,262,812.22
SANTANDER HOLDINGS USA INC VAR RT 09/09/2026 DD 09/09/22			288,000.000	283,336.85
SANTANDER RETAIL AUT C A3 144A 0.500% 03/20/2025 DD 09/22/21			556,366.780	553,496.04
SANTANDER UK GROUP HOLDIN 144A 4.750% 09/15/2025 DD 09/15/15			672,000.000	642,005.05
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/10/2029 DD 01/10/23			981,000.000	972,056.77
SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2025 DD 03/15/21			368,000.000	358,067.09
SASOL FINANCING USA LLC 5.875% 03/27/2024 DD 09/27/18			800,000.000	792,118.80
SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23			504,000.000	418,320.00
SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21			1,065,000.000	886,394.29
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,135,000.000	2,872,703.96
SBA FINANCE 4/18 TLB			288,695.760	288,398.40
SBA TOWER TRUST 144A 6.599% 01/15/2028 DD 11/23/22			1,025,000.000	1,027,883.22
SCE RECOVERY FUNDING LLC 4.697% 06/15/2042 DD 04/27/23			2,685,000.000	2,500,036.58
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21			2,113,278.499	2,072,800.13
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			204,911.318	204,271.58
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21			2,000,000.000	1,864,955.60
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			2,272,000.000	1,959,600.00
SCIENTIFIC GAMES/LIGHT & WONDE 0.000% 04/14/2029 DD 04/01/22			861,100.000	860,023.62
SCOTT TRUST 2023-S SFS AS 144A 6.204% 03/15/2040 DD 03/01/23			340,000.000	326,007.06
SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01/2031 DD 10/01/21			405,000.000	309,432.15
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21			1,370,000.000	1,035,446.00
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			265,000.000	199,289.94
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			149,000.000	91,553.05
SEAGATE HDD CAYMAN 144A 8.250% 12/15/2029 DD 05/30/23			723,000.000	742,359.77
SEAGATE HDD CAYMAN 144A 8.500% 07/15/2031 DD 05/30/23			804,000.000	824,675.28



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22			1,165,000.000	1,045,332.10
SEALED AIR CORP/SEALED AI 144A 6.125% 02/01/2028 DD 01/31/23			225,000.000	218,272.23
SEDGWICK CMS 2/23 TLB 0.000% 02/17/2028 DD 02/14/23			1,364,145.000	1,360,570.94
SELECT MEDICAL 7/23 TLB1 0.000% 03/06/2027 DD 07/20/23			416,912.100	415,348.68
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			4,192,000.000	4,095,605.97
SENSATA TECHNOLOGIES BV 144A 5.875% 09/01/2030 DD 08/29/22			1,176,000.000	1,095,599.55
SGG/IQ-EQ 7/23 (USD) TL 0.000% 07/18/2028 DD 07/10/23			383,000.000	383,000.00
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,278,000.000	1,204,515.00
SI GROUP/ADDIVANT 7/18 TL			581,199.140	464,232.81
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			631,837.850	625,386.79
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/08/2029 DD 06/06/22			293,040.000	292,568.20
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			4,927,000.000	4,041,802.38
SIMON PROPERTY GROUP LP 2.250% 01/15/2032 DD 08/18/21			1,105,000.000	829,436.99
SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19			795,000.000	491,776.05
SINCLAIR TELEVISION 7/19 0.000% 09/30/2026 DD 05/06/19			0.010	0.01
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			445,000.000	318,758.29
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			2,106,000.000	1,537,137.76
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21			1,050,000.000	935,812.50
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			961,000.000	820,255.44
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			1,507,000.000	1,205,600.00
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			396,000.000	361,706.40
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			1,995,000.000	1,764,612.81
SITIO ROYALTIES OPERATING 144A 7.875% 11/01/2028 DD 10/03/23			578,000.000	579,445.00
SIX FLAGS ENTERTAINMENT C 144A 7.250% 05/15/2031 DD 05/03/23			1,619,000.000	1,520,046.72
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			480,000.000	478,784.82
SIZZLING PLATTER LLC / SI 144A 8.500% 11/28/2025 DD 11/25/20			436,000.000	434,814.34
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			924,000.000	904,318.80
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			669,000.000	656,703.78
SMBC AVIATION CAPITAL FIN 144A 5.450% 05/03/2028 DD 05/03/23			200,000.000	193,314.26
SMRT 2022-MINI MINI A 144A VAR RT 01/15/2039 DD 02/08/22			1,510,000.000	1,470,217.08
SOCIETE GENERALE SA 144A VAR RT 01/21/2026 DD 01/19/22			1,208,000.000	1,137,230.10
SOCIETE GENERALE SA 144A VAR RT 01/21/2043 DD 01/19/22			277,000.000	173,696.19
SOFTWARE AG/MOSEL 7/23 (USD) T 0.000% 08/01/2030 DD 07/17/23			775,000.000	774,031.25
SOLARWINDS 11/22 TL 0.000% 02/05/2027 DD 11/23/22			1,123,196.060	1,123,499.33
SOLENIS 5/23 INCREMENTAL TL 0.000% 11/09/2028 DD 05/15/23			240,000.000	239,049.60
SOUTH CAROLINA ST PUBLIC SVC A 5.740% 01/01/2030 DD 11/05/09			275,000.000	274,298.48
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	36,649.52
SOUTHERN CALIFORNIA EDISON CO 4.900% 06/01/2026 DD 05/22/23			3,696,000.000	3,630,677.77
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23			1,225,000.000	1,141,179.02

Asset Detail

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As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOUTHERN CO/THE VAR RT 08/01/2027 DD 05/01/22			543,000.000	532,377.89
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	209,008.36
SOUTHWEST GAS CORP 5.800% 12/01/2027 DD 12/01/22			632,000.000	632,127.99
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			1,125,000.000	675,139.57
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21			3,449,000.000	2,960,377.76
SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21			742,000.000	683,409.45
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			799,000.000	787,241.28
SOVOS COMPLIANCE 8/21 COV-LITE 0.000% 08/11/2028 DD 07/08/21			458,375.030	450,458.89
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19			873,000.000	791,025.30
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20			1,045,000.000	946,777.65
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20			185,000.000	181,494.86
SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22			1,130,000.000	1,150,766.01
SPIRIT LOYALTY CAYMAN LTD 144A 8.000% 09/20/2025 DD 10/20/22			584,000.000	583,665.84
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			1,646,000.000	1,700,057.93
SPRINT LLC 7.125% 06/15/2024 DD 06/15/14			799,000.000	804,096.02
SPRINT LLC 7.625% 02/15/2025 DD 02/24/15			310,000.000	314,650.94
SRS DISTRIBUTION 6/21 COV-LITE 0.000% 06/02/2028 DD 06/04/21			1,121,900.050	1,109,278.67
SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			714,000.000	616,827.23
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21			2,254,000.000	1,893,360.00
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,951,000.000	1,661,577.13
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			198,694.250	198,543.25
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			187,622.990	187,480.40
STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13			1,119,000.000	1,114,457.96
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21			911,000.000	895,922.16
STANDARD CHARTERED PLC 144A VAR RT 07/06/2027 DD 07/06/23			582,000.000	579,720.04
STANDARD CHARTERED PLC 144A VAR RT 11/23/2025 DD 11/23/21			486,000.000	459,255.72
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			448,000.000	415,211.68
STAR PARENT INC 144A 9.000% 10/01/2030 DD 09/28/23			924,000.000	933,633.35
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			38,780.421	35,837.25
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22			1,340,000.000	1,168,816.93
STATE STREET CORP VAR RT 05/18/2034 DD 05/18/23			1,300,000.000	1,210,967.34
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			729,000.000	719,588.86
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			655,000.000	648,286.25
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/29/2026 DD 01/29/21			566,950.000	563,831.78
STYROLUTION/INEOS QUATTRO 3/23 0.000% 03/14/2030 DD 03/14/23			249,375.000	247,973.51
SUBCOM 2/23 INCREMENTAL TL 0.000% 04/27/2027 DD 02/16/23			952,937.500	955,319.85
SUMITOMO MITSUI FINANCIAL GROU 5.800% 07/13/2028 DD 07/13/23			694,000.000	689,293.40
SUMITOMO MITSUI FINANCIAL GROU 5.880% 07/13/2026 DD 07/13/23			1,352,000.000	1,350,530.97
SUMITOMO MITSUI FINANCIAL GROU 6.184% 07/13/2043 DD 07/13/23			755,000.000	722,007.41

Asset Detail

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As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96			502,000.000	524,512.25
SUNOCO LP / SUNOCO FINANCE COR 5.875% 03/15/2028 DD 09/15/18			120,000.000	115,116.10
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			1,296,000.000	1,256,011.01
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			120,000.000	121,350.00
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			527,000.000	523,047.50
SURGERY CENTER/SURGERY PARTNER 0.000% 08/31/2026 DD 04/27/21			1,319,425.960	1,319,940.53
SWEDBANK AB 144A 5.472% 06/15/2026 DD 06/15/23			859,000.000	847,451.25
SWEDBANK AB 144A 6.136% 09/12/2026 DD 09/12/23			644,000.000	641,371.20
SYMANTEC/NORTONLIFELOCK 8/21 C 0.000% 09/12/2029 DD 08/10/21			2,238,538.450	2,229,584.30
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	950,250.60
SYNAPTICS INC 144A 4.000% 06/15/2029 DD 03/11/21			431,000.000	355,575.00
SYNCHRONY BANK 5.400% 08/22/2025 DD 08/23/22			75,000.000	72,299.10
SYNCHRONY CARD FUNDING LL A1 A 5.540% 07/15/2029 DD 08/09/23			2,741,000.000	2,736,614.40
SYSTEM ENERGY RESOURCES INC 6.000% 04/15/2028 DD 03/14/23			2,944,000.000	2,879,754.00
T-MOBILE US TRUST 20 1A A 144A 4.910% 05/22/2028 DD 10/12/22			830,000.000	818,616.14
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21			942,000.000	867,812.03
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			485,000.000	410,878.81
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			440,000.000	356,858.65
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	461,777.60
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			940,000.000	794,860.71
T-MOBILE USA INC 3.750% 04/15/2027 DD 04/15/21			498,000.000	465,413.52
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			2,319,000.000	2,055,777.13
T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21			274,000.000	210,858.98
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23			350,000.000	322,624.15
TABEO LLC 0.000% 12/31/2050 DD 02/14/18			3,097,641.884	3,378,226.07
TACALA 1/18 COV-LITE TL 0.000% 02/05/2027 DD 01/18/18			1,280,552.190	1,273,752.45
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,153,125.000	1,110,898.72
TAKE-TWO INTERACTIVE SOFTWARE 3.550% 04/14/2025 DD 04/14/22			102,000.000	98,410.26
TAMKO BUILDING 9/23 TL 0.000% 09/13/2030 DD 09/13/23			953,199.320	948,137.83
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	1,904,853.00
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19			1,066,000.000	1,074,261.50
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			426,000.000	426,430.26
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19			384,000.000	365,061.74
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21			1,400,000.000	1,396,521.36
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21			1,842,923.497	1,836,942.44
TECTA AMERICA 4/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			533,715.000	532,001.78
TECTA AMERICA 8/23 INCREMENTAL 0.000% 04/10/2028 DD 08/14/23			400,000.000	398,716.00
TEKNI-PLEX 3/23 (USD) TL 0.000% 09/15/2028 DD 03/07/23			663,337.500	661,221.45
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	354,241.80

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TELENET 1/20 (USD) AR TL			1,390,000.000	1,351,344.10	
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			572,233.750	418,566.10	
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			929,000.000	906,875.12	
TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 08/31/2028 DD 09/12/23			451,973.290	451,973.29	
TENET HEALTHCARE CORP 144A 6.750% 05/15/2031 DD 05/16/23			1,330,000.000	1,282,766.51	
TENET HEALTHCARE CORP 4.250% 06/01/2029 DD 06/02/21			224,000.000	192,740.33	
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21			796,000.000	684,837.25	
TENET HEALTHCARE CORP 4.625% 06/15/2028 DD 06/16/20			387,000.000	348,343.88	
TENET HEALTHCARE CORP 4.875% 01/01/2026 DD 08/26/19			1,567,000.000	1,501,230.40	
TENET HEALTHCARE CORP 5.125% 11/01/2027 DD 08/26/19			1,908,000.000	1,778,008.15	
TENET HEALTHCARE CORP 6.125% 06/15/2030 DD 06/15/22			1,017,000.000	953,704.97	
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20			1,617,000.000	1,517,958.75	
TENET HEALTHCARE CORP 6.250% 02/01/2027 DD 02/05/19			3,944,000.000	3,816,049.15	
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			800,000.000	721,318.40	
TENNECO 11/22 COV-LITE TLB 0.000% 11/17/2028 DD 11/01/22			503,000.000	425,915.25	
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			30,000.000	31,935.62	
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,686,060.71	
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22			1,110,000.000	908,805.17	
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	174,249.39	
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,255,000.000	1,072,272.00	
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			784,000.000	711,480.00	
TESLA AUTO LEASE TRU A A3 144A 5.890% 06/22/2026 DD 07/27/23			3,195,000.000	3,183,150.71	
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16			1,055,000.000	940,057.35	
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			1,055,000.000	764,842.24	
TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22			1,165,000.000	1,066,726.89	
TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 03/23/23			4,292,000.000	4,208,984.56	
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 03/23/23			7,320,000.000	6,989,118.44	
TEXAS ST 5.235% 10/01/2043 DD 08/29/23			1,035,000.000	981,429.33	
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	763,106.75	
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	247,159.01	
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	445,045.21	
THERMO FISHER SCIENTIFIC INC 4.977% 08/10/2030 DD 08/10/23			3,613,000.000	3,513,208.51	
THERMO FISHER SCIENTIFIC INC 5.086% 08/10/2033 DD 08/10/23			1,309,000.000	1,266,417.97	
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22			660,000.000	440,310.98	
THOMSON LEARNING 6/21 COV-LITE 0.000% 07/14/2026 DD 06/15/21			1,551,665.210	1,542,355.22	
THYSSENKRUPP ELEVATOR 6/21 (USD) TL			827,105.850	824,624.53	
TIBCO SOFTWARE/CITRIX 9/22 COV 0.000% 03/30/2029 DD 02/01/22			853,710.000	819,740.88	
TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08			290,000.000	279,473.57	
TITAN/MHI 4/23 COV-LITE TL 0.000% 06/14/2030 DD 06/15/23			444,885.000	443,772.79	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			1,386,000.000	1,261,459.74
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			3,200,000.000	2,945,138.46
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15			351,000.000	341,269.68
TOPGOLF CALLAWAY 3/23 COV-LITE 0.000% 03/15/2030 DD 03/06/23			361,185.000	358,851.74
TORONTO-DOMINION BANK/THE 4.693% 09/15/2027 DD 09/15/22			926,000.000	890,631.30
TORONTO-DOMINION BANK/THE 5.532% 07/17/2026 DD 07/17/23			3,810,000.000	3,783,690.62
TORONTO-DOMINION BANK/THE VAR RT 10/31/2082 DD 10/17/22			1,095,000.000	1,090,192.07
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			445,740.000	438,973.67
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			5,375,000.000	4,990,677.83
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23			1,967,000.000	1,933,513.20
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			216,756.935	214,911.27
TOYOTA AUTO RECEIVABLES 2 B A3 4.710% 02/15/2028 DD 05/23/23			900,000.000	882,236.34
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,074,288.224	1,060,925.47
TOYOTA AUTO RECEIVABLES 2 C A3 5.160% 04/17/2028 DD 08/15/23			1,304,000.000	1,293,209.92
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,314,000.000	1,273,435.51
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	542,478.06
TOYOTA LEASE OWNER T A A2 144A 5.300% 08/20/2025 DD 04/18/23			258,565.138	257,374.63
TOYOTA LEASE OWNER T B A3 144A 5.660% 11/20/2026 DD 09/19/23			2,390,000.000	2,386,264.44
TOYOTA MOTOR CREDIT CORP 3.650% 08/18/2025 DD 08/18/22			3,080,000.000	2,979,510.23
TOYOTA MOTOR CREDIT CORP 4.550% 09/20/2027 DD 09/20/22			1,760,000.000	1,712,407.60
TOYOTA MOTOR CREDIT CORP 5.250% 09/11/2028 DD 09/11/23			1,105,000.000	1,099,209.58
TOYOTA MOTOR CREDIT CORP 5.400% 11/10/2025 DD 11/10/22			350,000.000	349,866.73
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			600,000.000	579,406.64
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,500,000.000	2,599,487.33
TRANSDIGM 2/23 TLI 0.000% 08/24/2028 DD 02/07/23			407,950.000	407,884.72
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			5,351,000.000	5,273,333.44
TRANSDIGM INC 144A 6.750% 08/15/2028 DD 02/24/23			1,679,000.000	1,653,041.93
TRANSDIGM INC 144A 6.875% 12/15/2030 DD 08/18/23			1,606,000.000	1,572,113.40
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			389,000.000	341,791.94
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			1,625,000.000	1,525,593.71
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			1,147,775.720	1,142,243.44
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			2,185,000.000	1,865,443.75
TRANSOCEAN AQUILA LTD 144A 8.000% 09/30/2028 DD 10/11/23			1,163,000.000	1,163,000.00
TRANSOCEAN TITAN FINANCI 144A 8.375% 02/01/2028 DD 01/17/23			1,177,000.000	1,197,597.50
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			960,142.700	958,539.26
TRANSUNION 11/21 B6 COV-LITE T 0.000% 12/01/2028 DD 11/01/21			1,065,641.650	1,064,181.72
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,642,000.000	1,377,227.50
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			744,000.000	723,912.00
TRAVERSE MIDSTREAM 9/17 TLB			678,914.060	677,006.31

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRICO GROUP/FIRST BRANDS 12/22 0.000% 03/30/2027 DD 12/06/22			654,351.760	644,948.73
TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21			248,000.000	129,380.19
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			880,000.000	878,328.00
TRITON CONTAINER INTERNAT 144A 1.150% 06/07/2024 DD 06/07/21			585,000.000	562,960.17
TRITON CONTAINER INTERNAT 144A 2.050% 04/15/2026 DD 04/15/21			1,728,000.000	1,539,936.01
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,881,524.540	1,831,344.28
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,340,000.000	1,095,450.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,741,000.000	1,623,409.20
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			385,000.000	353,495.72
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			938,773.850	920,880.82
TRUIST FINANCIAL CORP VAR RT 06/07/2029 DD 06/07/21			950,000.000	780,295.67
TRUIST FINANCIAL CORP VAR RT 06/08/2027 DD 06/08/23			490,000.000	484,738.14
TRUIST FINANCIAL CORP VAR RT 07/28/2026 DD 07/28/22			1,061,000.000	1,021,508.84
TWDC ENTERPRISES 18 CORP 3.700% 12/01/2042 DD 11/30/12			490,000.000	366,244.77
TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			826,066.410	808,355.55
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20			875,000.000	501,689.46
U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20			5,750,000.000	3,264,697.28
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20			4,845,000.000	2,360,612.68
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20			1,585,000.000	936,883.59
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			1,130,000.000	590,910.55
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21			8,045,000.000	5,006,126.91
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21			4,415,000.000	2,845,777.92
U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21			465,000.000	260,127.54
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21			6,330,000.000	3,522,793.37
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			7,256,000.000	4,226,620.00
U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21			940,000.000	609,494.53
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22			5,565,000.000	3,409,649.41
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21			895,000.000	613,669.34
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16			4,030,000.000	2,552,280.85
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22			1,965,000.000	1,357,154.88
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			9,835,000.000	6,229,089.51
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			420,000.000	281,596.88
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			40,000.000	29,615.62
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			2,535,000.000	1,834,805.27
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			240,000.000	172,162.50
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18			3,230,000.000	2,359,792.59
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			4,385,000.000	3,200,022.24
U S TREASURY BOND 3.000% 05/15/2042 DD 05/15/12			1,005,000.000	768,746.49
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			5,005,000.000	3,667,335.57

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			1,290,000.000	941,548.83
U S TREASURY BOND 3.000% 08/15/2052 DD 08/15/22			1,415,000.000	1,029,854.69
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			3,890,000.000	2,901,089.07
U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12			5,295,000.000	4,147,681.05
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			85,000.000	67,784.18
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			4,670,000.000	3,657,558.57
U S TREASURY BOND 3.500% 02/15/2039 DD 02/15/09			1,265,000.000	1,092,001.37
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			570,000.000	473,656.64
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23			9,187,000.000	7,589,323.29
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23			17,961,000.000	14,854,308.29
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23			22,110,000.000	19,225,335.94
U S TREASURY BOND 3.875% 05/15/2043 DD 05/15/23			20,928,000.000	18,181,200.00
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			50,000.000	44,363.28
U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22			9,250,000.000	8,204,677.75
U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22			2,470,000.000	2,186,914.83
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23			10,124,000.000	9,179,620.62
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			60,000.000	55,762.50
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			3,595,000.000	3,387,444.90
U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23			30,463,000.000	28,401,987.65
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			130,000.000	123,621.88
U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08			2,280,000.000	2,228,343.75
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09			865,000.000	836,921.29
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10			685,000.000	670,470.50
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11			5,240,000.000	5,179,003.15
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			4,945,000.000	4,544,764.07
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			11,740,000.000	10,749,437.50
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			230,000.000	209,866.02
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21			390,000.000	351,106.64
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20			7,795,000.000	7,226,513.06
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			1,445,000.000	1,309,474.81
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			22,500,000.000	19,154,882.70
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			3,825,000.000	3,236,159.19
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			22,520,000.000	17,431,007.87
U S TREASURY NOTE 0.625% 07/31/2026 DD 07/31/21			1,005,000.000	894,489.26
U S TREASURY NOTE 0.625% 08/15/2030 DD 08/15/20			4,635,000.000	3,557,724.59
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20			3,725,000.000	3,159,556.62
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21			450,000.000	381,621.10
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			600,000.000	540,515.62
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			1,230,000.000	1,104,693.75

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 0.750% 08/31/2026 DD 08/31/21			22,220,000.000	19,788,819.59
U S TREASURY NOTE 1.000% 07/31/2028 DD 07/31/21			310,000.000	261,574.61
U S TREASURY NOTE 1.125% 01/15/2025 DD 01/15/22			455,000.000	431,361.33
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21			25,000.000	21,176.76
U S TREASURY NOTE 1.250% 03/31/2028 DD 03/31/21			5,495,000.000	4,743,730.47
U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21			235,000.000	202,366.21
U S TREASURY NOTE 1.250% 08/15/2031 DD 08/15/21			4,995,000.000	3,904,294.89
U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21			215,000.000	168,506.25
U S TREASURY NOTE 1.500% 11/30/2028 DD 11/30/21			9,295,000.000	7,966,468.53
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22			1,610,000.000	1,307,999.23
U S TREASURY NOTE 1.875% 02/28/2027 DD 02/28/22			8,140,000.000	7,409,307.85
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			315,000.000	297,650.39
U S TREASURY NOTE 2.250% 12/31/2024 DD 12/31/17			3,780,000.000	3,639,874.23
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22			6,020,000.000	5,596,718.76
U S TREASURY NOTE 2.625% 07/31/2029 DD 07/31/22			1,015,000.000	910,843.55
U S TREASURY NOTE 2.750% 07/31/2027 DD 07/31/22			375,000.000	349,365.23
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22			9,370,000.000	8,114,200.37
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22			4,060,000.000	3,564,394.54
U S TREASURY NOTE 3.125% 08/15/2025 DD 08/15/22			8,225,000.000	7,935,839.84
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22			12,705,000.000	11,992,825.16
U S TREASURY NOTE 3.250% 06/30/2029 DD 06/30/22			2,995,000.000	2,783,712.09
U S TREASURY NOTE 3.375% 05/15/2033 DD 05/15/23			9,636,000.000	8,743,164.38
U S TREASURY NOTE 3.500% 01/31/2028 DD 01/31/23			7,700,000.000	7,349,589.86
U S TREASURY NOTE 3.500% 01/31/2030 DD 01/31/23			3,080,000.000	2,887,500.00
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23			4,080,000.000	3,744,037.51
U S TREASURY NOTE 3.625% 03/31/2030 DD 03/31/23			1,905,000.000	1,797,322.84
U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23			13,485,000.000	12,927,690.30
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23			29,326,000.000	27,717,652.20
U S TREASURY NOTE 3.875% 09/30/2029 DD 09/30/22			4,260,000.000	4,087,103.90
U S TREASURY NOTE 4.000% 02/28/2030 DD 02/28/23			3,265,000.000	3,149,194.53
U S TREASURY NOTE 4.000% 06/30/2028 DD 06/30/23			20,362,000.000	19,822,725.05
U S TREASURY NOTE 4.000% 10/31/2029 DD 10/31/22			15,845,000.000	15,300,328.13
U S TREASURY NOTE 4.000% 12/15/2025 DD 12/15/22			4,655,000.000	4,558,626.97
U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23			20,455,000.000	20,017,135.15
U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23			23,018,000.000	22,345,442.82
U S TREASURY NOTE 4.125% 10/31/2027 DD 10/31/22			16,270,000.000	15,922,991.49
U S TREASURY NOTE 4.125% 11/15/2032 DD 11/15/22			265,000.000	255,621.48
U S TREASURY NOTE 4.250% 05/31/2025 DD 05/31/23			5,815,000.000	5,728,683.60
U S TREASURY NOTE 4.375% 08/15/2026 DD 08/15/23			2,734,000.000	2,700,038.58

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 4.375% 08/31/2028 DD 08/31/23			11,898,000.000	11,781,808.66
U S TREASURY NOTE 4.625% 02/28/2025 DD 02/28/23			900,000.000	891,878.90
U S TREASURY NOTE 4.625% 03/15/2026 DD 03/15/23			945,000.000	938,466.21
U S TREASURY NOTE 4.625% 06/30/2025 DD 06/30/23			22,035,000.000	21,847,358.31
U S TREASURY NOTE 4.625% 09/15/2026 DD 09/15/23			31,486,000.000	31,335,949.68
U S TREASURY NOTE 4.625% 09/30/2028 DD 09/30/23			18,111,000.000	18,126,564.23
U S TREASURY NOTE 4.625% 09/30/2030 DD 09/30/23			9,958,000.000	9,964,223.76
U S TREASURY NOTE 5.000% 08/31/2025 DD 08/31/23			26,921,000.000	26,868,420.06
U S TREASURY NOTE 5.000% 09/30/2025 DD 09/30/23			5,275,000.000	5,270,466.77
U.S.I. 11/22 INCREMENTAL TL 0.000% 11/22/2029 DD 11/22/22			989,032.450	987,519.23
U.S.I. 9/23 INCREMENTAL (ACQUI 0.000% 09/14/2030 DD 09/12/23			478,000.000	476,604.24
U.S.I. 9/23 INCREMENTAL (REFIN 0.000% 09/14/2030 DD 09/12/23			302,000.000	300,994.34
UBER 2/23 TLB 0.000% 02/28/2030 DD 02/22/23			962,725.000	961,848.92
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			4,132,000.000	3,694,998.03
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	988,621.52
UBER TECHNOLOGIES INC 144A 7.500% 09/15/2027 DD 09/17/19			93,000.000	93,777.39
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			864,000.000	874,152.00
UBS AG REGS 5.125% 05/15/2024			1,593,000.000	1,569,901.50
UBS GROUP AG 144A 4.282% 01/09/2028 DD 01/09/17			1,026,000.000	944,191.04
UBS GROUP AG 144A VAR RT 01/12/2027 DD 01/12/23			684,000.000	675,400.36
UBS GROUP AG 144A VAR RT 01/12/2029 DD 01/12/18			1,297,000.000	1,174,982.82
UBS GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			405,000.000	359,157.24
UBS GROUP AG 144A VAR RT 05/12/2026 DD 05/12/22			1,258,000.000	1,218,515.30
UBS GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			412,000.000	383,208.74
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21			2,371,000.000	2,069,649.24
UBS GROUP AG 144A VAR RT 08/11/2028 DD 08/12/22			1,834,000.000	1,832,631.83
UBS GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19			336,000.000	323,407.34
UBS GROUP AG 144A VAR RT 09/22/2029 DD 09/22/23			3,160,000.000	3,131,536.36
UGI ENERGY 2/23 TLB 0.000% 02/22/2030 DD 02/09/23			388,067.500	386,887.77
ULTIMATE SOFTWARE 12/21 2ND LI 0.000% 05/03/2027 DD 11/10/21			1,471,000.000	1,467,322.50
ULTIMATE SOFTWARE 12/21 COV-LI 0.000% 05/04/2026 DD 11/15/21			1,611,981.850	1,606,114.24
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19			1,030,080.000	1,028,153.75
ULTIMATE SOFTWARE 5/23 INCREME 0.000% 05/04/2026 DD 05/23/23			99,750.000	99,832.79
UNICREDIT SPA 144A 7.830% 12/04/2023 DD 12/04/18			938,000.000	938,165.28
UNION ELECTRIC CO 3.900% 04/01/2052 DD 04/01/22			630,000.000	460,391.03
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			555,000.000	401,862.87
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21			1,571,587.090	1,571,948.55
UNITED AIR LINES/UNITED MILEAG 0.000% 06/21/2027 DD 06/23/20			759,089.180	787,638.52
UNITED AIRLINES 2015-1 CLASS A 3.450% 06/01/2029 DD 11/17/15			188,535.945	172,690.07



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20			673,956.500	668,264.74
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			3,477,000.000	3,215,195.11
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,265,000.000	1,091,261.86
UNITED ELECTRIC SECURITIZ 144A 5.109% 06/01/2033 DD 12/14/22			235,000.000	228,396.59
UNITED KINGDOM GILT REGS 0.125% 01/31/2024			515,000.000	618,646.36
UNITED KINGDOM GILT REGS 0.250% 01/31/2025			360,000.000	413,874.95
UNITED KINGDOM GILT REGS 4.250% 12/07/2027			830,000.000	1,007,734.11
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,060,000.000	881,710.33
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	1,014,226.41
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			990,000.000	926,835.74
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			401,000.000	389,846.58
UNITED SITE 12/21 COV-LITE T 0.000% 12/15/2028 DD 10/27/21			549.050	438.50
UNIV OF NEBRASKA NE FACS CORP 3.037% 10/01/2049 DD 10/24/19			2,360,000.000	1,632,152.63
UNIV OF TEXAS TX UNIV REVENUES 2.439% 08/15/2049 DD 05/29/20			1,335,000.000	796,924.78
UNIV OF VIRGINIA VA UNIV REVEN 2.256% 09/01/2050 DD 07/21/20			2,110,000.000	1,201,022.55
UNIV OF WASHINGTON WA UNIV REV 2.618% 04/01/2042 DD 03/04/21			880,000.000	573,320.18
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			1,063,416.600	1,025,590.87
UNIVISION 6/22 TLB 0.000% 06/08/2029 DD 06/07/22			585,587.500	583,391.55
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			748,811.340	746,377.71
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			865,000.000	704,318.04
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22			1,453,000.000	1,327,173.11
UNIVISION COMMUNICATIONS 144A 8.000% 08/15/2028 DD 08/07/23			377,000.000	365,501.50
UPSTART SECURITIZATIO 5 A 144A 1.310% 11/20/2031 DD 11/23/21			750,515.845	739,120.83
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 BANCORP 0.850% 06/07/2024			735,000.000	757,782.01
US BANCORP VAR RT 06/12/2029 DD 06/12/23			845,000.000	823,396.38
US BANCORP VAR RT 07/22/2028 DD 07/22/22			867,000.000	814,473.49
US BANCORP VAR RT 12/31/2049 DD 10/26/21			676,000.000	496,075.23
US FOODS 8/19 TLB 0.000% 09/13/2026 DD 08/05/19			873,305.610	872,484.70
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,091,000.000	947,663.22
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			2,172,000.000	1,941,236.94
US FOODS INC 144A 6.875% 09/15/2028 DD 09/25/23			825,000.000	823,185.00
US FOODS INC 144A 7.250% 01/15/2032 DD 09/25/23			767,000.000	766,225.33
US OUTPATIENT/US RADIOLOGY COV-LT TL			810,562.500	784,624.50
US SILICA 3/23 COV-LITE TLB 0.000% 03/25/2030 DD 03/02/23			417,498.350	417,723.80
US TREAS-CPI INFLAT 0.125% 04/15/2025 DD 04/15/20			6,019,904.930	5,744,776.49
US TREAS-CPI INFLAT 0.500% 04/15/2024 DD 04/15/19			5,784,780.540	5,682,944.28
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			436,000.000	427,107.83



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			859,000.000	832,832.97
USAA AUTO OWNER TRUS A A3 144A 5.580% 05/15/2028 DD 09/15/23			2,015,000.000	2,011,344.79
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			1,532,000.000	1,520,199.77
UTAH ACQUISITION SUB INC 3.950% 06/15/2026 DD 12/15/16			1,470,000.000	1,377,385.46
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			754,561.250	741,356.42
VALE OVERSEAS LTD 6.125% 06/12/2033 DD 06/12/23			1,740,000.000	1,683,142.54
VALLEY STREAM PARK 1A AR 144A VAR RT 10/20/2034 DD 10/20/23			1,490,000.000	1,490,000.00
VANTAGE SPECIALTY 3/23 COV-LIT 0.000% 10/26/2026 DD 02/22/23			804,425.660	785,923.87
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22			770,000.000	790,127.31
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			274,195.542	252,173.64
VEEAM SOFTWARE 2/20 TLB			712,210.330	708,649.28
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	1,643,276.27
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			2,245,000.000	1,743,134.52
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,078,000.000	2,526,079.82
VENTURE GLOBAL CALCASIEU 144A 6.250% 01/15/2030 DD 01/13/23			317,000.000	302,351.26
VENTURE GLOBAL LNG INC 144A 8.125% 06/01/2028 DD 05/26/23			2,452,000.000	2,427,631.12
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23			1,268,000.000	1,246,356.55
VERALTO CORP 144A 5.350% 09/18/2028 DD 09/18/23			5,255,000.000	5,196,417.52
VERALTO CORP 144A 5.500% 09/18/2026 DD 09/18/23			2,896,000.000	2,883,006.70
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			1,034,352.511	956,528.66
VERITEXT 8/23 COV-LITE TLB 0.000% 08/02/2030 DD 07/24/23			610,248.790	609,742.28
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20			1,370,000.000	1,035,145.94
VERIZON COMMUNICATIONS INC 2.355% 03/15/2032 DD 03/15/22			2,110,000.000	1,609,745.95
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			1,955,000.000	1,556,729.75
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			2,694,000.000	2,530,868.26
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			185,000.000	179,887.46
VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13			385,000.000	394,867.12
VERIZON MASTER TRUST 1 A 0.500% 05/20/2027 DD 05/25/21			1,784,000.000	1,723,175.76
VERIZON MASTER TRUST 1 A 4.490% 01/22/2029 DD 01/26/23			992,000.000	970,862.06
VERIZON MASTER TRUST 2 A 4.890% 04/13/2028 DD 04/25/23			1,805,000.000	1,782,004.30
VERIZON MASTER TRUST 5 A1A 3.720% 07/20/2027 DD 08/11/22			1,131,000.000	1,123,832.06
VERIZON MASTER TRUST 6 A 3.670% 01/22/2029 DD 08/11/22			6,650,000.000	6,428,421.34
VERIZON MASTER TRUST 7 A1A 5.230% 11/22/2027 DD 11/23/22			1,035,000.000	1,027,686.69
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			3,123,000.000	3,123,484.08
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			1,494,110.890	1,492,512.19
VERTIV 3/21 COV-LITE TLB			636,242.920	634,881.36
VERUS SECURITIZAT INV1 A1 144A VAR RT 08/25/2067 DD 08/01/22			602,222.019	582,961.64
VERUS SECURITIZATIO R2 A1 144A VAR RT 02/25/2064 DD 03/01/21			262,075.893	222,314.71
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			138,393.679	130,360.00



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			515,056.219	467,785.80
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20			487,258.600	447,339.89
VERUS SECURITIZATION 8 A3 144A VAR RT 09/25/2067 DD 10/01/22			326,110.238	319,736.64
VIALTO PARTNERS 4/22 TL 0.000% 04/29/2029 DD 04/08/22			355,315.000	337,993.40
VIASAT 3/22 COV-LITE TL 0.000% 03/02/2029 DD 02/10/22			333,312.340	308,730.55
VIATRIS INC 3.850% 06/22/2040 DD 06/22/21			985,000.000	640,932.67
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			1,694,000.000	1,620,799.68
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			1,461,000.000	1,325,862.90
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			1,685,000.000	1,432,890.30
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			147,000.000	136,984.02
VICI PROPERTIES LP / VICI 144A 4.500% 09/01/2026 DD 03/01/22			1,053,000.000	989,285.33
VICI PROPERTIES LP / VICI 144A 4.625% 06/15/2025 DD 12/15/21			1,564,000.000	1,510,339.16
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			545,000.000	483,442.25
VICI PROPERTIES LP / VICI 144A 5.625% 05/01/2024 DD 11/01/21			1,707,000.000	1,696,139.89
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22			531,000.000	514,037.54
VICI PROPERTIES LP 5.125% 05/15/2032 DD 04/29/22			460,000.000	411,781.56
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			877,000.000	732,246.60
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			1,460,000.000	1,332,542.00
VIKING CRUISES LTD 144A 9.125% 07/15/2031 DD 06/30/23			486,000.000	487,058.51
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			606,000.000	574,024.41
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	950,727.40
VIRGIN MEDIA 3/23 TLY			590,000.000	574,831.10
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			3,856,000.000	3,031,216.26
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			379,000.000	337,678.96
VIRGINIA ELECTRIC AND POWER CO 4.200% 05/15/2045 DD 05/13/15			370,000.000	279,641.79
VIRGINIA ELECTRIC AND POWER CO 5.000% 04/01/2033 DD 03/30/23			2,095,000.000	1,966,618.37
VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23			888,000.000	806,409.73
VIRTU 1/22 COV-LITE TLB 0.000% 01/13/2029 DD 01/04/22			1,188,990.000	1,178,336.65
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			866,713.680	866,262.99
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			2,613,000.000	2,548,436.54
VISTRA OPERATIONS CO LLC 144A 4.875% 05/13/2024 DD 05/13/22			889,000.000	878,830.11
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			229,000.000	210,535.84
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,635,000.000	1,558,761.42
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,943,000.000	1,842,766.85
VISTRA OPERATIONS CO LLC 144A 7.750% 10/15/2031 DD 09/26/23			1,655,000.000	1,632,353.30
VITAL ENERGY INC 9.500% 01/15/2025 DD 01/24/20			172,000.000	173,405.07
VITERRA FINANCE BV 144A 4.900% 04/21/2027 DD 04/21/22			1,087,000.000	1,041,039.83
VITERRA FINANCE BV 144A 5.250% 04/21/2032 DD 04/21/22			1,870,000.000	1,723,648.15
VIVID SEATS 2/22 COV-LITE TL 0.000% 02/03/2029 DD 01/20/22			617,016.270	616,245.00

Asset Detail

Acct Base Currency Code : USD
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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIVINT/APX 7/21 COV-LITE TLB 0.000% 07/10/2028 DD 06/24/21			121,413.850	121,245.08
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	709,941.42
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			5,914,000.000	4,714,104.16
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	2,082,584.22
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	613,955.97
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			558,599.920	553,013.92
VOLKSWAGEN AUTO LEASE TRU A A3 5.810% 10/20/2026 DD 09/19/23			2,900,000.000	2,898,444.15
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			34,627.761	34,536.51
VOLKSWAGEN AUTO LOAN ENHA 1 A3 5.020% 06/20/2028 DD 06/13/23			1,509,000.000	1,493,334.02
VOLKSWAGEN AUTO LOAN ENHA 1 A4 5.010% 01/22/2030 DD 06/13/23			373,000.000	367,494.63
VOLKSWAGEN GROUP OF AMERI 144A 5.650% 09/12/2028 DD 09/12/23			1,523,000.000	1,498,146.73
VOLKSWAGEN GROUP OF AMERI 144A 5.700% 09/12/2026 DD 09/12/23			834,000.000	829,714.34
VOLKSWAGEN GROUP OF AMERI 144A 5.800% 09/12/2025 DD 09/12/23			4,027,000.000	4,009,502.04
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			427,356.468	397,059.93
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			515,294.072	485,585.00
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			451,419.410	427,206.95
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			565,162.207	526,444.25
VORNADO REALTY LP 2.150% 06/01/2026 DD 05/24/21			389,000.000	330,416.45
VORNADO REALTY LP 3.500% 01/15/2025 DD 12/27/17			105,000.000	99,668.89
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	757,340.61
VULCAN MATERIALS CO 5.800% 03/01/2026 DD 03/03/23			524,000.000	521,763.33
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,109,000.000	2,442,237.34
VZMT 2023-6 A 144A 5.350% 09/22/2031 DD 09/20/23			3,800,000.000	3,771,897.48
WALKER & DUNLOP 12/22 INCREMEN 0.000% 12/17/2029 DD 12/19/22			800,975.000	800,975.00
WALT DISNEY CO/THE 6.550% 03/15/2033 DD 09/15/19			1,490,000.000	1,574,413.52
WALT DISNEY CO/THE 7.750% 12/01/2045 DD 06/01/19			395,000.000	472,724.56
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/20/2028 DD 01/11/21			2,805,000.000	2,802,279.15
WARNERMEDIA HOLDINGS INC 3.788% 03/15/2025 DD 03/15/23			2,348,000.000	2,267,511.15
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23			1,013,000.000	784,272.99
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23			530,000.000	393,095.85
WARNERMEDIA HOLDINGS INC 6.412% 03/15/2026 DD 03/10/23			639,000.000	638,780.07
WASTE MANAGEMENT INC 3.125% 03/01/2025 DD 02/26/15			1,830,000.000	1,769,355.99
WASTE MANAGEMENT INC 4.875% 02/15/2029 DD 08/03/23			1,920,000.000	1,878,584.66
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,778,000.000	2,595,093.68
WATERBRIDGE 6/19 TLB			283,732.470	283,777.87
WATERFALL EAGLE FUND LLC			409,393,313.154	436,881,223.11
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			428,000.000	411,657.25
WEC ENERGY GROUP INC 5.600% 09/12/2026 DD 09/12/23			469,000.000	469,001.76
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			292,950.000	220,201.72

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WEIR GROUP PLC/THE 144A 2.200% 05/13/2026 DD 05/13/21			1,400,000.000	1,258,228.07	
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			1,817,000.000	1,715,284.79	
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22			1,135,000.000	917,321.12	
WELLS FARGO & CO VAR RT 04/30/2026 DD 04/30/20			1,045,000.000	981,236.20	
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20			1,775,000.000	1,192,354.26	
WELLS FARGO & CO VAR RT 07/25/2028 DD 07/25/22			1,249,000.000	1,192,446.56	
WELLS FARGO & CO VAR RT 07/25/2029 DD 07/25/23			6,675,000.000	6,518,617.36	
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23			1,010,000.000	956,057.50	
WELLS FARGO & CO VAR RT 08/15/2026 DD 08/15/22			1,439,000.000	1,397,752.39	
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	798,236.01	
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,051,626.09	
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	256,454.68	
WELLS FARGO COMMERCIAL C62 A4 VAR RT 04/15/2055 DD 04/01/22			1,054,000.000	913,279.41	
WELLTEC INTERNATIONAL APS 144A 8.250% 10/15/2026 DD 10/15/21			400,000.000	405,500.00	
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			2,659,000.000	2,665,155.59	
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,913,000.000	2,935,441.76	
WEST CORP/INTRADO 1/23 TLB 0.000% 01/31/2030 DD 01/17/23			378,657.500	378,752.16	
WESTERN AUSTRALIAN TREASURY CO 1.500% 10/22/2030			1,760,000.000	923,957.02	
WESTERN DENTAL 8/21 DELAYED TL 0.000% 08/18/2028 DD 07/28/21			35,338.580	28,800.95	
WESTERN DENTAL 8/21 TLB 0.000% 08/18/2028 DD 07/28/21			346,792.920	282,636.23	
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,543,000.000	1,435,846.83	
WESTERN MIDSTREAM OPERATING LP 5.450% 04/01/2044 DD 03/20/14			665,000.000	535,891.25	
WESTERN MIDSTREAM OPERATING LP 6.350% 01/15/2029 DD 09/29/23			194,000.000	194,388.19	
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			1,450,000.000	1,267,529.83	
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2050 DD 01/13/20			1,556,000.000	1,212,112.65	
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			609,000.000	603,210.24	
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21			1,024,528.750	1,023,340.29	
WESTLAKE AUTOMOBIL 2A A2A 144A 3.360% 08/15/2025 DD 06/15/22			321,363.843	319,966.59	
WESTLAKE AUTOMOBILE 1A A3 144A 5.210% 01/18/2028 DD 01/20/23			966,000.000	956,765.04	
WESTLAKE AUTOMOBILE 2A C 144A 4.850% 09/15/2027 DD 06/15/22			955,000.000	934,491.00	
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			268,932.760	267,064.78	
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,361,154.30	
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,158,020.58	
WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21			1,009,027.500	1,004,093.36	
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			2,500,000.000	2,207,238.57	
WIDOPENWEST 12/21 COV-LITE TL 0.000% 12/20/2028 DD 12/01/21			830,577.500	816,391.23	
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21			2,335,000.000	1,861,914.87	
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			483,000.000	449,129.59	
WILLIAMS COS INC/THE 5.400% 03/02/2026 DD 03/02/23			271,000.000	268,914.09	

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WILLIAMS SCOTSMAN INTERNA 144A 6.125% 06/15/2025 DD 06/15/20			924,000.000	914,760.00
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19			660,000.000	441,160.47
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			936,803.820	859,170.89
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			1,755,000.000	1,382,062.50
WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21			2,084,000.000	1,543,723.00
WORLD FINANCIAL NETWORK CR A A 5.020% 03/15/2030 DD 05/16/23			959,000.000	942,781.58
WORLD OMNI AUTO RECEIVABL A A3 4.830% 05/15/2028 DD 02/15/23			1,560,000.000	1,536,758.65
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			151,711.894	149,018.85
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	830,232.90
WORLD OMNI AUTO RECEIVABL C A4 5.030% 11/15/2029 DD 08/16/23			563,000.000	555,700.93
WORLD OMNI AUTOMOBILE LEA A A3 5.070% 09/15/2026 DD 05/24/23			512,000.000	506,554.37
WORLD OMNI AUTOMOBILE LEA A A4 5.040% 07/17/2028 DD 05/24/23			309,000.000	305,065.90
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			67,464.992	67,360.19
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	635,959.84
WORLD WIDE TECHNOLOGY 2/23 COV 0.000% 03/01/2030 DD 02/21/23			1,593,990.000	1,591,997.51
WORLDPAY/BOOST NEWCO 9/23 (USD) 0.000% 09/20/2030 DD 09/12/23			150,000.000	149,890.50
WORLDSTRIDES / LAKELAND TOURS			529,721.000	381,399.12
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			635,677.500	624,419.65
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,574,630.740	1,559,545.78
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			2,316,000.000	2,124,204.30
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			3,436,000.000	2,778,865.00
WR GRACE HOLDINGS LLC 144A 7.375% 03/01/2031 DD 02/17/23			760,000.000	734,350.00
WRIGHT EXPRESS 4/21 COV-LITE T 0.000% 03/31/2028 DD 03/15/21			861,900.000	862,494.71
WYNDHAM DESTINATIONS 12/22 INC 0.000% 12/05/2029 DD 12/05/22			610,387.500	610,234.90
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			461,048.440	460,472.13
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,404,867.40
WYNDHAM HOTELS 4/22 TLA 0.000% 04/08/2027 DD 04/08/22			1,050,000.000	1,040,812.50
WYNDHAM HOTELS 5/23 COV-LITE T 0.000% 05/24/2030 DD 05/25/23			416,955.000	416,955.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			439,000.000	431,643.30
XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21			1,618,058.800	1,263,703.92
XPO INC 144A 6.250% 06/01/2028 DD 05/24/23			838,000.000	810,819.30
XPO INC 144A 7.125% 06/01/2031 DD 05/24/23			292,000.000	287,646.01
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			1,713,504.780	1,710,746.04
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,222,000.000	1,995,844.84
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			1,965,000.000	1,617,262.40
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			1,472,000.000	1,275,343.74
YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22			1,465,000.000	1,339,861.03
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20			886,793.200	722,124.57
ZAYO 4/22 INCREMENTAL TLB 0.000% 03/09/2027 DD 04/26/22			738,750.000	598,572.19

Asset Detail

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As Of Date : 9/30/2023

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ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21			765,406.150	765,008.14
ZF NORTH AMERICA CAPITAL 144A 7.125% 04/14/2030 DD 04/14/23			812,000.000	795,626.99
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	778,912.42
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,751,297.17
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,821,000.000	1,483,436.86
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			3,103,000.000	2,594,055.56
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			1,483,173.910	1,480,815.66
TOTAL FIXED INCOME SECURITIES			191,348,696,474.3..	4,623,901,408.77
FUTURES CONTRACTS				
E-MINI RUSS 2000 FUTURE (CME) EXP DEC 23			196.000	-703,375.73
EURO-BTP FUTURE (EUX) EXP DEC 23			-4.000	15,881.25
EURO-BUND FUTURE (EUX) EXP DEC 23			4.000	-10,418.11
US 10YR NOTE FUTURE (CBT) EXP DEC 23			-54.000	78,593.75
US 10YR ULTRA FUTURE (CBT) EXP DEC 23			302.000	-801,378.30
US 2YR TREAS NTS FUT (CBT) EXP DEC 23			1,425.000	-711,694.84
US 5YR NOTE FUTURE (CBT) EXP DEC 23			-451.000	453,264.45
US TREAS BD FUTURE (CBT) EXP DEC 23			-18.000	67,218.75
US ULTRA BOND (CBT) EXP DEC 23			-111.000	907,074.95
TOTAL FUTURES CONTRACTS			1,289.000	-704,833.83
NATURAL RESOURCES				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			41,183,980.130	41,183,980.13
KAYNE ANDERSON ENER FD VII LP			51,779,444.000	51,779,444.00
TAURUS MINING FINANCE FD LLC			4,964,914.940	4,964,914.94
TOTAL NATURAL RESOURCES			97,928,339.070	97,928,339.07
PREFERRED SECURITIES				
AON CORP 8.205% 01/01/2027 DD 01/01/09			712,000.000	745,705.37
BROOKFIELD PROPERTY PREFERRED PFD 6.250% CUMULATIVE			703.000	9,771.70
CIA ENERGETICA DE MINAS GERAIS			2,932,800.000	7,254,068.56
CIA PARANAENSE DE ENERGIA			1,015,100.000	1,821,225.52
ITAU UNIBANCO HOLDING SA			517,400.000	2,808,630.62
META MATLS CONTRA PFD			1,100.000	3,184.50
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PETROLEO BRASILEIRO SA			608,400.000	4,191,167.58
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.000	10,732.08
TOTAL PREFERRED SECURITIES			5,812,664.000	16,844,485.93
PRIVATE EQUITY				
ADAMS STREET SPC II A1			201,458,781.000	201,458,781.00
ADAMS STREET SPC II B1			198,117,364.000	198,117,364.00
AMERRA AGRI FUND II			33,880,768.080	33,880,768.08



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AMERRA-KRS AGRI HOLDING CO LP			54,540,561.790	54,540,561.79	
ARCANO FUND LP			18,677,193.720	18,677,193.72	
ARCTOS SPORTS PTNS FUND II			31,124,654.000	31,124,654.00	
ARES SPECIAL SIT IV LP			28,637,218.250	28,637,218.25	
BARINGS RE EUR VAL ADD I SCSP			22,352,481.250	23,665,689.53	
BAY HILLS EMERGING PARTNERS I LP			5,485,736.310	5,485,736.31	
BAY HILLS EMERGING PARTNERS II LP			109,399,986.330	109,399,986.33	
BAY HILLS EMERGING PARTNERS III LP			94,736,356.180	94,736,356.18	
BAY HILLS EMERGING PTNRS II-B LP			72,448,930.970	72,448,930.97	
BDCM OPPORTUNITY FD IV LP			102,519,453.000	102,519,453.00	
BLACKSTONE CAP PARTNERS VI LP			33,068,063.180	33,068,063.18	
BLACKSTONE CAPITAL V LP			58,075.840	58,075.84	
BLUE TORCH CREDIT OPP FD I LP			188,331,537.000	188,331,537.00	
BSP COINVEST VEHICLE K LP			55,325,573.000	55,325,573.00	
BSP PRIVATE CREDIT FUND			135,585,690.000	135,585,690.00	
CERBERUS KRS LEVERED LOAN OPP			269,549,667.000	269,549,667.00	
CM GROWTH CAPITAL PARTNERS LP			7,492,647.000	7,492,647.00	
COLUMBIA CAP EQUITY PTRS IV			3,418,936.400	3,418,936.40	
CRESTVIEW CAPITAL PARTNERS II LP			36,706,712.000	36,706,712.00	
CRESTVIEW PARTNERS III LP			51,792,615.000	51,792,615.00	
CS ADJ INVEST PTNS PARALLEL LP			100,290,545.420	100,290,545.42	
CVC CAPITAL PARTNERS VI LP			30,503,671.460	32,295,762.16	
DAG VENTURE II			2,535,036.250	2,535,036.25	
DAG VENTURES III LP			357,426.450	357,426.45	
DAG VENTURES IV LP			23,161,683.420	23,161,683.42	
DAG VENTURES V LP			26,599.710	26,599.71	
DANIEL BOONE LLC			139,470,348.730	139,470,348.73	
DCM VI LP			3,278,203.000	3,278,203.00	
GREEN EQUITY INVESTORS V LP			1,471,090.000	1,471,090.00	
GREEN EQUITY INVESTORS VI LP			71,773,185.420	71,773,185.42	
GREEN EQUITY INVESTORS VII LP			58,992,642.510	58,992,642.51	
H&F SPOCK 1 LP			14,398,316.000	14,398,316.00	
HARVEST PARTNERS VI LP			7,391,517.420	7,391,517.42	
HARVEST PARTNERS VII LP			56,380,746.000	56,380,746.00	
HIG BIOVENTURES II			12,292,537.630	12,292,537.63	
HIG CAPITAL PARTNERS V L P			12,381,191.730	12,381,191.73	
HIG VENTURE PARTNERS II LP			3,008,731.630	3,008,731.63	
HORSLEY BRIDGE INTERNATIONAL V			98,395,213.000	98,395,213.00	
KEYHAVEN CAPITAL PARTNERS III GP LP			9,503,413.810	10,061,739.37	

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KEYHAVEN CAPITAL PARTNERS IV			18,753,255.000	19,855,008.73
KEYHAVEN IV CO-INVEST LP			3,789,845.960	4,012,499.41
LEVINE LEICHTMAN CAP PTNRS VI LP			101,254,620.480	101,254,620.48
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			23,618,851.230	23,618,851.23
MARATHON BLUEGRASS LP			689,191,667.530	689,191,667.53
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			511,016.110	511,016.11
MERIT MEZZANINE FUND IV LP			444,896.710	444,896.71
MESA WEST CORE LENDING FUND LP			100,592,742.080	100,592,742.08
MHR INSTITUTIONAL PARTNERS III			705,194.000	705,194.00
MIDDLEGROUND PARTNERS II LP			83,041,349.090	83,041,349.09
MILL ROAD CAPITAL I LP			1,938,500.084	1,938,500.08
NEW MOUNTAIN PTNRS III LP			1,980,347.000	1,980,347.00
NEW MOUNTAIN PTNRS IV LP			17,156,239.000	17,156,239.00
NEW STATE CP FUND III LP			5,742,723.720	5,742,723.72
OAK HILL CAP PT II			172,821.860	172,821.86
OBERLAND CAP HEALTHCARE LP			8,837,028.000	8,837,028.00
OCM OPP FUND VIIB (CAYMAN) LTD			2,963.230	2,963.23
RIVERSIDE CAPITAL APPREC FUND VI LP			17,261,411.000	17,261,411.00
SECONDARY OPP FUND III LP			20,784,691.200	20,784,691.20
STRATEGIC VAL SPEC SIT FD V LP			57,950,167.000	57,950,167.00
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			79,937,073.010	79,937,073.01
SUN CAPITAL PARTNERS IV LP			106,568.000	106,568.00
TPF II LP			86,366.000	86,366.00
TRITON FUND IV LP			18,810,504.210	19,915,621.34
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			6,394,735.280	6,394,735.28
VANTAGEPOINT VENTURE PART IV-Q			70,756.000	70,756.00
VISTA EQUITY PARTNERS FUND III			2,167,788.000	2,167,788.00
VISTA EQUITY PARTNERS FUND IV LP			36,589,167.000	36,589,167.00
VISTA EQUITY PTNRS FD VI LP			55,376,028.000	55,376,028.00
WARBURG PINCUS PE IX LP			67,324.000	67,324.00
WARBURG PINCUS PRIVATE EQUITY X LP			845,460.460	845,460.46
WAYZATA OPPORTUNITIES FUND III			6,348,858.000	6,348,858.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			205,083,873.180	205,083,873.18
TOTAL PRIVATE EQUITY			3,965,935,932.314	3,972,029,081.16
REAL ESTATE				
BARINGS EURO REAL ESTATE II			39,812,958.200	42,151,969.49
DIVCOWEST FUND IV REIT LLC			1,450,888.310	1,450,888.31
FUNDAMENTAL PARTNERS III			87,094,547.000	87,094,547.00
GREENFIELD ACQUI PTNRS VI LP			60,778.000	60,778.00



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GREENFIELD ACQUI RTNRS VII LP			2,738,109.000	2,738,109.00	
HARRISON STREET CORE PROPERTY FUND LP			380,829,792.000	380,829,792.00	
IFM US INFRA DEBT FUND			100,000,397.940	100,000,397.94	
LUBERT-ADLER RE FD VII LP			23,508,158.390	23,508,158.39	
LUBERT-ADLER RE FUND VII-B LP			15,152,249.780	15,152,249.78	
MESA WEST FUND IV			20,688,665.000	20,688,665.00	
MIDDLEGROUND PARTNERS I LP			135,375,113.640	135,375,113.64	
MIDDLEGROUND PARTNERS II-X LP			43,357,219.820	43,357,219.82	
PATRON CAPITAL V LP			21,453,873.000	22,714,288.04	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			427,923,040.240	427,923,040.24	
RUBENSTEIN PROPERTIES FUND II LP			15,264,393.090	15,264,393.09	
STOCKBRIDGE FUND LP			167,132,320.060	167,132,320.06	
WALTON STREET RE FD VII-Q LP			10,847,832.640	10,847,832.64	
WALTON STREET REAL ESTATE FUND VI LP			17,605,451.000	17,605,451.00	
TOTAL REAL ESTATE			1,517,595,787.110	1,521,195,213.44	
Grand Total			199,774,884,943.4..	23,311,264,856.14	