



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>ALTERNATIVE INVESTMENTS</b>				
ARROWMARK FUND I			674,432,269.760	674,432,269.76
BLACKSTONE STRAT OPP			1,993,887.770	1,993,887.77
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,666,034.060	1,666,034.06
MAGNETAR MTP EOF II			7,295,437.280	7,295,437.28
MYRIAD OPPORTUNITIES			2,365,389.100	2,365,389.10
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00
PINE RIVER FUND LTD			101,205.990	101,205.99
<b>TOTAL ALTERNATIVE INVESTMENTS</b>			<b>687,854,224.960</b>	<b>687,854,223.96</b>
<b>CASH &amp; CASH EQUIVALENTS</b>				
ATLANTIC ASSET DISC 03/04/2022			3,100,000.000	3,098,401.78
AUSTRALIA & NZ BK DISC 02/07/2022			1,350,000.000	1,349,356.50
AUSTRALIA & NZ BK DISC 02/08/2022			3,050,000.000	3,048,558.03
BARCLAYS BANK DISC 02/09/2022			3,100,000.000	3,098,708.33
BLACKROCK MONEY MARKET FD B			94.470	94.47
CAD/USD SPOT OPTION 2022 PUT APR 22 01.215 ED 04/11/22			13,615,000.000	27,230.00
CANADIAN IMPERIAL DISC 02/11/2022			6,100,000.000	6,097,378.00
CANADIAN IMPERIAL DISC 03/07/2022			3,050,000.000	3,048,491.10
CANTOR REPO A TRI REPO 0.050% 01/03/2022 DD 12/30/21			900,000,000.000	900,000,000.00
CASH COLL WITH STATE STREET			50,000.000	50,000.00
COMWLTH BK AUST DISC 01/14/2022			4,450,000.000	4,448,082.80
COMWLTH BK AUST DISC 04/19/2022			3,000,000.000	2,997,260.83
DNB NOR BANK DISC 02/22/2022			1,350,000.000	1,349,190.75
DNB NOR BANK DISC 03/30/2022			3,000,000.000	2,997,818.33
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			318,210,222.620	318,210,222.62
EXELON GENERATION DISC 01/03/2022			1,814,000.000	1,813,639.72
FAIRWAY FIN CORP DISC 02/02/2022			4,350,000.000	4,347,675.17
FAIRWAY FIN CORP DISC 02/15/2022			4,400,000.000	4,397,998.00
FMS WERTMANAGEM DISC 01/27/2022			3,000,000.000	2,999,020.00
ING (US) FUNDING DISC 03/21/2022			4,145,000.000	4,142,950.53
INSTITUTIONAL SEC DISC 01/03/2022			50,000,000.000	49,998,666.67
INSTITUTIONAL SEC DISC 01/13/2022			50,000,000.000	49,997,083.34
LIBERTY ST FDG DISC 01/24/2022			4,250,000.000	4,248,713.19
MERRILL LYNCH REV REPO 0.050% 01/03/2022 DD 12/31/21			24,447,000.000	24,447,000.00
MITSUBISHI TR & BKG DISC 01/27/2022			2,700,000.000	2,698,357.50
MITSUBISHI TR & BKG INSTL C/D 0.150% 03/17/2022 DD 09/17/21			3,000,000.000	2,999,999.90
MIZUHO BANK LTD DISC 03/08/2022			4,450,000.000	4,447,273.08
MORTGAGE REPURCHASE S1 A2 144A VAR RT 09/10/2022 DD 09/10/21			7,030,000.000	7,030,000.00
MRA ISSUANCE TRUST 8 A2Y 144A VAR RT 05/15/2022 DD 10/26/21			23,100,000.000	23,100,000.00

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NATIONAL AUST BK DISC 03/07/2022			3,050,000.000	3,048,322.50
NATIONAL BK CANADA DISC 03/14/2022			1,325,000.000	1,324,139.49
NATIONWIDE BLDG DISC 01/13/2022			1,350,000.000	1,349,595.38
NATIONWIDE BLDG DISC 01/28/2022			3,100,000.000	3,098,770.33
NORDEA BANK ABP DISC 02/14/2022			3,000,000.000	2,998,680.00
OLD LINE FDG CORP DISC 04/06/2022			4,400,000.000	4,397,048.34
SECURITIES LENDING POOL			0.000	0.00
SOCIETE GENERALE DISC 01/10/2022			3,000,000.000	2,998,890.00
SUMITOMO MTSU BKG DISC 03/09/2022			4,550,000.000	4,546,991.94
SUMITOMO MTSU BKG DISC 03/11/2022			4,450,000.000	4,446,755.20
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)			620,000.000	620,000.00
SWAP COLLATERAL WITH BARCLAYS			-1,325,000.000	-1,325,000.00
SWAP COLLATERAL WITH CIBC			-160,000.000	-160,000.00
SWAP COLLATERAL WITH CITIBANK			7,719,263.140	7,719,263.14
SWAP COLLATERAL WITH GOLDMAN			-6,290,000.000	-6,290,000.00
SWAP COLLATERAL WITH JP MORGAN			-431,000.000	-431,000.00
SWAP COLLATERAL WITH MORGAN STANLEY			-520,000.000	-520,000.00
SWAP COLLATERAL WITH TORONTO DOMINION			-770,000.000	-770,000.00
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00
TBA COLLATERAL WITH JP MORGAN			-10,000.000	-10,000.00
TORONTO-DOMINION DISC 04/13/2022			3,000,000.000	2,997,765.00
TORONTO-DOMINION DISC 05/03/2022			3,480,000.000	3,476,766.50
TOTAL CAPITAL CDA DISC 03/07/2022			4,550,000.000	4,546,815.00
U S TREASURY BILL 0.000% 01/27/2022 DD 01/28/21			74,726,000.000	74,712,327.38
U S TREASURY BILL 0.000% 02/10/2022 DD 08/12/21			3,900,000.000	3,899,328.50
U S TREASURY BILL 0.000% 03/10/2022 DD 09/09/21			1,050,000.000	1,049,836.77
U S TREASURY BILL 0.000% 04/07/2022 DD 10/07/21			3,000,000.000	2,999,203.75
U S TREASURY BILL 0.000% 04/21/2022 DD 04/22/21			2,250,000.000	2,249,529.75
U S TREASURY BILL 0.000% 05/05/2022 DD 11/04/21			3,000,000.000	2,999,020.00
U S TREASURY BILL 0.000% 05/12/2022 DD 11/12/21			5,000,000.000	4,998,218.92
VICTORY RECVBLS DISC 01/04/2022			2,150,000.000	2,149,740.21
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>			<b>1,583,345,580.230</b>	<b>1,569,680,178.74</b>
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>				
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			580,000.000	767,454.00
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,545,000.000	2,135,920.00
BP CAPITAL MARKETS PLC REGS 1.000% 04/28/2023			900,000.000	1,241,368.51
CELLNEX TELECOM SA REGS 0.750% 11/20/2031			700,000.000	782,703.63
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			610,000.000	577,809.84
LIBERTY BROADBAND CORP 144A 1.250% 09/30/2050 DD 11/23/20			1,345,000.000	1,326,170.00

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LIBERTY BROADBAND CORP 144A 2.750% 09/30/2050 DD 08/27/20			910,000.000	921,816.42
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20			550,000.000	789,250.00
NABORS INDUSTRIES INC 0.750% 01/15/2024 DD 01/13/17			85,000.000	73,950.00
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,010,000.000	1,347,436.25
TRANSOCEAN INC 0.500% 01/30/2023 DD 01/30/18			36,000.000	32,265.44
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			1,105,000.000	1,084,557.50
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17			2,690,000.000	2,609,300.00
<b>TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>			<b>12,066,000.000</b>	<b>13,690,001.59</b>
<b>CONVERTIBLE SECURITIES</b>				
2020 CASH MANDATORY EXCHA 144A PFD 5.250%			1,235.000	1,290,834.35
ALGONQUIN POWER & UTILITIES CO PFD 7.750%			28,000.000	1,317,400.00
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			27,250.000	1,433,350.00
BECTON DICKINSON AND CO PFD 6.000%			11,900.000	627,725.00
BROADCOM INC PFD 8.000% CUMULATIVE			1,400.000	2,905,546.00
DANAHER CORP PFD 4.750% CUMULATIVE			625.000	1,371,250.00
DOMINION ENERGY INC PFD 7.250% CUMULATIVE			13,000.000	1,308,320.00
DTE ENERGY CO PFD 6.250%			27,650.000	1,420,657.00
NEXTERA ENERGY INC PFD 4.872%			35,100.000	2,389,959.00
NEXTERA ENERGY INC PFD 5.279%			38,450.000	2,212,413.00
NEXTERA ENERGY INC PFD 6.219%			19,450.000	1,125,766.00
SABRE CORP PFD 6.500%			2,500.000	286,925.00
SOUTHERN CO/THE PFD 6.750%			39,200.000	2,107,000.00
STANLEY BLACK & DECKER INC PFD 5.250% NOT APPLICABLE			11,700.000	1,276,940.59
<b>TOTAL CONVERTIBLE SECURITIES</b>			<b>257,460.000</b>	<b>21,074,085.94</b>
<b>EQUITY</b>				
1-800-FLOWERS.COM INC			6,080.000	142,089.60
10X GENOMICS INC			5,300.000	789,488.00
180 DEGREE CAPITAL CORP			497.000	3,548.58
1LIFE HEALTHCARE INC			14,785.000	259,772.45
1ST SOURCE CORP			4,630.000	229,648.00
2SEVENTY BIO INC			4,059.000	104,032.17
2U INC			8,842.000	177,458.94
3D SYSTEMS CORP			12,020.000	258,910.80
3I GROUP PLC			21,651.000	424,922.10
3M CO			55,370.000	9,835,373.10
4LICENSING CORP			1,848.000	0.00
89BIO INC			5,047.000	65,964.29
A O SMITH CORP			11,509.000	988,047.65
A-MARK PRECIOUS METALS INC			3,659.000	223,564.90

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A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00	
A10 NETWORKS INC			7,998.000	132,606.84	
AAIPHARMA INC COM			13,700.000	0.00	
AAON INC			6,107.000	485,079.01	
AAR CORP			5,411.000	211,191.33	
AARON'S CO INC/THE			5,352.000	131,926.80	
AARTI INDUSTRIES LTD			205,188.000	2,772,988.08	
ABB LTD			461,207.000	17,665,723.85	
ABBOTT LABORATORIES			192,693.000	27,119,612.82	
ABBVIE INC			179,312.000	24,278,844.80	
ABCAM PLC			11,143.000	261,555.38	
ABEONA THERAPEUTICS INC			4,155.000	1,400.24	
ABERCROMBIE & FITCH CO			13,581.000	473,026.23	
ABIOMED INC			5,597.000	2,010,274.49	
ABLE LABRATORIES INC COM NEW			2,800.000	0.00	
ABM INDUSTRIES INC			12,406.000	506,785.10	
ABRAXAS PETROLEUM CORP			41.000	33.62	
ABU DHABI COMMERCIAL BANK PJSC			2,064,670.000	4,794,825.84	
ACACIA RESEARCH CORP			6,628.000	34,001.64	
ACADEMY SPORTS & OUTDOORS INC			7,845.000	344,395.50	
ACADIA HEALTHCARE CO INC			10,624.000	644,876.80	
ACADIA REALTY TRUST			12,378.000	270,211.74	
ACCELERATE DIAGNOSTICS INC			7,090.000	37,009.80	
ACCENTURE PLC			110,127.000	45,653,147.85	
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			20,806.000	171,857.56	
ACCOM INC			306.000	0.61	
ACCURAY INC			19,559.000	93,296.43	
ACE HARDWARE INDONESIA TBK PT			16,139,600.000	1,449,475.53	
ACER THERAPEUTICS INC			3,765.000	8,659.50	
ACHIEVE LIFE SCIENCES INC			1.000	7.78	
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00	
ACI WORLDWIDE INC			16,395.000	568,906.50	
ACLARIS THERAPEUTICS INC			2,690.000	39,112.60	
ACM RESEARCH INC			2,598.000	221,531.46	
ACMAT CORP			438.000	15,768.00	
ACME UNITED CORP			238.000	7,858.76	



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ACORDA THERAPEUTICS INC			1,264.000	3,020.96
ACORN ENERGY INC			2,343.000	1,476.09
ACRES COMMERCIAL REALTY CORP			2,404.000	29,977.88
ACTIVISION BLIZZARD INC			86,492.000	5,754,312.76
ACTUA CORP			8,061.000	0.00
ACUMEN PHARMACEUTICALS INC			728.000	4,921.28
ACURA PHARMACEUTICALS INC			1,951.000	1,053.54
ACUSHNET HOLDINGS CORP			4,787.000	254,093.96
ADAMIS PHARMACEUTICALS CORP			24.000	14.52
ADAMS RESOURCES & ENERGY INC			3,346.000	93,052.26
ADDUS HOMECARE CORP			3,050.000	285,205.50
ADHERA THERAPEUTICS INC			4.000	0.27
ADIDAS AG			28,557.000	8,222,675.16
ADIANT PLC			13,762.000	658,924.56
ADMA BIOLOGICS INC			13,809.000	19,332.60
ADOBE INC			56,718.000	32,162,509.08
ADTALEM GLOBAL EDUCATION INC			9,492.000	280,583.52
ADTRAN INC			9,187.000	209,739.21
ADVANCE AUTO PARTS INC			7,886.000	1,891,693.68
ADVANCED DRAINAGE SYSTEMS INC			62,600.000	8,521,738.00
ADVANCED EMISSIONS SOLUTIONS I			347.000	2,297.14
ADVANCED ENERGY INDUSTRIES INC			5,168.000	470,598.08
ADVANCED MICRO DEVICES INC			115,348.000	16,598,577.20
ADVANSIX INC			3,593.000	169,769.25
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			373,266.000	5,349,332.05
ADVAXIS INC			537.067	83.57
ADVERUM BIOTECHNOLOGIES INC			8,119.000	14,289.44
ADYEN NV			13,540.000	35,591,755.81
AEOLUS PHARMACEUTICALS INC			328.000	0.26
AERIE PHARMACEUTICALS INC			6,871.000	48,234.42
AEROJET ROCKETDYNE HOLDINGS IN			13,692.000	640,237.92
AEROVIRONMENT INC			4,144.000	257,052.32
AES CORP/THE			889,473.000	21,614,193.90
AFFIMED NV			9,613.000	53,063.76
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00
AFFYMAX INC			1,106.000	5.53
AFLAC INC			75,894.000	4,431,450.66
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	7,452.61

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AFYA LTD			12,366.000	194,269.86
AG MORTGAGE INVESTMENT TRUST I			21.000	215.25
AG MTG INVT TR INC			1,463.333	14,999.16
AGCO CORP			5,300.000	614,906.00
AGENUS INC			40,186.000	129,398.92
AGEX THERAPEUTICS INC			230.000	250.70
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			34,780.000	5,552,627.00
AGILYSYS INC			4,821.000	214,341.66
AGREE REALTY CORP			7,493.000	534,700.48
AIA GROUP LTD HK/01299			1,134,200.000	11,434,670.26
AIM IMMUNOTECH INC			13.000	11.96
AIR PRODUCTS AND CHEMICALS INC			21,687.000	6,598,486.62
AIR TRANSPORT SERVICES GROUP I			375,020.000	11,018,087.60
AIRBNB INC			10,794.000	1,797,093.06
AKAMAI TECHNOLOGIES INC			22,452.000	2,627,782.08
AKBANK TAS			4,909,727.000	2,661,950.28
AKEBIA THERAPEUTICS INC			16,891.000	38,173.66
AKERO THERAPEUTICS INC			2,879.000	60,890.85
AKSYS LTD			9,696.000	0.00
AKZO NOBEL NV			99,005.000	10,864,788.90
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	18.38
ALAMO GROUP INC			1,688.000	248,439.84
ALARM.COM HOLDINGS INC			5,088.000	431,513.28
ALASKA AIR GROUP INC			11,273.000	587,323.30
ALBANY INTERNATIONAL CORP			5,035.000	445,345.75
ALBEMARLE CORP			13,937.000	3,258,052.49
ALBIREO PHARMA INC			6,550.000	152,549.50
ALDER BIOPHARMACEUTICALS INC			1,300.000	2,600.00
ALECTOR INC			8,801.000	181,740.65
ALEXANDER & BALDWIN INC			11,780.000	295,560.20
ALEXANDER'S INC			465.000	121,039.50
ALEXANDRIA REAL ESTATE EQUITIE			14,881.000	3,317,867.76
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD HK/09988			475,600.000	7,253,291.93
ALICO INC			4,514.000	167,153.42
ALIGHT INC			830,746.000	8,980,364.26
ALIGN TECHNOLOGY INC			11,490.000	7,550,998.20
ALITHYA GROUP INC			7,523.833	19,185.78

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ALJ REGIONAL HOLDINGS INC			493.000	897.26
ALKERMES PLC			27,114.000	630,671.64
ALLEGIANCE BANCSHARES INC			1,732.000	73,107.72
ALLEGiant TRAVEL CO			2,354.000	440,292.16
ALLEGION PLC			13,001.000	1,721,852.44
ALLEGRO.EU SA			163,562.000	1,577,019.48
ALLETE INC			11,010.000	730,513.50
ALLFUNDS GROUP PLC			15,441.000	303,709.21
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			33,387.000	2,052,298.89
ALLIANZ SE			42,986.000	10,150,695.99
ALLIED HEALTHCARE PRODUCTS INC			424.000	2,467.68
ALLIED MOTION TECHNOLOGIES INC			133,491.000	4,871,086.60
ALLIN CORP			7.000	7.00
ALLISON TRANSMISSION HOLDINGS			6,000.000	218,100.00
ALLOGENE THERAPEUTICS INC			8,359.000	124,716.28
ALLOVIR INC			2,271.000	29,386.74
ALLSCRIPTS HEALTHCARE SOLUTION			28,887.000	532,965.15
ALLSTATE CORP/THE			34,652.000	4,076,807.80
ALLY FINANCIAL INC			41,118.000	1,957,627.98
ALPHA & OMEGA SEMICONDUCTOR LT			7,562.000	457,954.72
ALPHA METALLURGICAL RESOURCES			3,186.000	194,505.30
ALPHA TECHNOLOGIES GROUP INC			4,243.000	23.76
ALPHA TEKNOVA INC			2,064.000	42,270.72
ALPHABET INC			69,352.000	200,830,251.33
ALPHATEC HOLDINGS INC			650,138.000	7,431,077.34
ALTAIR ENGINEERING INC			5,830.000	450,775.60
ALTICE USA INC			11,005.000	178,060.90
ALTIGEN COMMUNICATIONS INC			1,983.000	2,677.05
ALTIMMUNE INC			9,252.666	84,754.42
ALTISOURCE ASSET MANAGEMENT CO			354.000	6,018.00
ALTO INGREDIENTS INC			8,980.000	43,193.80
ALTRA INDUSTRIAL MOTION CORP			11,738.000	605,328.66
ALTRIA GROUP INC			162,626.000	7,706,846.14
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			2.000	0.00
AMADEUS IT GROUP SA			219,536.000	14,889,504.07
AMALGAMATED FINANCIAL CORP			4,280.000	71,775.60
AMAZON.COM INC			52,724.000	175,799,742.16

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AMB FINANCIAL CORP			627.000	15,204.75
AMBAC FINANCIAL GROUP INC			5,238.000	84,069.90
AMBARELLA INC			4,593.000	931,873.77
AMBASSADORS INTERNATIONAL INC			438.000	0.00
AMBEV SA			3,190,700.000	8,833,140.77
AMC ENTERTAINMENT HOLDINGS INC			586.000	15,939.20
AMC NETWORKS INC			5,585.000	192,347.40
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			131,233.000	1,576,108.33
AMDOCS LTD			8,617.000	644,896.28
AMEN PROPERTIES INC			11.000	4,521.00
AMEREN CORP			36,375.000	3,237,738.75
AMERICA'S CAR-MART INC/TX			1,480.000	151,552.00
AMERICAN AIRLINES GROUP INC			58,532.000	1,051,234.72
AMERICAN ASSETS TRUST INC			6,476.000	243,044.28
AMERICAN AXLE & MANUFACTURING			18,649.000	173,995.17
AMERICAN BILTRITE INC			15.000	2,685.75
AMERICAN CARESOURCE HOLDINGS I			275.000	0.28
AMERICAN EAGLE OUTFITTERS INC			23,238.000	588,386.16
AMERICAN ELECTRIC POWER CO INC			76,100.000	6,770,617.00
AMERICAN EQUITY INVESTMENT LIF			224,425.000	8,734,621.00
AMERICAN EXPRESS CO			55,353.000	9,055,750.80
AMERICAN FINANCE TRUST INC			12,107.000	110,536.91
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			119,439.000	6,791,301.54
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			3,047.000	114,810.96
AMERICAN ORIENTAL BIOENGINEERI			22.000	60.50
AMERICAN OUTDOOR BRANDS INC			1,893.000	37,727.49
AMERICAN PUBLIC EDUCATION INC			4,285.000	95,341.25
AMERICAN REALTY INVESTORS INC			861.000	10,900.26
AMERICAN SHARED HOSPITAL SERVI			682.000	1,582.24
AMERICAN SKIING CO COM			20,300.000	0.00
AMERICAN SOFTWARE INC/GA			6,380.000	166,964.60
AMERICAN STATES WATER CO			6,224.000	643,810.56
AMERICAN SUPERCONDUCTOR CORP			640.000	6,963.20
AMERICAN TOWER CORP			49,894.000	14,593,995.00



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERICAN VANGUARD CORP			3,140.000	51,464.60	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			20,704.000	3,910,157.44	
AMERICAN WELL CORP			23,813.000	143,830.52	
AMERICAN WOODMARK CORP			2,165.000	141,158.00	
AMERICOLD REALTY TRUST			38,635.000	1,266,841.65	
AMERIPRISE FINANCIAL INC			14,918.000	4,500,163.88	
AMERIS BANCORP			10,924.000	542,704.32	
AMERISAFE INC			3,520.000	189,481.60	
AMERISERV FINANCIAL INC			4,079.000	15,744.94	
AMERISOURCEBERGEN CORP			18,739.000	2,490,225.71	
AMES NATIONAL CORP			1,260.000	30,857.40	
AMETEK INC			81,973.000	12,053,309.92	
AMGEN INC			51,037.000	11,481,793.89	
AMICUS THERAPEUTICS INC			51,826.000	598,590.30	
AMISTAR CORP			962.000	0.00	
AMKOR TECHNOLOGY INC			17,596.000	436,204.84	
AMN HEALTHCARE SERVICES INC			9,709.000	1,187,701.97	
AMNEAL PHARMACEUTICALS INC			28,895.000	138,407.05	
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00	
AMPCO-PITTSBURGH CORP			1,344.000	6,720.00	
AMPHASTAR PHARMACEUTICALS INC			8,489.000	197,708.81	
AMPHENOL CORP			58,178.000	5,088,247.88	
AMREP CORP			1,111.000	13,887.50	
AMTECH SYSTEMS INC			1,631.000	16,114.28	
ANACOMP INC			3.000	2.10	
ANALOG DEVICES INC			61,149.780	10,748,296.83	
ANAPTYSBIO INC			9,716.000	337,631.00	
ANAVEX LIFE SCIENCES CORP			10,478.000	181,688.52	
ANC RENTAL CORP			1,750.000	0.00	
ANDERSONS INC/THE			3,835.000	148,452.85	
ANDREA ELECTRONICS CORP			4,974.000	126.84	
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00	
ANEMOSTAT INC COM			2,231.000	0.00	
ANESIVA INC			4,789.000	15.32	
ANGIODYNAMICS INC			9,107.000	251,171.06	
ANGLO AMERICAN PLC			204,500.000	8,353,868.35	
ANI PHARMACEUTICALS INC			2,629.000	121,144.32	
ANIKA THERAPEUTICS INC			3,733.000	133,753.39	

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANIXA BIOSCIENCES INC			1,424.000	4,229.28
ANNALY CAPITAL MANAGEMENT INC			120,456.000	941,965.92
ANNEXON INC			4,472.000	51,383.28
ANSYS INC			9,296.000	3,728,811.52
ANTARES PHARMA INC			13,126.000	46,859.82
ANTERIX INC			3,519.000	206,776.44
ANTERO RESOURCES CORP			35,913.000	628,477.50
ANTHEM INC			27,759.000	12,867,406.86
ANTHERA PHARMACEUTICALS INC			425.000	0.09
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANTOFAGASTA PLC			111,902.000	2,028,706.41
AON PLC			98,316.000	29,549,856.96
AP MOLLER - MAERSK A/S			64.000	229,471.35
AP THAILAND PCL			25,919,700.000	7,410,062.32
APA CORP			32,288.000	868,224.32
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	0.00
API GROUP CORP			22,429.000	577,995.33
APOGEE ENTERPRISES INC			4,789.000	230,590.35
APOLLO COMMERCIAL REAL ESTATE			24,610.000	323,867.60
APOLLO ENDOSURGERY INC			37,279.000	314,261.97
APOLLO GLOBAL MANAGEMENT INC			33,503.000	2,426,622.29
APOLLO MEDICAL HOLDINGS INC			7,402.000	543,898.96
APPFOLIO INC			2,780.000	336,546.80
APPLE HOSPITALITY REIT INC			34,185.000	552,087.75
APPLE INC			1,819,455.000	323,080,624.35
APPLIED ENERGETICS INC			7,099.000	17,037.60
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			6,907.000	709,348.90
APPLIED MATERIALS INC			140,050.000	22,038,268.00
APPLIED MOLECULAR TRANSPORT IN			4,816.000	67,327.68
APPLIED OPTOELECTRONICS INC			5,882.000	30,233.48
APPLIED THERAPEUTICS INC			1,855.000	16,602.25
APPLIEDTHEORY CORP			5,601.000	0.56
APREA THERAPEUTICS INC			2,485.000	7,131.95
APTEVO THERAPEUTICS INC			4,055.000	31,912.85
APTIV PLC			25,733.000	4,244,658.35
APYX MEDICAL CORP			2,949.000	37,806.18
AQUACELL TECHNOLOGIES INC			3,700.000	0.00

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00
ARAVIVE INC			6,265.000	13,720.35
ARBOR REALTY TRUST INC			18,641.822	341,518.18
ARBUTUS BIOPHARMA CORP			15,569.000	60,563.41
ARC DOCUMENT SOLUTIONS INC			4,936.000	17,276.00
ARCBEST CORP			5,768.000	691,294.80
ARCH CAPITAL GROUP LTD			9,982.000	443,699.90
ARCH RESOURCES INC			1,753.000	160,083.96
ARCHER-DANIELS-MIDLAND CO			67,828.000	4,584,494.52
ARCONIC CORP			14,785.000	488,052.85
ARCOS DORADOS HOLDINGS INC			27,099.000	157,987.17
ARCOSA INC			8,161.000	430,084.70
ARCUS BIOSCIENCES INC			7,460.000	301,906.20
ARCUTIS BIOTHERAPEUTICS INC			3,595.000	74,560.30
ARDELYX INC			4,082.000	4,490.20
ARDMORE SHIPPING CORP			16,486.000	55,722.68
ARENA PHARMACEUTICALS INC			8,117.000	754,393.98
ARGAN INC			3,200.000	123,808.00
ARGO GROUP INTERNATIONAL HOLDI			8,311.000	482,952.21
ARISTA NETWORKS INC			25,310.000	3,638,312.50
ARISTOCRAT LEISURE LTD			14,368.000	455,143.30
ARISTON HOLDING NV			364,710.000	4,205,546.87
ARK RESTAURANTS CORP			959.000	15,967.35
ARKEMA SA			1,989.000	280,135.18
ARLINGTON ASSET INVESTMENT COR			2,925.000	10,237.50
ARLO TECHNOLOGIES INC			13,455.000	141,142.95
ARMADA HOFFLER PROPERTIES INC			6,020.000	91,624.40
ARMOUR RESIDENTIAL REIT INC			5,636.000	55,289.16
ARROW FINANCIAL CORP			3,740.608	131,781.62
ARROW RESOURCES DEVELOPMENT IN			2,800.000	1.12
ARROWHEAD PHARMACEUTICALS INC			18,163.000	1,204,206.90
ARTERIS INC			259,211.000	5,471,944.21
ARTESIAN RESOURCES CORP			3,021.000	139,962.93
ARTHUR J GALLAGHER & CO			63,817.000	10,827,830.39
ARTISAN PARTNERS ASSET MANAGEM			6,608.000	314,805.12
ARVINAS INC			223.000	18,317.22
ASAHI GROUP HOLDINGS LTD			8,100.000	314,701.07
ASBURY AUTOMOTIVE GROUP INC			2,486.000	429,406.78
ASCENDIS PHARMA A/S ADR			60,310.000	8,113,504.30



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASCENTIAL PLC			2,300,000.000	12,535,705.64
ASE TECHNOLOGY HOLDING CO LTD			2,239,000.000	8,618,697.41
ASENSUS SURGICAL INC			11.231	12.46
ASFG INC			44.000	0.22
ASGN INC			7,373.000	909,828.20
ASHFORD INC			799.562	13,312.71
ASHTEAD GROUP PLC			249,200.000	20,055,969.61
ASML HOLDING NV			21,475.000	17,258,582.17
ASPEN AEROGELS INC			162,971.000	8,114,326.09
ASSEMBLY BIOSCIENCES INC			7,523.000	17,528.59
ASSERTIO HOLDINGS INC			2,209.000	4,815.62
ASSICURAZIONI GENERALI SPA			355,000.000	7,521,042.78
ASSOCIATED BANC-CORP			18,289.000	413,148.51
ASSOCIATED CAPITAL GROUP INC			1,962.000	84,366.00
ASSURANT INC			5,023.000	782,884.78
ASSURED GUARANTY LTD			59,911.000	3,007,532.20
ASTEC INDUSTRIES INC			5,001.000	346,419.27
ASTELLAS PHARMA INC			893,300.000	14,510,161.98
ASTRAZENECA PLC			179,496.000	21,097,811.04
ASTRIA THERAPEUTICS INC			2,113.000	11,389.07
ASTRONICS CORP			552,347.000	6,626,947.62
ASTRONOVA INC			9,230.000	124,605.00
ASTROTECH CORP			96.000	65.28
ASURE SOFTWARE INC			1,470.000	11,510.10
AT&T INC			647,537.000	15,929,410.20
AT&T LATIN AMER CORP COM			30,700.000	0.00
ATAI LIFE SCIENCES NV			18,530.000	141,383.90
ATARA BIOTHERAPEUTICS INC			9,906.000	156,118.56
ATEA PHARMACEUTICALS INC			7,647.000	68,364.18
ATHENE HOLDING LTD			10,500.000	874,965.00
ATHENEX INC			1,714.000	2,331.04
ATKORE INC			8,732.000	970,911.08
ATLANTIC AMERICAN CORP			9,141.000	22,395.45
ATLANTIC UNION BANKSHARES CORP			13,822.000	515,422.38
ATLANTICA SUSTAINABLE INFRASTR			14,684.000	525,099.84
ATLANTICUS HOLDINGS CORP			1,005.000	71,676.60
ATLANTIS PLASTICS INC			1,094.000	1.09
ATLAS AIR WORLDWIDE HOLDINGS I			3,276.000	308,337.12
ATLAS CORP			32,070.000	454,752.60

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ATLASSIAN CORP PLC			36,360.000	13,863,704.40
ATMOS ENERGY CORP			19,441.000	2,036,833.57
ATN INTERNATIONAL INC			1,873.000	74,826.35
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRECA INC			3,603.000	10,917.09
ATRICURE INC			8,871.000	616,800.63
ATRION CORP			181.000	127,586.90
AUDACY INC			4,453.000	11,444.21
AUDICODES LTD			3,830.000	133,054.20
AURINIA PHARMACEUTICALS INC			15,791.000	361,140.17
AUROBINDO PHARMA LTD			521,988.000	5,156,636.16
AUTODESK INC			20,823.000	5,855,219.37
AUTOMATIC DATA PROCESSING INC			36,871.000	9,091,651.18
AUTOSCOPE TECHNOLOGIES CORP			253.000	1,586.31
AUTOWEB INC			874.000	2,971.60
AUTOZONE INC			2,213.000	4,639,311.07
AVADO BRANDS INC COM			40,600.000	365.40
AVALONBAY COMMUNITIES INC			13,357.000	3,373,844.63
AVANOS MEDICAL INC			10,165.000	352,420.55
AVAYA HOLDINGS CORP			363,189.000	7,191,142.20
AVERY DENNISON CORP			10,224.000	2,214,211.68
AVEVA GROUP PLC			285,000.000	13,140,061.23
AVIAT NETWORKS INC			3,202.000	102,720.16
AVID BIOSERVICES INC			7,168.000	209,162.24
AVID TECHNOLOGY INC			7,611.000	247,890.27
AVIDITY BIOSCIENCES INC			3,596.000	85,476.92
AVIENT CORP			12,170.000	680,911.50
AVINCI MEDIA CORP			4,781.000	0.00
AVIS BUDGET GROUP INC			8,512.000	1,765,133.44
AVISTA CORP			12,853.000	546,123.97
AVIVA PLC			1,339,449.000	7,445,545.34
AVNET INC			11,969.000	493,481.87
AVROBIO INC			3,072.000	11,827.20
AWARE INC/MA			4,844.000	15,258.60
AXA SA			18,442.000	549,158.17
AXALTA COATING SYSTEMS LTD			477,362.000	15,810,229.44
AXCELIS TECHNOLOGIES INC			11,250.000	838,800.00
AXCESS INTERNATIONAL INC			2,712.000	0.00

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXOGEN INC			7,272.000	68,138.64
AXON ENTERPRISE INC			3,000.000	471,000.00
AXONICS INC			5,831.000	326,536.00
AXOS FINANCIAL INC			9,910.000	554,068.10
AXSOME THERAPEUTICS INC			3,304.000	124,825.12
AZZ INC			3,210.000	177,480.90
B RILEY FINANCIAL INC			1,836.000	163,146.96
B&G FOODS INC			9,945.000	305,609.85
B2GOLD CORP			1,393,300.000	5,493,119.58
B3 SA - BRASIL BOLSA BALCAO			619,872.000	1,239,744.00
BABCOCK & WILCOX ENTERPRISES I			227,682.000	2,053,691.64
BADGER METER INC			4,091.000	435,936.96
BADGER PAPER MILLS INC			2,800.000	8.40
BAE SYSTEMS PLC			1,193,800.000	8,889,949.37
BAIDU INC ADR			30,468.000	4,533,333.72
BAIDU INC HK/09888			58,550.000	1,085,942.05
BAKER HUGHES CO			89,220.000	2,146,633.20
BALCHEM CORP			4,928.000	830,860.80
BALL CORP			28,597.000	2,753,033.19
BALLANTYNE STRONG INC			820.000	2,369.80
BALLY'S CORP			372.000	14,158.32
BANC OF CALIFORNIA INC			5,004.000	98,178.48
BANCFIRST CORP			3,236.000	228,332.16
BANCO BILBAO VIZCAYA ARGENTARI			114,766.000	685,187.45
BANCO LATINOAMERICANO DE COMER			7,865.000	130,559.00
BANCORP INC/THE			4,949.000	125,259.19
BANDWIDTH INC			2,277.000	163,397.52
BANGKOK BANK PCL			938,100.000	3,409,224.62
BANK CENTRAL ASIA TBK PT			57,738,600.000	29,573,127.76
BANK FIRST CORP			2,347.000	169,547.28
BANK LEUMI LE-ISRAEL BM			61,720.000	663,325.41
BANK MANDIRI PERSERO TBK PT			8,053,700.000	3,969,629.06
BANK OF AMERICA CORP			746,319.000	33,203,732.31
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			4,927.000	412,685.52
BANK OF IRELAND GROUP PLC			87,109.000	493,914.94
BANK OF MARIN BANCORP			2,608.000	97,095.84
BANK OF NEW YORK MELLON CORP/T			84,186.000	4,889,522.88



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK OF NOVA SCOTIA			133,900.000	9,492,732.46
BANK OF NT BUTTERFIELD & SON L			7,231.000	275,573.41
BANK OF SOUTH CAROLINA CORP			2,500.000	50,425.00
BANK RAKYAT INDONESIA PERSERO			12,993,970.000	3,747,070.21
BANK7 CORP			6,274.000	144,302.00
BANKFINANCIAL CORP			2,638.000	28,147.46
BANKINTER SA			1,135,157.000	5,820,670.54
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANKUNITED INC			10,360.000	438,331.60
BANKWELL FINANCIAL GROUP INC			5,390.000	175,660.10
BANNER CORP			7,087.000	429,968.29
BAR HARBOR BANKSHARES			1,490.000	43,105.70
BARNES & NOBLE EDUCATION INC			3,168.000	21,574.08
BARNES GROUP INC			9,182.000	427,789.38
BARNWELL INDUSTRIES INC			1,786.000	5,197.26
BARRATT DEVELOPMENTS PLC			701,500.000	7,107,097.13
BARRETT BUSINESS SERVICES INC			3,324.000	229,555.44
BASIC ENERGY SERVICES INC			10.000	0.00
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	8.26
BATH & BODY WORKS INC			24,677.000	1,722,207.83
BATTALION OIL CORP WTS EXP 10/08/2022			1.000	0.00
BATTALION OIL WTS EXP 10/08/2022			4.000	0.00
BAUDAX BIO INC			2,042.000	447.60
BAUSCH HEALTH COS INC			251,240.000	6,949,551.20
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			53,204.000	4,567,031.36
BB LIQUIDATING INC			31,721.000	41.24
BBQ HOLDINGS INC			4,231.000	67,188.28
BBX CAPITAL INC			21.000	210.00
BCB BANCORP INC			1,430.000	22,064.90
BEACON ROOFING SUPPLY INC			10,067.000	577,342.45
BEARD CO/THE			1,181.000	0.12
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	850.50
BEAZER HOMES USA INC			7,154.000	166,115.88
BEBE STORES INC			399.000	3,391.50
BECTON DICKINSON AND CO			24,447.000	6,147,931.56
BED BATH & BEYOND INC			15,043.000	219,326.94
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	6,476,315.67

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BEL FUSE INC			6,018.000	80,713.54	
BELDEN INC			5,338.000	350,866.74	
BELIEVING TODAY INC			3,700.000	0.00	
BELLEROPHON THERAPEUTICS INC			5,428.000	16,826.80	
BELLICUM PHARMACEUTICALS INC			490.800	731.29	
BENCHMARK ELECTRONICS INC			6,689.000	181,271.90	
BENEFIT ONE INC			1,600.000	68,568.45	
BENEFITFOCUS INC			6,492.000	69,204.72	
BERKELEY GP HLDGSORD GBP0.0539			2,758.000	178,373.61	
BERKSHIRE BANCORP INC/NY			2,254.000	24,703.84	
BERKSHIRE HATHAWAY INC			298,298.000	89,191,102.00	
BEST BUY CO INC			27,574.000	2,801,518.40	
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.42	
BEYOND AIR INC			10,281.000	97,052.64	
BEYONDSRING INC			4,768.000	21,599.04	
BGC PARTNERS INC			59,157.000	275,080.05	
BHP GROUP PLC			23,431.000	698,035.92	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BID CORP LTD			67,115.000	1,372,703.61	
BIG 5 SPORTING GOODS CORP			4,836.000	91,932.36	
BIG LOTS INC			7,056.000	317,872.80	
BIGLARI HOLDINGS INC			609.000	86,825.13	
BILIBILI INC ADR			30,915.000	1,434,456.00	
BIM BIRLESIK MAGAZALAR AS			106,925.000	493,571.22	
BIO-RAD LABORATORIES INC			12,201.000	9,218,709.57	
BIO-TECHNE CORP			5,925.000	3,065,239.50	
BIOCRIST PHARMACEUTICALS INC			9,452.000	130,910.20	
BIODELIVERY SCIENCES INTERNATI			9,738.000	30,187.80	
BIOGEN INC			20,010.000	4,800,799.20	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLASE INC			1,026.000	400.14	
BIOLIFE SOLUTIONS INC			7,795.000	290,519.65	
BIOMARIN PHARMACEUTICAL INC			3,567.000	315,144.45	
BIOPURE CORP			374.000	0.00	
BIOSIG TECHNOLOGIES INC			6,555.000	14,617.65	
BIOSTAGE INC			68.000	156.40	
BIOVENTUS INC			5,054.925	73,245.86	
BIOXCEL THERAPEUTICS INC			5,525.000	112,323.25	
BIRKS GROUP INC			432.000	2,095.20	



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BJ'S RESTAURANTS INC			4,269.000	147,493.95	
BJ'S WHOLESALE CLUB HOLDINGS I			40,499.000	2,712,218.03	
BK TECHNOLOGIES CORP			1,135.000	2,735.46	
BLACK HILLS CORP			2,066.000	145,797.62	
BLACKBAUD INC			7,571.000	597,957.58	
BLACKLINE INC			6,973.000	721,984.42	
BLACKROCK CAPITAL INVESTMENT C			4,055.000	16,220.00	
BLACKROCK INC			13,160.000	12,048,769.60	
BLACKSTONE INC			3,573.000	462,310.47	
BLACKSTONE MORTGAGE TRUST INC			19,316.000	591,455.92	
BLOCK INC			1,299.000	209,801.49	
BLONDER TONGUE LABORATORIES IN			2,737.000	1,614.83	
BLOOMIN' BRANDS INC			1,747.000	36,652.06	
BLUCORA INC			7,245.000	125,483.40	
BLUE RIVER BANCSHARES INC			962.000	0.00	
BLUEBIRD BIO INC			23,466.000	234,425.34	
BLUEGREEN VACATIONS HOLDING CO			789.000	27,693.90	
BLUELINX HOLDINGS INC			3,327.000	318,593.52	
BLUEPRINT MEDICINES CORP			8,665.000	928,108.15	
BLUEROCK RESIDENTIAL GROWTH RE			10,216.000	269,600.24	
BLUESCOPE STEEL LTD			44,542.000	676,831.06	
BM TECHNOLOGIES INC			465.000	4,282.65	
BMC INDS INC MINN COM			26,300.000	0.00	
BNP PAR-CW22 DONGGUAN YIHE WTS EXP 30-SEP-2022			157,617.000	2,283,870.33	
BNP PARIBAS SA			158,825.000	10,976,021.56	
BNS HOLDING INC			94.000	0.00	
BOC HONG KONG HOLDINGS LTD HK/02388			85,500.000	280,200.23	
BOEING CO/THE			61,289.000	12,338,701.48	
BOISE CASCADE CO			8,635.000	614,812.00	
BOLIDEN AB			215,500.000	8,330,710.11	
BOMBAY CO			19,600.000	0.00	
BON-TON STORES INC/THE			1,828.000	0.36	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	0.81	
BOOHOO GROUP PLC			6,500,000.000	10,846,435.60	
BOOKING HOLDINGS INC			3,831.000	9,191,450.13	
BOOT BARN HOLDINGS INC			3,849.000	473,619.45	
BORGWARNER INC			37,688.000	1,698,598.16	
BOSTON PROPERTIES INC			22,086.000	2,543,865.48	



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BOSTON SCIENTIFIC CORP			140,171.000	5,954,464.08	
BOTTOMLINE TECHNOLOGIES DE INC			8,050.000	454,583.50	
BOX INC			19,793.000	518,378.67	
BOYDS COLLECTION LTD/THE			53,633.000	5.36	
BP FLY CORP			2,067.000	0.00	
BP PLC			142,606.000	638,369.66	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BRADY CORP			7,516.000	405,112.40	
BRAEMAR HOTELS & RESORTS INC			14,458.000	73,735.80	
BRAMBLES LTD			29,119.000	225,047.40	
BRANDYWINE REALTY TRUST			24,378.000	327,152.76	
BRENNTAG SE			13,450.000	1,217,203.15	
BRICKELL BIOTECH INC			51.000	11.67	
BRIDGEWATER BANCSHARES INC			305,342.000	5,401,499.98	
BRIDGFORD FOODS CORP			3,306.000	38,283.48	
BRIGGS & STRATTON ESCROW			6,478.000	1,035.83	
BRIGHTCOVE INC			8,845.000	90,395.90	
BRIGHTHOUSE FINANCIAL INC			9,655.000	500,129.00	
BRIGHTSPIRE CAPITAL INC			11,655.000	119,580.30	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42	
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,362,000.000	3,029.64	
BRINK'S CO/THE			7,116.000	466,596.12	
BRINKER INTERNATIONAL INC			4,545.000	166,301.55	
BRISTOL-MYERS SQUIBB CO			454,513.000	28,338,885.55	
BRISTOW GROUP INC			4,978.000	157,653.26	
BRIXMOR PROPERTY GROUP INC			10,600.000	269,346.00	
BROADCOM INC			36,722.000	24,435,186.02	
BROADRIDGE FINANCIAL SOLUTIONS			15,942.000	2,914,516.44	
BROADSTONE NET LEASE INC			18,104.000	449,341.28	
BROOKDALE SENIOR LIVING INC			35,576.000	183,572.16	
BROOKFIELD RENEWABLE CORP			6,304.000	232,176.32	
BROOKLINE BANCORP INC			18,666.000	302,202.54	
BROOKLYN IMMUNOTHERAPEUTICS IN			73.000	304.41	
BROTHER INDUSTRIES LTD			8,700.000	167,041.81	
BROWN & BROWN INC			20,615.000	1,448,822.20	
BROWN-FORMAN CORP			22,673.000	1,651,954.78	
BRT APARTMENTS CORP			2,191.000	52,562.09	
BRUNSWICK CORP/DE			5,300.000	533,869.00	
BRYN MAWR BANK CORP			2,875.000	129,403.75	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BSML INC			1,459.000	0.00
BSQUARE CORP			1,406.000	2,404.26
BUCKLE INC/THE			4,183.000	176,982.73
BUDWEISER BREWING CO APAC LTD HK/01876			927,700.000	2,433,393.39
BUILD-A-BEAR WORKSHOP INC			3,786.000	73,902.72
BUILDING MATLS HLDG CORP COM			12,400.000	0.00
BUREAU VERITAS SA			611,810.000	20,301,994.68
BURLINGTON STORES INC			2,488.000	725,276.88
BUSINESS FIRST BANCSHARES INC			2,303.000	65,197.93
BUTLER INTERNATIONAL INC			4,024.000	0.00
BYLINE BANCORP INC			625.000	17,093.75
C&F FINANCIAL CORP			1,155.000	59,124.45
CABOT CORP			8,346.000	469,045.20
CACHE INC			3,062.000	0.30
CACI INTERNATIONAL INC			51,448.000	13,850,316.08
CACTUS INC			8,074.000	307,861.62
CADENCE BANK			25,762.100	767,452.96
CADENCE DESIGN SYSTEMS INC			51,657.000	9,626,281.95
CADIZ INC			10,878.000	41,989.08
CAE INC			615,301.000	15,543,882.29
CAESARS ENTERTAINMENT INC			18,940.000	1,771,458.20
CAESARSTONE LTD			4,280.000	48,535.20
CAGY INDUSTRIES INC			2,037.000	0.00
CAL DIVE INTERNATIONAL INC			9,001.000	0.90
CAL-MAINE FOODS INC			5,415.000	200,300.85
CALAMP CORP			4,943.000	34,897.58
CALAVO GROWERS INC			2,262.000	95,908.80
CALERES INC			11,163.000	253,176.84
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00
CALIFORNIA FIRST LEASING CORP			2,661.000	48,297.15
CALIFORNIA RESOURCES CORP			15,037.000	642,230.27
CALIFORNIA WATER SERVICE GROUP			9,603.000	690,071.58
CALITHERA BIOSCIENCES INC			400.000	266.08
CALIX INC			8,029.000	642,079.13
CALLAWAY GOLF CO			12,347.000	338,801.68
CALLON PETROLEUM CO			3,194.000	150,916.50
CALMARE THERAPEUTICS INC			1,369.000	0.00
CALYXT INC			14,291.000	30,439.83
CAMBEX CORP			5,237.000	10.47

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAMBIUM NETWORKS CORP			1,759.000	45,083.17
CAMBRIDGE BANCORP			1,050.000	96,621.00
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			3,116.000	150,066.56
CAMPBELL SOUP CO			17,426.000	757,333.96
CAMPING WORLD HOLDINGS INC			5,431.000	219,412.40
CANADIAN PACIFIC RAILWAY LTD			231,371.980	16,663,584.93
CANADIAN SOLAR INC			7,223.000	226,007.67
CANADIAN TIRE CORP LTD CL A			66,700.000	9,580,847.88
CANNAE HOLDINGS INC			323,013.000	11,353,906.95
CANO PETROLEUM INC			3,018.000	0.00
CANTERBURY PARK HOLDING CORP			828.000	14,291.28
CAPGEMINI SE			166,174.000	40,723,697.19
CAPITAL CITY BANK GROUP INC			1,870.000	49,368.00
CAPITAL ONE FINANCIAL CORP			46,461.000	6,741,026.49
CAPITAL SOUTHWEST CORP			1,194.000	30,184.32
CAPITEC BANK HOLDINGS LTD			16,455.000	2,103,064.49
CAPITOL BANCORP LTD			1,356.000	0.00
CAPITOL FEDERAL FINANCIAL INC			17,395.000	197,085.35
CAPRICOR THERAPEUTICS INC			16,348.000	47,899.64
CAPSTONE GREEN ENERGY CORP			104.000	345.28
CARA THERAPEUTICS INC			13,848.000	168,668.64
CARDIFF ONCOLOGY INC			56.499	339.56
CARDINAL HEALTH INC			24,628.000	1,268,095.72
CARDIOVASCULAR SYSTEMS INC			8,812.000	165,489.36
CARECLOUD INC			9,358.000	59,142.56
CAREDX INC			97,874.000	4,451,309.52
CAREMAX INC			9,524.000	73,144.32
CARETRUST REIT INC			13,247.000	302,429.01
CARGURUS INC			17,056.000	573,763.84
CARLSBERG AS			83,814.000	14,474,662.75
CARMAX INC			18,507.000	2,410,166.61
CARNIVAL CORP			106,275.000	2,138,253.00
CARPARTS.COM INC			178,588.000	2,000,185.60
CARPENTER TECHNOLOGY CORP			8,234.000	240,350.46
CARRIAGE SERVICES INC			1,364.000	87,896.16
CARRIER GLOBAL CORP			86,804.000	4,708,248.96
CARROLS RESTAURANT GROUP INC			4,823.000	14,276.08
CARS.COM INC			11,331.000	182,315.79

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CASELLA WASTE SYSTEMS INC			6,816.000	582,222.72
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			26,117.000	20,893.60
CASS INFORMATION SYSTEMS INC			1,545.000	60,749.40
CASSAVA SCIENCES INC			790.000	34,523.00
CASTLE BIOSCIENCES INC			102,583.000	4,397,733.21
CATALENT INC			14,571.000	1,865,525.13
CATALINA LIGHTING INC			910.000	0.00
CATALYST BIOSCIENCES INC			13,421.000	12,266.79
CATALYST PHARMACEUTICALS INC			26,850.000	181,774.50
CATCHER TECHNOLOGY CO LTD			85,000.000	480,807.46
CATCHER TECHNOLOGY CO LTD GDR			48,600.000	1,370,520.00
CATCHMARK TIMBER TRUST INC			10,285.000	89,582.35
CATERPILLAR INC			56,053.000	11,588,397.22
CATHAY GENERAL BANCORP			14,100.000	606,159.00
CATO CORP/THE			4,322.000	74,165.52
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,447.000	459,639.55
CB FINANCIAL SERVICES INC			78.000	1,879.80
CB144A APPVION ESCROW			102.000	0.00
CBIZ INC			17,671.000	691,289.52
CBL & ASSOCIATES PROPERTIES IN			350.037	10,921.15
CBOE GLOBAL MARKETS INC			9,159.000	1,194,333.60
CBRE GROUP INC			47,592.000	5,164,207.92
CBTX INC			3,318.000	96,222.00
CDW CORP/DE			15,542.000	3,182,690.76
CECO ENVIRONMENTAL CORP			1,358.000	8,460.34
CEDAR REALTY TRUST INC			6,446.000	161,859.06
CEL-SCI CORP			27.000	191.70
CELADON GROUP INC			3,024.000	0.30
CELANESE CORP			14,809.000	2,488,800.54
CELCUITY INC			6,374.000	84,073.06
CELLEX THERAPEUTICS INC			3,824.000	147,759.36
CELLNEX TELECOM SA			292,256.000	17,009,853.32
CELSIUS HOLDINGS INC			4,928.000	367,480.96
CENTENE CORP			56,167.000	4,628,160.80
CENTERPOINT ENERGY INC			55,218.000	1,541,134.38
CENTERSPACE			1,232.000	136,628.80
CENTOGENE NV			3,599.000	18,462.87

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENTRAL GARDEN & PET CO			5,716.000	273,510.60
CENTRAL PACIFIC FINANCIAL CORP			1,664.000	46,874.88
CENTRUS ENERGY CORP			580.000	28,947.80
CENTURY CASINOS INC			269.000	3,276.42
CENTURY COMMUNITIES INC			2,913.000	238,254.27
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERENCE INC			4,526.000	346,872.64
CEREVEL THERAPEUTICS HOLDINGS			1,081.000	35,046.02
CERIDIAN HCM HOLDING INC			12,303.000	1,285,171.38
CERNER CORP			35,259.000	3,274,503.33
CERUS CORP			35,839.000	244,063.59
CEVA INC			4,257.000	184,072.68
CEZ AS			170,164.000	6,439,972.17
CF INDUSTRIES HOLDINGS INC			18,330.000	1,297,397.40
CH ROBINSON WORLDWIDE INC			18,150.000	1,953,484.50
CHALEASE HOLDING CO LTD			805,602.000	7,672,538.69
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION INDUSTRIES INC/WV			20.000	65.00
CHAMPIONS ONCOLOGY INC			4,600.000	36,800.00
CHAMPIONX CORP			25,155.000	508,382.55
CHANNELADVISOR CORP			2,621.000	64,686.28
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	3,002.71
CHARLES RIVER LABORATORIES INT			4,366.000	1,645,021.48
CHARLES SCHWAB CORP/THE			146,328.000	12,306,184.80
CHART INDUSTRIES INC			6,665.000	1,063,000.85
CHARTER COMMUNICATIONS INC			13,939.000	9,087,809.83
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHASE CORP			1,802.000	179,407.12
CHATHAM LODGING TRUST			5,458.000	74,883.76
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			7,549.000	879,911.44
CHEFS' WAREHOUSE INC/THE			2,301.000	76,623.30
CHEMBIO DIAGNOSTICS INC			13,159.000	15,001.26
CHENIERE ENERGY INC			173,659.000	17,612,495.78
CHENIERE ENERGY PARTNERS LP			20,549.000	867,989.76
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	12,883.68
CHERRY HILL MORTGAGE INVESTMEN			3,034.000	25,091.18



BNY MELLON

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHESAPEAKE ENERGY CORP			12,270.000	791,660.40
CHESAPEAKE UTILITIES CORP			3,321.000	484,235.01
CHEVRON CORP			182,510.000	21,417,548.50
CHICAGO RIVET & MACHINE CO			213.000	5,478.36
CHICO'S FAS INC			18,380.000	98,884.40
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			3,745.000	296,941.05
CHIMERA INVESTMENT CORP			25,102.000	378,538.16
CHIMERIX INC			8,203.000	52,745.29
CHINA CGAME INC			1,663.000	49.89
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	3,796,929.30
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	3,287,944.27
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			4,751,000.000	7,934,279.06
CHINA MINSHENG BANKING CORP LT HK/01988			9,476,500.000	3,622,227.20
CHINA MOBILE LTD HK/00941			1,199,800.000	7,202,216.42
CHINA OVERSEAS LAND & INVESTME HK/00688			2,266,000.000	5,365,411.78
CHINA PETROLEUM & CHEMICAL COR HK/00386			15,148,000.000	7,052,991.79
CHINA RESOURCES CEMENT HOLDING HK/01313			4,888,000.000	3,692,818.38
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHINA TELECOM CORP LTD HK/00728			3,242,000.000	1,081,179.53
CHINOOK THERAPEUTICS INC			2,137.000	34,854.47
CHIPOTLE MEXICAN GRILL INC			3,757.000	6,568,175.25
CHOCOLADEFABRIKEN LINDT & SPRU			1.000	134,116.23
CHRISTOPHER & BANKS CORP			3,462.000	0.69
CHUBB LTD			48,070.000	9,292,411.70
CHURCH & DWIGHT CO INC			35,635.000	3,652,587.50
CHUY'S HOLDINGS INC			3,300.000	99,396.00
CIBL INC			22.000	0.00
CIE DE SAINT-GOBAIN			19,514.000	1,372,977.02
CIE GENERALE DES ETABLISSEMENT			4,719.000	773,573.31
CIGNA CORP			28,994.000	6,657,892.22
CIM COMMERCIAL TRUST CORP			596.000	4,380.60
CIMPRESS PLC			3,915.000	280,353.15
CINCINNATI FINANCIAL CORP			26,538.000	3,023,474.34
CINEWORLD GROUP PLC WTS EXP 01-JAN-2059			37,689.000	20,422.16
CINTAS CORP			10,217.000	4,527,867.89
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	41.23
CIRCOR INTERNATIONAL INC			2,276.000	61,861.68

## Asset Detail

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As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			3,200.000	294,464.00
CISCO SYSTEMS INC/DELAWARE			420,134.000	26,623,891.58
CIT GROUP INC			34,555.000	1,774,053.70
CITI TRENDS INC			4,542.000	430,354.50
CITIGROUP INC			271,291.000	16,383,263.49
CITIZENS & NORTHERN CORP			669.000	17,474.28
CITIZENS COMMUNITY BANCORP INC			1,097.000	15,105.69
CITIZENS FINANCIAL GROUP INC			63,950.000	3,021,637.50
CITIZENS INC/TX			4,529.000	24,048.99
CITRIX SYSTEMS INC			16,840.000	1,592,895.60
CITY BANK/LYNNWOOD WA			1,072.000	0.00
CITY HOLDING CO			2,792.000	228,357.68
CITY OFFICE REIT INC			12,361.000	243,758.92
CIVEO CORP			559.000	10,716.03
CIVISTA BANCSHARES INC			490.000	11,956.00
CIVITAS RESOURCES INC			1,641.032	80,362.44
CK ASSET HOLDINGS LTD HK/01113			86,183.000	543,321.12
CK HUTCHISON HOLDINGS LTD HK/00001			33,000.000	212,908.68
CLARIVATE PLC			670,000.000	15,758,400.00
CLARUS CORP			3,841.000	106,472.52
CLEAN ENERGY FUELS CORP			11,713.000	71,800.69
CLEAN HARBORS INC			2,400.000	239,448.00
CLEARFIELD INC			3,658.000	308,808.36
CLEARSIDE BIOMEDICAL INC			3,006.000	8,266.50
CLEARSTORY SYSTEMS INC			219.000	0.02
CLEARWATER PAPER CORP			2,950.000	108,176.50
CLEARWAY ENERGY INC			14,048.000	502,783.44
CLICKS GROUP LTD			170,927.000	3,379,235.38
CLOOPEN GROUP HOLDING LTD ADR			137,360.000	398,344.00
CLOROX CO/THE			16,985.000	2,961,504.60
CLOVER HEALTH INVESTMENTS CORP			48,923.000	181,993.56
CLOVIS ONCOLOGY INC			7,119.000	19,292.49
CLP HOLDINGS LTD HK/00002			44,000.000	444,441.59
CLST HOLDINGS INC			3,920.000	364.56
CME GROUP INC			35,665.000	8,148,025.90
CMS ENERGY CORP			44,935.000	2,923,021.75
CMTSU LIQUIDATION INC			7,875.000	0.79
CNH INDUSTRIAL NV			64,443.000	1,250,967.77



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CNO FINANCIAL GROUP INC			37,505.000	894,119.20	
CNX RESOURCES CORP			19,583.000	269,266.25	
COCA-COLA CO/THE			386,472.000	22,883,007.12	
COCA-COLA CONSOLIDATED INC			1,189.000	736,216.91	
COCA-COLA EUROPACIFIC PARTNERS			292,549.000	16,329,458.44	
COCA-COLA HBC AG			20,233.000	700,187.19	
COCHLEAR LTD			100,000.000	15,713,004.60	
CODEXIS INC			13,200.000	412,764.00	
COEUR MINING INC			33,895.000	170,830.80	
COGECO COMMUNICATIONS INC SUB VTG			54,262.000	4,327,127.62	
COGENT COMMUNICATIONS HOLDINGS			5,705.000	417,491.90	
COGNIZANT TECHNOLOGY SOLUTIONS			184,557.000	16,373,897.04	
COHEN & CO INC			33.000	488.73	
COHEN & STEERS INC			3,888.000	359,678.88	
COHERUS BIOSCIENCES INC			8,123.000	129,643.08	
COHU INC			3,481.000	132,591.29	
COLDWATER CREEK INC			2,034.000	0.00	
COLES GROUP LTD			45,563.000	594,290.83	
COLGATE-PALMOLIVE CO			105,666.000	9,017,536.44	
COLLEGIUM PHARMACEUTICAL INC			11,773.000	219,919.64	
COLONIAL BANCGROUP INC/THE			63,000.000	0.00	
COLONY BANKCORP INC			943.000	16,097.01	
COLUMBIA BANKING SYSTEM INC			9,632.000	315,159.04	
COLUMBUS MCKINNON CORP/NY			2,348.000	108,618.48	
COMCAST CORP			856,599.000	43,112,627.67	
COMDIAL CORP			222.000	0.00	
COMERICA INC			11,132.000	968,484.00	
COMFORT SYSTEMS USA INC			8,151.000	806,459.94	
COMMERCIAL INTERNATIONAL BANK			471,039.000	1,588,819.65	
COMMERCIAL METALS CO			17,027.000	617,909.83	
COMMSCOPE HOLDING CO INC			27,019.000	298,289.76	
COMMUNICATIONS SYSTEMS INC			1,949.000	4,677.60	
COMMUNITY BANK SYSTEM INC			6,850.000	510,188.00	
COMMUNITY FINANCIAL CORP/THE			2,396.000	94,186.76	
COMMUNITY HEALTH SYSTEMS INC			15,424.000	205,293.44	
COMMUNITY HEALTHCARE TRUST INC			2,846.000	134,530.42	
COMMUNITY TRUST BANCORP INC			2,036.000	88,789.96	
COMMUNITY WEST BANCSHARES			912.000	12,015.61	
COMMVault SYSTEMS INC			7,936.000	546,949.12	



BNY MELLON

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMPAL ELECTRONICS INC			2,353,000.000	2,058,141.48
COMPAL ELECTRONICS INC GDR			507,200.000	2,218,188.48
COMPASS GROUP PLC			437,815.000	9,790,405.67
COMPASS MINERALS INTERNATIONAL			6,366.000	325,175.28
COMPUTER PROGRAMS AND SYSTEMS			7,583.000	222,181.90
COMPUTER SERVICES INC			2,878.000	153,109.60
COMPUTER TASK GROUP INC			6,010.000	59,919.70
COMPX INTERNATIONAL INC			1,493.000	33,547.71
COMSCORE INC			16,544.000	55,256.96
COMSTOCK RESOURCES INC			8,009.000	64,792.81
COMTECH TELECOMMUNICATIONS COR			5,598.000	132,616.62
CONAGRA BRANDS INC			40,021.000	1,366,717.15
CONCERT PHARMACEUTICALS INC			14,432.000	45,460.80
CONDUENT INC			20,176.000	107,739.84
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			4,332.000	614,104.32
CONN'S INC			2,917.000	68,607.84
CONNECTONE BANCORP INC			2,671.000	87,368.41
CONOCOPHILLIPS			153,174.000	11,056,099.32
CONRAD INDUSTRIES INC			2,023.000	28,827.75
CONSENSUS CLOUD SOLUTIONS INC			2,078.000	120,253.86
CONSOL ENERGY INC			6,490.000	147,387.90
CONSOLIDATED COMMUNICATIONS HO			11,591.000	86,700.68
CONSOLIDATED EDISON INC			44,137.000	3,765,768.84
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED WATER CO LTD			7,152.000	76,097.28
CONSTELLATION BRANDS INC			14,218.000	3,568,291.46
CONSTELLIUM SE			25,349.000	454,000.59
CONSUMER PORTFOLIO SERVICES IN			197.000	2,334.45
CONTINENTAL AG			90,583.000	9,591,353.06
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTRA ADAMAS PHARMAC			6,244.000	0.00
CONTRA ADAMAS PHARMACE			6,244.000	0.00
CONTRA CCUR HOLDINGS			1,052.000	0.00
CONTRA FLEXION THERAPE			4,787.000	0.00
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00
COOPER COS INC/THE			6,425.000	2,691,689.50
COOPER-STANDARD HOLDINGS INC			2,083.000	46,680.03
COPA HOLDINGS SA			22,780.000	1,882,994.80



BNY MELLON

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COPART INC			30,579.000	4,636,387.98
CORCEPT THERAPEUTICS INC			21,448.000	424,670.40
CORECIVIC INC			22,882.000	228,133.54
COREPOINT LODGING INC			11,662.000	183,093.40
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE BUILDING BRANDS IN			2,736.000	47,715.84
CORNING INC			103,908.000	3,868,494.84
CORPORATE OFFICE PROPERTIES TR			15,604.000	436,443.88
CORTEVA INC			118,491.000	5,602,254.48
CORTEXYME INC			2,236.000	28,218.32
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			3,796.000	789,568.00
COSTAR GROUP INC			15,728.000	1,242,983.84
COSTCO WHOLESALE CORP			59,889.000	33,998,985.30
COTERRA ENERGY INC			71,883.000	1,365,777.00
COUSINS PROPERTIES INC			12.999	523.60
COVENANT LOGISTICS GROUP INC			4,698.000	124,168.14
COVESTRO AG			9,085.000	559,965.24
COVETRUS INC			15,357.200	306,683.29
COWEN INC			1,330.000	48,013.00
CPI AEROSTRUCTURES INC			1,147.000	3,131.31
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			3,165.000	295,484.40
CRACKER BARREL OLD COUNTRY STO			3,654.000	470,050.56
CRAZY WOMAN CREEK BANCORP INC			437.000	10,728.35
CREDIT AGRICOLE SA			74,040.000	1,056,688.51
CREDIT SUISSE GROUP AG			516,300.000	5,027,288.15
CREDIT SUISSE GROUP AG ADR			71,358.000	687,891.12
CRESCENT ENERGY INC			2,675.400	33,924.07
CRESTWOOD EQUITY PARTNERS LP			192,888.000	5,321,779.92
CREXENDO INC			1,541.000	7,597.13
CRH PLC			286,709.000	15,167,635.49
CRINETICS PHARMACEUTICALS INC			6,260.000	177,846.60
CROCS INC			10,422.000	1,336,308.84
CROSS COUNTRY HEALTHCARE INC			10,100.000	280,376.00
CROSSROADS SYSTEMS INC			77.000	1,039.50
CROWN CASTLE INTERNATIONAL COR			37,108.000	7,745,923.92
CROWN HOLDINGS INC			5,200.000	575,224.00
CRYOLIFE INC			102,251.000	2,080,807.85

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CRYOPORT INC			23,508.000	1,389,322.80
CS DISCO INC			160,945.000	5,753,783.75
CSG SYSTEMS INTERNATIONAL INC			6,739.000	388,301.18
CSL LTD			165,120.000	34,901,080.20
CSP INC			834.000	7,330.86
CSW INDUSTRIALS INC			2,044.000	247,037.84
CSX CORP			288,954.000	10,864,670.40
CTO REALTY GROWTH INC			2,897.000	177,933.74
CTS CORP			4,964.000	182,278.08
CTS EVENTIM AG & CO KGAA			313,444.000	22,941,026.54
CUBESMART			15,400.000	876,414.00
CUE BIOPHARMA INC			2,879.000	32,561.49
CULP INC			3,888.000	36,974.88
CUMBERLAND PHARMACEUTICALS INC			396.000	1,849.32
CUMMINS INC			23,211.000	5,063,247.54
CUMULUS CLASS A			8,884.000	99,945.00
CUMULUS MEDIA INC			4,737.000	53,291.25
CURIS INC			8,415.000	40,055.40
CUSHMAN & WAKEFIELD PLC			23,873.000	530,935.52
CUSTOMERS BANCORP INC			8,210.000	536,687.70
CUTERA INC			6,058.000	250,316.56
CV HOLDINGS INC/UNITED STATES			5,499.000	68.74
CVB FINANCIAL CORP			19,879.000	425,609.39
CVR ENERGY INC			5,425.000	91,194.25
CVR F STAR			350.000	0.00
CVR F STAR THERAPEUTIC			350.000	0.00
CVS HEALTH CORP			121,458.000	12,529,607.28
CYBERAGENT INC			950,000.000	15,790,022.65
CYBERARK SOFTWARE LTD			108,000.000	18,714,240.00
CYBERCARE INC COM			5,500.000	0.00
CYBEROPTICS CORP			2,197.000	102,160.50
CYCLERION THERAPEUTICS INC			7,417.000	12,757.24
CYTEK BIOSCIENCES INC			5,733.000	93,562.56
CYTODYN INC			75,004.000	73,578.92
CYTOKINETICS INC			8,944.000	407,667.52
D-MARKET ELEKTRONIK HIZMETLER ADR			190,222.000	363,324.02
D7 ENTERPRISES INC			18.000	0.18
DADA NEXUS LTD ADR			106,645.000	1,403,448.20
DAI-ICHI LIFE HOLDINGS INC			18,400.000	371,579.19

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DAIKIN INDUSTRIES LTD			58,200.000	13,186,036.64
DAILY JOURNAL CORP			267.000	95,246.91
DAIMLER AG			161,130.000	12,384,991.27
DAIWA HOUSE INDUSTRY CO LTD			13,400.000	384,935.10
DAKTRONICS INC			7,648.000	38,622.40
DALLASNEWS CORP			379.000	2,725.01
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			19,225.000	438,714.50
DANAHER CORP			63,825.000	20,999,063.25
DANAOS CORP			2,731.000	203,869.15
DARDEN RESTAURANTS INC			19,583.000	2,949,983.12
DASSAULT SYST SHS			293,950.000	17,486,183.66
DATA I/O CORP			3,985.000	18,370.85
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	529.23
DAVE & BUSTER'S ENTERTAINMENT			8,189.000	314,457.60
DAVITA INC			5,742.000	653,209.92
DAWSON GEOPHYSICAL CO			13,744.000	31,817.37
DAXOR CORP			1,715.000	18,899.30
DB INSURANCE CO LTD			168,850.000	7,670,159.84
DBS GROUP HOLDINGS LTD			33,600.000	813,986.58
DCC PLC			1,523.000	124,801.05
DCP MIDSTREAM LP			483,872.000	13,296,802.56
DECIPHERA PHARMACEUTICALS INC			4,651.000	45,440.27
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			34,062.000	11,679,519.18
DELCATH SYSTEMS INC			2.000	15.50
DELEK US HOLDINGS INC			8,391.000	125,781.09
DELIA*S INC			3,437.000	0.00
DELIVERY HERO SE			23,377.000	2,605,263.79
DELL TECHNOLOGIES INC			5,449.000	306,070.33
DELPHAX TECHNOLOGIES INC			7,074.000	792.29
DELTA AIR LINES INC			85,385.000	3,336,845.80
DELTA APPAREL INC			4,068.000	120,982.32
DELTAGEN INC			13,680.000	1.37
DELUXE CORP			6,550.000	210,320.50
DENALI THERAPEUTICS INC			12,663.000	564,769.80
DENBURY INC			8,138.000	623,289.42
DENBURY INC NEW WTS EXP 09/16/2023			87.000	3,848.88

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DENNY'S CORP			11,171.000	178,736.00
DENTSPLY SIRONA INC			35,240.000	1,966,039.60
DERMTECH INC			4,934.000	77,957.20
DESIGNER BRANDS INC			9,602.000	136,444.42
DESPEGAR.COM CORP			7,497.000	73,395.63
DESTINATION MATERNITY CORP			3,060.000	0.31
DEUTSCHE BOERSE AG			83,005.000	13,885,252.37
DEUTSCHE POST AG			188,061.000	12,091,812.29
DEVON ENERGY CORP			164,853.000	7,261,774.65
DEXCOM INC			10,609.000	5,696,502.55
DEXUS			25,694.000	207,730.75
DHT HOLDINGS INC			21,042.000	109,207.98
DIADEXUS INC			148.000	0.00
DIAGEO PLC			33,455.000	1,828,837.71
DIAMEDICA THERAPEUTICS INC			14,599.000	54,454.27
DIAMOND HILL INVESTMENT GROUP			1,000.000	194,230.00
DIAMOND OFFSHORE D ESCROW			7,966.000	796,600.00
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	0.00
DIAMONDBACK ENERGY INC			23,611.000	2,546,446.35
DIAMONDROCK HOSPITALITY CO			32,520.000	312,517.20
DIEBOLD NIXDORF INC			9,076.000	82,137.80
DIGI INTERNATIONAL INC			9,358.000	229,926.06
DIGIMARC CORP			4,447.000	175,567.56
DIGITAL GARAGE INC			148,187.000	6,299,121.95
DIGITAL REALTY TRUST INC			28,848.000	5,102,345.76
DIGITAL TURBINE INC			10,837.000	660,948.63
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALBRIDGE GROUP INC			66,906.000	557,326.98
DILLARD'S INC			1,921.000	470,683.42
DIME COMMUNITY BANCSHARES INC			2,300.000	80,868.00
DINE BRANDS GLOBAL INC			2,427.000	183,990.87
DIODES INC			6,546.000	718,816.26
DISCOVER FINANCIAL SERVICES			31,834.000	3,678,737.04
DISCOVERY INC			40,111.000	927,737.42
DISH NETWORK CORP			30,835.000	1,000,287.40
DIVERSIFIED HEALTHCARE TRUST			33,068.000	102,180.12
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,675.000	9,597.75
DLH HOLDINGS CORP			899.000	18,627.28

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DMC GLOBAL INC			4,131.000	163,628.91
DOCUSIGN INC			10,846.000	1,651,954.26
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			23,115.000	5,451,210.45
DOLLAR TREE INC			27,136.000	3,813,150.72
DOMINION ENERGY INC			88,050.000	6,917,208.00
DOMINO'S PIZZA INC			4,506.000	2,542,870.98
DOMO INC			121,887.000	6,045,595.20
DONALDSON CO INC			3,900.000	231,114.00
DONEGAL GROUP INC			5,442.000	75,378.55
DONGFENG MOTOR GROUP CO LTD HK/00489			2,900,000.000	2,410,374.15
DONNELLEY FINANCIAL SOLUTIONS			3,004.000	141,608.56
DORIAN LPG LTD			3,323.000	42,168.87
DORMAN PRODUCTS INC			5,273.000	595,901.73
DOUGLAS DYNAMICS INC			3,152.000	123,117.12
DOUGLAS ELLIMAN INC			4,523.000	52,014.50
DOVA PHARMACEUTICALS INC			700.000	350.00
DOVER CORP			17,910.000	3,252,456.00
DOW INC			84,976.000	4,819,838.72
DR HORTON INC			188,174.000	20,407,470.30
DRAFTKINGS INC			30,431.000	835,939.57
DRI CORP			787.000	0.00
DRIL-QUIP INC			5,126.000	100,879.68
DRIVE SHACK INC			17,602.000	25,170.86
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DROPBOX INC			23,600.000	579,144.00
DSP GROUP INC			2,948.000	64,856.00
DSV A/S			58,000.000	13,546,118.27
DT MIDSTREAM INC			18,814.000	902,695.72
DTE ENERGY CO			20,088.000	2,401,319.52
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94
DUCOMMUN INC			3,071.000	143,630.67
DUKE ENERGY CORP			83,160.000	8,723,484.00
DUKE REALTY CORP			44,357.000	2,911,593.48
DUN & BRADSTREET HOLDINGS INC			569,066.000	11,660,162.34
DUPONT DE NEMOURS INC			84,990.000	6,865,492.20
DURECT CORP			8,568.000	8,447.19
DXC TECHNOLOGY CO			21,829.000	702,675.51
DXP ENTERPRISES INC/TX			1,366.000	35,065.22

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DYADIC INTERNATIONAL INC			11,413.000	51,472.63	
DYCOM INDUSTRIES INC			4,368.000	409,543.68	
DYNACQ HEALTHCARE INC			16.000	0.02	
DYNAVAX TECHNOLOGIES CORP			12,547.000	176,536.29	
DYNEX CAPITAL INC			2,438.000	40,738.98	
DZS INC			257.000	4,168.54	
E.ON SE			11,740.000	162,772.07	
EACO CORP			16.000	336.00	
EAGLE BANCORP INC			5,503.000	321,045.02	
EAGLE PHARMACEUTICALS INC/DE			2,297.000	116,963.24	
EARTHCARE CO COM			12,400.000	0.00	
EARTHSHHELL CORP COM NEW			1,800.000	0.00	
EARTHSTONE ENERGY INC			10,081.000	110,286.14	
EAST WEST BANCORP INC			6,100.000	479,948.00	
EASTERLY GOVERNMENT PROPERTIES			11,578.000	265,367.76	
EASTERN BANKSHARES INC			19,110.000	385,448.70	
EASTERN CO/THE			1,263.000	31,777.08	
EASTGROUP PROPERTIES INC			6,972.000	1,588,570.20	
EASTMAN CHEMICAL CO			33,510.000	4,051,694.10	
EATON CORP PLC			39,216.000	6,777,309.12	
EBAY INC			67,597.000	4,495,200.50	
EBIX INC			5,439.000	165,345.60	
EBT INTL INC COM NEW			69.000	0.00	
EHOSTAR CORP			3,993.000	105,215.55	
ECOLAB INC			23,413.000	5,492,455.67	
ECOVYST INC			5,477.000	56,084.48	
EDGEWELL PERSONAL CARE CO			8,730.000	399,048.30	
EDISON INTERNATIONAL			44,684.000	3,049,683.00	
EDP - ENERGIAS DE PORTUGAL SA			54,949.000	301,942.03	
EDUCATION HOLDINGS 1 INC			4,413.000	0.00	
EDUCATIONAL DEVELOPMENT CORP			1,873.000	16,707.16	
EDWARDS LIFESCIENCES CORP			68,104.000	8,822,873.20	
EGAIN CORP			4,510.000	45,009.80	
EIFPAGE SA			4,146.000	426,503.63	
EIGER BIOPHARMACEUTICALS INC			15,059.000	78,156.21	
EKIMAS CORP			2,778.000	56.95	
ELANCO ANIMAL HEALTH INC			204,160.000	5,794,060.80	
ELECTRICITE DE FRANCE SA			26,233.000	308,166.30	
ELECTROMED INC			4,581.000	59,553.00	



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ELECTRONIC ARTS INC			36,173.000	4,771,218.70
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	4.99
ELEMENT SOLUTIONS INC			25,991.000	631,061.48
ELI LILLY & CO			69,334.000	19,151,437.48
ELITE MATERIAL CO LTD			244,000.000	2,451,729.51
ELLINGTON RESIDENTIAL MORTGAGE			3,754.000	39,004.06
EMAGIN CORP			282.000	360.96
EMAK WORLDWIDE INC			1,137.000	0.00
EMCOR GROUP INC			7,999.000	1,018,992.61
EMCORE CORP			9,306.000	64,955.88
EMERALD HOLDING INC			6,810.000	27,035.70
EMERGENT BIOSOLUTIONS INC			7,685.000	334,066.95
EMERSON ELECTRIC CO			65,604.000	6,099,203.88
EMERSON RADIO CORP			4,778.000	3,870.65
EMPIRE STATE REALTY TRUST INC			20,427.000	181,800.30
EMPLOYERS HOLDINGS INC			7,738.000	320,198.44
ENANTA PHARMACEUTICALS INC			6,013.000	449,652.14
ENCORE CAPITAL GROUP INC			5,075.000	315,208.25
ENCORE WIRE CORP			4,449.000	636,651.90
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDO INTERNATIONAL PLC			24,359.000	91,589.84
ENDOLOGIX INC			1,462.500	0.00
ENEL SPA			1,041,302.000	8,343,652.19
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			8,549.000	342,814.90
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			19.000	81.13
ENERGY TRANSFER LP			1,857,473.006	15,287,002.84
ENERPAC TOOL GROUP CORP			9,316.000	188,928.48
ENERSYS			6,180.000	488,590.80
ENGIE SA			929,840.000	13,761,186.42
ENGLOBAL CORP			6,306.000	8,323.92
ENHERENT CORP			9,218.000	0.92
ENLINK MIDSTREAM LLC			488,844.000	3,368,135.16
ENNIS INC			4,472.000	87,338.16
ENOVA INTERNATIONAL INC			6,336.000	259,522.56
ENPHASE ENERGY INC			12,630.000	2,310,532.20
ENPRO INDUSTRIES INC			3,725.000	410,010.75
ENSIGN GROUP INC/THE			9,642.000	809,542.32



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENSTAR GROUP LTD			1,603.000	396,886.77
ENTAIN PLC			30,660.000	698,906.76
ENERGY CORP			29,403.000	3,312,247.95
ENTERPRISE BANCORP INC/MA			2,352.000	105,651.84
ENTERPRISE FINANCIAL SERVICES			5,174.000	243,643.66
ENTERPRISE PRODUCTS PARTNERS L			428,867.000	9,417,919.32
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			6,754.000	45,792.12
ENVESTNET INC			6,591.000	522,929.94
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	773.19
ENVIT CAPITAL GROUP INC			290.000	0.03
ENZO BIOCHEM INC			12,122.000	38,911.62
ENZON PHARMACEUTICALS INC			10,765.000	3,687.02
EOG RESOURCES INC			61,254.000	5,441,192.82
EPAM SYSTEMS INC			18,705.000	12,503,357.25
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			7,805.000	420,533.40
EPR PROPERTIES			9,455.000	449,017.95
EQUIFAX INC			10,699.000	3,132,560.21
EQUIFIN INC			394.000	0.75
EQUINIX INC			8,273.000	6,997,634.32
EQUINOR ASA			28,112.000	752,029.39
EQUITABLE HOLDINGS INC			22,900.000	750,891.00
EQUITRANS MIDSTREAM CORP			50,664.000	523,865.76
EQUITY BANCSHARES INC			2,426.000	82,314.18
EQUITY COMMONWEALTH			14,986.000	388,137.40
EQUITY LIFESTYLE PROPERTIES IN			6,020.000	527,713.20
EQUITY RESIDENTIAL			35,117.000	3,178,088.50
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00
ERSTE GROUP BANK AG			494,570.000	23,256,273.91
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	33.00
ESC WRIGHT MED GROUP N			336.000	0.00
ESCALADE INC			3,699.000	58,407.21
ESCALERA RESOURCES CO			9,249.000	0.00

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESCO TECHNOLOGIES INC			4,614.000	415,213.86
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
ESPERION THERAPEUTICS INC			8,538.000	42,690.00
ESPEY MFG. & ELECTRONICS CORP			324.000	4,769.28
ESR CAYMAN LTD HK/01821			2,760,200.000	9,328,947.04
ESSA BANCORP INC			660.000	11,437.80
ESSA PHARMA INC			3,206.000	45,525.20
ESSENT GROUP LTD			19,487.000	887,243.11
ESSENTIAL PROPERTIES REALTY TR			17,821.000	513,779.43
ESSEX PROPERTY TRUST INC			9,168.000	3,229,244.64
ESTABLISHMENT LABS HOLDINGS IN			3,961.000	267,723.99
ESTEE LAUDER COS INC/THE			26,438.000	9,787,347.60
ETHAN ALLEN INTERIORS INC			5,387.000	141,624.23
ETSY INC			14,537.000	3,182,730.78
EURAZEO SE			63,333.000	5,531,311.68
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			268.000	0.00
EUROPEAN WAX CENTER INC			119,673.000	3,632,075.55
EVELO BIOSCIENCES INC			6,900.000	41,883.00
EVERBRIDGE INC			4,526.000	304,735.58
EVERCEL INC			2,040.000	4,141.20
EVERCORE INC			5,212.000	708,050.20
EVEREST RE GROUP LTD			6,324.000	1,732,270.08
EVERGREEN ENERGY INC			1,552.000	0.00
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			31,841.000	2,184,611.01
EVERI HOLDINGS INC			11,123.000	237,476.05
EVERQUOTE INC			3,490.000	54,653.40
EVERSOURCE ENERGY			41,005.000	3,730,634.90
EVERTEC INC			8,389.000	419,282.22
EVI INDUSTRIES INC			1,974.000	61,648.02
EVO PAYMENTS INC			5,421.000	138,777.60
EVOFEM BIOSCIENCES INC			2,322.000	871.91
EVOLENT HEALTH INC			16,495.000	456,416.65
EVOLUTION PETROLEUM CORP			14,495.000	73,199.75
EVOLVING SYSTEMS INC			7,624.000	17,077.76
EVOQUA WATER TECHNOLOGIES CORP			10,729.000	501,580.75

### Asset Detail

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EVOTEC SE			340,000.000	16,432,540.00
EVRAZ PLC			24,510.000	199,716.57
EW SCRIPPS CO/THE			7,529.000	145,686.15
EXELON CORP			199,012.000	11,494,933.12
EXLSERVICE HOLDINGS INC			4,664.000	675,207.28
EXP WORLD HOLDINGS INC			7,946.000	267,700.74
EXPEDIA GROUP INC			19,489.000	3,522,052.08
EXPEDITORS INTERNATIONAL OF WA			22,370.000	3,004,067.30
EXPERIAN PLC			315,000.000	15,495,991.56
EXPONENT INC			8,923.000	1,041,581.79
EXPRESS INC			12,532.000	38,598.56
EXPRO GROUP HOLDINGS NV			1,022.668	14,399.57
EXTERRAN CORP			9,186.000	27,374.28
EXTRA SPACE STORAGE INC			17,003.000	3,855,090.19
EXTREME NETWORKS INC			27,799.000	436,444.30
EXXON MOBIL CORP			402,634.000	24,637,174.46
EZCORP INC			5,698.000	41,994.26
EZENIA! INC			5,456.000	11.46
F-STAR THERAPEUTICS INC			350.000	1,757.00
F5 INC			9,106.000	2,228,329.26
FAB INDS INC COM			4,400.000	0.00
FABRINET			6,046.000	716,269.62
FACTORY 2-U STORES INC			5,731.000	0.00
FACTSET RESEARCH SYSTEMS INC			4,890.000	2,376,588.90
FAIR ISAAC CORP			467.000	202,523.89
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			70.360	123.13
FARMER BROS CO			2,684.000	19,995.80
FARO TECHNOLOGIES INC			2,807.000	196,546.14
FASTENAL CO			67,972.000	4,354,286.32
FB FINANCIAL CORP			1,695.000	74,274.90
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			918.000	113,767.74
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			6,177.000	842,048.64
FEDERAL SCREW WORKS			815.000	5,705.00
FEDERAL SIGNAL CORP			12,290.000	532,648.60
FEDERATED HERMES INC			12,695.000	477,078.10
FEDEX CORP			27,996.000	7,240,885.44

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FEDNAT HOLDING CO			946.000	1,333.86
FERGUSON PLC			76,848.000	13,640,571.69
FERRO CORP			8,968.000	195,771.44
FERROGLOBE PLC			16,608.000	103,135.68
FIBERCORE INC			7,424.000	7.42
FIBERMARK INC COM			6,800.000	0.00
FIBROGEN INC			18,926.000	266,856.60
FIDELITY NATIONAL FINANCIAL IN			378,235.000	19,736,302.30
FIDELITY NATIONAL INFORMATION			128,295.000	14,003,399.25
FIESTA RESTAURANT GROUP INC			3,434.000	37,808.34
FIFTH THIRD BANCORP			77,303.000	3,366,545.65
FINANCIAL INSTITUTIONS INC			3,171.000	100,837.80
FINECOBANK BANCA FINECO SPA			830,000.000	14,568,726.06
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIRST ACCEPTANCE CORP			5,192.000	10,643.60
FIRST BANCORP INC/THE			602.000	18,902.80
FIRST BANCORP/PUERTO RICO			36,122.000	497,761.16
FIRST BANCORP/SOUTHERN PINES N			5,936.000	271,393.92
FIRST BANCSHARES INC/THE			3,437.000	132,736.94
FIRST BUSEY CORP			9,761.000	264,718.32
FIRST BUSINESS FINANCIAL SERVI			920.000	26,836.40
FIRST COMMONWEALTH FINANCIAL C			23,383.000	376,232.47
FIRST COMMUNITY BANKSHARES INC			1,274.000	42,577.08
FIRST FEDERAL OF SOUTH CAROLIN			1,118.000	26,832.00
FIRST FINANCIAL BANKSHARES INC			21,183.000	1,076,943.72
FIRST FINANCIAL CORP/IN			2,293.000	103,849.97
FIRST FINANCIAL NORTHWEST INC			1,476.000	23,866.92
FIRST FOUNDATION INC			5,884.000	146,276.24
FIRST GUARANTY BANCSHARES INC			463.000	9,435.94
FIRST HAWAIIAN INC			14,584.000	398,580.72
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			6,700.000	443,540.00
FIRST INTERNET BANCORP			1,180.000	55,507.20
FIRST INTERSTATE BANCSYSTEM IN			7,210.000	293,230.70
FIRST MARINER BANCORP			4,813.000	0.00
FIRST MERCHANTS CORP			7,659.000	320,835.51
FIRST MID BANCSHARES INC			43.000	1,839.97
FIRST OF LONG ISLAND CORP/THE			2,521.000	54,428.39

## Asset Detail

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As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00
FIRST REPUBLIC BANK/CA			22,572.000	4,661,343.72
FIRST SAVINGS FINANCIAL GROUP			6,726.000	177,566.40
FIRST STATE BANCORPORATION/NM			2,669.000	0.00
FIRST UNITED CORP			5,518.000	104,124.66
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH HOLDINGS INC			5,950.000	445,119.50
FIRSTENERGY CORP			60,069.000	2,498,269.71
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			226,782.000	23,537,703.78
FISHER & PAYKEL HEALTHCARE COR			4,760.000	106,762.67
FIVE STAR SENIOR LIVING INC			2,093.000	6,174.35
FLAGSTAR BANCORP INC			6,183.000	296,413.02
FLANIGAN'S ENTERPRISES INC			102.000	3,075.30
FLEETCOR TECHNOLOGIES INC			7,164.000	1,603,589.76
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEX LTD			439,835.000	8,062,175.55
FLEXION THERAPEUTICS INC			4,787.000	40,689.50
FLEXSTEEL INDUSTRIES INC			3,239.000	86,999.54
FLOTEK INDUSTRIES INC			7,023.000	7,935.99
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLUIDIGM CORP			13,223.000	51,834.16
FLUOR CORP			20,749.000	513,952.73
FLUSHING FINANCIAL CORP			6,099.000	148,205.70
FLUTTER ENTERTAINMENT PLC			3,093.000	489,246.42
FLYI INC COM			29,300.000	0.00
FMC CORP			15,077.000	1,656,811.53
FNB CORP/PA			42,332.000	513,487.16
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FOMENTO ECONOMICO MEXICANO SAB ADR			219,598.000	17,064,960.58
FONAR CORP			6,836.000	102,403.28
FOOD & LIFE COS LTD			416,200.000	15,722,027.33
FOOTBALL EQUITIES INC			5,500.000	1.10
FOOTSTAR INC			18,000.000	0.00
FORD MOTOR CO			628,026.000	13,044,100.02
FORD OTOMOTIV SANAYI AS			118,609.000	2,126,606.51
FORESTAR GROUP INC			7,505.000	163,233.75



BNY MELLON

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORMA THERAPEUTICS HOLDINGS IN			3,011.000	42,816.42
FORMFACTOR INC			10,337.000	472,607.64
FORRESTER RESEARCH INC			5,281.000	310,153.13
FORTE BIOSCIENCES INC			100.000	214.00
FORTINET INC			25,469.000	9,153,558.60
FORTITUDE GOLD CORP			3,539.000	24,242.15
FORTIVE CORP			37,994.000	2,898,562.26
FORTUM OYJ			23,539.000	722,483.18
FORTUNE BRANDS HOME & SECURITY			16,864.000	1,802,761.60
FORUM ENERGY TECHNOLOGIES INC			357.000	5,729.85
FORWARD AIR CORP			5,116.000	619,496.44
FOSSIL GROUP INC			5,180.000	53,302.20
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			12,288.000	361,390.08
FOX CORP			50,388.000	1,826,008.25
FOX FACTORY HOLDING CORP			5,866.000	997,806.60
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN BSP REALTY TRUST INC			6,334.607	94,639.02
FRANKLIN COVEY CO			3,447.000	159,802.92
FRANKLIN ELECTRIC CO INC			7,240.000	684,614.40
FRANKLIN RESOURCES INC			24,503.000	820,605.47
FRANKLIN STREET PROPERTIES COR			16,498.000	98,163.10
FREEDOM HOLDING CORP/NV			3,830.000	265,610.50
FREEPORT-MCMORAN INC			202,762.000	8,461,258.26
FREIGHTCAR AMERICA INC			4,375.000	16,143.75
FREQUENCY ELECTRONICS INC			3,254.000	32,084.44
FREQUENCY THERAPEUTICS INC			2,830.000	14,517.90
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			4,710.000	129,996.00
FRIEDMANS INC CL A			10,900.000	0.00
FRONTIER FINANCIAL CORP			607.000	53,677.29
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	0.00
FRONTLINE LTD/BERMUDA			18,640.000	131,784.80
FRP HOLDINGS INC			783.000	45,257.40
FS BANCORP INC			1,739.000	58,482.57
FUBON FINANCIAL HOLDING CO LTD			3,985,265.000	10,990,556.29
FUEL TECH INC			2,334.000	3,267.60
FUJITSU LTD			2,400.000	411,202.31

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FULCRUM THERAPEUTICS INC			3,703.000	65,506.07
FULGENT GENETICS INC			6,737.000	677,674.83
FULTON FINANCIAL CORP			27,125.000	461,125.00
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			5,126.000	39,162.64
G-III APPAREL GROUP LTD			6,514.000	180,046.96
G1 THERAPEUTICS INC			8,625.000	88,061.25
GA EXPRESS INC			1,881.000	0.19
GALAGEN INC			100.000	1.00
GALAXY ENTERTAINMENT GROUP LTD HK/00027			1,364,000.000	7,068,173.35
GALECTIN THERAPEUTICS INC			5,579.000	11,548.53
GALMED PHARMACEUTICALS LTD			1,639.000	2,982.98
GAMCO INVESTORS INC			6,498.000	162,320.04
GAMETECH INTERNATIONAL INC			4,418.000	0.00
GAMING AND LEISURE PROPERTIES			62,036.000	3,018,671.76
GAN LTD			3,493.000	32,100.67
GANNETT CO INC			17,668.000	94,170.44
GAP INC/THE			18,978.000	334,961.70
GARGOYLES INC			187.000	0.00
GARMIN LTD			28,519.000	3,883,432.23
GARTNER INC			14,496.000	4,846,302.72
GATX CORP			4,993.000	520,220.67
GCP APPLIED TECHNOLOGIES INC			7,020.000	222,253.20
GEA GROUP AG			5,176.000	283,064.82
GENASYS INC			1,853.000	7,374.94
GENCO SHIPPING & TRADING LTD			5,382.000	86,112.00
GENE BIOTHERAPEUTICS INC			65.000	0.00
GENERAC HOLDINGS INC			7,248.000	2,550,716.16
GENERAL DATACOMM INDUSTRIES IN			1,255.000	0.25
GENERAL DYNAMICS CORP			27,797.000	5,794,840.59
GENERAL ELEC CO			105,658.000	9,981,511.26
GENERAL MILLS INC			51,198.000	3,449,721.24
GENERAL MOLY INC			5,187.000	0.00
GENERAL MOTORS CO			214,004.000	12,547,054.52
GENERAL STEEL HOLDINGS INC			1,145.000	0.00
GENESCO INC			3,486.000	223,696.62
GENESIS ENERGY LP			331,872.000	3,554,349.12
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			1,212.000	6,750.84



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GENMAB A/S			57,339.000	23,057,462.64	
GENTHERM INC			6,580.000	571,802.00	
GENUINE PARTS CO			18,577.000	2,604,495.40	
GENWORTH FINANCIAL INC			78,002.000	315,908.10	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	3.81	
GEOSPACE TECHNOLOGIES CORP			5,077.000	34,117.44	
GERMAN AMERICAN BANCORP INC			3,914.000	152,567.72	
GERON CORP			8,161.000	9,956.42	
GETINGE AB			7,490.000	326,855.32	
GETTY REALTY CORP			5,420.000	173,927.80	
GFL ENVIRONMENTAL INC			426,798.000	16,154,304.30	
GIBRALTAR INDUSTRIES INC			5,375.000	358,405.00	
GIGA-TRONICS INC			104.000	365.04	
GILEAD SCIENCES INC			136,644.000	9,921,720.84	
GJENSIDIGE FORSIKRING ASA			4,246.000	103,040.73	
GLACIER BANCORP INC			13,798.301	782,363.66	
GLADSTONE COMMERCIAL CORP			4,351.000	112,125.27	
GLADSTONE LAND CORP			11,167.000	376,997.92	
GLASSBRIDGE ENTERPRISES INC			3.000	6.30	
GLATFELTER CORP			5,125.000	88,150.00	
GLAUKOS CORP			6,149.000	273,261.56	
GLAXOSMITHKLINE PLC			654,608.000	14,244,658.73	
GLOBAL INDUSTRIAL CO			5,939.000	242,905.10	
GLOBAL MEDICAL REIT INC			7,071.000	125,510.25	
GLOBAL NET LEASE INC			13,864.000	211,841.92	
GLOBAL PAYMENTS INC			95,086.000	12,853,725.48	
GLOBAL TECHNOLOGIES LTD			4,068.000	11.80	
GLOBALSTAR INC			39,761.000	46,122.76	
GLOBANT SA			15,390.000	4,833,845.10	
GLOBE LIFE INC			8,202.000	768,691.44	
GLYCOMIMETICS INC			5,489.000	7,904.16	
GMS INC			8,062.000	484,606.82	
GODADDY INC			5,549.000	470,888.14	
GOLAR LNG LTD			19,887.000	246,399.93	
GOLD RESOURCE CORP			13,553.000	21,142.68	
GOLDEN ENTERTAINMENT INC			1,718.000	86,810.54	
GOLDEN OCEAN GROUP LTD			15,919.000	147,911.94	
GOLDMAN SACHS BDC INC			2,992.000	57,326.72	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLDMAN SACHS GROUP INC/THE			47,003.000	17,980,997.65
GOODMAN GROUP			41,734.000	804,081.67
GOODYEAR TIRE & RUBBER CO/THE			53,092.000	1,131,921.44
GOPRO INC			12,765.000	131,607.15
GORMAN-RUPP CO/THE			4,726.000	210,543.30
GOSSAMER BIO INC			9,515.000	107,614.65
GRAFTECH INTERNATIONAL LTD			25,171.000	297,772.93
GRAHAM CORP			3,559.000	44,273.96
GRAHAM HOLDINGS CO			682.000	429,544.06
GRAN TIERRA ENERGY INC			40,589.000	30,892.29
GRAND CANYON EDUCATION INC			5,834.000	500,032.14
GRANITE BROAD LLC RBR			70.000	0.07
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			8,162.000	315,869.40
GRANITE POINT MORTGAGE TRUST I			7,514.000	87,988.94
GRAPHITE BIO INC			6,608.000	82,137.44
GRAY TELEVISION INC			18,700.000	374,010.93
GREAT AMERICAN BANCORP INC			144.000	4,752.00
GREAT ELM GROUP INC			1,871.000	3,910.39
GREAT LAKES DREDGE & DOCK CORP			6,171.000	97,008.12
GREAT SOUTHERN BANCORP INC			1,227.000	72,699.75
GREAT WESTERN BANCORP INC			7,227.000	245,428.92
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	5,034.78
GREEN DOT CORP			8,337.000	302,132.88
GREEN PLAINS INC			12,107.000	420,839.32
GREENBRIER COS INC/THE			3,584.000	164,469.76
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENIDGE GENERATION HOLDINGS			712.000	11,427.60
GREENLIGHT CAPITAL RE LTD			10,191.000	79,897.44
GREIF INC			3,643.000	219,927.91
GRID DYNAMICS HOLDINGS INC			292,051.000	11,089,176.47
GRIFFON CORP			7,594.000	216,277.12
GRITSTONE BIO INC			7,488.000	96,295.68
GROCERY OUTLET HOLDING CORP			11,063.000	312,861.64
GROUP 1 AUTOMOTIVE INC			2,972.000	580,193.84
GROWGENERATION CORP			6,609.000	86,247.45
GRUPO AEROPORTUARIO DEL SUREST ADR			20,020.000	4,127,323.20
GSE SYSTEMS INC			2,630.000	4,497.30

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GSV INC			770.000	0.15	
GTT COMMUNICATIONS INC			11,875.000	161.50	
GTX INC			397.000	0.00	
GUARANTY FEDERAL BANCSHARES IN			231.000	7,378.14	
GUESS? INC			6,461.000	152,996.48	
GUIDED THERAPEUTICS INC			0.002	0.00	
GULF ISLAND FABRICATION INC			2,805.000	11,248.05	
GULFPORT ENERGY CORP			1,307.000	94,143.21	
GYRODYNE CO AMER INC			13,568.000	0.00	
GYRODYNE LLC			1,302.000	15,793.26	
H&E EQUIPMENT SERVICES INC			3,447.000	152,598.69	
HACKETT GROUP INC/THE			5,515.000	113,222.95	
HAEMONETICS CORP			6,135.000	325,400.40	
HAIN CELESTIAL GROUP INC/THE			10,661.000	454,265.21	
HALLADOR ENERGY CO			8,926.000	21,957.96	
HALLIBURTON CO			119,362.000	2,729,808.94	
HALLMARK FINANCIAL SERVICES IN			5,910.000	25,708.50	
HALOZYME THERAPEUTICS INC			18,386.000	739,301.06	
HAMILTON BEACH BRANDS HOLDING			2,302.000	33,056.72	
HAMILTON LANE INC			3,898.000	403,910.76	
HAMPSHIRE GROUP LTD			2,587.000	0.00	
HANA FINANCIAL GROUP INC			8,343.000	295,119.45	
HANCOCK WHITNEY CORP			15,025.000	751,550.50	
HANGER INC			6,504.000	117,917.52	
HANKOOK TIRE & TECHNOLOGY CO L			159,552.000	5,328,467.84	
HANMI FINANCIAL CORP			4,862.000	115,132.16	
HANNON ARMSTRONG SUSTAINABLE I			9,914.000	526,631.68	
HARBOR DIVERSIFIED INC			1,094.000	2,286.46	
HARBOURTON CAPITAL GROUP INC			233.000	0.02	
HARMONIC INC			14,134.000	166,215.84	
HARMONY BIOSCIENCES HOLDINGS I			2,624.000	111,887.36	
HARPOON THERAPEUTICS INC			4,113.000	31,053.15	
HARROW HEALTH INC			11,721.000	101,269.44	
HARTE HANKS INC			579.000	4,400.40	
HARTFORD FINANCIAL SERVICES GR			47,727.000	3,295,072.08	
HARVARD BIOSCIENCE INC			18,442.000	130,016.10	
HARVEST NATURAL RESOURCES INC			1,538.000	0.00	
HASBRO INC			11,356.000	1,155,813.68	
HASTINGS MANUFACTURING CO			262.000	0.00	

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HAUPPAUGE DIGITAL INC			3,900.000	78.39
HAVERTY FURNITURE COS INC			3,239.000	99,016.23
HAWAIIAN HOLDINGS INC			7,869.000	144,553.53
HAWKINS INC			6,173.000	243,524.85
HAWTHORN BANCSHARES INC			698.000	18,029.34
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			1,661.000	66,988.13
HB FULLER CO			9,452.000	765,612.00
HCA HEALTHCARE INC			28,880.000	7,419,849.60
HDFC BANK LTD			303,446.000	6,039,067.76
HDFC BANK LTD ADR			441,890.000	28,753,782.30
HDFC LIFE INSURANCE CO LTD			338,203.000	2,955,241.07
HEALTHCARE REALTY TRUST INC			20,205.000	639,286.20
HEALTHCARE SERVICES GROUP INC			11,602.000	206,399.58
HEALTHQUITY INC			9,721.000	430,057.04
HEALTHPEAK PROPERTIES INC			67,911.000	2,450,907.99
HEALTHSTREAM INC			5,133.000	135,305.88
HEALTHWAREHOUSE.COM INC			409.000	61.39
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			10,994.000	184,919.08
HEARTLAND FINANCIAL USA INC			5,748.000	290,906.28
HECLA MINING CO			51,139.000	266,945.58
HEIDRICK & STRUGGLES INTERNATI			5,665.000	247,730.45
HELEN OF TROY LTD			3,672.000	897,693.84
HELICOS BIOSCIENCES CORP			297.000	0.00
HELIOS AND MATHESON ANALYTICS			0.648	0.00
HELIOS TECHNOLOGIES INC			2,870.000	301,837.90
HELIX ENERGY SOLUTIONS GROUP I			26,462.000	82,561.44
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			12,976.000	307,531.20
HENNESSY ADVISORS INC			2,866.000	31,124.76
HENRY SCHEIN INC			21,389.000	1,658,289.17
HENSOLDT AG			302,358.000	4,304,895.80
HERC HOLDINGS INC			3,807.000	595,985.85
HERCULES CAPITAL INC			16,698.000	277,019.82
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			321.000	3,832.74
HERITAGE FINANCIAL CORP/WA			5,758.000	140,725.52
HERITAGE-CRYSTAL CLEAN INC			754.000	24,143.08



BNY MELLON

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERMES INTERNATIONAL			459.000	801,753.30
HERON THERAPEUTICS INC			10,886.000	99,389.18
HERSHA HOSPITALITY TRUST			6,039.000	55,377.63
HERSHEY CO/THE			18,700.000	3,617,889.00
HERTZ GLOBAL HOLDINGS INC			1.000	24.94
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			2.000	31.90
HESKA CORP			3,126.000	570,463.74
HESS CORP			45,639.000	3,378,655.17
HEWLETT PACKARD ENTERPRISE CO			174,686.000	2,754,798.22
HEXAGON AB			1,644,097.000	26,085,536.34
HG HOLDINGS INC			241.000	2,747.40
HHGREGG INC			6,832.000	0.68
HIBBETT INC			3,476.000	250,028.68
HIGHPEAK ENERGY INC			6,437.000	94,237.68
HIKMA PHARMACEUTICALS PLC			395,000.000	11,871,821.98
HILL INTERNATIONAL INC			4,449.000	8,675.55
HILLENBRAND INC			13,647.000	709,507.53
HILLTOP HOLDINGS INC			14,022.000	492,733.08
HILTON GRAND VACATIONS INC			10,493.000	546,790.23
HILTON WORLDWIDE HOLDINGS INC			37,376.000	5,830,282.24
HINDUSTAN UNILEVER LTD			107,759.000	3,421,338.38
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			478.000	200,702.64
HISPANIC EXPRESS INC			200.000	2.00
HMN FINANCIAL INC			1,279.000	31,182.02
HNI CORP			6,181.000	259,911.05
HOLLYSYS AUTOMATION TECHNOLOGI			6,409.000	90,238.72
HOLOGIC INC			30,003.000	2,297,029.68
HOLOGRAPHIC STORAGE LTD			43.000	21.50
HOME BANCORP INC			2,235.000	92,774.85
HOME BANCSHARES INC/AR			20,446.000	497,860.10
HOME DEPOT INC/THE			96,042.000	39,858,390.42
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			4,881.000	253,812.00
HOMETRUST BANCSHARES INC			2,765.000	85,659.70
HOMOLOGY MEDICINES INC			8,227.000	29,946.28
HON HAI PRECISION INDUSTRY CO			1,602,000.000	6,021,903.38
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	3,096,410.00
HONEYWELL INTERNATIONAL INC			66,281.000	13,820,251.31

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HONG KONG EXCHANGES & CLEARING HK/00388			49,400.000	2,885,568.79
HOOKER FURNISHINGS CORP			1,161.000	27,028.08
HOOPER HOLMES INC			820.000	0.00
HOPE BANCORP INC			20,624.000	303,379.04
HORACE MANN EDUCATORS CORP			1,225.000	47,407.50
HORIZON BANCORP INC/IN			3,088.000	64,384.80
HORIZON GLOBAL CORP			2,403.000	19,175.94
HORIZON THERAPEUTICS PLC			50,968.000	5,492,311.68
HORMEL FOODS CORP			47,583.000	2,322,526.23
HOST HOTELS & RESORTS INC			103,149.000	1,793,761.11
HOSTESS BRANDS INC			22,761.000	464,779.62
HOUGHTON MIFFLIN HARCOURT CO			23,594.000	379,863.40
HOULIHAN LOKEY INC			5,782.000	598,552.64
HOUSING DEVELOPMENT FINANCE CO			136,129.000	4,736,500.78
HOUSTON AMERICAN ENERGY CORP			241.000	344.63
HOVNIANIAN ENTERPRISES INC			248.000	31,567.92
HOWMET AEROSPACE INC			34,185.000	1,088,108.55
HOYA CORP			9,900.000	1,470,965.27
HP INC			111,448.000	4,198,246.16
HSBC HOLDINGS PLC HK/00005			3,618,000.000	21,764,708.85
HUB GROUP INC			1,349.000	113,639.76
HUBSPOT INC			1,758.000	1,158,785.70
HUDSON GLOBAL INC			59.000	1,700.38
HUDSON PACIFIC PROPERTIES INC			18,808.000	464,745.68
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			33,978.000	15,761,035.08
HUNTINGTON BANCSHARES INC/OH			213,174.000	3,287,143.08
HUNTINGTON INGALLS INDUSTRIES			3,490.000	651,722.60
HURCO COS INC			1,499.000	44,520.30
HURON CONSULTING GROUP INC			2,876.000	143,512.40
HUTTIG BUILDING PRODUCTS INC			294.000	3,254.58
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYCROFT MINING HOLDING CORP			659.000	125.41
HYPERDYNAMICS CORP			406.000	0.20
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			2,626.000	107,928.60
HYUNDAI GLOVIS CO LTD			37,300.000	5,271,421.01
HYUNDAI MOTOR CO			12,094.000	2,126,306.37
I3 VERTICALS INC			2,823.000	64,336.17

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IAC/INTERACTIVECORP			6,477.000	846,608.67
IBERDROLA SA			1,394,302.000	16,506,098.44
ICAD INC			1,318.000	9,489.60
ICF INTERNATIONAL INC			3,161.000	324,160.55
ICHOR HOLDINGS LTD			2,933.000	135,005.99
ICICI BANK LTD ADR			146,582.000	2,900,857.78
ICON PLC			103,012.000	31,902,816.40
ICU MEDICAL INC			2,414.000	572,938.76
IDACORP INC			5.000	566.55
IDEAYA BIOSCIENCES INC			3,934.000	92,999.76
IDENTIV INC			369.000	10,383.66
IDERA PHARMACEUTICALS INC			1,377.000	784.89
IDEX CORP			10,101.000	2,387,068.32
IDEXX LABORATORIES INC			10,466.000	6,891,442.36
IDNA INC			2,887.000	0.00
IDT CORP			3,854.000	170,192.64
IENTERTAINMENT NETWORK INC			831.000	39.47
IES HOLDINGS INC			1,220.000	61,780.80
IGM BIOSCIENCES INC			674.000	19,768.42
IGO CORPORATIONS			26,400.000	0.00
IHEARTMEDIA INC			21,952.000	461,870.08
IHS MARKIT LTD			41,165.000	5,471,651.80
II-VI INC			12,590.000	860,274.70
IIDA GROUP HOLDINGS CO LTD			7,300.000	169,639.19
ILLINOIS TOOL WORKS INC			27,962.000	6,901,021.60
ILLUMINA INC			14,077.000	5,355,453.88
IMAGEWARE SYSTEMS INC			1,055.000	20.04
IMAGINON INC			667.000	0.27
IMAGO BIOSCIENCES INC			3,985.000	94,484.35
IMAX CORP			4,826.000	86,095.84
IMEDIA BRANDS INC			342.000	2,052.00
IMMATICS NV			7,561.000	101,619.84
IMMERSSION CORP			6,821.000	38,947.91
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNEERING CORP			1,085.000	17,544.45
IMMUNIC INC			5,420.000	51,869.40
IMMUNITYBIO INC			5,944.000	36,139.52
IMMUNOGEN INC			39,378.000	292,184.76
IMPAC MORTGAGE HOLDINGS INC			521.000	578.37

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			381,108.000	8,344,239.34
IMPINJ INC			47,110.000	4,178,657.00
INARI MEDICAL INC			4,546.000	414,913.42
INCOMNET INC			300.000	0.00
INCYTE CORP			31,495.000	2,311,733.00
INDEPENDENCE CONTRACT DRILLING			310.000	930.00
INDEPENDENCE HOLDING CO			3,289.000	186,420.52
INDEPENDENCE REALTY TRUST INC			12,611.000	325,742.13
INDEPENDENT BANK CORP			7,102.400	579,058.67
INDEPENDENT BANK CORP/MI			893.000	21,315.91
INDEPENDENT BANK GROUP INC			7,604.000	548,628.60
INDUS REALTY TRUST INC			2,459.000	199,326.54
INDUSTRIA DE DISENO TEXTIL SA			364,288.000	11,819,074.99
INDUSTRIAL & COMMERCIAL BANK O HK/01398			2,734,000.000	1,542,988.34
INDUSTRIAL LOGISTICS PROPERTIE			12,439.000	311,596.95
INDYMAC BANCORP INC			25,800.000	0.00
INFINEON TECHNOLOGIES AG			631,528.000	29,272,757.63
INFINERA CORP			15,780.000	151,330.20
INFINITY ENERGY RESOURCES INC			204.000	72.42
INFINITY PHARMACEUTICALS INC			9,348.000	21,033.00
INFORMA PLC			1,473,061.000	10,307,138.49
INFORMATION SERVICES GROUP INC			3,011.000	22,943.82
INFOSYS LTD ADR			23,623.000	597,898.13
INFUSYSTEM HOLDINGS INC			268,149.000	4,566,577.47
ING GROEP NV			666,000.000	9,271,787.20
INGERSOLL RAND INC			48,131.000	2,977,864.97
INGEVITY CORP			6,081.000	436,007.70
INGLES MARKETS INC			4,908.000	423,756.72
INHIBITOR THERAPEUTICS INC			1,225.000	125.07
INHIBRX INC			2,585.000	112,886.95
INMODE LTD			9,576.000	675,874.08
INNOSPEC INC			4,546.000	410,685.64
INNOVATE CORP			306.000	1,132.20
INNOVATIVE INDUSTRIAL PROPERTI			2,389.000	628,091.99
INNOVATIVE SOLUTIONS AND SUPPO			878.000	5,759.68
INNOVEX INC/MN			8,343.000	0.00
INNOVIVA INC			19,638.000	338,755.50
INOGEN INC			3,139.000	106,726.00





# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INOTIV INC			232,530.000	9,782,537.10	
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00	
INSEGO CORP			3,332.000	19,425.56	
INSIGHT ENTERPRISES INC			6,913.000	736,925.80	
INSIGNIA SYSTEMS INC			280.000	6,462.40	
INSMED INC			13,076.000	356,190.24	
INSPERITY INC			5,893.000	696,022.23	
INSPIRE MEDICAL SYSTEMS INC			4,101.000	943,476.06	
INSTALLED BUILDING PRODUCTS IN			3,550.000	496,006.00	
INSTEEL INDUSTRIES INC			5,776.000	229,942.56	
INSULET CORP			2,963.000	788,365.41	
INTAPP INC			1,340.000	33,714.40	
INTEGER HOLDINGS CORP			6,269.000	536,563.71	
INTEGRA BANK CORP			2,671.000	0.00	
INTEGRAL VISION INC			4,289.000	0.00	
INTEL CORP			373,745.000	19,247,867.50	
INTELLIA THERAPEUTICS INC			8,524.000	1,007,877.76	
INTELLICHECK INC			158.000	729.96	
INTER PARFUMS INC			3,504.000	374,577.60	
INTERCEPT PHARMACEUTICALS INC			5,394.000	87,868.26	
INTERCONTINENTAL EXCHANGE INC			48,956.000	6,695,712.12	
INTERCONTINENTAL HOTELS GROUP			5,875.000	380,442.99	
INTERDIGITAL INC			5,639.000	403,921.57	
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00	
INTERFACE INC			6,782.000	108,172.90	
INTERLINK ELECTRONICS INC			705.000	6,817.35	
INTERMET CORP			20,500.000	0.00	
INTERNATIONAL BANCSHARES CORP			9,793.000	415,125.27	
INTERNATIONAL BUSINESS MACHINE			77,832.000	10,403,025.12	
INTERNATIONAL FLAVORS & FRAGRA			22,446.000	3,381,489.90	
INTERNATIONAL GAME TECHNOLOGY			19,479.000	563,137.89	
INTERNATIONAL ISOTOPES INC			831.000	78.11	
INTERNATIONAL PAPER CO			64,278.000	3,019,780.44	
INTERNATIONAL SEAWAYS INC			7,079.000	103,919.72	
INTERPACE BIOSCIENCES INC			35.000	261.45	
INTERPLAY ENTERTAINMENT CORP			12,923.000	2.58	
INTERPUBLIC GROUP OF COS INC/T			49,101.000	1,838,832.45	
INTERSECT ENT INC			6,704.000	183,086.24	
INTERVISUAL BOOKS INC			5,600.000	0.00	



BNY MELLON

### Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTEST CORP			3,597.000	45,753.84
INTEVAC INC			6,638.000	31,264.98
INTRA-CELLULAR THERAPIES INC			9,591.000	501,992.94
INTREPID POTASH INC			1,567.000	66,957.91
INTRICON CORP			9,240.000	147,562.80
INTRUSION INC			2,137.000	7,329.91
INTUIT INC			35,601.000	22,899,275.22
INTUITIVE SURGICAL INC			32,126.000	11,542,871.80
INUVO INC			1,115.000	590.95
INVACARE CORP			12,916.000	35,131.52
INVESCO LTD			30,140.000	693,822.80
INVESCO MORTGAGE CAPITAL INC			20,621.000	57,326.38
INVESTAR HOLDING CORP			7,231.000	133,122.71
INVESTOR AB			28,428.000	715,107.60
INVESTORS BANCORP INC			46,654.000	706,808.10
INVESTORS TITLE CO			511.000	99,369.06
INVITATION HOMES INC			18,879.000	855,973.86
INVIVO THERAPEUTICS HOLDINGS C			3.734	1.71
ION GEOPHYSICAL CORP			1,556.000	1,369.28
IPG PHOTONICS CORP			3,218.000	553,946.52
IPSEN SA			1,377.000	126,056.92
IQVIA HOLDINGS INC			25,896.000	7,306,297.44
IRADIMED CORP			5,001.000	231,096.21
IRIDEX CORP			6,493.000	39,672.23
IRIDIUM COMMUNICATIONS INC			15,693.000	647,963.97
IROBOT CORP			4,221.000	278,079.48
IRON MOUNTAIN INC			24,359.000	1,274,706.47
IRONWOOD PHARMACEUTICALS INC			32,834.000	382,844.44
ISHARES CORE S&P MIDCAP ETF			1,095,414.000	310,089,795.12
ISIGN SOLUTIONS INC			2.000	3.06
ISRAEL DISCOUNT BANK LTD			2,092,399.000	14,077,507.72
ISTAR INC			13,249.000	342,221.67
ISUZU MOTORS LTD			426,600.000	5,301,242.84
ITEOS THERAPEUTICS INC			5,334.000	248,351.04
ITERIS INC			3,055.000	12,220.00
ITOCHU CORP			276,100.000	8,434,890.63
ITRON INC			9,474.000	649,158.48
ITT INC			64,093.000	6,549,663.67
ITURAN LOCATION AND CONTROL LT			2,823.000	75,289.41

### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ITZYOURMALL INC			17.000	0.00
IVERIC BIO INC			18,529.000	309,804.88
J & J SNACK FOODS CORP			2,659.000	420,015.64
J M SMUCKER CO/THE			18,268.000	2,481,159.76
J SAINSBURY PLC			2,652,600.000	9,908,981.20
JACK HENRY & ASSOCIATES INC			8,881.000	1,483,038.19
JACK IN THE BOX INC			3,160.000	276,436.80
JACO ELECTRONICS INC			1,562.000	0.16
JACOBS ENGINEERING GROUP INC			19,046.000	2,651,774.58
JAKKS PACIFIC INC			895.000	9,093.20
JAPAN AIRLINES CO LTD			260,100.000	4,960,093.94
JB HUNT TRANSPORT SERVICES INC			12,388.000	2,532,107.20
JBG SMITH PROPERTIES			15,891.000	456,230.61
JD SPORTS FASHION PLC			91,949.000	271,248.82
JD.COM INC ADR			28,792.000	2,017,455.44
JD.COM INC HK/09618			59,916.000	2,105,740.41
JELD-WEN HOLDING INC			10,986.000	289,590.96
JER INVESTORS TRUST INC			786.000	0.08
JERONIMO MARTINS SGPS SA			20,418.000	466,708.93
JOHN B SANFILIPPO & SON INC			1,258.000	113,421.28
JOHN BEAN TECHNOLOGIES CORP			4,657.000	715,128.92
JOHN WILEY & SONS INC			7,524.000	430,899.48
JOHNSON & JOHNSON			233,942.000	40,020,457.94
JOHNSON CONTROLS INTERNATIONAL			129,309.000	10,514,114.79
JOHNSON OUTDOORS INC			2,484.000	232,725.96
JOINT CORP/THE			112,931.000	7,418,437.39
JONES LANG LASALLE INC			2,203.000	593,356.02
JOUNCE THERAPEUTICS INC			3,747.000	31,287.45
JOURNAL REGISTER CO COM			18,400.000	0.00
JPMORGAN CHASE & CO			312,156.000	49,429,902.60
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,323,000.000	2,229,803.88
JUBILANT INGREVIA LTD			501,200.000	3,868,109.71
JUBILANT PHARMOVA LTD			570,500.000	4,501,949.08
JULIUS BAER GROUP LTD			166,088.000	11,152,130.65
JUNIPER NETWORKS INC			28,759.000	1,026,983.89
JW MAYS INC			248.000	10,071.28
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,457.000	335,809.36
KAISER ALUMINUM CORP			2,259.000	212,210.46



BNY MELLON

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KALA PHARMACEUTICALS INC			5,115.000	6,189.15
KALEIDO BIOSCIENCES INC			9,750.000	23,302.50
KALVISTA PHARMACEUTICALS INC			13,678.000	180,959.94
KAMAN CORP			5,002.000	215,836.30
KANSAS CITY LIFE INSURANCE CO			1,342.000	56,364.00
KAR AUCTION SERVICES INC			19,147.000	299,076.14
KARYOPHARM THERAPEUTICS INC			8,824.000	56,738.32
KASPIEN HOLDINGS INC			297.000	3,148.20
KATY INDUSTRIES INC			5,499.000	0.00
KB FINANCIAL GROUP INC			190,400.000	8,809,255.84
KB HOME			12,033.000	538,236.09
KBR INC			19,600.000	933,352.00
KDDI CORP			403,000.000	11,765,759.57
KE HOLDINGS INC ADR			60,352.000	1,214,282.24
KEARNY FINANCIAL CORP/MD			15,878.000	210,383.50
KELLOGG CO			37,631.000	2,424,189.02
KELLY SERVICES INC			4,192.000	70,299.84
KENNAMETAL INC			13,012.000	467,260.92
KENNEDY-WILSON HOLDINGS INC			20,289.000	484,501.32
KEROS THERAPEUTICS INC			1,944.000	113,743.44
KEURIG DR PEPPER INC			21,384.000	788,214.24
KEWAUNEE SCIENTIFIC CORP			494.000	6,293.56
KEYCORP			151,831.000	3,511,851.03
KEYENCE CORP			29,800.000	18,704,737.70
KEYSIGHT TECHNOLOGIES INC			31,748.000	6,556,279.48
KEYSTONE CONS INDS INC			5,800.000	0.00
KEYWORDS STUDIOS PLC			320,000.000	12,751,334.08
KFORCE INC			6,133.000	461,324.26
KID BRANDS INC			2,768.000	0.55
KIMBALL ELECTRONICS INC			4,051.000	88,149.76
KIMBALL INTERNATIONAL INC			6,458.000	66,065.34
KIMBERLY-CLARK CORP			33,113.000	4,732,509.96
KIMCO REALTY CORP			54,173.000	1,335,364.45
KINDER MORGAN INC			300,510.000	4,766,088.60
KINGDEE INTERNATIONAL SOFTWARE HK/00268			949,000.000	2,921,385.78
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KINSALE CAPITAL GROUP INC			2,840.000	675,607.60
KIRBY CORP			7,845.000	466,149.90
KIRKLAND'S INC			1,616.000	24,126.88

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KITE REALTY GROUP TRUST			30,337.613	660,753.21
KKR & CO INC			18,125.000	1,350,312.50
KLA CORP			15,519.000	6,674,877.09
KLX ENERGY SERVICES HOLDINGS I			649.000	2,011.90
KNORR-BREMSE AG			69,388.000	6,857,108.12
KNOWLES CORP			16,362.000	382,052.70
KOBE BUSSAN CO LTD			166,200.000	6,429,777.46
KOITO MANUFACTURING CO LTD			4,000.000	211,540.97
KONA GRILL INC			1,503.000	59.22
KONINKLIJKE AHOLD DELHAIZE NV			365,571.000	12,527,943.44
KONINKLIJKE DSM NV			144,048.000	32,434,654.35
KONINKLIJKE KPN NV			106,745.000	331,395.83
KONTOOR BRANDS INC			6,446.000	330,357.50
KOPIN CORP			10,478.000	42,855.02
KOPPERS HOLDINGS INC			6,110.000	191,243.00
KOREA SHIPBUILDING & OFFSHORE			46,508.000	3,701,079.29
KOREAN REINSURANCE CO			532,200.000	4,141,199.87
KORN FERRY			10,277.000	778,277.21
KOSMOS ENERGY LTD			49,825.000	172,394.50
KOSS CORP			1,824.000	25,590.72
KOTAK MAHINDRA BANK LTD			173,974.000	4,203,564.67
KRAFT HEINZ CO/THE			95,251.000	3,419,510.90
KRATON CORP			3,586.000	166,103.52
KRATOS DEFENSE & SECURITY SOLU			12,888.000	250,027.20
KROGER CO/THE			83,535.000	3,780,794.10
KRONOS BIO INC			4,568.000	62,079.12
KRONOS WORLDWIDE INC			3,903.000	58,584.03
KRUNG THAI BANK PCL			12,448,500.000	4,919,030.03
KRYSTAL BIOTECH INC			2,393.000	167,390.35
KT&G CORP			86,300.000	5,735,185.59
KUBOO INC			208.000	6.24
KULICKE & SOFFA INDUSTRIES INC			9,114.000	551,761.56
KURA ONCOLOGY INC			13,138.000	183,932.00
KURA SUSHI USA INC			92,679.000	7,492,170.36
KVH INDUSTRIES INC			5,985.000	55,002.15
KYNDRYL HOLDINGS INC			401.400	7,265.34
L B FOSTER CO			2,375.000	32,656.25
L'OREAL SA			2,299.000	1,090,083.58
L3HARRIS TECHNOLOGIES INC			17,513.000	3,734,472.12

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LA FRANCAISE DES JEUX SAEM			4,136.000	183,152.71
LA JOLLA PHARMACEUTICAL CO			14,483.000	67,345.95
LA-Z-BOY INC			7,093.000	257,546.83
LABORATORY CORP OF AMERICA HOL			12,081.000	3,795,971.01
LADDER CAPITAL CORP			20,773.000	249,068.27
LAKE SHORE BANCORP INC			152.000	2,292.16
LAKELAND BANCORP INC			3,626.000	68,857.74
LAKELAND FINANCIAL CORP			3,523.000	282,333.22
LAKELAND INDUSTRIES INC			329.000	7,089.95
LAM RESEARCH CORP			13,588.000	9,771,810.20
LAMAR ADVERTISING CO			3,400.000	412,420.00
LAMB WESTON HOLDINGS INC			12,825.000	812,848.50
LANCASTER COLONY CORP			2,926.000	484,545.60
LANDEC CORP			4,021.000	44,633.10
LANDMARK BANCORP INC/MANHATTAN			324.000	9,234.00
LANNETT CO INC			10,696.000	17,327.52
LANTHEUS HOLDINGS INC			203,735.000	5,885,904.15
LANTRONIX INC			1,239.000	9,701.37
LANXESS AG			2,128.000	131,887.91
LAREDO PETROLEUM INC			2,058.000	123,747.54
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			119.000	1,284.01
LAS VEGAS SANDS CORP			31,450.000	1,183,778.00
LASERSIGHT INC COM NEW			413.000	0.00
LATTICE SEMICONDUCTOR CORP			17,270.000	1,330,826.20
LAUREATE EDUCATION INC			23,420.000	286,660.80
LAWSON PRODUCTS INC/DE			3,033.000	166,056.75
LAZARD EMERG MKT EQY-INST			9,359,287.187	169,590,283.83
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			5,459.000	850,894.33
LEAR CORP			4,894.000	895,357.30
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	3,840.00
LECG CORP			659.000	0.00
LEGAL & GENERAL GROUP PLC			1,994,400.000	8,036,412.36
LEGRAND SA			2,731.000	319,575.83
LEIDOS HOLDINGS INC			12,288.000	1,092,403.20
LEMAITRE VASCULAR INC			7,687.000	386,118.01
LENDINGCLUB CORP			13,362.000	323,093.16

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LENNAR CORP			41,143.000	4,779,170.88
LENOVO GROUP LTD HK/00992			3,896,000.000	4,477,529.07
LENOX GROUP INC COM			6,400.000	0.00
LENSAR INC			1,544.000	9,202.24
LEXICON PHARMACEUTICALS INC			7,847.000	30,917.18
LG CHEM LTD			4,601.000	2,380,328.73
LGI HOMES INC			3,066.000	473,635.68
LGL GROUP INC/THE			450.000	5,130.00
LHC GROUP INC			4,372.000	599,969.56
LI NING CO LTD HK/02331			1,397,000.000	15,293,658.50
LIBERTY BROADBAND CORP			200,040.000	32,226,444.00
LIBERTY GLOBAL PLC			14,831.000	416,602.79
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			17,369.000	198,006.60
LIBERTY MEDIA CORP-LIBERTY BRA			15,430.000	433,583.00
LIBERTY MEDIA CORP-LIBERTY SIR			390,257.000	19,844,568.45
LIBERTY TRIPADVISOR HOLDINGS I			10,175.000	22,079.75
LICT CORP			4.000	100,404.00
LIFE STORAGE INC			4,400.000	673,992.00
LIFEWAY FOODS INC			1,646.000	7,769.12
LIGAND PHARMACEUTICALS INC			3,482.000	537,829.72
LIGHTPATH TECHNOLOGIES INC			618.000	1,507.92
LIMESTONE BANCORP INC			203.000	3,785.95
LIMONEIRA CO			2,104.000	31,560.00
LINCOLN EDUCATIONAL SERVICES C			1,617.000	12,078.99
LINCOLN NATIONAL CORP			19,313.000	1,318,305.38
LINDBLAD EXPEDITIONS HOLDINGS			529,170.000	8,255,052.00
LINDE PLC			83,737.000	29,064,503.19
LINDSAY CORP			1,578.000	239,856.00
LINEA DIRECTA ASEGURADORA SA C			1,135,157.000	2,076,413.52
LINEAGE CELL THERAPEUTICS INC			2,758.000	6,757.10
LINK REIT HK/00823			5,900.000	51,952.21
LINNCO LLC ESCROW			13,796.000	0.00
LIONS GATE ENTERTAINMENT CORP			10,129.000	168,546.56
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			3,757.000	82,954.56
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,098.46
LITE-ON TECHNOLOGY CORP			2,033,000.000	4,688,090.52
LIVANOVA PLC			8,081.000	706,521.83

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIVE MICROSYSTEMS INC			117.000	0.04
LIVE NATION ENTERTAINMENT INC			96,995.000	11,609,331.55
LIVENT CORP			20,955.000	510,882.90
LIVEPERSON INC			9,549.000	341,090.28
LIVERAMP HOLDINGS INC			10,975.000	526,251.25
LKQ CORP			251,997.000	15,127,379.91
LL FLOORING HOLDINGS INC			7,726.000	131,882.82
LOCAWEB SERVICOS DE INTERNET S			470,359.000	1,111,297.03
LOCKHEED MARTIN CORP			30,225.000	10,742,267.25
LOEWS CORP			34,793.000	2,009,643.68
LOGIC DEVICES INC			306.000	0.00
LONZA GROUP AG			27,053.000	22,612,703.50
LOOKSMART GROUP INC			13.000	15.60
LOWE'S COS INC			62,611.000	16,183,691.28
LPL FINANCIAL HOLDINGS INC			3,200.000	512,288.00
LS STARRETT CO/THE			905.000	8,461.75
LSB INDUSTRIES INC			4,407.500	48,702.88
LSI INDUSTRIES INC			2,985.000	20,477.10
LTC PROPERTIES INC			5,522.000	188,521.08
LTV CORP			50,656.000	0.00
LUBY'S INC			5,279.000	15,097.94
LUKOIL PJSC ADR			285,895.000	25,673,371.00
LUMEN TECHNOLOGIES INC			129,399.000	1,623,957.45
LUMENT FINANCE TRUST INC			100.000	384.00
LUMENTUM HOLDINGS INC			109,160.000	11,545,853.20
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMOS PHARMA INC			745.000	5,170.30
LUNA INNOVATIONS INC			1,520.000	12,783.20
LVMH MOET HENNESSY LOUIS VUITT			26,161.000	21,628,460.24
LXP INDUSTRIAL TRUST			31,938.000	498,871.56
LYONDELLBASELL INDUSTRIES NV			33,001.000	3,043,682.23
M&T BANK CORP			19,836.000	3,046,412.88
M/I HOMES INC			3,212.000	199,722.16
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACERICH CO/THE			19,996.000	345,530.88
MACOM TECHNOLOGY SOLUTIONS HOL			10,069.000	788,402.70
MACQUARIE INFRASTRUCTURE HOLDI			9,331.000	34,058.15
MACROGENICS INC			9,992.000	160,371.60
MACY'S INC			53,561.000	1,402,226.98





BNY MELLON

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAGAZINE LUIZA SA			740,604.000	959,992.98
MAGELLAN HEALTH INC			5,130.000	487,298.70
MAGELLAN MIDSTREAM PARTNERS LP			290,618.000	13,496,299.92
MAGENTA THERAPEUTICS INC			6,992.000	30,974.56
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			90,300.000	7,316,791.36
MAGNACHIP SEMICONDUCTOR CORP			2,796.000	58,632.12
MAGNITE INC			8,432.000	147,560.00
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	7,935,216.30
MAGNOLIA OIL & GAS CORP			17,299.000	326,432.13
MAGYAR BANCORP INC			300.000	3,696.00
MAIDEN HOLDINGS LTD			3,501.000	10,713.06
MAIN STREET CAPITAL CORP			8,317.000	373,100.62
MAKITA CORP			347,800.000	14,748,013.15
MALIBU BOATS INC			2,805.000	192,787.65
MALLINCKRODT PLC			7,100.000	887.50
MANDIANT INC			20,527.000	360,043.58
MANHATTAN ASSOCIATES INC			2,700.000	419,823.00
MANHATTAN BRIDGE CAPITAL INC			399.000	2,194.50
MANITOWOC CO INC/THE			1,554.000	28,888.86
MANNATECH INC			2,673.000	102,429.36
MANNKIND CORP			29,032.000	126,869.84
MANPOWERGROUP INC			3,200.000	311,456.00
MANTECH INTERNATIONAL CORP/VA			4,342.000	316,662.06
MAPFRE SA			3,587,200.000	7,365,291.41
MARATHON OIL CORP			67,947.000	1,115,689.74
MARATHON PETROLEUM CORP			77,917.000	4,985,908.83
MARCHEX INC			5,871.000	14,560.08
MARCUS CORP/THE			3,950.000	70,547.00
MARINE PRODUCTS CORP			5,741.000	71,762.50
MARINEMAX INC			625.000	36,900.00
MARKEL CORP			600.000	740,400.00
MARKETAXESS HOLDINGS INC			3,885.000	1,597,783.95
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			34,880.000	5,763,571.20
MARSH & MCLENNAN COS INC			46,900.000	8,152,158.00
MARTEN TRANSPORT LTD			233,091.000	3,999,841.56
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			7,151.000	3,150,158.52

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARVELL TECHNOLOGY INC			13,051.000	1,141,831.99
MASCO CORP			29,023.000	2,037,995.06
MASIMO CORP			2,215.000	648,507.70
MASONITE INTERNATIONAL CORP			4,336.000	511,431.20
MASTECH DIGITAL INC			779.000	13,087.20
MASTERCARD INC			82,165.000	29,523,527.80
MASTERCRAFT BOAT HOLDINGS INC			966.000	27,366.78
MATADOR RESOURCES CO			13,678.000	504,991.76
MATCH GROUP INC			29,265.000	3,870,296.25
MATERION CORP			5,533.000	508,704.02
MATRIX SERVICE CO			8,270.000	62,190.40
MATSON INC			9,670.000	870,590.10
MATTHEWS INTERNATIONAL CORP			5,440.000	199,484.80
MAUI LAND & PINEAPPLE CO INC			319.000	3,177.24
MAXAR TECHNOLOGIES INC			1,775.000	52,415.75
MAXCO INC			3,300.000	0.00
MAXEON SOLAR TECHNOLOGIES LTD			72.000	1,000.80
MAXIMUS INC			11,750.000	936,122.50
MAXLINEAR INC			12,427.000	936,871.53
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			13,912.000	219,670.48
MCCORMICK & CO INC/MD			28,920.000	2,793,961.20
MCDONALD'S CORP			73,936.000	19,820,023.52
MCEWEN MINING INC			46,010.000	40,787.87
MCGRATH RENTCORP			4,470.000	358,762.20
MCKESSON CORP			30,716.000	7,635,076.12
MCRAE INDUSTRIES INC			1,002.000	36,232.32
MDC HOLDINGS INC			8,606.920	480,524.35
MECKLERMEDIA CORP			970.000	0.00
MEDALLION FINANCIAL CORP			241.000	1,397.80
MEDIA GEN INC CVR			17,631.000	0.00
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00
MEDICINOVA INC			19,394.000	51,975.92
MEDIFAST INC			3,049.000	638,552.07
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDPACE HOLDINGS INC			4,429.000	963,927.56
MEDTRONIC PLC			277,308.000	28,687,512.60
MEI PHARMA INC			100.000	267.00
MEIRAGTX HOLDINGS PLC			9,671.000	229,589.54

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEITUAN HK/03690			145,100.000	4,195,007.87
MERCADOLIBRE INC			20,711.000	27,926,712.40
MERCANTILE BANK CORP			4,168.000	146,005.04
MERCK & CO INC			276,032.000	21,155,092.48
MERCK KGAA			5,592.000	1,443,543.48
MERCURY GENERAL CORP			3,145.000	166,873.70
MERCURY SYSTEMS INC			7,242.000	398,744.52
MEREO BIOPHARMA GROUP PLC ADR			377.000	603.20
MERIDIAN BIOSCIENCE INC			11,554.000	235,701.60
MERIT MEDICAL SYSTEMS INC			9,484.000	590,853.20
MERITAGE HOMES CORP			5,115.000	624,336.90
MERITOR INC			13,619.000	337,478.82
MERRIMACK PHARMACEUTICALS INC			2,990.000	11,690.90
MERSANA THERAPEUTICS INC			7,548.000	46,948.56
MERUS NV			9,050.000	287,790.00
MESA AIR GROUP INC			29,700.000	0.00
MESA LABORATORIES INC			566.000	185,698.94
META FINANCIAL GROUP INC			9,621.000	573,988.86
META MATERIALS INC			598.000	1,471.08
META PLATFORMS INC			346,047.000	116,392,908.45
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			6,171.000	303,428.07
METLIFE INC			113,081.000	7,066,431.69
METRO ONE TELECOMMUNICATIONS I			4,577.000	366.16
METTLER-TOLEDO INTERNATIONAL I			2,870.000	4,870,992.70
MEXCO ENERGY CORP			114.000	1,195.86
MFA FINANCIAL INC			25,274.000	115,249.44
MGE ENERGY INC			6,340.000	521,465.00
MGIC INVESTMENT CORP			44,120.000	636,210.40
MGM RESORTS INTERNATIONAL			217,281.000	9,751,571.28
MGP INGREDIENTS INC			2,479.000	210,690.21
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROBOT MEDICAL INC			0.400	3.00
MICROCHIP TECHNOLOGY INC			49,209.000	4,284,135.54
MICROLOG CORP			831.000	0.83
MICRON SOLUTIONS INC			1,574.000	4,659.04
MICRON TECHNOLOGY INC			110,219.000	10,266,899.85
MICROSOFT CORP			830,633.000	279,358,490.56
MICROSTRATEGY INC			1,051.000	572,258.99



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MICROWAVE FILTER CO INC			1,944.000	777.60
MID PENN BANCORP INC			737.000	23,392.38
MID-AMERICA APARTMENT COMMUNIT			13,419.000	3,078,855.36
MIDDLESEX WATER CO			4,679.000	562,883.70
MIDLAND STATES BANCORP INC			5.000	123.95
MIDWESTONE FINANCIAL GROUP INC			1,089.000	35,250.93
MILLER INDUSTRIES INC/TN			2,281.000	76,185.40
MILLERKNOLL INC			12,318.000	482,742.42
MIMECAST LTD			11,586.000	921,898.02
MIMEDX GROUP INC			10,800.000	65,232.00
MIND TECHNOLOGY INC			1,746.000	2,898.36
MINEBEA MITSUMI INC			19,600.000	555,720.57
MINERALS TECHNOLOGIES INC			6,751.000	493,835.65
MINERVA NEUROSCIENCES INC			3,286.000	2,632.09
MINTH GROUP LTD HK/00425			226,000.000	995,741.57
MIRUM PHARMACEUTICALS INC			10,034.000	160,042.30
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITEK SYSTEMS INC			335.000	5,946.25
MITSUBISHI ELECTRIC CORP			22,000.000	278,641.84
MITSUBISHI UFJ FINANCIAL GROUP			1,361,700.000	7,389,400.01
MIZRAHI TEFAHOT BANK LTD			1,493.000	57,563.30
MODEL N INC			5,156.000	154,834.68
MODERNA INC			35,814.000	9,096,039.72
MODINE MANUFACTURING CO			3,925.000	39,603.25
MODIVCARE INC			2,848.000	422,329.92
MOELIS & CO			8,961.000	560,152.11
MOHAWK INDUSTRIES INC			4,892.000	891,224.56
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLECULAR TEMPLATES INC			9,293.000	36,428.56
MOLINA HEALTHCARE INC			6,260.000	1,991,180.80
MOLSON COORS BEVERAGE CO			31,304.000	1,450,940.40
MOMENTIVE GLOBAL INC			16,552.000	350,074.80
MONARCH CASINO & RESORT INC			1,135.000	83,933.25
MONARCH CEMENT CO/THE			90.000	9,450.00
MONCLER SPA			4,036.000	293,835.10
MONDELEZ INTERNATIONAL INC			130,602.000	8,660,218.62
MONEYGRAM INTERNATIONAL INC			2,486.000	19,614.54
MONITRONICS INTERNATIONAL INC			424.000	2,014.00
MONMOUTH REAL ESTATE INVESTMEN			15,186.000	319,057.86

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MONOLITHIC POWER SYSTEMS INC			3,846.000	1,897,347.18
MONOPAR THERAPEUTICS INC			9,039.000	29,195.97
MONRO INC			5,041.000	293,739.07
MONSTER BEVERAGE CORP			40,447.000	3,884,529.88
MOODY'S CORP			14,139.000	5,522,410.62
MOOG INC			4,734.000	383,311.98
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			44.000	95.04
MORGAN STANLEY			203,087.000	19,935,019.92
MORPHIC HOLDING INC			4,296.000	203,544.48
MOSAIC CO/THE			32,118.000	1,261,916.22
MOSSIMO INC			12,487.000	39,334.05
MOTORCAR PARTS OF AMERICA INC			3,627.000	61,912.89
MOTOROLA SOLUTIONS INC			17,409.000	4,730,025.30
MOVADO GROUP INC			3,611.000	151,048.13
MOVIE GALLERY INC COM			15,125.000	0.00
MPLX LP			639,460.000	18,921,621.40
MR COOPER GROUP INC			13,084.000	544,425.24
MR DIY GROUP M BHD			2,214,400.000	1,918,863.18
MRC GLOBAL INC			18,126.000	124,706.88
MSCI INC			9,485.000	5,811,364.65
MSCI WORLD EX-US INDEX FUND A			32,708,143.597	888,758,172.33
MSCI WORLD EX-US INDEX FUND B			14,317,269.356	432,296,991.08
MTU AERO ENGINES AG			95,000.000	19,381,299.60
MUELLER INDUSTRIES INC			10,995.000	652,663.20
MUELLER WATER PRODUCTS INC			24,565.000	353,736.00
MUENCHENER RUECKVERSICHERUNGS-			23,300.000	6,902,405.98
MULTIPLAN CORP			47,355.000	209,782.65
MURPHY OIL CORP			17,975.000	469,327.25
MURPHY USA INC			3,735.000	744,161.40
MYERS INDUSTRIES INC			5,258.000	105,212.58
MYR GROUP INC			2,686.000	296,937.30
MYREXIS INC			3,666.000	73.69
MYRIAD GENETICS INC			15,234.000	420,458.40
N-VIRO INTERNATIONAL CORP			846.000	0.17
NABORS INDUSTRIES LTD			1,290.000	104,606.10
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 ( TO PUR COM)			246.000	917.58
NACCO INDUSTRIES INC			1,910.000	69,313.90
NANOGEN INC			7,205.000	0.00

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NANOPHASE TECHNOLOGIES CORP			2,437.000	10,600.95
NASB FINANCIAL INC			682.000	42,181.70
NASDAQ INC			13,442.000	2,822,954.42
NATHAN'S FAMOUS INC			1,158.000	67,615.62
NATIONAL BANK HOLDINGS CORP			6,089.000	267,550.66
NATIONAL BANK OF CANADA			215,781.000	16,474,622.69
NATIONAL BANKSHARES INC			650.000	23,569.00
NATIONAL BEVERAGE CORP			5,645.000	255,887.85
NATIONAL CINEMEDIA INC			6,910.000	19,417.10
NATIONAL HEALTH INVESTORS INC			6,948.000	399,301.56
NATIONAL HEALTHCARE CORP			3,117.000	211,768.98
NATIONAL INSTRUMENTS CORP			6,600.000	288,222.00
NATIONAL PRESTO INDUSTRIES INC			1,304.000	106,967.12
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			2,455.000	101,931.60
NATIONAL STORAGE AFFILIATES TR			11,396.000	788,603.20
NATIONAL VISION HOLDINGS INC			144,122.000	6,916,414.78
NATIONAL WESTERN LIFE GROUP IN			806.000	172,838.64
NATURAL ALTERNATIVES INTERNATI			1,035.000	13,082.40
NATURAL GAS SERVICES GROUP INC			3,232.000	33,839.04
NATURAL GROCERS BY VITAMIN COT			1,294.000	18,439.50
NATURE'S SUNSHINE PRODUCTS INC			2,562.000	47,217.66
NATUS MEDICAL INC			5,851.000	138,844.23
NAUTILUS BIOTECHNOLOGY INC			14,676.000	76,021.68
NAVIDEA BIOPHARMACEUTICALS INC			26.000	26.00
NAVIENT CORP			35,012.000	742,954.64
NAVIGATOR HOLDINGS LTD			9,279.000	82,304.73
NBT BANCORP INC			8,595.000	331,079.40
NCR CORP			436,507.000	17,547,581.40
NCSOFT CORP			3,867.000	2,091,677.55
NEENAH INC			3,623.000	167,672.44
NEKTAR THERAPEUTICS			21,725.000	293,504.75
NELNET INC			5,048.000	493,088.64
NEOGEN CORP			15,207.000	690,549.87
NEOGENOMICS INC			15,239.000	519,954.68
NEOLEUKIN THERAPEUTICS INC			5,758.000	27,753.56
NEOMAGIC CORP			1,790.000	31.68
NEOPHOTONICS CORP			100.000	1,537.00
NEOSE TECHNOLOGIES INC			9,800.000	0.00

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NESCO INC COM			5,500.000	0.00
NESTLE SA			6,721.000	940,047.46
NET 1 UEPS TECHNOLOGIES INC			5,302.000	28,206.64
NETAPP INC			37,272.000	3,428,651.28
NETBANK INC COM			43,611.000	0.00
NETEASE INC HK/09999			146,765.000	2,964,930.47
NETFLIX INC			39,875.000	24,022,295.00
NETGEAR INC			4,947.000	144,501.87
NETLIST INC			1,400.000	9,030.00
NETSCOUT SYSTEMS INC			12,030.000	397,952.40
NETSOL TECHNOLOGIES INC			4,033.000	15,890.02
NETWORK INTERNATIONAL HOLDINGS			81,956.000	324,357.50
NETWORK-1 TECHNOLOGIES INC			1,480.000	4,173.60
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	7.49
NEUROBO PHARMACEUTICALS INC			4,868.000	5,938.96
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			14,984.000	615,243.04
NEW RELIC INC			6,638.000	729,914.48
NEW RESIDENTIAL INVESTMENT COR			48,379.000	518,139.09
NEW WEI INC			11,600.000	0.00
NEW YORK MORTGAGE TRUST INC			40,738.000	151,545.36
NEW YORK TIMES CO/THE			4,900.000	236,670.00
NEWELL BRANDS INC			33,405.000	729,565.20
NEWMARK GROUP INC			17,375.000	324,912.50
NEWMONT CORP			67,043.000	4,158,006.86
NEWPARK RESOURCES INC			14,587.000	42,885.78
NEWS CORP			682,107.000	15,219,803.12
NEXA RESOURCES SA			16,345.000	128,471.70
NEXIEN BIOPHARMA INC			50.000	3.25
NEXPOINT RESIDENTIAL TRUST INC			2,793.000	234,137.19
NEXPRISE INC			1,644.000	0.16
NEXSTAR MEDIA GROUP INC			4,891.000	738,443.18
NEXTCURE INC			5,478.000	32,868.00
NEXTERA ENERGY INC			185,914.000	17,356,931.04
NEXTERA ENTERPRISES INC			29,140.000	2.91
NEXTGEN HEALTHCARE INC			12,231.000	217,589.49
NEXTIER OILFIELD SOLUTIONS INC			21,629.000	76,782.95
NGM BIOPHARMACEUTICALS INC			2,039.000	36,110.69
NICE LTD ADR			36,000.000	10,929,600.00

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NICOLET BANKSHARES INC			2,459.240	210,879.83
NIELSEN HOLDINGS PLC			31,374.000	643,480.74
NIHON M&A CENTER HOLDINGS INC			780,000.000	19,107,985.50
NIKE INC			130,197.000	21,699,933.99
NINE DRAGONS PAPER HOLDINGS LT HK/02689			4,973,000.000	5,338,944.10
NINTENDO CO LTD			1,700.000	792,019.48
NIPPON TELEGRAPH & TELEPHONE C			402,800.000	11,018,366.90
NIPPON YUSEN KK			8,500.000	646,606.77
NISOURCE INC			33,778.000	932,610.58
NISSIN FOODS HOLDINGS CO LTD			1,400.000	102,001.65
NITCHES INC			1,080.000	97.20
NITORI HOLDINGS CO LTD			3,000.000	448,743.01
NITTO DENKO CORP			1,700.000	131,240.51
NKARTA INC			4,496.000	69,013.60
NL INDUSTRIES INC			6,560.000	48,544.00
NLIGHT INC			89,474.000	2,142,902.30
NMI HOLDINGS INC			267,788.000	5,851,167.80
NMT MEDICAL INC			2,641.000	0.00
NN GROUP NV			1,278.000	69,193.60
NN INC			2,450.000	10,045.00
NOBILITY HOMES INC			1,411.000	46,563.00
NOBLE CORP NEW WTS EXP 02/05/2026			340.000	445.40
NOBLE INTL LTD			5,650.000	0.00
NOKIA OYJ			1,079,400.000	6,842,049.78
NOMURA RESEARCH INSTITUTE LTD			15,100.000	647,114.78
NORD RESOURCES CORP			1,694.000	0.00
NORDIC AMERICAN TANKERS LTD			13,803.000	23,327.07
NORDIC ENTERTAINMENT GROUP AB			360,000.000	18,656,372.63
NORDSON CORP			1,300.000	331,851.00
NORFOLK SOUTHERN CORP			24,920.000	7,418,933.20
NORTECH SYSTEMS INC			821.000	8,456.30
NORTHEAST BANK			1,609.000	57,489.57
NORTHEAST COMMUNITY BANCORP IN			1,985.000	22,093.05
NORTHEAST INDIANA BANCORP INC			588.000	26,166.00
NORTHERN OIL AND GAS INC			4,141.000	85,221.78
NORTHERN TECHNOLOGIES INTERNAT			338.000	5,171.40
NORTHERN TRUST CORP			26,760.000	3,200,763.60
NORTHFIELD BANCORP INC			11,389.000	184,046.24
NORTHRIM BANCORP INC			1,287.000	55,933.02



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NORTHROP GRUMMAN CORP			17,948.000	6,947,132.36	
NORTHWEST BIOTHERAPEUTICS INC			76,993.000	53,895.10	
NORTHWEST NATURAL HOLDING CO			7,289.000	355,557.42	
NORTHWEST PIPE CO			3,752.000	119,313.60	
NORTHWESTERN CORP			8,520.000	487,003.20	
NORTONLIFELOCK INC			70,271.000	1,825,640.58	
NORWEGIAN CRUISE LINE HOLDINGS			34,367.000	712,771.58	
NORWOOD FINANCIAL CORP			794.000	20,636.06	
NOVA LTD			2,220.000	325,230.00	
NOVANTA INC			5,299.000	934,372.67	
NOVARTIS AG			154,926.000	13,650,287.30	
NOVATEK MICROELECTRONICS CORP			501,000.000	9,760,328.23	
NOVATION COS INC			1,726.000	62.48	
NOVELSTEM INTERNATIONAL CORP			3,839.000	806.19	
NOVO NORDISK A/S			231,215.000	25,984,178.74	
NOW INC			28,416.000	242,672.64	
NRG ENERGY INC			52,477.000	2,260,709.16	
NU HOLDINGS LTD/CAYMAN ISLANDS			69,933.000	655,971.54	
NU SKIN ENTERPRISES INC			9,886.000	501,714.50	
NUCOR CORP			42,233.000	4,820,896.95	
NUSTAR ENERGY LP			470,510.000	7,471,698.80	
NUTROGANICS INC			831.000	1.75	
NUVASIVE INC			6,775.000	355,552.00	
NV5 GLOBAL INC			2,172.000	299,996.64	
NVE CORP			1,455.000	99,376.50	
NVENT ELECTRIC PLC			4,600.000	174,800.00	
NVIDIA CORP			296,365.000	87,163,910.15	
NVR INC			564.000	3,332,602.68	
NXP SEMICONDUCTORS NV			32,744.000	7,458,428.32	
NXXI INC			11,261.000	0.00	
O'REILLY AUTOMOTIVE INC			11,868.000	8,381,537.64	
O-I GLASS INC			27,225.000	327,516.75	
OAKTREE SPECIALTY LENDING CORP			1,030.000	7,683.80	
OASIS PETROLEUM INC			1,590.000	200,324.10	
OBLONG INC			154.000	158.62	
OCCIDENTAL PETROLEUM CORP			96,928.000	2,809,942.72	
OCEANEERING INTERNATIONAL INC			20,868.000	236,017.08	
OCEANFIRST FINANCIAL CORP			8,497.000	188,633.40	
OCONEE FEDERAL FINANCIAL CORP			87.000	1,896.60	



BNY MELLON

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OCUPHIRE PHARMA INC			9.000	33.57
ODP CORP/THE			5,507.000	216,314.96
ODYSSEY MARINE EXPLORATION INC			55.000	286.00
OFFICE PROPERTIES INCOME TRUST			1.480	36.76
OFG BANCORP			9,798.000	260,234.88
OHIO VALLEY BANC CORP			1,498.000	43,516.90
OIL STATES INTERNATIONAL INC			5,937.000	29,506.89
OIL-DRI CORP OF AMERICA			3,047.000	99,728.31
OILSANDS QUEST INC			6,899.000	0.00
OLD DOMINION FREIGHT LINE INC			13,823.000	4,953,886.74
OLD NATIONAL BANCORP/IN			20,217.000	366,332.04
OLD POINT FINANCIAL CORP			259.000	5,900.02
OLD SECOND BANCORP INC			1,875.000	23,606.25
OLEMA PHARMACEUTICALS INC			3,595.000	33,649.20
OLYMPIC STEEL INC			2,450.000	57,575.00
OMEGA FLEX INC			1,206.000	153,101.70
OMEGA THERAPEUTICS INC			2,149.000	24,348.17
OMEROS CORP			11,303.000	72,678.29
OMNICELL INC			7,111.000	1,283,108.84
OMNICOM GROUP INC			18,369.000	1,345,896.63
OMRON CORP			3,700.000	368,216.76
OMTHERA PHARMACEUTICALS			2,956.000	0.00
OMV AG			152,400.000	8,656,798.54
ONCOCYTE CORP			128.000	277.76
ONCOTELIC THERAPEUTICS INC			10.000	1.53
ONCTERNAL THERAPEUTICS INC			397.000	901.19
ONE GAS INC			8,842.000	686,050.78
ONE LIBERTY PROPERTIES INC			4,935.000	174,106.80
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEMAIN HOLDINGS INC			9,200.000	460,368.00
ONEOK INC			278,236.000	16,349,147.36
ONESPAN INC			10,568.000	178,916.24
ONTO INNOVATION INC			6,786.000	686,946.78
ONTRAK INC			4,620.000	29,059.80
OPAP SA			23,007.000	326,259.60
OPIANT PHARMACEUTICALS INC			8,703.000	292,681.89
OPKO HEALTH INC			65,351.000	314,338.31
OPORTUN FINANCIAL CORP			945.000	19,136.25
OPTICAL CABLE CORP			1,148.000	6,164.76

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OPTIMIZERX CORP			3,960.000	245,955.60
OPTION CARE HEALTH INC			21,422.000	609,241.68
ORACLE CORP			170,867.000	14,901,311.07
ORACLE CORP JAPAN			5,900.000	447,796.46
ORAMED PHARMACEUTICALS INC			3,110.000	44,410.80
ORASURE TECHNOLOGIES INC			14,397.000	125,109.93
ORBIT INTERNATIONAL CORP			335.000	2,043.50
ORCHID ISLAND CAPITAL INC			4,886.000	21,987.00
ORGANOGENESIS HOLDINGS INC			6,512.000	60,170.88
ORGANON & CO			21,298.000	648,524.10
ORGANOVO HOLDINGS INC			444.000	1,611.72
ORIC PHARMACEUTICALS INC			5,054.000	74,293.80
ORION ENERGY SYSTEMS INC			2,172.000	7,862.64
ORION ENGINEERED CARBONS SA			10,055.000	184,609.80
ORION GROUP HOLDINGS INC			5,649.000	21,296.73
ORION OFFICE REIT INC			12,661.000	236,380.87
ORKLA ASA			644,100.000	6,453,928.31
ORLEANS HOMEBUILDERS INC			2,200.000	0.00
ORTHO CLINICAL DIAGNOSTICS HOL			5,140.000	109,944.60
ORTHOFIX MEDICAL INC			5,652.000	175,720.68
ORTHOPEDIATRICS CORP			146,242.000	8,754,046.12
OSAKA GAS CO LTD			10,200.000	168,383.48
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00
OSI SYSTEMS INC			3,905.000	363,946.00
OTIS WORLDWIDE CORP			50,069.000	4,359,507.83
OTONOMY INC			6,021.000	12,523.68
OTP BANK NYRT			104,545.000	5,354,687.01
OTTER TAIL CORP			8,553.000	610,855.26
OUTFRONT MEDIA INC			27,815.000	745,998.30
OVERSEAS SHIPHOLDING GROUP INC			447.000	840.36
OVERSTOCK.COM INC			3,074.000	181,396.74
OVINTIV INC			40,249.000	1,356,391.30
OWENS & MINOR INC			7,640.000	332,340.00
OXFORD INDUSTRIES INC			3,883.000	394,202.16
OXFORD NANOPORE TECHNOLOGIES P			21,605.000	204,254.98
OYSTER POINT PHARMA INC			2,363.000	43,148.38
P&F INDUSTRIES INC			1,803.000	10,998.30
P10 INC			1,270.500	15,246.00
PAB BANKSHARES INC			1,304.000	0.00

## Asset Detail

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As Of Date : 12/31/2021

Acct Base Currency Code : USD  
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PACCAR INC			39,687.000	3,502,774.62
PACIFIC PREMIER BANCORP INC			15,023.000	601,370.69
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			99,467.000	5,984,929.39
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			16,096.000	2,191,470.40
PAGERDUTY INC			9,655.000	335,511.25
PALM HARBOR HOMES INC			3,688.000	0.00
PALOMAR HOLDINGS INC			2,598.000	168,272.46
PAM TRANSPORTATION SERVICES IN			2,883.000	204,721.83
PANDORA A/S			4,130.000	514,904.17
PAPA JOHN'S INTERNATIONAL INC			3,804.000	507,719.88
PAR PACIFIC HOLDINGS INC			3,507.000	57,795.36
PAR TECHNOLOGY CORP			3,571.000	188,441.67
PARADE TECHNOLOGIES LTD			53,000.000	4,051,577.71
PARAGON TECHNOLOGIES INC			1,680.000	11,088.00
PARATEK PHARMACEUTICALS INC			10,799.000	48,487.51
PARETEUM CORP			769.000	6.53
PARK AEROSPACE CORP			3,586.000	47,335.20
PARK CITY GROUP INC			766.000	4,442.80
PARK NATIONAL CORP			2,184.000	299,885.04
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	0.01
PARKER-HANNIFIN CORP			17,438.000	5,547,376.56
PARKERVISION INC			219.000	201.48
PARSONS CORP			1,643.000	55,286.95
PARTNERS GROUP HOLDING AG			23,192.000	38,498,490.90
PATRICK INDUSTRIES INC			3,366.000	271,602.54
PATRIOT TRANSPORTATION HOLDING			969.000	9,418.68
PATTERSON COS INC			16,675.000	489,411.25
PATTERSON-UTI ENERGY INC			29,856.738	252,289.44
PAUL MUELLER CO			119.000	4,763.57
PAYCHEX INC			31,184.000	4,256,616.00
PAYCOM SOFTWARE INC			5,361.000	2,225,833.59
PAYPAL HOLDINGS INC			117,811.000	22,216,798.38
PBF ENERGY INC			11,516.000	149,362.52
PC CONNECTION INC			4,940.000	213,062.20
PCD INC COM			12,400.000	0.00
PCTEL INC			9,722.000	55,123.74
PDC ENERGY INC			12,111.000	590,774.58



BNY MELLON

### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PDF SOLUTIONS INC			10,906.000	346,701.74
PDL BIOPHARMA INC			20,195.000	51,109.50
PEABODY ENERGY CORP			8,570.000	86,299.90
PEAPACK-GLADSTONE FINANCIAL CO			3,964.000	140,325.60
PEBBLEBROOK HOTEL TRUST			18,167.000	406,395.79
PEGASUS COS INC/THE			36.000	1,800.00
PELTON INTERACTIVE INC			2,081.000	74,416.56
PENN NATIONAL GAMING INC			15,328.000	794,756.80
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	0.00
PENNANT GROUP INC/THE			3,976.500	91,777.62
PENNS WOODS BANCORP INC			1,564.000	36,863.48
PENNSYLVANIA REAL ESTATE INVES			12,081.000	12,322.62
PENNYMAC FINANCIAL SERVICES IN			7,737.000	539,887.86
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			14,494.000	1,058,496.82
PEOPLE'S UNITED FINANCIAL INC			37,003.000	659,393.46
PEOPLES BANCORP INC/OH			5,403.580	171,887.88
PEOPLES BANCORP OF NORTH CAROL			365.000	10,070.35
PEOPLES FINANCIAL CORP/MS			675.000	10,833.75
PEOPLES FINANCIAL SERVICES COR			752.000	39,239.36
PEPSICO INC			137,819.000	23,940,538.49
PERASO INC			25.000	105.00
PERDOCEO EDUCATION CORP			12,629.000	148,517.04
PERFICIENT INC			6,148.000	794,874.92
PERFORMANCE FOOD GROUP CO			21,006.160	963,972.68
PERKINELMER INC			16,665.000	3,350,664.90
PERMA-FIX ENVIRONMENTAL SERVIC			1,321.000	8,361.93
PERMA-PIPE INTERNATIONAL HOLDI			675.000	5,805.00
PERNOD RICARD SA			119,649.000	28,777,714.24
PERSONALIS INC			5,244.000	74,831.88
PERVASIP CORP			276.000	0.80
PETERSHILL PARTNERS PLC			964,505.000	3,585,996.08
PETIQ INC			4,955.000	112,528.05
PETMED EXPRESS INC			3,430.000	86,641.80
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PFF BANCORP INC			6,255.000	0.00
PFIZER INC			472,496.000	27,900,888.80
PFSWEB INC			321.000	4,134.48

## Asset Detail

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As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PGT INNOVATIONS INC			9,968.000	224,180.32	
PHARMANETICS INC COM			6,690.000	0.00	
PHARMARON BEIJING CO LTD HK/03759			114,600.000	1,768,323.43	
PHARMCHEM INC			1,619.000	7,447.40	
PHI GROUP INC WTS EXP 08/30/2022			338.000	0.00	
PHIBRO ANIMAL HEALTH CORP			6,044.000	123,418.48	
PHILIP MORRIS INTERNATIONAL IN			171,631.000	16,304,945.00	
PHILLIPS 66			42,957.000	3,112,664.22	
PHILLIPS 66 PARTNERS LP			141,230.000	5,094,166.10	
PHOENIX FOOTWEAR GROUP INC			1,137.000	100.40	
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00	
PHOTRONICS INC			5,020.000	94,627.00	
PHREESIA INC			2,796.000	116,481.36	
PHX MINERALS INC			6,722.000	14,586.74	
PHYSICIANS REALTY TRUST			27,966.000	526,599.78	
PIEDMONT OFFICE REALTY TRUST I			23,998.000	441,083.24	
PINNACLE WEST CAPITAL CORP			9,812.000	692,629.08	
PINTEREST INC			54,712.000	1,988,781.20	
PIONEER BANCORP INC/NY			300.000	3,744.00	
PIONEER NATURAL RESOURCES CO			33,703.000	6,129,901.64	
PIPER SANDLER COS			3,461.000	617,823.11	
PITNEY BOWES INC			37,904.000	251,303.52	
PIXELWORKS INC			1,554.000	6,837.60	
PJT PARTNERS INC			3,144.000	232,938.96	
PLAINS ALL AMERICAN PIPELINE L			1,794,873.000	16,764,113.82	
PLANTRONICS INC			4,980.000	146,113.20	
PLAYA HOTELS & RESORTS NV			311.000	2,481.78	
PLEXUS CORP			4,480.000	429,587.20	
PLUS THERAPEUTICS INC			0.160	0.17	
PLYMOUTH INDUSTRIAL REIT INC			4,034.000	129,088.00	
PNC FINANCIAL SERVICES GROUP I			43,990.000	8,820,874.80	
PNM RESOURCES INC			15,779.000	719,680.19	
POINT BLANK SOLUTIONS INC			5,587.000	0.00	
POINT.360			3,662.000	0.00	
POLARITYTE INC			1,793.000	1,052.49	
PONIARD PHARMACEUTICALS INC			80.000	0.80	
POOL CORP			3,586.000	2,029,676.00	
PORTLAND GENERAL ELECTRIC CO			17,828.000	943,457.76	
PORTMAN RIDGE FINANCE CORP			293.000	7,254.68	



BNY MELLON

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As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
POSCO			34,599.000	7,989,424.28
POSTE ITALIANE SPA			9,255.000	121,456.03
POTLATCHDELTIC CORP			11,395.000	686,206.90
POWELL INDUSTRIES INC			3,049.000	89,915.01
POWER INTEGRATIONS INC			7,412.000	688,500.68
POWERFLEET INC			1,938.000	9,186.12
POWERTECH TECHNOLOGY INC			1,862,000.000	6,575,248.52
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			25,022.000	4,314,793.68
PPL CORP			74,831.000	2,249,419.86
PRA GROUP INC			7,562.000	379,688.02
PRAXIS PRECISION MEDICINES INC			2,887.000	56,873.90
PRECISION BIOSCIENCES INC			12,647.000	93,587.80
PREFERRED APARTMENT COMMUNITIE			7,650.000	138,159.00
PREFERRED BANK/LOS ANGELES CA			3,289.000	236,117.31
PREFORMED LINE PRODUCTS CO			1,399.000	90,515.30
PREMIER FINANCIAL CORP			7,333.000	226,663.03
PREMIER INC			190,069.000	7,825,140.73
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			8,876.000	538,329.40
PRICESMART INC			3,124.000	228,583.08
PRIMECARE SYSTEMS INC			1,444.000	0.72
PRIMEENERGY RESOURCES CORP			1,176.000	80,850.00
PRIMIS FINANCIAL CORP			66.000	992.64
PRIMO WATER CORP			7,313.000	128,928.19
PRIMORIS SERVICES CORP			4,298.000	103,066.04
PRINCETON NATIONAL BANCORP INC			3,531.000	38.49
PRINCIPAL FINANCIAL GROUP INC			29,594.000	2,140,534.02
PRISM TECHNOLOGIES GROUP INC			294.000	2.09
PRO-DEX INC			3,703.000	88,427.64
PROASSURANCE CORP			11,648.000	294,694.40
PROCTER & GAMBLE CO/THE			241,933.000	39,575,400.14
PROG HOLDINGS INC			11,479.000	517,817.69
PROGENICS PHARMACEUTICALS INC CONTRA			10,463.000	0.00
PROGRESS SOFTWARE CORP			6,895.000	332,821.65
PROGRESSIVE CORP/THE			182,394.000	18,722,744.10
PROGYNY INC			7,946.000	400,081.10
PROLIANCE INTERNATIONAL INC			4,794.000	0.00
PROLOGIS INC			66,304.000	11,162,941.44



BNY MELLON

### Asset Detail

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As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROPETRO HOLDING CORP			7,777.000	62,993.70
PROQR THERAPEUTICS NV			4,524.000	36,237.24
PROSOFT LEARNING CORP COM			3,150.000	0.00
PROSPECT CAPITAL CORP			39,165.000	329,377.65
PROTAGENIC THERAPEUTICS INC			2.000	2.74
PROTAGONIST THERAPEUTICS INC			5,305.000	181,431.00
PROTALIX BIOTHERAPEUTICS INC			1,818.000	1,512.03
PROTARA THERAPEUTICS INC			1,408.000	9,504.00
PROTHENA CORP PLC			7,020.000	346,788.00
PROTO LABS INC			3,855.000	197,954.25
PROVENTION BIO INC			5,689.000	31,972.18
PROVIDENT FINANCIAL HOLDINGS I			1,295.000	21,432.25
PRUDENTIAL BANCORP INC			656.000	8,908.48
PRUDENTIAL FINANCIAL INC			39,123.000	4,234,673.52
PRUDENTIAL PLC			364,279.000	6,288,353.61
PS BUSINESS PARKS INC			3,464.000	637,964.88
PSYCHEMEDICS CORP			4,048.000	28,093.12
PTC INC			9,474.000	1,147,775.10
PUBLIC SERVICE ENTERPRISE GROU			57,980.000	3,869,005.40
PUBLIC STORAGE			19,063.000	7,140,237.28
PUBLICIS GROUPE SA			10,435.000	702,507.57
PULMONX CORP			77,438.000	2,483,436.66
PULSE BIOSCIENCES INC			14,380.000	212,967.80
PULTEGROUP INC			44,131.000	2,522,527.96
PUMA SE			142,260.000	17,391,142.74
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	47.10
PVH CORP			6,403.000	682,879.95
PYXIS TANKERS INC			199.000	95.52
PZENA INVESTMENT MANAGEMENT IN			6,951.000	65,825.97
Q2 HOLDINGS INC			6,864.000	545,276.16
QC HOLDINGS INC			1,838.000	1,341.74
QCR HOLDINGS INC			1,605.000	89,880.00
QEP CO INC			510.000	10,970.10
QORVO INC			17,982.000	2,812,204.98
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,180.000	8,720.00
QUAKER CHEMICAL CORP			3,004.000	693,263.12
QUAKER FABRIC CORP NEW			8,200.000	0.00





# Asset Detail

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As Of Date : 12/31/2021

Acct Base Currency Code : USD  
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUALCOMM INC			273,413.000	49,999,035.31
QUALSTAR CORP			333.000	799.20
QUALYS INC			5,655.000	775,979.10
QUANEX BUILDING PRODUCTS CORP			4,885.000	121,050.30
QUANTA SERVICES INC			12,517.000	1,435,199.22
QUANTUM CORP			2,297.000	12,679.44
QUEST DIAGNOSTICS INC			12,643.000	2,187,365.43
QUICKLOGIC CORP			189.000	965.79
QUINSTREET INC			15,986.000	290,785.34
QUMU CORP			3,585.000	7,600.20
QUOTIENT TECHNOLOGY INC			13,244.000	98,270.48
R1 RCM INC			15,046.000	383,522.54
RADIAN GROUP INC			42,572.000	899,546.36
RADIOIO INC			9.000	0.27
RADIUS HEALTH INC			10,399.000	71,961.08
RADNET INC			7,805.000	235,008.55
RADWARE LTD			4,781.000	199,080.84
RAFAEL HOLDINGS INC			5,233.000	26,688.30
RAIA DROGASIL SA			184,035.000	802,881.60
RAINMAKER SYSTEMS INC			1,456.000	0.15
RAIT FINANCIAL TRUST			270.000	0.00
RALPH LAUREN CORP			4,396.000	522,508.56
RAMBUS INC			14,493.000	425,949.27
RANGE RESOURCES CORP			26,381.000	470,373.23
RANGER OIL CORP			3,818.000	102,780.56
RAPID MICRO BIOSYSTEMS INC			2,490.000	26,493.60
RAPID7 INC			6,641.000	781,579.29
RAPT THERAPEUTICS INC			4,985.000	183,099.05
RASER TECHNOLOGIES INC			6,049.000	0.00
RAYMOND JAMES FINANCIAL INC			31,917.000	3,204,466.80
RAYTHEON TECHNOLOGIES CORP			133,460.486	11,485,609.43
RBC BEARINGS INC			3,772.000	761,830.84
RCM TECHNOLOGIES INC			3,101.000	22,079.12
RE/MAX HOLDINGS INC			5,095.000	155,346.55
READING INTERNATIONAL INC			8,352.000	33,742.08
READY CAPITAL CORP			3,978.000	62,176.14
REALNETWORKS INC			4,528.000	4,437.44
REALOGY HOLDINGS CORP			22,285.000	374,610.85
REALTEK SEMICONDUCTOR CORP			210,000.000	4,402,356.62

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REALTY INCOME CORP			65,297.000	4,674,612.23
REC LTD			3,414,700.000	6,146,268.66
RECRO PHARMA INC			12,964.000	22,168.44
RECRUIT HOLDINGS CO LTD			252,900.000	15,311,700.37
RED ROBIN GOURMET BURGERS INC			3,702.000	61,194.06
RED ROCK RESORTS INC			13,568.000	746,375.68
RED VIOLET INC			44,199.000	1,754,258.31
REDWOOD TRUST INC			17,030.000	224,625.70
REGAL REXNORD CORP			0.919	156.40
REGENCY CENTERS CORP			13,647.000	1,028,301.45
REGENERON PHARMACEUTICALS INC			16,235.000	10,252,727.20
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			4,706.000	153,886.20
REGIONAL SAB DE CV			379,050.000	1,966,837.01
REGIONS FINANCIAL CORP			146,237.000	3,187,966.60
REGIS CORP			9,920.000	17,260.80
REINSURANCE GROUP OF AMERICA I			1,500.000	164,235.00
RELAY THERAPEUTICS INC			4,717.000	144,859.07
RELIANCE INDUSTRIES LTD			123,683.000	3,940,234.69
RELIANCE INDUSTRIES LTD GDR			7,935.000	505,579.32
RELMADA THERAPEUTICS INC			1,440.000	32,443.20
RELX PLC			791,148.000	25,739,121.21
RENASANT CORP			8,820.000	334,719.00
RENASAS ELECTRONICS CORP			39,800.000	491,818.87
RENT-A-CENTER INC/TX			6,691.000	321,435.64
REPARE THERAPEUTICS INC			2,917.000	61,519.53
REPLIMUNE GROUP INC			5,957.000	161,434.70
REPUBLIC BANCORP INC/KY			2,315.000	117,694.60
REPUBLIC FIRST BANCORP INC			2,292.000	8,526.24
REPUBLIC SERVICES INC			28,670.000	3,998,031.50
RESEARCH FRONTIERS INC			2,595.000	4,463.40
RESIDEO TECHNOLOGIES INC			20,150.000	524,504.50
RESMED INC			14,480.000	3,771,750.40
RESOLUTE FOREST PRODUCTS INC			9,007.000	137,536.89
RESONA HOLDINGS INC			1,526,400.000	5,930,366.74
RESONATE BLENDS INC			0.167	0.05
RESOURCES CONNECTION INC			7,591.000	135,423.44
RESPIRERX PHARMACEUTICALS INC			3.000	0.03
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	20,790.00

## Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RETAIL OPPORTUNITY INVESTMENTS			26,243.000	514,362.80
RETAIL VALUE INC			4,519.000	29,011.98
RETRACTABLE TECHNOLOGIES INC			11,824.000	81,940.32
REUNION INDUSTRIES INC			1,969.000	2.95
REVOLVE GROUP INC			9,253.000	518,538.12
REX AMERICAN RESOURCES CORP			2,955.000	283,680.00
REZOLUTE INC			8,455.000	40,414.90
RF INDUSTRIES LTD			1,443.000	11,544.00
RGC RESOURCES INC			1,315.000	30,258.15
RHEINMETALL AG			77,700.000	7,339,218.14
RHYTHM PHARMACEUTICALS INC			6,423.000	64,101.54
RIBBON COMMUNICATIONS INC			5,565.000	33,668.25
RICHARDSON ELECTRONICS LTD/UNI			321.000	4,339.92
RICHTER GEDEON NYRT			270,600.000	7,284,771.99
RIGEL PHARMACEUTICALS INC			20,021.000	53,055.65
RILEY EXPLORATION PERMIAN INC			29.000	560.28
RING ENERGY INC			6,322.000	14,414.16
RIO TINTO LTD			127,600.000	9,287,362.87
RIO TINTO PLC			174,163.000	11,539,987.09
RIOT BLOCKCHAIN INC			7,668.000	171,226.44
RITE AID CORP			6,764.000	99,363.16
RLI CORP			6,109.000	684,818.90
RLJ LODGING TRUST			25,964.000	361,678.52
RMR GROUP INC/THE			838.000	29,061.84
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			9,726.000	1,084,643.52
ROCHE HOLDING AG			39,895.000	16,599,017.17
ROCK CREEK PHARMACEUTICALS INC			413.000	0.00
ROCKFORD CORP/ARIZONA			4,168.000	41,680.00
ROCKWELL AUTOMATION INC			11,047.000	3,853,745.95
ROCKWELL MEDICAL INC			11,634.000	4,769.94
ROCKY BRANDS INC			3,105.000	123,579.00
ROCKY MOUNTAIN CHOCOLATE FACTO			2,786.000	21,730.80
ROGERS CORP			2,605.000	711,165.00
ROKU INC			11,067.000	2,525,489.40
ROLLINS INC			19,624.000	671,337.04
ROPER TECHNOLOGIES INC			8,921.000	4,387,883.06
ROSS STORES INC			33,977.000	3,882,891.56
ROWE COS/THE			5,035.000	0.00



BNY MELLON

### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROYAL CARIBBEAN CRUISES LTD			27,306.000	2,099,831.40
ROYAL DUTCH SHELL PLC B SHS			464,828.000	10,214,407.88
ROYALE ENERGY INC			2,193.000	88.15
RPT REALTY			16,529.000	221,158.02
RR DONNELLEY & SONS CO			1,631.000	18,365.06
RUBICON TECHNOLOGY INC			586.000	5,256.42
RUSH ENTERPRISES INC			11,875.000	660,725.00
RUTH'S HOSPITALITY GROUP INC			2,111.000	42,008.90
RYANAIR HOLDINGS PLC ADR			205,925.000	21,072,305.25
RYDER SYSTEM INC			10,140.000	835,840.20
RYERSON HOLDING CORP			1,463.000	38,111.15
RYOHIN KEIKAKU CO LTD			6,300.000	95,959.37
S&P GLOBAL INC			21,904.000	10,337,154.72
S&T BANCORP INC			648.000	20,424.96
SABRA HEALTH CARE REIT INC			31,391.000	425,034.14
SAFE BULKERS INC			9,972.000	37,594.44
SAFEGUARD SCIENTIFICS INC			2,316.000	17,022.60
SAFETY INSURANCE GROUP INC			2,353.000	200,075.59
SAGA COMMUNICATIONS INC			846.000	20,312.46
SAGE GROUP PLC/THE			45,619.000	526,810.06
SAGE THERAPEUTICS INC			9,083.000	386,390.82
SAIA INC			4,754.000	1,602,240.62
SAILPOINT TECHNOLOGIES HOLDING			11,895.000	575,004.30
SALEM MEDIA GROUP INC			2,472.000	7,564.32
SALESFORCE.COM INC			135,068.000	34,324,830.84
SALLY BEAUTY HOLDINGS INC			30,187.000	557,252.02
SAMPO OYJ			219,235.000	10,984,776.69
SAMSUNG ELECTRONICS CO LTD			401,482.000	26,444,626.08
SAMSUNG ELECTRONICS CO LTD GDR			4,648.000	7,625,431.76
SANCHEZ ENERGY CORP			6,989.000	0.00
SANDERSON FARMS INC			3,317.000	633,812.36
SANDRIDGE ENERGY INC			3,513.000	36,745.98
SANDS CHINA LTD HK/01928			354,000.000	824,575.76
SANDVIK AB			26,452.000	738,003.74
SANDY SPRING BANCORP INC			3,698.000	177,799.84
SANGAMO THERAPEUTICS INC			16,247.000	121,852.50
SANMINA CORP			10,541.000	437,029.86
SANOFI			278,079.000	28,011,780.84
SAPIENS INTERNATIONAL CORP NV			7,226.000	248,935.70

## Asset Detail

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As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SARATOGA INVESTMENT CORP			3,110.000	91,371.80
SARTORIUS STEDIM BIOTECH			642.000	352,191.74
SASOL LTD			308,317.000	5,003,389.95
SATCON TECHNOLOGY CORP			1,198.000	0.00
SATSUMA PHARMACEUTICALS INC			3,315.000	14,917.50
SAUL CENTERS INC			1,421.000	75,341.42
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SAWAI GROUP HOLDINGS CO LTD			122,300.000	4,667,695.87
SBA COMMUNICATIONS CORP			9,425.000	3,666,513.50
SBERBANK OF RUSSIA PJSC ADR			145,694.000	2,294,680.50
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			3,442.000	120,745.36
SCHEID VINEYARDS INC			578.000	9,831.78
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			127,341.000	3,813,862.95
SCHNEIDER ELECTRIC SE			154,984.000	30,395,696.41
SCHNITZER STEEL INDUSTRIES INC			2,105.000	109,291.60
SCHOLASTIC CORP			5,727.000	228,850.92
SCHWEITZER-MAUDUIT INTERNATION			6,118.000	182,928.20
SCIENTIFIC GAMES CORP			12,241.000	818,066.03
SCIPLAY CORP			16,913.000	233,061.14
SCO GROUP INC/THE			6,400.000	0.00
SCORPIO TANKERS INC			8,898.000	113,983.38
SCPHARMACEUTICALS INC			8,742.000	43,884.84
SCSK CORP			5,700.000	113,302.07
SCULPTOR CAPITAL MANAGEMENT IN			1,759.000	37,554.65
SEA LTD ADR			17,660.000	3,950,718.60
SEABOARD CORP			99.000	389,565.99
SEACHANGE INTERNATIONAL INC			5,353.000	8,564.80
SEACOAST BANKING CORP OF FLORI			7,762.000	274,697.18
SEACOR MARINE HOLDINGS INC			7,589.000	25,802.60
SEADRILL LTD			92.000	12.24
SEAGATE TECHNOLOGY HOLDINGS PL			33,502.000	3,785,055.96
SEAGEN INC			5,999.000	927,445.40
SEALED AIR CORP			12,728.000	858,758.16
SEASPINE HOLDINGS CORP			118,407.000	1,612,703.34
SECURE ENERGY SERVICES INC 144A			6,800.000	11,745.43
SECUREWORKS CORP			5,635.000	89,990.95
SECURITY NATIONAL FINANCIAL CO			2,847.951	26,201.15

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00	
SEGRO PLC			786,550.000	15,303,647.13	
SEI INVESTMENTS CO			3,200.000	195,008.00	
SELECT MEDICAL HOLDINGS CORP			23,754.000	698,367.60	
SELECTA BIOSCIENCES INC			2,350.000	7,661.00	
SELECTIVE INSURANCE GROUP INC			8,587.000	703,618.78	
SEMLER SCIENTIFIC INC			3,330.000	305,161.20	
SEMPRA ENERGY			27,665.000	3,659,526.20	
SEMRUSH HOLDINGS INC			139,698.000	2,912,703.30	
SEMTECH CORP			11,932.000	1,061,112.76	
SENECA FOODS CORP			3,772.000	180,867.40	
SENSIENT TECHNOLOGIES CORP			6,908.000	691,214.48	
SEQUENTIAL BRANDS GROUP INC			12.000	0.02	
SERES THERAPEUTICS INC			14,515.000	120,909.95	
SERVICE CORP INTERNATIONAL/US			3,800.000	269,762.00	
SERVICE PROPERTIES TRUST			22,546.000	198,179.34	
SERVICENOW INC			38,986.000	25,306,202.46	
SERVISFIRST BANCSHARES INC			9,396.000	798,096.24	
SERVOTRONICS INC			306.000	3,878.24	
SFL CORP LTD			23,032.000	187,710.80	
SGS SA			149.000	498,274.71	
SHAKE SHACK INC			3,759.000	271,249.44	
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	5,608,449.13	
SHARPER IMAGE CORP			2,100.000	0.00	
SHATTUCK LABS INC			3,305.000	28,125.55	
SHELLS SEAFOOD RESTAURANTS			44.000	0.00	
SHENANDOAH TELECOMMUNICATIONS			8,280.000	211,140.00	
SHENZHOU INTERNATIONAL GROUP H HK/02313			154,000.000	2,960,968.65	
SHERWIN-WILLIAMS CO/THE			28,122.000	9,903,443.52	
SHIMADZU CORP			10,600.000	446,902.02	
SHIMANO INC			43,300.000	11,528,618.32	
SHIN-ETSU CHEMICAL CO LTD			3,200.000	553,549.58	
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	3,989,105.62	
SHOCKWAVE MEDICAL INC			895.000	159,605.35	
SHOE CARNIVAL INC			8,091.000	316,196.28	
SHOLODGE INC			1,650.000	0.00	
SHOPIFY INC			9,100.000	12,534,249.00	
SHOPIFY INC CL A SUB VTG			10,930.000	15,070,792.63	
SHORE BANCSHARES INC			1,007.769	21,011.98	



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHOTSPOTTER INC			3,490.000	103,024.80
SHRIRAM TRANSPORT FINANCE CO L			300,909.000	4,926,388.15
SHUTTERSTOCK INC			930.000	103,118.40
SHYFT GROUP INC/THE			3,265.000	160,409.45
SI-BONE INC			273,044.000	6,064,307.24
SIAM COMMERCIAL BANK PCL/THE			1,477,500.000	5,617,197.96
SIEBERT FINANCIAL CORP			7,310.000	20,541.10
SIEMENS GAMESA RENEWABLE ENER			287,533.000	6,889,521.85
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.16
SIENTRA INC			2,487.000	9,127.29
SIERRA BANCORP			696.000	18,896.40
SIERRA ONCOLOGY INC			10,840.000	235,661.60
SIERRA WIRELESS INC			1,170.000	20,640.73
SIFCO INDUSTRIES INC			1,415.000	11,631.30
SIG COMBIBLOC GROUP AG			490,949.000	13,718,445.41
SIGA TECHNOLOGIES INC			5,058.000	38,036.16
SIGHT RESOURCE CORP			200.000	0.00
SIGMATRON INTERNATIONAL INC			535.000	5,526.55
SIGNATURE BANK/NEW YORK NY			22,226.000	7,189,444.22
SIGNET JEWELERS LTD			9,196.000	800,327.88
SIKA AG			64,760.000	27,022,720.73
SILERGY CORP			36,000.000	6,538,475.46
SILGAN HOLDINGS INC			8,346.000	357,542.64
SILICOM LTD			3,686.000	190,197.60
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			5,937.000	1,225,515.54
SILK ROAD MEDICAL INC			155,628.000	6,631,309.08
SILVERBOW RESOURCES INC			2,325.000	50,615.25
SILVERGATE CAPITAL CORP			26,092.000	3,866,834.40
SIMCLAR INC			700.000	1.12
SIMCORP A/S			102,000.000	11,147,830.74
SIMMONS FIRST NATIONAL CORP			10,529.000	311,447.82
SIMON PROPERTY GROUP INC			30,080.000	4,805,881.60
SIMPLY GOOD FOODS CO/THE			15,151.000	629,827.07
SIMPSON MANUFACTURING CO INC			6,903.000	960,000.21
SIMULATIONS PLUS INC			3,668.000	173,496.40
SINCLAIR BROADCAST GROUP INC			8,292.000	219,157.56
SINGULAR GENOMICS SYSTEMS INC			7,755.000	89,647.80
SIRIUSPOINT LTD			9,856.000	79,645.17

## Asset Detail

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As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SITE CENTERS CORP			19,152.000	303,176.16	
SIXTH STREET SPECIALTY LENDING			7,670.000	179,401.30	
SJW GROUP			5,127.000	375,296.40	
SK SQUARE CO LTD			61,840.000	3,454,197.38	
SK TELECOM CO LTD			101,165.000	4,927,407.04	
SKANDINAVISKA ENSKILDA BANKEN			30,830.000	428,542.05	
SKF AB			368,000.000	8,718,500.94	
SKYLINE CHAMPION CORP			10,230.000	807,965.40	
SKYWEST INC			8,583.000	337,311.90	
SKYWORKS SOLUTIONS INC			21,438.000	3,325,891.32	
SLEEP NUMBER CORP			3,078.000	235,774.80	
SLM CORP			25,900.000	509,453.00	
SLR INVESTMENT CORP			2,731.000	50,332.33	
SM ENERGY CO			17,800.000	524,744.00	
SMART GLOBAL HOLDINGS INC			5,502.000	390,586.98	
SMF ENERGY CORP			441.000	0.00	
SMILEDIRECTCLUB INC			15,194.000	35,705.90	
SMITH & NEPHEW PLC			212,841.000	3,728,934.04	
SMITH & WESSON BRANDS INC			8,682.000	154,539.60	
SMITH MICRO SOFTWARE INC			636.000	3,129.12	
SNAP INC			11,939.000	561,491.17	
SNAP-ON INC			9,269.000	1,996,357.22	
SNOWFLAKE INC			2,700.000	914,625.00	
SOCIETE GENERALE SA			33,645.000	1,155,676.35	
SOCKET MOBILE INC			511.000	2,084.88	
SOFINA SA			212.000	104,149.33	
SOFTBANK GROUP CORP			9,400.000	443,572.59	
SOFTECH INC			157.000	1.57	
SOJITZ CORP			601,880.000	9,031,728.31	
SOLAREEDGE TECHNOLOGIES INC			4,820.000	1,352,347.40	
SOLARIS OILFIELD INFRASTRUCTUR			4,037.000	26,442.35	
SOLID BIOSCIENCES INC			1,062.000	1,858.50	
SOLIGENIX INC			5.000	3.30	
SOLITARIO ZINC CORP			40.000	20.00	
SOLUNA HOLDINGS INC			734.000	7,897.84	
SONIC AUTOMOTIVE INC			7,143.000	353,221.35	
SONIC HEALTHCARE LTD			19,541.000	662,485.65	
SONIDA SENIOR LIVING INC			471.000	13,418.79	
SONOS INC			19,629.000	584,944.20	





BNY MELLON

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SONY GROUP CORP			17,000.000	2,136,902.51
SOPRA STERIA GROUP SACA			44,000.000	7,880,796.00
SOUTH JERSEY INDUSTRIES INC			14,773.000	385,870.76
SOUTHERN CO/THE			138,171.000	9,475,767.18
SOUTHERN FIRST BANCSHARES INC			3,216.000	200,967.84
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			446.000	23,267.82
SOUTHSIDE BANCSHARES INC			3,625.000	151,597.50
SOUTHWEST AIRLINES CO			74,111.000	3,174,915.24
SOUTHWEST GAS HOLDINGS INC			8,696.000	609,154.80
SOUTHWESTERN ENERGY CO			78,254.000	364,663.64
SP PLUS CORP			3,712.000	104,752.64
SPANISH BROADCASTING SYSTEM IN			375.000	1,875.00
SPARTANNASH CO			5,028.000	129,521.28
SPDR S&P 500 ETF TRUST			3,100.000	1,472,376.00
SPDR S&P MIDCAP 400 ETF TRST			300.000	155,304.00
SPECTRUM BRANDS HOLDINGS INC			7,173.000	729,637.56
SPECTRUM PHARMACEUTICALS INC			9,454.000	12,006.58
SPEED COMMERCE INC			303.000	0.03
SPEEDUS CORP			1,690.000	0.17
SPERO THERAPEUTICS INC			6,652.000	106,498.52
SPIRE CORP			3,525.000	35.25
SPIRE INC			8,490.000	553,717.80
SPIRIT MTA REIT ESCROW			93,012.000	24,890.01
SPIRIT OF TEXAS BANCSHARES INC			3,964.000	114,083.92
SPIRIT REALTY CAPITAL INC			154,210.000	7,431,379.90
SPLUNK INC			1,590.000	183,994.80
SPOK HOLDINGS INC			10,402.000	97,050.66
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			4,667.000	1,092,218.01
SPRINGWORKS THERAPEUTICS INC			6,181.000	383,098.38
SPROUT SOCIAL INC			2,283.000	207,045.27
SPROUTS FARMERS MARKET INC			18,190.000	539,879.20
SPS COMMERCE INC			6,289.000	895,239.15
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			8,839.000	527,511.52
SPX FLOW INC			7,255.000	627,412.40
SQUARE ENIX HOLDINGS CO LTD			7,600.000	389,388.22
SSE PLC			24,366.000	544,211.69

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STAAR SURGICAL CO			8,945.000	816,678.50	
STAG INDUSTRIAL INC			21,134.000	1,013,586.64	
STAGE STORES INC			6,466.000	0.00	
STANDARD CHARTERED PLC			1,007,934.000	6,121,539.79	
STANDARD MOTOR PRODUCTS INC			3,848.000	201,596.72	
STANDEX INTERNATIONAL CORP			3,472.000	384,211.52	
STANLEY BLACK & DECKER INC			14,393.000	2,714,807.66	
STAR BUFFET INC			762.000	15.32	
STAR BULK CARRIERS CORP			13,638.000	309,173.46	
STAR STRUCK LTD			262.000	0.00	
STARBUCKS CORP			113,633.000	13,291,652.01	
STARTEK INC			1,890.000	9,865.80	
STATE AUTO FINANCIAL CORP			3,541.000	183,034.29	
STATE BANK OF INDIA			373,258.000	2,312,035.37	
STATE STREET CORP			38,855.000	3,613,515.00	
STATERA BIOPHARMA INC			52.000	119.60	
STEEL CONNECT INC			17,950.000	24,950.50	
STEELCASE INC			14,112.000	165,392.64	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	0.00	
STELLANTIS NV			40,634.000	770,673.45	
STEPAN CO			4,049.000	503,250.21	
STEPHAN CO/THE			1,476.000	3,247.20	
STEREOTAXIS INC			158.000	979.60	
STERIS PLC			12,936.000	3,148,751.76	
STERLING CONSTRUCTION CO INC			7,263.000	191,016.90	
STEVEN MADDEN LTD			12,618.000	586,358.46	
STEWART INFORMATION SERVICES C			3,545.000	282,642.85	
STOCK YARDS BANCORP INC			4,571.000	291,995.48	
STONECASTLE FINANCIAL CORP			2,265.000	48,969.30	
STONERIDGE INC			3,266.000	64,470.84	
STONEX GROUP INC			2,985.000	182,831.25	
STORAGE ENGINE INC COM			1,650.000	0.00	
STRASBAUGH INC			204.000	1.86	
STRATA SKIN SCIENCES INC			48.000	70.56	
STRATASYS LTD			6,865.000	168,123.85	
STRATEGIC EDUCATION INC			3,227.000	186,649.68	
STRATTEC SECURITY CORP			1,219.000	45,127.38	
STRATUS PROPERTIES INC			1,130.000	41,324.10	

## Asset Detail

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As Of Date : 12/31/2021

Acct Base Currency Code : USD  
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	3,231.06
STRIDE INC			4,783.000	159,417.39
STRYKER CORP			32,710.000	8,747,308.20
STURM RUGER & CO INC			3,387.000	230,383.74
STYLECLICK INC			3,762.000	1.13
SUEZ SA			7,413.000	166,999.56
SUGARMADE INC			80.000	0.07
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			235,100.000	8,050,013.72
SUMITOMO REALTY & DEVELOPMENT			3,000.000	88,133.39
SUMMIT HOTEL PROPERTIES INC			9,884.000	96,467.84
SUMMIT MATERIALS INC			19,349.000	776,668.86
SUN COMMUNITIES INC			1,887.000	396,213.39
SUNCOKE ENERGY INC			8,634.000	56,898.06
SUNCOR ENERGY INC NEW			433,543.000	10,863,029.69
SUNLINK HEALTH SYSTEMS INC			1,406.000	2,193.36
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			183,600.000	5,807,339.36
SUNSTONE HOTEL INVESTORS INC			48,832.000	572,799.36
SUPER MICRO COMPUTER INC			6,424.000	282,334.80
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR GROUP OF COS INC			3,209.000	70,405.46
SUPERIOR INDUSTRIES INTERNATIO			5,809.000	26,024.32
SUPERNUS PHARMACEUTICALS INC			7,998.000	233,221.68
SURGALIGN HOLDINGS INC			8,660.000	6,204.02
SURGERY PARTNERS INC			9,175.000	490,036.75
SURMODICS INC			4,539.000	218,552.85
SUTRO BIOPHARMA INC			2,380.000	35,414.40
SUZUKI MOTOR CORP			177,000.000	6,807,633.41
SVB FINANCIAL GROUP			5,840.000	3,960,921.60
SWEDBANK AB			482,200.000	9,698,484.03
SWEDISH MATCH AB			37,197.000	295,888.26
SWITCH INC			4,401.000	126,044.64
SWK HOLDINGS CORP			633.000	12,425.79
SYLVAMO CORP			2,831.277	78,964.32
SYMRISE AG			102,500.000	15,188,158.90
SYNALLOY CORP			465.000	7,639.95
SYNAPTICS INC			6,013.000	1,740,823.63
SYNCHRONOSS TECHNOLOGIES INC			11,302.000	27,576.88
SYNCHRONY FINANCIAL			110,611.000	5,131,244.29

## Asset Detail

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As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SYNDAX PHARMACEUTICALS INC			9,363.000	204,956.07	
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00	
SYNLOGIC INC			2,246.000	5,435.32	
SYNOPSIS INC			22,736.000	8,378,216.00	
SYNOVUS FINANCIAL CORP			21,970.000	1,051,703.90	
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.03	
SYPRIS SOLUTIONS INC			3,498.000	8,605.08	
SYSCO CORP			54,771.000	4,302,262.05	
T ROWE PRICE GROUP INC			24,582.000	4,833,804.48	
T-MOBILE US INC			68,122.000	7,900,789.56	
TABULA RASA HEALTHCARE INC			2,879.000	43,185.00	
TACTILE SYSTEMS TECHNOLOGY INC			2,152.000	40,952.56	
TAITRON COMPONENTS INC			3,163.000	12,683.63	
TAIWAN SEMICONDUCTOR MANUFACTU			1,341,000.000	29,808,616.90	
TAIWAN SEMICONDUCTOR MANUFACTU ADR			155,803.000	18,744,658.93	
TAKE-TWO INTERACTIVE SOFTWARE			18,890.000	3,357,130.80	
TALANX AG			148,200.000	7,169,395.52	
TALON INTERNATIONAL INC			3,150.000	252.00	
TANDY BRANDS ACCESSORIES INC			1,325.000	6.63	
TANGER FACTORY OUTLET CENTERS			11,255.000	216,996.40	
TAPESTRY INC			164,473.000	6,677,603.80	
TARGA RESOURCES CORP			361,665.000	18,893,379.60	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			70,950.000	16,420,668.00	
TARO PHARMACEUTICAL INDUSTRIES			5,479.000	274,552.69	
TARRAGON CORP			10,464.000	0.00	
TASSAL GROUP LTD			1,541,900.000	3,912,424.00	
TATA CONSULTANCY SERVICES LTD			60,953.000	3,065,334.81	
TAYLOR DEVICES INC			501.000	5,210.40	
TAYLOR MORRISON HOME CORP			17,719.000	619,456.24	
TCR2 THERAPEUTICS INC			10,187.000	47,471.42	
TCS GROUP HOLDING PLC GDR			65,310.000	5,506,939.20	
TE CONNECTIVITY LTD			33,325.000	5,376,655.50	
TEAM FINANCIAL INC			4,300.000	0.00	
TEAM INC			5,336.000	5,816.24	
TECHNICAL COMMUNICATIONS CORP			135.000	249.75	
TECHNIPFMC PLC			56,224.000	332,846.08	
TECHNOGYM SPA			392,902.000	3,777,762.95	
TECHNOLOGY SOLUTIONS CO			920.000	3.68	

## Asset Detail

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As Of Date : 12/31/2021

Acct Base Currency Code : USD  
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TECHTARGET INC			122,392.000	11,708,018.72	
TECHTRONIC INDUSTRIES CO LTD HK/00669			964,000.000	19,190,231.22	
TEEKAY CORP			17,104.000	53,706.56	
TEEKAY TANKERS LTD			1,320.000	14,388.00	
TEGNA INC			29,761.000	552,364.16	
TEJON RANCH CO			5,647.000	107,744.76	
TEKNOWLEDGE CORP			2,012.000	0.00	
TELEDYNE TECHNOLOGIES INC			5,810.000	2,538,330.90	
TELEFLEX INC			4,693.000	1,541,556.64	
TELEPERFORMANCE			28,150.000	12,548,774.56	
TELEPHONE AND DATA SYSTEMS INC			13,484.000	271,702.60	
TELESAT CORP			2,413.000	69,180.71	
TELETOUCH COMMUNICATIONS INC			3,106.000	14.29	
TELEVIDEO INC/CA			2,143.000	0.00	
TELIGENT INC			48.900	0.78	
TELSTRA CORP LTD			233,359.000	709,194.10	
TEMPEST THERAPEUTICS INC			361.000	1,906.08	
TENABLE HOLDINGS INC			9,763.000	537,648.41	
TENAYA THERAPEUTICS INC			4,859.000	92,078.05	
TENCENT HOLDINGS LTD HK/00700			111,300.000	6,521,278.02	
TENET HEALTHCARE CORP			19,115.000	1,561,504.35	
TENNANT CO			2,965.000	240,283.60	
TENNECO INC			7,068.000	79,868.40	
TERADYNE INC			20,863.000	3,411,726.39	
TEREX CORP			12,463.000	547,748.85	
TERRENO REALTY CORP			10,162.000	866,716.98	
TESLA INC			78,027.000	82,457,373.06	
TESSCO TECHNOLOGIES INC			8,337.000	51,606.03	
TETON ENERGY CORP COM			4,100.000	0.00	
TETRA TECH INC			8,597.000	1,459,770.60	
TETRA TECHNOLOGIES INC			9,636.000	27,366.24	
TETRAPHASE PHARMACEUTICALS INC			271.000	84.01	
TEXAS CAPITAL BANCSHARES INC			5,418.000	326,434.50	
TEXAS INSTRUMENTS INC			94,006.000	17,717,310.82	
TEXAS ROADHOUSE INC			9,762.000	871,551.36	
TEXTAINER GROUP HOLDINGS LTD			2,362.000	84,347.02	
TEXTRON INC			40,399.000	3,118,802.80	
THALES SA			6,742.000	573,491.78	
THERAPEUTICSMD INC			9,630.000	3,402.28	



BNY MELLON

### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
THERMO FISHER SCIENTIFIC INC			50,411.000	33,636,235.64
THERMOGENESIS HOLDINGS INC			11.100	11.21
THERMON GROUP HOLDINGS INC			2,855.000	48,335.15
THIRD COAST BANCSHARES INC			87,667.000	2,277,588.66
THOMAS GROUP INC			367.000	0.00
THOMSON REUTERS CORP NEW			4,315.000	516,747.85
THQ INC			896.000	0.00
TIDEWATER INC			6,774.000	72,549.54
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	17.41
TILE SHOP HOLDINGS INC			589.000	4,199.57
TILLY'S INC			2,384.000	38,406.24
TIMBERLAND BANCORP INC/WA			1,348.000	37,339.60
TIMKENSTEEL CORP			2,385.000	39,352.50
TITAN INTERNATIONAL INC			8,848.000	96,974.08
TITAN MACHINERY INC			3,036.000	102,282.84
TITAN PHARMACEUTICALS INC			9.000	9.18
TIVITY HEALTH INC			9,238.000	244,252.72
TJX COS INC/THE			149,287.000	11,333,869.04
TL ADMIN CORP COM			29,100.000	0.00
TOFAS TURK OTOMOBIL FABRIKASI			662,398.000	3,775,939.18
TOKYO ELECTRON LTD			11,800.000	6,791,750.46
TOKYO GAS CO LTD			31,800.000	569,420.37
TOMPKINS FINANCIAL CORP			2,572.000	214,967.76
TONIX PHARMACEUTICALS HOLDING			4.000	1.43
TOOTSIE ROLL INDUSTRIES INC			8,067.000	292,267.41
TOR MINERALS INTERNATIONAL INC			236.000	514.48
TORO CO/THE			2,600.000	259,766.00
TOROMONT INDUSTRIES LTD			139,910.000	12,666,831.02
TOSHIBA CORP			1,400.000	57,505.10
TOTALENERGIES SE			206,100.000	10,460,241.94
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			9,442.000	298,272.78
TOYOTA MOTOR CORP			6,000.000	109,704.31
TPG RE FINANCE TRUST INC			1,605.000	19,773.60
TPI COMPOSITES INC			4,472.000	66,901.12
TRACTOR SUPPLY CO			19,714.000	4,703,760.40
TRADE DESK INC/THE			7,054.000	646,428.56
TRANE TECHNOLOGIES PLC			25,965.000	5,245,708.95
TRANS-INDUSTRIES INC			1,700.000	0.00



BNY MELLON

### Asset Detail

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Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSACT TECHNOLOGIES INC			3,326.000	36,253.40
TRANSCAT INC			3,030.000	280,062.90
TRANSCOASTAL CORP			23.000	0.23
TRANSCONTINENTAL REALTY INVEST			283.000	11,065.30
TRANSDIGM GROUP INC			17,489.000	11,127,900.92
TRANSMEDICS GROUP INC			80,827.000	1,548,645.32
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			71,962.000	198,615.12
TRAVEL + LEISURE CO			11,434.000	631,957.18
TRAVELERS COS INC/THE			27,427.000	4,290,405.61
TRAVELZOO			3,681.000	34,675.02
TRAVERE THERAPEUTICS INC			3,775.000	117,176.00
TREACE MEDICAL CONCEPTS INC			457,040.000	8,519,225.60
TRECORA RESOURCES			1,197.000	9,671.76
TREDEGAR CORP			5,471.000	64,667.22
TREEHOUSE FOODS INC			6,537.000	264,944.61
TRI POINTE HOMES INC			24,459.000	682,161.51
TRI-VALLEY CORP			1,094.000	0.00
TRIAD GUARANTY INC			2,231.000	2.23
TRICO BANCSHARES			3,553.000	152,636.88
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			7,329.000	271,173.00
TRIMBLE INC			31,053.000	2,707,511.07
TRINET GROUP INC			2,050.000	195,283.00
TRINITY INDUSTRIES INC			13,752.000	415,310.40
TRINITY PLACE HOLDINGS INC			2,067.000	3,803.28
TRINSEO PLC			7,477.000	392,243.42
TRIO-TECH INTERNATIONAL			682.000	9,063.78
TRIP.COM GROUP LTD ADR			241,098.000	5,935,832.76
TRIP.COM GROUP LTD HK/09961			22,650.000	554,316.79
TRIPLE CROWN MEDIA INC			983.000	0.00
TRIPLE-S MANAGEMENT CORP			7,604.000	271,310.72
TRISTATE CAPITAL HOLDINGS INC			188,404.000	5,701,105.04
TRITON INTERNATIONAL LTD			9,349.000	563,090.27
TRIUMPH BANCORP INC			4,647.000	553,364.76
TRONOX HOLDINGS PLC			15,599.000	374,843.97
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TRS EL GSGLPWDL INDEX P SECURED OVERNIGHT FUNDING RA			34,240,955.340	-947,755.40
TRS EL GSGLPWDS INDEX R SECURED OVERNIGHT FUNDING RA			-33,717,349.560	0.00

## Asset Detail

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As Of Date : 12/31/2021

Acct Base Currency Code : USD  
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRUEBLUE INC			5,792.000	160,264.64
TRUECAR INC			5,732.000	19,488.80
TRUIST FINANCIAL CORP			116,848.000	6,841,450.40
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			1,990.000	66,286.90
TRUSTMARK CORP			9,279.000	301,196.34
TS TECH CO LTD			390,600.000	4,796,217.42
TSR INC			631.000	5,350.88
TTEC HOLDINGS INC			3,072.000	278,169.60
TTM TECHNOLOGIES INC			11,976.000	178,442.40
TUCOWS INC			1,234.000	103,433.88
TUESDAY MORNING CORP			4,264.000	9,721.92
TURNING POINT BRANDS INC			209.000	7,896.02
TURTLE BEACH CORP			457.000	10,172.82
TUTOR PERINI CORP			4,514.000	55,838.18
TWIN DISC INC			2,544.000	27,882.24
TWITTER INC			85,292.000	3,686,320.24
TWO HARBORS INVESTMENT CORP			30,893.000	178,252.61
TWO RIVERS WATER & FARMING CO			199.000	1.00
TYLER TECHNOLOGIES INC			4,745.000	2,552,572.75
TYSON FOODS INC			44,474.000	3,876,353.84
UBER TECHNOLOGIES INC			46,112.000	1,933,476.16
UBS -CW22 FOSHAN HAITIA WTS EXP 09-MAY-2022			215,439.000	3,552,589.11
UBS -CW22 GUANGZHOU KIN WTS EXP 25-MAR-2022			140,913.000	2,468,795.76
UBS AG LONDON DELTAONEWARRANT384685			60,041.000	3,587,449.75
UBS AG LONDON DELTAONEWARRANT384973 15DEC22			305,500.000	3,919,565.00
UBS CW22 AMOY DIAGNOST WTS EXP 16-AUG-202			155,851.000	1,846,834.35
UBS CW22 PING AN BANK WTS EXP 19-AUG-2022			949,852.000	2,460,116.68
UBS CW23 HUNDSUN TECHN WTS EXP 16-JAN-2023			241,821.000	2,365,009.38
UBS GROUP AG			48,046.000	865,845.71
UBS-CW22 LAOBAIXING PH WTS EXP 25-MAR-2022			282,099.000	2,191,909.23
UBS-CW22 QINGDAO HAIER WTS EXP 18-APR-2022			175,011.000	2,493,906.75
UBS-CW22 SICHUAN SWELL WTS EXP 09-MAY-2022			182,774.000	3,441,634.42
UBS-CW23 SKSHU PAINT C WTS EXP 13-JAN-2023			218,374.000	4,780,206.86
UDR INC			25,622.000	1,537,063.78
UFP INDUSTRIES INC			11,164.000	1,027,199.64
UFP TECHNOLOGIES INC			2,793.000	196,236.18
ULTA BEAUTY INC			7,302.000	3,010,906.68



## Asset Detail

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As Of Date : 12/31/2021

Acct Base Currency Code : USD  
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			9,213.000	528,457.68
ULTRAGENYX PHARMACEUTICAL INC			9,462.000	795,659.58
ULTRALIFE CORP			1,817.000	10,974.68
ULTRAPETROL BAHAMAS LTD			1,582.000	0.32
UMB FINANCIAL CORP			7,813.000	829,037.43
UMH PROPERTIES INC			5,924.000	161,902.92
UMICORE SA			160,000.000	6,504,784.00
UMPQUA HOLDINGS CORP			24,642.000	474,112.08
UNDER ARMOUR INC			37,194.000	725,616.51
UNICO AMERICAN CORP			668.000	2,204.40
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00
UNICREDIT SPA			22,250.000	342,699.77
UNIFI INC			704.000	16,297.60
UNIFIRST CORP/MA			2,247.000	472,768.80
UNIGENE LABORATORIES INC			9,893.000	0.00
UNILEVER PLC			2,623.000	140,172.67
UNILEVER PLC ADR			242,185.000	13,027,131.15
UNION BANKSHARES INC/MORRISVIL			4,155.000	120,744.30
UNION PACIFIC CORP			111,405.000	28,066,261.65
UNIQUIRE NV			5,490.000	113,862.60
UNISYS CORP			4,730.000	97,296.10
UNIT CORP WTS EXP 09/03/2027			200.000	0.00
UNITED AIRLINES HOLDINGS INC			29,545.000	1,293,480.10
UNITED AMERICAN HEALTHCARE COR			1,094.000	38.29
UNITED BANCORP INC/OH			335.000	5,581.10
UNITED BANKSHARES INC/WV			13,546.000	491,448.88
UNITED COMMUNITY BANKS INC/GA			10,996.000	395,196.24
UNITED FIRE GROUP INC			3,894.000	90,301.86
UNITED INSURANCE HOLDINGS CORP			3,494.000	15,163.96
UNITED NATURAL FOODS INC			10,122.000	496,787.76
UNITED OVERSEAS BANK LTD			403,200.000	8,045,158.18
UNITED PARCEL SERVICE INC			65,282.000	13,992,543.88
UNITED RENTALS INC			12,407.000	4,122,722.03
UNITED SECURITY BANCSHARES/FRE			835.000	6,780.20
UNITED STATES LIME & MINERALS			968.000	124,891.36
UNITED WESTERN BANCORP INC			2,275.000	0.00
UNITED-GUARDIAN INC			1,193.000	19,565.20
UNITEDHEALTH GROUP INC			84,623.000	42,492,593.22



BNY MELLON

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITIL CORP			3,190.000	146,708.10
UNITY BANCORP INC			1,922.000	50,452.50
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			4,815.000	264,439.80
UNIVERSAL ELECTRONICS INC			2,956.000	120,457.00
UNIVERSAL HEALTH SERVICES INC			9,861.000	1,278,577.26
UNIVERSAL INSURANCE HOLDINGS I			3,618.000	61,506.00
UNIVERSAL LOGISTICS HOLDINGS I			3,916.000	73,855.76
UNIVERSAL MUSIC GROUP NV			429,406.000	12,100,582.07
UNIVERSAL STAINLESS & ALLOY PR			2,344.000	18,494.16
UNIVERSAL TECHNICAL INSTITUTE			2,566.000	20,066.12
UNIVEST FINANCIAL CORP			3,861.000	115,521.12
UNUM GROUP			11,100.000	272,727.00
UPLAND SOFTWARE INC			1,806.000	32,399.64
UPWORK INC			13,722.000	468,743.52
URANIUM ENERGY CORP			5,547.000	18,582.45
URBAN EDGE PROPERTIES			17,853.000	339,207.00
URBAN OUTFITTERS INC			8,748.000	256,841.28
UROGEN PHARMA LTD			5,864.000	55,766.64
UROLOGIX INC			2,793.000	0.28
URSTADT BIDDLE PROPERTIES INC			6,228.000	132,656.40
US BANCORP			197,456.000	11,091,103.52
US ENERGY CORP			40.000	130.80
US GLOBAL INVESTORS INC			424.000	1,865.60
US GOLD CORP			2.000	17.92
US PHYSICAL THERAPY INC			2,544.000	243,079.20
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,333.000	68,930.20
USA TRUCK INC			1,664.000	33,080.32
USANA HEALTH SCIENCES INC			1,987.000	201,084.40
UTAH MEDICAL PRODUCTS INC			2,263.000	226,300.00
UTG INC			513.000	13,933.08
UTSTARCOM HOLDINGS CORP			4,757.000	4,186.16
V ONE CORP COM			2,000.000	0.00
VAALCO ENERGY INC			12,945.000	41,553.45
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			49,003.000	3,680,615.33
VALLEY MEDIA INC COM			11,100.000	0.00
VALLEY NATIONAL BANCORP			46,942.000	645,452.50



BNY MELLON

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALUE AMER INC COM			290.000	0.00
VALUE LINE INC			1,219.000	57,073.58
VANDA PHARMACEUTICALS INC			10,634.000	166,847.46
VANGUARD INTERNATIONAL SEMICON			801,000.000	4,574,330.45
VAPOTHERM INC			2,262.000	46,846.02
VAREX IMAGING CORP			4,343.000	137,021.65
VARONIS SYSTEMS INC			12,257.000	597,896.46
VASO CORP			17,910.000	909.83
VAXART INC			14,030.000	87,968.10
VAXCYTE INC			4,179.000	99,418.41
VBI VACCINES INC			21,867.000	51,168.78
VCAMPUS CORP			271.000	0.05
VECTOR GROUP LTD			17,226.000	197,754.48
VECTRUS INC			3,616.000	165,504.32
VEECO INSTRUMENTS INC			10,079.000	286,949.13
VEEVA SYSTEMS INC			6,500.000	1,660,620.00
VENTAS INC			52,301.827	2,673,669.40
VERA BRADLEY INC			4,849.000	41,264.99
VERICEL CORP			90,779.000	3,567,614.70
VERINT SYSTEMS INC			9,841.000	516,750.91
VERIS RESIDENTIAL INC			12,962.000	238,241.56
VERISIGN INC			10,519.000	2,669,932.58
VERISK ANALYTICS INC			13,959.000	3,192,842.07
VERITEX HOLDINGS INC			6,067.000	241,345.26
VERITIV CORP			1,769.000	216,826.33
VERIZON COMMUNICATIONS INC			453,019.000	23,538,867.24
VERRA MOBILITY CORP			497,537.000	7,676,995.91
VERRICA PHARMACEUTICALS INC			5,553.000	50,865.48
VERSO CORP			5,635.000	152,257.70
VERTEX PHARMACEUTICALS INC			35,853.000	7,873,318.80
VERU INC			5,472.000	32,230.08
VF CORP			48,680.000	3,564,349.60
VIACOMCBS INC			75,269.000	2,271,618.42
VIAD CORP			3,072.000	131,450.88
VIASAT INC			7,456.000	332,090.24
VIATRIS INC			141,302.000	1,911,816.06
VIAVI SOLUTIONS INC			31,001.000	546,237.62
VICON INDUSTRIES INC			2.000	2.00
VICOR CORP			4,395.000	558,077.10



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VICTORY CAPITAL HOLDINGS INC			9,213.000	336,550.89
VIDEO DISPLAY CORP			2,455.000	2,774.15
VIDLER WATER RESOUCES INC			4,269.000	51,569.52
VIEWCAST.COM INC			6,812.000	21.80
VIEWRAY INC			16,036.000	88,358.36
VIEWTRAN GROUP INC			2,440.000	0.24
VILLAGE SUPER MARKET INC			1,496.000	34,991.44
VIR BIOTECHNOLOGY INC			5,021.000	210,229.27
VIRCO MFG. CORP			3,572.000	10,930.32
VIRIDIAN THERAPEUTICS INC			6,123.000	121,051.71
VIRNETX HOLDING CORP			4,886.000	12,703.60
VIRTUS INVESTMENT PARTNERS INC			1,307.000	388,309.70
VISA INC			204,866.000	44,396,510.86
VISHAY INTERTECHNOLOGY INC			17,164.000	375,376.68
VISHAY PRECISION GROUP INC			4,198.000	155,829.76
VISTA OUTDOOR INC			4,893.000	225,420.51
VISTEON CORP			5,541.000	615,826.74
VISTRA CORP			590,135.000	13,437,373.95
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			5,517.000	639,309.96
VOC ENERGY TRUST			8,407.000	39,428.83
VOCERA COMMUNICATIONS INC			5,088.000	329,905.92
VOLT INFORMATION SCIENCES INC			5,216.000	15,178.56
VOLVO AB			451,250.000	10,449,097.59
VONAGE HOLDINGS CORP			31,182.000	648,273.78
VONOVIA SE			161,626.000	8,914,352.73
VORNADO REALTY TRUST			14,179.000	593,532.94
VOXX INTERNATIONAL CORP			3,162.000	32,157.54
VOYAGER THERAPEUTICS INC			8,512.000	23,067.52
VSE CORP			3,413.000	207,988.22
VULCAN MATERIALS CO			47,093.000	9,775,564.94
W R BERKLEY CORP			17,328.000	1,427,653.92
W WORLD CORP			11.000	34.21
W&T OFFSHORE INC			30,944.000	99,949.12
WABASH NATIONAL CORP			4,685.000	91,451.20
WAL-MART DE MEXICO SAB DE CV			993,421.000	3,699,904.65
WALGREENS BOOTS ALLIANCE INC			89,270.000	4,656,323.20
WALKER & DUNLOP INC			5,897.000	889,739.36
WALKING CO HOLDINGS INC/THE			3,656.000	0.00



### Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WALMART INC			183,812.000	26,595,758.28
WALT DISNEY CO/THE			167,069.000	25,877,317.41
WANDERPORT CORP			82.000	0.33
WANT WANT CHINA HOLDINGS LTD HK/00151			11,000,000.000	10,102,227.95
WARRIOR MET COAL INC			10,065.000	258,771.15
WASHINGTON FEDERAL INC			2,205.000	73,602.90
WASHINGTON REAL ESTATE INVESTM			11,125.000	287,581.25
WASHINGTON TRUST BANCORP INC			3,140.000	177,001.80
WASTE MANAGEMENT INC			33,277.000	5,553,931.30
WATERS CORP			8,731.000	3,253,170.60
WATERSTONE FINANCIAL INC			3,725.000	81,428.50
WATTS WATER TECHNOLOGIES INC			4,565.000	886,386.05
WAVE LIFE SCIENCES LTD			4,298.000	13,495.72
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	1,520.00
WAYFAIR INC			1,633.000	310,221.01
WAYSIDE TECHNOLOGY GROUP INC			4,001.000	140,275.06
WD-40 CO			1,978.000	483,897.92
WEBCO INDUSTRIES INC			62.000	9,672.00
WEC ENERGY GROUP INC			38,919.000	3,777,867.33
WEGENER CORP			4,812.000	86.62
WEIS MARKETS INC			3,497.000	230,382.36
WELBILT INC			15,196.000	361,208.92
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			398,015.000	19,096,759.70
WELLTOWER INC			38,018.000	3,260,803.86
WERNER ENTERPRISES INC			6,890.000	328,377.40
WESBANCO INC			13,007.000	455,114.93
WESCO INTERNATIONAL INC			6,762.000	889,811.58
WESFARMERS LTD			18,946.000	816,839.08
WEST BANCORP INC			855.000	26,564.85
WEST PHARMACEUTICAL SERVICES I			10,445.000	4,898,809.45
WESTAMERICA BANCORP			4,444.000	256,552.12
WESTELL TECHNOLOGIES INC			1,757.000	2,459.80
WESTERN ASSET MORTGAGE CAPITAL			6,414.000	13,533.54
WESTERN DIGITAL CORP			38,303.000	2,497,738.63
WESTERN METALS CORP			3,193.000	478.95
WESTERN MIDSTREAM PARTNERS LP			837,754.000	18,656,781.58
WESTERN NEW ENGLAND BANCORP IN			6,510.000	57,027.60



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### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTERN UNION CO/THE			19,106.000	340,851.04
WESTERN WTR CO			9,200.000	0.00
WESTINGHOUSE AIR BRAKE TECHNOL			16,384.000	1,509,130.24
WESTMORELAND COAL CO			2,487.000	0.00
WESTROCK CO			49,281.000	2,186,105.16
WESTWATER RESOURCES INC			1.000	2.15
WESTWOOD HOLDINGS GROUP INC			2,424.000	41,062.56
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			3,093.000	74,046.42
WEYERHAEUSER CO			114,224.000	4,703,744.32
WH GROUP LTD HK/00288			8,900,634.000	5,582,661.03
WHIRLPOOL CORP			9,407.000	2,207,446.62
WHITE MOUNTAINS INSURANCE GROU			109.000	110,515.10
WHITESTONE REIT			11,361.000	115,086.93
WHITING PETROLEUM CORP			5,195.000	322,260.32
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	5,109.00
WILLDAN GROUP INC			2,023.000	71,209.60
WILLIAMS COS INC/THE			152,189.000	3,963,001.56
WILLIS LEASE FINANCE CORP			2,078.000	78,236.70
WILLIS TOWERS WATSON PLC			47,855.000	11,365,083.95
WILLSCOT MOBILE MINI HOLDINGS			19,540.000	798,013.60
WILMAR INTERNATIONAL LTD			1,609,000.000	4,941,037.71
WINDTREE THERAPEUTICS INC			9,439.000	15,102.40
WINGSTOP INC			4,128.000	713,318.40
WINLAND HOLDINGS CORP			968.000	3,920.40
WINMARK CORP			753.000	186,962.37
WINNEBAGO INDUSTRIES INC			6,554.000	491,025.68
WIRELESS TELECOM GROUP INC			5,567.000	12,247.40
WIRELESS XCESSORIES GROUP INC			1,262.000	1.26
WISDOMTREE INVESTMENTS INC			13,400.000	82,008.00
WIZZ AIR HOLDINGS PLC			44,643.000	2,532,345.87
WOLVERINE WORLD WIDE INC			11,977.000	345,057.37
WORKDAY INC			34,790.000	9,503,932.20
WORKHORSE GROUP INC			15,162.000	66,106.32
WORKIVA INC			4,902.000	639,661.98
WORLD ACCEPTANCE CORP			1,302.000	319,549.86
WORLD FUEL SERVICES CORP			386,285.000	10,224,963.95

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WORLDGATE COMMUNICATIONS			6,943.000	0.00	
WORLDTEX INC			47.000	0.00	
WORTHINGTON INDUSTRIES INC			9,172.000	501,341.52	
WQN INC			656.000	0.72	
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	746.75	
WSFS FINANCIAL CORP			10,129.000	507,665.48	
WUXI BIOLOGICS CAYMAN INC HK/02269			1,444,500.000	17,147,682.20	
WW GRAINGER INC			6,209.000	3,217,752.16	
WW INTERNATIONAL INC			5,976.000	96,392.88	
WYNDHAM HOTELS & RESORTS INC			3,400.000	304,810.00	
WYNN RESORTS LTD			9,613.000	817,489.52	
X4 PHARMACEUTICALS INC			7,740.000	17,724.60	
X5 RETAIL GROUP NV GDR			62,972.000	1,666,868.84	
XBIOTECH INC			4,833.000	53,791.29	
XCEL ENERGY INC			60,497.000	4,095,646.90	
XENCOR INC			1,860.000	74,623.20	
XENON PHARMACEUTICALS INC			5,923.000	185,034.52	
XILINX INC			38,599.000	8,184,145.97	
XINYI SOLAR HOLDINGS LTD HK/00968			2,216,000.000	3,757,618.35	
XOMA CORP			7,329.000	152,809.65	
XOMETRY INC			186,395.000	9,552,743.75	
XP INC			1.000	28.81	
XPEL INC			2,259.000	154,244.52	
XPERI HOLDING CORP			16,560.000	313,149.60	
XYLEM INC/NY			25,027.000	3,001,237.84	
YAKULT HONSHA CO LTD			4,900.000	255,308.07	
YAMAHA CORP			121,800.000	5,997,186.59	
YAMAHA MOTOR CO LTD			19,800.000	474,388.45	
YAMATO HOLDINGS CO LTD			10,100.000	237,074.39	
YANDEX NV			2,399.000	145,139.50	
YELP INC			11,588.000	419,949.12	
YOKOHAMA RUBBER CO LTD/THE			419,600.000	6,715,494.99	
YORK WATER CO/THE			3,280.000	163,278.40	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,830,000.000	8,078,601.37	
YUM CHINA HOLDINGS INC			49,277.000	2,455,965.68	
YUM! BRANDS INC			28,377.000	3,940,430.22	
YUMA ENERGY INC			1.266	0.00	
YUNHONG CTI LTD			179.000	213.01	
ZANETT INC			154.000	0.00	

## Asset Detail

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As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZAZA ENERGY CORP			342.000	0.00
ZEBRA TECHNOLOGIES CORP			8,695.000	5,175,264.00
ZEDGE INC			1,559.000	13,251.50
ZENDESK INC			78,250.000	8,160,692.50
ZENTALIS PHARMACEUTICALS INC			2,087.000	175,433.22
ZIFF DAVIS INC			6,762.000	749,635.32
ZILLOW GROUP INC			4,235.000	270,404.75
ZIMMER BIOMET HOLDINGS INC			20,812.000	2,643,956.48
ZION OIL & GAS INC			469.000	77.85
ZIONS BANCORP NA			13,556.000	856,196.96
ZIOPHARM ONCOLOGY INC			18,460.000	20,121.40
ZIPLINK INC			21,900.000	10.95
ZOETIS INC			42,943.000	10,479,380.29
ZOGENIX INC			6,608.000	107,380.00
ZOOM VIDEO COMMUNICATIONS INC			2,950.000	542,534.50
ZOZO INC			10,200.000	317,988.81
ZUMIEZ INC			5,163.000	247,772.37
ZURICH INSURANCE GROUP AG			503.000	221,040.67
ZURN WATER SOLUTIONS CORP			16,206.000	589,898.40
ZYMERGEN INC			4,094.000	27,388.86
ZYMEWORKS INC			5,407.000	88,620.73
ZYNERBA PHARMACEUTICALS INC			13,713.000	39,493.44
ZYNEX INC			6,423.000	63,908.85
<b>TOTAL EQUITY</b>			<b>529,023,964.411</b>	<b>10,936,085,058.10</b>
<b>FIXED INCOME SECURITIES</b>				
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			1,529,000.000	1,513,251.30
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			3,934,000.000	3,984,197.84
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			3,343,000.000	3,284,497.50
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,799,000.000	2,854,980.00
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			580,000.000	601,750.00
129 W TRADE ST LLC			1,727,202.347	1,240,800.99
1828 CLO LTD 1A A1S1 144A VAR RT 10/15/2031 DD 10/15/18			498,106.522	497,177.06
188 INVERNESS LLC			219,879.290	305,942.41
1SHARPE MORTGAGE T 1 NOTE 144A VAR RT 07/25/2024 DD 08/05/20			556,000.000	556,333.60
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			607,417.350	599,695.86
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			1,443,452.210	1,423,851.57
8TH AVENUE FOOD 9/18 TL			841,307.170	827,635.93
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.532	111,485.35
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	243,216.99



## Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AASET 2020-1 E HLDG LTD 144A VAR RT 01/16/2040 DD 02/18/20			4,638,000.000	556,560.00	
AB BSL CLO 1 LTD 1A A1A 144A VAR RT 01/15/2033 DD 12/09/20			725,000.000	725,146.45	
AB BSL CLO 2 LTD 2A A 144A VAR RT 04/15/2034 DD 05/12/21			250,000.000	248,647.50	
ABBVIE INC 2.300% 11/21/2022 DD 05/21/20			4,617,000.000	4,681,851.54	
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			2,236,000.000	2,320,710.75	
ABBVIE INC 3.200% 11/21/2029 DD 05/21/20			924,000.000	988,858.08	
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,411,000.000	2,625,209.68	
ABN AMRO BANK NV 144A 4.800% 04/18/2026 DD 04/18/16			1,200,000.000	1,321,824.00	
ABN AMRO BANK NV 144A VAR RT 03/13/2037 DD 12/13/21			600,000.000	600,188.43	
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,341,000.000	2,381,176.24	
ABN AMRO BANK NV REGS VAR RT 03/27/2028			2,800,000.000	2,890,921.21	
ABRA AUTO BODY/CALIBER COLLISI			1,092,112.000	1,075,053.21	
ABU DHABI GOVERNMENT INTE 144A 1.700% 03/02/2031 DD 09/02/20			1,030,000.000	1,001,160.00	
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	710,520.68	
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			705,000.000	724,387.50	
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			1,460,000.000	1,534,562.20	
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			2,855,500.000	2,863,060.51	
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21			601,975.000	598,778.51	
ACCESS CIG 2/18 2ND LIEN TL			315,000.007	313,916.41	
ACCESS CIG 2/18 TL			1,381,026.320	1,370,420.04	
ACCESS GROUP INC 2005-A A B VAR RT 07/25/2034 DD 06/07/05			456,502.407	446,416.08	
ACCUVANT 1/17 COV-LITE TL			818,731.010	808,938.99	
ACREC 2021-FL1 LTD FL1 A 144A VAR RT 10/16/2036 DD 10/15/21			3,500,000.000	3,495,314.20	
ACRES COMMERCIAL RE FL2 A 144A VAR RT 01/15/2037 DD 12/21/21			6,120,000.000	6,120,085.31	
ACRISURE 1/20 TLB			865,288.770	854,472.66	
ACRISURE 11/21 INCREMENTAL TLB 0.000% 02/15/2027 DD 11/01/21			160,000.000	159,732.80	
ADANI GREEN ENERGY LTD 144A 4.375% 09/08/2024 DD 09/08/21			455,000.000	461,005.95	
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19			645,000.000	699,825.00	
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,540,000.000	1,583,419.82	
ADANI PORTS & SPECIAL ECO 144A 4.200% 08/04/2027 DD 08/04/20			490,000.000	508,582.81	
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21			2,512,000.000	2,555,960.00	
ADIANT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21			950,362.500	949,374.12	
ADT SECURITY CORP/THE 144A 4.125% 08/01/2029 DD 07/29/21			65,000.000	64,025.00	
ADVISOR GROUP HOLDINGS IN 144A 10.750% 08/01/2027 DD 08/01/19			299,000.000	331,890.00	
AECOM 4/21 TLB 0.000% 04/13/2028 DD 04/06/21			3,478,922.500	3,478,922.50	
AECOM 5.125% 03/15/2027 DD 02/21/17			1,140,000.000	1,241,853.30	
AERCAP IRELAND CAPITAL DAC / A 1.150% 10/29/2023 DD 10/29/21			1,400,000.000	1,394,092.94	
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21			1,240,000.000	1,238,025.05	
AERCAP IRELAND CAPITAL DAC / A 1.750% 10/29/2024 DD 10/29/21			1,176,000.000	1,173,194.66	



# Asset Detail

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As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AERCAP IRELAND CAPITAL DAC / A 3.000% 10/29/2028 DD 10/29/21			2,388,000.000	2,423,831.58
AERCAP IRELAND CAPITAL DAC / A 3.150% 02/15/2024 DD 09/25/20			3,000,000.000	3,094,501.84
AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21			835,000.000	852,370.99
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	431,231.04
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			242,000.000	257,390.65
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20			2,765,000.000	2,862,881.00
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	186,445.00
AES CORP/THE 2.450% 01/15/2031 DD 07/15/21			420,000.000	409,661.27
AETNA INC 2.750% 11/15/2022 DD 11/07/12			225,000.000	227,927.14
AETNA INC 3.500% 11/15/2024 DD 11/10/14			340,000.000	358,681.22
AETNA INC 6.625% 06/15/2036 DD 06/09/06			245,000.000	347,792.51
AFFIRM ASSET SECURITI B A 144A 1.030% 08/17/2026 DD 08/04/21			3,425,000.000	3,403,817.41
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			378,000.000	392,175.00
AGL CLO 6 LTD 6A AR 144A VAR RT 07/20/2034 DD 07/20/21			300,000.000	300,138.60
AHEAD DB HOLDINGS LLC 144A 6.625% 05/01/2028 DD 04/30/21			120,000.000	119,100.00
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			3,900,000.000	4,125,548.47
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			5,691,000.000	5,993,779.19
AIG CLO 2019-2 LTD 2A AR 144A VAR RT 10/25/2033 DD 11/17/21			250,000.000	249,898.00
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,468,000.000	1,497,360.00
AIR CANADA 8/21 TLB			1,205,000.000	1,200,047.45
AIR LEASE CORP 3.000% 09/15/2023 DD 08/15/16			3,750,000.000	3,848,915.78
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			236,000.000	248,680.00
AIR MEDICAL 9/17 COV-LITE TLB			443,855.220	441,715.84
AIR MEDICAL 9/20 TLB			359,293.460	357,407.17
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	365,743.99
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			2,035,000.000	2,238,545.20
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,013,000.000	4,205,149.51
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			409,000.000	426,954.86
AKBANK TAS 144A 5.000% 10/24/2022 DD 10/24/12			1,085,000.000	1,079,575.00
AKZONOBEL SPECIALTY CHEMICALS			46,965.250	46,760.01
ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21			75,000.000	75,112.62
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			50,000.000	53,176.80
ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08			450,000.000	619,023.87
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			1,342,547.630	1,342,963.82
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			883,000.000	899,556.25
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,154,000.000	1,211,053.76
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20			30,000.000	32,391.60
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			2,243,000.000	2,377,580.00
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,256,447.50



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALCOA NEDERLAND HOLDING B 144A 4.125% 03/31/2029 DD 03/24/21			1,337,000.000	1,377,110.00
ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20			2,314,000.000	2,475,980.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	264,541.20
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			509,698.001	298,886.91
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20			3,308,000.000	3,319,932.45
ALI GROUP 10/21 (USD) COV-LITE 0.000% 10/13/2028 DD 08/18/21			781,000.000	775,579.86
ALIMENTATION COUCHE-TARD 144A 3.550% 07/26/2027 DD 07/26/17			652,000.000	698,948.02
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,611,411.030	1,603,934.08
ALLEGHENY TECHNOLOGIES INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	456,456.00
ALLEGHENY TECHNOLOGIES INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,935,407.50
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	554,575.48
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	490,360.64
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19			1,567,000.000	1,598,857.11
ALLIANCE DATA SYSTEMS COR 144A 7.000% 01/15/2026 DD 09/22/20			2,987,000.000	3,136,350.00
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,243,000.000	1,243,000.00
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	1,039,782.80
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,684,000.000	2,784,650.00
ALLISON TRANSMISSION INC 144A 3.750% 01/30/2031 DD 11/19/20			35,000.000	34,125.00
ALLSTATE CORP/THE 5.350% 06/01/2033 DD 06/02/03			330,000.000	415,579.68
ALLY AUTO RECEIVABLES TRU 3 A3 1.930% 05/15/2024 DD 09/17/19			1,068,105.980	1,074,202.51
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			991,282.550	996,913.73
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	620,270.06
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20			469,000.000	470,479.63
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,997,000.000	2,104,879.42
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			1,267,000.000	1,376,905.41
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,958,000.000	5,418,322.24
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			2,350,000.000	2,651,604.75
ALPHABET INC 1.900% 08/15/2040 DD 08/05/20			180,000.000	164,438.92
ALPHABET INC 2.250% 08/15/2060 DD 08/05/20			415,000.000	371,701.37
ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20			2,975,000.000	2,903,272.75
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	1,158,850.00
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	1,706,585.00
ALTICE FRANCE SA/FRANCE 144A 5.125% 07/15/2029 DD 04/27/21			1,767,000.000	1,723,620.15
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			710,000.000	703,801.70
ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	2,160,105.00
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			7,210,000.000	7,682,074.76
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			85,000.000	82,480.41
ALTRIA GROUP INC 4.000% 02/04/2061 DD 02/04/21			110,000.000	105,529.46
AMAYA 6/18 (USD) TL			2,030,086.850	2,021,499.58



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21			240,000.000	259,671.89
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18			1,082,000.000	1,316,362.83
AMBAC ASSURANCE CORP 144A 5.100% 10/10/2021 DD 06/07/10			1,126,566.154	1,517,484.61
AMC ENTERTAINMENT 3/19 0.000% 04/22/2026 DD 03/06/19			69,375.890	62,351.59
AMC ENTERTAINMENT HOLDING 144A 10.000% 06/15/2026 DD 07/31/20			35,000.000	34,597.50
AMC ENTERTAINMENT HOLDING 144A 10.500% 04/15/2025 DD 04/24/20			30,000.000	31,950.00
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			592,000.000	608,047.61
AMERICA MOVIL SAB DE CV 2.875% 05/07/2030 DD 05/07/20			380,000.000	394,060.52
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19			1,669,000.000	1,806,531.70
AMERICAN AIRLINES 2021-1 CLASS 2.875% 01/11/2036 DD 11/08/21			185,000.000	183,382.20
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			2,377,000.000	2,222,495.00
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19			910,000.000	911,874.60
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			1,926,000.000	2,376,202.50
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			3,247,000.000	3,376,474.13
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,878,999.000	3,073,590.55
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	712,582.50
AMERICAN BATH 1/21 COV-LITE TL 0.000% 11/23/2027 DD 01/21/21			115,420.000	114,785.19
AMERICAN BUILDERS & CONTR 144A 3.875% 11/15/2029 DD 05/13/21			35,000.000	34,825.00
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,557,000.000	1,593,169.11
AMERICAN CAMPUS COMMUNITIES OP 2.250% 01/15/2029 DD 10/07/21			270,000.000	267,284.21
AMERICAN CAMPUS COMMUNITIES OP 3.300% 07/15/2026 DD 06/21/19			1,946,000.000	2,051,250.75
AMERICAN CREDIT ACCEP 2 A 144A 0.370% 10/15/2024 DD 04/29/21			382,802.700	382,524.78
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20			719,000.000	714,125.37
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			210,000.000	218,975.22
AMERICAN EXPRESS CREDIT AC 1 A 0.900% 11/15/2026 DD 11/17/21			1,891,000.000	1,876,019.31
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19			2,435,000.000	2,460,785.19
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,730,182.50
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			559,350.000	558,650.82
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	346,041.88
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	475,921.04
AMERICAN TOWER CORP 2.700% 04/15/2031 DD 03/29/21			383,000.000	384,597.12
AMERICAN TOWER CORP 2.900% 01/15/2030 DD 01/10/20			953,000.000	977,592.50
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21			1,126,624.070	1,122,872.42
AMERICAN TRANSMISSION SYS 144A 2.650% 01/15/2032 DD 12/01/21			150,000.000	151,571.16
AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21			1,195,000.000	1,191,067.49
AMERICREDIT AUTOMOBILE RE 2 A3 0.660% 12/18/2024 DD 07/22/20			832,000.000	832,710.53
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			570,000.000	566,802.47
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			1,830,000.000	1,838,801.38
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			356,000.000	356,556.61



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICREDIT AUTOMOBILE REC 2 D 2.130% 03/18/2026 DD 07/22/20			2,485,000.000	2,516,008.08
AMERICREDIT AUTOMOBILE REC 3 B 1.170% 08/18/2027 DD 11/17/21			716,000.000	711,029.89
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,431,514.14
AMGEN INC 1.650% 08/15/2028 DD 08/09/21			527,000.000	516,858.32
AMGEN INC 2.800% 08/15/2041 DD 08/09/21			255,000.000	246,052.96
AMGEN INC 3.000% 01/15/2052 DD 08/09/21			185,000.000	180,216.45
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			1,275,724.080	1,276,380.06
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	896,432.86
AMMC CLO XIII LT 13A A1R2 144A VAR RT 07/24/2029 DD 04/26/21			1,000,000.000	999,017.48
AMNEAL PHARMACEUTICALS 3/18			490,772.020	485,250.83
AMR 11/17 TLB			171,834.630	167,928.83
AMR/AADVANTAGE 3/21 TL 0.000% 03/10/2028 DD 03/08/21			1,955,097.000	2,022,469.64
AMSTED INDUSTRIES INC 144A 4.625% 05/15/2030 DD 12/16/19			100,000.000	102,500.00
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			289,389.950	292,049.96
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			72,937.560	73,312.80
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,515,858.56
AMWINS 2/21 TLB 0.000% 12/31/2024 DD 02/08/21			1,114,892.540	1,105,605.49
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21			30,000.000	30,300.00
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.550	827,985.15
ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21			185,000.000	190,748.98
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			1,671,370.000	1,657,798.48
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			335,434.200	335,637.00
ANGEL OAK MORTGAGE T 3 A1 144A VAR RT 04/25/2065 DD 06/01/20			682,213.560	683,787.98
ANGEL OAK MORTGAGE T 4 A1 144A VAR RT 01/20/2065 DD 08/01/21			2,619,249.200	2,584,632.15
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			809,545.330	807,797.04
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 09/25/2066 DD 09/01/21			2,769,748.130	2,744,352.86
ANGI GROUP LLC 144A 3.875% 08/15/2028 DD 08/20/20			735,000.000	718,462.50
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			1,808,000.000	1,801,463.73
ANGLO AMERICAN CAPITAL PL 144A 4.875% 05/14/2025 DD 05/14/15			363,000.000	395,786.96
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			115,000.000	145,803.09
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20			959,000.000	1,052,148.05
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18			385,000.000	471,855.63
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20			45,000.000	49,591.80
ANTERO RESOURCES CORP 144A 7.625% 02/01/2029 DD 01/26/21			39,000.000	43,290.00
ANTERO RESOURCES CORP 144A 8.375% 07/15/2026 DD 01/04/21			29,000.000	33,018.53
AOC/ALIANCYS 10/21 TL 0.000% 10/15/2028 DD 09/20/21			770,539.000	769,252.20
AON CORP / AON GLOBAL HOLDINGS 2.600% 12/02/2031 DD 12/02/21			867,000.000	882,587.18
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			110,000.000	106,311.14
AON CORP 2.800% 05/15/2030 DD 05/15/20			491,000.000	506,518.94



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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APACHE CORP 4.375% 10/15/2028 DD 08/23/18			1,563,000.000	1,702,771.28
APACHE CORP 4.625% 11/15/2025 DD 08/17/20			593,000.000	636,733.75
APACHE CORP 4.750% 04/15/2043 DD 04/09/12			2,438,000.000	2,681,800.00
APACHE CORP 4.875% 11/15/2027 DD 08/17/20			758,000.000	826,220.01
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			1,155,000.000	1,305,150.00
APACHE CORP 5.250% 02/01/2042 DD 12/03/10			999,000.000	1,148,850.00
APEX GROUP 11/21 (USD) INCREME 0.000% 07/27/2028 DD 11/09/21			886,000.000	883,785.00
APEX GROUP 7/21 (USD) COV-LITE 0.000% 07/27/2028 DD 06/29/21			449,872.500	448,747.82
API GROUP/J2 ACQUISITION 10/19			972,649.220	971,190.24
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,443,610.11
APIDOS CLO XXIV 24A A1AL 144A VAR RT 10/20/2030 DD 03/11/21			1,270,000.000	1,269,332.40
APIDOS CLO XXXI 31A A1R 144A VAR RT 04/15/2031 DD 05/14/21			4,800,000.000	4,803,867.94
APIDOS CLO XXXV 35A A 144A VAR RT 04/20/2034 DD 03/26/21			500,000.000	498,638.52
APPLE INC 2.800% 02/08/2061 DD 02/08/21			1,005,000.000	1,002,313.85
APPLE INC 2.850% 08/05/2061 DD 08/05/21			285,000.000	286,941.87
APPLE INC 4.375% 05/13/2045 DD 05/13/15			604,000.000	764,089.48
APPLIED SYSTEMS 9/17 COV-LITE TLB			2,537,146.580	2,534,609.44
APX GROUP INC 144A 5.750% 07/15/2029 DD 07/09/21			720,000.000	709,200.00
APX GROUP INC 144A 6.750% 02/15/2027 DD 02/14/20			419,000.000	439,950.00
AQUA FINANCE TRUST 20 A A 144A 1.540% 07/17/2046 DD 10/06/21			4,186,264.160	4,148,962.03
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			261,190.210	265,684.51
ARAMARK 6/18 COV-LITE TLB			2,342,000.000	2,310,523.52
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18			498,000.000	514,807.50
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			1,758,000.000	1,793,511.60
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			599,000.000	625,955.00
ARBOR MULTIFAMILY M MF3 D 144A 2.000% 10/15/2054 DD 10/01/21			300,000.000	250,500.00
ARBOR MULTIFAMILY M MF3 E 144A 2.000% 10/15/2054 DD 10/01/21			200,000.000	155,300.00
ARBOR REALTY COMMER FL2 A 144A VAR RT 05/15/2036 DD 06/10/21			2,270,000.000	2,268,433.70
ARBOR REALTY COMMER FL3 A 144A VAR RT 08/15/2034 DD 09/29/21			3,000,000.000	2,996,250.00
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB			1,478,496.437	1,474,962.84
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20			683,175.000	682,532.82
ARCELORMITTAL SA 4.550% 03/11/2026 DD 03/11/19			105,000.000	114,990.83
ARCELORMITTAL SA VAR RT 03/01/2041 DD 03/07/11			535,000.000	722,303.50
ARCELORMITTAL SA VAR RT 10/15/2039 DD 10/08/09			215,000.000	296,201.20
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			622,000.000	621,440.20
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			1,009,000.000	1,015,301.21
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	1,079,215.20
ARCOS DORADOS HOLDINGS IN 144A 5.875% 04/04/2027 DD 04/04/17			1,000,000.000	1,032,510.00
ARCOS DORADOS HOLDINGS IN 144A 6.625% 09/27/2023 DD 09/27/13			3,300,000.000	3,498,033.00



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	1,062,933.13
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			4,066,000.000	4,021,030.04
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			402,000.000	415,065.00
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 06/02/20			1,077,000.000	1,083,731.25
ARDENT HEALTH 8/21 COV-LITE TL 0.000% 08/24/2028 DD 07/27/21			899,745.000	899,187.16
ARES CAPITAL CORP 3.875% 01/15/2026 DD 07/15/20			655,000.000	690,633.37
ARES L CLO LTD 50A AR 144A VAR RT 01/15/2032 DD 06/15/21			4,530,000.000	4,526,781.44
ARES LX CLO LTD 60A A 144A VAR RT 07/18/2034 DD 06/22/21			500,000.000	499,432.50
ARES XLI CLO LTD 41A AR2 144A VAR RT 04/15/2034 DD 03/24/21			750,000.000	747,146.25
ARETEC ESCROW ISSUER INC 144A 7.500% 04/01/2029 DD 04/08/21			732,000.000	749,099.52
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20			318,508.117	319,760.14
ARISTOCRAT LEISURE 5/18 TLB			487,165.717	481,821.50
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			281,661.080	283,482.94
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			278,335.490	279,284.05
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	655,134.38
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			453,000.000	461,493.75
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			443,000.000	459,701.10
ASCEND LEARNING 11/21 2ND LIEN TL			812,000.000	813,356.04
ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			0.010	0.01
ASHTead CAPITAL INC 144A 2.450% 08/12/2031 DD 08/12/21			200,000.000	194,966.26
ASHTead CAPITAL INC 144A 4.000% 05/01/2028 DD 11/04/19			1,665,000.000	1,740,710.62
ASHTead CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			1,044,000.000	1,081,270.80
ASP BLADE/OREGON TOOL 10/21 IN 0.000% 10/13/2028 DD 09/28/21			1,134,000.000	1,133,058.78
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21			658,000.000	665,073.50
ASP UNIFRAX HOLDINGS INC 144A 7.500% 09/30/2029 DD 09/30/21			370,000.000	373,700.00
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			751,492.070	746,171.51
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			249,375.000	248,711.66
ASSURANT CLO LTD 5A A1 144A VAR RT 01/15/2033 DD 12/18/19			725,000.000	725,042.80
ASSURANT INC 2.650% 01/15/2032 DD 06/14/21			410,000.000	402,569.90
ASSURANT INC 3.700% 02/22/2030 DD 08/22/19			120,000.000	127,383.23
ASSURANT INC 4.900% 03/27/2028 DD 03/27/18			230,000.000	263,678.73
ASSUREDPARTNERS 2/20 COV-LITE			798,195.170	791,099.22
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,274,000.000	1,238,965.00
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21			415,000.000	416,037.50
ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21			1,914,608.930	1,901,206.68
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			2,432,936.940	2,414,689.91
ASURION 2/18 COV-LITE TLB			3,880,725.340	3,868,268.21
ASURION 7/18 B7 COV-LITE TLB			921,575.000	916,801.24
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21			1,255,000.000	1,248,988.55



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AT&T 1/21 DELAYED TL			3,000,000.000	3,000,000.00
AT&T INC 3.550% 09/15/2055 DD 03/15/21			5,000.000	5,038.21
AT&T INC 3.800% 12/01/2057 DD 06/01/21			485,000.000	506,962.17
AT&T INC 4.300% 02/15/2030 DD 08/15/18			180,000.000	202,776.55
AT&T INC 4.750% 05/15/2046 DD 05/04/15			1,663,000.000	2,014,555.18
AT&T INC 7.125% 03/15/2026 DD 09/15/18			250,000.000	302,275.97
AT&T INC VAR RT 12/15/2043 DD 06/05/19			275,000.000	340,028.33
ATENTO LUXCO 1 SA 144A 8.000% 02/10/2026 DD 02/10/21			542,000.000	577,576.51
ATHENAHEALTH 2/21 COV-LITE TLB 0.000% 02/11/2026 DD 01/28/21			3,006,864.250	3,003,857.38
ATHENE GLOBAL FUNDING 144A 1.730% 10/02/2026 DD 10/04/21			1,577,000.000	1,548,726.11
ATHENE GLOBAL FUNDING 144A 1.985% 08/19/2028 DD 08/19/21			380,000.000	369,568.68
ATHENE GLOBAL FUNDING 144A 2.500% 03/24/2028 DD 03/24/21			85,000.000	85,550.80
ATHENE GLOBAL FUNDING 144A 2.646% 10/04/2031 DD 10/04/21			605,000.000	597,617.94
ATHENE GLOBAL FUNDING 144A 2.673% 06/07/2031 DD 06/07/21			976,000.000	968,038.80
ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			453,195.000	452,347.53
ATLANTIC DEV LLC			91,234.140	409,105.67
ATMOS ENERGY CORP 0.625% 03/09/2023 DD 03/09/21			1,265,000.000	1,260,238.39
ATOTECH 3/21 (USD) COV-LITE TL 0.000% 03/18/2028 DD 02/25/21			925,450.000	923,136.38
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,787,073.20
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,835,711.75
ATRIUM HOTEL PORTF ATRM F 144A VAR RT 06/15/2035 DD 06/19/18			1,000,000.000	949,185.20
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	764,434.91
AUDACY CAPITAL CORP 144A 6.750% 03/31/2029 DD 03/25/21			70,000.000	68,387.55
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,135,224.89
AUSTRALIA & NEW ZEALAND B 144A 4.400% 05/19/2026 DD 05/19/16			3,222,000.000	3,528,729.96
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	264,053.81
AUSTRALIA & NEW ZEALAND B 144A VAR RT 11/25/2035 DD 11/25/20			200,000.000	191,710.58
AUSTRALIA & NEW ZEALAND B 144A VAR RT 12/31/2049 DD 06/15/16			389,000.000	442,001.26
AUSTRALIA GOVERNMENT BOND REGS 0.250% 11/21/2024			2,230,000.000	1,590,697.98
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026			865,000.000	605,127.92
AUTHENTIC BRANDS 1/21 TLB 0.000% 09/27/2024 DD 01/27/21			5,121,273.370	5,097,510.66
AUTONATION INC 2.400% 08/01/2031 DD 07/29/21			228,000.000	220,165.62
AVANTOR 7/21 B5 COV-LITE TLB 0.000% 11/08/2027 DD 07/07/21			3,529,671.120	3,525,259.04
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,896,000.000	2,927,595.36
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			2,304,000.000	2,401,920.00
AVAST SOFTWARE 3/21 (USD) COV- 0.000% 03/15/2028 DD 03/03/21			403,287.500	401,900.19
AVAYA 2/21 COV-LITE TLB2 0.000% 12/15/2027 DD 02/09/21			581,000.000	580,128.50
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	897,483.47
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21			1,090,000.000	1,063,704.52



### Asset Detail

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,278,000.000	1,315,632.57
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20			1,200,000.000	1,313,188.51
AVOLON GLENCAR VI			6,303,607.666	1,354,195.59
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21			917,000.000	900,480.19
AVOLON HOLDINGS FUNDING L 144A 3.625% 05/01/2022 DD 04/16/19			537,000.000	540,458.99
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20			2,100,000.000	2,226,486.80
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			2,650,000.000	2,791,195.87
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,874,000.000	2,010,842.91
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20			1,271,000.000	1,405,268.58
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	1,093,275.00
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,429,000.000	1,489,732.50
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20			589,000.000	581,234.10
BA CREDIT CARD TRUST A1 A1 0.440% 09/15/2026 DD 05/14/21			1,180,000.000	1,162,868.05
BA CREDIT CARD TRUST A1 A1 1.740% 01/15/2025 DD 09/13/19			6,712,000.000	6,768,188.16
BAFFINLAND IRON MINES COR 144A 8.750% 07/15/2026 DD 06/27/18			2,202,000.000	2,290,080.00
BAIDU INC 3.075% 04/07/2025 DD 04/07/20			400,000.000	414,832.56
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			3,500,000.000	3,647,776.89
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			4,255,000.000	4,524,625.77
BAIN CAPITAL CREDI 1A A1R 144A VAR RT 07/20/2030 DD 05/20/21			5,000,000.000	4,995,471.10
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20			3,310,000.000	3,311,606.27
BALL CORP 2.875% 08/15/2030 DD 08/13/20			580,000.000	562,600.00
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,705,000.000	1,878,057.50
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,610,000.000	1,775,025.00
BALLYROCK CLO 2019 1A A1R 144A VAR RT 07/15/2032 DD 07/15/21			4,210,000.000	4,199,683.02
BAMLL COMMERCIAL BPR DNM 144A VAR RT 11/05/2032 DD 12/01/19			150,000.000	144,397.22
BAMLL COMMERCIAL BPR ENM 144A VAR RT 11/05/2032 DD 12/01/19			100,000.000	93,402.68
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,040,000.000	1,038,579.77
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14			1,921,000.000	1,815,345.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	449,343.07
BAMLL RE-REMIC TRU FRR2 C 144A 0.000% 09/26/2022 DD 07/01/13			3,090,000.000	2,920,050.00
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	2,067,685.20
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	580,451.15
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	564,054.22
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	505,025.29
BANC OF AMERICA COMMERC UBS7 B VAR RT 09/15/2048 DD 09/01/15			751,000.000	770,507.23
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			118,939.738	58,321.34
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			415,000.000	297,762.50
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			17,100,000.000	565,682.88
BANCO SANTANDER SA VAR RT 11/22/2032 DD 11/22/21			1,800,000.000	1,803,779.88

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANCO SANTANDER SA VAR RT 12/31/2049 DD 05/12/21			800,000.000	799,432.00	
BANCOLOMBIA SA 3.000% 01/29/2025 DD 01/29/20			407,000.000	408,523.54	
BANCORP COMMERCIAL CRE6 F 144A VAR RT 09/15/2036 DD 09/26/19			855,000.000	842,175.00	
BANCORP COMMERCIAL CRE6 G 144A VAR RT 09/15/2036 DD 09/26/19			815,000.000	798,700.00	
BANCORP COMMERCIAL CRE6 H 144A VAR RT 09/15/2036 DD 09/26/19			1,677,000.000	1,651,845.00	
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19			10,386,080.091	20,772.16	
BANK 2018-BNK14 BN14 XA VAR RT 09/15/2060 DD 09/01/18			9,598,937.750	260,116.53	
BANK 2019-BNK17 BN17 F 144A VAR RT 04/15/2052 DD 04/01/19			900,000.000	680,664.06	
BANK 2019-BNK20 BN20 XA VAR RT 09/15/2062 DD 09/01/19			12,889,712.901	710,055.62	
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19			852,000.000	895,766.22	
BANK 2019-BNK21 BN21 F 144A 2.682% 10/17/2052 DD 10/01/19			249,000.000	182,462.82	
BANK 2019-BNK22 BN22 C VAR RT 11/15/2062 DD 11/01/19			353,000.000	366,820.87	
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20			493,000.000	492,924.67	
BANK 2020-BNK28 BN28 A4 1.844% 03/15/2063 DD 09/01/20			622,000.000	606,884.84	
BANK 2021-BNK34 BN34 F 144A 2.250% 06/15/2063 DD 06/01/21			498,000.000	341,891.74	
BANK 2021-BNK35 BN35 H 144A VAR RT 06/15/2064 DD 08/01/21			1,051,000.000	541,265.00	
BANK 2021-BNK36 BN36 A5 2.470% 09/15/2064 DD 10/01/21			375,000.000	383,543.93	
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			270,000.000	277,407.45	
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			7,715,000.000	8,249,489.26	
BANK OF AMERICA CORP 4.000% 01/22/2025 DD 01/22/15			275,000.000	293,788.79	
BANK OF AMERICA CORP 4.250% 10/22/2026 DD 10/22/14			170,000.000	187,689.36	
BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16			4,529,000.000	4,988,720.45	
BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17			307,000.000	332,644.75	
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20			528,000.000	529,878.29	
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19			125,000.000	133,739.47	
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			185,000.000	213,072.74	
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			1,587,000.000	1,604,793.89	
BANK OF AMERICA CORP VAR RT 06/14/2024 DD 06/14/21			3,101,000.000	3,080,695.21	
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			1,861,000.000	1,842,050.32	
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20			815,000.000	786,676.13	
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21			2,836,000.000	2,791,644.96	
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			1,591,000.000	1,657,752.29	
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			814,000.000	804,289.63	
BANK OF AMERICA CORP VAR RT 12/06/2025 DD 12/06/21			3,425,000.000	3,433,184.42	
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	326,950.21	
BANK OF IRELAND GROUP PLC 144A VAR RT 09/30/2027 DD 09/30/21			2,123,000.000	2,084,926.67	
BANK OF MONTREAL VAR RT 01/22/2027 DD 01/22/21			150,000.000	145,198.66	
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD			1,555,000.000	1,234,717.89	
BANK OF NEW YORK MELLON CORP/T VAR RT 02/07/2028 DD 02/07/17			280,000.000	300,597.79	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			2,728,000.000	2,999,567.84
BARCLAYS BANK PLC 1.700% 05/12/2022 DD 05/12/20			516,000.000	517,750.69
BARCLAYS COMMERCIAL MORTG C3 C 4.178% 05/15/2052 DD 06/01/19			1,453,000.000	1,535,349.50
BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16			1,562,000.000	1,742,988.94
BARCLAYS PLC VAR RT 02/15/2023 DD 11/15/18			1,709,000.000	1,716,321.71
BARCLAYS PLC VAR RT 11/24/2027 DD 11/24/21			920,000.000	922,127.56
BARCLAYS PLC VAR RT 12/31/2049 DD 08/11/21			590,000.000	577,905.00
BARINGS CLO LTD 20 3A A1R 144A VAR RT 04/20/2031 DD 05/20/21			4,460,000.000	4,456,655.00
BARRACUDA NETWORKS 1/18 TLB			1,774,251.410	1,778,687.04
BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12			215,000.000	279,559.65
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			1,587,000.060	1,587,333.33
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,098,000.000	1,131,437.30
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			10,093,000.000	10,492,093.37
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20			225,000.000	255,321.11
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,138,000.000	1,288,785.00
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20			1,030,000.000	1,256,600.00
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	493,935.00
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	362,810.00
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,292,000.000	1,470,735.28
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	1,001,653.50
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			1,470,000.000	1,543,500.00
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,794,000.000	1,894,912.50
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			588,000.000	601,230.00
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19			1,810,000.000	1,665,200.00
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20			422,000.000	372,415.00
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19			211,000.000	185,680.00
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20			1,074,000.000	943,777.50
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			2,645,000.000	2,687,981.25
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			853,000.000	870,038.68
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20			857,000.000	814,355.68
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			143,000.000	150,604.74
BAXTER INTERNATIONAL INC 144A 0.868% 12/01/2023 DD 12/01/21			530,000.000	527,919.96
BAXTER INTERNATIONAL INC 144A 1.322% 11/29/2024 DD 12/01/21			480,000.000	479,437.72
BAXTER INTERNATIONAL INC 144A 1.915% 02/01/2027 DD 12/01/21			200,000.000	200,858.63
BAXTER INTERNATIONAL INC 144A 2.272% 12/01/2028 DD 12/01/21			1,913,000.000	1,928,568.43
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,510,000.000	2,623,309.88
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			9,492,000.000	10,271,183.85
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,159,000.000	3,184,959.14
BAYVIEW MSR OPPORTU 4 A11 144A VAR RT 10/25/2051 DD 09/25/21			8,226,199.270	8,128,036.85



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			9,147,000.000	9,474,279.66
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	564,072.36
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	8,651,552.88
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			135,790.390	136,460.64
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	6,245,659.50
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			4,590,000.000	4,750,695.90
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			11,865,217.092	237,304.34
BCPE ULYSSES INTERMEDIATE 144A 7.750% 04/01/2027 DD 01/28/21			65,000.000	64,187.50
BDS 2021-FL7 LTD FL7 A 144A VAR RT 06/16/2036 DD 05/24/21			4,100,000.000	4,097,540.00
BDS 2021-FL8 FL8 B 144A VAR RT 01/18/2036 DD 08/05/21			462,000.000	458,723.03
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,058,000.000	1,057,439.26
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			798,000.000	826,241.22
BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21			115,000.000	113,562.50
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			885,000.000	870,786.90
BECTON DICKINSON AND CO 2.823% 05/20/2030 DD 05/20/20			654,000.000	677,611.49
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17			4,018,000.000	4,031,950.89
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	717,215.10
BELFOR 4/19 TLB 0.000% 04/06/2026 DD 02/07/19			765,375.090	765,375.09
BELLEMEADE RE 2020 4A M2A 144A VAR RT 06/25/2030 DD 12/22/20			112,828.935	112,831.96
BELLEMEADE RE LTD 2A M2 144A VAR RT 06/25/2031 DD 06/17/21			280,000.000	272,340.18
BELLRING BRANDS/POST HOLDINGS 0.000% 10/21/2024 DD 02/16/21			683,144.000	683,676.86
BELRON 10/19 (USD) TLB 0.000% 10/30/2026 DD 10/21/19			328,300.000	325,699.87
BELRON 4/21 (USD) TLB 0.000% 03/31/2028 DD 03/23/21			466,475.000	465,775.29
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,751,275.24
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,909,341.17
BENCHMARK 2020-B B18 AGNF 144A 4.139% 07/15/2053 DD 07/01/20			1,429,000.000	1,361,122.50
BENCHMARK 2020-B B18 AGNG 144A VAR RT 07/15/2053 DD 07/01/20			831,000.000	772,830.00
BENCHMARK 2020-B16 B16 G 144A VAR RT 02/15/2053 DD 02/01/20			699,000.000	386,197.50
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			165,000.000	171,486.80
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20			1,171,000.000	1,179,056.36
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20			1,314,000.000	1,279,410.79
BENCHMARK 2020-B20 MORT B20 A5 2.034% 10/15/2053 DD 10/01/20			1,111,000.000	1,095,443.78
BENCHMARK 2021-B27 B27 F 144A VAR RT 07/15/2054 DD 06/01/21			380,000.000	260,300.00
BENCHMARK 2021-B27 B27 G 144A VAR RT 07/15/2054 DD 06/01/21			226,000.000	142,945.00
BENCHMARK 2021-B27 MORT B27 A5 2.390% 07/15/2054 DD 06/01/21			273,000.000	276,708.08
BENCHMARK 2021-B28 MORT B28 A5 2.224% 08/15/2054 DD 08/01/21			764,000.000	763,389.95
BENCHMARK 2021-B29 MORT B29 A5 2.388% 09/15/2054 DD 09/01/21			823,000.000	833,811.01
BENCHMARK 2021-B31 MORT B31 A5 2.669% 12/15/2054 DD 12/01/21			779,000.000	808,254.95
BENEFIT STREET IIIA A1R2 144A VAR RT 07/20/2029 DD 04/28/21			3,373,728.560	3,373,621.00



# Asset Detail

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As Of Date : 12/31/2021

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BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21			3,090,000.000	3,091,499.27
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	1,176,559.24
BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21			435,000.000	405,499.46
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19			30,000.000	36,965.22
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13			574,000.000	688,767.58
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			1,430,000.000	1,623,268.84
BERRY GLOBAL INC 1.570% 01/15/2026 DD 07/15/21			375,000.000	366,945.00
BERRY GLOBAL INC 1.650% 01/15/2027 DD 06/14/21			390,000.000	380,989.05
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,555,000.000	1,626,918.76
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			2,755,658.490	2,750,473.45
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			128,100.000	127,457.21
BISON MIDSTREAM 5/18 TLB			626,911.540	609,671.48
BJ'S WHOLESALE CLUB 1/17			3,062,381.890	3,062,075.65
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			695,000.000	694,089.55
BLACKROCK INC 2.100% 02/25/2032 DD 12/10/21			2,602,000.000	2,584,437.77
BLACKSTONE CQP 5/21 TLB 0.000% 12/31/2024 DD 05/18/21			94,762.500	94,485.79
BLACKSTONE HOLDINGS FINAN 144A 1.625% 08/05/2028 DD 08/05/21			355,000.000	345,072.04
BLACKSTONE MORTGAGE 11/19 TLB			759,785.410	750,766.76
BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21			1,936,000.000	1,929,030.40
BLOCK COMMUNICATIONS 2/20 TL			729,997.500	726,347.51
BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20			64,000.000	64,034.62
BLOCK INC 144A 3.500% 06/01/2031 DD 05/20/21			825,000.000	845,625.00
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21			2,750,000.000	2,749,772.02
BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21			912,151.460	905,766.40
BMD2 RE-REMIC TRU FRR1 6C 144A 0.000% 05/25/2052 DD 10/01/19			1,153,000.000	792,687.50
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	609,442.68
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			807,000.000	802,283.41
BNP PARIBAS SA 144A 3.375% 01/09/2025 DD 01/09/18			683,000.000	717,419.72
BNP PARIBAS SA 144A 4.375% 05/12/2026 DD 05/12/16			752,000.000	818,190.56
BNP PARIBAS SA 144A 4.375% 09/28/2025 DD 09/28/15			200,000.000	216,773.06
BNP PARIBAS SA 144A VAR RT 01/10/2025 DD 01/10/19			1,014,000.000	1,079,683.77
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21			819,000.000	797,345.26
BNP PARIBAS SA 144A VAR RT 08/12/2035 DD 08/12/20			200,000.000	191,804.21
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/20			740,000.000	740,777.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21			1,754,000.000	1,759,262.00
BOEING CO/THE 3.200% 03/01/2029 DD 02/15/19			280,000.000	288,416.59
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			420,000.000	422,666.59
BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19			95,000.000	99,610.90
BOEING CO/THE 4.508% 05/01/2023 DD 05/04/20			3,252,000.000	3,396,855.59

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BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			12,456,000.000	13,633,169.47
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20			1,120,000.000	1,261,876.78
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			2,435,000.000	2,839,652.71
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20			160,000.000	217,360.75
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20			430,000.000	598,927.18
BOMBARDIER INC 144A 6.000% 02/15/2028 DD 08/12/21			30,000.000	30,090.90
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21			2,219,000.000	2,302,012.79
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			10,000.000	10,418.76
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			2,148,000.000	2,225,865.00
BOOKING HOLDINGS INC 4.625% 04/13/2030 DD 04/13/20			500,000.000	583,674.20
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			620,000.000	630,850.00
BOSTON PROPERTIES LP 2.900% 03/15/2030 DD 09/03/19			200,000.000	203,862.56
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	992,154.40
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	949,118.75
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20			273,000.000	284,602.50
BOYD 8/18 COV-LITE TLB			741,749.960	731,966.28
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			2,020,000.000	2,060,400.00
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20			197,000.000	211,089.44
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	805,800.00
BP CAPITAL MARKETS AMERICA INC 3.937% 09/21/2028 DD 09/21/18			442,000.000	489,741.44
BPCE SA 144A 4.500% 03/15/2025 DD 09/15/14			1,107,000.000	1,193,293.59
BPCE SA 144A 4.875% 04/01/2026 DD 04/01/16			556,000.000	613,597.24
BPCE SA 144A 5.150% 07/21/2024 DD 01/21/14			1,413,000.000	1,530,623.22
BPCE SA 144A VAR RT 10/19/2032 DD 10/19/21			195,000.000	195,849.30
BRAND ENERGY 6/17 COV-LITE TL			555,676.620	542,634.89
BRAND INDUSTRIAL SERVICES 144A 8.500% 07/15/2025 DD 06/21/17			5,000.000	4,995.35
BRASKEM FINANCE LTD 6.450% 02/03/2024 DD 02/03/14			775,000.000	847,082.75
BRASKEM IDESA SAPI 144A 6.990% 02/20/2032 DD 10/20/21			580,000.000	582,175.00
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17			545,000.000	577,700.00
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	754,887.50
BRAVO RESIDENTIAL FU C A1 144A VAR RT 03/01/2061 DD 09/22/21			454,531.650	454,815.74
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			5,825,000.000	1,030,266.91
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			14,645,000.000	2,590,650.73
BRF SA 144A 4.875% 01/24/2030 DD 09/24/19			550,000.000	557,018.00
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			965,845.620	960,214.74
BRINKER INTERNATIONAL INC 144A 5.000% 10/01/2024 DD 09/23/16			2,901,000.000	3,089,565.00
BRISTOL-MYERS SQUIBB CO 0.537% 11/13/2023 DD 11/13/20			240,000.000	238,955.03
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			270,000.000	334,844.72
BRITISH AIRWAYS 2013-1 CL 144A 4.625% 12/20/2025 DD 07/03/13			625,814.576	652,570.34



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BRIXMOR OPERATING PARTNERSHIP 2.500% 08/16/2031 DD 08/16/21			260,000.000	254,577.37
BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21			213,000.000	212,978.36
BROADCOM INC 3.150% 11/15/2025 DD 05/08/20			403,000.000	422,117.72
BROADCOM INC 4.150% 11/15/2030 DD 05/08/20			1,255,000.000	1,393,267.52
BROADRIDGE FINANCIAL SOLUTIONS 2.900% 12/01/2029 DD 12/09/19			150,000.000	155,219.07
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			2,416,000.000	2,373,720.00
BROOKFIELD RESIDENTIAL PR 144A 5.000% 06/15/2029 DD 05/25/21			80,000.000	80,056.00
BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19			65,000.000	67,847.00
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			375,000.000	442,063.29
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			872,040.500	870,519.16
BSPRT 2021-FL7 ISSU FL7 A 144A VAR RT 12/15/2038 DD 12/21/21			3,450,000.000	3,454,941.78
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21			1,051,355.280	1,046,697.77
BUCKEYE PARTNERS LP 3.950% 12/01/2026 DD 11/07/16			1,321,000.000	1,346,376.41
BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13			35,000.000	34,343.75
BUILDERS FIRSTSOURCE INC 144A 4.250% 02/01/2032 DD 07/23/21			35,000.000	36,400.00
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19			46,000.000	48,530.00
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19			8,563,874.430	8,435,416.32
BURLINGTON COAT FACTORY 6/21 T 0.000% 11/15/2024 DD 06/10/21			1,243,352.500	1,235,059.34
BURLINGTON RESOURCES LLC 8.200% 03/15/2025 DD 03/15/95			525,000.000	632,285.91
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	4,108,195.06
BWAY 3/17 TLB			1,268,641.610	1,250,512.72
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			974,000.000	988,610.00
BX 2021-MFM1 MFM1 A 144A VAR RT 01/15/2034 DD 01/19/21			460,000.000	456,813.54
BX COMMERCIAL MORT ACNT A 144A VAR RT 11/15/2026 DD 11/19/21			3,130,000.000	3,125,576.68
BX COMMERCIAL MORT ACNT D 144A VAR RT 11/15/2026 DD 11/19/21			4,090,000.000	4,067,115.22
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	592,970.04
BX COMMERCIAL MORTG XL2 A 144A VAR RT 10/15/2038 DD 10/26/21			4,650,000.000	4,621,152.33
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,284,725.718	1,285,080.30
BX COMMERCIAL MORTGA XL F 144A VAR RT 10/15/2036 DD 10/24/19			2,337,499.987	2,324,356.93
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17			103,446.090	103,413.04
BX TRUST 2019-MMP MMP F 144A VAR RT 008/15/2036 DD 08/29/19			0.004	0.00
BX TRUST 2021-ARIA ARIA E 144A VAR RT 10/15/2036 DD 10/28/21			7,760,000.000	7,716,424.49
BX TRUST 2021-RISE RISE B 144A VAR RT 11/15/2036 DD 12/15/21			6,230,000.000	6,232,572.37
BXHPP TRUST 2021-F FILM A 144A VAR RT 08/15/2036 DD 08/26/21			5,680,000.000	5,650,148.19
CA MAGNUM HOLDINGS 144A 5.375% 10/31/2026 DD 11/03/21			2,030,000.000	2,098,512.50
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	485,100.00
CABLEVISION LIGHTPATH LLC 144A 3.875% 09/15/2027 DD 09/29/20			897,000.000	870,090.00
CABLEVISION LIGHTPATH LLC 144A 5.625% 09/15/2028 DD 09/29/20			879,000.000	866,526.99
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			2,896,000.000	2,895,999.97



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CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			4,770,000.000	5,006,711.26
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			3,118,000.000	3,450,425.59
CAESARS RESORT 12/17 COV-LITE TL			3,040,603.160	3,021,599.39
CAESARS RESORT 6/20 COV-LITE T			1,701,196.510	1,700,771.22
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			1,992,000.000	2,080,275.49
CALLON PETROLEUM CO 144A 8.000% 08/01/2028 DD 07/06/21			1,230,000.000	1,242,300.00
CALLON PETROLEUM CO 144A 9.000% 04/01/2025 DD 09/30/20			35,000.000	37,800.00
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			90,000.000	88,650.00
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			4,180,000.000	3,971,000.00
CALPINE 12/20 B5 COV-LITE TLB			1,166,914.720	1,158,279.55
CALPINE 3/19 B-9 COV-LITE TLB			380,250.000	375,675.59
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,463,000.000	1,514,205.00
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			1,556,000.000	1,596,440.44
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			1,250,915.980	1,250,390.60
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,364,000.000	1,411,740.00
CAMPBELL CENTRE LLC 0.000% 12/31/2024 DD 03/31/06			2,011,028.841	2,138,968.56
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			807,750.370	800,682.55
CANADIAN IMPERIAL BANK OF COMM 1.000% 10/18/2024 DD 10/18/21			725,000.000	718,743.91
CANADIAN NATIONAL RAILWAY CO 3.200% 08/02/2046 DD 08/02/16			160,000.000	167,821.01
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			200,000.000	248,921.38
CANADIAN PACIFIC RAILWAY CO 1.350% 12/02/2024 DD 12/02/21			530,000.000	530,675.67
CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21			170,000.000	174,343.73
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			2,751,000.000	2,685,663.75
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	995,943.81
CAPITAL ONE FINANCIAL CORP 0.800% 06/12/2024			105,000.000	121,477.22
CAPITAL ONE FINANCIAL CORP VAR RT 07/29/2032 DD 07/29/21			705,000.000	668,206.04
CAPITAL ONE FINANCIAL CORP VAR RT 11/02/2027 DD 11/02/21			310,000.000	308,601.76
CAPITAL ONE MULTI-ASSET A1 A1 2.840% 12/15/2024 DD 02/28/19			2,196,000.000	2,202,190.97
CAPITAL ONE MULTI-ASSET A2 A2 1.390% 07/15/2030 DD 07/22/21			803,000.000	789,659.04
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19			934,000.000	941,701.57
CAPITAL ONE PRIME AUTO RE 1 A2 0.320% 02/18/2025 DD 10/27/21			2,755,000.000	2,747,429.54
CAPITAL ONE PRIME AUTO RE 1 A3 0.770% 09/15/2026 DD 10/27/21			994,000.000	986,580.49
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			583,790.470	587,927.32
CARGILL INC 144A 2.125% 11/10/2031 DD 11/10/21			345,000.000	340,566.90
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21			3,050,000.000	3,049,199.68
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21			2,200,000.000	2,200,675.80
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			526,000.000	538,444.32
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			475,570.930	478,616.24
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			1,195,000.000	1,185,222.51





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CARMAX AUTO OWNER TRUST 2 3 A3 3.130% 06/15/2023 DD 07/25/18			164,349.286	164,817.04
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	866,929.51
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			735,000.000	724,725.14
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			1,078,000.000	1,067,220.00
CARNIVAL 6/20 (USD) TLB			5,932,238.840	5,872,916.45
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			2,222,000.000	2,205,335.00
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			3,872,000.000	3,872,000.00
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,809,000.000	2,794,955.00
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			1,215,000.000	1,273,623.75
CARRIAGE SERVICES INC 144A 4.250% 05/15/2029 DD 05/13/21			50,000.000	49,750.00
CARVANA AUTO RECEIV 3A XS 144A 0.000% 07/15/2026 DD 09/27/19			67,343,000.000	329,980.70
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			376,000.000	378,566.46
CARVANA AUTO RECEIVA P2 R 144A 0.000% 05/10/2028 DD 06/24/21			5,000.000	2,550,000.00
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21			891,910.520	886,102.94
CARVANA AUTO RECEIVABLES N2 B 0.750% 03/10/2028 DD 06/03/21			508,000.000	504,735.64
CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21			734,000.000	724,466.58
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	622,794.35
CASCADE FUND S 4 LLC			4,119,219.671	5,272,032.07
CASCADE FUNDING FRR1 CK98 144A 0.000% 08/29/2029 DD 10/01/21			1,589,454.000	1,045,066.00
CASCADE FUNDING FRR1 CK99 144A 0.000% 11/29/2029 DD 10/01/21			2,678,702.000	1,058,087.30
CASCADE FUNDING FRR1 DK54 144A 0.000% 02/28/2026 DD 10/01/21			2,228,700.000	1,415,224.50
CASCADE FUNDING FRR1 DK58 144A 0.000% 09/29/2029 DD 10/01/21			1,045,380.000	622,001.10
CASCADE FUNDING FRR1 DK98 144A 0.000% 08/29/2029 DD 10/01/21			1,692,928.000	685,635.84
CASCADE FUNDING FRR1 EK45 144A 0.000% 03/29/2025 DD 10/01/21			189,105.000	132,373.50
CASCADE FUNDING FRR1 EKW1 144A 0.000% 03/29/2026 DD 10/01/21			418,711.000	276,349.26
CASCADE FUNDING LP K45 0.000% 12/31/2034 DD 03/31/06			72,014.590	71,737.84
CASCADE FUNDING LP K54 0.000% 12/31/2024 DD 03/31/06			327,854.470	329,079.72
CASCADE FUNDING LP K58 0.000% 12/31/2024 DD 03/31/06			315,798.500	321,388.03
CASCADE FUNDING LP K98 D 0.000% 12/31/2024 DD 03/31/06			262,142.240	263,848.93
CASCADE FUNDING LP K99 0.000% 12/31/2024 DD 03/31/06			257,010.180	265,154.68
CASCADE FUNDING LP KW01 0.000% 12/31/2024 DD 03/31/06			126,025.130	126,170.11
CASCADE FUNDING LP SERIES 7 0.000% 12/31/2024 DD 03/31/06			9,608,686.377	13,168,632.33
CASCADE FUNDING LP SERIES 8 0.000% 12/31/2024 DD 03/31/06			1,932,225.473	2,432,088.74
CASCADE FUNDING SERIES 9 LLC 0.000% 12/31/2050 DD 02/14/18			4,922,797.186	5,072,527.36
CASCADE MH ASSET T MH1 B1 144A 4.573% 02/25/2046 DD 02/01/21			100,000.000	103,336.06
CASCADE MH ASSET T MH1 B2 144A 5.573% 02/25/2046 DD 02/01/21			100,000.000	103,237.93
CASTLELAKE AIRCRAFT 1A C 144A 7.000% 01/15/2046 DD 02/10/21			2,119,020.161	2,110,503.82
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			721,000.000	711,194.40
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	296,115.00

### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CBM BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			40,000.000	2,064.00
CBM_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-40,000.000	0.00
CBS RADIO/ENTERCOM MEDIA 12/19 0.000% 11/18/2024 DD 11/25/19			265,376.880	261,661.61
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			703,000.000	701,903.32
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			630,237.500	630,237.50
CCM MERGER INC 144A 6.375% 05/01/2026 DD 11/04/20			648,000.000	674,730.00
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,892,000.000	1,908,611.76
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21			560,000.000	571,328.80
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			2,346,000.000	2,400,403.74
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			4,168,000.000	4,334,720.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,717,000.000	3,828,510.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			2,231,000.000	2,407,550.19
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			189,000.000	194,710.17
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			1,740,000.000	1,790,025.00
CCP BP IFL CPURNSA R 2.78% 2032 JAN 15			16,367,000.000	-3,090.46
CCP IFL CPURNSA R 2.7375% 2026 SEP 13			51,674,000.000	-570,596.24
CCP_BP IFL CPURNSA R 2.78% 2032 JAN 15			-16,367,000.000	-114,164.05
CCP_CD_X.SP UL CDX.NA.HY.37_V1 REC 500BPS 2026 DEC 20			12,252,000.000	329,886.03
CCP_CD_X.SP UL CDX.NA.HY.37_V1 REC 500BPS 2026 DEC 20			-12,252,000.000	0.00
CCP_IFL CPURNSA R 2.7375% 2026 SEP 13			-51,674,000.000	-251,537.10
CCP_IRS.P USD-LIBOR 3M CME REC 1.6% 2052 MAR 16			4,742,000.000	79,191.40
CCP_IRS.R USD-LIBOR 3M CME PAY 1.14% 2027 JAN 03			3,429,000.000	0.00
CCP_IRS.P USD-LIBOR 3M CME REC 1.6% 2052 MAR 16			-4,742,000.000	0.00
CCP_IRS.R USD-LIBOR 3M CME PAY 1.14% 2027 JAN 03			-3,429,000.000	0.00
CCP_OIS.P USD-SOFR-COMPOUND 1 REC 1.4% 2032 MAR 16			3,215,000.000	1,607.50
CCP_OIS.R USD-SOFR-COMPOUND 1 PAY 0.9% 2024 MAR 16			6,329,000.000	0.00
CCP_OIS.R USD-SOFR-COMPOUND 1 PAY 1.25% 2027 MAR 16			7,079,000.000	0.00
CCP_OIS.R USD-SOFR-COMPOUND 1 PAY 1.33% 2032 JAN 03			18,199,000.000	0.00
CCP_OIS.P USD-SOFR-COMPOUND 1 REC 1.4% 2032 MAR 16			-3,215,000.000	0.00
CCP_OIS.R USD-SOFR-COMPOUND 1 PAY 0.9% 2024 MAR 16			-6,329,000.000	-1,898.70
CCP_OIS.R USD-SOFR-COMPOUND 1 PAY 1.25% 2027 MAR 16			-7,079,000.000	-16,281.70
CCP_OIS.R USD-SOFR-COMPOUND 1 PAY 1.33% 2032 JAN 03			-18,199,000.000	0.00
CD 2017-CD6 MORTGAGE TRU CD6 B VAR RT 11/13/2050 DD 11/01/17			151,000.000	159,409.75
CD 2017-CD6 MORTGAGE TRU CD6 C VAR RT 11/13/2050 DD 11/01/17			105,000.000	110,675.74
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			1,769,000.000	1,857,450.00
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			422,000.000	436,770.00
CDW LLC / CDW FINANCE CORP 3.250% 02/15/2029 DD 08/13/20			15,000.000	15,133.95
CDW LLC / CDW FINANCE CORP 4.125% 05/01/2025 DD 04/21/20			1,575,000.000	1,618,312.50
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,435,000.000	1,481,637.50



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CDX BA CMBX.NA.BBB_8 300 BPS 2057 OCT 17			-110,000.000	4,219.10
CDX_BA CMBX.NA.BBB_8 300 BPS 2057 OCT 17			110,000.000	14,788.10
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			795,000.000	779,100.00
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,188,180.00
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			582,000.000	619,830.00
CEDAR FUNDING II C 1A ARR 144A VAR RT 04/20/2034 DD 04/22/21			300,000.000	299,999.40
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,305,538.40
CEDAR FUNDING X CL 10A AR 144A VAR RT 10/20/2032 DD 10/20/21			4,800,000.000	4,800,468.77
CEDAR FUNDING XI 11A A1R 144A VAR RT 05/29/2032 DD 06/01/21			4,340,000.000	4,336,768.60
CEDAR FUNDING XIV C 14A A 144A VAR RT 07/15/2033 DD 06/09/21			3,690,000.000	3,685,513.33
CELANESE US HOLDINGS LLC 1.400% 08/05/2026 DD 08/05/21			260,000.000	253,830.14
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	189,922.02
CELLNEX TELECOM SA 1.875% 06/26/2029			600,000.000	675,866.61
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			845,000.000	841,898.85
CEMIG GERACAO E TRANSMISS 144A 9.250% 12/05/2024 DD 12/05/17			478,000.000	535,283.52
CENGAGE LEARNING INC 144A 9.500% 06/15/2024 DD 06/07/16			1,872,000.000	1,883,700.00
GENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	467,101.56
GENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			220,000.000	260,493.51
GENOVUS ENERGY INC 5.375% 07/15/2025 DD 07/30/20			5,614,000.000	6,197,661.30
GENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			868,000.000	1,083,903.99
GENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,507,000.000	2,049,367.46
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			1,559,000.000	1,535,615.00
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,000,000.000	973,515.01
CENTENE CORP 2.625% 08/01/2031 DD 08/12/21			987,000.000	967,260.00
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			3,753,000.000	3,814,962.03
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			3,186,000.000	3,250,389.06
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19			3,011,000.000	3,138,967.53
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			410,000.000	442,168.60
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			80,000.000	78,400.00
CENTENNIAL RESOURCE PRODU 144A 6.875% 04/01/2027 DD 03/15/19			120,000.000	122,400.00
CENTEREACH LLC 0.000% 12/31/2024 DD 03/31/06			1,284,231.698	1,423,844.11
CENTURI GROUP 8/21 TLB 0.000% 12/31/2024 DD 08/03/21			840,048.380	837,948.26
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,340,000.000	1,395,576.76
CENTURYLINK 1/20 COV-LITE TLB			3,162,915.420	3,124,264.59
CENTURYLINK 1/20 TLA			2,313,791.770	2,299,330.57
CF INDUSTRIES INC 4.950% 06/01/2043 DD 05/23/13			625,000.000	753,837.50
CFCRE COMMERCIAL MOR C8 D 144A 3.000% 06/15/2050 DD 06/01/17			898,000.000	807,370.15
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17			937,000.000	908,890.00
CGMS COMMERCIAL MO MDRC E 144A VAR RT 07/15/2030 DD 07/31/17			1,908,000.000	1,832,918.87

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHAMPIONX CORP 6.375% 05/01/2026 DD 11/01/18			583,047.500	606,369.40
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			815,000.000	821,992.70
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			583,000.000	588,830.00
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			477,000.000	488,738.97
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			582,000.000	605,280.00
CHARTER COMM OPERATING 10/19 T			137,277.770	135,883.03
CHARTER COMM OPERATING 10/19 TLB1			8,389,343.960	8,366,273.27
CHARTER COMM OPERATING 12/17 TLA2			1,294,461.300	1,289,607.07
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			296,000.000	292,843.29
CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20			310,000.000	293,511.35
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21			160,000.000	166,167.20
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16			1,547,000.000	1,702,482.78
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19			1,042,000.000	1,193,867.81
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,030,000.000	1,198,568.01
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			570,000.000	712,969.71
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			1,817,000.000	2,488,226.64
CHENIERE CORPUS 5/18 TRANCHE 2 0.000% 06/30/2024 DD 05/22/18			3,063,704.880	3,065,736.87
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			706,000.000	797,059.56
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			4,921,000.000	5,455,778.35
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			7,515,000.000	8,314,541.36
CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21			1,312,000.000	1,387,440.00
CHENIERE ENERGY PARTNERS 144A 3.250% 01/31/2032 DD 09/27/21			3,358,000.000	3,391,580.00
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21			2,303,000.000	2,418,150.05
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			1,665,000.000	1,764,900.00
CHEVRON USA INC 8.000% 04/01/2027 DD 10/01/20			105,000.000	137,584.36
CHG HEALTHCARE 9/21 COV-LITE T 0.000% 09/22/2028 DD 09/13/21			1,157,100.000	1,155,942.90
CHILE ELECTRICITY PEC SPA 144A 0.000% 01/25/2028 DD 02/08/21			675,000.000	549,787.50
CHILE GOVERNMENT INTERNATIONAL 3.100% 05/07/2041 DD 05/07/21			20,000.000	19,570.00
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			2,258,000.000	2,322,646.54
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			209,000.000	210,828.75
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			465,000.000	492,123.45
CHS/COMMUNITY HEALTH SYST 144A 6.000% 01/15/2029 DD 12/28/20			5,000.000	5,331.25
CHS/COMMUNITY HEALTH SYST 144A 6.625% 02/15/2025 DD 02/06/20			2,172,000.000	2,248,020.02
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/01/2028 DD 11/19/19			50,000.000	48,500.00
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,470,000.000	1,497,562.50
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			940,000.000	988,175.00
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	7,673,284.94
CHT 2017-COSMO MOR CSMO C 144A VAR RT 11/15/2036 DD 12/15/17			4,000,000.000	3,997,540.40
CHUBB INA HOLDINGS INC 3.050% 12/15/2061 DD 11/18/21			70,000.000	71,752.82



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			85,000.000	89,735.88
CHURCHILL DOWNS INC 144A 5.500% 04/01/2027 DD 03/25/19			839,000.000	864,170.00
CIFC FUNDING 2013 2A A1L2 144A VAR RT 10/18/2030 DD 04/19/21			4,450,000.000	4,449,110.00
CIFC FUNDING 2021-IV 4A A 144A VAR RT 07/15/2033 DD 07/01/21			4,000,000.000	3,997,207.64
CIGNA CORP 3.400% 03/15/2051 DD 03/03/21			290,000.000	304,383.76
CIGNA CORP 3.750% 07/15/2023 DD 07/15/19			216,000.000	224,640.34
CIGNA CORP 4.125% 11/15/2025 DD 05/15/19			200,000.000	218,822.90
CIM RETAIL PORTFOL RETL F 144A VAR RT 08/15/2036 DD 08/09/21			1,900,000.000	1,899,982.52
CINCINNATI BELL 11/21 COV-LITE 0.000% 11/22/2028 DD 11/08/21			652,000.000	651,185.00
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			2,028,000.000	1,977,300.00
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			60,000.000	60,750.00
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			698,000.000	739,880.00
CINEWORLD 11/20 WHEN ISSUED TL			122,093.460	145,405.99
CINEWORLD 2/18 (USD) COV-LITE			974,948.300	752,055.62
CIRQUE DU SOLEIL 11/20 2ND LIE			386,480.590	384,184.89
CIRQUE DU SOLEIL 11/20 TL			405,795.670	405,434.51
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	0.00
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,443,553.19
CITIGROUP COMMERCIAL GC15 E 144A VAR RT 09/10/2046 DD 09/01/13			1,303,000.000	1,137,172.40
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	342,100.00
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,541,007.405	385,251.85
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			2,317,000.000	1,910,610.48
CITIGROUP COMMERCIAL GC23 F 144A VAR RT 07/10/2047 DD 08/01/14			495,000.000	277,200.00
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	4,115,518.97
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	1,400,660.00
CITIGROUP COMMERCIAL GC8 B 144A 4.285% 09/10/2045 DD 09/01/12			803,000.000	811,789.08
CITIGROUP COMMERCIAL WSS F 144A VAR RT 02/15/2039 DD 07/21/20			0.004	0.00
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	244,234.39
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	907,896.00
CITIGROUP COMMERCIAL MOR C6 AS VAR RT 11/10/2051 DD 12/01/18			302,000.000	345,101.93
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			349,000.000	371,746.25
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,080,543.10
CITIGROUP COMMERCIAL MORT P1 C VAR RT 09/15/2048 DD 08/01/15			91,000.000	93,844.87
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			1,136,000.000	617,309.78
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	174,800.00
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,273,162.035	229,169.17
CITIGROUP GLOBAL MARKETS HOLDI 0.750% 06/07/2024 DD 06/07/21			2,322,000.000	2,292,879.10
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15			2,851,000.000	3,043,589.47
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			877,000.000	894,868.61

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CITIGROUP INC 4.400% 06/10/2025 DD 06/10/15			1,076,000.000	1,172,191.40	
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			625,000.000	697,305.56	
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			1,573,000.000	1,940,404.92	
CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14			85,000.000	111,238.63	
CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13			1,600,000.000	1,810,130.97	
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17			292,000.000	316,768.40	
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18			3,950,000.000	3,955,008.75	
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			4,055,000.000	4,234,783.61	
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20			2,046,000.000	2,068,861.00	
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			5,811,000.000	6,056,709.36	
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20			963,000.000	972,336.79	
CITIGROUP INC VAR RT 12/31/2049 DD 02/18/21			590,000.000	590,438.70	
CITRIX SYSTEMS INC 4.500% 12/01/2027 DD 11/15/17			55,000.000	59,743.26	
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			2,107,981.470	2,431,511.85	
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			617,000.000	645,536.25	
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			1,690,000.000	1,791,400.00	
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			216,000.000	226,260.00	
CLARIVATE ANALYTICS 10/19 COV-			1,320,060.010	1,309,882.34	
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2027 DD 09/16/20			81,180.000	81,053.36	
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			876,000.000	880,380.00	
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,037,000.000	2,068,563.32	
CLEAN HARBORS 10/21 INCREMENTA 0.000% 10/08/2028 DD 09/09/21			525,000.000	524,018.25	
CLEAN HARBORS 6/17 COV-LITE TL			664,953.820	664,594.74	
CLEAR CHANNEL 2/20 COV-LITE TL			354,838.920	352,241.50	
CLEAR CHANNEL 7/20 INCREMENTAL TL			75,786.030	75,714.79	
CLEAR CHANNEL 8/19 COV-LITE 0.000% 08/21/2026 DD 08/01/19			108,614.600	107,031.00	
CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20			850,000.000	881,875.00	
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,605,000.000	1,713,337.50	
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,528,000.000	2,704,960.00	
CLEAR CHANNEL WORLDWIDE H 144A 5.125% 08/15/2027 DD 08/23/19			2,423,000.000	2,507,223.48	
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	653,065.00	
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			3,020,000.000	3,012,450.00	
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	675,953.75	
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21			1,640,000.000	1,672,800.00	
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			870,000.000	903,821.26	
CMB BP CMBX.NA.A.6 P 200 BPS 2063 MAY 11			15,000.000	-1,468.50	
CMB BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057			31,762.150	19,238.97	
CMB BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17			280,000.000	10,910.30	
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			720,000.000	44,219.60	



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CMB BP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			99,000.000	3,486.60
CMB BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			24,000.000	516.00
CMB BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			159,000.000	11,131.10
CMB SP CMBX.NA.A.13 R 200BPS 2072 DEC 16			82,000.000	910.20
CMB SP CMBX.NA.A.14 R 200 BPS 2072 DEC 15			574,000.000	9,184.00
CMB SP CMBX.NA.A.6 200 BPS 2063 MAY 11			89,000.000	-8,713.10
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			419,000.000	-41,020.10
CMB SP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			40,000.000	-3,576.00
CMB SP CMBX.NA.BBB_12_1 R 300 BPS 17 AUG 2061			121,000.000	-6,243.60
CMBX BP CDX CMBX.NA.BB.10 P 500 BPS 17 NOV 2059			16,000.000	4,203.60
CMBX BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			13,000.000	1,164.20
CMBX BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			101,000.000	1,909.20
CMBX BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			191,000.000	10,751.90
CMBX BP NA.A 6 PAY 200BPS 11 MAY 2063			-66,000.000	1,958.00
CMBX BP.NA.A 6 PAY 200BPS 11 MAY 2063			66,000.000	6,515.40
CMBX SP CMBX.NA.A.6 200 BPS 2063 MAY 11			63,000.000	-6,167.70
CMBX SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			9,000.000	-881.10
CMBX SP UL CMBX.NA.A.13 R 200 BPS 2072 DEC 16			221,000.000	2,453.10
CMBX.NA.A.6 R 200 BPS 2063 MAY 11			2,286,000.000	-223,799.40
CMBX.NA.A.6 SP 200 BPS 2063 MAY 11			14,000.000	-1,370.60
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11			2,732,000.000	-267,462.80
CMBX.NA.A.6 SP. R 200 BPS 2063 MAY 11			368,000.000	-36,027.20
CMBX.NA.A.6_SP 200 BPS 2063 MAY 11			-14,000.000	0.00
CMBX.NA.A.6_SP R 200 BPS 2063 MAY 11			-3,100,000.000	0.00
CMBX.NA.A_6 R 200 BPS 2063 MAY 11			-2,286,000.000	0.00
CMBX.NA.BB.9 SP R 500 BPS 17 SEP 2058			52,000.000	-12,006.80
CMBX.NA.BB.9_SP R 500 BPS 17 SEP 2058			-52,000.000	0.00
CMBX.NA.BBB_10 BP P 300 BPS 2059 NOV 17			135,000.000	4,738.20
CMBX.NA.BBB_10_BP P 300 BPS 2059 NOV 17			-135,000.000	4,120.50
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061			111,000.000	5,175.60
CMBX.NA.BBB_12_1_BP P 300 BPS 17 AUG 2061			-111,000.000	1,567.40
CMBX_BP CDX CMBX.NA.BB.10 P 500 BPS 17 NOV 2059			-16,000.000	1,928.50
CMBX_BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			-13,000.000	357.60
CMBX_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-101,000.000	2,105.60
CMBX_BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			-191,000.000	7,683.20
CMBX_SP CMBX.NA.A.6 200 BPS 2063 MAY 11			-63,000.000	0.00
CMBX_SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			-9,000.000	0.00
CMBX_SP UL CMBX.NA.A.13 R 200 BPS 2072 DEC 16			-221,000.000	0.00
CMB_BP CMBX.NA.A.6 P 200 BPS 2063 MAY 11			-15,000.000	979.00



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CMB_BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057			-31,762.150	26,597.80
CMB_BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17			-280,000.000	8,565.30
CMB_BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			-720,000.000	21,369.30
CMB_BP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			-99,000.000	3,015.00
CMB_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-24,000.000	460.60
CMB_BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			-159,000.000	8,314.20
CMB_SP CMBX.NA.A.13 R 200BPS 2072 DEC 16			-82,000.000	0.00
CMB_SP CMBX.NA.A.14 R 200 BPS 2072 DEC 15			-574,000.000	0.00
CMB_SP CMBX.NA.A.6 200 BPS 2063 MAY 11			-89,000.000	0.00
CMB_SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			-419,000.000	0.00
CMB_SP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			-40,000.000	0.00
CMB_SP CMBX.NA.BBB_12_1 R 300 BPS 17 AUG 2061			-121,000.000	0.00
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			210,000.000	219,960.80
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			798,000.000	805,116.17
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			3,178,000.000	3,338,636.87
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			5,737,000.000	6,334,070.25
CNO FINANCIAL GROUP INC 5.250% 05/30/2029 DD 06/12/19			85,000.000	97,695.29
CNO GLOBAL FUNDING 144A 1.750% 10/07/2026 DD 10/07/21			1,077,000.000	1,064,603.56
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,412,000.000	1,406,705.00
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,161,680.00
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19			2,139,000.000	2,268,901.50
COBRA ACQUISITIONCO LLC 144A 6.375% 11/01/2029 DD 10/15/21			80,000.000	79,000.00
COCA-COLA EUROPACIFIC PAR 144A 0.500% 05/05/2023 DD 05/05/21			550,000.000	545,487.73
COCA-COLA EUROPACIFIC PAR 144A 0.800% 05/03/2024 DD 05/05/21			245,000.000	240,993.15
COEUR MINING INC 144A 5.125% 02/15/2029 DD 03/01/21			50,000.000	45,822.50
COINBASE GLOBAL INC 144A 3.375% 10/01/2028 DD 09/17/21			35,000.000	32,681.25
COINBASE GLOBAL INC 144A 3.625% 10/01/2031 DD 09/17/21			35,000.000	32,200.00
COLBUN SA 144A 3.150% 01/19/2032 DD 10/19/21			975,000.000	964,762.50
COLLEGE AVE STUDENT L A D 144A 4.120% 07/25/2051 DD 02/18/21			108,000.000	109,282.50
COLLEGE AVE STUDENT L B D 144A 3.780% 06/25/2052 DD 06/30/21			103,000.000	102,227.50
COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20			772,000.000	705,608.00
COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21			1,060,000.000	952,675.00
COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18			205,000.000	208,374.30
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14			205,000.000	198,868.45
COLOMBIAN TES 10.000% 07/24/2024			5,485,300,000.000	1,443,525.24
COLOMBIAN TES 6.250% 11/26/2025			8,445,000,000.000	1,995,369.91
COLOMBIAN TES 7.500% 08/26/2026			4,315,000,000.000	1,052,566.09
COLORADO ST BRIDGE ENTERPRISE 0.923% 12/31/2023 DD 09/15/21			1,130,000.000	1,126,287.72
COLUMBIA CENT CLO 29A AR 144A VAR RT 10/20/2034 DD 11/12/21			193,000.000	192,999.61





# Asset Detail

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COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21			515,449.040	515,449.04
COMCAST 8/19 TLA			19,327,570.000	19,255,091.61
COMCAST CORP 144A 2.937% 11/01/2056 DD 08/19/21			370,000.000	353,985.44
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17			1,455,000.000	1,692,011.70
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17			80,000.000	92,337.86
COMCAST CORP 6.500% 11/15/2035 DD 11/14/05			47,000.000	67,587.39
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			4,075,000.000	4,324,593.75
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	2,247,109.63
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	2,045,440.00
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13			3,831,000.000	1,225,920.00
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			145,000.000	139,387.35
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	285,600.00
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	433,424.19
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			183,245.630	186,448.27
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	1,011,962.50
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,860,041.558	1,780,375.87
COMM 2013-CCRE9 MOR CR9 F 144A VAR RT 07/10/2045 DD 07/01/13			1,632,000.000	16,320.00
COMM 2013-CCRE9 MOR CR9 G 144A VAR RT 07/10/2045 DD 07/01/13			1,941,147.268	9,705.74
COMM 2013-LC6 MORTG LC6 F 144A 3.500% 01/10/2046 DD 01/01/13			777,000.000	551,670.00
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	685,970.81
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14			941,000.000	827,139.00
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14			1,353,800.000	1,126,889.04
COMM 2014-UBS3 MORTGAG UBS3 AM 4.012% 06/10/2047 DD 06/01/14			534,000.000	561,669.37
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,202,186.61
COMM 2015-CCRE22 M CR22 E 144A 3.000% 03/10/2048 DD 03/01/15			274,000.000	243,546.13
COMM 2015-CCRE22 M CR22 F 144A 3.000% 03/10/2048 DD 03/01/15			1,378,000.000	950,466.00
COMM 2015-CCRE23 M CR23 E 144A 3.234% 05/10/2048 DD 05/01/15			563,000.000	437,106.11
COMM 2015-CCRE23 MORTGA CR23 C VAR RT 05/10/2048 DD 05/01/15			293,000.000	305,695.23
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			777,000.000	566,219.33
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15			6,497,029.025	32,485.14
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,437,328.750	2,526,699.99
COMM 2015-DC1 MORTGAGE DC1 AM 3.724% 02/10/2048 DD 03/01/15			319,000.000	333,150.71
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,834,248.990	3,984,549.64
COMM 2015-LC21 MORTGAGE LC21 B VAR RT 07/10/2048 DD 06/01/15			586,000.000	622,293.78
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,608,513.90
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15			1,402,000.000	841,200.00
COMM 2016-CR28 MOR CR28 F 144A 3.250% 02/10/2049 DD 02/01/16			906,000.000	597,669.44
COMM 2016-CR28 MOR CR28 G 144A 3.250% 02/10/2049 DD 02/01/16			500,000.000	287,665.30
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			780,120.000	771,101.82



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COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	765,314.78
COMMERCIAL MORTGAG LTRT E 144A VAR RT 10/05/2030 DD 10/01/12			1,303,000.000	612,410.00
COMMIT TO PUR FNMA SF MTG 2.000% 01/01/2037 DD 01/01/22			9,595,000.000	9,828,878.13
COMMIT TO PUR FNMA SF MTG 2.000% 01/01/2052 DD 01/01/22			37,630,000.000	37,532,985.34
COMMIT TO PUR FNMA SF MTG 2.000% 02/01/2052 DD 02/01/22			795,000.000	791,370.35
COMMIT TO PUR FNMA SF MTG 2.500% 01/01/2052 DD 01/01/22			26,815,000.000	27,371,201.82
COMMIT TO PUR FNMA SF MTG 2.500% 02/01/2052 DD 02/01/22			485,000.000	493,944.47
COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2052 DD 01/01/22			23,880,000.000	24,750,314.00
COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2052 DD 02/01/22			13,000,000.000	13,455,125.06
COMMIT TO PUR FNMA SF MTG 3.500% 01/01/2052 DD 01/01/22			13,465,000.000	14,179,276.24
COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2052 DD 02/01/22			16,000,000.000	16,829,968.96
COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2052 DD 01/01/22			3,770,000.000	4,010,926.57
COMMIT TO PUR FNMA SF MTG 4.500% 01/01/2052 DD 01/01/22			2,720,000.000	2,914,225.00
COMMIT TO PUR GNMA II JUMBOS 2.500% 01/20/2052 DD 01/01/22			3,890,000.000	3,985,882.43
COMMIT TO PUR GNMA II JUMBOS 3.000% 01/20/2052 DD 01/01/22			9,380,000.000	9,708,666.38
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			161,000.000	180,151.62
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19			805,218.740	793,977.89
COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19			30,000.000	30,900.00
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19			50,000.000	51,342.00
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			1,027,000.000	1,027,000.00
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19			115,000.000	121,765.45
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			701,000.000	718,525.00
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			281,000.000	304,398.87
CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21			805,980.000	805,544.77
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			2,920,248.720	2,918,671.78
CONNECTICUT AVENU R01 1M1 144A VAR RT 10/25/2041 DD 10/27/21			579,077.150	578,982.60
CONNECTICUT AVENU R01 2M2 144A VAR RT 07/25/2031 DD 02/13/19			1,167,638.759	1,172,879.47
CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			2,678,621.000	2,678,937.35
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			1,032,000.000	1,028,501.52
CONSILIO/SKOPIA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			810,049.790	804,314.64
CONSOLIDATED COMMUNICATIONS 4/ 0.000% 10/02/2027 DD 03/01/21			1,154,261.070	1,151,560.10
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			130,000.000	141,527.81
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20			1,384,000.000	1,372,834.41
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			1,470,000.000	1,446,325.66
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,424,823.15
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,497,000.000	1,515,860.85
CONSUMER LOAN UNDER HP1 A 144A 2.590% 12/15/2026 DD 11/21/19			136,322.900	136,792.88
CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21			862,000.000	855,535.00
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			2,236,000.000	2,187,378.20

## Asset Detail

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As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,719,000.000	2,024,328.78	
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			2,933,000.000	3,060,482.85	
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			1,802,000.000	1,948,052.11	
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			4,002,000.000	4,123,940.94	
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14			55,000.000	60,953.75	
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			1,170,067.500	1,167,727.37	
CORNERSTONE ONDEMAND 10/21 COV 0.000% 10/16/2028 DD 09/08/21			380,000.000	378,506.60	
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00	
CORPORATE OFFICE PROPERTIES LP 2.900% 12/01/2033 DD 11/17/21			275,000.000	268,959.37	
COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20			610,000.000	610,769.80	
COTERRA ENERGY INC 144A 4.375% 06/01/2024 DD 06/01/21			4,580,000.000	4,844,266.00	
COTY INC 144A 5.000% 04/15/2026 DD 04/21/21			2,240,000.000	2,307,267.20	
COVANTA 11/21 TLB 0.000% 11/17/2028 DD 11/04/21			694,944.250	695,291.72	
COVANTA 11/21 TLC 0.000% 11/17/2028 DD 11/04/21			52,055.750	52,081.78	
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	444,958.96	
COX COMMUNICATIONS INC 144A 2.950% 10/01/2050 DD 09/17/20			323,000.000	302,720.11	
COX COMMUNICATIONS INC 144A 3.500% 08/15/2027 DD 08/07/17			636,000.000	683,627.59	
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20			900,000.000	895,500.00	
CPG INTERNATIONAL 5/17			922,836.440	922,033.57	
CPI INTERNATIONAL 7/17 TL			957,817.810	954,944.35	
CPM HOLDINGS 10/18 2ND LIEN			434,898.980	433,268.11	
CPM HOLDINGS 10/18 COV-LITE TL			481,640.360	477,276.70	
CPS AUTO RECEIVABLES B A 144A 0.370% 03/17/2025 DD 04/28/21			608,352.450	607,520.83	
CPS AUTO RECEIVABLES B B 144A 2.110% 04/15/2026 DD 06/10/20			143,985.480	144,124.80	
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			500,000.000	519,014.25	
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19			76,535.080	76,816.14	
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			400,000.000	406,088.48	
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			17,809.290	17,833.45	
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19			683,263.840	686,362.03	
CREATIVE ARTISTS 11/19 COV-LIT			1,252,440.000	1,248,419.67	
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20			918,000.000	920,970.56	
CREDIT ACCEPTANCE AU 3A A 144A 1.000% 05/15/2030 DD 05/20/21			1,825,000.000	1,810,039.02	
CREDIT ACCEPTANCE AUT 4 A 144A 1.260% 10/15/2030 DD 10/28/21			582,000.000	577,480.48	
CREDIT AGRICOLE SA 144A 4.375% 03/17/2025 DD 03/17/15			1,140,000.000	1,224,154.63	
CREDIT AGRICOLE SA 144A VAR RT 01/26/2027 DD 01/26/21			3,059,000.000	2,978,131.45	
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/23/14			735,000.000	803,906.25	
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 02/27/19			228,000.000	249,204.00	
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19			1,609,807.050	1,616,928.19	
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07			10,790.704	10,794.76	



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CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			597,827.549	282,588.36
CREDIT SUISSE GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			1,723,000.000	1,664,697.09
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,242,000.000	1,249,481.57
CREDIT SUISSE GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19			1,077,000.000	1,100,012.41
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 01/24/20			605,000.000	605,756.25
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19			1,080,000.000	1,164,024.00
CREDIT SUISSE GROUP AG 3.750% 03/26/2025 DD 09/26/15			1,523,000.000	1,616,711.48
CREDIT SUISSE GROUP FUNDING GU 3.800% 09/15/2022 DD 09/15/15			634,000.000	647,678.79
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			1,377,747.281	1,378,383.26
CROWDSTRIKE HOLDINGS INC 3.000% 02/15/2029 DD 01/20/21			70,000.000	69,125.00
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17			600,000.000	640,500.00
CROWN CASTLE 1/16 TLA 0.000% 01/21/2022 DD 01/21/16			1,800,579.850	1,792,711.32
CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17			803,000.000	987,723.45
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			1,168,000.000	1,408,900.00
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,123,000.000	1,165,112.50
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			5,281,000.000	5,399,822.50
CSAIL 2015-C2 COMMERCIAL C2 AS VAR RT 06/15/2057 DD 05/01/15			349,000.000	363,388.43
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	534,900.50
CSAIL 2016-C7 COMMERCIAL C7 AS VAR RT 11/15/2049 DD 11/01/16			313,000.000	334,245.09
CSAIL 2018-CX12 COMMER CX12 XA VAR RT 08/15/2051 DD 08/01/18			12,837,250.397	401,013.88
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	423,832.67
CSAIL 2019-C17 COMMERCIAL C17 AS 3.278% 09/15/2052 DD 09/01/19			280,000.000	296,154.12
CSAIL 2019-C17 COMMERCIAL C17 XA VAR RT 09/15/2052 DD 09/01/19			10,890,231.555	884,588.46
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,518,597.50
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			979,000.000	926,378.75
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	319,001.25
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,222,000.000	2,300,592.14
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			70,000.000	72,362.50
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,704,000.000	1,697,610.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			1,925,000.000	2,059,750.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			1,017,000.000	1,057,680.00
CSMC 2019-RIO RIO B 144A VAR RT 12/15/2022 DD 12/20/19			207,000.000	200,567.68
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			919,144.050	921,954.42
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			1,081,070.660	1,078,105.82
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			769,889.040	772,386.95
CSMC 2021-ADV ADV A 144A VAR RT 07/15/2038 DD 08/05/21			1,570,000.000	1,569,409.05
CSMC 2021-ADV ADV F 144A VAR RT 07/15/2038 DD 08/05/21			3,290,000.000	3,273,550.00
CSMC 2021-ADV ADV G 144A VAR RT 07/15/2038 DD 08/05/21			4,600,000.000	4,595,400.00
CSMC 2021-AFC1 TR AFC1 A1 144A VAR RT 03/25/2056 DD 02/01/21			284,606.190	281,368.23



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CSMC 2021-GATE GATE G 144A VAR RT 12/15/2036 DD 12/22/21			4,100,000.000	3,981,920.00
CSMC 2021-NQM1 NQM1 A1 144A VAR RT 05/25/2065 DD 01/01/21			2,254,326.130	2,241,331.74
CSMC 2021-NQM3 NQM3 A1 144A VAR RT 04/25/2066 DD 05/01/21			1,406,909.780	1,385,415.15
CSMC 2021-NQM6 NQM6 A1 144A VAR RT 07/25/2066 DD 09/01/21			5,512,043.430	5,453,638.92
CSMC 2021-NQM6 NQM6 A2 144A VAR RT 07/25/2066 DD 09/01/21			3,611,987.500	3,573,791.09
CSMC 2021-RPL4 TR RPL4 A1 144A VAR RT 12/27/2060 DD 04/01/21			205,671.860	205,635.72
CSMC 2021-RPL7 TR RPL7 A1 144A VAR RT 07/27/2061 DD 09/01/21			548,143.280	542,079.72
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			249,530.180	251,397.79
CSN RESOURCES SA 144A 7.625% 04/17/2026 DD 04/17/19			2,776,000.000	2,914,827.76
CUBESMART LP 2.250% 12/15/2028 DD 11/30/21			160,000.000	160,165.52
CUBIC 4/21 TLB 0.000% 04/15/2026 DD 04/15/21			663,945.290	664,569.39
CUBIC 4/21 TLC			135,039.710	135,166.64
CULLIGAN 6/21 COV-LITE DELAYED 0.000% 06/16/2028 DD 06/04/21			78,666.660	78,722.52
CULLIGAN 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/04/21			629,333.340	629,780.16
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	707,000.00
DAIMLER TRUCKS FINANCE NO 144A 1.625% 12/13/2024 DD 12/14/21			990,000.000	997,667.09
DAIMLER TRUCKS FINANCE NO 144A 2.000% 12/14/2026 DD 12/14/21			1,837,000.000	1,845,977.92
DAIMLER TRUCKS FINANCE NO 144A 2.375% 12/14/2028 DD 12/14/21			742,000.000	746,073.58
DANSKE BANK A/S 144A 1.226% 06/22/2024 DD 06/22/20			1,632,000.000	1,629,870.06
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19			593,000.000	593,525.38
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			10,549,000.000	11,357,331.16
DANSKE BANK A/S 144A VAR RT 01/12/2023 DD 01/12/20			603,000.000	603,519.73
DANSKE BANK A/S 144A VAR RT 09/10/2025 DD 09/10/21			1,799,000.000	1,771,656.01
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			1,756,000.000	1,730,806.12
DANSKE BANK A/S 144A VAR RT 12/08/2023 DD 09/11/20			5,596,000.000	5,595,026.35
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			2,197,000.000	2,283,152.30
DANVERS THREE PASS-THROUG 144A 7.900% 05/15/2026 DD 12/18/09			445,096.166	402,812.04
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			2,876,000.000	3,066,535.00
DAVITA 2/20 TLB			5,567,892.790	5,535,097.90
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			742,563.120	621,777.80
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			630,487.500	652,602.48
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			890,312.496	929,245.86
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,108,731.666	2,108,062.99
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18			83,450,867.622	925,486.81
DBGS 2021-W52 MORTG W52 C 144A VAR RT 10/15/2036 DD 11/18/21			9,120,000.000	9,221,489.19
DBJPM 17-C6 MORTGAGE C6 D 144A VAR RT 06/10/2050 DD 06/01/17			413,000.000	380,286.89
DBUBS 2011-LC2 MOR LC2A G 144A 4.000% 07/10/2044 DD 06/01/11			1,717,729.611	974,811.55
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18			9,500,000.000	9,477,062.25
DCP MIDSTREAM OPERATING L 144A 6.750% 09/15/2037 DD 09/17/07			100,000.000	133,625.00

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DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,110,000.000	2,384,300.00
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			287,000.000	313,547.50
DEEPHAVEN RESIDENTIA 1 A1 144A VAR RT 01/25/2060 DD 02/01/20			430,888.740	430,927.09
DEEPHAVEN RESIDENTIA 3 A1 144A VAR RT 08/25/2066 DD 09/01/21			5,480,474.460	5,422,577.08
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	879,350.00
DELL 2/21 COV-LITE TLB 0.000% 09/19/2025 DD 02/08/21			6,358,649.310	6,352,672.18
DELL EQUIPMENT FINAN 2 A2 144A 0.330% 12/22/2026 DD 09/22/21			2,370,000.000	2,361,791.74
DELL INTERNATIONAL LLC / EMC C 5.450% 06/15/2023 DD 06/15/21			2,831,000.000	2,986,633.83
DELL INTERNATIONAL LLC / EMC C 5.850% 07/15/2025 DD 01/15/21			2,167,000.000	2,457,201.47
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21			1,400,000.000	1,618,994.71
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			678,602.420	676,031.26
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20			931,000.000	978,787.75
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			5,764,000.000	6,298,166.48
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,555,000.000	1,585,764.40
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			2,425,000.000	2,585,466.54
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,321,000.000	1,555,030.64
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			340,000.000	359,484.80
DEUTSCHE BANK AG VAR RT 12/31/2049 DD 02/14/20			1,400,000.000	1,454,250.00
DEUTSCHE BANK AG/NEW YORK NY 0.898% 05/28/2024 DD 05/28/21			300,000.000	297,436.50
DEUTSCHE BANK AG/NEW YORK NY 0.962% 11/08/2023 DD 11/08/21			767,000.000	765,721.19
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/14/2032 DD 01/14/21			685,000.000	701,025.90
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			300,000.000	298,190.70
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/16/2027 DD 11/16/21			605,000.000	604,917.31
DEVON ENERGY CORP 5.250% 09/15/2024 DD 09/15/21			1,462,000.000	1,582,075.58
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21			2,119,000.000	2,235,426.84
DEVON ENERGY CORP 7.875% 09/30/2031 DD 10/03/01			59,000.000	83,550.20
DEVON ENERGY CORP 8.250% 08/01/2023 DD 08/01/21			2,059,000.000	2,249,071.95
DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19			810,000.000	871,200.42
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19			65,000.000	32,500.00
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19			881,000.000	246,680.00
DIAMOND SPORTS/SINCLAIR/REGION			724,691.920	333,959.78
DIAMONDBACK ENERGY INC 2.875% 12/01/2024 DD 12/05/19			4,830,000.000	5,011,806.13
DIAMONDBACK ENERGY INC 4.750% 05/31/2025 DD 05/26/20			994,000.000	1,089,308.82
DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20			765,000.000	823,706.10
DIEBOLD NIXDORF INC 8.500% 04/15/2024 DD 10/15/16			65,000.000	65,000.00
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19			1,307,021.960	1,303,610.63
DIGITAL REALTY TRUST LP 3.600% 07/01/2029 DD 06/14/19			120,000.000	129,998.06
DIGITAL REALTY TRUST LP 4.450% 07/15/2028 DD 06/21/18			619,000.000	698,211.65
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			719,285.000	719,493.59



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DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21			2,440,000.000	2,496,925.20
DISCOVER CARD EXECUTION A1 A1 0.580% 09/15/2026 DD 09/27/21			816,000.000	803,314.13
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19			967,000.000	967,804.35
DISCOVER CARD EXECUTION A2 A2 1.030% 09/15/2028 DD 09/27/21			978,000.000	955,742.87
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			3,172,000.000	3,174,484.31
DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20			452,000.000	483,687.18
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17			405,000.000	503,607.65
DISH DBS CORP 144A 5.250% 12/01/2026 DD 11/26/21			35,000.000	35,539.00
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			3,216,000.000	3,248,160.00
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			3,830,000.000	3,485,300.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			3,154,000.000	3,205,252.50
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			50,000.000	51,317.00
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,545,000.000	1,629,975.00
DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14			255,000.000	383,155.10
DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18			600,000.000	606,000.00
DNB BANK ASA 144A VAR RT 09/30/2025 DD 09/30/21			2,383,000.000	2,352,872.83
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			388,000.000	394,450.21
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			160,000.000	205,634.36
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			911,050.003	935,495.30
DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 05/18/2024 DD 05/04/21			798,962.500	797,132.88
DOTDASH MEREDITH 11/21 TLB 0.000% 11/23/2028 DD 11/15/21			843,000.000	841,946.25
DPL INC 4.125% 07/01/2025 DD 01/01/21			1,475,000.000	1,541,950.25
DRIVE AUTO RECEIVABLES TR 2 A2 0.360% 05/15/2024 DD 08/25/21			3,557,368.160	3,555,250.11
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			2,114,000.000	2,113,787.11
DRIVE AUTO RECEIVABLES TRU 1 D 1.450% 01/16/2029 DD 04/21/21			1,420,000.000	1,412,936.78
DRIVE AUTO RECEIVABLES TRU 2 B 1.420% 03/17/2025 DD 06/17/20			709,000.000	710,829.64
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			512,000.000	518,740.48
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			353,980.150	356,673.94
DRIVE AUTO RECEIVABLES TRU 2 D 1.390% 03/15/2029 DD 08/25/21			3,468,000.000	3,400,737.45
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	441,616.83
DRIVE AUTO RECEIVABLES TRU 3 D 4.300% 09/16/2024 DD 07/24/18			2,093,467.080	2,119,818.39
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			1,357,544.120	1,365,450.05
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,334,000.000	1,356,289.14
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			237,902.840	241,724.79
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			3,721,000.000	3,812,820.52
DRYDEN 72 CLO LTD 72A AR 144A VAR RT 05/15/2032 DD 05/17/21			3,430,000.000	3,429,748.11
DRYDEN SENIOR LOA 47A A1R 144A VAR RT 04/15/2028 DD 04/29/21			5,500,000.000	5,497,848.73
DT AUTO OWNER TRUST 2A A 144A 1.140% 01/16/2024 DD 06/11/20			176,422.160	176,568.56
DT AUTO OWNER TRUST 2A B 144A 2.080% 03/16/2026 DD 06/11/20			393,000.000	394,982.17



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DT AUTO OWNER TRUST 4A A 144A 0.560% 09/15/2025 DD 11/10/21			1,392,080.400	1,390,719.36
DT AUTO OWNER TRUST 4A B 144A 1.020% 05/15/2026 DD 11/10/21			954,000.000	949,120.20
DT MIDSTREAM 5/21 COV-LITE TL 0.000% 06/12/2028 DD 05/14/21			700,480.000	701,467.68
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,259,000.000	1,288,901.25
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			1,565,000.000	1,627,600.00
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20			990,000.000	970,390.60
DTE ENERGY CO 2.250% 11/01/2022 DD 11/05/19			195,000.000	197,575.19
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19			774,000.000	796,797.68
DUFF & PHELPS 4/20 (USD) COV-L			1,082,848.250	1,083,357.19
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			435,000.000	442,728.29
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			554,670.170	556,256.79
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	324,420.05
DUN & BRADSTREET 1/19 COV-LITE TL			797,529.290	793,828.76
DUN & BRADSTREET CORP/THE 144A 5.000% 12/15/2029 DD 12/20/21			604,000.000	617,910.12
DUPONT DE NEMOURS INC 4.205% 11/15/2023 DD 11/28/18			1,225,000.000	1,295,540.79
DUPONT PERFORMANCE 5/17 TL			1,306,215.980	1,304,583.21
DYNATRACE 8/18 COV-LITE TL			361,887.490	360,454.41
E.ON SE REGS 0.375% 09/29/2027			345,000.000	394,605.62
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			957,990.530	957,990.53
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			971,000.000	964,727.34
EAGLE RE 2021-1 LTD 1 M2 144A VAR RT 10/25/2033 DD 04/22/21			240,000.000	246,049.20
EAGLEVIEW TECHNOLOGY 7/18			1,121,339.780	1,098,677.50
ECOLAB INC 1.000% 01/15/2024			325,000.000	376,808.09
ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21			480,000.000	466,656.00
ECOPETROL SA 5.375% 06/26/2026 DD 06/26/15			255,000.000	268,708.80
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14			260,000.000	248,627.60
ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20			520,000.000	580,455.20
EDISON INTERNATIONAL 3.125% 11/15/2022 DD 11/19/19			442,000.000	448,906.86
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			1,592,000.000	1,816,231.91
EGYPT GOVERNMENT INTERNAT 144A 6.125% 01/31/2022 DD 01/31/17			4,368,000.000	4,385,472.00
EGYPT GOVERNMENT INTERNAT REGS 6.125% 01/31/2022			525,000.000	527,100.00
ELANCO ANIMAL HEALTH INC VAR RT 08/28/2028 DD 02/28/19			60,000.000	69,600.00
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	946,411.36
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,454,000.000	2,466,269.97
ELIX AVIATION 2/17 SERIES B TL 0.000% 12/31/2021 DD 02/16/17			788,219.816	401,992.10
ELIX AVIATION 2/17 SERIES C TL 0.000% 12/31/2020 DD 02/16/17			806,845.049	274,327.32
ELLINGTON FINANCIAL 1 A1 144A VAR RT 02/25/2066 DD 02/01/21			280,552.070	278,294.24
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20			808,542.050	809,045.61
ELMWOOD CLO V LTD 2A AR 144A VAR RT 10/20/2034 DD 08/02/21			250,000.000	250,044.25





# Asset Detail

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As Of Date : 12/31/2021

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ELMWOOD CLO X LTD 3A A 144A VAR RT 10/20/2034 DD 09/02/21			3,610,000.000	3,608,517.91
ELP COMMERCIAL MORT ELP D 144A VAR RT 11/15/2038 DD 11/17/21			5,850,000.000	5,815,407.78
EMBARQ CORP 7.995% 06/01/2036 DD 05/17/06			85,000.000	95,200.00
EMDEON 3/17 COV-LITE TLB			4,453,205.160	4,448,128.50
EMERSON ELECTRIC CO 2.000% 12/21/2028 DD 12/21/21			2,227,000.000	2,224,917.98
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20			30,000.000	31,050.00
ENBRIDGE/GRIZZLY ACQUISITIONS 10/18 COV-LITE TLB			865,912.540	863,747.76
ENCINO ACQUISITION PARTNE 144A 8.500% 05/01/2028 DD 04/30/21			110,000.000	114,262.50
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	1,035,951.25
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			857,000.000	907,794.39
ENDEAVOR ENERGY RESOURCES 144A 6.625% 07/15/2025 DD 06/05/20			2,134,000.000	2,257,836.02
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			685,000.000	510,325.00
ENDO DAC / ENDO FINANCE L 144A 9.500% 07/31/2027 DD 06/16/20			644,000.000	655,540.46
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21			1,342,000.000	1,315,160.00
ENERGY TRANSFER LP 2.900% 05/15/2025 DD 01/22/20			1,193,000.000	1,231,464.85
ENERGY TRANSFER LP 3.600% 02/01/2023 DD 01/22/13			28,000.000	28,544.64
ENERGY TRANSFER LP 4.250% 03/15/2023 DD 03/15/19			2,275,000.000	2,337,909.01
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19			4,114,000.000	4,428,331.48
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	108,187.21
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	64,573.15
ENERGY TRANSFER LP VAR RT 12/31/2049 DD 11/16/17			85,000.000	80,530.70
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	341,611.02
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20			95,000.000	98,800.00
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/19/2028 DD 04/27/21			790,020.000	788,044.95
ENTAIN/GVC HOLDINGS 7/21 (USD) 0.000% 03/16/2027 DD 07/07/21			838,785.000	835,849.26
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20			195,000.000	188,953.78
ENERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19			35,000.000	38,359.14
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			3,305,588.960	3,296,859.56
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18			1,043,000.000	1,184,522.95
ENVISION HEALTHCARE 9/18			830,709.050	665,996.06
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19			124,000.000	128,030.00
EPIC HEALTH 6/21 DELAYED TL 0.000% 12/31/2024 DD 06/23/21			122,075.480	121,334.48
EPIC HEALTH 6/21 TLB 0.000% 12/31/2024 DD 06/23/21			523,612.210	520,433.88
EPICOR 7/20 2ND LIEN COV-LITE			407,000.000	415,819.69
EPR PROPERTIES 4.500% 06/01/2027 DD 05/23/17			983,000.000	1,038,504.03
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16			3,350,000.000	3,582,012.12
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	1,136,720.00
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			2,071,000.000	2,190,082.50
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			885,000.000	962,437.50



# Asset Detail

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As Of Date : 12/31/2021

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EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,323,840.00
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	1,000,400.00
EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21			892,000.000	915,664.76
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			2,485,000.000	2,578,187.50
EQT CORP 3.900% 10/01/2027 DD 10/04/17			362,000.000	388,701.12
EQT CORP 5.000% 01/15/2029 DD 11/16/20			896,000.000	992,320.00
EQT CORP VAR RT 02/01/2025 DD 01/21/20			586,000.000	660,715.00
EQT CORP VAR RT 02/01/2030 DD 01/21/20			1,263,000.000	1,622,955.00
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19			477,000.000	501,836.22
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			190,000.000	200,172.11
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			145,000.000	161,495.63
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	24,100.52
EQUITABLE FINANCIAL LIFE 144A 1.700% 11/12/2026 DD 11/12/21			1,123,000.000	1,108,439.86
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			540,000.000	549,064.38
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022			9,050,000.000	1,028,358.24
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	1,060,944.10
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			160,000.000	156,370.51
EW SCRIPPS 12/19 COV-LITE TLB2			1,332,479.110	1,328,521.65
EW SCRIPPS 12/20 INCREMENTAL COV-LT TE TLB3			871,767.350	870,555.59
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,586,000.000	1,580,623.46
EXELON CORP 4.950% 06/15/2035 DD 12/15/15			170,000.000	202,503.97
EXETER AUTOMOBILE RE 2A B 144A 2.080% 07/15/2024 DD 06/10/20			500,239.130	501,330.30
EXETER AUTOMOBILE RE 3A E 144A 3.040% 12/15/2028 DD 08/25/21			1,150,000.000	1,134,261.91
EXETER AUTOMOBILE RECEIV 2A A2 0.270% 01/16/2024 DD 06/02/21			659,678.540	659,641.66
EXETER AUTOMOBILE RECEIV 3A A2 0.340% 01/16/2024 DD 08/25/21			2,410,663.430	2,409,961.20
EXETER AUTOMOBILE RECEIVA 2A C 0.980% 06/15/2026 DD 06/02/21			1,120,000.000	1,116,289.55
EXETER AUTOMOBILE RECEIVA 2A D 1.400% 04/15/2027 DD 06/02/21			1,955,000.000	1,935,785.48
EXETER AUTOMOBILE RECEIVA 3A D 1.550% 06/15/2027 DD 08/25/21			2,345,000.000	2,306,295.31
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			1,250,000.000	1,410,730.75
EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21			565,160.000	565,160.00
EXTRA SPACE STORAGE LP 2.350% 03/15/2032 DD 09/22/21			1,436,000.000	1,397,645.88
EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21			80,000.000	78,812.78
F&G GLOBAL FUNDING 144A 0.900% 09/20/2024 DD 09/22/21			1,175,000.000	1,157,781.32
F&G GLOBAL FUNDING 144A 1.750% 06/30/2026 DD 06/30/21			6,092,000.000	6,057,400.00
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,024,000.000	2,074,600.00
FANNIE MAE CONNEC R02 2B2 144A VAR RT 11/25/2041 DD 12/01/21			900,000.000	929,250.00
FANNIE MAE CONNEC R02 2M1 144A VAR RT 11/25/2041 DD 12/01/21			113,735.220	113,803.46
FANNIE MAE CONNECTICU C01 1M2C VAR RT 07/25/2029 DD 01/26/17			92,000.000	95,429.98
FANNIE MAE CONNECTICU C04 2ED1 VAR RT 11/25/2029 DD 05/31/17			59,331.704	59,070.65



# Asset Detail

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As Of Date : 12/31/2021

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FANNIE MAE CONNECTICU C05 1ED1 VAR RT 01/25/2031 DD 08/03/18			72,252.012	72,099.37
FANNIE MAE CONNECTICU C05 1M2A VAR RT 01/25/2030 DD 07/26/17			23,533.847	23,533.86
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 07/25/2029 DD 01/26/17			1,729,672.458	1,771,177.16
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 08/25/2028 DD 02/18/16			719,152.280	754,572.54
FANNIE MAE CONNECTICUT C01 2M2 VAR RT 08/25/2028 DD 02/18/16			551,313.971	581,118.22
FANNIE MAE CONNECTICUT C01 M2 VAR RT 10/25/2023 DD 10/24/13			61,159.142	63,637.00
FANNIE MAE CONNECTICUT C02 1M2 VAR RT 09/25/2028 DD 03/30/16			110,506.890	114,181.28
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 05/25/2025 DD 05/27/15			15,358.373	15,400.52
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 08/25/2030 DD 03/14/18			0.004	0.00
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 09/25/2029 DD 03/22/17			0.010	0.01
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 01/25/2029 DD 07/28/16			787,220.350	807,385.63
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 04/25/2028 DD 10/27/15			241,961.986	254,868.41
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 04/25/2028 DD 10/27/15			712,653.843	742,408.35
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 11/25/2024 DD 11/25/14			21,640.559	21,942.18
FANNIE MAE CONNECTICUT C05 2M2 VAR RT 01/25/2029 DD 08/10/16			591,327.458	612,506.50
FANNIE MAE CONNECTICUT C06 1M2 VAR RT 04/25/2029 DD 11/09/16			1,140,592.041	1,177,539.24
FANNIE MAE CONNECTICUT C07 2M2 VAR RT 05/25/2029 DD 12/08/16			1,093,487.632	1,135,201.01
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,944,903.04
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19			2,045,000.000	2,056,946.75
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,674,099.15
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,013,118.710	1,114,379.26
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			3,156.330	3,581.83
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			6,689.020	7,815.93
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			18,245.022	21,433.44
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			9,630.091	10,557.76
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			24,000.625	26,461.18
FHLMC POOL #C0-4306 3.000% 11/01/2042 DD 11/01/12			950,321.690	1,004,361.68
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			8,719.120	9,432.23
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			16,544.760	16,986.99
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			667.000	705.01
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			36,613.050	41,430.17
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			193,967.100	218,940.89
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09			116,633.640	132,576.03
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10			43,027.710	48,740.61
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13			20,235.780	22,216.27
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05			30,255.210	34,516.59
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13			106,973.050	115,174.57
FHLMC POOL #G0-8537 3.000% 07/01/2043 DD 07/01/13			0.000	0.00
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15			53,391.290	58,228.18



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FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	561,059.020	589,149.22
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	130,962.110	142,278.83
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	134,810.160	141,268.62
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	361,153.740	381,435.83
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	315,870.453	339,058.98
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	381,648.025	398,442.05
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	10,274.850	10,790.32
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	18,117.770	19,032.14
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	165,483.670	173,716.13
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	73,244.130	77,500.14
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	201,740.071	212,149.65
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	470,262.750	495,142.03
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	970,008.498	1,051,378.52
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	1,242,941.425	1,356,541.59
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	1,271,372.523	1,373,139.96
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	248,207.230	257,946.95
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	344,606.730	358,100.58
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	51,049.583	54,826.51
FHLMC	POOL #Q1-3637	3.000% 11/01/2042 DD 11/01/12	112,811.640	119,249.75
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	612,907.090	653,399.59
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	109,019.420	115,108.71
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	154,497.500	164,006.17
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	252,314.620	265,066.58
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	35,990.814	37,780.02
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	36,823.715	39,990.60
FHLMC	POOL #Q4-9464	4.000% 07/01/2047 DD 07/01/17	92,149.439	99,735.17
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	1,283,784.224	1,363,419.88
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	1,348,654.350	1,431,305.46
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	289,761.837	303,679.12
FHLMC	POOL #QA-4705	3.500% 11/01/2049 DD 11/01/19	999,900.237	1,050,715.48
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	488,173.015	511,345.28
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	678,313.860	711,080.65
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	530,613.980	558,063.36
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	2,174,680.483	2,272,108.15
FHLMC	POOL #QA-7144	3.000% 02/01/2050 DD 02/01/20	74,963.414	77,610.56
FHLMC	POOL #QA-9049	3.000% 04/01/2050 DD 04/01/20	0.001	0.00
FHLMC	POOL #QC-0887	2.000% 04/01/2051 DD 04/01/21	901,179.269	899,798.14
FHLMC	POOL #QC-3428	2.500% 06/01/2051 DD 06/01/21	133,006.968	136,835.44
FHLMC	POOL #QC-4959	2.000% 08/01/2051 DD 07/01/21	1,301,280.429	1,299,079.80



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #QC-5798	2.000% 08/01/2051 DD 08/01/21	763,498.149	764,597.84
FHLMC	POOL #QC-6768	3.000% 09/01/2051 DD 08/01/21	300,000.570	310,594.34
FHLMC	POOL #QC-9130	1.500% 10/01/2051 DD 10/01/21	1,403,242.130	1,356,740.19
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	50,472.497	52,182.91
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	802,572.170	823,422.00
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	122,193.128	125,088.94
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	224,182.650	232,888.27
FHLMC	POOL #RA-2169	3.000% 03/01/2050 DD 02/01/20	0.016	0.02
FHLMC	POOL #RA-2454	3.500% 04/01/2050 DD 04/01/20	999,900.015	1,053,648.52
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,546,443.579	1,627,569.11
FHLMC	POOL #RA-3808	2.000% 10/01/2050 DD 10/01/20	1,032,153.872	1,033,639.24
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	3,179,898.727	3,174,623.88
FHLMC	POOL #RA-6747	3.000% 11/01/2051 DD 01/01/22	2,084,855.000	2,159,372.28
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	78,527.561	81,349.59
FHLMC	POOL #SB-8084	2.000% 12/01/2035 DD 12/01/20	0.015	0.02
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	169,387.020	177,765.91
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	2,236,133.246	2,436,707.96
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	115,194.118	124,226.59
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	2,230,912.141	2,345,823.12
FHLMC	POOL #SD-7526	2.500% 10/01/2050 DD 09/01/20	6,118,501.875	6,303,536.63
FHLMC	POOL #SD-8004	3.000% 08/01/2049 DD 07/01/19	0.004	0.00
FHLMC	POOL #SD-8010	3.000% 08/01/2049 DD 08/01/19	0.007	0.01
FHLMC	POOL #SD-8011	3.500% 09/01/2049 DD 08/01/19	0.012	0.01
FHLMC	POOL #SD-8016	3.000% 10/01/2049 DD 09/01/19	0.002	0.00
FHLMC	POOL #SD-8024	3.000% 11/01/2049 DD 10/01/19	0.003	0.00
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	1,067,120.253	1,090,290.10
FHLMC	POOL #SD-8044	3.000% 02/01/2050 DD 01/01/20	2,000,000.173	2,074,672.16
FHLMC	POOL #SD-8051	3.500% 03/01/2050 DD 02/01/20	0.002	0.00
FHLMC	POOL #SD-8162	3.000% 08/01/2051 DD 07/01/21	0.006	0.01
FHLMC	POOL #SD-8169	3.500% 08/01/2051 DD 08/01/21	999,900.199	1,053,354.18
FHLMC	POOL #SD-8174	3.000% 09/01/2051 DD 09/01/21	6,903,782.169	7,165,696.55
FHLMC	POOL #SD-8176	1.500% 10/01/2051 DD 10/01/21	407,003.380	393,515.94
FHLMC	POOL #ZA-4918	4.000% 05/01/2047 DD 10/01/18	571,071.286	617,852.84
FHLMC	POOL #ZL-4395	3.000% 11/01/2042 DD 10/01/18	53,687.020	56,726.55
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	222,925.610	238,488.01
FHLMC	POOL #ZM-5325	4.000% 01/01/2048 DD 10/01/18	38,489.204	41,740.90
FHLMC	POOL #ZN-3443	3.000% 02/01/2049 DD 02/01/19	0.000	0.00
FHLMC	POOL #ZS-4531	4.000% 09/01/2043 DD 09/01/18	323,331.866	354,078.15
FHLMC	POOL #ZS-4577	3.500% 08/01/2044 DD 09/01/18	282,980.522	302,958.37



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #ZS-8696 2.500% 05/01/2033 DD 09/01/18			98,284.855	101,834.43
FHLMC POOL #ZT-0389 4.000% 06/01/2048 DD 09/01/18			121,974.936	132,608.24
FHLMC POOL #ZT-0511 3.000% 08/01/2048 DD 09/01/18			675,566.483	708,763.54
FHLMC POOL #ZT-0538 3.500% 03/01/2048 DD 09/01/18			1,093,701.726	1,170,011.72
FHLMC POOL #ZT-1858 4.500% 04/01/2049 DD 03/01/19			62,163.846	67,500.44
FHLMC MULTICLASS MT VAR RT 02/25/2049 DD 06/25/20			6,709,460.494	1,019,853.43
FHLMC MULTICLASS MT VAR RT 03/25/2053 DD 03/01/20			0.000	0.00
FHLMC MULTICLASS MTG 4821 MA 3.500% 10/15/2053 DD 08/01/18			686,593.655	710,866.26
FHLMC MULTICLASS MTG 4953 IC 4.000% 02/25/2050 DD 01/01/20			3,512,947.000	425,024.78
FHLMC MULTICLASS MTG 4995 IQ 2.500% 07/25/2050 DD 06/01/20			14,410,097.901	1,720,878.39
FHLMC MULTICLASS MTG 5004 SM VAR RT 08/25/2050 DD 07/25/20			7,212,452.247	1,251,216.94
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12			725,000.000	731,565.60
FHLMC MULTICLASS MTG K063 A2 VAR RT 01/25/2027 DD 03/01/17			190,000.000	206,970.10
FHLMC MULTICLASS MTG K064 A2 3.224% 03/25/2027 DD 05/01/17			205,000.000	221,706.07
FHLMC MULTICLASS MTG K065 A2 3.243% 04/25/2027 DD 07/01/17			1,100,000.000	1,192,939.11
FHLMC MULTICLASS MTG K067 A2 3.194% 07/25/2027 DD 09/01/17			1,141,000.000	1,237,932.86
FHLMC MULTICLASS MTG K068 A2 3.244% 08/25/2027 DD 10/01/17			975,000.000	1,061,195.07
FHLMC MULTICLASS MTG K070 A2 VAR RT 11/25/2027 DD 12/01/17			364,000.000	398,014.93
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18			3,016,000.000	3,417,783.38
FHLMC MULTICLASS MTG K080 A2 VAR RT 07/25/2028 DD 09/01/18			327,000.000	372,102.65
FHLMC MULTICLASS MTG K085 A2 VAR RT 10/25/2028 DD 12/01/18			324,000.000	370,050.99
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	979,690.26
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19			1,388,000.000	1,490,466.47
FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20			619,000.000	614,948.40
FHLMC MULTICLASS MTG K111 X1 VAR RT 05/25/2030 DD 07/01/20			3,292,546.240	375,738.13
FHLMC MULTICLASS MTG K131 X1 VAR RT 07/25/2031 DD 09/01/21			7,144,467.930	443,552.14
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			226,204.800	231,119.91
FHLMC MULTICLASS MTG KC01 X1 VAR RT 12/25/2022 DD 05/01/16			3,250,810.452	11,353.45
FIDELITY NATIONAL INFORMATION 0.600% 03/01/2024 DD 03/02/21			735,000.000	723,656.01
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			710,000.000	843,351.52
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			462,000.000	469,580.87
FILTRATION GROUP 10/21 INCREME 0.000% 10/21/2028 DD 10/12/21			508,725.000	507,560.02
FILTRATION GROUP 3/18 (USD) TL			2,642,754.800	2,617,146.50
FINANCE OF AMERICA FUNDIN 144A 7.875% 11/15/2025 DD 11/05/20			543,000.000	534,176.25
FINN AUTO LTD (WF FM LTD) 0.000% 12/31/2025 DD 03/31/06			330,553.600	321,219.06
FIRST INVESTORS AUTO 2A A 144A 2.210% 09/16/2024 DD 10/24/19			118,922.820	119,151.12
FIRST QUANTUM MINERALS LT 144A 7.250% 04/01/2023 DD 03/22/17			2,225,000.000	2,250,587.50
FIRST QUANTUM MINERALS LT 144A 7.500% 04/01/2025 DD 03/22/17			600,000.000	617,220.01
FIRST-CITIZENS BANK & TRUST CO 4.750% 02/16/2024 DD 08/17/18			412,000.000	435,690.00

### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST-CITIZENS BANK & TRUST CO 5.000% 08/01/2023 DD 08/01/13			4,850,000.000	5,122,812.50
FIRST-CITIZENS BANK & TRUST CO 5.000% 08/15/2022 DD 08/03/12			930,000.000	950,720.40
FIRST-CITIZENS BANK & TRUST CO 5.250% 03/07/2025 DD 03/09/18			60,000.000	66,097.80
FIRST-CITIZENS BANK & TRUST CO VAR RT 06/19/2024 DD 06/19/20			745,000.000	769,155.25
FIRST-CITIZENS BANK & TRUST CO VAR RT 09/27/2025 DD 09/27/19			917,000.000	944,510.00
FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20			1,303,000.000	1,293,227.50
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			2,243,000.000	3,026,704.20
FIRSTENERGY CORP VAR RT 03/15/2023 DD 03/05/13			4,358,000.000	4,532,320.00
FIRSTENERGY CORP VAR RT 07/15/2022 DD 06/21/17			6,242,000.000	6,261,350.20
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			1,000,000.000	1,077,552.06
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17			748,000.000	890,372.56
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			686,000.000	687,838.81
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			1,144,000.000	1,216,677.56
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			433,762.600	422,921.31
FISERV 2/20 COV-LITE TLB			2,384,483.720	2,382,695.36
FISERV INC 1.125% 07/01/2027			395,000.000	464,000.33
FLAGSHIP CREDIT AUTO 1 A 144A 1.900% 08/15/2024 DD 02/20/20			606,079.280	608,803.18
FLAGSHIP CREDIT AUTO 1 R 144A 0.000% 06/15/2027 DD 02/20/20			2,000.000	520,000.00
FLAGSHIP CREDIT AUTO 2 A 144A 0.370% 12/15/2026 DD 05/20/21			1,406,182.360	1,400,908.76
FLAGSHIP CREDIT AUTO 2 A 144A 1.490% 07/15/2024 DD 05/28/20			371,737.530	372,338.67
FLAGSHIP CREDIT AUTO 2 R 144A 0.000% 12/15/2026 DD 05/23/19			2,000.000	361,000.00
FLAGSHIP CREDIT AUTO 3 A 144A 0.700% 04/15/2025 DD 08/06/20			263,598.420	263,809.82
FLAGSHIP CREDIT AUTO 3 R 144A 0.000% 12/15/2027 DD 08/06/20			2,000.000	525,000.00
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19			602,449.170	604,343.99
FLAGSHIP CREDIT AUTO 4 R 144A 0.000% 03/15/2027 DD 11/21/19			1,000.000	243,500.00
FLAGSHIP CREDIT AUTO 4 R 144A 0.000% 07/17/2028 DD 11/05/20			3,000.000	1,177,500.00
FLAGSTAR MORTGAG 11IN B6C 144A VAR RT 11/25/2051 DD 10/01/21			1,049,691.080	679,674.97
FLAGSTAR MORTGAGE 11IN B4 144A VAR RT 11/25/2051 DD 10/01/21			634,998.310	585,438.67
FLAGSTAR MORTGAGE 11IN B5 144A VAR RT 11/25/2051 DD 10/01/21			146,538.070	122,359.29
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			472,000.000	472,566.40
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			1,304,000.000	1,352,900.00
FLEX LTD 3.750% 02/01/2026 DD 05/12/20			3,684,000.000	3,936,470.68
FLEX REVOLVING NOTE LLC 0.000% 12/31/2024 DD 03/31/06			3,243,111.682	5,111,628.56
FLINT GROUP 5/14 (USD) 0.000% 09/07/2022 DD 04/19/14			1,262,420.800	1,252,687.53
FLUOR CORP 3.500% 12/15/2024 DD 11/25/14			798,000.000	835,649.64
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21			3,780,000.000	3,969,000.00
FMG RESOURCES AUGUST 2006 144A 5.125% 05/15/2024 DD 05/12/17			203,000.000	215,180.00
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20			873,000.000	880,324.89
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			2,251.902	2,471.66



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0250102	8.000% 08/01/2024 DD 08/01/94	4,326.420	4,570.03
FNMA	POOL #0251568	6.500% 03/01/2028 DD 02/01/98	198.124	218.58
FNMA	POOL #0251898	6.500% 08/01/2028 DD 07/01/98	527.580	582.05
FNMA	POOL #0251967	6.500% 09/01/2028 DD 08/01/98	294.350	325.16
FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	578.030	643.50
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	2,021.770	2,261.15
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	1,393.645	1,537.53
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	645.015	711.61
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	351.000	403.25
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	720.550	823.24
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	16,233.560	18,914.66
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	23,245.410	27,331.16
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	35.785	39.21
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	203.255	224.24
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	586.880	647.47
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	1,562.670	1,724.01
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	98.582	98.90
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	113.460	125.17
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	114.952	115.32
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	1,332.150	1,469.69
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	804.310	887.35
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,480.970	1,633.87
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	256.060	282.50
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	2,778.254	3,065.10
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	43.700	48.21
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	221.690	244.58
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	652.930	655.06
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	841.460	928.34
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	2,276.200	2,511.21
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,005.370	1,139.14
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	1,984.940	2,216.37
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	28,916.970	32,653.69
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	355.390	392.08
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	736.800	771.24
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	11,389.560	11,902.15
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	488.820	539.29
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	797.544	879.89
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,800.060	3,089.16
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	375.400	415.95





## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	389.150	429.33	
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,301.170	2,538.76	
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	7,669.730	8,593.01	
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	4,651.086	4,838.07	
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	283.642	312.93	
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,086.080	5,201.10	
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	3,117.330	3,219.80	
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	2,914.710	3,023.38	
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	6,277.475	6,462.42	
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	9,350.080	10,090.38	
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	4,345.990	4,435.32	
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	10,469.936	11,483.08	
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	312.312	344.56	
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	985.080	1,086.79	
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	1,310.510	1,445.82	
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,273.850	1,402.28	
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,362.373	1,512.22	
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	13,652.083	14,014.88	
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,030.570	1,039.76	
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	5,755.923	6,157.79	
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	3,853.440	4,208.49	
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	17,180.535	19,327.86	
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	15,761.084	17,843.50	
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	17,734.500	20,712.48	
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	2,375.220	2,598.38	
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	664.614	731.84	
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	10,251.013	11,501.96	
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	21,288.782	23,997.54	
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	78,274.340	90,604.77	
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,843.350	2,078.66	
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	35,467.810	39,216.91	
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	130,656.600	144,417.42	
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	81,329.050	89,593.19	
FNMA	POOL #0AB4530	4.000% 02/01/2042 DD 01/01/12	108,542.516	118,235.01	
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	124,438.980	134,444.99	
FNMA	POOL #0AB8897	3.000% 04/01/2043 DD 03/01/13	100,892.736	106,515.18	
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	30,197.620	31,706.02	
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	11,699.870	12,284.05	
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	228,142.780	246,250.71	



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	374,892.480	414,683.02
FNMA	POOL #0AH9342	4.000% 04/01/2041 DD 03/01/11	95,721.999	104,207.23
FNMA	POOL #0AI2116	4.000% 05/01/2041 DD 04/01/11	57,076.048	62,208.29
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	33,432.953	37,736.54
FNMA	POOL #0AK1799	4.000% 01/01/2042 DD 01/01/12	50,373.956	55,058.67
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	42,974.190	48,355.64
FNMA	POOL #0AL2465	3.000% 10/01/2027 DD 09/01/12	370,380.374	388,202.75
FNMA	POOL #0AL6074	3.500% 11/01/2029 DD 11/01/14	63,535.704	67,081.66
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	1,272,655.630	1,369,475.78
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	146,905.160	166,441.49
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	280,134.498	309,360.41
FNMA	POOL #0AL7430	3.500% 08/01/2030 DD 09/01/15	222,682.815	237,787.35
FNMA	POOL #0AL8168	4.000% 11/01/2042 DD 02/01/16	119,849.400	131,413.96
FNMA	POOL #0AL9244	3.000% 10/01/2046 DD 10/01/16	604,634.395	638,016.12
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	278,513.120	306,383.09
FNMA	POOL #0AL9405	3.500% 06/01/2044 DD 11/01/16	939,963.333	1,012,335.27
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	220,498.900	231,639.53
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	92,432.690	99,170.96
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	600,606.140	648,808.54
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	205,321.080	221,771.29
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	47,907.790	50,124.04
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	104,227.140	110,064.37
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	127,351.670	134,423.87
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	335,835.360	354,365.69
FNMA	POOL #0AR8293	3.000% 05/01/2043 DD 05/01/13	124,663.951	131,704.60
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	69,424.840	73,305.73
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	201,179.950	208,989.61
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	40,756.890	43,521.52
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	466,598.615	491,631.18
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	371,652.450	390,592.80
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	167,124.676	175,256.36
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	528,076.560	555,023.90
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	150,456.031	162,159.84
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	70,471.140	73,825.04
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	278,167.447	291,855.37
FNMA	POOL #0AS9676	4.000% 05/01/2047 DD 05/01/17	268,239.253	289,213.82
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	341,335.780	372,874.11
FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	135,332.664	142,896.03
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	95,436.540	100,741.80



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AT2016	3.000% 04/01/2043 DD 04/01/13	628,162.773	665,191.83
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	47,880.740	50,753.44
FNMA	POOL #0AV4545	4.000% 02/01/2044 DD 02/01/14	178,283.870	195,424.69
FNMA	POOL #0AW8155	3.000% 01/01/2027 DD 09/01/14	435,983.613	456,426.97
FNMA	POOL #0AW8165	4.000% 01/01/2042 DD 09/01/14	125,695.993	137,805.29
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	374,276.640	388,840.25
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	54,662.373	58,890.83
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	112,512.482	121,122.24
FNMA	POOL #0BE2678	4.000% 05/01/2047 DD 05/01/17	161,006.077	173,360.89
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	93,429.950	99,948.55
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	132,973.890	142,236.66
FNMA	POOL #0BF0278	3.500% 05/01/2042 DD 12/01/18	235,011.820	252,347.87
FNMA	POOL #0BF0451	3.500% 06/01/2041 DD 08/01/20	2,318,859.812	2,489,701.41
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	807,994.867	843,713.74
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	224,985.496	236,086.94
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	341,032.730	365,440.88
FNMA	POOL #0BM1277	4.000% 05/01/2047 DD 05/01/17	180,137.273	194,894.54
FNMA	POOL #0BM1761	4.000% 08/01/2044 DD 09/01/17	73,811.907	81,046.13
FNMA	POOL #0BM4142	4.000% 09/01/2046 DD 06/01/18	204,403.643	224,042.31
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	1,025,151.611	1,100,159.19
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	865,654.212	930,215.99
FNMA	POOL #0BM6785	3.500% 08/01/2043 DD 09/01/21	45,943.060	49,369.76
FNMA	POOL #0BN5321	4.500% 03/01/2049 DD 03/01/19	776,682.645	846,696.46
FNMA	POOL #0BO1437	3.500% 10/01/2049 DD 09/01/19	999,900.076	1,050,715.31
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	153,476.899	161,260.88
FNMA	POOL #0BO7242	3.000% 01/01/2050 DD 01/01/20	0.000	0.00
FNMA	POOL #0BO8749	3.000% 03/01/2050 DD 03/01/20	0.000	0.00
FNMA	POOL #0BO9482	3.000% 12/01/2049 DD 12/01/19	0.000	0.00
FNMA	POOL #0BP5441	3.000% 06/01/2050 DD 05/01/20	0.003	0.00
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	789,654.429	813,167.50
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,260,148.233	1,296,227.13
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	323,638.616	333,184.24
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	814,947.783	839,181.00
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,664,486.084	1,713,987.70
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	918,032.440	945,332.16
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	491,431.340	506,949.15
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	328,240.642	335,633.02
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	477,557.211	489,567.79
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	299,765.720	322,041.11



# Asset Detail

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As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	188,887.577	204,862.86
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	134,948.353	145,036.10
FNMA	POOL #0CA2200	4.500% 08/01/2048 DD 07/01/18	1,465,860.687	1,602,703.78
FNMA	POOL #0CA3467	3.500% 05/01/2049 DD 04/01/19	1,968,751.194	2,108,168.43
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	815,929.912	871,269.78
FNMA	POOL #0CA4666	4.000% 10/01/2048 DD 11/01/19	393,642.411	427,883.18
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,362,752.600	1,421,962.91
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	3,448,765.121	3,586,371.40
FNMA	POOL #0CA5549	3.000% 04/01/2050 DD 03/01/20	0.000	0.00
FNMA	POOL #0CA5617	3.000% 04/01/2050 DD 04/01/20	0.002	0.00
FNMA	POOL #0CA5733	3.000% 05/01/2050 DD 04/01/20	0.001	0.00
FNMA	POOL #0CA6423	3.000% 07/01/2050 DD 06/01/20	2,000,000.415	2,073,524.86
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	651,439.282	678,775.45
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,605,147.601	1,678,611.11
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	2,020,013.756	2,067,934.93
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	536,009.211	578,650.42
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	1,014,968.059	1,052,884.35
FNMA	POOL #0CA7754	3.000% 11/01/2050 DD 10/01/20	0.070	0.07
FNMA	POOL #0CA9123	3.000% 09/01/2050 DD 02/01/21	0.003	0.00
FNMA	POOL #0CB0397	3.000% 05/01/2051 DD 04/01/21	0.001	0.00
FNMA	POOL #0CB0705	3.000% 06/01/2051 DD 05/01/21	0.024	0.02
FNMA	POOL #0CB1620	2.000% 09/01/2051 DD 08/01/21	3,493,573.430	3,487,778.36
FNMA	POOL #0CB1782	2.000% 10/01/2051 DD 09/01/21	2,812,037.928	2,807,373.40
FNMA	POOL #0FM0062	3.500% 02/01/2050 DD 02/01/20	0.012	0.01
FNMA	POOL #0FM1528	3.000% 02/01/2047 DD 09/01/19	296,689.745	313,210.74
FNMA	POOL #0FM2416	3.000% 03/01/2050 DD 02/01/20	0.002	0.00
FNMA	POOL #0FM2426	3.000% 02/01/2050 DD 02/01/20	0.001	0.00
FNMA	POOL #0FM2743	3.000% 02/01/2034 DD 03/01/20	920,302.759	964,160.29
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	857,668.249	897,889.49
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	93,810.122	98,887.89
FNMA	POOL #0FM3221	3.500% 01/01/2050 DD 05/01/20	999,900.247	1,050,715.49
FNMA	POOL #0FM3288	3.000% 12/01/2049 DD 05/01/20	0.004	0.00
FNMA	POOL #0FM3524	3.000% 04/01/2032 DD 06/01/20	2,065,042.069	2,158,845.93
FNMA	POOL #0FM3662	3.000% 03/01/2050 DD 06/01/20	0.016	0.02
FNMA	POOL #0FM4317	3.000% 09/01/2050 DD 09/01/20	0.001	0.00
FNMA	POOL #0FM4461	3.000% 03/01/2050 DD 09/01/20	0.002	0.00
FNMA	POOL #0FM4505	3.000% 06/01/2050 DD 10/01/20	0.011	0.01
FNMA	POOL #0FM4722	3.000% 06/01/2050 DD 10/01/20	0.004	0.00
FNMA	POOL #0FM4751	3.500% 03/01/2050 DD 10/01/20	0.002	0.00



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0FM6471	2.000% 02/01/2051 DD 03/01/21	1,836,260.353	1,838,905.16
FNMA	POOL #0FM7556	3.500% 05/01/2051 DD 05/01/21	0.024	0.03
FNMA	POOL #0FM7599	3.500% 01/01/2051 DD 05/01/21	999,900.199	1,052,349.72
FNMA	POOL #0FM7837	3.000% 02/01/2051 DD 06/01/21	0.012	0.01
FNMA	POOL #0FM9089	3.000% 11/01/2051 DD 10/01/21	494,372.460	521,258.01
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	102,817.116	107,591.20
FNMA	POOL #0FM9706	3.000% 10/01/2051 DD 11/01/21	999,999.619	1,035,741.79
FNMA	POOL #0FM9978	3.000% 12/01/2051 DD 12/01/21	636,400.388	659,146.73
FNMA	POOL #0FS0183	3.000% 12/01/2051 DD 12/01/21	972,515.460	1,007,275.29
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	22,682.557	24,289.55
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	19,454.640	20,491.42
FNMA	POOL #0MA1505	3.000% 07/01/2043 DD 06/01/13	190,491.681	202,722.26
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	67,656.370	72,163.03
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	106,043.740	111,304.84
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	132,587.922	137,681.85
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	557,142.709	589,654.23
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	364,179.440	390,063.11
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	146,878.670	157,666.81
FNMA	POOL #0MA3686	3.500% 05/01/2049 DD 05/01/19	999,900.095	1,054,459.87
FNMA	POOL #0MA3741	3.000% 08/01/2039 DD 07/01/19	0.001	0.00
FNMA	POOL #0MA3744	3.000% 07/01/2049 DD 07/01/19	0.020	0.02
FNMA	POOL #0MA3774	3.000% 09/01/2049 DD 08/01/19	0.003	0.00
FNMA	POOL #0MA4048	3.000% 05/01/2050 DD 05/01/20	0.006	0.01
FNMA	POOL #0MA4049	3.500% 05/01/2050 DD 05/01/20	999,900.152	1,050,715.39
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	328,095.055	317,298.32
FNMA	POOL #0MA4205	1.500% 11/01/2035 DD 11/01/20	330,047.108	331,364.67
FNMA	POOL #0MA4236	1.500% 01/01/2051 DD 12/01/20	498,401.141	483,185.69
FNMA	POOL #0MA4255	2.000% 01/01/2050 DD 01/01/21	0.003	0.00
FNMA	POOL #0MA4278	1.500% 03/01/2036 DD 02/01/21	463,046.140	464,753.52
FNMA	POOL #0MA4281	2.000% 03/01/2051 DD 02/01/21	0.009	0.01
FNMA	POOL #0MA4307	3.000% 03/01/2051 DD 03/01/21	0.004	0.00
FNMA	POOL #0MA4437	2.000% 09/01/2051 DD 09/01/21	0.006	0.01
FNMA	GTD REMIC P/T 14-21 KW	4.000% 04/25/2041 DD 03/01/14	273,409.000	283,358.14
FNMA	GTD REMIC P/T 18-55 PS VAR RT	08/25/2048 DD 07/25/18	5,145,729.589	747,196.02
FNMA	GTD REMIC P/T 18-55 SA VAR RT	08/25/2048 DD 07/25/18	4,667,232.866	681,268.04
FNMA	GTD REMIC P/T 19-69 GS VAR RT	12/25/2049 DD 11/25/19	6,513,401.000	1,008,077.11
FNMA	GTD REMIC P/T 19-74 PS VAR RT	12/25/2049 DD 11/25/19	2,536,063.999	388,368.47
FNMA	GTD REMIC P/T 19-74 SA VAR RT	12/25/2049 DD 11/25/19	6,292,699.714	1,019,213.47
FNMA	GTD REMIC P/T 20-58 CI	4.500% 07/25/2050 DD 07/01/20	4,474,762.710	692,906.61



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOMENTO ECONOMICO MEXICANO SAB 2.875% 05/10/2023 DD 05/10/13			520,000.000	530,567.77
FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20			150,000.000	157,299.00
FONTAINEBLEAU MIA FBLU XA 144A VAR RT 12/10/2036 DD 12/01/19			40,000,000.000	752,600.00
FONTAINEBLEAU MIAM FBLU A 144A 3.144% 12/10/2036 DD 12/01/19			1,136,286.000	1,162,369.22
FONTAINEBLEAU MIAM FBLU B 144A 3.447% 12/10/2036 DD 12/01/19			500,461.000	511,305.09
FORD CREDIT AUTO LEASE TR A A2 0.190% 07/15/2023 DD 01/25/21			2,975,394.640	2,974,278.57
FORD CREDIT AUTO LEASE TR A A3 0.260% 02/15/2024 DD 01/25/21			4,268,000.000	4,259,657.77
FORD CREDIT AUTO OWNE 1 A 144A 1.370% 10/17/2033 DD 04/13/21			2,975,000.000	2,939,450.54
FORD CREDIT AUTO OWNE 1 A 144A 3.520% 07/15/2030 DD 01/18/19			3,557,000.000	3,729,195.79
FORD CREDIT AUTO OWNE 2 A 144A 1.530% 05/15/2034 DD 11/09/21			1,656,000.000	1,646,420.54
FORD CREDIT AUTO OWNER TR A A2 0.170% 10/15/2023 DD 02/22/21			3,762,652.850	3,760,967.55
FORD CREDIT AUTO OWNER TR A A3 1.040% 08/15/2024 DD 05/12/20			1,067,173.840	1,070,951.74
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			880,000.000	886,895.42
FORD CREDIT AUTO OWNER TR B A3 3.240% 04/15/2023 DD 10/23/18			133,286.570	133,530.33
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			1,074,000.000	1,071,334.65
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20			3,667,000.000	3,649,553.15
FORD CREDIT AUTO OWNER TR C A4 0.510% 08/15/2026 DD 11/20/20			1,484,000.000	1,461,375.23
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20			1,295,000.000	1,275,294.89
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			1,918,000.000	1,964,032.00
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			1,004,000.000	1,108,165.00
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21			1,334,000.000	1,345,672.50
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	468,733.84
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			1,407,000.000	1,410,517.50
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			1,920,000.000	1,929,734.40
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20			1,228,000.000	1,248,759.35
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17			221,000.000	221,386.75
FORD MOTOR CREDIT CO LLC 3.350% 11/01/2022 DD 08/01/19			660,000.000	668,250.00
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20			1,305,000.000	1,345,937.85
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			1,892,000.000	1,965,636.64
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,845,000.000	1,936,484.33
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,738,000.000	2,844,097.50
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	585,003.40
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			2,139,000.000	2,301,136.20
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20			205,000.000	221,272.90
FORD MOTOR CREDIT CO LLC 4.250% 09/20/2022 DD 09/25/12			1,235,000.000	1,257,230.00
FORD MOTOR CREDIT CO LLC 4.271% 01/09/2027 DD 01/09/20			584,000.000	627,800.01
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			2,353,000.000	2,535,357.50
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	608,300.00
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20			6,108,000.000	6,642,450.00



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			1,073,000.000	1,156,157.50
FORD MOTOR CREDIT CO LLC 5.596% 01/07/2022 DD 01/07/19			3,643,000.000	3,645,550.10
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17			3,157,000.000	3,162,552.28
FORMULA ONE 1/18 (USD)			804,904.594	803,560.40
FORTRESS TRANSPORTATION A 144A 6.500% 10/01/2025 DD 09/18/18			465,000.000	480,693.75
FOUNDATION FINANCE T 1A D 144A 4.960% 05/15/2041 DD 03/26/21			100,000.000	99,041.78
FOUR POINTS LLC			2,012,689.528	2,718,458.77
FOURSIGHT CAPITAL AU 1 A3 144A 2.050% 10/15/2024 DD 02/06/20			177,379.760	178,013.98
FOX US BIDCO/ROBERTSHAW 2/18 TLB			64,168.800	60,286.58
FREDDIE MAC STACR DNA1 B2 144A VAR RT 01/25/2051 DD 01/29/21			300,000.000	303,735.81
FREDDIE MAC STACR DNA3 M2 144A VAR RT 06/25/2050 DD 07/08/20			148,849.360	149,098.59
FREDDIE MAC STACR DNA5 B2 144A VAR RT 01/25/2034 DD 07/23/21			4,300,000.000	4,332,250.00
FREDDIE MAC STACR DNA5 M1 144A VAR RT 01/25/2034 DD 07/23/21			71,646.600	71,623.51
FREDDIE MAC STACR DNA6 M1 144A VAR RT 10/25/2041 DD 10/29/21			1,370,000.000	1,368,716.31
FREDDIE MAC STACR HQA1 B1 144A VAR RT 08/25/2033 DD 02/23/21			663,000.000	664,616.46
FREDDIE MAC STACR HQA1 B2 144A VAR RT 08/25/2033 DD 02/23/21			300,000.000	306,677.01
FREDDIE MAC STACR HQA2 B2 144A VAR RT 12/25/2033 DD 06/25/21			1,000,000.000	1,045,614.50
FREDDIE MAC STACR HQA2 M1 144A VAR RT 12/25/2033 DD 06/25/21			800,000.000	799,250.41
FREDDIE MAC STACR HQA2 M2 144A VAR RT 03/25/2050 DD 03/18/20			287,950.743	291,314.99
FREDDIE MAC STACR HQA3 M1 144A VAR RT 09/25/2041 DD 09/30/21			2,531,000.000	2,529,833.22
FREDDIE MAC STACR HQA3 M2 144A VAR RT 07/25/2050 DD 07/28/20			296,292.790	297,495.36
FREDDIE MAC STACR HRP1 M2 144A VAR RT 02/25/2049 DD 06/18/19			587,509.545	588,984.84
FREDDIE MAC STRUC DNA2 B1 144A VAR RT 08/25/2033 DD 03/09/21			861,000.000	884,442.28
FREDDIE MAC STRUC DNA2 M2 144A VAR RT 08/25/2033 DD 03/09/21			166,000.000	169,033.57
FREDDIE MAC STRUC DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			1,870,000.000	1,869,413.76
FREDDIE MAC STRUCTUR DNA3 M2AS VAR RT 03/25/2030 DD 10/04/17			1,825,374.570	1,825,374.39
FREDDIE MAC STRUCTURE DNA2 M2B VAR RT 10/25/2029 DD 04/11/17			750,000.000	775,845.60
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 07/25/2029 DD 02/07/17			0.006	0.01
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 10/25/2027 DD 04/28/15			81,440.950	82,701.80
FREDDIE MAC STRUCTURED DNA2 M2 VAR RT 10/25/2029 DD 04/11/17			2,084,000.000	2,144,301.38
FREDDIE MAC STRUCTURED DNA2 M3 VAR RT 10/25/2028 DD 05/10/16			896,910.986	928,947.03
FREDDIE MAC STRUCTURED DNA3 M2 VAR RT 03/25/2030 DD 10/04/17			745,208.470	759,550.68
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 04/25/2028 DD 11/09/15			518,043.412	533,955.11
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 12/25/2028 DD 06/14/16			1,198,238.693	1,248,200.57
FREDDIE MAC STRUCTURED DNA4 M3 VAR RT 03/25/2029 DD 09/30/16			331,955.205	342,043.19
FREDDIE MAC STRUCTURED HQA3 M2 VAR RT 04/25/2030 DD 10/18/17			0.007	0.01
FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/07/21			35,000.000	34,212.50
FREEDOM MORTGAGE CORP 144A 8.250% 04/15/2025 DD 04/09/18			62,000.000	63,472.50
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			366,000.000	378,810.00

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FREEMPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	160,812.50
FREEMPORT-MCMORAN INC 4.375% 08/01/2028 DD 07/27/20			40,000.000	41,950.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			5,434,000.000	5,822,531.00
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			1,145,000.000	1,228,012.50
FREEMPORT-MCMORAN INC 5.250% 09/01/2029 DD 08/15/19			1,268,000.000	1,388,460.00
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			4,489,000.000	5,643,077.01
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15			0.694	0.00
FREMF 2016-K59 MO K59 X2A 144A 0.100% 11/25/2049 DD 11/01/16			38,033,838.702	143,471.25
FREMF 2016-K59 MO K59 X2B 144A 0.100% 11/25/2049 DD 11/01/16			9,875,178.000	36,218.20
FREMF 2016-K59 MORT K59 D 144A 0.000% 11/25/2049 DD 11/01/16			4,522,000.000	3,391,500.00
FREMF 2016-KC01 KC01 X2A 144A 0.100% 12/25/2022 DD 05/01/16			0.057	0.00
FREMF 2016-KW01 KW01 X2A 144A 0.100% 01/25/2026 DD 05/01/16			0.000	0.00
FREMF 2017-K61 MO K61 X2B 144A 0.100% 12/25/2049 DD 01/01/17			10,700,200.000	43,870.82
FREMF 2018-KW04 TR KW04 C 144A 0.000% 12/25/2032 DD 03/01/18			3,809,000.000	2,247,310.00
FREMF 2018-KW07 KW07 X2A 144A 0.100% 10/25/2031 DD 11/01/18			23,107,051.694	105,370.47
FREMF 2018-KW07 KW07 X2B 144A 0.100% 10/25/2031 DD 11/01/18			2,629,000.000	14,482.64
FREMF 2018-KW07 MO KW07 C 144A 0.010% 10/25/2031 DD 11/01/18			1,931,000.000	1,274,460.00
FREMF 2019-K736 MO K736 D 144A 0.000% 07/25/2026 DD 09/01/19			18,432,000.000	13,916,160.00
FREMF 2019-K95 MO K95 X2A 144A 0.010% 06/25/2029 DD 08/01/19			95,940,946.015	586,786.15
FREMF 2019-K95 MORT K95 D 144A 0.000% 08/25/2052 DD 08/01/19			7,639,142.000	4,736,268.04
FREMF 2019-KC07 MO KC07 C 144A VAR RT 10/25/2029 DD 12/01/19			4,020,000.000	3,467,250.00
FREMF 2019-KF66 MO KF66 B 144A VAR RT 07/25/2029 DD 08/30/19			232,587.879	234,137.78
FREMF 2019-KL05 M KL05 CP 144A VAR RT 06/25/2029 DD 08/01/19			5,258,000.000	4,653,330.00
FREMF 2020-K106 MO K106 D 144A 0.000% 03/25/2053 DD 03/01/20			14,953,000.000	8,859,652.50
FRESB 2020-SB76 MORTGA SB76 X1 VAR RT 05/25/2030 DD 07/01/20			3,240,858.324	206,721.06
FRESB 2020-SB78 MORTGA SB78 X1 VAR RT 06/25/2040 DD 09/01/20			2,831,415.116	208,270.12
FRESB 2020-SB79 MORTGA SB79 X1 VAR RT 07/25/2040 DD 10/01/20			1,237,934.559	80,713.58
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			2,367,000.000	2,375,393.45
FRESH MARKET INC/THE 144A 9.750% 05/01/2023 DD 04/27/16			854,000.000	878,552.50
FRONTERA GENERATION 7/21 2ND L 0.000% 06/30/2028 DD 06/30/21			49,272.000	27,099.60
FRONTERA GENERATION EQUITY			411.000	7.20
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20			1,199,000.000	1,234,970.00
FRONTIER COMMUNICATIONS H 144A 5.875% 10/15/2027 DD 10/08/20			35,000.000	37,012.50
FRONTIER COMMUNICATIONS H 144A 6.750% 05/01/2029 DD 11/25/20			105,000.000	109,200.00
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			925,000.000	1,014,040.50
FULL HOUSE RESORTS INC 144A 8.250% 02/15/2028 DD 02/12/21			95,000.000	99,750.00
FWDSECURITIZATION INV1 A3 144A VAR RT 06/25/2049 DD 06/01/19			382,340.301	384,501.10
GA GLOBAL FUNDING TRUST 144A 0.800% 09/13/2024 DD 09/14/21			910,000.000	892,588.57
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21			2,280,000.000	2,278,775.26



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GALAXY XXII CLO L 22A ARR 144A VAR RT 04/16/2034 DD 05/21/21			638,000.000	638,246.27
GALAXY XXIII CLO L 23A AR 144A VAR RT 04/24/2029 DD 03/17/21			491,325.656	489,581.94
GALAXY XXIII CLO LT 23A F 144A VAR RT 04/24/2029 DD 03/30/17			300,000.000	279,000.00
GAMCO INVESTORS INC STEP 06/15/2023 DD 06/15/2021			12,000.356	11,877.36
GARDA WORLD 3/21 TLB			480,361.610	478,762.00
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			580,000.000	577,413.50
GARDA WORLD SECURITY CORP 144A 6.000% 06/01/2029 DD 06/01/21			55,000.000	52,525.00
GARDA WORLD SECURITY CORP 144A 9.500% 11/01/2027 DD 10/30/19			95,000.000	102,427.58
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21			684,000.000	691,558.20
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			2,135,000.000	2,182,824.00
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,226,000.000	2,324,801.02
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,896,000.000	2,990,120.19
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20			235,992.490	236,259.13
GCAT 2020-NQM2 TR NQM2 A2 144A VAR RT 004/25/2065 DD 07/01/20			420,398.970	420,752.02
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	1,154,531.25
GCP APPLIED TECHNOLOGIES 144A 5.500% 04/15/2026 DD 04/10/18			130,000.000	133,250.00
GE CAPITAL FUNDING LLC 4.550% 05/15/2032 DD 11/15/20			295,000.000	349,338.67
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02			367,000.000	501,040.15
GENERAL ELECTRIC CO VAR RT 05/05/2026 DD 05/05/06			406,000.000	398,952.83
GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14			220,000.000	273,006.46
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20			1,213,000.000	1,298,483.65
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18			333,000.000	457,236.30
GENERAL MOTORS FINANCIAL CO IN 2.400% 10/15/2028 DD 10/15/21			2,068,000.000	2,064,069.00
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			5,200,000.000	5,368,037.63
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			774,000.000	800,541.82
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			2,010,000.000	2,070,072.83
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			1,889,000.000	1,987,991.61
GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15			516,000.000	548,344.25
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			6,056,000.000	6,494,468.63
GENERAL MOTORS FINANCIAL CO IN 5.250% 03/01/2026 DD 03/01/16			1,253,000.000	1,405,764.36
GENERATE CLO 2 LTD 2A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	9,224,552.99
GENERATION BRANDS/VISUAL COMFO 0.000% 06/30/2028 DD 06/16/21			548,000.000	543,035.12
GENESIS SALES FINANC AA F 144A 5.590% 12/21/2026 DD 05/26/21			1,300,000.000	1,300,000.00
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20			54,587.500	54,746.89
GETTY IMAGES 2/19 COV-LITE			819,325.250	819,497.31
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20			526,000.000	518,110.00
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,140,290.00
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20			2,378,000.000	2,330,440.00
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	627,656.46

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			1,515,000.000	1,528,256.25
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			1,025,000.000	1,066,000.00
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20			513,000.000	510,893.50
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			898,000.000	921,617.40
GLENCORE FUNDING LLC 144A 1.625% 04/27/2026 DD 04/27/21			1,081,000.000	1,061,154.21
GLENCORE FUNDING LLC 144A 2.500% 09/01/2030 DD 09/01/20			904,000.000	876,384.77
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,184,000.000	2,217,722.75
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			1,500,000.000	1,599,555.00
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			2,614,000.000	2,749,070.16
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			5,811,000.000	6,042,975.12
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			1,949,000.000	2,081,786.99
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19			2,596,476.000	2,505,599.35
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			524,685.000	523,373.29
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	949,931.55
GLOBAL PAYMENTS 7/19 TL 0.000% 07/09/2024 DD 07/09/19			4,210,893.000	4,200,365.77
GLP CAPITAL LP / GLP FINANCING 3.250% 01/15/2032 DD 12/13/21			200,000.000	201,078.00
GLS AUTO RECEIVABLES 2A B 144A 0.770% 09/15/2025 DD 06/14/21			511,000.000	508,124.19
GLS AUTO RECEIVABLES 3A A 144A 0.420% 01/15/2025 DD 09/20/21			4,419,864.440	4,415,774.29
GM FINANCIAL AUTOMOBILE 2 A2A 0.710% 10/20/2022 DD 06/17/20			43,155.090	43,163.33
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20			2,863,000.000	2,867,334.58
GM FINANCIAL AUTOMOBILE L 2 A4 1.010% 07/22/2024 DD 06/17/20			390,000.000	391,375.33
GM FINANCIAL AUTOMOBILE L 3 A4 0.510% 10/21/2024 DD 09/29/20			6,399,000.000	6,392,215.78
GM FINANCIAL CONSUMER AUT 1 A2 0.230% 11/16/2023 DD 01/20/21			1,347,012.980	1,346,722.43
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21			2,590,000.000	2,573,544.69
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			1,639,656.890	1,653,171.27
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			1,064,761.830	1,070,983.77
GM FINANCIAL CONSUMER AUT 2 A3 2.650% 02/16/2024 DD 04/17/19			1,404,548.510	1,413,462.76
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			1,021,000.000	1,019,066.13
GM FINANCIAL CONSUMER AUT 4 A3 0.380% 08/18/2025 DD 10/14/20			4,752,000.000	4,732,460.73
GM FINANCIAL CONSUMER AUT 4 A4 0.500% 02/17/2026 DD 10/14/20			1,394,000.000	1,377,058.02
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	252,353.72
GM FINANCIAL LEASING TRUS 1 A2 0.170% 04/20/2023 DD 02/24/21			4,166,843.910	4,165,458.02
GM FINANCIAL LEASING TRUS 1 A3 0.260% 02/20/2024 DD 02/24/21			5,490,000.000	5,472,856.37
GM FINANCIAL REVOLVIN 1 A 144A 1.170% 06/12/2034 DD 09/22/21			547,000.000	537,990.91
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20			1,064,000.000	1,059,154.76
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			747.380	749.86
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			10.530	10.52
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			571.920	599.07
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			58.970	59.79



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0369549	8.000% 10/15/2024 DD 10/01/94	29.350	29.46
GNMA	POOL #0386052	8.000% 10/15/2024 DD 10/01/94	1,122.320	1,138.05
GNMA	POOL #0390614	8.000% 03/15/2024 DD 03/01/94	4,603.270	4,620.78
GNMA	POOL #0447214	8.500% 06/15/2027 DD 06/01/97	580.090	582.43
GNMA	POOL #0478973	8.000% 12/15/2029 DD 12/01/99	96.735	97.10
GNMA	POOL #0482086	8.000% 06/15/2030 DD 09/01/00	349.450	355.78
GNMA	POOL #0506625	7.000% 03/15/2029 DD 03/01/99	1,269.670	1,274.31
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	1,404.240	1,458.87
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	2,924.610	2,936.63
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	3,543.870	3,618.95
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,059.130	3,070.55
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	11,655.590	12,998.59
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	5,630.010	5,698.43
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	844.600	863.62
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	6,333.070	7,029.09
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	791.330	860.12
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	3,877.100	4,272.61
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	5,123.540	5,905.32
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	30,042.530	34,098.71
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	10,782.420	12,257.27
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,335.140	2,603.00
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,082.510	3,169.43
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	1,045.590	1,153.16
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	2,069.580	2,119.32
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	9,604.910	10,874.12
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	9,938.250	11,208.60
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	96,718.670	108,421.44
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	7,335.920	7,697.87
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	98,196.440	109,981.61
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	41,344.800	46,307.51
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	68,665.410	79,297.63
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	1,710.600	1,821.46
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	140.840	141.24
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	3,568.530	4,181.82
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	12,662.940	15,123.68
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	4,115.010	4,747.68
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	88,418.830	102,646.39
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	24,477.530	28,409.31
GNMA	GTD REMIC P/T 10-26 QS VAR RT	02/20/2040 DD 02/20/10	5,933,714.660	1,004,396.91

### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA GTD REMIC P/T 11-121 FA VAR RT 03/16/2043 DD 09/16/11			135,839.310	135,641.14
GNMA GTD REMIC P/T 17-H24 QI VAR RT 11/20/2067 DD 12/01/17			7,658,289.896	806,525.15
GNMA GTD REMIC P/T 18-153 AI 4.500% 09/16/2045 DD 11/01/18			4,936,818.190	788,019.69
GNMA GTD REMIC P/T 20-18 GS VAR RT 02/20/2050 DD 02/20/20			2,635,294.490	425,666.21
GNMA GTD REMIC P/T 20-85 IB 3.500% 10/20/2049 DD 06/01/20			6,620,857.886	743,946.76
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02			100.443	113.10
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02			66.975	67.24
GNMA II POOL #0003288 7.500% 09/20/2032 DD 09/01/02			44.108	44.93
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			24,780.470	28,619.31
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			38,731.070	42,857.70
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			52,441.050	58,076.69
GNMA II POOL #0784114 3.500% 02/20/2046 DD 03/01/16			2,223,188.128	2,350,953.47
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			32,646.037	34,254.67
GNMA II POOL #0MA0533 3.000% 11/20/2042 DD 11/01/12			110,557.731	116,005.65
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			59,578.057	62,515.76
GNMA II POOL #0MA0698 3.000% 01/20/2043 DD 01/01/13			37,056.356	38,883.58
GNMA II POOL #0MA1284 3.000% 09/20/2043 DD 09/01/13			60,644.836	63,628.30
GNMA II POOL #0MA1374 3.000% 10/20/2043 DD 10/01/13			58,903.388	61,800.66
GNMA II POOL #0MA2304 4.000% 10/20/2044 DD 10/01/14			772,206.879	836,445.89
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			41,902.420	44,349.67
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			80,339.304	84,977.19
GNMA II POOL #0MA2893 4.000% 06/20/2045 DD 06/01/15			163,317.407	176,631.20
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			1,396,486.685	1,510,966.82
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			856,119.593	905,516.70
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			79,699.772	86,225.52
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			211,769.042	229,136.00
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			379,165.978	409,009.18
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			95,984.846	101,577.89
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			76,010.725	80,760.77
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			55,952.520	58,389.61
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,274,726.322	1,342,281.30
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			975,125.662	1,018,262.12
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			40,011.689	42,108.52
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			967,091.420	1,016,893.28
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			730,146.621	767,488.34
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			111,026.619	116,661.65
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			443,170.849	465,650.36
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			255,882.492	272,386.14
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			736,488.574	785,022.08



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			54,059.532	56,782.21
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			480,298.467	510,677.19
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			105,586.418	111,425.81
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			434,102.899	456,578.17
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			1,118,737.746	1,175,014.56
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			599,128.079	638,575.21
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			813,501.925	853,136.25
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			8,814.140	9,247.79
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			369,784.012	390,951.50
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			242,780.939	252,848.79
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			575,712.717	597,080.08
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			222,778.618	225,143.41
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			3,486,177.023	3,576,540.79
GNMA II POOL #0MA7051 2.000% 12/20/2050 DD 12/01/20			0.017	0.02
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			279,270.081	282,234.53
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			487,700.394	492,877.33
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			302,749.955	310,597.41
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			907,599.798	917,233.95
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			305,455.499	308,697.90
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			255,550.518	262,174.54
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			416,170.123	420,587.76
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			255,647.920	258,361.62
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			522,156.030	535,690.62
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			750,344.800	758,309.69
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			790,000.000	810,477.27
GO DADDY 2/21 TLB3 0.000% 08/10/2027 DD 02/24/21			688,860.590	682,722.84
GOEASY LTD 144A 4.375% 05/01/2026 DD 04/29/21			45,000.000	45,787.50
GOEASY LTD 144A 5.375% 12/01/2024 DD 11/27/19			20,000.000	20,550.00
GOLDEN BEAR LLC 0.000% 12/31/2050 DD 12/14/18			1,366,170.816	1,908,336.99
GOLDEN NUGGET INC 144A 6.750% 10/15/2024 DD 10/04/16			100,000.000	100,000.00
GOLDEN NUGGET/LANDRYS 9/17 INCREMENTAL COV-LITE TLB			475,607.310	472,254.28
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			805,000.000	824,606.26
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			714,000.000	828,419.24
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			353,000.000	435,806.19
GOLDMAN SACHS GROUP INC/T REGS 3.375% 03/27/2025			207,000.000	259,329.78
GOLDMAN SACHS GROUP INC/THE 0.481% 01/27/2023 DD 01/27/21			580,000.000	578,563.71
GOLDMAN SACHS GROUP INC/THE 1.217% 12/06/2023 DD 12/06/21			1,147,000.000	1,149,629.05
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			3,440,000.000	3,454,352.19
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			1,863,000.000	2,071,065.90

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			5,174,000.000	5,187,946.57
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			4,298,000.000	4,312,278.95
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21			3,101,000.000	3,075,295.34
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			989,000.000	1,037,921.74
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			3,845,000.000	3,830,381.24
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21			2,226,000.000	2,242,578.24
GOLDMAN SACHS GROUP INC/THE VAR RT 12/09/2026 DD 12/09/20			285,000.000	277,860.49
GOLDMAN SACHS GROUP INC/THE VAR RT 12/31/2049 DD 07/28/21			363,000.000	359,370.00
GOLUB CAPITAL PART 48A A1 144A VAR RT 04/17/2033 DD 03/24/20			500,000.000	500,253.00
GOPHER RESOURCE 2/18 COV-LITE			523,307.020	488,355.34
GPMT 2019-FL2 LTD FL2 A 144A VAR RT 02/22/2036 DD 02/28/19			864,489.420	864,384.68
GRAFTECH 2/18 COV-LITE TLB			290,777.520	290,414.05
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			297,000.000	301,455.00
GRANITE US HOLDINGS CORP 144A 11.000% 10/01/2027 DD 09/30/19			2,118,000.000	2,303,325.00
GRAPHIC PACKAGING INTERNA 144A 3.750% 02/01/2030 DD 11/19/21			45,000.000	45,481.50
GRAY ESCROW II INC 144A 5.375% 11/15/2031 DD 11/09/21			90,000.000	92,587.50
GRAY TELEVISION 10/21 COV-LITE 0.000% 10/27/2028 DD 10/20/21			560,000.000	556,780.00
GRAY TELEVISION 2/17 TLB			405,000.000	403,683.75
GREAT LAKES DREDGE & DOCK 144A 5.250% 06/01/2029 DD 05/25/21			50,000.000	51,500.00
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			8,150,000.000	8,140,080.64
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19			6,000,000.000	5,962,309.20
GREAT WOLF TRUST 2 WOLF D 144A VAR RT 12/15/2036 DD 12/30/19			944,000.000	932,146.38
GREATBATCH/INTEGER 8/21 COV-LITE TLB			847,875.000	845,755.32
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			21.220	0.00
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21			1,898,095.000	1,914,798.24
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			1,440,000.000	1,466,639.97
GREENWAY MEDICAL 2/17 COV-LITE TL			1,034,447.600	986,169.94
GREYSTONE CRE NOTES FL3 A 144A VAR RT 07/15/2039 DD 08/10/21			3,530,000.000	3,512,605.22
GRIFOLS 11/19 (USD) COV-LITE T			609,911.080	600,762.41
GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21			1,038,000.000	1,058,988.36
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			306,000.000	304,852.50
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	4,629.00
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	13,342.00
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	16,353.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			3,939.250	393.93
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			116,460.563	11,646.05
GS MORTGAGE SECURI 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	1,488,995.00
GS MORTGAGE SECURI 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18			1,730,000.000	1,554,232.00
GS MORTGAGE SECURI 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	1,538,272.20



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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GS MORTGAGE SECURI ARDN A 144A VAR RT 11/15/2036 DD 11/10/21			4,200,000.000	4,163,160.96
GS MORTGAGE SECURI BOCA B 144A VAR RT 06/15/2038 DD 06/26/19			938,000.000	934,458.39
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,536,676.69
GS MORTGAGE SECURI GC14 F 144A VAR RT 08/10/2046 DD 08/01/13			939,000.000	675,021.84
GS MORTGAGE SECURI GC14 G 144A VAR RT 08/10/2046 DD 08/01/13			1,674,000.000	956,365.91
GS MORTGAGE SECURI GCJ9 C 144A VAR RT 11/10/2045 DD 11/01/12			607,000.000	616,509.02
GS MORTGAGE SECURI GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			1,189,000.000	874,781.78
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	199,472.98
GS MORTGAGE SECURI HART E 144A VAR RT 10/15/2031 DD 10/31/18			661,000.000	652,677.82
GS MORTGAGE SECURI ROCK A 144A 5.366% 05/03/2032 DD 05/01/05			3,804,000.000	4,236,134.40
GS MORTGAGE SECURI ROSS A 144A VAR RT 05/15/2026 DD 05/28/21			1,940,000.000	1,929,164.91
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			449,479.024	103,380.17
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			5,477,000.000	5,465,927.15
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,276,530.29
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	883,058.27
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13			28,840.480	28,938.76
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	2,999,384.10
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	7,187,269.87
GS MORTGAGE SECURITIES GC12 B VAR RT 06/10/2046 DD 05/01/13			854,000.000	874,469.19
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	520,104.02
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,851,778.12
GS MORTGAGE SECURITIES GC32 D 3.345% 07/10/2048 DD 07/01/15			242,000.000	228,315.89
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15			5,000,000.000	5,298,465.00
GS MORTGAGE SECURITIES GC40 C 3.946% 07/10/2052 DD 07/01/19			379,000.000	397,833.84
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20			788,000.000	829,236.20
GS MORTGAGE SECURITIES GS2 A4 3.050% 05/10/2049 DD 05/01/16			4,828,087.000	5,050,768.03
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	576,543.85
GUARDIAN LIFE GLOBAL FUND 144A 1.250% 11/19/2027 DD 11/19/20			330,000.000	317,233.54
GUITAR CENTER INC 144A 8.500% 01/15/2026 DD 12/15/20			2,115,000.000	2,269,352.70
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			1,430,000.000	1,419,275.00
H.B. FULLER 10/17 COV-LITE TLB			26,729.220	26,709.17
HALCYON LOAN ADVIS 3A A1R 144A VAR RT 10/18/2027 DD 12/21/17			1,076,786.596	1,077,606.25
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			17,153.770	17,153.77
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	500,379.04
HALSEY POINT CLO 1A A1A1 144A VAR RT 01/20/2033 DD 12/20/19			250,000.000	250,060.50
HALSEYPOINT CLO 3 3A A1A 144A VAR RT 11/30/2032 DD 11/24/20			750,000.000	751,542.00
HANSON BUILDING 4/17 COV-LITE TLB			798,611.280	797,613.01
HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21			910,331.170	907,618.38
HARLAND CLARKE/VERICAST 8/21 C 0.000% 06/16/2026 DD 08/31/21			355,505.380	321,732.37



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			195,000.000	261,865.63
HARVEST COMMERCIAL C 1 M4 144A VAR RT 09/25/2046 DD 10/01/19			200,000.000	197,501.74
HARVEST COMMERCIAL C 1 M5 144A VAR RT 09/25/2046 DD 10/01/19			300,000.000	288,246.58
HARVEST COMMERCIAL C 1 M6 144A VAR RT 09/25/2046 DD 10/01/19			698,000.000	591,555.00
HASBRO INC 3.900% 11/19/2029 DD 11/19/19			220,000.000	242,779.98
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	666,451.33
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21			1,234,000.000	1,246,340.00
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20			267,000.000	277,947.00
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	569,559.60
HAWAIIAN AIRLINES 2013-1 CLASS 4.950% 07/15/2023 DD 05/29/13			1,038,843.607	1,038,983.64
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			2,091,683.000	2,188,423.34
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,365,000.000	1,405,950.00
HCA INC 3.500% 09/01/2030 DD 02/26/20			4,570,000.000	4,829,918.76
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,365,000.000	1,503,311.38
HCA INC 5.000% 03/15/2024 DD 03/17/14			8,734,000.000	9,393,067.64
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,525,000.000	3,900,929.86
HCA INC 5.375% 02/01/2025 DD 01/16/15			3,480,000.000	3,824,520.00
HCA INC 5.375% 09/01/2026 DD 08/23/18			40,000.000	44,950.00
HCA INC 5.500% 06/15/2047 DD 06/22/17			586,000.000	769,172.31
HCA INC 5.625% 09/01/2028 DD 08/23/18			1,127,000.000	1,316,888.24
HCA INC 5.875% 02/01/2029 DD 01/30/19			1,567,000.000	1,867,158.85
HCA INC 8.360% 04/15/2024 DD 04/15/94			952,000.000	1,085,280.00
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			583,570.700	579,439.02
HEALTH EQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			3,335,000.000	3,301,650.00
HEALTHPEAK PROPERTIES INC 1.350% 02/01/2027 DD 07/12/21			116,000.000	112,955.06
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			242,500.000	241,212.33
HEARTHSIDE FOOD 4/18 COV-LITE TL			855,063.290	848,496.40
HEARTLAND DENTAL 4/18 COV-LITE			1,086,521.760	1,074,754.73
HEARTLAND DENTAL 6/21 INCREMEN 0.000% 04/30/2025 DD 06/02/21			373,125.000	372,192.19
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,643,722.50
HELLENIC REPUBLIC GOVERNMENT 144A 1.500% 06/18/2030			1,140,000.000	1,321,024.20
HELLENIC REPUBLIC GOVERNMENT 144A 2.000% 04/22/2027			854,000.000	1,035,227.10
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,723,280.00
HERENS HOLDING SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,617,000.000	1,584,660.00
HERMAN MILLER 7/21 COV-LITE TL 0.000% 07/19/2028 DD 04/19/21			925,000.000	923,649.50
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			565,582.500	563,931.00
HERTZ 6/16 COV-LITE TLB			1,087,000.000	1,087,000.00
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			1,227,496.830	1,227,496.83
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			238,989.640	238,989.64



### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21			2,465,000.000	2,480,406.25
HERTZ VEHICLE FINANC 1A A 144A 1.210% 12/26/2025 DD 06/30/21			3,540,000.000	3,509,821.14
HERTZ VEHICLE FINANC 2A A 144A 1.680% 12/27/2027 DD 06/30/21			3,496,000.000	3,451,757.77
HESS 3/20 TL			3,556,098.500	3,520,537.52
HESS CORP 3.500% 07/15/2024 DD 06/24/14			1,444,000.000	1,506,735.41
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			468,000.000	464,490.00
HESS MIDSTREAM OPERATIONS 144A 5.125% 06/15/2028 DD 12/10/19			165,000.000	171,806.25
HIDROVIAS INTERNATIONAL F 144A 4.950% 02/08/2031 DD 02/08/21			675,000.000	616,450.50
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,613,000.000	1,653,325.00
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,133,000.000	1,167,805.76
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			949,000.000	997,636.25
HILEX POLY/NOVOLEX 3/21 COV-LI 0.000% 03/02/2028 DD 02/16/21			842,573.650	840,290.27
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			540,000.000	537,159.60
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			2,047,000.000	2,130,108.20
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			601,000.000	642,120.42
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			325,000.000	347,343.75
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			4,188,700.000	4,191,841.53
HILTON GRAND VACATIO AA B 144A 4.220% 02/25/2039 DD 06/10/20			0.026	0.03
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21			655,000.000	671,375.00
HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19			6,566,205.000	6,506,649.52
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	3,121,141.69
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	290,022.77
HILTON WORLDWIDE FINANCE LLC / 4.875% 04/01/2027 DD 03/16/17			30,000.000	30,900.00
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,211,000.000	1,206,458.75
HOME PARTNERS OF AMER 2 C 144A 2.402% 12/17/2026 DD 11/09/21			644,621.480	632,830.06
HOME PARTNERS OF AMER 2 F 144A 4.055% 01/17/2041 DD 11/17/20			172,610.205	172,782.82
HOME POINT CAPITAL INC 144A 5.000% 02/01/2026 DD 01/19/21			35,000.000	32,462.50
HOMEWARD OPPORTUNITI 2 A2 144A VAR RT 05/25/2065 DD 06/01/20			1,715,000.000	1,727,488.12
HONDA AUTO RECEIVABLES 20 1 A2 0.160% 07/21/2023 DD 02/24/21			2,763,885.340	2,763,036.55
HONDA AUTO RECEIVABLES 20 2 A2 0.170% 11/15/2023 DD 05/26/21			4,937,368.400	4,931,937.79
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20			6,539,022.510	6,550,709.70
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			5,123,000.000	5,134,211.69
HONDA AUTO RECEIVABLES 20 3 A3 0.370% 10/18/2024 DD 09/29/20			3,789,000.000	3,778,410.51
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20			1,806,000.000	1,790,034.96
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21			2,040,000.000	2,038,841.90
HOWMET AEROSPACE INC 3.000% 01/15/2029 DD 09/01/21			425,000.000	425,410.13
HOWMET AEROSPACE INC 5.125% 10/01/2024 DD 09/22/14			1,200,000.000	1,293,000.00
HOWMET AEROSPACE INC 6.875% 05/01/2025 DD 04/24/20			1,896,000.000	2,178,323.88
HPEFS EQUIPMENT TRU 1A A3 144A 1.760% 02/20/2030 DD 02/20/20			742,767.210	745,152.45



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20			290,000.000	291,823.26
HSBC HOLDINGS PLC 4.250% 03/14/2024 DD 03/12/14			2,961,000.000	3,127,110.32
HSBC HOLDINGS PLC 7.350% 11/27/2032 DD 05/27/05			75,000.000	100,192.40
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			1,290,000.000	1,353,920.28
HSBC HOLDINGS PLC VAR RT 05/24/2025 DD 05/24/21			859,000.000	848,775.08
HSBC HOLDINGS PLC VAR RT 08/17/2024 DD 08/17/21			1,622,000.000	1,607,796.79
HSBC HOLDINGS PLC VAR RT 08/17/2029 DD 08/17/21			1,198,000.000	1,175,365.92
HSBC HOLDINGS PLC VAR RT 11/22/2027 DD 11/22/21			1,848,000.000	1,854,541.92
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	89,275.76
HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21			1,149,067.430	1,147,987.30
HUB INTERNATIONAL 4/18 (USD)			480,929.170	475,028.17
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			1,935,000.000	1,993,475.70
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			2,599,000.000	2,670,472.50
HUBBARD RADIO 5/15 TLB			374,605.610	375,542.12
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			30,000.000	29,975.00
HUDSONS BAY SIMO HBFL DFL 144A VAR RT 08/05/2034 DD 11/23/15			404,000.000	291,932.34
HUDSONS BAY SIMON HB7 C7 144A VAR RT 08/05/2034 DD 11/01/15			3,288,000.000	2,706,163.41
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17			640,000.000	700,000.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			715,000.000	800,263.75
HUMANA 10/21 TL 0.000% 10/30/2023 DD 10/29/21			4,798,469.000	4,711,520.74
HUMANA INC 0.650% 08/03/2023 DD 08/03/21			340,000.000	338,267.18
HUNTINGTON BANCSHARES INC 144A VAR RT 08/15/2036 DD 08/16/21			145,000.000	139,090.84
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19			635,000.000	702,509.23
HUSKY IMS 3/18 COV-LITE TLB			69,181.800	67,951.75
HYATT HOTELS CORP 1.300% 10/01/2023 DD 10/01/21			1,462,000.000	1,462,032.83
HYATT HOTELS CORP 1.800% 10/01/2024 DD 10/01/21			1,117,000.000	1,117,186.22
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			827,000.000	987,390.11
HYLAND SOFTWARE 10/18			1,602,580.900	1,607,388.64
HYUNDAI AUTO LEASE S A A2 144A 0.250% 04/17/2023 DD 01/20/21			1,367,555.600	1,367,351.70
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			1,604,000.000	1,614,665.15
HYUNDAI AUTO RECEIVABLES A A4 0.620% 05/17/2027 DD 04/28/21			586,000.000	576,420.13
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,246,399.49
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			1,283,000.000	1,268,830.29
HYUNDAI AUTO RECEIVABLES C A3 0.740% 05/15/2026 DD 11/17/21			724,000.000	719,036.18
HYUNDAI AUTO RECEIVABLES C A4 1.030% 12/15/2027 DD 11/17/21			644,000.000	638,707.67
HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21			3,318,000.000	3,270,570.05
HYUNDAI CAPITAL AMERICA 144A 0.875% 06/14/2024 DD 06/15/21			3,283,000.000	3,220,138.17
HYUNDAI CAPITAL AMERICA 144A 1.000% 09/17/2024 DD 09/17/21			934,000.000	918,055.26
HYUNDAI CAPITAL AMERICA 144A 1.150% 11/10/2022 DD 11/10/20			550,000.000	551,395.33

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20			2,185,000.000	2,183,412.54
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21			2,680,000.000	2,604,633.58
HYUNDAI CAPITAL AMERICA 144A 1.500% 06/15/2026 DD 06/15/21			3,694,000.000	3,592,801.47
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19			2,271,000.000	2,294,355.64
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			711,000.000	724,365.90
HYUNDAI CAPITAL AMERICA 144A 5.875% 04/07/2025 DD 04/07/20			4,000,000.000	4,477,108.16
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19			9,130,000.000	9,185,822.65
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			1,653,000.000	1,712,921.25
ICAHN ENTERPRISES LP / ICAHN E 4.375% 02/01/2029 DD 01/19/21			85,000.000	82,875.00
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19			15,000.000	15,412.50
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19			95,000.000	98,918.75
ICON 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/08/21			4,420,692.380	4,418,835.68
ICON BRAND HOLDINGS 1A A 144A 4.229% 01/25/2043 DD 11/29/12			1,361,926.177	537,211.37
ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21			1,775,104.890	1,774,359.34
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	851,860.80
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,096,000.000	1,139,949.60
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			2,336,361.000	2,423,974.54
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,472,396.000	2,606,746.00
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			3,518,000.000	3,588,360.00
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	661,125.00
IHS HOLDING LTD 144A 6.250% 11/29/2028 DD 11/29/21			680,000.000	688,500.00
IHS MARKIT LTD 144A 4.000% 03/01/2026 DD 12/01/17			661,000.000	714,322.87
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18			2,322,000.000	2,426,490.00
II-VI 12/21 TLB 0.000% 11/30/2026 DD 11/30/21			1,066,000.000	1,063,335.00
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			2,313,230.720	2,311,796.52
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21			1,741,000.000	1,829,320.93
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			1,770,000.000	1,861,278.90
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			386,909.105	401,733.41
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			1,299,000.000	1,385,279.65
IMG WORLDWIDE 5/18 TLB			2,519,414.803	2,462,098.12
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21			130,000.000	133,199.95
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,913,000.000	5,077,572.93
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15			2,400,000.000	2,426,502.45
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	493,220.16
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	243,561.26
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			1,095,000.000	1,110,355.85
INDIAN RAILWAY FINANCE CO REGS 3.730% 03/29/2024			696,000.000	724,794.88
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			2,425,000.000	2,578,599.50
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	998,673.58

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	332,264.20
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	621,028.68
INDONESIA GOVERNMENT INTERNATI 3.350% 03/12/2071 DD 01/12/21			135,000.000	130,697.28
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	331,610.67
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	1,046,851.11
INDONESIA TREASURY BOND 6.500% 06/15/2025			62,628,000,000.000	4,627,059.29
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	221,539.44
INDONESIA TREASURY BOND 7.000% 09/15/2030			25,709,000,000.000	1,868,758.10
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	757,705.19
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	535,489.98
INDONESIA TREASURY BOND 7.500% 08/15/2032			2,130,000,000.000	158,860.98
INDONESIA TREASURY BOND 8.125% 05/15/2024			7,083,000,000.000	540,913.68
INDONESIA TREASURY BOND 8.250% 05/15/2029			6,476,000,000.000	506,611.53
INDONESIA TREASURY BOND 8.375% 09/15/2026			9,399,000,000.000	743,838.07
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	892,460.93
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	527,150.58
INEOS 10/17 (USD) TLB			105,600.000	104,953.73
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			811,000.000	806,271.87
INFORMATICA 10/21 (USD) COV-LI 0.000% 10/27/2028 DD 10/06/21			649,000.000	646,105.46
ING GROEP NV REGS VAR RT 03/22/2028			1,601,000.000	1,657,883.53
ING GROEP NV VAR RT 12/31/2049 DD 09/10/19			650,000.000	699,562.50
ING GROEP NV VAR RT 12/31/2049 DD 09/14/21			890,000.000	838,825.00
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,139,000.000	1,109,101.25
INGRAM MICRO 7/21 COV-LITE TL 0.000% 06/30/2028 DD 03/24/21			674,610.000	674,272.69
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	31,355.82
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,556,000.000	1,684,370.04
INSULET 4/21 COV-LITE TLB 0.000% 05/04/2028 DD 04/19/21			510,435.000	510,118.53
INTELLIGENT PACKAGING HOL 144A 9.000% 01/15/2026 DD 12/08/20			50,000.000	52,262.50
INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20			25,000.000	25,687.50
INTELSAT CONNECT FINANCE 144A 9.500% 02/15/2023 DD 08/16/18			2,351,000.000	358,527.50
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13			1,892,000.000	14,190.00
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20			204,000.000	195,265.94
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20			516,000.000	504,488.04
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			816,000.000	854,760.00
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	727,572.44
INTERNATIONAL BANK FOR RECONST 2.875% 11/30/2026			795,000.000	547,885.53
INTERNATIONAL FLAVORS & F 144A 2.300% 11/01/2030 DD 09/16/20			150,000.000	147,245.34
INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20			85,000.000	89,378.37
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18			435,000.000	492,815.99

### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			1,984,000.000	2,043,658.88
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			3,751,000.000	4,069,835.00
INTERNET BRANDS 8/17 COV-LITE			880,900.000	875,834.83
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18			630,000.000	722,902.73
INTESA SANPAOLO SPA 144A 3.125% 07/14/2022 DD 07/14/17			233,000.000	235,652.27
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19			1,627,000.000	1,694,088.89
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14			1,552,000.000	1,663,324.67
INTESA SANPAOLO SPA 144A 5.710% 01/15/2026 DD 01/15/16			4,500,000.000	4,979,058.88
INTESA SANPAOLO SPA 144A VAR RT 06/01/2032 DD 06/01/21			1,242,000.000	1,254,106.50
INTESA SANPAOLO SPA 144A VAR RT 12/31/2049 DD 09/17/15			870,000.000	974,400.00
INTRAWEST/ALTERRA 7/21 SERIES 0.000% 08/17/2028 DD 07/21/21			2,062,114.270	2,056,958.99
INVERSIONES LATIN AMERICA 144A 5.125% 06/15/2033 DD 06/15/21			650,000.000	623,428.00
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20			7,407,514.000	7,342,698.26
INVITATION HOMES OPERATING PAR 2.000% 08/15/2031 DD 08/06/21			120,000.000	113,014.13
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,470,000.000	1,514,100.00
IPALCO ENTERPRISES INC 4.250% 05/01/2030 DD 05/01/21			515,000.000	565,728.90
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,112,947.50
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			635,000.000	635,460.13
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			4,097,000.000	4,173,818.87
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,095,000.000	1,158,477.15
IRI 11/18 TLB			2,361,950.000	2,358,997.57
IRIDIUM COMMUNICATIONS 7/21 CO 0.000% 11/04/2026 DD 07/19/21			669,830.490	669,234.34
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	787,893.75
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			522,000.000	541,303.56
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	799,395.00
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	700,791.30
ISRAEL ELECTRIC CORP LTD 144A 4.250% 08/14/2028			1,136,000.000	1,247,214.40
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			476,000.000	513,604.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	380,563.53
ISTAR INC 4.250% 08/01/2025 DD 12/16/19			85,000.000	86,912.50
ISTAR INC 4.750% 10/01/2024 DD 09/16/19			50,000.000	51,875.00
ISTAR INC 5.500% 02/15/2026 DD 09/01/20			878,000.000	908,730.00
ITALY BUONI POLIENNALI DE 144A 1.850% 07/01/2025			620,000.000	745,524.80
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			809,000.000	821,570.41
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	832,590.00
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	209,466.13
J.P. MORGAN CHASE C AON A 144A 4.128% 07/05/2031 DD 06/01/18			7,834,000.000	8,120,201.09
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	5,974,783.86
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	224,416.74



# Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	207,655.65
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	713,693.63
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	254,907.06
J.P. MORGAN CHASE MARK D 144A VAR RT 06/05/2032 DD 06/01/17			469,000.000	463,330.54
JACKSON PARK TRUST LIC E 144A VAR RT 10/14/2039 DD 11/01/19			495,000.000	451,738.09
JACKSON PARK TRUST LIC F 144A VAR RT 10/14/2039 DD 11/01/19			3,497,000.000	3,033,972.37
JAMES HARDIE INTERNATIONAL 144A 5.000% 01/15/2028 DD 12/13/17			685,000.000	712,400.00
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,600,000.000	4,596,957.47
JAZZ PHARMACEUTICALS 4/21 (USD 0.000% 04/21/2028 DD 04/12/21			340,000.000	340,384.20
JAZZ PHARMACEUTICALS 5/21 USD TL			3,191,622.500	3,201,803.78
JAZZ SECURITIES DAC 144A 4.375% 01/15/2029 DD 04/29/21			680,000.000	704,099.20
JBS FINANCE LUXEMBOURG SA 144A 3.625% 01/15/2032 DD 06/15/21			1,435,000.000	1,440,395.60
JBS USA FOOD CO 144A 5.750% 01/15/2028 DD 07/30/19			1,388,000.000	1,447,003.88
JBS USA LUX SA / JBS USA 144A 3.750% 12/01/2031 DD 05/28/21			853,000.000	865,795.00
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19			333,000.000	362,137.50
JBS USA LUX SA / JBS USA 144A 6.750% 02/15/2028 DD 02/15/18			1,277,000.000	1,377,576.52
JDE PEET'S NV 144A 0.800% 09/24/2024 DD 09/24/21			595,000.000	583,131.62
JDE PEET'S NV 144A 1.375% 01/15/2027 DD 09/24/21			500,000.000	483,165.18
JELD-WEN 7/21 COV-LITE TLB 0.000% 07/28/2028 DD 07/09/21			373,125.000	372,658.60
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,973,000.000	3,161,231.72
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			2,220,489.000	2,221,970.44
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,111,632.53
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	326,483.53
JOSTENS/CHAMP ACQUISITION			247,562.150	248,552.40
JP MORGAN ALTERNATIVE LO S1 A1 VAR RT 04/25/2047 DD 05/31/07			199,482.827	196,652.13
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,290,041.88
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	1,222,295.25
JP MORGAN CHASE CO BKWD F 144A VAR RT 09/15/2029 DD 10/16/19			1,187,000.000	1,158,231.86
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	788,892.54
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			3,842,823.047	3,390,691.86
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20			4,040,000.000	4,121,055.33
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20			890,000.000	898,215.59
JP MORGAN CHASE COM JP3 E 144A VAR RT 08/15/2049 DD 09/01/16			3,002,000.000	2,176,450.00
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	1,023,607.73
JP MORGAN CHASE COMMERCIAL CB18 AJ VAR RT 06/12/2047 DD 03/01/07			3,084,517.419	1,344,252.74
JP MORGAN CHASE COMMERCIAL LD11 B VAR RT 06/15/2049 DD 07/01/07			0.032	0.00
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			8,458,000.000	8,862,252.65
JPMBB COMMERCIAL MORTGA C30 A5 3.822% 07/15/2048 DD 07/01/15			4,594,000.000	4,922,579.88
JPMCC COMMERCIAL MORTG COR4 AS 4.290% 03/10/2052 DD 02/01/19			793,000.000	883,071.16

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ALL KR2 AND KR3 - KR2GALLKRS00

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JPMCC COMMERCIAL MORTGA COR4 C VAR RT 03/10/2052 DD 02/01/19			390,000.000	431,956.71
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,733,000.000	2,815,683.64
JPMDB COMMERCIAL MORTG COR6 XA VAR RT 11/13/2052 DD 11/01/19			10,725,738.814	630,729.21
JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17			80,000.000	86,655.56
JPMORGAN CHASE & CO VAR RT 03/16/2024 DD 03/16/21			545,000.000	543,708.73
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20			140,000.000	145,392.86
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20			473,000.000	490,230.84
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			3,767,000.000	3,723,731.49
JPMORGAN CHASE & CO VAR RT 06/01/2029 DD 06/01/21			2,651,000.000	2,631,614.86
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			195,000.000	193,139.70
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			730,000.000	830,323.29
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			3,729,000.000	3,670,665.49
JPMORGAN CHASE & CO VAR RT 11/19/2031 DD 11/19/20			425,000.000	403,264.63
JPMORGAN CHASE & CO VAR RT 12/10/2025 DD 12/10/21			570,000.000	570,887.53
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20			1,005,000.000	1,031,381.26
JPMORGAN CHASE BANK N 2 G 144A 8.482% 12/26/2028 DD 07/19/21			1,500,000.000	1,503,000.00
JPMORGAN CHASE BANK N 3 G 144A 9.812% 02/26/2029 DD 09/20/21			1,000,000.000	984,387.80
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			122,105.860	0.00
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			66,206.352	16,551.59
JUICE PLUS+ 11/18 TL			751,423.580	693,811.94
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			2,761,000.000	2,716,133.75
KAR AUCTION 9/19 COV-LITE B6 0.000% 09/19/2026 DD 09/03/19			990,171.820	972,843.81
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			2,441,000.000	2,477,615.00
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			2,009,000.000	2,144,710.36
KENAN ADVANTAGE 3/21 (USD) COV 0.000% 03/24/2026 DD 03/03/21			697,950.000	694,557.96
KENBOURNE INVEST SA 144A 4.700% 01/22/2028 DD 01/22/21			555,000.000	543,289.50
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			75,000.000	88,666.48
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20			721,000.000	762,977.05
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			7,388,507.290	7,580,227.97
KIMBERLY-CLARK DE MEXICO 144A 3.800% 04/08/2024 DD 04/08/14			495,000.000	518,705.55
KIND TRUST 2021-KI KIND A 144A VAR RT 08/15/2038 DD 08/16/21			3,160,000.000	3,153,078.34
KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05			195,000.000	244,970.91
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			2,116,000.000	2,295,861.42
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			1,018,770.760	1,007,737.47
KKR CLO 24 LTD 24 A1R 144A VAR RT 04/20/2032 DD 07/20/21			3,760,000.000	3,757,108.64
KLEOPATRA FINCO 2/21 COV-LITE 0.000% 02/12/2026 DD 01/26/21			44,775.000	43,473.84
KOC HOLDING AS 144A 5.250% 03/15/2023 DD 03/15/16			465,000.000	465,290.16
KONTOOR BRANDS INC 144A 4.125% 11/15/2029 DD 11/18/21			85,000.000	85,000.00
KOREA DEVELOPMENT BANK/THE 2.000% 10/25/2031 DD 10/25/21			180,000.000	180,139.35



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KOREA NATIONAL OIL CORP 144A 2.875% 03/27/2022 DD 03/27/17			2,000,000.000	2,009,502.44
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	281,441.70
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			769,000.000	804,659.99
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20			405,000.000	437,725.93
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20			1,760,000.000	2,003,404.32
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			2,701,000.000	3,167,320.33
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20			1,210,000.000	1,420,651.76
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20			458,000.000	576,073.25
KRAFT HEINZ FOODS CO 5.000% 07/15/2035 DD 07/15/16			52,000.000	63,646.52
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16			991,000.000	1,261,691.03
KRAFT HEINZ FOODS CO 6.875% 01/26/2039 DD 07/26/12			1,355,000.000	1,990,883.58
KRATON POLYMERS LLC / KRA 144A 4.250% 12/15/2025 DD 12/21/20			75,000.000	77,633.25
KRATOS DEFENSE & SECURITY 144A 6.500% 11/30/2025 DD 11/20/17			352,000.000	361,680.00
KRONOS ACQUISITION HOLDINGS			885,060.000	857,127.51
L&W/AUTOKINITON GROUP (AGG) 4/ 0.000% 04/06/2028 DD 03/16/21			790,030.000	790,685.72
L3HARRIS TECHNOLOGIES INC 1.800% 01/15/2031 DD 11/25/20			190,000.000	181,551.51
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19			438,000.000	491,988.55
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			970,000.000	976,334.10
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			2,798,000.000	2,867,950.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			5,293,000.000	5,345,930.00
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			1,509,000.000	1,548,520.71
LAMB WESTON HOLDINGS INC 144A 4.375% 01/31/2032 DD 11/08/21			2,149,000.000	2,216,199.23
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20			60,000.000	64,950.00
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20			2,805,000.000	2,861,100.00
LASERSHIP 5/21 COV-LITE TL 0.000% 05/07/2028 DD 04/20/21			711,217.500	711,217.50
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			175,000.000	174,493.00
LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20			55,000.000	54,381.25
LCCM 2017-LC26 LC26 XA 144A VAR RT 07/12/2050 DD 06/01/17			9,677,750.817	555,715.05
LCM XV LP 15A ER 144A VAR RT 07/20/2030 DD 05/25/17			1,900,000.000	1,809,750.00
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	869,325.00
LD HOLDINGS GROUP LLC 144A 6.125% 04/01/2028 DD 03/26/21			521,000.000	491,042.50
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			516,503.190	487,826.94
LEARNING CARE 3/18 COV-LITE TLB			704,359.460	689,567.91
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	444,400.00
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20			470,000.000	473,525.00
LEGACY LIFEPOINT HEALTH L 144A 6.750% 04/15/2025 DD 04/13/20			1,338,000.000	1,394,865.00
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			1,092,164.310	1,082,644.35
LEGACY MORTGAGE AS GS3 A1 144A VAR RT 07/25/2061 DD 06/04/21			1,500,653.308	1,491,991.84
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			1,363,665.830	1,347,088.15





# Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEGACY MORTGAGE AS GS5 A1 144A VAR RT 06/25/2060 DD 09/17/20			429,373.144	434,081.22
LENDMARK FUNDING TRU 2A A 144A 2.000% 04/20/2032 DD 10/22/21			5,090,000.000	5,054,263.62
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,325,000.000	1,407,547.50
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			536,000.000	606,966.44
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15			264,000.000	279,881.72
LENNAR CORP VAR RT 11/15/2022 DD 05/15/13			1,181,000.000	1,207,572.50
LES SCHWAB 10/20 COV-LITE TLB			1,079,100.000	1,075,949.02
LESMARK CAPITAL CTL PASS- 144A 6.570% 03/15/2033 DD 01/07/10			137,584.666	124,514.12
LESMARK CAPITAL CTL PASS- 144A 7.310% 10/15/2034 DD 03/23/10			130,659.065	118,246.46
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20			95,000.000	94,050.00
LEVI STRAUSS & CO 144A 3.500% 03/01/2031 DD 02/19/21			85,000.000	86,668.55
LIFE TIME 1/21 COV-LITE TLB 0.000% 12/10/2024 DD 01/11/21			752,614.500	755,910.95
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,500,000.000	2,619,800.00
LIGHTSTONE 2/18 COV-LITE TLB			645,738.940	543,156.85
LIGHTSTONE 2/18 COV-LITE TLC			36,420.823	30,635.02
LIONS GATE 4/21 TLA 0.000% 03/22/2023 DD 04/06/21			866,910.000	858,240.90
LIONS GATE CAPITAL HOLDIN 144A 5.500% 04/15/2029 DD 04/01/21			1,145,000.000	1,165,037.50
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			662,000.000	657,035.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,766,000.000	1,814,565.00
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			1,129,000.000	1,140,290.00
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,082,000.000	1,183,437.50
LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16			468,000.000	510,750.91
LLOYDS BANKING GROUP PLC VAR RT 06/15/2023 DD 06/15/20			6,708,000.000	6,719,455.05
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18			400,000.000	452,281.46
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			354,600.020	354,794.74
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19			2,149,493.020	2,150,312.21
LOANPAL SOLAR LOAN 2GS C 144A 3.500% 03/20/2048 DD 03/31/21			550,000.000	531,835.26
LOANPAL SOLAR LOAN 3GS C 144A 3.500% 12/20/2047 DD 11/23/20			100,000.000	97,019.79
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12			275,000.000	324,642.63
LOGAN CLO I LTD 1A A 144A VAR RT 07/20/2034 DD 06/03/21			250,000.000	250,076.00
LOGAN QUAKER LLC			3,453,889.060	3,434,045.81
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20			2,811,000.000	2,844,732.00
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	85,941.81
LOUISIANA-PACIFIC CORP 144A 3.625% 03/15/2029 DD 03/11/21			70,000.000	71,395.10
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			105,000.000	128,396.61
LSF11 A5 HOLDCO LLC 144A 6.625% 10/15/2029 DD 10/13/21			95,000.000	93,575.00
LSTAR COMMERCIAL MOR 5 A2 144A 2.776% 03/10/2050 DD 03/01/17			1,296,981.790	1,296,603.46
LUCID ENERGY 11/21 TL 0.000% 11/22/2028 DD 11/09/21			880,000.000	868,560.00
LUKOIL CAPITAL DAC 144A 2.800% 04/26/2027 DD 10/26/21			890,000.000	876,409.70

### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LUMEN TECHNOLOGIES INC 144A 5.125% 12/15/2026 DD 12/16/19			1,029,000.000	1,070,808.27
LUMEN TECHNOLOGIES INC 6.750% 12/01/2023 DD 11/27/13			130,000.000	140,400.00
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16			1,782,000.000	1,951,290.00
LUNDIN ENERGY FINANCE BV 144A 2.000% 07/15/2026 DD 06/23/21			3,094,000.000	3,074,063.38
LXP INDUSTRIAL TRUST 2.375% 10/01/2031 DD 08/30/21			1,732,000.000	1,663,283.43
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,625,694.79
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			1,119,329.560	1,121,054.79
MACDONALD DETTWILER (MDA) 7/17 TLB			1,264,056.050	1,252,540.50
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21			1,344,000.000	1,308,304.07
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			1,854,000.000	1,920,756.99
MACQUARIE GROUP LTD 144A VAR RT 10/14/2025 DD 10/14/21			1,486,000.000	1,473,268.03
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			1,565,000.000	1,592,198.67
MACY'S RETAIL HOLDINGS LL 144A 5.875% 04/01/2029 DD 03/17/21			545,000.000	581,106.25
MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			1,255,690.000	1,253,768.79
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			1,132,000.000	1,134,830.00
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			2,356,000.000	2,355,999.55
MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19			1,000,000.000	995,299.81
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21			2,331,702.770	2,330,779.02
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	54,585.95
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB			291,822.730	289,998.84
MAGNETITE XXIX LTD 29A A 144A VAR RT 01/15/2034 DD 03/18/21			2,360,000.000	2,358,852.73
MAGNETITE XXVI LT 26A A1R 144A VAR RT 07/25/2034 DD 09/10/21			250,000.000	249,720.75
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			1,403,000.000	1,438,075.00
MAJORDRIVE HOLDINGS COV-LITE T 0.000% 06/01/2028 DD 06/01/21			94,687.500	94,569.14
MAJORDRIVE HOLDINGS IV LL 144A 6.375% 06/01/2029 DD 06/01/21			160,000.000	154,800.00
MALAYSIA GOVERNMENT BOND 2.632% 04/15/2031			5,500,000.000	1,219,611.14
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	491,282.41
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	666,282.34
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			4,468,000.000	1,076,763.31
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	664,911.20
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	792,036.30
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			2,000,000.000	495,986.55
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			3,480,000.000	861,039.62
MALLINCKRODT INTERNATIONA 144A 10.000% 04/15/2025 DD 12/06/19			65,000.000	62,725.00
MANITOWOC 10/18 TLB 0.000% 10/23/2025 DD 10/04/18			4,581,644.080	4,560,660.15
MARATHON CLO XIII 1A AANR 144A VAR RT 04/15/2032 DD 09/02/21			200,000.000	199,619.60
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			55,000.000	72,012.77
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			1,987,000.000	2,168,527.06
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,485,000.000	1,690,950.07

### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARB BONDCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,055,000.000	1,007,535.55
MARINER FINANCE ISSU BA A 144A 2.100% 11/20/2036 DD 11/04/21			2,365,000.000	2,358,573.35
MARKEL CORP 3.450% 05/07/2052 DD 05/07/21			120,000.000	124,182.48
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			3,485,000.000	3,636,040.25
MARRIOTT OWNERSHIP RESORTS/MAR			2,680,000.000	2,631,438.40
MARSH & MCLENNAN COS INC 2.250% 11/15/2030 DD 05/07/20			370,000.000	369,630.72
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19			462,000.000	527,072.34
MARYLAND ST HLTH & HGR EDUCUTNL 3.052% 07/01/2040 DD 07/22/20			140,000.000	145,654.96
MASONITE INTERNATIONAL CO 144A 3.500% 02/15/2030 DD 07/26/21			35,000.000	34,606.25
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			5,808,000.000	5,982,240.00
MATCH GROUP 2/20 TLB			730,000.000	719,962.50
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			30,000.000	29,137.50
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	1,015,049.99
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,898,000.000	1,974,679.20
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	172,270.00
MATTAMY GROUP CORP 144A 4.625% 03/01/2030 DD 03/05/20			130,000.000	132,398.50
MATTEL INC 144A 3.375% 04/01/2026 DD 03/19/21			815,000.000	835,798.80
MATTEL INC 144A 3.750% 04/01/2029 DD 03/19/21			55,000.000	56,993.75
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			827,000.000	888,991.92
MATTEL INC 3.150% 03/15/2023 DD 03/07/13			692,000.000	704,110.00
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,350,000.000	1,362,379.50
MAUSER PACKAGING SOLUTION 144A 7.250% 04/15/2025 DD 04/03/17			80,000.000	80,202.81
MAUSER PACKAGING SOLUTION 144A 8.500% 04/15/2024 DD 05/07/20			15,000.000	15,487.50
MAXLINEAR 6/21 COV-LITE TLB 0.000% 12/31/2024 DD 06/04/21			483,600.000	481,182.00
MBRT 2019-MBR MBR H1 144A VAR RT 11/15/2036 DD 12/19/19			1,545,000.000	1,521,825.00
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			1,075,000.000	1,070,162.50
MCAFFEE 10/18 (USD) COV-LITE TLB			1,354,353.250	1,355,111.69
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21			1,690,497.150	1,678,765.10
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21			100,000.000	99,000.00
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21			100,000.000	99,235.00
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	673,143.75
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			740,000.000	765,900.00
MEDLINE INDUSTRIES/MOZART 10/2 0.000% 10/23/2028 DD 09/15/21			3,335,000.000	3,333,532.60
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			576,555.000	575,592.15
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			5,187,000.000	5,279,536.08
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			50,000.000	63,420.28
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21			635,000.000	617,543.85
MERCADOLIBRE INC 3.125% 01/14/2031 DD 01/14/21			400,000.000	378,004.00
MERCEDES-BENZ AUTO LEASE A A2 0.180% 03/15/2023 DD 01/27/21			1,038,987.060	1,038,769.91

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERCEDES-BENZ AUTO LEASE A A3 0.250% 01/16/2024 DD 01/27/21			2,842,000.000	2,833,183.84
MERCER INTERNATIONAL INC 5.125% 02/01/2029 DD 01/26/21			60,000.000	61,282.20
MERCER INTERNATIONAL INC 5.500% 01/15/2026 DD 07/15/18			65,000.000	65,812.50
MERCK & CO INC 1.700% 06/10/2027 DD 12/10/21			336,000.000	338,228.03
MERIT SECURITIES CORP 13 M2 VAR RT 12/28/2033 DD 08/01/99			814,261.250	681,561.02
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,611,750.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,207,545.00
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			1,436,082.439	71,804.12
METROPOLITAN LIFE GLOBAL 144A 1.550% 01/07/2031 DD 01/07/21			260,000.000	246,056.69
MEXICAN BONOS 5.750% 03/05/2026			27,010,000.000	1,244,070.18
MEXICAN BONOS 6.750% 03/09/2023			24,310,000.000	1,188,701.39
MEXICAN BONOS 7.500% 06/03/2027			58,330,000.000	2,857,728.21
MEXICAN BONOS 7.750% 05/29/2031			43,120,000.000	2,129,851.99
MEXICO GOVERNMENT INTERNATIONA 3.771% 05/24/2061 DD 11/24/20			195,000.000	179,423.40
MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21			204,000.000	211,395.00
MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10			20,000.000	23,050.20
MEXICO REMITTANCES FUNDIN 144A 4.875% 01/15/2028 DD 01/20/21			695,000.000	648,094.45
MF1 2021-FL7 LTD FL7 A 144A VAR RT 10/16/2036 DD 09/24/21			2,980,000.000	2,970,796.93
MF1 2021-FL7 LTD FL7 AS 144A VAR RT 10/16/2036 DD 09/24/21			3,610,000.000	3,601,255.68
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,122,000.000	1,178,100.00
MGM 6/18 2ND LIEN COV-LITE TL			755,000.000	752,878.45
MGM GROWTH PROPERTIES OPE 144A 3.875% 02/15/2029 DD 11/19/20			308,000.000	323,400.00
MGM GROWTH PROPERTIES OPE 144A 4.625% 06/15/2025 DD 06/05/20			710,000.000	756,150.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			152,000.000	164,160.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			1,053,000.000	1,131,975.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			603,000.000	644,438.16
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19			531,000.000	600,030.00
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	118,450.00
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			68,000.000	71,060.00
MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20			1,542,000.000	1,611,390.00
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			735,305.000	728,084.31
MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20			6,167,000.000	6,113,786.37
MICROCHIP TECHNOLOGY INC 2.670% 09/01/2023 DD 05/29/20			10,490,000.000	10,714,462.61
MICROCHIP TECHNOLOGY INC 4.250% 09/01/2025 DD 05/29/20			1,124,000.000	1,167,458.24
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			2,603,000.000	2,713,444.02
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21			454,000.000	483,978.08
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,793,000.000	1,801,965.00
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,125,771.420	1,127,460.08
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			4,624,741.000	4,936,911.02

### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MILFORD CROSSING LLC			1,190,710.937	1,379,273.45
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			584,217.330	580,229.40
MILLENNIUM ESCROW CORP 144A 6.625% 08/01/2026 DD 07/30/21			50,000.000	50,125.00
MILLICOM INTERNATIONAL CE 144A 4.500% 04/27/2031 DD 10/27/20			610,000.000	614,581.10
MISYS 6/17 (USD) COV-LITE TLB			1,775,971.740	1,766,807.72
MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21			2,258,000.000	2,242,713.34
MITEL NETWORKS 7/18 TL			633,142.510	610,336.72
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19			365,000.000	385,931.88
MITSUBISHI UFJ FINANCIAL GROUP 3.677% 02/22/2027 DD 02/22/17			205,000.000	222,308.38
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/19/2025 DD 07/20/21			2,466,000.000	2,436,239.74
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2027 DD 07/20/21			375,000.000	368,534.65
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/15/2024 DD 09/15/20			732,000.000	728,451.10
MIZUHO FINANCIAL GROUP INC 2.564% 09/13/2031 DD 09/13/21			205,000.000	200,036.37
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17			245,000.000	264,400.62
MKS INSTRUMENTS 10/21 (USD) TL 0.000% 10/20/2028 DD 07/01/21			977,000.000	974,313.25
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			303,818.948	203,924.16
MOLYCOP 9/21 TLB 0.000% 12/31/2024 DD 09/09/21			935,655.000	933,315.86
MONEYGRAM PAYMENT 7/21 TLB 0.000% 07/21/2026 DD 07/07/21			696,960.000	696,527.89
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			910,000.000	957,457.76
MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20			245,000.000	215,914.10
MORGAN STANLEY 4.100% 05/22/2023 DD 05/21/13			1,129,000.000	1,175,756.08
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14			1,836,000.000	2,028,172.76
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			556,000.000	529,911.20
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14			867,000.000	651,165.21
MORGAN STANLEY BANK C9 D 144A VAR RT 05/15/2046 DD 05/01/13			854,000.000	792,175.70
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,147,900.00
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	324,976.25
MORGAN STANLEY BANK OF A C13 B VAR RT 11/15/2046 DD 12/01/13			309,000.000	323,397.02
MORGAN STANLEY BANK OF A C7 A4 2.918% 02/15/2046 DD 01/01/13			500,000.000	506,197.55
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			85,000.000	86,291.18
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	574,126.94
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	230,180.00
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,210,549.90
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,248,736.17
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,842,961.94
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,585,061.69
MORGAN STANLEY CAP 150E F 144A VAR RT 09/09/2032 DD 09/01/14			1,425,000.000	1,354,932.61
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,406,674.197	7,709,020.56
MORGAN STANLEY CAPI BOP E 144A VAR RT 06/15/2035 DD 08/30/18			963,433.302	939,371.94



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY CAPI BOP F 144A VAR RT 08/15/2033 DD 08/30/18			1,252,463.293	1,221,801.49
MORGAN STANLEY CAPI BPR E 144A VAR RT 05/15/2036 DD 05/15/19			1,467,000.000	1,049,652.29
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			835,000.000	950,042.21
MORGAN STANLEY CAPITAL UB12 B VAR RT 12/15/2049 DD 12/01/16			195,000.000	195,428.13
MORGAN STANLEY VAR RT 01/22/2025 DD 07/20/21			3,798,000.000	3,759,994.52
MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20			145,000.000	148,494.75
MORGAN STANLEY VAR RT 01/25/2024 DD 01/25/21			1,435,000.000	1,430,160.62
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20			275,000.000	280,512.70
MORGAN STANLEY VAR RT 05/30/2025 DD 06/01/21			3,403,000.000	3,359,169.36
MORGAN STANLEY VAR RT 07/20/2027 DD 07/20/21			2,308,000.000	2,272,931.23
MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21			1,046,000.000	1,046,217.38
MORGAN STANLEY VAR RT 10/21/2025 DD 10/19/21			675,000.000	669,816.39
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,308,000.000	3,336,818.94
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	337,500.00
MOTEL 6 TRUST 2017 MTL6 F 144A VAR RT 08/15/2034 DD 09/11/17			0.005	0.00
MOTEL 6 TRUST 2017 MTL6 G 144A VAR RT 08/15/2034 DD 09/11/17			156.432	0.00
MOTEL TRUST 2021-M MTL6 D 144A VAR RT 09/15/2038 DD 09/15/21			1,020,000.000	1,020,591.40
MOTEL TRUST 2021-M MTL6 E 144A VAR RT 09/15/2038 DD 09/15/21			1,210,000.000	1,209,634.34
MOVIDA EUROPE SA 144A 5.250% 02/08/2031 DD 02/08/21			650,000.000	604,006.00
MOZART DEBT MERGER SUB IN 144A 3.875% 04/01/2029 DD 10/15/21			1,345,000.000	1,340,252.15
MOZART DEBT MERGER SUB IN 144A 5.250% 10/01/2029 DD 10/15/21			2,178,000.000	2,207,707.92
MPLX LP 4.700% 04/15/2048 DD 02/08/18			185,000.000	214,149.50
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,350,000.000	1,365,187.50
MPT OPERATING PARTNERSHIP LP / 5.000% 10/15/2027 DD 09/21/17			3,028,000.000	3,168,045.00
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	444,950.00
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,680,000.000	1,717,800.00
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	968,287.42
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	968,362.50
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			944,000.000	941,640.00
MULTIPLAN 8/21 COV-LITE TLB 0.000% 09/01/2028 DD 08/09/21			969,570.000	944,729.62
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			1,877,000.000	1,915,666.20
MUTHOOT FINANCE LTD 144A 4.400% 09/02/2023 DD 03/02/20			1,660,000.000	1,693,200.00
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19			675,000.000	693,562.50
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			238,938.750	245,661.89
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			610,470.000	607,039.16
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18			40,000.000	36,788.00
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			821,000.000	759,425.00
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19			434,494.420	433,477.70
NASDAQ INC 0.445% 12/21/2022 DD 12/21/20			365,000.000	364,474.36

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			3,290,000.000	735,973.00
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	487,122.19
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	455,277.60
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	270,853.44
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			3,874,000.000	4,330,612.53
NATIONAL RURAL UTILITIES COOPE 2.300% 09/15/2022 DD 08/30/17			345,000.000	348,700.76
NATIONAL SECURITIES CLEAR 144A 1.500% 04/23/2025 DD 04/23/20			530,000.000	533,400.30
NATIONSTAR MORTGAGE HOLDI 144A 5.125% 12/15/2030 DD 12/04/20			20,000.000	19,750.00
NATIONSTAR MORTGAGE HOLDI 144A 5.750% 11/15/2031 DD 11/04/21			85,000.000	84,575.00
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	506,957.40
NATURA COSMETICOS SA 144A 4.125% 05/03/2028 DD 05/03/21			1,340,000.000	1,313,200.00
NATWEST GROUP PLC 5.125% 05/28/2024 DD 05/28/14			3,832,000.000	4,132,716.28
NATWEST GROUP PLC VAR RT 12/31/2049 DD 06/28/21			520,000.000	509,600.00
NATWEST MARKETS PLC 144A 0.800% 08/12/2024 DD 05/12/21			876,000.000	861,697.47
NATWEST MARKETS PLC 144A 1.600% 09/29/2026 DD 09/29/21			430,000.000	423,211.25
NAVICURE/WAYSTAR 9/19 COV-LITE TLB			967,762.500	966,146.34
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			2,624,000.000	2,732,896.00
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			3,281,000.000	3,498,366.25
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			2,289,000.000	2,440,646.25
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			467,000.000	513,700.00
NAVIENT PRIVATE EDUC CA A 144A 1.060% 10/15/2069 DD 05/27/21			5,311,069.540	5,236,750.68
NAVIENT PRIVATE EDUC FA A 144A 1.110% 02/18/2070 DD 09/28/21			3,780,750.440	3,720,137.07
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			2,171,808.915	2,166,552.05
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			405,000.000	424,747.80
NBN CO LTD 144A 1.625% 01/08/2027 DD 10/08/21			994,000.000	975,700.46
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			853,000.000	849,221.21
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			3,766,000.000	3,709,510.00
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,416,000.000	2,488,480.00
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			756,000.000	776,790.00
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	875,218.33
NELNET STUDENT LOA A APT1 144A 1.360% 04/20/2062 DD 05/20/21			2,217,122.540	2,180,493.90
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21			75,000.000	77,437.50
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			4,908,000.000	5,172,050.40
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19			304,000.000	354,540.00
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			2,483,000.000	2,749,922.50
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			3,435,000.000	3,915,900.00
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18			2,466,000.000	2,965,365.00
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21			2,610,000.000	2,563,211.31
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,455,000.000	1,702,096.24

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	160,972.79
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,433,704.19
NEW ORLEANS HOTEL HNLA F 144A VAR RT 04/15/2032 DD 05/15/19			1,450,000.000	1,275,119.99
NEW RESIDENTIAL M INV2 B4 144A VAR RT 09/25/2051 DD 11/01/21			638,817.140	607,974.25
NEW RESIDENTIAL M INV2 B5 144A VAR RT 09/25/2051 DD 11/01/21			199,630.360	175,113.26
NEW RESIDENTIAL M INV2 B6 144A VAR RT 09/25/2051 DD 11/01/21			1,005,138.850	663,894.21
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			298,577.450	299,243.33
NEW RESIDENTIAL M RPL2 A1 144A VAR RT 08/25/2025 DD 07/01/20			0.001	0.00
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			183,874.610	186,076.19
NEW SOUTH WALES TREASURY REGS 1.250% 03/20/2025			1,200,000.000	873,038.14
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			105,000.000	128,099.79
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16			70,000.000	97,927.26
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	354,907.93
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	19,363.57
NEW YORK ST TRANSPRTN DEV CORP 1.610% 12/01/2022 DD 12/01/20			440,000.000	442,263.14
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			425,000.000	426,598.08
NEW ZEALAND GOVERNMENT BO REGS 5.500% 04/15/2023			1,065,000.000	765,449.45
NEW ZEALAND GOVERNMENT BOND 0.500% 05/15/2024			1,040,000.000	688,218.39
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21			1,800,000.000	1,799,904.05
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20			450,000.000	490,500.00
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			2,700,000.000	2,781,000.00
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			175,000.000	190,793.75
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,925,000.000	1,944,250.00
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,546,241.200	1,541,803.49
NEXSTAR BROADCASTING 6/19 TLA			2,309,143.100	2,296,442.82
NEXTERA ENERGY CAPITAL HOLDING 0.650% 03/01/2023 DD 03/17/21			975,000.000	973,096.61
NEXTERA ENERGY CAPITAL HOLDING VAR RT 02/22/2023 DD 02/22/21			3,920,000.000	3,913,379.27
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	666,877.50
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,610,000.000	1,738,800.00
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,644,000.000	1,660,440.00
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,012,000.000	4,022,030.00
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17			55,000.000	55,877.25
NIELSEN FINANCE LLC / NIE 144A 4.500% 07/15/2029 DD 05/28/21			920,000.000	905,040.80
NIELSEN FINANCE LLC / NIE 144A 4.750% 07/15/2031 DD 05/28/21			1,140,000.000	1,125,750.00
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20			783,000.000	808,447.50
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20			720,000.000	760,204.80
NIELSENIQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			1,016,332.790	1,014,432.25
NISSAN AUTO LEASE TRUST 2 B A3 0.430% 10/16/2023 DD 09/29/20			4,312,000.000	4,312,483.37
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			1,440,260.070	1,447,693.68





# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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NISSAN AUTO RECEIVABLES 2 A A3 2.900% 10/16/2023 DD 02/13/19			1,154,039.070	1,162,198.47
NORDEA BANK ABP 144A 3.750% 08/30/2023 DD 08/30/18			3,910,000.000	4,083,022.98
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			3,687,000.000	3,778,122.92
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			13,000,000.000	1,481,525.40
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,137,932.20
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	335,685.37
NORTH AMERICAN BANCARD 11/21 C 0.000% 11/23/2028 DD 11/09/21			1,204,000.000	1,196,583.36
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06			1,917,116.352	2,345,256.48
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			720,341.560	718,994.52
NORTHRIVER MIDSTREAM FINA 144A 5.625% 02/15/2026 DD 10/15/20			10,000.000	10,408.10
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17			749,000.000	802,199.66
NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20			95,000.000	133,517.36
NORTHROP GRUMMAN SYSTEMS CORP 7.750% 02/15/2031 DD 02/27/01			150,000.000	213,842.11
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21			1,413,000.000	1,384,740.00
NORTHWEST FIBER/ZIPLY FIBER 2/ 0.000% 04/30/2027 DD 02/02/21			396,151.590	394,368.91
NORTHWOODS CAPITAL 17A A 144A VAR RT 04/22/2031 DD 03/22/18			500,000.000	498,555.76
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			7,505,000.000	829,173.01
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			571,000.000	573,318.26
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			491,000.000	506,957.50
NOVA GAS TRANSMISSION LTD 7.875% 04/01/2023 DD 04/01/93			1,588,000.000	1,716,406.97
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,686,000.000	1,700,752.50
NOVELIS CORP 144A 3.875% 08/15/2031 DD 08/11/21			15,000.000	14,906.25
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			2,883,000.000	3,030,753.75
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	906,407.50
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			1,793,000.000	1,748,175.00
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			6,817,000.000	7,114,094.61
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			2,040,000.000	1,999,200.00
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			731,000.000	783,182.44
NUMERICABLE / YPSO / ALTICE			960,300.000	954,538.20
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,418,502.50
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	798,481.05
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			823,000.000	892,955.00
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20			894,000.000	941,712.71
NUTRITION & BIOSCIENCES 1/20 ( 0.000% 01/17/2023 DD 01/17/20			1,437,522.000	1,431,784.46
NUTRITION & BIOSCIENCES 1/20 ( 0.000% 01/17/2025 DD 01/17/20			2,535,593.000	2,532,423.51
NVIDIA CORP 2.000% 06/15/2031 DD 06/16/21			1,872,000.000	1,864,382.40
NXP BV / NXP FUNDING LLC 144A 2.700% 05/01/2025 DD 05/01/20			57,000.000	58,902.67
NYO COMMERCIAL MOR 1290 A 144A VAR RT 11/15/2038 DD 11/16/21			2,810,000.000	2,794,705.45
OASIS PETROLEUM INC 144A 6.375% 06/01/2026 DD 06/09/21			35,000.000	36,662.50

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OCCEIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			1,662,000.000	1,712,715.94
OCCEIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			260,000.000	266,500.00
OCCEIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19			3,949,000.000	4,051,476.55
OCCEIDENTAL PETROLEUM CORP 4.200% 03/15/2048 DD 03/02/18			926,000.000	926,000.00
OCCEIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16			1,951,000.000	1,999,775.00
OCCEIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19			2,624,000.000	2,656,800.03
OCCEIDENTAL PETROLEUM CORP 4.500% 07/15/2044 DD 07/15/19			287,000.000	295,610.00
OCCEIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15			220,000.000	228,250.00
OCCEIDENTAL PETROLEUM CORP 5.550% 03/15/2026 DD 09/15/19			3,116,000.000	3,469,042.80
OCCEIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			3,453,000.000	4,207,825.80
OCCEIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19			473,000.000	581,790.00
OCCEIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			1,968,000.000	2,509,200.00
OCCEIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			789,000.000	1,023,727.50
OCCEIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			3,139,000.000	3,884,512.50
OCCEIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19			2,387,000.000	2,647,087.52
OCCEIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	486,781.26
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			556,000.000	558,780.00
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			1,628,502.850	1,629,142.73
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,525,907.42
OCP CLO 2019-17 L 17A A1R 144A VAR RT 07/20/2032 DD 07/20/21			6,090,000.000	6,095,235.94
OCP CLO 2020-19 LT 19A AR 144A VAR RT 10/20/2034 DD 09/01/21			250,000.000	249,709.00
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,270,000.000	1,270,356.69
OCTAGON INVESTMEN 1A AAR3 144A VAR RT 02/14/2031 DD 02/24/21			3,730,000.000	3,726,162.73
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21			1,790,000.000	1,789,552.50
OCTAGON INVESTMENT 1A A1R 144A VAR RT 07/15/2029 DD 04/15/21			4,730,000.000	4,730,504.55
OCTAGON INVESTMENT 3A AR 144A VAR RT 10/20/2034 DD 11/18/21			250,000.000	249,706.25
OCTANE RECEIVABLES T 1A A 144A 0.930% 03/22/2027 DD 05/05/21			1,326,704.190	1,320,864.70
OFFICE PROPERTIES INCOME TRUST 2.400% 02/01/2027 DD 08/13/21			155,000.000	150,131.56
OGE ENERGY CORP 0.703% 05/26/2023 DD 05/27/21			352,000.000	350,406.74
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	240.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			1,831,000.000	1,820,709.78
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			548,000.000	534,300.00
OMNICOM GROUP INC 2.450% 04/30/2030 DD 02/21/20			610,000.000	609,957.53
ONE CALL MEDICAL 3/21 COV-LITE 0.000% 12/31/2024 DD 03/22/21			84,787.500	84,734.93
ONE GAS INC 0.850% 03/11/2023 DD 03/11/21			2,277,000.000	2,274,516.22
ONE GAS INC 1.100% 03/11/2024 DD 03/11/21			1,583,000.000	1,574,649.31
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,249,726.24
ONEMAIN DIRECT AUTO 1A A 144A 0.870% 07/14/2028 DD 10/15/21			4,445,000.000	4,387,976.88



# Asset Detail

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As Of Date : 12/31/2021

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Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			35,000.000	34,418.30
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			86,000.000	93,507.38
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			1,995,000.000	2,083,887.23
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			2,165,000.000	2,295,397.95
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			1,042,000.000	1,159,225.00
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			684,000.000	779,760.00
ONEMAIN FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			1,025,000.000	1,128,781.25
ONEMAIN FINANCE CORP 8.875% 06/01/2025 DD 05/14/20			470,000.000	502,900.00
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			314,553.970	314,680.17
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	339,279.10
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19			1,143,000.000	1,203,316.00
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	206,341.38
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			1,152,000.000	1,184,156.31
ONEOK INC 7.500% 09/01/2023 DD 08/21/15			1,173,000.000	1,275,352.46
OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21			20,000.000	20,050.00
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			875,000.000	873,083.75
ORACLE CORP 2.950% 04/01/2030 DD 04/01/20			276,000.000	279,409.56
ORACLE CORP 3.600% 04/01/2040 DD 04/01/20			185,000.000	186,260.46
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21			650,000.000	658,975.42
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16			425,000.000	449,618.07
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21			220,000.000	229,231.80
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			620,000.000	645,566.37
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11			80,000.000	97,929.13
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			127,277.140	129,585.86
ORBIA ADVANCE CORP SAB DE 144A 1.875% 05/11/2026 DD 05/11/21			2,340,000.000	2,305,812.60
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	13,628.80
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			2,113,000.000	2,147,336.25
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21			2,863,000.000	2,990,918.84
ORGANON 3/21 (USD) TLB 0.000% 04/08/2028 DD 03/23/21			580,000.000	580,748.20
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			1,602,965.130	1,603,301.76
ORIFLAME INVESTMENT HOLDI 144A 5.125% 05/04/2026 DD 05/04/21			565,000.000	520,365.00
ORION ENGINEERED 9/21 (USD) CO 0.000% 09/24/2028 DD 09/14/21			323,190.000	321,978.04
ORTHO-CLINICAL 5/18 TLB			40,864.740	40,813.66
ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20			279,000.000	299,925.00
ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20			438,000.000	462,090.01
ORYX MIDSTREAM 10/21 TL 0.000% 10/05/2028 DD 09/16/21			1,440,000.000	1,429,430.40
OT MERGER CORP 144A 7.875% 10/15/2029 DD 10/15/21			115,000.000	113,131.25
OTIS WORLDWIDE CORP VAR RT 04/05/2023 DD 07/05/20			1,309,000.000	1,309,035.80
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			714,000.000	715,299.48



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			734,000.000	732,165.00
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	314,146.96
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			188,000.000	195,520.00
OVINTIV EXPLORATION INC 5.375% 01/01/2026 DD 03/10/15			1,214,000.000	1,345,279.14
OVINTIV EXPLORATION INC 5.625% 07/01/2024 DD 06/26/12			1,503,000.000	1,654,787.97
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			600,000.000	779,763.56
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			815,000.000	1,049,955.23
OVINTIV INC 6.625% 08/15/2037 DD 08/13/07			20,000.000	26,224.78
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01			55,000.000	71,766.56
OVINTIV INC 8.125% 09/15/2030 DD 09/15/00			25,000.000	33,274.10
OWENS & MINOR INC 144A 4.500% 03/31/2029 DD 03/10/21			85,000.000	87,125.00
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,299,999.996	2,098,750.00
OZLM VIII LTD 8A DRR 144A VAR RT 10/17/2029 DD 11/15/18			4,700,000.000	4,488,500.00
OZLM XI LTD 11A A1R 144A VAR RT 10/30/2030 DD 08/18/17			494,593.444	494,677.04
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	300,091.93
PACIFIC GAS AND ELECTRIC CO 1.367% 03/10/2023 DD 03/11/21			2,439,000.000	2,423,947.66
PACIFIC GAS AND ELECTRIC CO 1.750% 06/16/2022 DD 06/19/20			805,000.000	805,002.26
PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20			204,000.000	197,085.58
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			7,819,515.000	7,996,512.69
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14			1,111,000.000	1,151,580.14
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18			573,000.000	592,952.69
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20			310,000.000	338,691.94
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/2025 DD 06/24/20			435,000.000	429,773.75
PACIFIC LIFE GLOBAL FUNDI 144A 1.600% 09/21/2028 DD 09/21/21			320,000.000	309,995.36
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,400,400.00
PACTIV EVERGREEN GROUP IS 144A 4.375% 10/15/2028 DD 09/24/21			15,000.000	14,887.50
PADAGIS/PERRIGO 6/21 COV-LITE TLB			228,000.000	228,209.38
PADAGIS/PERRIGO 7/21 COV-LITE 0.000% 07/06/2028 DD 06/14/21			607,470.590	603,673.90
PALISADES CENTER T PLSD A 144A 2.713% 04/13/2033 DD 04/09/16			114,000.000	106,231.57
PALMER SQUARE CLO 20 2A A 144A VAR RT 07/15/2034 DD 05/27/21			588,000.000	588,089.38
PALMER SQUARE LOAN 1A A1 144A VAR RT 02/20/2028 DD 02/24/20			4,109,564.970	4,107,638.45
PALMER SQUARE LOAN 3A A1 144A VAR RT 07/20/2029 DD 07/29/21			300,000.000	300,000.00
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20			25,000.000	27,537.75
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18			190,000.000	209,286.90
PANASONIC CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	681,243.11
PANERA BREAD 6/17 TLA			4,355,013.430	4,311,463.30
PAPA JOHN'S INTERNATIONAL 144A 3.875% 09/15/2029 DD 09/14/21			600,000.000	597,000.00
PARALLEL 2015-1 LTD 1A AR 144A VAR RT 007/20/2027 DD 01/22/18			138,903.409	138,954.27
PAREXEL INTERNATIONAL 11/21 CO 0.000% 11/15/2028 DD 07/27/21			942,000.000	941,576.10

### Asset Detail

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As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,004,000.000	1,036,197.66
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			4,158,000.000	4,249,143.52
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			3,638,000.000	3,901,728.66
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			1,097,000.000	1,121,682.50
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,424,800.00
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			2,018,000.000	2,128,990.00
PARK PLACE LLC			172,759.817	1,242,529.61
PARK-OHIO INDUSTRIES INC 6.625% 04/15/2027 DD 04/17/17			95,000.000	92,197.50
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			2,131,000.000	2,176,283.75
PBF HOLDING CO LLC / PBF 144A 9.250% 05/15/2025 DD 05/13/20			70,000.000	66,587.50
PDC ENERGY INC 5.750% 05/15/2026 DD 05/15/18			634,000.000	654,605.00
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			609,000.000	616,612.50
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			559,000.000	595,553.44
PECF USS INTERMEDIATE HOL 144A 8.000% 11/15/2029 DD 11/19/21			145,000.000	150,147.50
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	769,230.00
PENN NATIONAL GAMING 8/18 TL			195,326.410	195,021.70
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			50,000.000	51,000.00
PENNYMAC FINANCIAL SERVIC 144A 5.375% 10/15/2025 DD 09/29/20			15,000.000	15,412.50
PENNYMAC FINANCIAL SERVIC 144A 5.750% 09/15/2031 DD 09/16/21			35,000.000	35,350.00
PENSKE TRUCK LEASING CO L 144A 3.900% 02/01/2024 DD 05/10/18			447,000.000	469,641.48
PENTAIR FINANCE SARL 3.150% 09/15/2022 DD 03/15/13			3,308,000.000	3,341,272.36
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	650,341.33
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			2,039,587.500	2,038,853.25
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			410,000.000	417,893.92
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	520,031.41
PERUSAHAAN PERSEROAN PERS 144A 4.125% 05/15/2027 DD 05/15/17			552,000.000	589,006.08
PERUSAHAAN PERSEROAN PERS 144A 5.450% 05/21/2028 DD 05/21/18			875,000.000	1,002,312.50
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,585,000.000	1,688,025.00
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13			1,700,000.000	1,717,000.00
PETROLEOS MEXICANOS 5.375% 03/13/2022 DD 03/13/18			843,000.000	850,376.25
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			1,856,000.000	2,040,672.00
PETROLEOS MEXICANOS VAR RT 03/11/2022 DD 03/12/18			862,000.000	862,000.00
PETRORIO LUXEMBOURG TRADI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	601,920.00
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,598,000.000	1,639,947.50
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			380,000.000	412,775.00
PFIZER INC 5.600% 09/15/2040 DD 09/15/15			375,000.000	528,237.91
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19			272,386.111	272,454.89
PFP 2019-5 LTD 5 C 144A VAR RT 04/14/2036 DD 04/25/19			601,000.000	600,473.10
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19			610,783.930	610,290.13



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PFP 2021-7 LTD 7 A 144A VAR RT 04/14/2038 DD 03/25/21			3,499,825.350	3,496,185.53
PFP 2021-8 LTD 8 C 144A VAR RT 08/09/2037 DD 09/30/21			395,000.000	393,552.72
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20			3,367,000.000	3,355,094.29
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20			2,577,000.000	2,562,352.85
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	762,569.50
PHH MORTGAGE CORP 144A 7.875% 03/15/2026 DD 03/04/21			110,000.000	113,730.10
PHILIPPINE GOVERNMENT BOND 2.375% 09/10/2023			21,900,000.000	427,876.12
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,595,000.000	1,838,752.45
PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21			20,000.000	20,312.98
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	885,330.19
PHILLIPS 66 PARTNERS LP 3.150% 12/15/2029 DD 09/06/19			255,000.000	264,610.38
PHILLIPS EDISON GROCERY CENTER 2.625% 11/15/2031 DD 10/06/21			145,000.000	141,158.53
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			855,000.000	856,949.40
PILGRIM'S PRIDE CORP 144A 3.500% 03/01/2032 DD 09/02/21			2,819,000.000	2,847,190.00
PILGRIM'S PRIDE CORP 144A 4.250% 04/15/2031 DD 04/08/21			3,593,000.000	3,772,650.00
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			3,617,000.000	3,819,334.98
PILOT TRAVEL CENTERS 7/21 COV- 0.000% 07/28/2028 DD 07/16/21			1,745,000.000	1,733,151.45
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			340,000.000	334,566.45
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			136,000.000	148,397.92
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,356,257.499	3,428,702.32
PLANET FITNESS/UNITED PF 12/19			1,332,243.910	1,283,124.08
PLANTRONICS 5/18 COV-LITE TLB			558,942.570	545,768.29
PLANTRONICS INC 144A 4.750% 03/01/2029 DD 03/04/21			3,674,000.000	3,504,077.50
PLASTIPAK PACKAGING 12/21 COV- 0.000% 12/01/2028 DD 11/09/21			578,000.000	576,312.24
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			2,240,072.500	2,227,931.31
PLAZA MEXICO PREF LLC			749,001.900	922,254.42
PLY GEM/PISCES MIDCO/CORNERSTO 0.000% 03/26/2028 DD 03/22/21			1,215,812.500	1,211,253.20
PM GENERAL PURCHASER LLC 144A 9.500% 10/01/2028 DD 10/01/20			5,000.000	5,065.83
PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21			1,213,842.780	1,208,781.06
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	268,203.60
PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027			475,000.000	562,825.81
POSCO 144A 2.375% 11/12/2022 DD 11/12/19			675,000.000	682,931.25
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			2,332,000.000	2,314,510.00
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			3,593,000.000	3,659,470.50
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	425,351.25
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			2,043,000.000	2,164,272.48
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			3,789,000.000	3,912,142.50
POWERSCOURT			19,018,847.544	22,681,416.75
POWERSCOURT KRS 0.000% 12/31/2023 DD 03/31/06			8,747,090.290	10,438,906.13



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2023 DD 01/09/18			183,933.750	179,508.30
PPL ELECTRIC UTILITIES CORP VAR RT 06/24/2024 DD 06/24/21			520,000.000	518,737.41
PQ CORP/ECOVYST 6/21 COV-LITE 0.000% 06/09/2028 DD 05/19/21			421,880.000	421,124.84
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			625,000.000	625,193.75
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			713,000.000	713,891.25
PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/07/2028 DD 11/18/21			808,000.000	802,610.64
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21			15,000.000	15,288.30
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17			70,000.000	71,225.00
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			127,875.278	82,888.76
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			358,644.499	232,616.83
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,030,468.290	721,636.94
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	577,872.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			344,659.593	241,882.10
PREGIS 6/21 INCREMENTAL TL 0.000% 07/31/2026 DD 06/10/21			468,825.000	465,894.85
PREGIS 7/19 COV-LITE TLB			813,400.000	809,333.00
PREMIER DISTRIBUTION LLC			2,381,955.687	3,048,640.62
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			996,000.000	988,221.24
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			1,179,000.000	1,183,091.13
PRESTIGE AUTO RECEI 1A A2 144A 0.550% 09/16/2024 DD 11/10/21			1,771,000.000	1,769,399.55
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	657,028.75
PRETIUM PACKAGING 10/21 COV-LI 0.000% 10/02/2028 DD 08/27/21			460,000.000	458,679.80
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,817,641.74
PRIMA CAPITAL CRE SE 7A D 144A 4.250% 12/25/2050 DD 10/22/19			400,000.000	378,000.00
PRIMA CAPITAL CRE SE 8A C 144A 3.000% 12/01/2070 DD 07/15/20			673,000.000	615,795.00
PRIME SECURITY SERVICES B 144A 3.375% 08/31/2027 DD 08/20/20			115,000.000	110,915.20
PRIME SECURITY SERVICES B 144A 6.250% 01/15/2028 DD 01/28/20			65,000.000	67,762.50
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			1,787,000.000	1,769,130.00
PRINCE MINERALS 3/18 COV-LITE			682,109.510	676,782.23
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21			805,000.000	794,741.18
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			925,000.000	912,845.73
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			265,000.000	278,636.53
PRO MACH 8/21 COV-LITE DELAYED 0.000% 08/13/2028 DD 08/02/21			124,581.010	124,892.46
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			990,418.990	992,895.04
PROGRESS RESIDENTI SFR6 G 144A 4.003% 07/17/2038 DD 07/09/21			485,000.000	480,600.52
PROGRESS RESIDENTI SFR8 F 144A 3.181% 10/17/2038 DD 09/09/21			4,370,000.000	4,261,314.17
PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20			35,000.000	42,463.40
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18			85,000.000	105,379.19
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21			2,433,334.910	2,434,867.92
PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20			85,000.000	87,892.55

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PROMETRIC 1/18 COV-LITE TL			1,049,667.890	1,035,560.35	
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21			808,000.000	804,024.64	
PROSUS NV 144A 3.061% 07/13/2031 DD 07/13/21			879,000.000	857,795.62	
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			1,855,000.000	1,530,821.81	
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	756,235.66	
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,655,000.000	1,400,236.26	
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	631,831.26	
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN			1,470,000.000	1,238,536.82	
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			2,080,000.000	2,116,400.00	
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	405,158.02	
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			1,072,785.530	1,064,992.49	
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			663,022.350	658,987.00	
PRPM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			324,833.098	322,152.35	
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			883,612.430	870,902.99	
PUBLIC SERVICE ENTERPRISE GROU 2.450% 11/15/2031 DD 11/08/21			1,094,000.000	1,082,374.43	
PUBLIC STORAGE 1.950% 11/09/2028 DD 11/09/21			280,000.000	279,272.16	
PUBLIC STORAGE VAR RT 04/23/2024 DD 04/23/21			860,000.000	858,911.65	
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,171,100.000	1,143,040.45	
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12			575,000.000	582,826.76	
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	144,194.42	
PVH CORP 4.625% 07/10/2025 DD 07/10/20			2,080,000.000	2,266,158.60	
QATAR ENERGY 144A 1.375% 09/12/2026 DD 07/12/21			930,000.000	911,530.20	
QATAR ENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	673,586.24	
QATAR ENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	699,970.24	
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19			800,000.000	1,048,512.00	
QNB FINANCE LTD REGS 4.350% 01/29/2022			2,490,000.000	391,040.97	
QORVO INC 144A 1.750% 12/15/2024 DD 12/14/21			1,120,000.000	1,120,720.16	
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,222,544.027	1,951,476.78	
QUEENSLAND TREASURY CORP 144A 4.250% 07/21/2023			1,050,000.000	806,632.19	
QUIKRETE 11/16 COV-LITE TLB			1,119,087.960	1,105,423.90	
QUIKRETE 6/21 COV-LITE TLB1 0.000% 05/12/2028 DD 04/12/21			815,000.000	812,734.30	
QUORUM 7/20 TL			113,649.670	110,098.12	
QVC INC 4.750% 02/15/2027 DD 02/04/20			445,000.000	457,237.50	
QVC INC 4.850% 04/01/2024 DD 03/18/14			371,000.000	395,951.61	
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			807,700.000	796,230.67	
RACKSPACE HOSTING 2/21 COV-LIT			806,449.770	799,780.43	
RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21			1,875,000.000	1,784,943.75	
RAD CLO 10 LTD 10A A 144A VAR RT 04/23/2034 DD 03/19/21			620,000.000	620,243.04	
RAD CLO 2 LTD 2A AR 144A VAR RT 10/15/2031 DD 02/17/21			3,950,000.000	3,947,895.52	





# Asset Detail

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RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,320,000.000	1,416,442.53
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			2,965,000.000	2,994,650.00
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			3,098,000.000	3,112,049.44
RANGE RESOURCES CORP 9.250% 02/01/2026 DD 08/01/20			4,612,000.000	4,970,779.01
RAPTOR ACQUISITION CORP / 144A 4.875% 11/01/2026 DD 06/30/21			20,000.000	20,200.00
RATTLER MIDSTREAM LP 144A 5.625% 07/15/2025 DD 07/14/20			65,000.000	67,600.00
RAYTHEON TECHNOLOGIES CORP 1.900% 09/01/2031 DD 08/10/21			1,304,000.000	1,259,739.73
RAYTHEON TECHNOLOGIES CORP 3.030% 03/15/2052 DD 11/16/21			175,000.000	176,547.26
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18			1,395,000.000	1,561,623.61
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	6,116,945.65
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			1,292,000.000	1,286,754.48
READY CAPITAL MORTG FL6 A 144A VAR RT 07/25/2036 DD 08/17/21			3,100,000.000	3,084,624.00
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19			40,382.540	40,402.73
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			337,383.300	345,918.06
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19			923,949.610	931,124.17
REALOGY GROUP LLC / REALO 144A 5.750% 01/15/2029 DD 01/11/21			60,000.000	61,500.00
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			963,585.000	960,125.73
RED VENTURES 1/20 COV-LITE TLB			866,515.000	860,016.13
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20			495,000.000	481,763.70
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			445,000.000	452,458.20
REDROOF INN MEZZ 2.0 LLC			253,159.617	1,024,906.76
REGIONALCARE/LIFEPOINT HEALTH			810,943.970	809,427.50
RELIANCE INDUSTRIES LTD 144A 5.400% 02/14/2022 DD 02/14/12			2,400,000.000	2,411,020.46
RENAISSANCE LEARNING 5/18 TL 0.000% 05/30/2025 DD 05/07/18			962,867.630	952,892.32
RENEWABLE ENERGY GROUP IN 144A 5.875% 06/01/2028 DD 05/20/21			20,000.000	20,550.00
REPUBLIC OF KENYA GOVERNMENT 144A 6.875% 06/24/2024 DD 06/24/14			2,384,000.000	2,518,147.68
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 01/26/2060 DD 01/01/20			243,828.021	244,842.37
RESIDENTIAL MORTGAGE 2 A2 144A VAR RT 05/25/2060 DD 06/01/20			1,706,000.000	1,713,905.09
RESIDENTIAL MORTGAGE 2 A3 144A VAR RT 05/25/2060 DD 06/01/20			705,000.000	712,365.77
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			1,241,000.000	1,217,402.39
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			935.326	982.09
RESOURCE LABEL 7/21 TL 0.000% 07/10/2028 DD 06/23/21			666,000.000	663,922.08
RESTON PLAZA LLC			1,449,333.100	1,399,759.60
RESTORATION HARDWARE/RH 10/21 0.000% 10/20/2028 DD 09/29/21			1,518,300.000	1,513,745.10
REXFORD INDUSTRIAL REALTY LP 2.150% 09/01/2031 DD 08/09/21			210,000.000	198,517.81
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			146,000.000	157,641.13
RIBBON HOME INC SERIES C 0.000% 12/31/2024 DD 03/31/06			9,048.000	126,762.48
RISERVA CLO LTD 3A ARR 144A VAR RT 01/18/2034 DD 03/18/21			250,000.000	248,556.50
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			2,315,000.000	2,338,427.80

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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RITCHIE BROS HOLDINGS INC 144A 4.750% 12/15/2031 DD 12/21/21			1,932,000.000	2,016,525.00	
RITE AID CORP 144A 7.500% 07/01/2025 DD 02/05/20			65,000.000	66,820.00	
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	759,152.50	
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	821,135.60	
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			2,150,000.000	2,180,852.50	
ROCHE HOLDINGS INC 144A 1.930% 12/13/2028 DD 12/13/21			1,890,000.000	1,898,871.22	
ROCKCLIFF ENERGY II LLC 144A 5.500% 10/15/2029 DD 10/04/21			85,000.000	87,550.00	
ROCKET MORTGAGE LLC / ROC 144A 2.875% 10/15/2026 DD 10/05/21			2,973,000.000	2,950,702.50	
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	1,192,455.00	
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			732,000.000	742,980.00	
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,838,000.000	3,885,975.00	
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18			918,835.010	912,375.60	
ROCKET SOFTWARE 2/21 TLB1 0.000% 12/04/2027 DD 02/22/21			15,000.000	14,958.75	
ROCKET SOFTWARE 6/21 (USD) INC 0.000% 11/28/2025 DD 05/20/21			331,001.900	330,091.65	
ROCKET SOFTWARE INC 144A 6.500% 02/15/2029 DD 02/02/21			95,000.000	92,682.00	
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,603,000.000	1,598,992.50	
ROGERS COMMUNICATIONS INC VAR RT 17-DEC-2081 4 MO HLD			575,000.000	461,333.32	
ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21			20,000.000	20,400.00	
ROMARK CLO LTD 1A A2R 144A VAR RT 10/23/2030 DD 07/23/21			6,950,000.000	6,937,492.08	
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			270,000.000	291,106.01	
ROYAL BANK OF CANADA 0.650% 07/29/2024 DD 07/29/21			395,000.000	389,489.30	
ROYAL BANK OF CANADA 2.300% 11/03/2031 DD 10/29/21			2,791,000.000	2,807,383.17	
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	536,273.26	
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			2,633,000.000	2,948,960.02	
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			2,039,000.000	1,974,965.22	
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			2,788,000.000	2,820,229.28	
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			1,328,000.000	1,350,310.40	
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20			645,000.000	682,087.50	
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			895,000.000	840,261.80	
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			518,000.000	525,132.86	
RUMO LUXEMBOURG SARL 144A 5.875% 01/18/2025 DD 01/18/18			1,472,000.000	1,512,494.72	
S&P GLOBAL INC 1.250% 08/15/2030 DD 08/13/20			147,000.000	137,306.24	
S&P GLOBAL INC 2.500% 12/01/2029 DD 11/26/19			656,000.000	678,104.38	
SABERT 12/19 COV-LITE TLB			858,489.520	856,884.15	
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			6,204,000.000	6,748,235.66	
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16			4,486,000.000	5,149,255.10	
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			6,528,000.000	6,828,064.55	
SABRE 6/21 TLB1 0.000% 12/17/2027 DD 06/25/21			548,138.180	540,601.27	
SABRE 6/21 TLB2 0.000% 12/17/2027 DD 06/25/21			873,766.430	861,752.14	



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SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20			3,339,000.000	3,489,254.97
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			364,000.000	411,320.00
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			673,312.500	668,505.05
SAIC 2/20 INCREMENTAL TLB			962,426.660	960,222.70
SALESFORCE.COM 12/20 DELAYED T 0.000% 12/23/2023 DD 12/23/20			2,213,586.000	0.00
SALESFORCE.COM INC 2.900% 07/15/2051 DD 07/12/21			420,000.000	429,163.50
SALESFORCE.COM INC 3.050% 07/15/2061 DD 07/12/21			507,000.000	523,900.59
SALLY BEAUTY 6/17 COV-LITE			136,522.610	136,010.65
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	261,046.29
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			39,646.980	39,676.63
SAN DIEGO GAS & ELECTRIC CO 2.950% 08/15/2051 DD 08/13/21			70,000.000	69,802.70
SANTANDER CONSUMER BA A3 144A 0.460% 08/15/2024 DD 08/26/20			1,683,289.800	1,683,193.52
SANTANDER DRIVE AUTO RECE 1 A3 2.030% 02/15/2024 DD 04/22/20			20,749.510	20,760.86
SANTANDER DRIVE AUTO RECE 2 A2 0.280% 04/15/2024 DD 05/26/21			2,007,956.530	2,007,603.73
SANTANDER DRIVE AUTO RECE 3 A2 0.290% 05/15/2024 DD 07/21/21			5,566,870.210	5,565,163.97
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21			2,304,000.000	2,301,712.58
SANTANDER DRIVE AUTO RECEI 2 B 0.960% 11/15/2024 DD 07/22/20			635,955.410	636,520.90
SANTANDER DRIVE AUTO RECEI 2 C 0.900% 06/15/2026 DD 05/26/21			728,000.000	725,830.34
SANTANDER DRIVE AUTO RECEI 2 D 1.350% 07/15/2027 DD 05/26/21			4,305,000.000	4,279,266.00
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19			1,045,857.880	1,050,464.47
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20			1,855,000.000	1,857,509.63
SANTANDER DRIVE AUTO RECEI 4 C 1.260% 02/16/2027 DD 10/27/21			970,000.000	964,201.93
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			5,061,476.380	5,148,550.98
SANTANDER HOLDINGS USA INC 3.450% 06/02/2025 DD 06/01/20			2,814,000.000	2,953,507.57
SANTANDER RETAIL AUT A A3 144A 0.510% 07/22/2024 DD 03/24/21			6,185,000.000	6,142,389.68
SANTANDER RETAIL AUT C A2 144A 0.290% 04/22/2024 DD 09/22/21			2,625,000.000	2,619,712.46
SANTANDER RETAIL AUT C A3 144A 0.500% 03/20/2025 DD 09/22/21			2,740,000.000	2,718,734.59
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19			566,000.000	574,826.55
SANTANDER UK GROUP HOLDIN 144A 4.750% 09/15/2025 DD 09/15/15			1,201,000.000	1,310,482.66
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			2,103,000.000	2,148,694.28
SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2025 DD 03/15/21			400,000.000	395,935.62
SAUDI ARABIAN OIL CO 144A 2.250% 11/24/2030 DD 11/24/20			520,000.000	505,674.00
SAUDI ARABIAN OIL CO 144A 2.875% 04/16/2024 DD 04/16/19			1,287,000.000	1,328,425.96
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			840,000.000	897,750.00
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			690,000.000	777,737.64
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			755,000.000	874,025.75
SAUDI GOVERNMENT INTERNAT 144A 3.250% 11/17/2051 DD 11/17/21			340,000.000	334,739.52
SBA COMMUNICATIONS CORP 144A 3.125% 02/01/2029 DD 01/29/21			1,065,000.000	1,022,400.00
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,419,000.000	3,521,570.00



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SBA FINANCE 4/18 TLB			5,367,414.610	5,303,703.40
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21			5,125,000.000	5,107,128.10
SCF EQUIPMENT LEASI 2A A1 144A 2.220% 06/20/2024 DD 10/31/19			174,711.510	175,025.88
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			2,834,000.000	2,872,194.67
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21			2,000,000.000	1,967,962.60
SCIENTIFIC GAMES 1/18 B5			5,843,155.090	5,818,496.98
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			3,030,000.000	3,119,385.00
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,160,850.00
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19			100,000.000	111,500.00
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,611,000.000	1,695,577.50
SCIENTIFIC GAMES INTERNAT 144A 8.625% 07/01/2025 DD 07/01/20			566,000.000	604,205.00
SCIH SALT HOLDINGS INC 144A 4.875% 05/01/2028 DD 04/27/21			1,070,000.000	1,027,200.00
SCIH SALT HOLDINGS INC 144A 6.625% 05/01/2029 DD 04/27/21			55,000.000	51,425.00
SCOTTS MIRACLE-GRO CO/THE 144A 4.375% 02/01/2032 DD 08/13/21			35,000.000	34,912.50
SCOTTS MIRACLE-GRO CO/THE 4.500% 10/15/2029 DD 10/22/19			80,000.000	83,400.00
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			300,000.000	299,625.00
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			194,000.000	197,152.50
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19			35,000.000	36,769.69
SEASONED CREDIT RISK 2 M1 144A VAR RT 08/25/2056 DD 07/01/17			1,037,000.000	1,044,996.93
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18			640,361.270	634,892.58
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			4,917,000.000	5,206,414.62
SENSATA TECHNOLOGIES BV 144A 4.000% 04/15/2029 DD 03/29/21			70,000.000	71,487.50
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20			485,000.000	483,787.50
SERVICE CORP INTERNATIONAL/US 3.375% 08/15/2030 DD 08/10/20			70,000.000	68,785.50
SERVICE CORP INTERNATIONAL/US 4.000% 05/15/2031 DD 05/24/21			35,000.000	35,437.50
SERVICE CORP INTERNATIONAL/US 4.625% 12/15/2027 DD 12/12/17			544,000.000	567,800.00
SERVICE PROPERTIES TRUST 4.350% 10/01/2024 DD 09/18/19			1,107,000.000	1,084,860.00
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20			84,000.000	86,262.71
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20			30,000.000	32,516.08
SERVICENOW INC 1.400% 09/01/2030 DD 08/11/20			526,000.000	490,148.01
SETANTA AIRCRAFT/AERCAP 11/21 0.000% 11/02/2028 DD 10/25/21			510,000.000	509,362.50
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			465,942.950	463,226.50
SFAVE COMMERCIAL M 5AVE C 144A VAR RT 01/05/2043 DD 02/01/15			467,000.000	419,817.26
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,102,000.000	892,558.84
SFO COMMERCIAL MORT 555 A 144A VAR RT 05/15/2038 DD 05/10/21			2,600,000.000	2,598,398.14
SHACKLETON 2017-XI 11A AR 144A VAR RT 08/15/2030 DD 03/05/20			409,000.000	409,150.51
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20			538,000.000	548,222.00
SHELL INTERNATIONAL FINANCE BV 2.875% 11/26/2041 DD 11/26/21			265,000.000	265,986.35
SHELTER GROWTH CRE FL2 E 144A VAR RT 05/15/2036 DD 06/05/19			2,139,449.998	2,096,661.00



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SHELTER GROWTH CRE FL2 F 144A VAR RT 05/15/2036 DD 06/05/19			1,004,699.989	984,605.99	
SHELTER GROWTH CRE FL2 G 144A VAR RT 05/15/2036 DD 06/05/19			866,150.015	838,000.14	
SHELTER GROWTH CRE FL3 A 144A VAR RT 09/15/2036 DD 09/27/21			360,435.440	359,049.21	
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,338,000.000	1,386,181.38	
SHINHAN FINANCIAL GROUP C 144A VAR RT 12/31/2049 DD 05/12/21			980,000.000	966,240.80	
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			625,000.000	642,860.05	
SI GROUP/ADDIVANT 7/18 TL			934,419.490	934,419.49	
SIEMENS FINANCIERINGSMAAT 144A 3.400% 03/16/2027 DD 03/16/17			525,000.000	566,154.99	
SIGNAL PEAK CLO 8 LT 8A A 144A VAR RT 04/20/2033 DD 03/26/20			609,000.000	609,666.86	
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			1,411,919.000	1,408,389.19	
SIGNATURE AVIATION/BBA AVIATIO 0.000% 12/31/2024 DD 04/08/21			172,386.260	172,198.36	
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,466,412.899	2,765,025.09	
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			3,913,000.000	3,854,305.00	
SIMON PROPERTY GROUP LP 2.250% 01/15/2032 DD 08/18/21			983,000.000	960,734.00	
SIMPAR EUROPE SA 144A 5.200% 01/26/2031 DD 01/20/21			460,000.000	428,954.60	
SIMPAR FINANCE S.A.R.L 144A 10.750% 02/12/2028 DD 02/12/21			3,310,000.000	498,563.25	
SINCLAIR TELEVISION 12/16 TLB2			358,576.860	353,348.81	
SINCLAIR TELEVISION 7/19 0.000% 09/30/2026 DD 05/06/19			758,950.000	739,976.25	
SINCLAIR TELEVISION GROUP 144A 4.125% 12/01/2030 DD 12/04/20			35,000.000	33,162.50	
SINGAPORE AIR JUNIOR LOAN 21 0.000% 12/31/2024 DD 03/31/06			4,019,443.000	4,091,137.81	
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			1,860,000.000	1,436,187.02	
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	739,937.18	
SIRIUS XM RADIO INC 144A 3.875% 09/01/2031 DD 08/16/21			670,000.000	656,901.50	
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			120,000.000	120,670.80	
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			317,000.000	317,000.00	
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			1,872,000.000	2,017,080.00	
SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16			583,000.000	588,830.00	
SIX FLAGS ENTERTAINMENT C 144A 5.500% 04/15/2027 DD 04/13/17			25,000.000	25,875.00	
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			1,012,000.000	1,080,757.81	
SK HYNIX INC 144A 1.000% 01/19/2024 DD 01/19/21			3,377,000.000	3,338,693.00	
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21			2,790,000.000	2,729,903.40	
SKY LTD 144A 3.750% 09/16/2024 DD 09/16/14			790,000.000	841,368.62	
SKYSCRAPER PERFORMANCE/MBCC 3/ 0.000% 09/29/2027 DD 03/08/21			1,018,324.210	1,017,051.30	
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			1,566,000.000	1,591,527.14	
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			1,557,000.000	1,590,320.76	
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			316,929.630	321,016.38	
SLG OFFICE TRUST 20 OVA A 144A 2.585% 07/15/2041 DD 06/01/21			323,000.000	330,784.69	
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,510,551.070	4,504,867.78	
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,775,937.070	2,754,955.15	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,734,613.740	1,712,764.55
SM ENERGY CO 144A 10.000% 01/15/2025 DD 06/17/20			1,936,000.000	2,129,600.00
SM ENERGY CO 6.500% 07/15/2028 DD 06/23/21			657,000.000	679,995.00
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			349,000.000	359,470.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,140,000.000	1,171,350.01
SMB PRIVATE EDUCATIO A A1 144A VAR RT 01/15/2053 DD 02/09/21			466,843.070	466,965.06
SOCIETE GENERALE SA 144A 2.625% 01/22/2025 DD 01/22/20			1,681,000.000	1,724,021.65
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 04/06/18			525,000.000	576,187.50
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 09/29/15			1,365,000.000	1,577,817.16
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 11/18/20			525,000.000	551,460.00
SOLARWINDS 3/18 TLB			969,412.050	954,647.90
SOLENIS 9/21 (USD) TLB 0.000% 11/09/2028 DD 09/06/21			900,000.000	896,247.00
SOLERA 6/21 (USD) COV-LITE TL 0.000% 06/02/2028 DD 05/18/21			90,000.000	89,915.40
SOUND PHYSICIANS 6/18 TL			482,500.000	480,893.27
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18			8,703,348.000	8,667,217.36
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			299,999.960	300,230.08
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	50,897.73
SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04			160,000.000	207,579.45
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			346,000.000	361,760.39
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	271,462.50
SOUTHWESTERN ELECTRIC POWER CO 2.750% 10/01/2026 DD 09/29/16			375,000.000	388,058.27
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			255,000.000	253,859.99
SOUTHWESTERN ENERGY 12/21 TL 0.000% 12/08/2027 DD 12/08/21			679,000.000	679,427.77
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21			2,396,000.000	2,522,317.12
SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21			887,000.000	938,002.50
SOUTHWESTERN ENERGY CO 5.375% 03/15/2030 DD 08/30/21			80,000.000	85,718.40
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			71,000.000	78,028.65
SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024			565,000.000	654,288.93
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027			955,000.000	1,132,247.70
SPANISH BROADCASTING SYST 144A 9.750% 03/01/2026 DD 02/17/21			60,000.000	61,725.00
SPECTRUM BRANDS INC 144A 3.875% 03/15/2031 DD 03/03/21			65,000.000	64,187.50
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20			185,000.000	194,018.75
SPRINGS WINDOW FASHIONS 10/21 0.000% 10/06/2028 DD 09/08/21			2,158,000.000	2,136,420.00
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			1,129,000.000	1,428,185.00
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02			1,200,000.000	1,800,000.00
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			185,000.000	207,691.18
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			866,000.000	995,900.00
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	881,240.40
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			210,000.000	231,262.50

### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPRINT SPECTRUM CO LLC / 144A VAR RT 03/20/2023 DD 10/27/16			0.003	0.00
SRS DISTRIBUTION 6/21 COV-LITE 0.000% 06/02/2028 DD 06/04/21			770,070.000	767,613.48
SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			779,000.000	781,921.25
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21			2,151,000.000	2,161,755.00
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,721,000.000	1,738,210.00
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			247,221.340	244,225.02
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			200,687.120	198,254.80
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			815,000.000	914,878.25
STACR TRUST 201 HRP2 M3AS 144A VAR RT 02/25/2047 DD 11/20/18			2,461,500.000	2,454,153.41
STACR TRUST 2018 DNA3 M2B 144A VAR RT 09/25/2048 DD 09/21/18			60,000.000	60,613.37
STACR TRUST 2018- DNA3 M2 144A VAR RT 09/25/2048 DD 09/21/18			797,000.000	805,800.47
STACR TRUST 2018- HRP2 M3 144A VAR RT 02/25/2047 DD 11/20/18			1,660,000.000	1,686,229.66
STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13			2,664,000.000	2,843,305.48
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21			3,007,000.000	2,973,044.87
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			1,862,000.000	1,864,673.35
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20			433,000.000	444,034.55
STANDARD CHARTERED PLC 144A VAR RT 03/15/2024 DD 03/15/18			561,000.000	578,241.33
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21			691,000.000	684,850.10
STANDARD CHARTERED PLC 144A VAR RT 10/14/2023 DD 10/14/20			938,000.000	938,810.56
STANDARD CHARTERED PLC 144A VAR RT 11/23/2025 DD 11/23/21			886,000.000	885,109.41
STANDARD INDUSTRIES 8/21 COV-L 0.000% 08/06/2028 DD 08/06/21			67,226.250	67,254.49
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20			280,000.000	269,721.20
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20			50,000.000	51,006.00
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17			95,000.000	98,087.50
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19			713,000.000	672,002.50
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			1,467,000.000	1,507,342.50
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			362,997.907	364,145.19
STARWOOD MORTGAGE RE 3 A3 144A VAR RT 04/25/2065 DD 07/01/20			560,000.000	563,942.23
STARWOOD PROPERTY 7/19 TLB			698,912.500	694,544.30
STARWOOD PROPERTY TRUST I 144A 3.750% 12/31/2024 DD 12/15/21			2,467,000.000	2,492,607.46
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18			35,000.000	36,400.00
STATE STREET CORP VAR RT 11/18/2027 DD 11/18/21			160,000.000	160,324.06
STATION CASINOS 2/20 COV-LITE			1,051,163.750	1,041,366.91
STATION CASINOS LLC 144A 4.500% 02/15/2028 DD 02/07/20			35,000.000	35,199.50
STATION CASINOS LLC 144A 4.625% 12/01/2031 DD 11/26/21			30,000.000	30,246.00
STEEL DYNAMICS INC 5.000% 12/15/2026 DD 12/06/16			2,011,000.000	2,067,229.21
STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21			455,000.000	447,953.35
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			435,000.000	443,700.00
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			700,000.000	696,717.00



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	519,263.75
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,034,586.550	922,933.97
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/21/2026 DD 01/11/21			577,100.000	575,057.07
SUMITOMO MITSUI FINANCIAL GROU 1.902% 09/17/2028 DD 09/17/21			680,000.000	667,218.36
SUMITOMO MITSUI FINANCIAL GROU 2.348% 01/15/2025 DD 01/15/20			80,000.000	82,003.91
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19			120,000.000	125,185.54
SUMITOMO MITSUI FINANCIAL GROU 3.944% 07/19/2028 DD 07/19/18			120,000.000	132,982.73
SUNBIRD ENGINE FINAN 1A A 144A 3.671% 02/15/2045 DD 03/02/20			260,373.646	250,805.80
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96			417,000.000	508,239.83
SUNCOR ENERGY VENTURES CO 144A 4.500% 04/01/2022 DD 03/29/12			3,177,000.000	3,177,305.53
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			989,000.000	1,031,428.10
SUPERANNUATION AND INVESTMENTS 0.000% 09/24/2028 DD 08/30/21			3,410,000.000	3,404,680.40
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			202,000.000	214,625.00
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			823,000.000	829,172.50
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16			886,000.000	1,010,048.86
SWEDBANK AB 144A 1.300% 06/02/2023 DD 06/02/20			2,182,000.000	2,194,927.36
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17			570,000.000	572,787.78
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			9,518,835.200	1,649,133.93
SWITCH LTD 144A 3.750% 09/15/2028 DD 09/17/20			368,000.000	370,760.00
SWITCH LTD 144A 4.125% 06/15/2029 DD 06/07/21			877,000.000	896,732.50
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	1,003,772.91
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15			250,000.000	270,222.68
SYNEOS HEALTH INC 144A 3.625% 01/15/2029 DD 11/24/20			157,000.000	155,037.50
SYNIVERSE 2/18 TL			2,389,029.140	2,372,114.82
SYNOVUS BANK/COLUMBUS GA VAR RT 02/10/2023 DD 02/12/20			500,000.000	500,389.40
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			387,000.000	393,243.57
SYSCO CORP 2.450% 12/14/2031 DD 12/14/21			450,000.000	451,712.22
T-MOBILE USA INC 144A 2.700% 03/15/2032 DD 12/06/21			320,000.000	322,406.90
T-MOBILE USA INC 144A 3.500% 04/15/2031 DD 03/23/21			2,062,000.000	2,144,480.00
T-MOBILE USA INC 2.550% 02/15/2031 DD 02/15/21			1,970,000.000	1,962,282.14
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			2,508,000.000	2,470,380.00
T-MOBILE USA INC 2.625% 04/15/2026 DD 03/23/21			260,000.000	261,300.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			1,594,000.000	1,574,234.40
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	534,943.50
T-MOBILE USA INC 3.500% 04/15/2025 DD 04/15/21			431,000.000	456,815.81
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			1,313,000.000	1,365,520.00
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			223,000.000	244,212.96
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			1,634,000.000	1,719,785.01
TABEO LLC 0.000% 12/31/2050 DD 02/14/18			1,333,449.000	1,233,048.33



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	581,760.00
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	343,858.20
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	2,142,600.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			652,976.160	551,438.37
TACALA 1/18 COV-LITE TL			1,096,339.840	1,092,721.92
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,298,800.005	1,355,106.88
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			80,000.000	79,300.00
TALLGRASS ENERGY PARTNERS 144A 6.000% 12/31/2030 DD 12/22/20			65,000.000	65,134.55
TAMKO BUILDING 4/19 COV-LITE T			634,013.920	629,525.10
TARGA RESOURCES PARTNERS 144A 4.000% 01/15/2032 DD 02/02/21			2,155,000.000	2,251,975.00
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20			954,000.000	1,035,996.31
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	2,110,556.09
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			609,000.000	627,617.13
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19			1,587,000.000	1,733,797.50
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			654,000.000	731,682.12
TASEKO MINES LTD 144A 7.000% 02/15/2026 DD 02/10/21			65,000.000	67,600.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,743,000.000	1,822,184.49
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21			1,400,000.000	1,398,958.54
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21			2,350,000.000	2,347,153.68
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20			90,000.000	94,212.74
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			70,000.000	90,125.50
TECTA AMERICA 3/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			543,270.000	542,590.91
TEKNI-PLEX 10/17 (USD)			915,506.500	914,792.40
TEKNI-PLEX 7/21 DELAYED TL 0.000% 07/29/2028 DD 07/22/21			23,826.900	23,785.92
TEKNI-PLEX 7/21 INCREMENTAL TL 0.000% 07/22/2026 DD 07/22/21			167,728.690	167,440.20
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	407,955.24
TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18			305,000.000	351,801.99
TELENET 1/20 (USD) AR TL			1,390,000.000	1,363,937.50
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			1,167,233.750	1,030,083.78
TEMPO ACQUISITION 5/17 COV-LITE TLB			151,826.840	151,712.97
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			608,000.000	629,280.00
TENET HEALTHCARE CORP 144A 4.250% 06/01/2029 DD 06/02/21			95,000.000	96,471.55
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20			842,000.000	865,155.00
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,359,000.000	1,395,869.67
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			1,718,000.000	1,788,867.50
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20			2,441,000.000	2,578,208.61
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			2,063,000.000	2,135,205.08
TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20			1,205,000.000	1,268,202.34
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			377,000.000	381,712.50



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			2,318,000.000	2,322,153.86
TENNECO INC 144A 5.125% 04/15/2029 DD 03/17/21			895,000.000	874,862.50
TENNECO INC 144A 7.875% 01/15/2029 DD 11/30/20			1,752,000.000	1,892,160.00
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			55,000.000	78,306.00
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,795,991.98
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	322,616.93
TEREX CORP 144A 5.000% 05/15/2029 DD 04/01/21			35,000.000	35,962.50
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,255,000.000	1,315,698.08
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			784,000.000	830,412.80
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19			95,000.000	102,673.15
TEXAS CROSSING LLC			188.803	851,180.06
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	248,669.92
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			210,000.000	236,898.72
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	951,721.31
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	279,315.19
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	587,204.64
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	529,082.50
THOMSON LEARNING 6/21 COV-LITE 0.000% 06/29/2026 DD 06/15/21			1,579,303.000	1,575,126.96
THYSSENKRUPP ELEVATOR 6/21 (USD) TL			666,952.410	666,859.03
TIBCO SOFTWARE 3/20 COV-LITE T			1,244,359.480	1,233,919.30
TICP CLO XIV LTD 14A A1R 144A VAR RT 10/20/2032 DD 12/01/21			5,010,000.000	5,010,063.98
TIERPOINT 3/21 COV-LITE TL 0.000% 05/05/2026 DD 03/02/21			609,032.230	608,776.43
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			95,000.000	103,020.06
TITAN ACQUISITION LTD / T 144A 7.750% 04/15/2026 DD 03/28/18			65,000.000	65,975.00
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			990,000.000	1,060,537.50
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			1,665,000.000	1,750,331.25
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21			85,000.000	84,575.00
TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13			629,000.000	649,442.50
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15			399,000.000	440,396.25
TOORAK MORTGAGE CORP 1 A1 144A VAR RT 06/25/2024 DD 06/17/21			160,000.000	159,154.00
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16			496,000.000	533,124.15
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			453,720.000	452,585.70
TOTAL PLAY TELECOMUNICACI 144A 7.500% 11/12/2025 DD 11/12/20			1,005,000.000	1,027,572.30
TOWER HEALTH 4.451% 02/01/2050 DD 02/11/20			3,000,000.000	2,715,000.00
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21			500,000.000	530,625.00
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			6,925,000.000	6,907,612.71
TOYOTA AUTO RECEIVABLES 2 A A3 2.910% 07/17/2023 DD 02/13/19			648,879.250	653,945.77
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	399,744.74
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			1,355,699.330	1,362,276.78



## Asset Detail

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TOYOTA AUTO RECEIVABLES 2 B A4 0.530% 10/15/2026 DD 06/14/21			1,545,000.000	1,513,512.13
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,218,004.05
TOYOTA AUTO RECEIVABLES 2 D A2 0.230% 05/15/2023 DD 10/13/20			983,588.180	983,581.20
TOYOTA AUTO RECEIVABLES 2 D A3 0.350% 01/15/2025 DD 10/13/20			3,913,000.000	3,902,927.94
TOYOTA AUTO RECEIVABLES 2 D A3 3.180% 03/15/2023 DD 11/07/18			191,235.220	192,075.15
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,314,000.000	1,300,039.54
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	587,261.77
TOYOTA MOTOR CREDIT CORP 1.800% 02/13/2025 DD 02/13/20			120,000.000	121,844.21
TRADER 3/17 TL			296,205.080	295,464.57
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			130,000.000	137,723.82
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			2,073,000.000	2,104,095.00
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			150,000.000	183,176.81
TRANSDIGM 2/20 COV-LITE TLF			894,628.290	881,548.82
TRANSDIGM 2/20 COV-LITE TLG			518,983.209	512,713.89
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			4,328,000.000	4,498,415.01
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20			4,854,000.000	5,120,970.00
TRANSDIGM INC 4.625% 01/15/2029 DD 07/15/21			865,000.000	862,128.20
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			781,000.000	784,358.30
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			2,510,000.000	2,585,300.00
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,152,000.000	2,210,792.64
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			1,167,000.000	1,171,376.25
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,495,000.000	1,478,181.25
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			359,789.843	340,900.87
TRANSOCEAN INC 144A 11.500% 01/30/2027 DD 09/11/20			60,000.000	58,800.00
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			53,600.008	52,394.01
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			1,527,180.095	1,465,978.35
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			980,068.170	970,267.49
TRANSUNION 11/21 B6 COV-LITE T 0.000% 12/01/2028 DD 11/01/21			1,632,000.000	1,626,696.00
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			846,000.000	853,178.31
TRAVEL + LEISURE CO 144A 4.625% 03/01/2030 DD 12/13/19			460,000.000	462,300.00
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			1,422,000.000	1,576,770.48
TRAVEL + LEISURE CO VAR RT 10/01/2025 DD 09/15/15			790,000.000	878,875.00
TRAVELERS COS INC/THE 3.050% 06/08/2051 DD 06/08/21			355,000.000	372,343.78
TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17			280,000.000	335,601.10
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07			65,000.000	93,347.26
TREA LLC 0.000% 12/31/2050 DD 02/14/18			1,497,466.000	1,287,708.93
TREEHOUSE FOODS INC 4.000% 09/01/2028 DD 09/09/20			2,380,000.000	2,284,800.00
TRIANGLE RE 2021-2 2 M1A 144A VAR RT 10/25/2033 DD 04/16/21			491,000.000	491,280.26
TRINITAS CLO XVII L 16A A1 144A VAR RT 07/20/2034 DD 07/20/21			355,000.000	354,598.14



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TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21			85,000.000	86,700.00
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			910,000.000	960,050.00
TRITON CONTAINER INTERNAT 144A 0.800% 08/01/2023 DD 08/06/21			947,000.000	937,753.63
TRITON CONTAINER INTERNAT 144A 1.150% 06/07/2024 DD 06/07/21			2,349,000.000	2,315,947.49
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,750,205.460	1,729,518.04
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,065,000.000	1,021,441.50
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			930,000.000	967,200.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			725,000.000	766,687.50
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			938,773.850	929,536.32
TRONOX INC 144A 4.625% 03/15/2029 DD 03/15/21			135,000.000	134,831.25
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	72,691.00
TRS_FL GSGLPWDL INDEX P SECURED OVERNIGHT FUNDING RA			-34,240,955.340	0.00
TRS_FL GSGLPWDS INDEX R SECURED OVERNIGHT FUNDING RA			33,717,349.560	896,437.07
TRTX 2019-FL3 ISSUE FL3 A 144A VAR RT 10/15/2034 DD 10/25/19			4,362,182.800	4,365,223.42
TRUIST BANK 1.500% 03/10/2025 DD 03/09/20			55,000.000	55,339.52
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20			1,131,000.000	1,129,187.31
TRUIST BANK 3.200% 04/01/2024 DD 03/18/19			270,000.000	282,674.85
TSMC ARIZONA CORP 1.750% 10/25/2026 DD 10/25/21			550,000.000	550,576.24
TTM TECHNOLOGIES INC 144A 4.000% 03/01/2029 DD 03/10/21			50,000.000	49,687.50
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			330,000.000	329,458.80
TURKIYE VAKIFLAR BANKASI 144A 5.750% 01/30/2023 DD 01/30/18			2,750,000.000	2,714,079.50
TWILIO INC 3.625% 03/15/2029 DD 03/09/21			585,000.000	590,165.55
TWILIO INC 3.875% 03/15/2031 DD 03/09/21			730,000.000	737,081.00
TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			1,365,000.000	1,364,426.70
U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20			5,000.000	4,266.41
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20			585,000.000	514,891.41
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			1,415,000.000	1,324,517.39
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21			1,065,000.000	1,057,470.12
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21			240,000.000	239,212.50
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			160,000.000	163,243.75
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21			440,000.000	450,587.50
U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21			2,355,000.000	2,389,589.06
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21			6,270,000.000	6,606,032.82
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			755,000.000	811,536.52
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			2,235,000.000	2,479,453.13
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			155,000.000	177,178.32
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			1,035,000.000	1,209,171.10
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			615,000.000	703,214.06
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			200,000.000	233,773.44

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U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			725,000.000	845,304.69
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19			475,000.000	574,545.90
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			475,000.000	586,346.68
U S TREASURY BOND 3.000% 05/15/2042 DD 05/15/12			70,000.000	83,152.34
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			445,000.000	546,689.46
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			1,075,000.000	1,299,910.16
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			50,000.000	65,072.27
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			50,000.000	65,494.14
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			1,420,000.000	1,884,051.57
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			50,000.000	66,082.03
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			60,000.000	83,219.53
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			70,000.000	98,888.67
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			535,000.000	747,558.01
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94			555,000.000	659,062.50
U S TREASURY NOTE 0.125% 01/15/2024 DD 01/15/21			735,000.000	725,841.21
U S TREASURY NOTE 0.125% 04/30/2023 DD 04/30/21			710,000.000	706,228.13
U S TREASURY NOTE 0.125% 05/15/2023 DD 05/15/20			600,000.000	596,578.13
U S TREASURY NOTE 0.125% 06/30/2023 DD 06/30/21			2,170,000.000	2,155,420.32
U S TREASURY NOTE 0.125% 07/15/2023 DD 07/15/20			1,230,000.000	1,221,207.42
U S TREASURY NOTE 0.125% 08/15/2023 DD 08/15/20			1,040,000.000	1,031,590.62
U S TREASURY NOTE 0.125% 09/15/2023 DD 09/15/20			3,550,000.000	3,517,828.13
U S TREASURY NOTE 0.125% 11/30/2022 DD 11/30/20			585,000.000	583,674.61
U S TREASURY NOTE 0.250% 03/15/2024 DD 03/15/21			225,000.000	222,345.70
U S TREASURY NOTE 0.250% 05/15/2024 DD 05/15/21			325,000.000	320,632.81
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20			11,508,000.000	11,197,823.50
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			6,440,000.000	6,258,875.01
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			2,999,000.000	2,910,084.33
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			5,020,000.000	4,864,889.83
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20			5,255,000.000	5,090,781.25
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21			9,145,000.000	8,851,359.71
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20			2,053,000.000	2,008,090.63
U S TREASURY NOTE 0.375% 10/31/2023 DD 10/31/21			21,081,000.000	20,959,125.47
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			8,314,000.000	8,066,528.63
U S TREASURY NOTE 0.375% 12/31/2025 DD 12/31/20			14,907,000.000	14,455,713.82
U S TREASURY NOTE 0.500% 02/28/2026 DD 02/28/21			4,284,000.000	4,164,349.20
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20			3,530,000.000	3,472,499.61
U S TREASURY NOTE 0.500% 06/30/2027 DD 06/30/20			380,000.000	363,894.54
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			970,000.000	926,274.22
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			1,785,000.000	1,700,073.05

### Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 0.500% 11/30/2023 DD 11/30/21			26,639,000.000	26,540,144.28
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			2,380,000.000	2,227,624.22
U S TREASURY NOTE 0.625% 07/31/2026 DD 07/31/21			8,478,000.000	8,248,497.91
U S TREASURY NOTE 0.625% 08/15/2030 DD 08/15/20			140,000.000	130,703.13
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20			3,610,000.000	3,460,382.43
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21			260,000.000	250,585.16
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21			11,166,000.000	10,959,690.73
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			2,937,000.000	2,880,325.06
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			4,687,000.000	4,593,260.00
U S TREASURY NOTE 0.750% 08/31/2026 DD 08/31/21			7,907,000.000	7,734,652.07
U S TREASURY NOTE 0.750% 11/15/2024 DD 11/15/21			4,849,000.000	4,822,860.89
U S TREASURY NOTE 0.875% 06/30/2026 DD 06/30/21			11,527,000.000	11,350,492.82
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21			3,277,000.000	3,220,548.56
U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20			155,000.000	147,528.52
U S TREASURY NOTE 1.000% 07/31/2028 DD 07/31/21			870,000.000	847,706.25
U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21			6,398,000.000	6,406,497.31
U S TREASURY NOTE 1.125% 10/31/2026 DD 10/31/21			37,262,000.000	37,037,845.97
U S TREASURY NOTE 1.250% 05/31/2028 DD 05/31/21			1,625,000.000	1,610,273.44
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21			230,000.000	227,834.77
U S TREASURY NOTE 1.250% 08/15/2031 DD 08/15/21			6,322,000.000	6,188,645.31
U S TREASURY NOTE 1.250% 11/30/2026 DD 11/30/21			12,114,000.000	12,114,000.00
U S TREASURY NOTE 1.250% 12/31/2026 DD 12/31/21			13,723,000.000	13,717,639.53
U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21			12,118,000.000	11,979,779.06
U S TREASURY NOTE 1.500% 02/15/2030 DD 02/15/20			1,185,000.000	1,192,267.38
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			781,000.000	793,508.20
U S TREASURY NOTE 1.500% 10/31/2024 DD 10/31/19			687,000.000	697,922.23
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			2,180,000.000	2,214,828.91
U S TREASURY NOTE 1.500% 11/30/2028 DD 11/30/21			4,970,000.000	4,994,073.45
U S TREASURY NOTE 1.625% 10/31/2026 DD 10/31/19			190,000.000	193,332.42
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			710,000.000	745,333.59
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			205,000.000	212,583.40
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			315,000.000	328,227.54
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			1,555,000.000	1,633,843.35
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			1,515,000.000	1,639,218.17
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			605,000.000	643,166.99
U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18			75,000.000	83,431.64
U.S. RENAL CARE 6/19 TLB			471,241.620	457,283.44
U.S.I. 8/17 INCREMENTAL TLB			171,289.810	169,852.69
UAL 2007-1 PASS THROUGH TRUST 6.636% 01/02/2024 DD 06/26/07			399,602.171	408,593.22

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UBER 2/21 COV-LITE TL 0.000% 04/04/2025 DD 02/17/21			913,632.320	913,376.50
UBER 2/21 TLB 0.000% 02/16/2027 DD 02/17/21			161,198.720	161,118.12
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			4,807,000.000	4,895,160.38
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	1,085,308.50
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20			808,000.000	849,111.04
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			3,002,000.000	3,197,129.97
UBS AG REGS 5.125% 05/15/2024			4,544,000.000	4,862,080.00
UBS AG/LONDON 144A 0.700% 08/09/2024 DD 08/09/21			505,000.000	499,237.95
UBS AG/LONDON 144A 1.750% 04/21/2022 DD 04/21/20			471,000.000	472,478.09
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			2,337,000.000	2,427,237.95
UBS COMMERCIAL MORTG C4 D 144A VAR RT 10/15/2050 DD 10/01/17			220,000.000	187,397.76
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18			12,874,264.724	564,391.03
UBS GROUP AG 144A 4.125% 09/24/2025 DD 09/24/15			135,000.000	145,819.56
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17			750,000.000	753,021.27
UBS GROUP AG 144A VAR RT 07/30/2024 DD 07/30/20			1,563,000.000	1,558,160.39
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/21			1,890,000.000	1,866,942.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 06/02/21			630,000.000	621,306.00
UBS GROUP AG REGS VAR RT 12/31/2049			634,000.000	673,625.00
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,813,159.72
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12			1,437,000.000	1,083,539.96
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,136,388.97
UBS-BARCLAYS COMMERC C4 D 144A VAR RT 12/10/2045 DD 12/01/12			67,000.000	60,320.00
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,788,932.88
UBS-BARCLAYS COMMERC C5 E 144A VAR RT 03/10/2046 DD 02/01/13			1,073,000.000	707,303.79
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	547,740.00
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,625,787.476	268,254.93
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13			5,598,000.000	5,701,149.31
ULTIMATE SOFTWARE 11/21 2ND LIEN TL			1,491,000.000	1,493,803.08
ULTIMATE SOFTWARE 12/21 COV-LI 0.000% 05/04/2026 DD 11/15/21			1,638,752.050	1,629,017.86
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19			1,048,857.500	1,044,924.28
UNICREDIT SPA 144A 6.572% 01/14/2022 DD 01/15/19			3,879,000.000	3,884,624.78
UNICREDIT SPA 144A 7.830% 12/04/2023 DD 12/04/18			1,357,000.000	1,510,626.01
UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20			210,000.000	229,015.77
UNICREDIT SPA REGS VAR RT 12/31/2049			800,000.000	874,000.00
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			185,000.000	225,716.42
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21			1,828,019.500	1,830,505.61
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			72,048.860	72,770.32
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			631,128.961	657,582.98
UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20			1,395,598.475	1,529,013.36



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			1,133,000.000	1,181,418.76
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,295,000.000	1,335,468.75
UNITED KINGDOM GILT REGS 0.500% 07/22/2022			1,440,000.000	1,954,683.30
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,240,000.000	1,258,600.00
UNITED RENTALS NORTH AMERICA I 3.875% 11/15/2027 DD 11/04/19			3,000,000.000	3,108,562.50
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	1,222,725.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			1,115,000.000	1,171,725.63
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			805,000.000	837,200.00
UNITED SITE 11/21 COV-LITE TLB 0.000% 11/04/2028 DD 10/27/21			1,645,000.000	1,645,592.20
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20			807,000.000	802,015.68
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13			130,000.000	158,016.76
UNIVERSAL HEALTH SERVICES 144A 2.650% 01/15/2032 DD 08/24/21			155,000.000	152,494.40
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			2,575,187.890	2,563,934.32
UNIVISION 3/17 C5 COV-LITE TL			859,611.080	858,871.81
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			1,600,787.500	1,602,292.24
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			900,000.000	909,000.00
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			2,859,000.000	2,887,590.00
UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20			100,000.000	107,750.00
UNIVISION COMMUNICATIONS 144A 9.500% 05/01/2025 DD 04/28/20			30,000.000	32,062.50
UPC FINANCING 4/21 AX TL			1,059,000.000	1,054,806.36
UPSTART SECURITIZATIO 2 A 144A 0.910% 06/20/2031 DD 05/11/21			2,164,212.930	2,159,792.30
UPSTART SECURITIZATIO 5 A 144A 1.310% 11/20/2031 DD 11/23/21			4,650,000.000	4,633,090.74
UPSTART SECURITIZATION 2 CERT 0.000% 06/20/2031 DD 05/11/21			1,000.000	729,000.00
URBAN ONE INC 144A 7.375% 02/01/2028 DD 01/25/21			95,000.000	97,850.00
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			1,085,000.000	1,259,847.13
US BANCORP VAR RT 11/03/2036 DD 11/03/21			755,000.000	752,988.11
US BANCORP VAR RT 12/31/2049 DD 10/26/21			1,346,000.000	1,345,730.80
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,091,000.000	1,101,910.00
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			1,791,000.000	1,820,103.75
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			1,185,000.000	1,233,881.25
US OUTPATIENT/US RADIOLOGY COV-LT TL			825,000.000	823,193.25
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			516,000.000	536,640.00
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			315,000.000	332,718.75
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19			1,387,000.000	1,398,332.62
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			2,480,000.000	2,498,600.00
UTEX INDUSTRIES 11/20 EQUITY 0.000% 12/31/2023 DD 11/03/20			73,000.000	37,777.50
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			768,684.100	664,189.19



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VAIL RESORTS INC 144A 6.250% 05/15/2025 DD 05/04/20			1,764,000.000	1,834,560.00
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20			105,000.000	108,676.05
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			1,501,000.000	1,737,422.51
VALEANT 5/18 TLB			1,067,286.064	1,061,682.82
VALERO ENERGY CORP 2.800% 12/01/2031 DD 11/29/21			1,328,000.000	1,324,748.74
VALERO ENERGY CORP 2.850% 04/15/2025 DD 04/16/20			1,416,000.000	1,466,813.47
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			392,870.590	386,144.29
VEEAM SOFTWARE 2/20 TLB			1,239,159.600	1,232,443.35
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	2,026,237.50
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			1,715,000.000	1,801,093.00
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			1,500,000.000	1,590,000.00
VENTURE XX CLO LTD 20A E1 144A VAR RT 04/15/2027 DD 04/15/15			900,000.000	884,250.00
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			1,451,248.920	1,440,580.79
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			407,000.000	448,717.50
VERIZON COMMUNICATIONS IN 144A 2.355% 03/15/2032 DD 09/20/21			1,985,000.000	1,958,283.35
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			146,000.000	147,463.28
VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21			357,000.000	388,756.61
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15			190,000.000	223,200.31
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			759,000.000	862,890.50
VERIZON COMMUNICATIONS INC 5.050% 03/15/2034 DD 03/17/14			375,000.000	449,880.83
VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13			385,000.000	524,450.11
VERIZON MASTER TRUST 1 A 0.500% 05/20/2027 DD 05/25/21			2,381,000.000	2,350,272.24
VERIZON OWNER TRUST 2018 A A1A 3.230% 04/20/2023 DD 10/10/18			11,847.150	11,865.86
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			393,192.220	395,345.77
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			3,195,000.000	3,218,942.69
VERIZON OWNER TRUST 2020-B B A 0.470% 02/20/2025 DD 08/12/20			3,326,000.000	3,317,168.80
VERIZON OWNER TRUST 2020-C C A 0.410% 04/21/2025 DD 11/02/20			4,877,000.000	4,855,646.55
VERIZON/YAHOO 7/21 AMORTIZATIO 0.000% 07/21/2027 DD 07/01/21			785,000.000	784,262.10
VERIZON/YAHOO 7/21 HIGH-YIELD 0.000% 07/21/2027 DD 07/01/21			545,000.000	545,452.35
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			2,208,000.000	2,346,971.67
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			1,517,830.650	1,515,933.36
VERTIV 3/21 COV-LITE TLB			745,633.380	740,309.56
VERTIV GROUP CORP 144A 4.125% 11/15/2028 DD 10/22/21			35,000.000	35,350.00
VERUS SECURITIZATIO R2 A1 144A VAR RT 02/25/2064 DD 03/01/21			462,017.716	461,208.86
VERUS SECURITIZATIO R3 A1 144A VAR RT 04/25/2064 DD 05/01/21			1,337,115.720	1,334,314.46
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			329,877.950	331,071.38
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2066 DD 02/01/21			1,423,232.050	1,409,096.94
VERUS SECURITIZATION 3 A1 144A VAR RT 06/25/2066 DD 06/01/21			2,190,802.550	2,167,887.42
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			1,121,423.730	1,119,959.82

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20			956,216.110	953,008.39
VERUS SECURITIZATION 5 A1 144A VAR RT 09/25/2066 DD 09/01/21			3,149,726.200	3,092,727.81
VF CORP 2.050% 04/23/2022 DD 04/23/20			343,000.000	344,742.56
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			525,000.000	532,875.00
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			580,000.000	599,050.10
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			2,920,000.000	3,087,900.00
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			723,000.000	752,982.81
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			1,123,000.000	1,195,124.68
VICTORIA'S SECRET & CO 144A 4.625% 07/15/2029 DD 07/15/21			40,000.000	40,900.00
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			877,000.000	881,385.00
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,458,000.000	2,537,885.00
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	970,405.80
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			4,056,000.000	4,035,720.00
VIRGIN MEDIA SECURED FINA 144A 4.500% 08/15/2030 DD 06/29/20			400,000.000	402,524.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			819,000.000	861,997.50
VIRTU 3/19 TLB			771,385.350	768,924.63
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			884,043.620	876,723.74
VISTRA CORP 144A VAR RT 12/31/2049 DD 12/10/21			35,000.000	35,451.15
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			6,222,000.000	6,408,477.01
VISTRA OPERATIONS CO LLC 144A 4.300% 07/15/2029 DD 06/11/19			603,000.000	645,397.55
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21			1,082,000.000	1,083,763.66
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			409,000.000	424,468.38
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			877,000.000	905,625.28
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,474,000.000	1,518,220.00
VITERRA FINANCE BV 144A 2.000% 04/21/2026 DD 04/21/21			2,288,000.000	2,274,590.99
VIVID SEATS 6/17 COV-LITE TLB			705,194.100	704,460.70
VIVINT/APX 7/21 COV-LITE TLB 0.000% 06/30/2028 DD 06/24/21			403,987.500	402,864.41
VIZIENT 2/20 TLB			571,830.000	566,111.71
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21			80,000.000	80,400.00
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			4,574,830.940	4,577,166.25
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	924,165.55
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			4,639,000.000	4,546,220.00
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	2,610,225.00
VMWARE 9/21 3YEAR TL 0.000% 09/02/2024 DD 09/02/21			5,845,398.000	5,838,091.25
VMWARE INC 2.200% 08/15/2031 DD 08/02/21			445,000.000	436,911.05
VNU 4/17 COV-LITE TLB4			4,219,893.290	4,215,799.99
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	668,250.00
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			568,575.000	568,040.54
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			4,268,363.930	4,279,215.39



## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			6,586,000.000	6,628,454.68	
VOLKSWAGEN AUTO LOAN ENHA 2 A3 3.250% 04/20/2023 DD 11/21/18			171,605.740	172,245.18	
VOLKSWAGEN GROUP OF AMERI 144A 2.900% 05/13/2022 DD 05/13/20			4,466,000.000	4,502,429.39	
VOLKSWAGEN GROUP OF AMERI 144A 3.350% 05/13/2025 DD 05/13/20			597,000.000	628,366.18	
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			610,460.210	605,591.92	
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			750,607.200	746,593.10	
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			703,723.130	700,421.82	
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			843,033.660	837,981.95	
VORNADO REALTY LP 2.150% 06/01/2026 DD 05/24/21			1,018,000.000	1,017,803.94	
VORNADO REALTY LP 3.500% 01/15/2025 DD 12/27/17			500,000.000	524,074.90	
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	912,500.00	
VTR COMUNICACIONES SPA 144A 4.375% 04/15/2029 DD 03/18/21			450,000.000	446,181.75	
VTR COMUNICACIONES SPA 144A 5.125% 01/15/2028 DD 07/01/20			445,000.000	453,900.00	
VTR FINANCE NV 144A 6.375% 07/15/2028 DD 07/01/20			655,000.000	681,200.00	
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			947,563.503	947,563.51	
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	471,182.92	
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19			818,000.000	1,050,142.79	
WALT DISNEY CO/THE 6.150% 02/15/2041 DD 08/15/19			85,000.000	125,448.29	
WALT DISNEY CO/THE 8.150% 10/17/2036 DD 10/17/19			210,000.000	346,927.98	
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19			200,000.000	241,518.61	
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/13/2028 DD 01/11/21			6,545,000.000	6,515,547.50	
WASHINGTON MUTURAL ASSE HE2 A3 VAR RT 05/25/2036 DD 05/25/06			638,073.796	578,725.02	
WASTE CONNECTIONS INC 3.500% 05/01/2029 DD 04/16/19			648,000.000	701,312.42	
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,903,000.000	2,888,485.00	
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20			125,000.000	130,000.00	
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			944,000.000	990,382.00	
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			292,950.000	289,654.31	
WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16			1,030,000.000	1,082,747.64	
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	799,719.15	
WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17			1,496,000.000	1,609,276.50	
WELLS FARGO & CO VAR RT 12/31/2049 DD 01/26/21			230,000.000	236,325.00	
WELLS FARGO COMMERC C29 E 144A VAR RT 06/15/2048 DD 06/01/15			1,603,000.000	1,387,984.32	
WELLS FARGO COMMERC LC5 F 144A VAR RT 10/15/2045 DD 09/01/12			2,020,000.000	1,791,522.24	
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	904,272.61	
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,192,393.73	
WELLS FARGO COMMERCIAL C41 XA VAR RT 11/15/2050 DD 11/01/17			8,304,618.170	458,654.10	
WELLS FARGO COMMERCIAL C43 XA VAR RT 03/15/2051 DD 03/01/18			22,325,804.908	774,935.38	
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	314,524.55	
WELLS FARGO COMMERCIAL C54 XA VAR RT 12/15/2052 DD 12/01/19			4,360,913.402	246,094.20	



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WELLS FARGO COMMERCIAL C61 A4 2.658% 11/15/2054 DD 12/01/21			666,000.000	687,371.01
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	6,907,702.43
WELLS FARGO COMMERCIAL M C29 D VAR RT 06/15/2048 DD 06/01/15			340,000.000	335,150.00
WELLS FARGO COMMERCIAL M C48 B VAR RT 01/15/2052 DD 12/01/18			365,000.000	412,614.84
WELLS FARGO COMMERCIAL M C51 C VAR RT 06/15/2052 DD 07/01/19			344,000.000	367,997.85
WELLS FARGO COMMERCIAL M C57 C VAR RT 08/15/2053 DD 08/01/20			649,000.000	714,994.15
WELLS FARGO COMMERCIAL M C58 C 3.162% 07/15/2053 DD 12/01/20			365,000.000	362,542.13
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			1,989,000.000	2,108,340.00
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,293,000.000	2,513,701.25
WEST CORP 10/17 COV-LITE TL			853,394.410	808,207.18
WEST CORP 3/18 INCREMENTAL			188,543.440	177,208.21
WESTERN DENTAL 7/21 DELAYED TL 0.000% 08/12/2028 DD 07/28/21			35,926.000	35,908.04
WESTERN DENTAL 7/21 TLB 0.000% 12/31/2024 DD 07/28/21			352,074.000	351,897.96
WESTERN DIGITAL CORP 2.850% 02/01/2029 DD 12/10/21			518,000.000	522,988.34
WESTERN DIGITAL CORP 3.100% 02/01/2032 DD 12/10/21			523,000.000	526,817.90
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18			30,000.000	32,775.00
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,543,000.000	1,678,012.50
WESTERN MIDSTREAM OPERATING LP 4.650% 07/01/2026 DD 07/12/16			204,000.000	221,850.00
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	838,695.00
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18			587,000.000	707,335.00
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20			1,740,000.000	1,737,442.20
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			844,000.000	929,260.88
WESTINGHOUSE AIR BRAKE TECHNOL 3.200% 06/15/2025 DD 06/29/20			986,000.000	1,026,600.18
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			1,884,000.000	1,993,032.65
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21			1,042,965.000	1,034,162.38
WESTLAKE AUTOMOBIL 2A A2A 144A 0.320% 04/15/2025 DD 06/16/21			5,842,639.140	5,826,842.39
WESTLAKE AUTOMOBIL 2A A2A 144A 0.930% 02/15/2024 DD 06/23/20			2,802,008.500	2,804,788.09
WESTLAKE AUTOMOBILE 2A C 144A 0.890% 07/15/2026 DD 06/16/21			2,090,000.000	2,070,341.46
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19			450,299.030	452,509.50
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			758,000.000	772,184.38
WESTLAKE AUTOMOBILE 3A A2 144A 0.560% 05/15/2024 DD 10/14/20			1,501,329.010	1,501,652.55
WESTLAKE AUTOMOBILE 3A B 144A 2.410% 10/15/2024 DD 10/22/19			395,808.200	396,154.66
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19			1,843,000.000	1,855,065.02
WESTLAKE CHEMICAL CORP 2.875% 08/15/2041 DD 08/19/21			320,000.000	312,232.95
WESTLAKE CHEMICAL CORP 3.125% 08/15/2051 DD 08/19/21			640,000.000	618,785.01
WESTPAC BANKING CORP 2.963% 11/16/2040 DD 11/16/20			339,000.000	333,431.72
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21			235,000.000	232,585.06
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			794,825.466	1,029,979.75
WF ACP LLC			1,517,520.974	2,167,974.97



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WF BELMAR LLC 0.000% 12/31/2024 DD 03/31/06			1,224,244.660	1,254,772.09
WF BI LLC 0.000% 12/31/2024 DD 03/31/06			289,562.660	288,152.89
WF DANBURY LLC 0.000% 12/31/2024 DD 03/31/06			2,017,686.910	2,109,219.06
WF FRH LLC 0.000% 09/16/2024 DD 09/16/19			1,922,399.812	2,302,224.78
WF HTMF 2021-1 LLC 0.000% 12/31/2025 DD 03/31/06			4,823,475.000	4,837,256.15
WF HTZ LLC 0.000% 12/31/2024 DD 03/31/06			2,319,908.660	2,344,151.17
WF POST OAK LLC			2,235,362.224	2,473,785.94
WF SFG IND LLC			6,794,611.000	8,223,901.79
WF SGM LLC 0.000% 12/31/2023 DD 03/31/06			803,864.945	1,682,657.33
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			52,959.954	220,804.52
WFGKRSJV LLC 0.000% 12/31/2024 DD 03/31/06			14,095,252.410	14,280,417.79
WFRBS COMMERCIAL MO C15 D 144A VAR RT 08/15/2046 DD 08/01/13			1,862,000.000	1,086,131.41
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	830,392.83
WFRBS COMMERCIAL MO C18 E 144A VAR RT 12/15/2046 DD 12/01/13			1,652,000.000	516,250.00
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	60,270.00
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	129,150.00
WFRBS COMMERCIAL MO C22 D 144A VAR RT 09/15/2057 DD 09/01/14			1,378,000.000	1,280,893.03
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			5,824,000.000	3,240,451.47
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	871,381.56
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,507,715.17
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,262,153.73
WFTG 2021-1 LLC 0.000% 12/31/2024 DD 03/31/06			3,410,995.710	3,461,823.03
WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21			2,034,000.000	2,024,745.30
WHITE CAP 10/20 COV-LITE TL			54,450.000	54,455.99
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			1,505,000.000	1,568,962.50
WIDOPENWEST 12/21 COV-LITE TL 0.000% 12/08/2028 DD 12/01/21			844,000.000	842,590.52
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20			2,075,000.000	2,152,812.50
WILLIAMS COS INC/THE 3.500% 10/15/2051 DD 10/08/21			210,000.000	212,948.92
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	199,177.92
WILLIS NORTH AMERICA INC 2.950% 09/15/2029 DD 09/10/19			185,000.000	189,557.15
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19			120,000.000	130,671.90
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			605,955.000	604,288.63
WIND RIVER 2013-1 1A A1RR 144A VAR RT 07/20/2030 DD 06/14/21			1,640,000.000	1,639,801.59
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			480,000.000	459,600.00
WORLD FINANCIAL NETWORK CR B A 2.490% 04/15/2026 DD 06/26/19			130,000.000	131,223.23
WORLD FINANCIAL NETWORK CR C A 2.210% 07/15/2026 DD 09/18/19			1,802,000.000	1,823,056.91
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			764,448.990	769,363.32
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			561,000.000	559,619.60
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			1,161,299.150	1,169,426.04



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WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	867,268.32
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			411,373.460	414,665.52
WORLD OMNI AUTOMOBILE LEA B A3 0.450% 02/15/2024 DD 10/14/20			2,216,000.000	2,209,809.83
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			401,160.270	403,565.26
WORLD OMNI SELECT AUTO TR A A2 0.290% 02/18/2025 DD 09/22/21			536,000.000	534,508.74
WORLD OMNI SELECT AUTO TR A A2 0.470% 06/17/2024 DD 09/16/20			285,230.460	285,293.92
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20			656,000.000	656,104.37
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			167,000.000	169,383.78
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	643,925.59
WORLDSTRIDES / LAKELAND TOURS			436,084.800	294,902.35
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2023 DD 09/24/20			162,000.360	162,304.92
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20			719,135.220	668,413.63
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			1,002,000.000	1,004,084.16
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,779,000.000	1,780,334.25
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			1,929,000.000	1,981,333.77
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			3,173,000.000	3,248,358.75
WRIGHT EXPRESS 4/21 COV-LITE T 0.000% 03/31/2028 DD 03/15/21			877,370.000	871,886.44
WSA (DELTA) GLENCAR VIII			2,492,643.640	1,873,723.67
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			832,050.000	816,973.25
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,610,920.00
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			2,704,000.000	2,724,280.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			2,529,400.000	2,605,282.00
WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19			85,000.000	86,275.00
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20			105,000.000	110,118.75
XEROX HOLDINGS CORP 144A 5.500% 08/15/2028 DD 08/06/20			3,285,000.000	3,461,568.75
XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21			1,431,412.500	1,428,435.16
XPO LOGISTICS 2/18 COV-LITE			7,484,137.870	7,445,819.08
YORK CLO 1 LTD 1A ERR 144A VAR RT 10/22/2029 DD 09/20/18			4,300,000.000	4,171,000.00
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			3,444,272.310	3,432,079.58
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,490,000.000	2,695,425.00
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			2,100,000.000	2,092,125.00
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			975,000.000	1,036,054.50
ZAIS CLO 13 LTD 13A A1A 144A VAR RT 07/15/2032 DD 08/23/19			370,000.000	370,179.08
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20			1,599,342.110	1,576,679.43
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			2,201,000.000	2,167,985.00
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20			1,290,000.000	1,270,650.00
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21			779,179.500	773,226.57
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			2,981,000.000	3,197,122.50
ZH TRUST 2021-2 2 A 144A 2.349% 10/17/2027 DD 10/01/21			6,800,000.000	6,675,965.28

## Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

Acct Base Currency Code : USD  
Accounting Status : AVAIL RECON

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZIFF DAVIS INC 144A 4.625% 10/15/2030 DD 10/07/20			335,000.000	343,589.40
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	1,049,220.00
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,970,390.00
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,749,000.000	1,793,774.40
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			4,932,000.000	5,067,630.00
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19			307,000.000	307,708.84
ZOETIS INC 2.000% 05/15/2030 DD 05/12/20			751,000.000	741,082.85
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			3,009,000.000	2,983,122.60
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			2,084,133.320	2,072,587.22
ÉWFOD LLC 0.000% 12/31/2050 DD 02/14/18			4,178,322.500	4,281,161.29
<b>TOTAL FIXED INCOME SECURITIES</b>			<b>190,956,038,357.2..</b>	<b>5,191,897,716.38</b>
<b>FUTURES CONTRACTS</b>				
E-MINI RUSS 2000 FUTURE (CME) EXP MAR 22			113.000	228,456.56
EURO-BTP FUTURE (EUX) EXP MAR 22			16.000	-50,764.61
EURO-BUND FUTURE (EUX) EXP MAR 22			-32.000	100,779.54
S&P 500 EMINI FUT (CME) EXP MAR 22			-19.000	-94,019.26
US 10YR NOTE FUTURE (CBT) EXP MAR 22			43.000	71,728.73
US 10YR ULTRA FUTURE (CBT) EXP MAR 22			-135.000	-329,062.50
US 2YR TREAS NTS FUT (CBT) EXP MAR 22			3,619.000	-576,212.38
US 5YR NOTE FUTURE (CBT) EXP MAR 22			-1,638.000	-833,081.36
US LONG BOND FUTURE (CBT) EXP MAR 22			-251.000	-409,972.37
US ULTRA BOND FUTURE (CBT) EXP MAR 22			112.000	479,500.00
<b>TOTAL FUTURES CONTRACTS</b>			<b>1,828.000</b>	<b>-1,412,647.65</b>
<b>NATURAL RESOURCES</b>				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			35,382,645.660	35,382,645.66
KAYNE ANDERSON ENER FD VII LP			37,317,386.000	37,317,386.00
TAURUS MINING FINANCE FD LLC			5,964,524.690	5,964,524.69
<b>TOTAL NATURAL RESOURCES</b>			<b>78,664,556.350</b>	<b>78,664,556.35</b>
<b>PREFERRED SECURITIES</b>				
AON CORP 8.205% 01/01/2027 DD 01/01/09			1,695,000.000	2,132,144.14
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 06/20/19			924,000.000	966,735.00
BROOKFIELD PROPERTY PREFERRED PFD 6.250% CUMULATIVE			703.932	18,386.70
CIA ENERGETICA DE MINAS GERAIS			4,319,824.000	10,167,485.24
CIA PARANAENSE DE ENERGIA			4,939,000.000	5,710,441.67
GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16			242,000.000	240,790.00
ITAU UNIBANCO HOLDING SA			838,100.000	3,152,279.18
META MATERIALS INC PFD 0.000%			1,195.000	1,804.45
NEXPOINT REAL ESTATE FINANCE I PFD 8.500% CUMULATIVE			32,410.000	841,039.50
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PORSCHE AUTOMOBIL HOLDING SE			141,561.000	13,432,435.64
SAMSUNG ELECTRONICS CO LTD			2,601.000	155,786.54
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.825	11,287.00
STIFEL FINANCIAL CORP PFD 4.500%			36,525.000	944,353.88
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			429,000.000	413,141.44
VINEBROOK HOMES TRUST INC 144A PFD 6.500% CUMULATIVE			25,550.000	657,912.50
VOLKSWAGEN AG			41,947.000	8,466,173.75
<b>TOTAL PREFERRED SECURITIES</b>			<b>13,694,578.757</b>	<b>47,312,196.63</b>
<b>PRIVATE EQUITY</b>				
ADAMS STREET SPC II A1			102,701,698.000	102,701,698.00
ADAMS STREET SPC II B1			104,762,543.000	104,762,543.00
AMERRA AGRI FUND II			30,289,545.050	30,289,545.05
AMERRA-KRS AGRI HOLDING CO LP			64,744,425.940	64,744,425.94
ARCANO FUND LP			21,179,208.290	21,179,208.29
ARES SPECIAL SIT IV LP			31,417,778.510	31,417,778.51
BARINGS RE EUR VAL ADD I SCSP			67,989,997.430	77,318,225.08
BAY HILLS EMERGING PARTNERS I LP			8,142,472.310	8,142,472.31
BAY HILLS EMERGING PARTNERS II LP			114,407,562.000	114,407,562.00
BAY HILLS EMERGING PARTNERS III LP			128,195,455.180	128,195,455.18
BAY HILLS EMERGING PTNRS II-B LP			87,947,195.970	87,947,195.97
BDCM OPPORTUNITY FD IV LP			75,761,163.000	75,761,163.00
BLACKSTONE CAP PARTNERS VI LP			45,815,507.550	45,815,507.55
BLACKSTONE CAPITAL V LP			1,342,762.570	1,342,762.57
BLUE TORCH CREDIT OPP FD I LP			143,155,302.000	143,155,302.00
BSP COINVEST VEHICLE K LP			55,414,125.000	55,414,125.00
BSP PRIVATE CREDIT FUND			146,577,236.000	146,577,236.00
CERBERUS KRS LEVERED LOAN OPP			216,940,618.000	216,940,618.00
CM GROWTH CAPITAL PARTNERS LP			11,778,213.000	11,778,213.00
COLUMBIA CAP EQUITY PTRS IV			5,854,731.000	5,854,731.00
CRESTVIEW CAPITAL PARTNERS II LP			49,047,284.000	49,047,284.00
CRESTVIEW PARTNERS III LP			49,520,719.000	49,520,719.00
CS ADJ INVEST PTNS PARALLEL LP			130,149,146.380	130,149,146.38
CVC CAPITAL PARTNERS VI LP			37,528,063.350	42,676,913.64
DAG VENTURE II			2,484,536.530	2,484,536.53
DAG VENTURES III LP			308,461.160	308,461.16
DAG VENTURES IV LP			55,210,950.620	55,210,950.62
DAG VENTURES V LP			9,046,187.310	9,046,187.31
DANIEL BOONE LLC			137,148,477.660	137,148,477.66
DCM VI LP			20,816,051.000	20,816,051.00





# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREEN EQUITY INVESTORS V LP			4,198,241.000	4,198,241.00
GREEN EQUITY INVESTORS VI LP			76,434,201.420	76,434,201.42
GREEN EQUITY INVESTORS VII LP			67,543,692.510	67,543,692.51
H&F SPOCK 1 LP			13,997,855.000	13,997,855.00
HARVEST PARTNERS V LP			172,179.000	172,179.00
HARVEST PARTNERS VI LP			14,794,038.420	14,794,038.42
HARVEST PARTNERS VII LP			37,720,470.000	37,720,470.00
HELLMAN & FRIEDMAN VI L P			464,110.000	464,110.00
HIG BIOVENTURES II			22,468,359.620	22,468,359.62
HIG CAPITAL PARTNERS V L P			17,561,131.130	17,561,131.13
HIG VENTURE PARTNERS II LP			5,102,176.630	5,102,176.63
HORSLEY BRIDGE INTERNATIONAL V			150,550,161.000	150,550,161.00
INSTITUTIONAL VENTURE PARTNERS XII LP			987,055.000	987,055.00
KEYHAVEN CAPITAL PARTNERS III GP LP			12,791,556.710	14,546,558.29
KEYHAVEN CAPITAL PARTNERS IV			14,360,504.510	16,330,765.73
KEYHAVEN IV CO-INVEST LP			5,321,471.000	6,051,576.82
LEVINE LEICHTMAN CAP PTNRS VI LP			64,848,401.140	64,848,401.14
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			62,204,052.970	62,204,052.97
MARATHON BLUEGRASS LP			710,719,270.360	710,719,270.36
MATLIN PATTERSON GLOB PTRS III			130,684.000	130,684.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,369,424.000	1,369,424.00
MERIT MEZZANINE FUND IV LP			305,253.900	305,253.90
MESA WEST CORE LENDING FUND LP			102,213,841.100	102,213,841.10
MHR INSTITUTIONAL PARTNERS III			1,018,003.000	1,018,003.00
MIDDLEGROUND PARTNERS II LP			15,486,489.000	15,486,489.00
MILL ROAD CAPITAL I LP			6,011,912.084	6,011,912.08
NEW MOUNTAIN PARTNERS II LP			179,299.000	179,299.00
NEW MOUNTAIN PTNRS III LP			375,382.000	375,382.00
NEW MOUNTAIN PTNRS IV LP			23,900,456.000	23,900,456.00
NEW STATE CP FUND III LP			2,410,454.000	2,410,454.00
OAK HILL CAP PT II			197,183.320	197,183.32
OAK HILL III			2,252,132.600	2,252,132.60
OBERLAND CAP HEALTHCARE LP			12,130,736.000	12,130,736.00
OCM OPP FUND VIIB (CAYMAN) LTD			6,860.010	6,860.01
RIVERSIDE CAPITAL APPREC FUND VI LP			19,927,822.000	19,927,822.00
SECONDARY OPP FUND III LP			42,330,842.420	42,330,842.42
STRATEGIC VAL SPEC SIT FD V LP			24,729,699.000	24,729,699.00
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			94,477,967.010	94,477,967.01
SUN CAPITAL PARTNERS IV LP			99,174.000	99,174.00



# Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TPF II LP			759,301.000	759,301.00
TRITON FUND IV LP			27,742,210.710	31,548,442.02
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			10,507,259.710	10,507,259.71
VANTAGEPOINT VENTURE PART IV-Q			96,203.680	96,203.68
VISTA EQUITY PARTNERS FUND III			5,698,853.000	5,698,853.00
VISTA EQUITY PARTNERS FUND IV LP			38,916,695.000	38,916,695.00
VISTA EQUITY PTNRS FD VI LP			71,266,080.000	71,266,080.00
WARBURG PINCUS PE IX LP			684,497.450	684,497.45
WARBURG PINCUS PRIVATE EQUITY X LP			1,152,019.320	1,152,019.32
WAYZATA OPPORTUNITIES FUND II			2.000	2.00
WAYZATA OPPORTUNITIES FUND III			7,339,279.000	7,339,279.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			232,116,810.620	232,116,810.62
<b>TOTAL PRIVATE EQUITY</b>			<b>3,983,749,170.164</b>	<b>4,006,487,848.03</b>
<b>REAL ESTATE</b>				
BARINGS EURO REAL ESTATE II			13,275,287.030	15,096,656.41
DIVCOWEST FUND IV REIT LLC			4,616,919.310	4,616,919.31
FUNDAMENTAL PARTNERS III			91,126,652.000	91,126,652.00
GREENFIELD ACQUI PTNRS VI LP			108,664.000	108,664.00
GREENFIELD ACQUI RTNRS VII LP			17,507,186.000	17,507,186.00
H/2 CREDIT PARTNERS LP			34,871,166.190	34,871,166.19
HARRISON STREET CORE PROPERTY FUND LP			336,036,031.000	336,036,031.00
IFM US INFRA DEBT FUND			69,311,049.310	69,311,049.31
LUBERT-ADLER RE FD VII LP			29,023,805.210	29,023,805.21
LUBERT-ADLER RE FUND VII-B LP			24,489,019.310	24,489,019.31
MESA WEST FUND IV			16,558,938.070	16,558,938.07
MIDDLEGROUND PARTNERS I LP			74,297,707.000	74,297,707.00
MIDDLEGROUND PARTNERS II-X LP			7,454,982.000	7,454,982.00
PATRON CAPITAL V LP			22,041,735.000	25,065,861.04
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			279,860,943.550	279,860,943.55
RUBENSTEIN PROPERTIES FUND II LP			22,584,210.590	22,584,210.59
STOCKBRIDGE FUND LP			153,077,245.000	153,077,245.00
WALTON STREET RE FD VII-Q LP			13,510,520.000	13,510,520.00
WALTON STREET REAL ESTATE FUND VI LP			13,774,114.000	13,774,114.00
<b>TOTAL REAL ESTATE</b>			<b>1,230,826,174.570</b>	<b>1,235,671,669.99</b>
<b>Grand Total</b>			<b>199,075,521,894.6..</b>	<b>23,787,004,888.06</b>