

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALTERNATIVE INVESTMENTS					
ARROWMARK FUND I			733,339,777.760	733,339,777.76	
BLACKSTONE STRAT OPP			771,991.520	771,991.52	
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,728,923.600	1,728,923.60	
MAGNETAR MTP EOF II			440,295.530	440,295.53	
MYRIAD OPPORTUNITIES			3,408.100	3,408.10	
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00	
PINE RIVER FUND LTD			79,424.900	79,424.90	
TOTAL ALTERNATIVE INVESTMENTS			736,363,822.410	736,363,821.41	
CASH & CASH EQUIVALENTS					
BLACKROCK MONEY MARKET FD B			95.900	95.90	
CATHOLIC HLTH INT DISC 01/24/2023			14,234,000.000	14,161,406.60	
CCPC COLLATERAL WITH BANK OF AMERICA			-0.020	-0.02	
CONSTEL BRDS 4(2) DISC 01/04/2023			4,081,000.000	4,072,616.94	
CONSTELLATION ENERGY DISC 01/10/2023			7,221,000.000	7,201,342.83	
EASTMAN CHEM CO DISC 01/03/2023			4,374,000.000	4,365,750.15	
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97			733,244,446.130	733,244,446.13	
ELECTRICITE DE DISC 01/05/2023			6,594,000.000	6,587,845.60	
FEDERAL HOME LN BK CONS DISC 01/13/2023			3,599,000.000	3,581,826.77	
JABIL INC DISC 01/03/2023			403,000.000	402,770.74	
JABIL INC DISC 01/09/2023			8,538,000.000	8,511,852.38	
JPY/USD SPOT OPTION 2023 PUT APR 23 112.750 ED 040523			-10,375,000.000	-61,835.00	
JPY/USD SPOT OPTION 2023 PUT APR 23 120.500 ED 040523			10,375,000.000	130,517.50	
LEGGETT & PLATT DISC 01/03/2023			6,118,000.000	6,114,065.78	
OVINTIV INC DISC 01/03/2023			305,000.000	304,825.47	
SECURITIES LENDING POOL			0.000	0.00	
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)			670,000.000	670,000.00	
SWAP COLLATERAL WITH BARCLAYS			-1,235,030.000	-1,235,030.00	
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00	
SWAP COLLATERAL WITH CITIBANK			8,219,263.140	8,219,263.14	
SWAP COLLATERAL WITH GOLDMAN			-6,630,000.000	-6,630,000.00	
SWAP COLLATERAL WITH JP MORGAN			-431,000.000	-431,000.00	
SWAP COLLATERAL WITH MERRILL LYNCH			100,000.000	100,000.00	
SWAP COLLATERAL WITH MORGAN STANLEY			-620,000.000	-620,000.00	
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	
U S TREASURY BILL 0.000% 02/21/2023 DD 10/25/22			14,876,000.000	14,682,750.14	
U S TREASURY BILL 0.000% 04/11/2023 DD 12/13/22			13,390,000.000	13,199,075.44	
U S TREASURY BILL 0.000% 05/11/2023 DD 11/10/22			1,320,000.000	1,298,516.60	

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TOTAL CASH & CASH EQUIVALENTS			817,620,775.150	817,121,103.09	
CONVERTIBLE OR EXCHANGEABLE SECURITIES					
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			580,000.000	688,374.02	
AKAMAI TECHNOLOGIES INC 0.125% 05/01/2025 DD 05/21/18			180,000.000	189,000.00	
AKAMAI TECHNOLOGIES INC 0.375% 09/01/2027 DD 08/16/19			415,000.000	399,645.00	
ALNYLAM PHARMACEUTICALS I 144A 1.000% 09/15/2027 DD 09/15/22			193,000.000	208,922.50	
ALTAIR ENGINEERING INC 144A 1.750% 06/15/2027 DD 06/14/22			258,000.000	235,554.00	
ALTERYX INC 1.000% 08/01/2026 DD 08/12/19			123,000.000	102,090.00	
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,445,000.000	1,523,030.00	
AXON ENTERPRISE INC 144A 0.500% 12/15/2027 DD 12/09/22			131,000.000	129,821.00	
BENTLEY SYSTEMS INC 0.125% 01/15/2026 DD 01/26/21			156,000.000	142,272.00	
BENTLEY SYSTEMS INC 0.375% 07/01/2027 DD 06/28/21			89,000.000	72,446.00	
BIOMARIN PHARMACEUTICAL INC 0.599% 08/01/2024 DD 08/11/17			540,000.000	573,102.00	
BLACKLINE INC 0.000% 03/15/2026 DD 03/15/21			213,000.000	181,449.38	
BLACKLINE INC 0.125% 08/01/2024 DD 08/13/19			215,000.000	238,372.31	
BLACKSTONE MORTGAGE TRUST INC 5.500% 03/15/2027 DD 03/29/22			295,000.000	252,040.63	
BLOCK INC 0.125% 03/01/2025 DD 03/05/20			430,000.000	409,037.50	
BOOKING HOLDINGS INC 0.750% 05/01/2025 DD 04/14/20			200,000.000	266,380.80	
BOX INC 0.000% 01/15/2026 DD 01/14/21			217,000.000	284,595.50	
BURLINGTON STORES INC 2.250% 04/15/2025 DD 04/16/20			155,000.000	178,250.00	
CABLE ONE INC 0.000% 03/15/2026 DD 03/05/21			200,000.000	157,100.00	
CARNIVAL CORP 144A 5.750% 12/01/2027 DD 11/18/22			975,000.000	870,675.00	
CERIDIAN HCM HOLDING INC 0.250% 03/15/2026 DD 03/05/21			96,000.000	84,144.00	
CHEESECAKE FACTORY INC/THE 0.375% 06/15/2026 DD 06/15/21			171,000.000	140,113.13	
CHEGG INC 0.125% 03/15/2025 DD 03/26/19			215,000.000	196,187.50	
COHERUS BIOSCIENCES INC 1.500% 04/15/2026 DD 04/17/20			100,000.000	65,250.00	
CONMED CORP 144A 2.250% 06/15/2027 DD 06/06/22			265,000.000	241,415.00	
CONMED CORP 2.625% 02/01/2024 DD 01/29/19			65,000.000	73,645.00	
COUPA SOFTWARE INC 0.125% 06/15/2025 DD 06/11/19			197,000.000	190,361.10	
CYBERARK SOFTWARE LTD 0.000% 11/15/2024 DD 11/18/19			260,000.000	275,124.70	
DATADOG INC 0.125% 06/15/2025 DD 06/02/20			137,000.000	149,501.25	
DEXCOM INC 0.250% 11/15/2025 DD 05/14/20			352,000.000	382,800.00	
DIGITALOCEAN HOLDINGS INC 0.000% 12/01/2026 DD 11/18/21			173,000.000	129,317.50	
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			400,000.000	250,600.00	
DRAFTKINGS HOLDINGS INC 0.000% 03/15/2028 DD 03/18/21			150,000.000	92,775.00	
DROPBOX INC 0.000% 03/01/2026 DD 02/26/21			213,000.000	192,339.00	
DROPBOX INC 0.000% 03/01/2028 DD 02/26/21			500,000.000	445,500.00	
ENPHASE ENERGY INC 0.000% 03/01/2026 DD 03/01/21			230,000.000	259,095.00	
ENVESTNET INC 0.750% 08/15/2025 DD 08/20/20			200,000.000	180,500.00	

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ENVESTNET INC 144A 2.625% 12/01/2027 DD 11/17/22			112,000.000	120,176.00	
ETSY INC 0.125% 09/01/2027 DD 08/24/20			324,000.000	323,190.00	
ETSY INC 0.250% 06/15/2028 DD 06/11/21			200,000.000	170,760.00	
EXACT SCIENCES CORP 0.375% 03/15/2027 DD 03/08/19			356,000.000	293,700.00	
EXACT SCIENCES CORP 1.000% 01/15/2025 DD 01/17/18			143,000.000	146,646.50	
FIVE9 INC 0.500% 06/01/2025 DD 05/27/20			325,000.000	297,700.00	
FORD MOTOR CO 0.000% 03/15/2026 DD 03/19/21			298,000.000	281,163.00	
FTI CONSULTING INC 2.000% 08/15/2023 DD 08/20/18			100,000.000	157,300.00	
GREENBRIER COS INC/THE 2.875% 04/15/2028 DD 04/20/21			300,000.000	264,450.00	
GUARDANT HEALTH INC 0.000% 11/15/2027 DD 11/19/20			200,000.000	124,380.00	
HALOZYME THERAPEUTICS INC 0.250% 03/01/2027 DD 03/01/21			227,000.000	219,764.38	
HALOZYME THERAPEUTICS INC 144A 1.000% 08/15/2028 DD 08/18/22			67,000.000	78,934.38	
HERBALIFE NUTRITION LTD 2.625% 03/15/2024 DD 03/23/18			224,000.000	206,528.00	
IMAX CORP 0.500% 04/01/2026 DD 03/19/21			200,000.000	168,682.38	
INSIGHT ENTERPRISES INC 0.750% 02/15/2025 DD 08/15/19			165,000.000	247,665.00	
INSULET CORP 0.375% 09/01/2026 DD 09/06/19			167,000.000	235,804.00	
INTEGRA LIFESCIENCES HOLDINGS 0.500% 08/15/2025 DD 02/07/20			405,000.000	392,647.50	
INTERDIGITAL INC 144A 3.500% 06/01/2027 DD 05/27/22			120,000.000	113,400.00	
IRONWOOD PHARMACEUTICALS INC 0.750% 06/15/2024 DD 08/12/19			322,000.000	343,936.26	
IRONWOOD PHARMACEUTICALS INC 1.500% 06/15/2026 DD 08/12/19			60,000.000	65,437.50	
ITRON INC 0.000% 03/15/2026 DD 03/12/21			116,000.000	94,980.80	
JAMF HOLDING CORP 0.125% 09/01/2026 DD 09/17/21			180,000.000	148,140.00	
JETBLUE AIRWAYS CORP 0.500% 04/01/2026 DD 03/25/21			208,000.000	151,648.03	
JOHN BEAN TECHNOLOGIES CORP 0.250% 05/15/2026 DD 05/28/21			329,000.000	282,446.50	
LCI INDUSTRIES 1.125% 05/15/2026 DD 05/13/21			297,000.000	250,222.50	
LIBERTY BROADBAND CORP 144A 1.250% 09/30/2050 DD 11/23/20			1,345,000.000	1,297,925.00	
LIBERTY BROADBAND CORP 144A 2.750% 09/30/2050 DD 08/27/20			910,000.000	886,296.08	
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20			550,000.000	548,490.89	
LIBERTY MEDIA CORP 144A 2.125% 03/31/2048 DD 03/06/18			320,000.000	300,160.00	
LIBERTY MEDIA CORP-LIBERT 144A 2.250% 08/15/2027 DD 08/12/22			236,000.000	225,498.00	
LIVE NATION ENTERTAINMENT INC 2.000% 02/15/2025 DD 02/03/20			400,000.000	392,600.00	
LIVONGO HEALTH INC 0.875% 06/01/2025 DD 06/04/20			439,000.000	383,598.20	
LUMENTUM HOLDINGS INC 0.500% 12/15/2026 DD 12/12/19			50,000.000	42,875.00	
LUMENTUM HOLDINGS INC 144A 0.500% 06/15/2028 DD 03/08/22			340,000.000	257,346.00	
MACOM TECHNOLOGY SOLUTIONS HOL 0.250% 03/15/2026 DD 03/25/21			255,000.000	252,322.50	
MARRIOTT VACATIONS WORLDW 144A 3.250% 12/15/2027 DD 12/08/22			632,000.000	624,100.00	
MARRIOTT VACATIONS WORLDWIDE C 0.000% 01/15/2026 DD 02/02/21			191,000.000	186,225.00	
MICROCHIP TECHNOLOGY INC 0.125% 11/15/2024 DD 12/01/20			328,000.000	351,780.00	
NCL CORP LTD 1.125% 02/15/2027 DD 11/19/21			431,000.000	292,562.80	

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NEXTERA ENERGY PARTNERS L 144A 0.000% 06/15/2024 DD 06/17/21			90,000.000	84,465.00	
NEXTERA ENERGY PARTNERS L 144A 0.000% 11/15/2025 DD 12/03/20			200,000.000	198,800.00	
NEXTGEN HEALTHCARE INC 144A 3.750% 11/15/2027 DD 11/01/22			134,000.000	139,392.92	
NICE LTD 0.000% 09/15/2025 DD 08/27/20			255,000.000	240,337.50	
NOVOCURE LTD 0.000% 11/01/2025 DD 11/05/20			266,000.000	234,585.40	
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18			293,000.000	289,630.50	
NUVASIVE INC 0.375% 03/15/2025 DD 03/02/20			343,000.000	300,468.00	
OKTA INC 0.125% 09/01/2025 DD 09/09/19			23,000.000	20,205.50	
OKTA INC 0.375% 06/15/2026 DD 06/12/20			149,000.000	125,160.00	
ON SEMICONDUCTOR CORP 0.000% 05/01/2027 DD 05/14/21			113,000.000	149,725.00	
PALO ALTO NETWORKS INC 0.750% 07/01/2023 DD 07/12/18			60,000.000	94,085.40	
PARSONS CORP 0.250% 08/15/2025 DD 08/20/20			200,000.000	227,300.00	
PATRICK INDUSTRIES INC 1.750% 12/01/2028 DD 12/13/21			248,000.000	203,360.00	
PEGASYSTEMS INC 0.750% 03/01/2025 DD 02/24/20			271,000.000	232,213.13	
PELOTON INTERACTIVE INC 0.000% 02/15/2026 DD 02/11/21			220,000.000	155,940.08	
PERFICIENT INC 0.125% 11/15/2026 DD 11/09/21			310,000.000	239,475.00	
POST HOLDINGS INC 144A 2.500% 08/15/2027 DD 08/12/22			236,000.000	247,847.20	
PURE STORAGE INC 0.125% 04/15/2023 DD 04/09/18			238,000.000	256,207.00	
Q2 HOLDINGS INC 0.750% 06/01/2026 DD 06/10/19			278,000.000	228,794.00	
RAPID7 INC 0.250% 03/15/2027 DD 03/19/21			205,000.000	160,103.72	
RAPID7 INC 2.250% 05/01/2025 DD 05/01/20			97,000.000	92,926.00	
ROYAL CARIBBEAN CRUISES L 144A 6.000% 08/15/2025 DD 08/05/22			54,000.000	67,824.00	
SABRE GLBL INC 4.000% 04/15/2025 DD 04/17/20			122,000.000	130,771.80	
SHIFT4 PAYMENTS INC 0.500% 08/01/2027 DD 07/26/21			110,000.000	92,565.00	
SILICON LABORATORIES INC 0.625% 06/15/2025 DD 06/01/20			200,000.000	249,880.00	
SNAP INC 0.000% 05/01/2027 DD 04/30/21			76,000.000	53,086.00	
SNAP INC 144A 0.125% 03/01/2028 DD 02/11/22			243,000.000	162,202.50	
SOFI TECHNOLOGIES INC 144A 0.000% 10/15/2026 DD 10/04/21			271,000.000	185,499.50	
SOLAREDGE TECHNOLOGIES INC 0.000% 09/15/2025 DD 09/25/20			108,000.000	134,082.00	
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,250,000.000	1,501,250.00	
SPIRIT AIRLINES INC 1.000% 05/15/2026 DD 04/30/21			313,000.000	251,965.00	
SPLUNK INC 1.125% 06/15/2027 DD 06/05/20			356,000.000	300,392.80	
SPLUNK INC 1.125% 09/15/2025 DD 09/21/18			335,000.000	315,402.50	
STRIDE INC 1.125% 09/01/2027 DD 08/31/20			272,000.000	242,243.20	
TANDEM DIABETES CARE INC 144A 1.500% 05/01/2025 DD 05/15/20			50,000.000	45,230.00	
TRIPADVISOR INC 0.250% 04/01/2026 DD 03/25/21			395,000.000	315,407.50	
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			1,128,000.000	950,065.19	
UPSTART HOLDINGS INC 0.250% 08/15/2026 DD 08/20/21			158,000.000	82,950.00	
VAIL RESORTS INC 0.000% 01/01/2026 DD 12/18/20			340,000.000	315,350.00	

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VARONIS SYSTEMS INC 1.250% 08/15/2025 DD 05/11/20			220,000.000	230,780.00	
VERADIGM INC 0.875% 01/01/2027 DD 12/09/19			82,000.000	116,798.75	
VERINT SYSTEMS INC 0.250% 04/15/2026 DD 04/09/21			475,000.000	413,250.00	
WAYFAIR INC 0.625% 10/01/2025 DD 08/14/20			200,000.000	129,300.00	
WAYFAIR INC 144A 3.250% 09/15/2027 DD 09/13/22			185,000.000	141,062.50	
WINNEBAGO INDUSTRIES INC 1.500% 04/01/2025 DD 11/01/19			200,000.000	209,750.00	
WOLFSPEED INC 144A 1.875% 12/01/2029 DD 11/21/22			285,000.000	256,642.50	
WORKIVA INC 1.125% 08/15/2026 DD 08/16/19			120,000.000	147,960.00	
ZIFF DAVIS INC 144A 1.750% 11/01/2026 DD 11/15/19			376,000.000	374,872.00	
ZILLOW GROUP INC 1.375% 09/01/2026 DD 09/09/19			146,000.000	147,095.00	
ZILLOW GROUP INC 2.750% 05/15/2025 DD 05/15/20			154,000.000	146,454.00	
ZSCALER INC 0.125% 07/01/2025 DD 06/25/20			94,000.000	98,700.00	
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			35,153,000.000	33,402,161.11	
CONVERTIBLE SECURITIES					
2020 CASH MANDATORY EXCHA 144A PFD 5.250%			1,235.000	1,412,864.70	
AES CORP/THE PFD 6.875%			15,600.000	1,591,356.00	
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			23,300.000	1,201,814.00	
BECTON DICKINSON & CO PFD 6.000%			11,900.000	595,952.00	
DANAHER CORP PFD 5.000%			880.000	1,194,446.74	
NEXTERA ENERGY INC PFD 6.219%			19,450.000	974,639.50	
NEXTERA ENERGY INC PFD 6.926%			59,300.000	2,976,267.00	
PARAMOUNT GLOBAL PFD 5.750%			16,100.000	401,627.49	
TOTAL CONVERTIBLE SECURITIES			147,765.000	10,348,967.43	
EQUITY					
1-800-FLOWERS.COM INC			7,729.000	73,889.24	
180 DEGREE CAPITAL CORP			497.000	2,614.22	
1LIFE HEALTHCARE INC			18,796.000	314,081.16	
1ST SOURCE CORP			5,886.000	312,487.74	
2SEVENTY BIO INC			3,480.000	32,607.60	
2U INC			11,221.000	70,355.67	
3M CO			66,981.000	8,032,361.52	
4D MOLECULAR THERAPEUTICS INC			8,975.000	199,334.75	
4LICENSING CORP			1,848.000	0.00	
89BIO INC			6,308.000	80,300.84	
A O SMITH CORP			14,705.000	841,714.20	
A-MARK PRECIOUS METALS INC			9,302.000	323,058.46	
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00	
AAIPHARMA INC COM			13,700.000	0.00	
AAK AB			70,626.000	1,205,512.18	

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AAON INC			7,763.000	584,709.16	
AAR CORP			6,878.000	308,822.20	
AARON'S CO INC/THE			6,802.000	81,283.90	
AARTI INDUSTRIES LTD			277,952.000	2,049,782.68	
AARTI PHARMALABS LTD			66,105.000	302,997.90	
ABB LTD			317,902.000	9,641,515.48	
ABBOTT LABORATORIES			219,290.000	24,075,849.10	
ABBVIE INC			207,912.000	33,600,658.32	
ABCELLERA BIOLOGICS INC			31,576.000	319,864.88	
ABEONA THERAPEUTICS INC			166.200	511.90	
ABERCROMBIE & FITCH CO			10,476.000	240,005.16	
ABLE LABRATORIES INC COM NEW			2,800.000	0.00	
ABM INDUSTRIES INC			12,433.000	552,273.86	
ABRAXAS PETROLEUM CORP			41.000	31.70	
ABU DHABI COMMERCIAL BANK PJSC			1,298,091.000	3,181,032.49	
ACACIA RESEARCH CORP			8,352.000	35,161.92	
ACADEMY SPORTS & OUTDOORS INC			11,999.000	630,427.46	
ACADIA HEALTHCARE CO INC			13,485.000	1,110,085.20	
ACADIA REALTY TRUST			15,707.000	225,395.45	
ACCELERATE DIAGNOSTICS INC			7,486.000	5,285.12	
ACCENTURE PLC			115,001.000	30,686,866.84	
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			21,391.000	119,575.69	
ACCOM INC			306.000	0.61	
ACCURAY INC			12,128.000	25,347.52	
ACER THERAPEUTICS INC			4,033.000	10,122.83	
ACETO CHEM INC ESCROW			3,861.000	0.00	
ACHIEVE LIFE SCIENCES INC			1.000	2.47	
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00	
ACI WORLDWIDE INC			20,842.000	479,366.00	
ACLARIS THERAPEUTICS INC			3,438.000	54,148.50	
ACM RESEARCH INC			9,892.000	76,267.32	
ACMAT CORP			438.000	14,454.00	
ACME UNITED CORP			238.000	5,062.26	
ACORDA THERAPEUTICS INC			1,264.000	969.11	
ACORN ENERGY INC			2,343.000	820.05	
ACRES COMMERCIAL REALTY CORP			3,005.000	24,821.30	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ACTIVISION BLIZZARD INC			112,882.000	8,641,117.10	
ACUMEN PHARMACEUTICALS INC			728.000	3,931.20	
ACURA PHARMACEUTICALS INC			1,951.000	97.55	
ACUSHNET HOLDINGS CORP			6,085.000	258,369.10	
ADAMIS PHARMACEUTICALS CORP			24.000	4.07	
ADAMS RESOURCES & ENERGY INC			4,225.000	164,437.00	
ADAPTHEALTH CORP			11,078.000	212,919.16	
ADDUS HOMECARE CORP			3,876.000	385,623.24	
ADEIA INC			17,299.000	163,994.52	
ADHERA THERAPEUTICS INC			1.050	0.67	
ADIENT PLC			17,495.000	606,901.55	
ADMA BIOLOGICS INC			17,480.000	67,647.60	
ADOBE INC			56,395.000	18,978,609.35	
ADTALEM GLOBAL EDUCATION INC			12,067.000	428,378.50	
ADTRAN HOLDINGS INC			8,737.000	164,168.23	
ADVANCE AUTO PARTS INC			68,900.000	10,130,367.00	
ADVANCED DRAINAGE SYSTEMS INC			55,066.000	4,513,760.02	
ADVANCED EMISSIONS SOLUTIONS I			347.000	843.21	
ADVANCED ENERGY INDUSTRIES INC			6,570.000	563,574.60	
ADVANCED MICRO DEVICES INC			203,243.854	13,164,104.42	
ADVANSIX INC			4,528.000	172,154.56	
ADVANTA CORP			17,350.000	0.00	
ADVANTECH CO LTD			441,266.000	4,752,128.49	
ADVANTEST CORP			80,800.000	5,192,951.30	
ADVAXIS INC			6.712	8.05	
ADVERUM BIOTECHNOLOGIES INC			9,134.000	5,293.15	
ADYEN NV			17,580.000	24,173,289.34	
AEOLUS PHARMACEUTICALS INC			328.000	0.03	
AEROJET ROCKETDYNE HOLDINGS IN			13,278.000	742,638.54	
AES CORP/THE			673,248.000	19,362,612.48	
AFFIMED NV			12,160.000	15,078.40	
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00	
AFFYMAX INC			1,106.000	4.42	
AFLAC INC			83,151.000	5,981,882.94	
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	6,990.51	
AFYA LTD			15,693.000	245,124.66	
AG MORTGAGE INVESTMENT TRUST I			228.000	1,210.68	
AG MTG INVT TR INC			1,463.333	7,770.30	
AGEX THERAPEUTICS INC			230.000	126.93	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00	
AGILENT TECHNOLOGIES INC			40,350.000	6,038,377.50	
AGILYSYS INC			43,387.000	3,433,647.18	
AGIOS PHARMACEUTICALS INC			4,907.000	137,788.56	
AGREE REALTY CORP			13,059.000	926,274.87	
AIA GROUP LTD HK/01299			2,996,800.000	33,327,854.78	
AIM IMMUNOTECH INC			13.000	4.05	
AIR LIQUIDE SA			86,618.000	12,239,461.21	
AIR PRODUCTS AND CHEMICALS INC			25,387.000	7,825,796.62	
AIR TRANSPORT SERVICES GROUP I			532,152.000	13,825,308.96	
AIRBNB INC			5,300.000	453,150.00	
AIRBUS SE			98,675.000	11,691,615.43	
AKAMAI TECHNOLOGIES INC			37,183.000	3,134,526.90	
AKBANK TAS			2,142,628.000	2,237,686.76	
AKEBIA THERAPEUTICS INC			16,891.000	9,746.11	
AKER SOLUTIONS ASA			609,591.000	2,314,354.22	
AKERO THERAPEUTICS INC			3,643.000	199,636.40	
AKSYS LTD			9,696.000	0.97	
AKZO NOBEL NV			132,187.000	8,825,750.58	
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	0.09	
ALAMO GROUP INC			2,145.000	303,732.00	
ALARM.COM HOLDINGS INC			6,467.000	319,987.16	
ALASKA AIR GROUP INC			14,509.000	623,016.46	
ALAUNOS THERAPEUTICS INC			21,031.000	13,651.22	
ALBANY INTERNATIONAL CORP			5,893.000	580,990.87	
ALBEMARLE CORP			15,625.000	3,388,437.50	
ALBIRO PHARMA INC			8,332.000	180,054.52	
ALCON INC			180,978.000	12,358,614.39	
ALECTOR INC			15,411.000	142,243.53	
ALERISLIFE INC			2,093.000	1,151.15	
ALEXANDER & BALDWIN INC			12,250.000	229,442.50	
ALEXANDER'S INC			591.000	130,055.46	
ALEXANDRIA REAL ESTATE EQUITIE			27,023.000	3,936,440.41	
ALEXZA PHARMACEUTICALS INC			428.000	0.00	
ALFEN N.V.			13,846.000	1,244,235.49	
ALIBABA GROUP HOLDING LTD HK/09988			1,341,900.000	14,828,906.67	
ALICO INC			5,728.000	136,727.36	
ALIGHT INC			55,891.000	467,248.76	
ALIGN TECHNOLOGY INC			8,314.000	1,753,422.60	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALITHYA GROUP INC			8,644.833	12,794.35	
ALJ REGIONAL HOLDINGS INC			493.000	916.98	
ALKERMES PLC			296,481.000	7,747,048.53	
ALLEGION PLC			10,054.000	1,058,284.04	
ALLEGRO.EU SA			56,672.000	324,689.06	
ALLETE INC			11,529.000	743,735.79	
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00	
ALLIANT ENERGY CORP			54,826.000	3,026,943.46	
ALLIANZ SE			38,700.000	8,297,687.32	
ALLIED HEALTHCARE PRODUCTS INC			424.000	394.32	
ALLIED MOTION TECHNOLOGIES INC			143,373.000	4,990,814.14	
ALLIN CORP			7.000	7.00	
ALLOGENE THERAPEUTICS INC			10,627.000	66,843.83	
ALLOVIR INC			2,865.000	14,697.45	
ALLSTATE CORP/THE			39,109.000	5,303,180.40	
ALLY FINANCIAL INC			17,022.000	416,187.90	
ALPHA & OMEGA SEMICONDUCTOR LT			5,031.000	143,735.67	
ALPHA METALLURGICAL RESOURCES			4,042.000	591,708.38	
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.42	
ALPHA TEKNOVA INC			2,350.000	13,254.00	
ALPHABET INC			1,593,124.000	140,868,182.52	
ALPHATEC HOLDINGS INC			714,950.000	8,829,632.50	
ALTAIR ENGINEERING INC			6,821.000	310,150.87	
ALTERYX INC			8,952.000	453,597.84	
ALTIGEN COMMUNICATIONS INC			1,983.000	1,336.54	
ALTIMUNE INC			11,762.666	193,495.86	
ALTISOURCE ASSET MANAGEMENT CO			354.000	7,129.56	
ALTO INGREDIENTS INC			11,439.000	32,944.32	
ALTRA INDUSTRIAL MOTION CORP			13,127.000	784,338.25	
ALTRIA GROUP INC			224,872.000	10,278,899.12	
ALTUS PHARMACEUTICALS INC			4,112.000	0.00	
ALX ONCOLOGY HOLDINGS INC			7,851.000	88,480.77	
AM CASTLE & CO			2.000	0.10	
AMADEUS IT GROUP SA			280,000.000	14,508,196.50	
AMALGAMATED FINANCIAL CORP			5,442.000	125,383.68	
AMAZON.COM INC			1,201,409.000	100,918,356.00	
AMB FINANCIAL CORP			627.000	13,167.00	
AMBAC FINANCIAL GROUP INC			6,587.000	114,877.28	
AMBARELLA INC			5,617.000	461,885.91	



Asset Detail

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As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMBASSADORS INTERNATIONAL INC			438.000	0.00	
AMBEV SA			3,190,700.000	8,774,840.46	
AMC NETWORKS INC			7,088.000	111,068.96	
AMCAST INDL CORP COM			11,100.000	0.00	
AMCOR PLC			172,004.000	2,048,567.64	
AMDOCS LTD			14,867.000	1,351,410.30	
AMEDISYS INC			4,968.000	415,026.72	
AMEN PROPERTIES INC			11.000	6,050.00	
AMEREN CORP			54,415.000	4,838,581.80	
AMERESCO INC			5,191.000	296,613.74	
AMERICA'S CAR-MART INC/TX			1,877.000	135,632.02	
AMERICAN AIRLINES GROUP INC			74,380.000	946,113.60	
AMERICAN ASSETS TRUST INC			8,238.000	218,307.00	
AMERICAN AXLE & MANUFACTURING			12,251.000	95,802.82	
AMERICAN BILTRITE INC			15.000	1,875.00	
AMERICAN EAGLE OUTFITTERS INC			29,540.000	412,378.40	
AMERICAN ELECTRIC POWER CO INC			90,034.000	8,548,728.30	
AMERICAN EQUITY INVESTMENT LIF			20,032.000	913,859.84	
AMERICAN EXPRESS CO			71,411.000	10,550,975.25	
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00	
AMERICAN INTERNATIONAL GROUP I			103,136.000	6,522,320.64	
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			3,873.000	143,029.89	
AMERICAN NOBLE GAS INC			204.000	23.26	
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00	
AMERICAN OUTDOOR BRANDS INC			2,360.000	23,647.20	
AMERICAN PUBLIC EDUCATION INC			5,447.000	66,943.63	
AMERICAN REALTY INVESTORS INC			965.000	24,655.75	
AMERICAN SHARED HOSPITAL SERVI			682.000	1,957.34	
AMERICAN SKIING CO COM			20,300.000	0.00	
AMERICAN SOFTWARE INC/GA			6,243.000	91,647.24	
AMERICAN STATES WATER CO			7,912.000	732,255.60	
AMERICAN SUPERCONDUCTOR CORP			640.000	2,355.20	
AMERICAN TOWER CORP			53,290.000	11,290,019.40	
AMERICAN VANGUARD CORP			3,993.000	86,688.03	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			26,326.000	4,012,608.92	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERICAN WELL CORP			30,273.000	85,672.59	
AMERICAN WOODMARK CORP			2,747.000	134,218.42	
AMERIPRISE FINANCIAL INC			12,380.000	3,854,760.60	
AMERIS BANCORP			13,030.000	614,234.20	
AMERISAFE INC			3,595.000	186,832.15	
AMERISERV FINANCIAL INC			5,165.000	20,298.45	
AMERISOURCEBERGEN CORP			18,537.000	3,071,766.27	
AMES NATIONAL CORP			1,594.000	37,634.34	
AMETEK INC			86,269.000	12,053,504.68	
AMGEN INC			63,487.000	16,674,225.68	
AMICUS THERAPEUTICS INC			65,908.000	804,736.68	
AMISTAR CORP			962.000	0.00	
AMKOR TECHNOLOGY INC			22,366.000	536,336.68	
AMN HEALTHCARE SERVICES INC			9,754.000	1,002,906.28	
AMNEAL PHARMACEUTICALS INC			36,737.000	73,106.63	
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00	
AMPCO-PITTSBURGH CORP			1,344.000	3,373.44	
AMPHASTAR PHARMACEUTICALS INC			10,822.000	303,232.44	
AMPHENOL CORP			81,379.000	6,196,197.06	
AMPLIFON SPA			32,133.000	954,057.53	
AMREP CORP			1,347.000	15,557.85	
AMRYT PHARMA PLC ADR			87.000	635.10	
AMTECH SYSTEMS INC			2,074.000	15,762.40	
ANACOMP INC			3.000	1.05	
ANALOG DEVICES INC			59,497.780	9,759,420.86	
ANAPTYSBIO INC			10,810.000	335,001.90	
ANAVEX LIFE SCIENCES CORP			22,392.000	207,349.92	
ANC RENTAL CORP			1,750.000	0.00	
ANDERSONS INC/THE			3,644.000	127,503.56	
ANDREA ELECTRONICS CORP			4,974.000	110.42	
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	2.23	
ANEMOSTAT INC COM			2,231.000	0.00	
ANESIVA INC			4,789.000	15.32	
ANGI INC			80,645.000	189,515.75	
ANGIODYNAMICS INC			9,733.000	134,023.41	
ANGLO AMERICAN PLC			204,500.000	7,961,565.07	
ANI PHARMACEUTICALS INC			3,348.000	134,690.04	
ANIKA THERAPEUTICS INC			4,744.000	140,422.40	
ANIXA BIOSCIENCES INC			1,424.000	6,052.00	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ANNALY CAPITAL MANAGEMENT INC			52,485.250	1,106,389.07	
ANNEXON INC			5,590.000	28,900.30	
ANSYS INC			12,984.000	3,136,804.56	
ANTERIX INC			4,466.000	143,671.22	
ANTHERA PHARMACEUTICALS INC			425.000	0.04	
ANTHRACITE CAPITAL INC			6,549.000	0.00	
ANTOFAGASTA PLC			34,796.000	646,886.16	
ANYWHERE REAL ESTATE INC			16,980.000	108,502.20	
AON PLC			110,018.000	33,020,802.52	
AP THAILAND PCL			26,855,700.000	8,994,546.62	
APA CORP			37,374.000	1,744,618.32	
APEX SILVER MINES			22,900.000	0.00	
APHTON CORP			11,691.000	0.00	
API GROUP CORP			28,509.000	536,254.29	
APOGEE ENTERPRISES INC			6,087.000	270,628.02	
APOLLO COMMERCIAL REAL ESTATE			31,286.000	336,637.36	
APOLLO ENDOSURGERY INC			47,412.000	472,697.64	
APOLLO GLOBAL MANAGEMENT INC			0.800	51.03	
APOLLO MEDICAL HOLDINGS INC			9,409.000	278,412.31	
APPFOLIO INC			3,530.000	371,991.40	
APPLE HOSPITALITY REIT INC			37,735.000	595,458.30	
APPLE INC			1,971,540.000	256,162,192.20	
APPLIED ENERGETICS INC			9,361.000	18,347.56	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE			8,775.000	1,105,913.25	
APPLIED MATERIALS INC			144,980.000	14,118,152.40	
APPLIED MOLECULAR TRANSPORT IN			5,191.000	2,180.22	
APPLIED OPTOELECTRONICS INC			7,182.000	13,573.98	
APPLIED THERAPEUTICS INC			1,855.000	1,409.80	
APPLIEDTHEORY CORP			5,601.000	0.00	
APREA THERAPEUTICS INC			2,485.000	799.92	
APTEVO THERAPEUTICS INC			4,943.000	11,467.76	
APTIV PLC			31,010.000	2,887,961.30	
APYX MEDICAL CORP			3,639.000	8,515.26	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00	
ARAVIVE INC			6,265.000	8,269.80	
ARBOR REALTY TRUST INC			23,696.000	312,550.24	
ARBUTUS BIOPHARMA CORP			6,318.000	14,720.94	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ARC DOCUMENT SOLUTIONS INC			6,041.000	17,700.13	
ARCBEST CORP			4,906.000	343,616.24	
ARCELLX INC			9,673.000	299,669.54	
ARCH CAPITAL GROUP LTD			63,599.000	3,992,745.22	
ARCH RESOURCES INC			2,226.000	317,850.54	
ARCHER-DANIELS-MIDLAND CO			86,349.000	8,017,504.65	
ARCONIC CORP			18,796.000	397,723.36	
ARCOS DORADOS HOLDINGS INC			34,451.000	288,010.36	
ARCOSA INC			10,374.000	563,723.16	
ARCUS BIOSCIENCES INC			9,483.000	196,108.44	
ARCUTIS BIOTHERAPEUTICS INC			4,570.000	67,636.00	
ARDELYX INC			4,082.000	11,633.70	
ARDMORE SHIPPING CORP			20,922.000	301,486.02	
AREZZO INDUSTRIA E COMERCIO SA			114,500.000	1,696,979.02	
ARGAN INC			3,334.000	122,957.92	
ARGO GROUP INTERNATIONAL HOLDI			9,244.000	238,957.40	
ARISTA NETWORKS INC			41,063.000	4,982,995.05	
ARISTON HOLDING NV			220,691.000	2,265,822.36	
ARK RESTAURANTS CORP			1,183.000	19,590.48	
ARLINGTON ASSET INVESTMENT COR			3,336.000	9,774.48	
ARLO TECHNOLOGIES INC			11,905.000	41,786.55	
ARMADA HOFFLER PROPERTIES INC			5,322.000	61,203.00	
ARMOUR RESIDENTIAL REIT INC			7,163.000	40,327.69	
ARROW FINANCIAL CORP			4,889.586	165,756.96	
ARROW RESOURCES DEVELOPMENT IN			2,800.000	0.00	
ARROWMARK FINANCIAL CORP			2,879.000	48,943.00	
ARTESIAN RESOURCES CORP			3,839.000	224,888.62	
ARTHUR J GALLAGHER & CO			59,393.000	11,197,956.22	
ARTISAN PARTNERS ASSET MANAGEM			8,401.000	249,509.70	
ARTIVION INC			9,522.000	115,406.64	
ASAHI INTECC CO LTD			900,000.000	14,760,694.86	
ASBURY AUTOMOTIVE GROUP INC			68,534.000	12,284,719.50	
ASCENDIS PHARMA A/S ADR			94,350.000	11,522,965.50	
ASCENT INDUSTRIES CO			482.000	4,178.94	
ASCENTIAL PLC			5,100,000.000	12,367,736.64	
ASE TECHNOLOGY HOLDING CO LTD			2,872,000.000	8,774,244.70	
ASENSUS SURGICAL INC			11.231	3.90	
ASFG INC			44.000	0.00	
ASGN INC			9,374.000	763,793.52	

Asset Detail

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As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ASHFORD INC			973.562	13,512.94	
ASICS CORP			86,600.000	1,912,557.39	
ASM INTERNATIONAL NV			5,243.000	1,318,601.20	
ASML HOLDING NV			30,736.000	16,526,149.38	
ASPEN AEROGELS INC			4,817.000	56,792.43	
ASSEMBLY BIOSCIENCES INC			9,181.000	11,935.30	
ASSERTIO HOLDINGS INC			2,209.000	9,498.70	
ASSICURAZIONI GENERALI SPA			557,400.000	9,884,016.77	
ASSOCIATED BANC-CORP			21,352.000	493,017.68	
ASSOCIATED BRITISH FOODS PLC			403,500.000	7,649,433.56	
ASSOCIATED CAPITAL GROUP INC			2,494.000	104,723.06	
ASSURANT INC			6,090.000	761,615.40	
ASSURED GUARANTY LTD			10,356.000	644,764.56	
ASTEC INDUSTRIES INC			5,263.000	213,993.58	
ASTELLAS PHARMA INC			1,000,000.000	15,207,092.94	
ASTRAZENECA PLC			150,840.000	20,354,549.01	
ASTRIA THERAPEUTICS INC			2,447.000	36,435.83	
ASTRONICS CORP			640,947.000	6,600,500.86	
ASTRONOVA INC			10,748.000	137,789.36	
ASTROTECH CORP			2.267	22.65	
ASURE SOFTWARE INC			105,861.000	988,741.74	
AT&T INC			957,014.000	17,618,627.74	
AT&T LATIN AMER CORP COM			30,700.000	0.00	
ATAI LIFE SCIENCES NV			23,553.000	62,650.98	
ATARA BIOTHERAPEUTICS INC			12,509.000	41,029.52	
ATEA PHARMACEUTICALS INC			9,721.000	46,758.01	
ATHENEX INC			1,714.000	252.82	
ATKORE INC			8,444.000	957,718.48	
ATLANTIC AMERICAN CORP			10,720.000	24,227.20	
ATLANTIC UNION BANKSHARES CORP			15,253.000	535,990.42	
ATLANTICA SUSTAINABLE INFRASTR			18,665.000	483,423.50	
ATLANTICUS HOLDINGS CORP			1,269.000	33,247.80	
ATLANTIS PLASTICS INC			1,094.000	437.60	
ATLAS AIR WORLDWIDE HOLDINGS I			4,164.000	419,731.20	
ATLAS CORP			40,780.000	625,565.20	
ATLASSIAN CORP			48,938.000	6,297,341.84	
ATMOS ENERGY CORP			32,894.000	3,686,430.58	
ATN INTERNATIONAL INC			2,370.000	107,384.70	
ATNA RESOURCES LTD			1,222.000	6.11	



Asset Detail

Acct Base Currency Code : USD

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00	
ATRECA INC			3,603.000	2,884.56	
ATRICURE INC			10,133.000	449,702.54	
ATRION CORP			229.000	128,114.05	
ATS CORPORATION			58,700.000	1,823,449.57	
AUDACY INC			4,767.000	1,073.05	
AUDIOCODES LTD			4,868.000	87,088.52	
AURINIA PHARMACEUTICALS INC			20,073.000	86,715.36	
AUROBINDO PHARMA LTD			551,988.000	2,924,408.91	
AUTODESK INC			24,868.000	4,647,083.16	
AUTOGRILL SPA			307,230.000	2,118,833.05	
AUTOMATIC DATA PROCESSING INC			50,195.000	11,989,577.70	
AUTOSCOPE TECHNOLOGIES CORP			253.000	910.80	
AUTOZONE INC			2,663.000	6,567,437.34	
AVADO BRANDS INC COM			40,600.000	365.40	
AVALONBAY COMMUNITIES INC			21,307.000	3,441,506.64	
AVANOS MEDICAL INC			11,525.000	311,866.50	
AVANTAX INC			6,638.000	169,468.14	
AVERY DENNISON CORP			9,300.000	1,683,300.00	
AVEVA GROUP PLC			300,000.000	11,594,753.10	
AVIAT NETWORKS INC			3,023.000	94,287.37	
AVID BIOSERVICES INC			9,095.000	125,238.15	
AVID TECHNOLOGY INC			5,688.000	151,243.92	
AVIDITY BIOSCIENCES INC			12,715.000	282,145.85	
AVIDXCHANGE HOLDINGS INC			240,349.000	2,389,069.06	
AVIENT CORP			15,470.000	522,267.20	
AVINCI MEDIA CORP			4,781.000	0.00	
AVISTA CORP			13,139.000	582,583.26	
AVIVA PLC			1,417,800.000	7,551,828.33	
AVNET INC			15,215.000	632,639.70	
AVROBIO INC			3,072.000	2,190.03	
AWARE INC/MA			5,554.000	9,497.34	
AXCELIS TECHNOLOGIES INC			10,507.000	833,835.52	
AXCESS INTERNATIONAL INC			2,712.000	0.00	
AXION INTERNATIONAL HOLDINGS I			122.000	0.09	
AXOGEN INC			9,244.000	92,255.12	
AXONICS INC			108,640.000	6,793,259.20	
AXOS FINANCIAL INC			12,598.000	481,495.56	
AXSOME THERAPEUTICS INC			4,199.000	323,868.87	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AZEK CO INC/THE			18,631.000	378,581.92	
AZZ INC			4,073.000	163,734.60	
B RILEY FINANCIAL INC			2,338.000	79,959.60	
B&G FOODS INC			12,641.000	140,947.15	
B2GOLD CORP			2,394,200.000	8,499,281.89	
B3 SA - BRASIL BOLSA BALCAO			535,360.000	1,339,477.36	
BABCOCK & WILCOX ENTERPRISES I			7,613.000	43,927.01	
BADGER METER INC			5,200.000	566,956.00	
BADGER PAPER MILLS INC			2,800.000	0.28	
BAE SYSTEMS PLC			662,400.000	6,820,616.21	
BAIDU INC ADR			30,468.000	3,484,929.84	
BAIDU INC HK/09888			221,750.000	3,173,559.73	
BAKER HUGHES CO			193,741.000	5,721,171.73	
BALCHEM CORP			6,001.000	732,782.11	
BALL CORP			35,975.000	1,839,761.50	
BALLY'S CORP			422.000	8,178.36	
BANC OF CALIFORNIA INC			6,368.000	101,442.24	
BANCA POPOLARE DI SONDRIO SPA			325,835.000	1,314,485.18	
BANCFIRST CORP			4,113.000	362,684.34	
BANCO DEL BAJIO SA			854,600.000	2,691,777.87	
BANCO LATINOAMERICANO DE COMER			8,454.000	136,954.80	
BANCORP INC/THE			6,291.000	178,538.58	
BANDWIDTH INC			2,875.000	65,981.25	
BANGKOK BANK PCL			938,100.000	4,019,483.21	
BANK CENTRAL ASIA TBK PT			58,185,100.000	31,956,292.62	
BANK FIRST CORP			2,979.000	276,510.78	
BANK MANDIRI PERSERO TBK PT			7,671,500.000	4,890,905.76	
BANK OF AMERICA CORP			800,139.000	26,500,603.68	
BANK OF FLORIDA CORP			1,663.000	0.00	
BANK OF HAWAII CORP			6,263.000	485,758.28	
BANK OF MARIN BANCORP			3,325.000	109,326.00	
BANK OF NEW YORK MELLON CORP/T			93,570.000	4,259,306.40	
BANK OF NOVA SCOTIA			152,400.000	7,461,689.37	
BANK OF NT BUTTERFIELD & SON L			9,192.000	274,013.52	
BANK OF SOUTH CAROLINA CORP			3,070.000	50,348.00	
BANK RAKYAT INDONESIA PERSERO			13,658,770.000	4,334,280.67	
BANK7 CORP			7,977.000	204,211.20	
BANKFINANCIAL CORP			3,369.000	35,475.57	
BANKUNITED FINANCIAL CORP			4,941.000	24.71	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANKUNITED INC			13,170.000	447,384.90	
BANKWELL FINANCIAL GROUP INC			6,841.000	201,193.81	
BANNER CORP			7,915.000	500,228.00	
BAR HARBOR BANKSHARES			1,870.000	59,914.80	
BARNES & NOBLE EDUCATION INC			3,409.000	5,965.75	
BARNES GROUP INC			10,752.000	439,219.20	
BARNWELL INDUSTRIES INC			1,786.000	5,232.98	
BARRATT DEVELOPMENTS PLC			1,052,900.000	5,025,604.57	
BARRETT BUSINESS SERVICES INC			4,226.000	394,201.28	
BATH & BODY WORKS INC			26,131.000	1,101,160.34	
BAUDAX BIO INC			1.000	3.18	
BAUSCH HEALTH COS INC			55,891.000	350,995.48	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			253,717.000	12,931,955.49	
BAYCURRENT CONSULTING INC			466,200.000	14,539,489.07	
BB LIQUIDATING INC			31,721.000	72.96	
BBX CAPITAL INC			9.000	79.29	
BCB BANCORP INC			1,795.000	32,292.05	
BEACON ROOFING SUPPLY INC			12,792.000	675,289.68	
BEAM THERAPEUTICS INC			9,646.000	377,255.06	
BEARD CO/THE			1,181.000	0.00	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	414.09	
BEAZER HOMES USA INC			4,834.000	61,681.84	
BEAZLEY PLC			161,800.000	1,322,505.55	
BEBE STORES INC			399.000	1,967.07	
BECTON DICKINSON & CO			42,370.000	10,774,691.00	
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	6,012,210.21	
BEL FUSE INC			7,466.000	242,511.72	
BELDEN INC			6,785.000	487,841.50	
BELIEVING TODAY INC			3,700.000	0.00	
BELLEROPHON THERAPEUTICS INC			5,428.000	4,885.20	
BELLICUM PHARMACEUTICALS INC			490.800	353.38	
BELLRING BRANDS INC			21,632.000	554,644.48	
BENCHMARK ELECTRONICS INC			8,487.000	226,518.03	
BENEFITFOCUS INC			6,195.000	64,799.70	
BERKELEY GROUP HOLDINGS PLC			96,181.000	4,365,214.79	
BERKSHIRE HATHAWAY INC			298,409.000	92,178,540.10	
BEST BUY CO INC			33,218.000	2,664,415.78	



Asset Detail

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Acct Base Currency Code : USD

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00	
BEYOND AIR INC			13,069.000	84,817.81	
BEYONDSRING INC			4,768.000	8,963.84	
BGC PARTNERS INC			47,145.000	177,736.65	
BGF RETAIL CO LTD			11,824.000	1,968,327.96	
BHP GROUP LTD			293,300.000	9,075,870.65	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BID CORP LTD			117,157.000	2,271,186.39	
BIDVEST GROUP LTD/THE			185,316.000	2,334,992.49	
BIG 5 SPORTING GOODS CORP			6,147.000	54,278.01	
BIG LOTS INC			8,971.000	131,873.70	
BIGLARI HOLDINGS INC			777.000	107,847.60	
BIO-RAD LABORATORIES INC			17,423.000	7,326,197.27	
BIO-TECHNE CORP			24,912.000	2,064,706.56	
BIOGEN INC			20,235.000	5,603,476.20	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLASE INC			41.041	26.67	
BIOLIFE SOLUTIONS INC			9,909.000	180,343.80	
BIOMARIN PHARMACEUTICAL INC			10,713.000	1,108,688.37	
BIOPURE CORP			374.000	0.00	
BIOSIG TECHNOLOGIES INC			6,555.000	2,753.10	
BIOSTAGE INC			68.000	374.00	
BIOVENTUS INC			6,393.925	16,688.14	
BIOXCEL THERAPEUTICS INC			15,667.000	336,527.16	
BIRKS GROUP INC			432.000	3,425.76	
BJ'S RESTAURANTS INC			5,419.000	142,953.22	
BJ'S WHOLESALE CLUB HOLDINGS I			176,412.000	11,671,417.92	
BK TECHNOLOGIES CORP			1,135.000	3,768.20	
BLACKBAUD INC			9,051.000	532,741.86	
BLACKLINE INC			8,864.000	596,281.28	
BLACKROCK CAPITAL INVESTMENT C			4,943.000	17,893.66	
BLACKROCK INC			17,937.000	12,710,696.31	
BLACKSTONE INC			6,329.000	469,548.51	
BLACKSTONE MORTGAGE TRUST INC			24,555.000	519,829.35	
BLONDER TONGUE LABORATORIES IN			2,737.000	524.41	
BLUE RIVER BANCSHARES INC			962.000	0.00	
BLUEBIRD BIO INC			10,449.000	72,307.08	
BLUELINX HOLDINGS INC			3,161.000	224,778.71	
BLUEROCK HOMES TRUST INC			1,622.000	34,564.82	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BM TECHNOLOGIES INC			465.000	2,422.65	
BMC INDS INC MINN COM			26,300.000	0.00	
BNP PAR-CW23 DONGGUAN YIHE WTS EXP 21-AUG-2023			167,402.000	1,583,622.92	
BNP PARIBAS SA			170,100.000	9,666,963.73	
BNS HOLDING INC			94.000	0.00	
BOEING CO/THE			68,441.000	13,037,326.09	
BOISE CASCADE CO			7,958.000	546,475.86	
BOLIDEN AB NPV (POST SPLIT)			243,900.000	9,158,392.91	
BOMBAY CO			19,600.000	0.00	
BON-TON STORES INC/THE			1,828.000	0.18	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	0.81	
BOOKING HOLDINGS INC			4,545.000	9,159,447.60	
BOOT BARN HOLDINGS INC			21,975.000	1,373,877.00	
BORGWARNER INC			48,930.000	1,969,432.50	
BOSTON PROPERTIES INC			26,831.000	1,813,238.98	
BOSTON SCIENTIFIC CORP			196,929.000	9,111,904.83	
BOX INC			25,160.000	783,230.80	
BOYDS COLLECTION LTD/THE			53,633.000	5.36	
BP FLY CORP			2,067.000	0.00	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BRADY CORP			9,555.000	450,040.50	
BRAEMAR HOTELS & RESORTS INC			18,365.000	75,480.15	
BRANDYWINE REALTY TRUST			30,992.000	190,600.80	
BREMBO SPA			154,561.000	1,723,782.13	
BRIDGEWATER BANCSHARES INC			326,546.000	5,792,926.04	
BRIDGFORD FOODS CORP			3,970.000	47,560.60	
BRIGGS & STRATTON ESCROW			6,478.000	1,035.83	
BRIGHTCOVE INC			8,125.000	42,493.75	
BRIGHTHOUSE FINANCIAL INC			12,274.000	629,287.98	
BRIGHTSPIRE CAPITAL INC			10,853.000	67,614.19	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00	
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,362,000.000	1,322,486.37	
BRINK'S CO/THE			9,046.000	485,860.66	
BRINKER INTERNATIONAL INC			4,545.000	145,030.95	
BRISTOL-MYERS SQUIBB CO			277,394.000	19,958,498.30	
BRISTOW GROUP INC			6,329.000	171,705.77	
BROADCOM INC			48,411.000	27,068,042.43	
BROADRIDGE FINANCIAL SOLUTIONS			13,418.000	1,799,756.34	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BROADSTONE NET LEASE INC			23,013.000	373,040.73	
BROOKDALE SENIOR LIVING INC			38,007.000	103,759.11	
BROOKFIELD CORP			130,425.000	4,103,170.50	
BROOKLINE BANCORP INC			21,012.000	297,319.80	
BROWN & BROWN INC			26,833.000	1,528,676.01	
BROWN-FORMAN CORP			32,141.000	2,111,020.88	
BRP INC SUB VTG			69,982.000	5,331,740.55	
BRT APARTMENTS CORP			2,786.000	54,717.04	
BRUNELLO CUCINELLI SPA			12,183.000	898,459.40	
BSML INC			1,459.000	0.00	
BSQUARE CORP			1,406.000	1,588.78	
BUCKLE INC/THE			5,309.000	240,763.15	
BUDWEISER BREWING CO APAC LTD HK/01876			801,500.000	2,521,069.97	
BUILD-A-BEAR WORKSHOP INC			4,812.000	114,718.08	
BUILDING MATLS HLDG CORP COM			12,400.000	0.00	
BUMBLE INC			13,793.000	290,342.65	
BUNGE LTD			18,331.000	1,828,883.87	
BURCKHARDT COMPRESSION HOLDING			3,133.000	1,865,848.47	
BUREAU VERITAS SA			950,071.000	24,953,636.19	
BURLINGTON STORES INC			3,705.000	751,225.80	
BUSINESS FIRST BANCSHARES INC			2,928.000	64,825.92	
BUTLER INTERNATIONAL INC			4,024.000	0.00	
C&F FINANCIAL CORP			1,468.000	85,540.36	
C4 THERAPEUTICS INC			6,027.000	35,559.30	
CABOT CORP			10,611.000	709,239.24	
CACHE INC			3,062.000	0.30	
CACTUS INC			10,262.000	515,768.12	
CADENCE BANK			32,751.100	807,642.13	
CADENCE DESIGN SYSTEMS INC			49,934.000	8,021,397.76	
CADIZ INC			13,762.000	34,405.00	
CAE INC			620,311.000	11,990,069.81	
CAESARS ENTERTAINMENT INC			24,542.000	1,020,947.20	
CAESARSTONE LTD			5,442.000	31,073.82	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAL DIVE INTERNATIONAL INC			9,001.000	0.90	
CAL-MAINE FOODS INC			6,872.000	374,180.40	
CALAMP CORP			6,177.000	27,672.96	
CALAVO GROWERS INC			2,886.000	84,848.40	
CALBEE INC			50,600.000	1,147,411.35	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CALERES INC			8,389.000	186,906.92	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00	
CALIFORNIA FIRST LEASING CORP			2,661.000	42,975.15	
CALIFORNIA RESOURCES CORP			13,298.000	578,595.98	
CALIFORNIA WATER SERVICE GROUP			9,954.000	603,610.56	
CALITHERA BIOSCIENCES INC			20.000	65.20	
CALIX INC			8,634.000	590,824.62	
CALLON PETROLEUM CO			4,053.000	150,325.77	
CALMARE THERAPEUTICS INC			1,369.000	0.27	
CALYXT INC			14,291.000	2,066.47	
CAMBEX CORP			5,237.000	0.52	
CAMBRIDGE BANCORP			1,332.000	110,183.04	
CAMBRIDGE HEART INC			5,193.000	0.00	
CAMDEN NATIONAL CORP			3,993.000	166,468.17	
CAMDEN PROPERTY TRUST			12,193.000	1,364,152.84	
CAMPBELL SOUP CO			45,265.000	2,568,788.75	
CAMPING WORLD HOLDINGS INC			6,904.000	154,097.28	
CANADIAN PACIFIC RAILWAY LTD			384,077.980	28,615,574.24	
CANADIAN SOLAR INC			9,181.000	283,692.90	
CANADIAN TIRE CORP LTD CL A			74,500.000	7,780,176.39	
CANNAE HOLDINGS INC			13,190.000	272,373.50	
CANO PETROLEUM INC			3,018.000	0.00	
CANTERBURY PARK HOLDING CORP			990.000	30,373.20	
CAPGEMINI SE			129,240.000	21,510,400.27	
CAPITAL CITY BANK GROUP INC			2,402.000	78,065.00	
CAPITAL ONE FINANCIAL CORP			49,331.000	4,585,809.76	
CAPITAL SOUTHWEST CORP			1,491.000	25,496.10	
CAPITEC BANK HOLDINGS LTD			24,354.000	2,660,218.26	
CAPITOL BANCORP LTD			1,356.000	0.00	
CAPITOL FEDERAL FINANCIAL INC			22,076.000	190,957.40	
CAPRICOR THERAPEUTICS INC			20,782.000	80,218.52	
CAPSTONE GREEN ENERGY CORP			104.000	150.80	
CARA THERAPEUTICS INC			9,457.000	101,568.18	
CARDIFF ONCOLOGY INC			56.499	79.10	
CARDINAL HEALTH INC			31,182.000	2,396,960.34	
CARDIOVASCULAR SYSTEMS INC			11,182.000	152,298.84	
CARECLOUD INC			11,837.000	33,261.97	
CAREMAX INC			12,106.000	44,186.90	
CARETRUST REIT INC			16,817.000	312,459.86	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CARGURUS INC			14,622.000	204,854.22	
CARIBOU BIOSCIENCES INC			15,421.000	96,843.88	
CARLISLE COS INC			41,850.000	9,861,952.50	
CARLSBERG AS			101,921.000	13,503,945.61	
CARMAX INC			22,646.000	1,378,914.94	
CARNIVAL CORP			170,461.000	1,373,915.66	
CARPENTER TECHNOLOGY CORP			10,466.000	386,614.04	
CARRIER GLOBAL CORP			96,327.000	3,973,488.75	
CARROLS RESTAURANT GROUP INC			5,426.000	7,379.36	
CARS.COM INC			9,828.000	135,331.56	
CARTER'S INC			5,892.000	439,602.12	
CASELLA WASTE SYSTEMS INC			8,158.000	647,010.98	
CASH TECHNOLOGIES INC			787.000	0.00	
CASI PHARMACEUTICALS INC			2,937.700	5,140.98	
CASS INFORMATION SYSTEMS INC			1,965.000	90,036.30	
CASSAVA SCIENCES INC			694.000	20,500.76	
CASTLE BIOSCIENCES INC			2,351.000	55,342.54	
CATALENT INC			20,512.000	923,245.12	
CATALINA LIGHTING INC			910.000	0.00	
CATALYST BIOSCIENCES INC			16,348.000	8,623.57	
CATALYST PHARMACEUTICALS INC			34,078.000	633,850.80	
CATERPILLAR INC			69,596.000	16,672,417.76	
CATHAY GENERAL BANCORP			14,680.000	598,797.20	
CATO CORP/THE			5,494.000	51,259.02	
CATSKILL LITIGATION TRUST			3,760.000	0.00	
CAVCO INDUSTRIES INC			1,839.000	416,073.75	
CB FINANCIAL SERVICES INC			78.000	1,639.56	
CB144A APPVION ESCROW			102.000	0.00	
CBIZ INC			21,051.000	986,239.35	
CBL & ASSOCIATES PROPERTIES IN			399.037	9,209.77	
CBOE GLOBAL MARKETS INC			12,140.000	1,523,205.80	
CBRE GROUP INC			41,822.000	3,218,621.12	
CDW CORP/DE			19,836.000	3,542,312.88	
CECO ENVIRONMENTAL CORP			1,688.000	19,715.84	
CEL-SCI CORP			27.000	63.45	
CELADON GROUP INC			3,024.000	0.30	
CELANESE CORP			18,560.000	1,897,574.40	
CELCUITY INC			8,102.000	113,509.02	
CELLEX THERAPEUTICS INC			4,861.000	216,654.77	

Asset Detail

Acct Base Currency Code : USD

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CELLNEX TELECOM SA			235,230.000	7,762,441.81	
CELSIUS HOLDINGS INC			6,264.000	651,706.56	
CENTENE CORP			75,782.000	6,214,881.82	
CENTERPOINT ENERGY INC			117,512.000	3,524,184.88	
CENTERSPACE			1,565.000	91,818.55	
CENTOGENE NV			3,825.000	3,672.00	
CENTRAL GARDEN & PET CO			7,266.000	260,122.80	
CENTRAL PACIFIC FINANCIAL CORP			504.000	10,221.12	
CENTRAL PLAZA HOTEL PCL			874,600.000	1,268,908.63	
CENTRUS ENERGY CORP			721.000	23,418.08	
CENTURY CASINOS INC			269.000	1,891.07	
CENTURY COMMUNITIES INC			3,716.000	185,837.16	
CENVEO INC			1,035.000	0.00	
CERBCO INC CL A			500.000	0.00	
CERENCE INC			5,754.000	106,621.62	
CERIDIAN HCM HOLDING INC			103,259.000	6,624,064.85	
CERTARA INC			18,077.000	290,497.39	
CERUS CORP			45,578.000	166,359.70	
CEVA INC			4,024.000	102,933.92	
CF INDUSTRIES HOLDINGS INC			22,807.000	1,943,156.40	
CH ROBINSON WORLDWIDE INC			20,065.000	1,837,151.40	
CHAILEASE HOLDING CO LTD			586,131.000	4,138,225.38	
CHAMPION ENTERPRISES INC			21,400.000	0.00	
CHAMPION INDUSTRIES INC/WV			20.000	0.00	
CHAMPIONS ONCOLOGY INC			5,487.000	24,746.37	
CHAMPIONX CORP			35,283.000	1,022,854.17	
CHANNELL COMMERCIAL CORP			3,181.000	0.00	
CHARLES & COLVARD LTD			1,039.000	846.79	
CHARLES RIVER LABORATORIES INT			5,822.000	1,268,613.80	
CHARLES SCHWAB CORP/THE			174,772.000	14,551,516.72	
CHART INDUSTRIES INC			8,473.000	976,343.79	
CHARTER COMMUNICATIONS INC			12,688.000	4,302,500.80	
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00	
CHASE CORP			2,285.000	197,104.10	
CHATHAM LODGING TRUST			6,900.000	84,663.00	
CHAZAK VALUE CORP COM			216.000	0.00	
CHECK POINT SOFTWARE TECHNOLOG			11,465.000	1,446,424.40	
CHEFS' WAREHOUSE INC/THE			2,924.000	97,310.72	
CHEGG INC			18,156.000	458,802.12	

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As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CHEMBIO DIAGNOSTICS INC			13,159.000	2,891.03	
CHENIERE ENERGY INC			156,314.000	23,440,847.44	
CHENIERE ENERGY PARTNERS LP			20,549.000	1,168,621.63	
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	11,576.42	
CHERRY HILL MORTGAGE INVESTMEN			3,798.000	22,028.40	
CHESAPEAKE UTILITIES CORP			4,221.000	498,837.78	
CHEVRON CORP			220,482.000	39,574,314.18	
CHICAGO RIVET & MACHINE CO			213.000	6,098.19	
CHICO'S FAS INC			23,606.000	116,141.52	
CHILDREN'S PLACE INC/THE			4,760.000	173,359.20	
CHIMERA INVESTMENT CORP			31,912.000	175,516.00	
CHIMERIX INC			2,613.000	4,860.18	
CHINA CGAME INC			1,663.000	0.00	
CHINA COMMUNICATIONS SERVICES HK/00552			10,034,000.000	3,663,944.04	
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	2,974,116.43	
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			4,751,000.000	7,475,035.72	
CHINA OVERSEAS LAND & INVESTME HK/00688			2,689,863.000	7,099,491.72	
CHINA PETROLEUM & CHEMICAL COR HK/00386			19,102,000.000	9,226,777.89	
CHINA SKY ONE MEDICAL INC			581.000	0.00	
CHIPOTLE MEXICAN GRILL INC			8,365.000	11,606,353.85	
CHORD ENERGY CORP			7,242.726	959,597.41	
CHRISTOPHER & BANKS CORP			3,462.000	0.35	
CHUBB LTD			57,310.000	12,642,586.00	
CHUNBO CO LTD			5,728.000	988,866.54	
CHURCH & DWIGHT CO INC			51,351.000	4,139,404.11	
CHUY'S HOLDINGS INC			4,201.000	118,888.30	
CIBL INC			22.000	0.00	
CIGNA GROUP/THE			34,923.000	11,571,386.82	
CIMPRESS PLC			4,977.000	137,414.97	
CINCINNATI FINANCIAL CORP			31,235.000	3,198,151.65	
CINEWORLD GROUP PLC WTS EXP 01/01/2059			37,689.000	2,266.43	
CINTAS CORP			11,968.000	5,404,988.16	
CIPRICO INC			5,400.000	0.00	
CIRCLE ENTERTAINMENT INC			8,246.000	0.01	
CIRCOR INTERNATIONAL INC			2,850.000	68,286.00	
CIRCUIT CITY STORES INC			21,085.000	0.00	
CISCO SYSTEMS INC			504,767.000	24,047,099.88	
CITI TRENDS INC			5,773.000	152,869.04	
CITIGROUP INC			221,673.000	10,026,269.79	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CITIZENS & NORTHERN CORP			806.000	18,425.16	
CITIZENS COMMUNITY BANCORP INC			1,338.000	16,096.14	
CITIZENS FINANCIAL GROUP INC			93,954.238	3,698,978.35	
CITIZENS INC/TX			5,402.000	11,506.26	
CITY BANK/LYNNWOOD WA			1,072.000	0.00	
CITY HOLDING CO			3,548.000	330,283.32	
CITY OFFICE REIT INC			12,713.000	106,534.94	
CITY UNION BANK LTD			718,404.000	1,566,542.80	
CIVEO CORP			614.000	19,095.40	
CIVISTA BANCSHARES INC			559.000	12,303.59	
CIVITAS RESOURCES INC			12,341.032	714,886.09	
CLARIVATE PLC			400,000.000	3,336,000.00	
CLARUS CORP			4,891.000	38,345.44	
CLEAN ENERGY FUELS CORP			14,893.000	77,443.60	
CLEARFIELD INC			4,651.000	437,845.14	
CLEARSIDE BIOMEDICAL INC			3,006.000	3,366.72	
CLEARSTORY SYSTEMS INC			219.000	0.00	
CLEARWATER PAPER CORP			3,775.000	142,732.75	
CLEARWAY ENERGY INC			17,853.000	565,712.76	
CLICKS GROUP LTD			179,672.000	2,851,943.21	
CLIMB GLOBAL SOLUTIONS INC			5,087.000	160,393.11	
CLOROX CO/THE			25,323.000	3,553,576.59	
CLOVIS ONCOLOGY INC			7,119.000	375.53	
CLST HOLDINGS INC			3,920.000	35.67	
CME GROUP INC			45,303.000	7,618,152.48	
CMS ENERGY CORP			65,680.000	4,159,514.40	
CMTSU LIQUIDATION INC			7,875.000	0.79	
CNO FINANCIAL GROUP INC			39,385.000	899,947.25	
CNX RESOURCES CORP			24,894.000	419,214.96	
COAL INDIA LTD			2,182,300.000	5,936,499.83	
COCA-COLA CO/THE			461,145.000	29,333,433.45	
COCA-COLA CONSOLIDATED INC			1,511.000	774,175.96	
COCA-COLA EUROPACIFIC PARTNERS			303,202.000	16,648,825.61	
COCHLEAR LTD			90,000.000	12,458,158.02	
CODEXIS INC			9,122.000	42,508.52	
COEUR MINING INC			43,031.000	144,584.16	
COGECO COMMUNICATIONS INC SUB VTG			69,771.000	3,954,179.19	
COGENT COMMUNICATIONS HOLDINGS			7,252.000	413,944.16	
COGNIZANT TECHNOLOGY SOLUTIONS			204,090.000	11,671,907.10	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COHEN & CO INC			33.000	275.22	
COHEN & STEERS INC			4,942.000	319,055.52	
COHERENT CORP			14,821.000	520,217.10	
COHERUS BIOSCIENCES INC			22,306.000	176,663.52	
COHU INC			4,424.000	141,789.20	
COLDWATER CREEK INC			2,034.000	0.00	
COLGATE-PALMOLIVE CO			102,975.000	8,113,400.25	
COLLEGIUM PHARMACEUTICAL INC			14,966.000	347,211.20	
COLONIAL BANCGROUP INC/THE			63,000.000	0.00	
COLONY BANKCORP INC			1,076.000	13,654.44	
COLUMBIA BANKING SYSTEM INC			12,235.000	368,640.55	
COLUMBUS MCKINNON CORP/NY			2,984.000	96,890.48	
COMCAST CORP			819,471.000	28,656,900.87	
COMDIAL CORP			222.000	0.00	
COMERICA INC			14,973.000	1,000,945.05	
COMFORT SYSTEMS USA INC			9,202.000	1,058,966.16	
COMMERCIAL INTERNATIONAL BANK			708,635.000	1,187,403.76	
COMMERCIAL METALS CO			21,643.000	1,045,356.90	
COMMSCOPE HOLDING CO INC			34,348.000	252,457.80	
COMMUNITY BANK SYSTEM INC			8,709.000	548,231.55	
COMMUNITY FINANCIAL CORP/THE			3,046.000	121,535.40	
COMMUNITY HEALTH SYSTEMS INC			19,573.000	84,555.36	
COMMUNITY HEALTHCARE TRUST INC			3,618.000	129,524.40	
COMMUNITY TRUST BANCORP INC			2,588.000	118,866.84	
COMMUNITY WEST BANCSHARES			1,044.000	15,628.68	
COMMVAULT SYSTEMS INC			6,923.000	435,041.32	
COMPAL ELECTRONICS INC			6,541,000.000	4,905,404.14	
COMPAL ELECTRONICS INC GDR			507,200.000	1,901,847.84	
COMPASS GROUP PLC			1,053,267.000	24,294,243.22	
COMPUTER PROGRAMS AND SYSTEMS			8,196.000	223,095.12	
COMPUTER TASK GROUP INC			7,604.000	57,486.24	
COMPX INTERNATIONAL INC			1,833.000	33,873.84	
COMSCORE INC			20,898.000	24,241.68	
COMSTOCK RESOURCES INC			15,913.000	218,167.23	
COMTECH TELECOMMUNICATIONS COR			7,116.000	86,388.24	
CONAGRA BRANDS INC			54,951.000	2,126,603.70	
CONCERT PHARMACEUTICALS INC			18,345.000	107,134.80	
CONDUENT INC			25,647.000	103,870.35	
CONE MLS CORP N C			20,100.000	0.00	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CONMED CORP			5,508.000	488,229.12	
CONN'S INC			3,697.000	25,435.36	
CONNECTONE BANCORP INC			2,253.000	54,545.13	
CONOCOPHILLIPS			161,678.000	19,078,004.00	
CONRAD INDUSTRIES INC			2,346.000	37,160.64	
CONSENSUS CLOUD SOLUTIONS INC			2,640.000	141,926.40	
CONSOL ENERGY INC			6,232.000	405,080.00	
CONSOLIDATED COMMUNICATIONS HO			14,676.000	52,540.08	
CONSOLIDATED EDISON INC			68,669.000	6,544,842.39	
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00	
CONSOLIDATED WATER CO LTD			9,078.000	134,354.40	
CONSTELLATION BRANDS INC			20,210.000	4,683,667.50	
CONSTELLATION ENERGY CORP			54,326.330	4,683,472.91	
CONSTELLIUM SE			25,274.000	298,991.42	
CONSUMER PORTFOLIO SERVICES IN			197.000	1,743.45	
CONTINENTAL AG			106,813.000	6,381,505.83	
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13	
CONTRA ABIOMED INC			8,394.000	0.00	
CONTRA ADAMAS PHARMAC			6,244.000	0.00	
CONTRA ADAMAS PHARMACE			6,244.000	0.00	
CONTRA CCUR HOLDINGS			1,052.000	0.00	
CONTRA COMMUNICATIONS			486.750	4.87	
CONTRA FLEXION THERAPE			4,787.000	0.00	
CONTRA RADIUS HEALTH I			6,911.000	691.10	
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00	
COOPER COS INC/THE			8,845.000	2,924,776.15	
COOPER-STANDARD HOLDINGS INC			2,604.000	23,592.24	
COPA HOLDINGS SA			24,975.000	2,077,170.75	
COPART INC			55,630.000	3,387,310.70	
CORCEPT THERAPEUTICS INC			27,263.000	553,711.53	
CORECIVIC INC			19,983.000	231,003.48	
CORINTHIAN COLLEGES INC			11,399.000	0.00	
CORNING INC			368,760.000	11,778,194.40	
CORPORATE OFFICE PROPERTIES TR			18,285.000	474,312.90	
CORTEVA INC			102,532.000	6,026,830.96	
CORUS BANKSHARES INC			10,586.000	0.00	
CORVEL CORP			4,826.000	701,362.58	
COSTAR GROUP INC			78,740.000	6,085,027.20	
COSTCO WHOLESALE CORP			76,464.000	34,905,816.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COTERRA ENERGY INC			139,174.000	3,419,505.18	
COUSINS PROPERTIES INC			12.999	328.74	
COVENANT LOGISTICS GROUP INC			4,389.000	151,727.73	
COVESTRO AG			192,600.000	7,512,938.39	
COWEN INC			469.000	18,112.78	
CPI AEROSTRUCTURES INC			1,147.000	3,670.40	
CPI CORP			1,363.000	0.00	
CRA INTERNATIONAL INC			3,564.000	436,340.52	
CRACKER BARREL OLD COUNTRY STO			4,644.000	439,972.56	
CRAZY WOMAN CREEK BANCORP INC			437.000	10,378.75	
CREATIVE MEDIA & COMMUNITY TRU			596.000	2,920.40	
CREDICORP LTD			21,429.000	2,907,058.14	
CREDO TECHNOLOGY GROUP HOLDING			327,598.000	4,360,329.38	
CRESCENT ENERGY CO			3,384.400	40,578.96	
CRESTWOOD EQUITY PARTNERS LP			259,412.000	6,794,000.28	
CREXENDO INC			1,541.000	2,866.26	
CRH PLC			274,562.000	10,844,903.16	
CRINETICS PHARMACEUTICALS INC			13,050.000	238,815.00	
CROCS INC			12,978.000	1,407,204.54	
CROSS COUNTRY HEALTHCARE INC			12,840.000	341,158.80	
CROSSROADS IMPACT CORP			77.000	827.75	
CROWN CASTLE INC			49,565.000	6,722,996.60	
CRYOPORT INC			5,608.000	97,298.80	
CSG SYSTEMS INTERNATIONAL INC			6,907.000	395,080.40	
CSL LTD			151,730.000	29,609,266.48	
CSP INC			850.000	8,015.50	
CSW INDUSTRIALS INC			2,598.000	301,186.14	
CSX CORP			289,218.000	8,959,973.64	
CTO REALTY GROWTH INC			11,049.000	201,975.72	
CTS CORP			5,393.000	212,592.06	
CTS EVENTIM AG & CO KGAA			427,895.000	27,217,587.96	
CUE BIOPHARMA INC			3,283.000	9,356.55	
CULLINAN ONCOLOGY INC			11,076.000	116,851.80	
CULP INC			4,944.000	22,692.96	
CUMBERLAND PHARMACEUTICALS INC			396.000	891.00	
CUMMINS INC			21,961.000	5,320,930.69	
CUMULUS MEDIA INC			5,992.000	37,210.32	
CUREVAC NV			28,795.000	173,633.85	
CURIS INC			8,415.000	4,628.25	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CUSHMAN & WAKEFIELD PLC			19,565.000	243,779.90	
CUTERA INC			7,675.000	339,388.50	
CV HOLDINGS INC/UNITED STATES			5,499.000	88.53	
CVB FINANCIAL CORP			20,384.000	524,888.00	
CVR ENERGY INC			6,908.000	216,496.72	
CVR F STAR			350.000	0.00	
CVR F STAR THERAPEUTIC			350.000	0.00	
CVS HEALTH CORP			164,004.000	15,283,532.76	
CYBERAGENT INC			1,500,000.000	13,278,259.08	
CYBERARK SOFTWARE LTD			87,000.000	11,279,550.00	
CYBERCARE INC COM			5,500.000	0.00	
CYCLERION THERAPEUTICS INC			7,417.000	4,867.03	
CYTODYN INC			78,238.000	17,603.56	
CYTOKINETICS INC			11,369.000	520,927.58	
D7 ENTERPRISES INC			18.000	0.00	
DADA NEXUS LTD ADR			106,645.000	743,315.65	
DAIKIN INDUSTRIES LTD			52,000.000	7,960,892.32	
DAILY JOURNAL CORP			342.000	85,674.42	
DAKTRONICS INC			9,623.000	27,136.86	
DALATA HOTEL GROUP PLC			442,121.000	1,542,961.39	
DALLASNEWS CORP			379.000	1,455.36	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			24,438.000	369,746.94	
DANAHER CORP			82,549.000	21,910,155.58	
DANAOS CORP			3,467.000	182,572.22	
DARDEN RESTAURANTS INC			14,030.000	1,940,769.90	
DASSAULT SYST SHS			230,510.000	8,240,165.16	
DATA I/O CORP			5,002.000	19,857.94	
DATATEC SYS INC COM			25,900.000	0.00	
DATATRAK INTERNATIONAL INC			59.000	20.65	
DAVE & BUSTER'S ENTERTAINMENT			10,410.000	368,930.40	
DAVITA INC			6,375.000	476,021.25	
DAXOR CORP			2,075.000	18,924.00	
DB INSURANCE CO LTD			151,980.000	7,848,389.73	
DBS GROUP HOLDINGS LTD			369,900.000	9,355,061.14	
DCP MIDSTREAM LP			483,872.000	18,769,394.88	
DECHRA PHARMACEUTICALS PLC			30,554.000	962,204.18	
DECIPHERA PHARMACEUTICALS INC			5,913.000	96,914.07	
DECORATOR INDUSTRIES INC			831.000	0.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DEERE & CO			34,212.000	14,668,737.12	
DELCATH SYSTEMS INC			2.000	7.12	
DELEK US HOLDINGS INC			10,659.000	287,793.00	
DELIA*S INC			3,437.000	0.00	
DELIVERY HERO SE			19,473.000	930,643.01	
DELL TECHNOLOGIES INC			9,213.000	370,546.86	
DELPAX TECHNOLOGIES INC			7,074.000	290.03	
DELTA AIR LINES INC			86,639.000	2,846,957.54	
DELTA APPAREL INC			5,160.000	54,747.60	
DELTA ELECTRONICS INC			198,000.000	1,845,650.78	
DELTAGEN INC			13,680.000	0.01	
DELUXE CORP			8,326.000	141,375.48	
DENBURY INC			7,927.000	689,807.54	
DENBURY INC NEW WTS EXP 09/16/2023			87.000	0.00	
DENNY'S CORP			14,212.000	130,892.52	
DENTSPLY SIRONA INC			47,774.000	1,521,124.16	
DERMTECH INC			6,089.000	10,777.53	
DESCARTES SYS GROUP INC			37,490.000	2,611,669.14	
DESIGN THERAPEUTICS INC			7,572.000	77,688.72	
DESIGNER BRANDS INC			12,284.000	120,137.52	
DESPEGAR.COM CORP			9,528.000	48,878.64	
DESTINATION MATERNITY CORP			3,060.000	0.00	
DEUTSCHE BOERSE AG			50,000.000	8,612,707.50	
DEUTSCHE POST AG			259,200.000	9,731,885.62	
DEVON ENERGY CORP			192,919.000	11,866,447.69	
DEXCOM INC			44,934.000	5,088,326.16	
DHT HOLDINGS INC			26,747.000	237,513.36	
DIADEXUS INC			148.000	0.00	
DIAMEDICA THERAPEUTICS INC			18,245.000	28,827.10	
DIAMOND HILL INVESTMENT GROUP			1,267.000	234,420.34	
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	0.00	
DIAMONDBACK ENERGY INC			34,156.000	4,671,857.68	
DIAMONDROCK HOSPITALITY CO			41,353.000	338,681.07	
DIEBOLD NIXDORF INC			11,453.000	16,263.26	
DIGI INTERNATIONAL INC			10,801.000	394,776.55	
DIGIMARC CORP			5,653.000	104,523.97	
DIGITAL GARAGE INC			152,087.000	5,273,394.09	
DIGITAL REALTY TRUST INC			38,504.000	3,860,796.08	
DIGITAL TURBINE INC			13,777.000	209,961.48	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DIGITAL VIDEO SYSTEMS INC			319.000	0.00	
DIGITALBRIDGE GROUP INC			0.750	8.21	
DILLARD'S INC			1,482.000	478,982.40	
DIME COMMUNITY BANCSHARES INC			2,923.000	93,039.09	
DINE BRANDS GLOBAL INC			3,087.000	199,420.20	
DIODES INC			8,322.000	633,637.08	
DISCOVER FINANCIAL SERVICES			37,616.000	3,679,973.28	
DISH NETWORK CORP			28,730.000	403,369.20	
DISTRIBUTION SOLUTIONS GROUP I			3,856.000	142,132.16	
DIVERSIFIED HEALTHCARE TRUST			42,009.000	27,171.42	
DIVINE INC			6,229.000	0.00	
DIXIE GROUP INC/THE			1,675.000	1,341.67	
DLH HOLDINGS CORP			1,096.000	13,004.04	
DMC GLOBAL INC			5,252.000	102,098.88	
DOCUSIGN INC			8,287.000	459,265.54	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			28,141.000	6,929,721.25	
DOLLAR TREE INC			36,452.000	5,155,770.88	
DOMINION ENERGY INC			135,214.000	8,291,322.48	
DOMINO'S PIZZA INC			6,600.000	2,286,240.00	
DOMO INC			5,928.000	84,414.72	
DONEGAL GROUP INC			6,867.000	100,303.65	
DONGFENG MOTOR GROUP CO LTD HK/00489			1,700,000.000	975,791.00	
DONNELLEY FINANCIAL SOLUTIONS			739.000	28,562.35	
DOORDASH INC			7,394.000	360,975.08	
DORIAN LPG LTD			586.000	11,104.70	
DORMAN PRODUCTS INC			6,702.000	541,990.74	
DOUGLAS DYNAMICS INC			4,007.000	144,893.12	
DOUGLAS ELLIMAN INC			5,722.000	23,288.55	
DOVA PHARMACEUTICALS INC			700.000	0.00	
DOVER CORP			21,892.000	2,964,395.72	
DOW INC			90,151.000	4,542,708.89	
DR HORTON INC			52,846.000	4,710,692.44	
DRI CORP			787.000	0.00	
DRIL-QUIP INC			6,539.000	177,664.63	
DRIVE SHACK INC			21,464.000	3,597.37	
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00	
DSV A/S			110,000.000	17,310,217.68	
DT MIDSTREAM INC			18,814.000	1,039,661.64	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DTE ENERGY CO			38,286.000	4,499,753.58	
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94	
DUCOMMUN INC			3,911.000	195,393.56	
DUKE ENERGY CORP			133,067.000	13,704,570.33	
DUPONT DE NEMOURS INC			63,757.000	4,375,642.91	
DURECT CORP			856.000	2,961.76	
DXC TECHNOLOGY CO			26,311.000	697,241.50	
DXP ENTERPRISES INC/TX			1,728.000	47,606.40	
DYADIC INTERNATIONAL INC			14,437.000	17,757.51	
DYCOM INDUSTRIES INC			5,552.000	519,667.20	
DYNACQ HEALTHCARE INC			16.000	0.02	
DYNAVAX TECHNOLOGIES CORP			28,725.000	305,634.00	
DYNEX CAPITAL INC			3,083.000	39,215.76	
DZS INC			257.000	3,258.76	
EACO CORP			16.000	496.00	
EAGLE BANCORP INC			6,248.000	275,349.36	
EAGLE PHARMACEUTICALS INC/DE			4,899.000	143,197.77	
EARTHCARE CO COM			12,400.000	0.00	
EARTHSHELL CORP COM NEW			1,800.000	0.00	
EARTHSTONE ENERGY INC			12,836.000	182,656.28	
EASTERLY GOVERNMENT PROPERTIES			14,719.000	210,040.13	
EASTERN BANKSHARES INC			24,291.000	419,019.75	
EASTERN CO/THE			1,598.000	30,809.44	
EASTGROUP PROPERTIES INC			6,738.000	997,628.28	
EASTMAN CHEMICAL CO			20,347.000	1,657,059.68	
EATON CORP PLC			52,291.000	8,207,072.45	
EBAY INC			81,480.000	3,378,975.60	
EBIX INC			6,915.000	138,023.40	
EBT INTL INC COM NEW			69.000	0.00	
ECOLAB INC			31,108.000	4,528,080.48	
EDGEWELL PERSONAL CARE CO			10,106.000	389,485.24	
EDISON INTERNATIONAL			69,069.000	4,394,169.78	
EDITAS MEDICINE INC			8,132.000	72,130.84	
EDP - ENERGIAS DE PORTUGAL SA			1,912,742.000	9,504,636.88	
EDUCATION HOLDINGS 1 INC			4,413.000	0.00	
EDUCATIONAL DEVELOPMENT CORP			1,909.000	6,032.44	
EDWARDS LIFESCIENCES CORP			75,320.000	5,619,625.20	
EGAIN CORP			5,725.000	51,696.75	
EIGER BIOPHARMACEUTICALS INC			19,142.000	22,587.56	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EKIMAS CORP			56.000	48.72	
ELANCO ANIMAL HEALTH INC			33,254.000	406,363.88	
ELECTROMED INC			5,822.000	61,072.78	
ELECTRONIC ARTS INC			43,833.000	5,355,515.94	
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	33.24	
ELEMENT SOLUTIONS INC			33,043.000	601,052.17	
ELEVANCE HEALTH INC			29,185.000	14,971,029.45	
ELI LILLY & CO			119,192.000	43,605,201.28	
ELITE MATERIAL CO LTD			614,000.000	3,416,049.82	
ELLINGTON RESIDENTIAL MORTGAGE			4,772.000	32,735.92	
ELME COMMUNITIES			14,142.000	251,727.60	
EMAGIN CORP			282.000	236.88	
EMAK WORLDWIDE INC			1,137.000	0.00	
EMBECTA CORP			0.396	10.02	
EMCOR GROUP INC			10,168.000	1,505,982.48	
EMCORE CORP			11,485.000	11,054.31	
EMERALD HOLDING INC			8,525.000	30,178.50	
EMERGENT BIOSOLUTIONS INC			9,767.000	115,348.27	
EMERSON ELECTRIC CO			72,911.000	7,003,830.66	
EMERSON RADIO CORP			4,778.000	2,533.30	
EMPIRE STATE REALTY TRUST INC			25,947.000	174,882.78	
EMPLOYERS HOLDINGS INC			8,770.000	378,250.10	
ENANTA PHARMACEUTICALS INC			5,067.000	235,716.84	
ENBRIDGE INC			25,019.000	978,242.90	
ENCORE CAPITAL GROUP INC			6,451.000	309,260.94	
ENCORE WIRE CORP			3,735.000	513,786.60	
ENDAVA PLC ADR			17,000.000	1,300,500.00	
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00	
ENDO INTERNATIONAL PLC			24,359.000	1,724.62	
ENER1 INC			8,865.000	0.00	
ENERFLEX LTD			11,864.056	74,980.84	
ENERGIZER HOLDINGS INC			10,867.000	364,587.85	
ENERGY CONVERSION DEVICES INC			3,568.000	0.00	
ENERGY FOCUS INC			19.000	6.00	
ENERGY TRANSFER LP			1,962,034.000	23,289,343.58	
ENERPAC TOOL GROUP CORP			11,789.000	300,030.05	
ENERSYS			7,856.000	580,087.04	
ENGAGESMART INC			105,835.000	1,862,696.00	
ENGIE SA			953,354.000	13,621,848.95	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ENGLOBAL CORP			6,459.000	4,974.08	
ENHERENT CORP			9,218.000	0.01	
ENLINK MIDSTREAM LLC			1,110,972.000	13,664,955.60	
ENNIS INC			5,663.000	125,492.08	
ENOVA INTERNATIONAL INC			5,018.000	192,540.66	
ENOVIS CORP			7,773.000	416,010.96	
ENPHASE ENERGY INC			15,504.000	4,107,939.84	
ENPRO INDUSTRIES INC			3,557.000	386,610.33	
ENSIGN GROUP INC/THE			12,258.000	1,159,729.38	
ENSTAR GROUP LTD			1,655.000	382,371.20	
ENTERGY CORP			40,440.000	4,549,500.00	
ENTERPRISE BANCORP INC/MA			2,991.000	105,582.30	
ENTERPRISE FINANCIAL SERVICES			4,894.000	239,610.24	
ENTERPRISE PRODUCTS PARTNERS L			340,081.000	8,202,753.72	
ENTRADE INC COM			13,100.000	0.00	
ENVESTNET INC			8,380.000	517,046.00	
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00	
ENVIRONMENTAL TECTONICS CORP			2,343.000	551.54	
ENVIT CAPITAL GROUP INC			290.000	0.00	
ENZO BIOCHEM INC			15,334.000	21,927.62	
ENZON PHARMACEUTICALS INC			10,765.000	2,655.19	
EOG RESOURCES INC			78,903.000	10,219,516.56	
EPAM SYSTEMS INC			18,963.000	6,214,933.62	
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.00	
EPIX PHARMACEUTICALS INC			6,452.000	0.00	
EPL TECHNOLOGIES INC			19,700.000	0.00	
EPLUS INC			9,921.000	439,301.88	
EPR PROPERTIES			12,019.000	453,356.68	
EQT CORP			42,345.000	1,432,531.35	
EQUIFAX INC			14,009.000	2,722,789.24	
EQUIFIN INC			394.000	0.75	
EQUINIX INC			11,502.000	7,534,155.06	
EQUITRANS MIDSTREAM CORP			64,433.000	431,701.10	
EQUITY BANCSHARES INC			3,089.000	100,917.63	
EQUITY COMMONWEALTH			19,049.000	475,653.53	
EQUITY LIFESTYLE PROPERTIES IN			9,045.000	584,307.00	
EQUITY RESIDENTIAL			51,297.000	3,026,523.00	
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00	
ERSTE GROUP BANK AG			270,400.000	8,628,673.56	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ESAB CORP			8,250.000	387,090.00	
ESC CONCORD CAMERA CORP			3,480.000	0.00	
ESC DOVPHARMACEUTICAL INC			243.000	0.00	
ESC FRESH MKT INC			4,766.000	0.00	
ESC GLOBIX CORPORATION			33,000.000	33.00	
ESCALADE INC			4,709.000	47,937.62	
ESCALERA RESOURCES CO			9,249.000	0.00	
ESCO TECHNOLOGIES INC			5,374.000	470,439.96	
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00	
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00	
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00	
ESCROW NEW YORK REIT INC			1,767.000	20,143.80	
ESPERION THERAPEUTICS INC			10,854.000	67,620.42	
ESPEY MFG. & ELECTRONICS CORP			324.000	4,600.80	
ESR GROUP LTD HK/01821			2,830,200.000	5,939,650.61	
ESSA BANCORP INC			752.000	15,694.24	
ESSA PHARMA INC			3,655.000	9,210.60	
ESSENT GROUP LTD			18,627.000	724,217.76	
ESSENTIAL PROPERTIES REALTY TR			15,120.000	354,866.40	
ESSEX PROPERTY TRUST INC			11,585.000	2,455,093.20	
ESSILORLUXOTTICA SA			80,170.000	14,476,994.38	
ESTABLISHMENT LABS HOLDINGS IN			5,035.000	330,547.75	
ESTEE LAUDER COS INC/THE			37,617.000	9,333,153.87	
ETERNA THERAPEUTICS INC			3.399	10.94	
ETHAN ALLEN INTERIORS INC			5,080.000	134,213.60	
ETSY INC			14,491.000	1,735,731.98	
EUROBANCSHARES INC			3,146.000	0.00	
EUROBO PHARMACEUTICALS INC			268.000	0.00	
EVELO BIOSCIENCES INC			8,413.000	13,544.93	
EVERBRIDGE INC			5,754.000	170,203.32	
EVERCEL INC			2,040.000	2,448.00	
EVERCORE INC			6,625.000	722,655.00	
EVEREST RE GROUP LTD			8,630.000	2,858,860.10	
EVERGREEN ENERGY INC			1,552.000	0.00	
EVERGREEN SOLAR INC			8,573.000	0.00	
EVERGY INC			54,248.000	3,413,826.64	
EVERI HOLDINGS INC			14,140.000	202,909.00	
EVERQUOTE INC			4,437.000	65,401.38	
EVERSOURCE ENERGY			57,892.000	4,853,665.28	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EVERTEC INC			10,663.000	345,267.94	
EVI INDUSTRIES INC			2,466.000	58,863.42	
EVO PAYMENTS INC			6,891.000	233,191.44	
EVOFEM BIOSCIENCES INC			154.801	9.90	
EVOLENT HEALTH INC			20,968.000	588,781.44	
EVOLUTION PETROLEUM CORP			18,230.000	137,636.50	
EVOQUA WATER TECHNOLOGIES CORP			13,636.000	539,985.60	
EVOTEC SE			880,000.000	14,331,886.80	
EW SCRIPPS CO/THE			9,541.000	125,845.79	
EXCELERATE ENERGY INC			20,804.000	521,140.20	
EXELON CORP			142,457.000	6,158,416.11	
EXLSERVICE HOLDINGS INC			5,930.000	1,004,719.90	
EXP WORLD HOLDINGS INC			10,101.000	111,919.08	
EXPEDIA GROUP INC			22,818.000	1,998,856.80	
EXPEDITORS INTERNATIONAL OF WA			26,285.000	2,731,537.20	
EXPERIAN PLC			380,000.000	12,858,279.26	
EXPONENT INC			10,995.000	1,089,494.55	
EXPRESS INC			15,271.000	15,576.42	
EXPRO GROUP HOLDINGS NV			1,156.000	20,958.28	
EXTRA SPACE STORAGE INC			25,683.000	3,780,023.94	
EXTREME NETWORKS INC			19,461.000	356,330.91	
EXXON MOBIL CORP			511,085.000	56,372,675.50	
EZCORP INC			7,205.000	58,720.75	
EZENIA! INC			5,456.000	147.31	
F&G ANNUITIES & LIFE INC			1,521.208	30,439.37	
F-STAR THERAPEUTICS INC			350.000	2,212.00	
F5 INC			13,975.000	2,005,552.25	
FAB INDS INC COM			4,400.000	0.00	
FABRINET			7,685.000	985,370.70	
FACTORY 2-U STORES INC			5,731.000	0.00	
FACTSET RESEARCH SYSTEMS INC			7,421.000	2,977,379.41	
FAIR ISAAC CORP			1,560.000	933,784.80	
FAIRFAX FINANCIAL HOLDINGS LTD			36,985.000	21,973,528.20	
FALCON PRODS INC			7,000.000	0.00	
FALCONSTOR SOFTWARE INC			70.360	53.47	
FARFETCH LTD			55,857.000	264,203.61	
FARMER BROS CO			3,241.000	14,941.01	
FARO TECHNOLOGIES INC			3,555.000	104,552.55	
FASTENAL CO			90,305.000	4,273,232.60	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FB FINANCIAL CORP			2,153.000	77,809.42	
FEDDERS CORP COM NEW			23,100.000	0.00	
FEDERAL AGRICULTURAL MORTGAGE			1,167.000	131,532.57	
FEDERAL MOGUL CORP COM			2,400.000	0.00	
FEDERAL REALTY INVESTMENT TRUS			8,335.000	842,168.40	
FEDERAL SCREW WORKS			815.000	4,303.20	
FEDERAL SIGNAL CORP			14,666.000	681,529.02	
FEDERATED HERMES INC			16,140.000	586,043.40	
FEDEX CORP			29,317.000	5,077,704.40	
FEDNAT HOLDING CO			946.000	1.51	
FERRARI NV			59,070.000	12,621,099.99	
FERROGLOBE PLC			21,112.000	81,281.20	
FG GROUP HOLDINGS INC			820.000	2,148.40	
FIBERCORE INC			7,424.000	0.01	
FIBERMARK INC COM			6,800.000	0.00	
FIDELITY NATIONAL FINANCIAL IN			22,374.000	841,709.88	
FIDELITY NATIONAL INFORMATION			69,588.000	4,721,545.80	
FIESTA RESTAURANT GROUP INC			4,344.000	31,928.40	
FIFTH THIRD BANCORP			116,615.000	3,826,138.15	
FINANCIAL INSTITUTIONS INC			4,031.000	98,195.16	
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00	
FINNING INTERNATIONAL INC			74,200.000	1,843,294.58	
FINOVA GROUP INC COM			50,900.000	0.00	
FIRST ACCEPTANCE CORP			5,531.000	3,871.70	
FIRST BANCORP INC/THE			752.000	22,514.88	
FIRST BANCORP/PUERTO RICO			28,720.000	365,318.40	
FIRST BANCORP/SOUTHERN PINES N			7,545.000	323,227.80	
FIRST BANCSHARES INC/THE			4,369.000	139,851.69	
FIRST BUSEY CORP			10,479.000	259,040.88	
FIRST BUSINESS FINANCIAL SERVI			1,163.000	42,507.65	
FIRST CITIZENS BANCSHARES INC/			1.496	1,134.51	
FIRST COMMONWEALTH FINANCIAL C			26,952.000	376,519.44	
FIRST COMMUNITY BANKSHARES INC			1,612.000	54,646.80	
FIRST FEDERAL OF SOUTH CAROLIN			1,118.000	0.00	
FIRST FINANCIAL BANKSHARES INC			26,927.000	926,288.80	
FIRST FINANCIAL CORP/IN			2,437.000	112,296.96	
FIRST FINANCIAL NORTHWEST INC			1,846.000	27,653.08	
FIRST FOUNDATION INC			6,202.000	88,874.66	
FIRST GUARANTY BANCSHARES INC			528.000	12,381.60	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FIRST HAWAIIAN INC			18,538.000	482,729.52	
FIRST HUMANICS G/O IL			5,000.000	0.00	
FIRST INTERNET BANCORP			1,497.000	36,347.16	
FIRST INTERSTATE BANCSYSTEM IN			108,360.752	4,188,143.06	
FIRST MARINER BANCORP			4,813.000	0.00	
FIRST MERCHANTS CORP			9,737.000	400,288.07	
FIRST MID BANCSHARES INC			43.000	1,379.44	
FIRST OF LONG ISLAND CORP/THE			3,205.000	57,690.00	
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00	
FIRST REPUBLIC BANK/CA			27,134.000	3,307,363.26	
FIRST SAVINGS FINANCIAL GROUP			8,025.000	160,500.00	
FIRST STATE BANCORPORATION/NM			2,669.000	0.00	
FIRST UNITED CORP			7,014.000	137,825.10	
FIRST UNITED CORP RIGHTS			1,689.000	0.00	
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00	
FIRSTCASH HOLDINGS INC			7,564.000	657,387.24	
FIRSTENERGY CORP			98,880.000	4,147,027.20	
FISCHER IMAGING CORP			5,800.000	0.00	
FISERV INC			207,456.000	20,967,577.92	
FLANIGAN'S ENTERPRISES INC			102.000	2,639.76	
FLEETCOR TECHNOLOGIES INC			8,586.000	1,577,076.48	
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00	
FLEX LTD			323,262.000	6,937,202.52	
FLEXSTEEL INDUSTRIES INC			4,116.000	63,386.40	
FLOTEK INDUSTRIES INC			7,486.000	8,384.32	
FLOUR CITY INTL INC COM NEW			7,300.000	0.00	
FLUOR CORP			26,376.000	914,192.16	
FLUSHING FINANCIAL CORP			6,651.000	128,896.38	
FLYI INC COM			29,300.000	0.00	
FLYWIRE CORP			272,053.000	6,657,136.91	
FMC CORP			24,405.000	3,045,744.00	
FOAMEX INTL INC COM NEW			9,459.000	37.84	
FOCUS ENHANCEMENTS INC			19,974.000	15.98	
FOGHORN THERAPEUTICS INC			10,516.000	67,092.08	
FONAR CORP			8,694.000	145,624.50	
FOOT LOCKER INC			12,138.000	458,695.02	
FOOTBALL EQUITIES INC			5,500.000	0.55	
FOOTSTAR INC			18,000.000	0.00	
FORD MOTOR CO			597,842.000	6,952,902.46	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FORESTAR GROUP INC			9,523.000	146,749.43	
FORMFACTOR INC			13,139.000	292,079.97	
FORRESTER RESEARCH INC			5,886.000	210,483.36	
FORTE BIOSCIENCES INC			100.000	100.00	
FORTINET INC			194,587.000	9,513,358.43	
FORTITUDE GOLD CORP			4,507.000	24,833.57	
FORTIVE CORP			46,930.000	3,015,252.50	
FORTNOX AB			188,970.000	857,660.28	
FORTUNE BRANDS INNOVATIONS INC			20,336.000	1,161,388.96	
FORUM ENERGY TECHNOLOGIES INC			364.000	10,738.00	
FORWARD AIR CORP			6,504.000	682,204.56	
FOSSIL GROUP INC			6,568.000	28,308.08	
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00	
FOUR CORNERS PROPERTY TRUST IN			14,100.000	365,613.00	
FOX CORP			84,810.000	2,544,752.34	
FOX FACTORY HOLDING CORP			6,139.000	560,060.97	
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00	
FRANKLIN BSP REALTY TRUST INC			8,052.607	103,878.63	
FRANKLIN COVEY CO			4,373.000	204,525.21	
FRANKLIN ELECTRIC CO INC			8,736.000	696,696.00	
FRANKLIN RESOURCES INC			32,514.000	857,719.32	
FRANKLIN STREET PROPERTIES COR			14,927.000	40,750.71	
FREEDOM HOLDING CORP/NV			4,868.000	282,587.40	
FREEMPORT-MCMORAN INC			186,453.000	7,085,214.00	
FREIGHTCAR AMERICA INC			5,565.000	17,808.00	
FREQUENCY ELECTRONICS INC			3,618.000	25,506.90	
FREQUENCY THERAPEUTICS INC			2,830.000	10,895.50	
FRESH CHOICE INC			6,600.000	0.00	
FRESH DEL MONTE PRODUCE INC			6,001.000	157,166.19	
FRESHPET INC			38,961.000	2,055,971.97	
FRIEDMANS INC CL A			10,900.000	0.00	
FRONTIER INS GROUP INC NEW			46,400.000	0.00	
FRONTLINE CAP GROUP COM			30,400.000	0.00	
FRONTLINE LTD/BERMUDA			23,695.000	287,657.30	
FRP HOLDINGS INC			995.000	53,590.70	
FS BANCORP INC			2,211.000	73,935.84	
FUBON FINANCIAL HOLDING CO LTD			4,184,527.000	7,665,041.02	
FUEL TECH INC			2,334.000	2,964.18	
FULCRUM THERAPEUTICS INC			4,626.000	33,677.28	

Asset Detail

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As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FULGENT GENETICS INC			5,678.000	169,090.84	
FULTON FINANCIAL CORP			27,323.761	459,858.89	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTUREFUEL CORP			6,434.000	52,308.42	
FUYAO GLASS INDUSTRY GROUP CO HK/03606			323,600.000	1,357,843.43	
G-III APPAREL GROUP LTD			6,765.000	92,748.15	
G1 THERAPEUTICS INC			10,963.000	59,529.09	
GA EXPRESS INC			1,881.000	0.00	
GALAGEN INC			100.000	0.00	
GALAXY ENTERTAINMENT GROUP LTD HK/00027			1,364,000.000	9,017,661.87	
GALECTIN THERAPEUTICS INC			5,897.000	6,663.61	
GALMED PHARMACEUTICALS LTD			1,639.000	819.50	
GAMCO INVESTORS INC			8,235.000	125,501.40	
GAMETECH INTERNATIONAL INC			4,418.000	0.00	
GANNETT CO INC			22,496.000	45,666.88	
GARGOYLES INC			187.000	0.00	
GARMIN LTD			28,084.000	2,591,872.36	
GARTNER INC			11,657.000	3,918,383.98	
GATX CORP			6,347.000	674,939.98	
GAZTRANSPORT ET TECHNIGAZ SA			21,618.000	2,302,566.69	
GB GROUP PLC			203,734.000	771,485.48	
GEN DIGITAL INC			131,001.000	2,807,351.43	
GENASYS INC			1,853.000	6,856.10	
GENE BIOTHERAPEUTICS INC			65.000	0.00	
GENERAC HOLDINGS INC			7,305.000	735,321.30	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	70.28	
GENERAL DYNAMICS CORP			25,740.000	6,386,351.40	
GENERAL ELECTRIC CO			125,510.000	10,516,482.90	
GENERAL MILLS INC			82,034.000	6,878,550.90	
GENERAL MOLY INC			5,187.000	0.00	
GENERAL MOTORS CO			199,421.000	6,708,522.44	
GENERAL STEEL HOLDINGS INC			1,145.000	0.23	
GENESCO INC			4,426.000	203,684.52	
GENESIS ENERGY LP			308,808.000	3,152,929.68	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			1,622.000	16,771.48	
GENMAB A/S			50,793.000	21,438,781.44	
GENTHERM INC			7,865.000	513,505.85	
GENUINE PARTS CO			26,759.000	4,642,954.09	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GENWORTH FINANCIAL INC			67,617.000	357,693.93	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	3.81	
GEOSPACE TECHNOLOGIES CORP			6,481.000	27,349.82	
GERMAN AMERICAN BANCORP INC			4,976.000	185,604.80	
GERON CORP			10,252.000	24,809.84	
GETTY REALTY CORP			6,889.000	233,192.65	
GF SECURITIES CO LTD HK/01776			2,402,400.000	3,453,568.32	
GFL ENVIRONMENTAL INC			276,478.000	8,081,451.94	
GIBRALTAR INDUSTRIES INC			6,832.000	313,452.16	
GIGA-TRONICS INC			104.000	61.36	
GILEAD SCIENCES INC			170,595.000	14,645,580.75	
GLACIER BANCORP INC			17,539.301	866,792.25	
GLADSTONE COMMERCIAL CORP			5,556.000	102,786.00	
GLADSTONE LAND CORP			14,196.000	260,496.60	
GLASSBRIDGE ENTERPRISES INC			3.000	93.00	
GLATFELTER CORP			6,302.000	17,519.56	
GLAUKOS CORP			6,773.000	295,844.64	
GLOBAL INDUSTRIAL CO			7,551.000	177,675.03	
GLOBAL MEDICAL REIT INC			8,989.000	85,215.72	
GLOBAL NET LEASE INC			17,624.000	221,533.68	
GLOBAL PAYMENTS INC			112,775.000	11,200,813.00	
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41	
GLOBALSTAR INC			51,084.000	67,941.72	
GLOBANT SA			18,481.000	3,107,764.96	
GLOBE LIFE INC			10,371.000	1,250,224.05	
GLYCOMIMETICS INC			5,489.000	16,631.67	
GMS INC			7,864.000	391,627.20	
GODADDY INC			18,171.000	1,359,554.22	
GOLAR LNG LTD			21,528.000	490,623.12	
GOLD RESOURCE CORP			17,035.000	25,893.20	
GOLDEN ENTERTAINMENT INC			693.000	25,918.20	
GOLDEN OCEAN GROUP LTD			20,237.000	175,875.95	
GOLDMAN SACHS BDC INC			3,787.000	51,957.64	
GOLDMAN SACHS GROUP INC/THE			40,426.000	13,881,479.88	
GOODRX HOLDINGS INC			61,263.000	285,485.58	
GOODYEAR TIRE & RUBBER CO/THE			53,512.000	543,146.80	
GOPRO INC			16,332.000	81,333.36	
GORMAN-RUPP CO/THE			6,009.000	153,950.58	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GOSSAMER BIO INC			28,332.000	61,480.44	
GRAFTECH INTERNATIONAL LTD			28,385.000	135,112.60	
GRAHAM CORP			4,403.000	42,356.86	
GRAHAM HOLDINGS CO			868.000	524,454.28	
GRAN TIERRA ENERGY INC			51,746.000	51,228.54	
GRAND CANYON EDUCATION INC			7,415.000	783,468.90	
GRANITE BROAD LLC RBR			70.000	0.07	
GRANITE BROADCASTING CORP			70.000	0.00	
GRANITE CONSTRUCTION INC			10,375.000	363,851.25	
GRANITE POINT MORTGAGE TRUST I			5,689.000	30,493.04	
GRAPHITE BIO INC			8,257.000	27,413.24	
GRAY TELEVISION INC			23,393.000	260,429.97	
GREAT AMERICAN BANCORP INC			144.000	4,449.60	
GREAT ELM GROUP INC			1,871.000	3,779.42	
GREAT LAKES DREDGE & DOCK CORP			7,845.000	46,677.75	
GREAT SOUTHERN BANCORP INC			1,560.000	92,804.40	
GREAT TREE PHARMACY CO LTD			189,000.000	1,817,100.74	
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00	
GREEN BRICK PARTNERS INC			166.000	4,022.18	
GREEN DOT CORP			10,597.000	167,644.54	
GREEN PLAINS INC			15,391.000	469,425.50	
GREENBRIER COS INC/THE			4,550.000	152,561.50	
GREENHUNTER RESOURCES INC			1,231.000	0.00	
GREENIDGE GENERATION HOLDINGS			712.000	205.84	
GREENLIGHT CAPITAL RE LTD			12,955.000	105,583.25	
GREGGS PLC			56,270.000	1,587,941.31	
GREIF INC			4,630.000	310,487.80	
GRID DYNAMICS HOLDINGS INC			499,342.000	5,602,617.24	
GRIFFON CORP			9,638.000	344,944.02	
GRITSTONE BIO INC			4,872.000	16,808.40	
GROCERY OUTLET HOLDING CORP			14,061.000	410,440.59	
GROUP 1 AUTOMOTIVE INC			3,571.000	644,101.27	
GROWGENERATION CORP			8,361.000	32,775.12	
GRUPO AEROPORTUARIO DEL PACIFI			187,050.000	2,681,844.29	
GRUPO AEROPORTUARIO DEL SUREST ADR			21,863.000	5,093,860.37	
GSE SYSTEMS INC			2,630.000	1,841.00	
GSK PLC			520,860.000	9,007,174.90	
GSV INC			770.000	0.08	
GTT COMMUNICATIONS INC			11,875.000	0.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GTX INC			397.000	0.00	
GUESS? INC			8,199.000	169,637.31	
GUIDED THERAPEUTICS INC			0.002	0.00	
GULF ISLAND FABRICATION INC			2,997.000	15,374.61	
GULFPORT ENERGY CORP			1,661.000	122,316.04	
GYRODYNE CO AMER INC			13,568.000	0.00	
GYRODYNE LLC			1,392.000	11,275.20	
H WORLD GROUP LTD ADR			237,790.000	10,087,051.80	
H&E EQUIPMENT SERVICES INC			4,373.000	198,534.20	
HACKETT GROUP INC/THE			6,977.000	142,121.49	
HAEMONETICS CORP			7,798.000	613,312.70	
HAIN CELESTIAL GROUP INC/THE			13,551.000	219,255.18	
HALEON PLC			597,700.000	2,353,559.20	
HALLADOR ENERGY CO			11,347.000	113,356.53	
HALLIBURTON CO			129,472.000	5,094,723.20	
HALLMARK FINANCIAL SERVICES IN			6,372.000	3,722.52	
HALOZYME THERAPEUTICS INC			23,372.000	1,329,866.80	
HAMILTON BEACH BRANDS HOLDING			2,911.000	36,067.29	
HAMILTON LANE INC			4,954.000	316,461.52	
HAMPSHIRE GROUP LTD			2,587.000	0.00	
HANCOCK WHITNEY CORP			15,459.000	748,061.01	
HANKOOK TIRE & TECHNOLOGY CO L			269,162.000	6,630,598.59	
HANMI FINANCIAL CORP			4,688.000	116,028.00	
HARBOR DIVERSIFIED INC			1,094.000	2,330.22	
HARBOURTON CAPITAL GROUP INC			233.000	0.00	
HARMONIC INC			17,967.000	235,367.70	
HARMONY BIOSCIENCES HOLDINGS I			3,336.000	183,813.60	
HARPOON THERAPEUTICS INC			4,371.000	3,172.03	
HARROW HEALTH INC			14,901.000	219,938.76	
HARTE HANKS INC			612.000	7,111.44	
HARTFORD FINANCIAL SERVICES GR			56,429.000	4,279,011.07	
HARVARD BIOSCIENCE INC			23,443.000	64,937.11	
HARVEST NATURAL RESOURCES INC			1,538.000	0.00	
HASBRO INC			20,425.000	1,246,129.25	
HASTINGS MANUFACTURING CO			262.000	0.00	
HAUPPAUGE DIGITAL INC			3,900.000	78.00	
HAVERTY FURNITURE COS INC			4,125.000	123,337.50	
HAWAIIAN HOLDINGS INC			10,024.000	102,846.24	
HAWKINS INC			7,821.000	301,890.60	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HAWTHORN BANCSHARES INC			907.120	19,748.00	
HAYDEN HALL INC			1.000	0.00	
HAYNES INTERNATIONAL INC			2,108.000	96,314.52	
HB FULLER CO			12,016.000	860,585.92	
HCA HEALTHCARE INC			26,646.000	6,393,974.16	
HCL TECHNOLOGIES LTD			622,900.000	7,825,214.45	
HDFC BANK LTD			318,970.000	6,277,420.80	
HDFC BANK LTD ADR			451,570.000	30,891,903.70	
HDFC LIFE INSURANCE CO LTD			374,434.000	2,562,834.03	
HEALTHCARE SERVICES GROUP INC			14,747.000	176,964.00	
HEALTHEQUITY INC			12,358.000	761,747.12	
HEALTHPEAK PROPERTIES INC			89,275.000	2,238,124.25	
HEALTHSTREAM INC			5,653.000	140,420.52	
HEALTHWAREHOUSE.COM INC			409.000	65.44	
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00	
HEARTLAND EXPRESS INC			13,953.000	214,039.02	
HEARTLAND FINANCIAL USA INC			5,845.000	272,493.90	
HECLA MINING CO			90,026.000	500,544.56	
HEIDRICK & STRUGGLES INTERNATI			5,840.000	163,344.80	
HELICOS BIOSCIENCES CORP			297.000	0.00	
HELIOS AND MATHESON ANALYTICS			0.648	0.00	
HELIOS TECHNOLOGIES INC			3,649.000	198,651.56	
HELIX ENERGY SOLUTIONS GROUP I			33,642.000	248,277.96	
HELM CAP GROUP INC COM			600.000	0.00	
HELMERICH & PAYNE INC			16,494.000	817,607.58	
HENNESSY ADVISORS INC			3,605.000	30,282.00	
HENRY SCHEIN INC			25,946.000	2,072,307.02	
HENSOLDT AG			353,322.000	8,333,532.18	
HERC HOLDINGS INC			4,591.000	604,037.87	
HERCULES CAPITAL INC			21,226.000	280,607.72	
HERITAGE COMMERCE CORP			337.000	4,381.00	
HERITAGE FINANCIAL CORP/WA			7,319.000	224,254.16	
HERITAGE-CRYSTAL CLEAN INC			941.000	30,563.68	
HERON THERAPEUTICS INC			13,770.000	34,287.30	
HERSHA HOSPITALITY TRUST			7,634.000	65,041.68	
HERSHEY CO/THE			23,068.000	5,341,856.76	
HERTZ GLOBAL HOLDINGS INC			2.000	30.76	
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			4.000	29.82	
HESKA CORP			3,972.000	246,899.52	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HESS CORP			53,958.000	7,652,323.56	
HESS MIDSTREAM LP			38,656.000	1,156,587.52	
HEWLETT PACKARD ENTERPRISE CO			232,807.000	3,715,599.72	
HEXAGON AB			1,379,324.000	14,429,321.54	
HG HOLDINGS INC			241.000	1,629.16	
HHGREGG INC			6,832.000	1.37	
HIBBETT INC			4,418.000	301,395.96	
HIGHPEAK ENERGY INC			8,183.000	187,145.21	
HILLENBRAND INC			14,116.000	602,329.72	
HILLTOP HOLDINGS INC			14,164.000	425,061.64	
HILTON GRAND VACATIONS INC			13,338.000	514,046.52	
HILTON WORLDWIDE HOLDINGS INC			31,395.000	3,967,072.20	
HINDUSTAN UNILEVER LTD			74,130.000	2,294,822.23	
HINES HORTICULTURE INC COM			21,200.000	0.00	
HINGHAM INSTITUTION FOR SAVING			608.000	167,783.68	
HISPANIC EXPRESS INC			200.000	0.04	
HMN FINANCIAL INC			1,609.000	34,271.70	
HNI CORP			7,857.000	223,374.51	
HOLLYSYS AUTOMATION TECHNOLOGI			8,148.000	133,871.64	
HOLOGIC INC			46,856.000	3,505,297.36	
HOLOGRAPHIC STORAGE LTD			43.000	21.50	
HOME BANCORP INC			2,848.000	114,005.44	
HOME BANCSHARES INC/AR			25,991.000	592,334.89	
HOME DEPOT INC/THE			154,579.000	48,825,322.94	
HOMEBANC CORP GA COM			25,900.000	0.00	
HOMESTREET INC			4,483.000	123,641.14	
HOMETRUST BANCSHARES INC			3,513.000	84,909.21	
HOMOLOGY MEDICINES INC			10,032.000	12,640.32	
HON HAI PRECISION INDUSTRY CO			1,602,000.000	5,207,001.64	
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	2,681,600.00	
HONEYWELL INTERNATIONAL INC			77,110.000	16,524,673.00	
HONG KONG EXCHANGES & CLEARING HK/00388			35,000.000	1,512,117.31	
HOOKE FURNISHINGS CORP			1,448.000	27,077.60	
HOOPER HOLMES INC			820.000	0.00	
HOPE BANCORP INC			19,249.000	246,579.69	
HORIZON BANCORP INC/IN			2,657.000	40,067.56	
HORIZON GLOBAL CORP			2,403.000	934.29	
HORIZON THERAPEUTICS PLC			22,713.000	2,584,739.40	
HORMEL FOODS CORP			62,207.000	2,833,528.85	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HOST HOTELS & RESORTS INC			158,022.000	2,536,253.10	
HOSTESS BRANDS INC			22,811.000	511,878.84	
HOULIHAN LOKEY INC			7,351.000	640,713.16	
HOUSING DEVELOPMENT FINANCE CO			161,932.000	5,162,720.38	
HOUSTON AMERICAN ENERGY CORP			241.000	829.04	
HOVNANIAN ENTERPRISES INC			285.000	11,992.80	
HOWMET AEROSPACE INC			42,316.000	1,667,673.56	
HP INC			115,563.000	3,105,177.81	
HSBC HOLDINGS PLC			270,597.000	1,678,609.33	
HSBC HOLDINGS PLC HK/00005			2,697,600.000	16,780,181.83	
HSBC-CW23 CTS INTERNATI WTS EXP 10-NOV-2023			690,800.000	1,071,708.11	
HUBSPOT INC			22,000.000	6,360,860.00	
HUDSON GLOBAL INC			59.000	1,335.17	
HUDSON PACIFIC PROPERTIES INC			23,907.000	232,615.11	
HUFFY CORP COM			5,000.000	0.00	
HUMANA INC			15,517.000	7,947,652.23	
HUNTINGTON BANCSHARES INC/OH			165,111.000	2,328,065.10	
HUNTINGTON INGALLS INDUSTRIES			4,573.000	1,054,899.64	
HURCO COS INC			1,927.000	50,352.51	
HURON CONSULTING GROUP INC			3,649.000	264,917.40	
HYBRID ENERGY HOLDINGS INC			141.000	0.00	
HYGEIA HEALTHCARE HOLDINGS CO HK/06078			274,600.000	1,970,236.84	
HYPERDYNAMICS CORP			406.000	0.04	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			3,338.000	84,484.78	
HYUNDAI GLOVIS CO LTD			58,200.000	7,525,262.97	
I3 VERTICALS INC			3,589.000	87,356.26	
IBERDROLA SA			1,445,572.000	16,862,658.81	
ICAD INC			1,318.000	2,411.94	
ICF INTERNATIONAL INC			3,602.000	356,778.10	
ICHOH HOLDINGS LTD			3,728.000	99,984.96	
ICICI BANK LTD ADR			146,582.000	3,208,679.98	
ICON PLC			160,189.000	31,116,713.25	
ICU MEDICAL INC			3,069.000	483,306.12	
IDACORP INC			5.000	539.25	
IDEAYA BIOSCIENCES INC			5,002.000	90,886.34	
IDENTIV INC			369.000	2,671.56	
IDERA PHARMACEUTICALS INC			1,377.000	481.95	
IDEX CORP			12,258.000	2,798,869.14	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
IDEXX LABORATORIES INC			23,400.000	9,546,264.00	
IDNA INC			2,887.000	0.00	
IDORSIA LTD			159,690.000	2,316,298.97	
IDT CORP			4,890.000	137,751.30	
IENTERTAINMENT NETWORK INC			831.000	29.92	
IES HOLDINGS INC			1,553.000	55,240.21	
IGM BIOSCIENCES INC			8,833.000	150,249.33	
IGO CORPORATIONS			26,400.000	0.00	
IHEARTMEDIA INC			17,644.000	107,981.28	
ILLINOIS TOOL WORKS INC			34,599.000	7,622,159.70	
ILLUMINA INC			17,981.000	3,635,758.20	
IMAGEWARE SYSTEMS INC			1,055.000	1.06	
IMAGINON INC			667.000	0.00	
IMAGO BIOSCIENCES INC			13,087.000	470,477.65	
IMAX CORP			6,134.000	89,924.44	
IMEDIA BRANDS INC			342.000	218.88	
IMMATICS NV			9,594.000	83,563.74	
IMMERSSION CORP			8,646.000	60,781.38	
IMMUNE PHARMACEUTICALS INC			2.000	0.00	
IMMUNEERING CORP			1,085.000	5,262.25	
IMMUNIC INC			19,735.000	27,629.00	
IMMUNOGEN INC			29,442.000	146,032.32	
IMPAC MORTGAGE HOLDINGS INC			521.000	88.88	
IMPATH INC COM			18,800.000	82,532.00	
IMPERIAL BRANDS PLC			355,600.000	8,858,728.19	
IMPINJ INC			2,963.000	323,500.34	
INARI MEDICAL INC			5,243.000	333,245.08	
INCOMNET INC			300.000	0.00	
INCYTE CORP			43,907.000	3,526,610.24	
INDEPENDENCE CONTRACT DRILLING			310.000	1,013.70	
INDEPENDENCE REALTY TRUST INC			16,008.000	269,894.88	
INDEPENDENT BANK CORP			9,027.400	762,183.39	
INDEPENDENT BANK CORP/MI			170.000	4,066.40	
INDEPENDENT BANK GROUP INC			9,665.000	580,673.20	
INDUS REALTY TRUST INC			3,126.000	198,469.74	
INDUSTRIAL LOGISTICS PROPERTIE			9,786.000	32,000.22	
INDYMAC BANCORP INC			25,800.000	0.00	
INFINEON TECHNOLOGIES AG			637,285.000	19,336,448.90	
INFINITY PHARMACEUTICALS INC			9,918.000	5,504.49	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INFORMA PLC			796,812.000	5,938,774.02	
INFORMATION SERVICES GROUP INC			3,763.000	17,309.80	
INFOSYS LTD ADR			153,672.000	2,767,632.72	
ING GROEP NV			666,000.000	8,094,459.44	
INGERSOLL RAND INC			53,873.000	2,814,864.25	
INGEVITY CORP			7,732.000	544,642.08	
INGLES MARKETS INC			5,262.000	507,572.52	
INHIBITOR THERAPEUTICS INC			1,225.000	64.93	
INHIBRX INC			9,364.000	230,728.96	
INMODE LTD			12,173.000	434,576.10	
INNOSPEC INC			4,499.000	462,767.14	
INNOVATE CORP			306.000	572.22	
INNOVATIVE SOLUTIONS AND SUPPO			922.000	7,578.84	
INNOVEX INC/MN			8,343.000	0.00	
INNOVIVA INC			24,965.000	330,786.25	
INOGEN INC			2,609.000	51,423.39	
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00	
INSEEGO CORP			3,524.000	2,968.97	
INSIGHT ENTERPRISES INC			8,788.000	881,172.76	
INSIGNIA SYSTEMS INC			280.000	2,186.80	
INSMED INC			22,767.000	454,884.66	
INSPERITY INC			7,490.000	850,864.00	
INSPIRE MEDICAL SYSTEMS INC			3,818.000	961,677.84	
INSTALLED BUILDING PRODUCTS IN			4,514.000	386,398.40	
INSTEEL INDUSTRIES INC			7,342.000	202,051.84	
INSULET CORP			2,386.000	702,414.54	
INTEGER HOLDINGS CORP			7,455.000	510,369.30	
INTEGRA BANK CORP			2,671.000	0.00	
INTEGRAL VISION INC			4,289.000	0.00	
INTEL CORP			514,517.000	13,598,684.31	
INTELLICHECK INC			158.000	316.00	
INTER PARFUMS INC			3,540.000	341,680.80	
INTERCEPT PHARMACEUTICALS INC			4,199.000	51,941.63	
INTERCONTINENTAL EXCHANGE INC			63,920.000	6,557,552.80	
INTERDIGITAL INC			7,169.000	354,722.12	
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00	
INTERFACE INC			8,636.000	85,237.32	
INTERLINK ELECTRONICS INC			764.000	5,653.60	
INTERMET CORP			20,500.000	0.00	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTERNATIONAL BANCSHARES CORP			11,454.000	524,135.04	
INTERNATIONAL BUSINESS MACHINE			115,545.000	16,279,135.05	
INTERNATIONAL FLAVORS & FRAGRA			29,180.000	3,059,231.20	
INTERNATIONAL GAME TECHNOLOGY			14,964.000	339,383.52	
INTERNATIONAL ISOTOPES INC			831.000	27.01	
INTERNATIONAL PAPER CO			64,845.000	2,245,582.35	
INTERNATIONAL PETROLEUM CORP			108,131.000	1,213,159.35	
INTERNATIONAL SEAWAYS INC			8,999.000	333,142.98	
INTERNET INITIATIVE JAPAN INC			111,900.000	2,077,797.44	
INTERPACE BIOSCIENCES INC			35.000	36.40	
INTERPLAY ENTERTAINMENT CORP			12,923.000	1.29	
INTERPUBLIC GROUP OF COS INC/T			44,756.000	1,490,822.36	
INTERVISUAL BOOKS INC			5,600.000	0.06	
INTEST CORP			4,558.000	46,947.40	
INTEVAC INC			8,412.000	54,425.64	
INTRA-CELLULAR THERAPIES INC			12,192.000	645,200.64	
INTREPID POTASH INC			928.000	26,791.36	
INTRUSION INC			2,468.000	7,576.76	
INTUIT INC			36,210.000	14,093,656.20	
INTUITIVE SURGICAL INC			40,875.000	10,846,181.25	
INUVO INC			1,115.000	246.97	
INVACARE CORP			13,925.000	5,848.50	
INVENTRUST PROPERTIES CORP			11,787.000	278,998.29	
INVESCO LTD			52,067.000	936,685.33	
INVESCO MORTGAGE CAPITAL INC			556.000	7,077.88	
INVESCO MTG CAP INC			2,062.100	26,250.54	
INVESTAR HOLDING CORP			9,192.000	197,903.76	
INVESTORS TITLE CO			649.000	95,727.50	
INVITATION HOMES INC			97,049.000	2,876,532.36	
INVIVO THERAPEUTICS HOLDINGS C			1.000	2.35	
ION GEOPHYSICAL CORP			1,556.000	4.81	
IQVIA HOLDINGS INC			21,348.000	4,373,991.72	
IRADIMED CORP			6,356.000	179,811.24	
IRIDEX CORP			7,903.000	15,885.03	
IRIDIUM COMMUNICATIONS INC			19,949.000	1,025,378.60	
IROBOT CORP			5,364.000	258,169.32	
IRON MOUNTAIN INC			33,271.000	1,658,559.35	
IRONWOOD PHARMACEUTICALS INC			41,752.000	517,307.28	
ISHARES CORE S&P MIDCAP ETF			1,222,004.000	295,590,547.56	



Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ISIGN SOLUTIONS INC			2.000	0.70	
ISRAEL DISCOUNT BANK LTD			2,212,097.000	11,585,532.83	
ISTAR INC			16,840.000	128,489.20	
ISUZU MOTORS LTD			810,900.000	9,507,463.14	
ITC LTD			324,003.000	1,298,479.37	
ITEOS THERAPEUTICS INC			7,412.000	144,756.36	
ITERIS INC			3,468.000	10,785.48	
ITOCHU CORP			266,600.000	8,377,153.61	
ITRON INC			8,077.000	409,100.05	
ITT INC			83,083.000	6,738,031.30	
ITURAN LOCATION AND CONTROL LT			3,589.000	75,835.57	
ITZYOURMALL INC			17.000	0.00	
IVERIC BIO INC			13,581.000	290,769.21	
J & J SNACK FOODS CORP			3,379.000	505,870.09	
J M SMUCKER CO/THE			24,666.000	3,908,574.36	
J SAINSBURY PLC			2,652,600.000	6,946,398.90	
JACK HENRY & ASSOCIATES INC			15,795.000	2,772,970.20	
JACK IN THE BOX INC			4,018.000	274,148.14	
JACKSON FINANCIAL INC			11,083.000	385,577.57	
JACO ELECTRONICS INC			1,562.000	0.00	
JACOBS SOLUTIONS INC			17,403.000	2,089,578.21	
JAKKS PACIFIC INC			1,118.000	19,553.82	
JAPAN AIRLINES CO LTD			82,500.000	1,685,077.02	
JB HUNT TRANSPORT SERVICES INC			15,962.000	2,783,134.32	
JBG SMITH PROPERTIES			20,200.000	383,396.00	
JD SPORTS FASHION PLC			759,760.000	1,152,904.15	
JD.COM INC ADR			56,437.000	3,167,808.81	
JD.COM INC HK/09618			67,366.000	1,900,587.86	
JELD-WEN HOLDING INC			12,300.000	118,695.00	
JER INVESTORS TRUST INC			786.000	0.08	
JOHN B SANFILIPPO & SON INC			1,298.000	105,553.36	
JOHN BEAN TECHNOLOGIES CORP			5,921.000	540,764.93	
JOHN WILEY & SONS INC			8,792.000	352,207.52	
JOHNSON & JOHNSON			310,170.000	54,791,530.50	
JOHNSON CONTROLS INTERNATIONAL			89,201.000	5,708,864.00	
JOHNSON OUTDOORS INC			3,157.000	208,740.84	
JOINT CORP/THE			3,607.000	50,425.86	
JONES LANG LASALLE INC			3.000	478.11	
JOURNAL REGISTER CO COM			18,400.000	0.00	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
JPMORGAN CHASE & CO			335,657.000	45,011,603.70	
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,323,000.000	1,486,583.52	
JUBILANT PHARMOVA LTD			308,669.000	1,398,207.56	
JUNIPER NETWORKS INC			36,925.000	1,180,123.00	
JW MAYS INC			283.000	13,516.08	
JYSKE BANK A/S			28,908.000	1,872,339.45	
KA WANG HOLDING INC			2.000	0.00	
KADANT INC			1,851.000	328,793.13	
KAISER ALUMINUM CORP			2,872.000	218,157.12	
KALA PHARMACEUTICALS INC			103.000	3,929.45	
KALEIDO BIOSCIENCES INC			9,750.000	4.87	
KALVISTA PHARMACEUTICALS INC			17,359.000	117,346.84	
KAMAN CORP			4,908.000	109,448.40	
KANSAS CITY LIFE INSURANCE CO			1,568.000	41,395.20	
KAR AUCTION SERVICES INC			24,339.000	317,623.95	
KARYOPHARM THERAPEUTICS INC			11,164.000	37,957.60	
KASPIEN HOLDINGS INC			297.000	172.26	
KATY INDUSTRIES INC			5,499.000	0.00	
KB FINANCIAL GROUP INC			196,900.000	7,552,111.51	
KB HOME			15,295.000	487,145.75	
KBR INC			3,800.000	200,640.00	
KEARNY FINANCIAL CORP/MD			20,183.000	204,857.45	
KELLOGG CO			51,801.000	3,690,303.24	
KELLY SERVICES INC			5,335.000	90,161.50	
KEMPER CORP			9,430.000	463,956.00	
KENNAMETAL INC			16,555.000	398,313.30	
KENNEDY-WILSON HOLDINGS INC			21,803.000	342,961.19	
KERING SA			3,040.000	1,542,731.22	
KEROS THERAPEUTICS INC			2,471.000	118,657.42	
KEURIG DR PEPPER INC			139,133.000	4,961,482.78	
KEWAUNEE SCIENTIFIC CORP			521.000	8,101.55	
KEYCORP			153,084.000	2,666,723.28	
KEYENCE CORP			38,100.000	14,847,867.53	
KEYSIGHT TECHNOLOGIES INC			35,285.000	6,036,204.95	
KEYSTONE CONS INDS INC			5,800.000	0.00	
KEYWORDS STUDIOS PLC			569,115.000	18,648,188.93	
KEZAR LIFE SCIENCES INC			9,532.000	67,105.28	
KID BRANDS INC			2,768.000	0.00	
KIMBALL ELECTRONICS INC			5,110.000	115,434.90	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KIMBALL INTERNATIONAL INC			8,237.000	53,540.50	
KIMBERLY-CLARK CORP			49,945.000	6,780,033.75	
KIMCO REALTY CORP			70,790.000	1,499,332.20	
KINDER MORGAN INC			355,574.000	6,428,777.92	
KINETIK HOLDINGS INC			19,582.000	647,772.56	
KINGDEE INTERNATIONAL SOFTWARE HK/00268			997,000.000	2,138,358.35	
KINGFISHER PLC			709,600.000	2,015,297.28	
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00	
KINSALE CAPITAL GROUP INC			3,612.000	944,610.24	
KIRBY CORP			9,971.000	641,633.85	
KIRKLAND'S INC			1,616.000	5,332.80	
KITE REALTY GROUP TRUST			38,575.613	812,016.65	
KKR & CO INC			6,495.000	301,497.90	
KLA CORP			18,128.000	6,834,799.84	
KLX ENERGY SERVICES HOLDINGS I			649.000	11,234.19	
KNOWLES CORP			13,647.000	224,083.74	
KOBE BUSSAN CO LTD			170,600.000	4,900,329.39	
KONA GRILL INC			1,503.000	58.62	
KONINKLIJKE AHOLD DELHAIZE NV			343,300.000	9,833,825.07	
KONINKLIJKE DSM NV			227,768.000	27,784,661.00	
KONTOOR BRANDS INC			7,412.000	296,405.88	
KOPIN CORP			12,756.000	15,817.44	
KOPPERS HOLDINGS INC			7,754.000	218,662.80	
KOREA AEROSPACE INDUSTRIES LTD			34,060.000	1,371,018.66	
KOREA SHIPBUILDING & OFFSHORE			23,234.000	1,299,045.42	
KOREAN REINSURANCE CO			161,400.000	869,223.74	
KORN FERRY			10,477.000	530,345.74	
KOSE CORP			81,500.000	8,906,968.28	
KOSMOS ENERGY LTD			63,367.000	403,014.12	
KOSS CORP			2,224.000	10,853.12	
KOTAK MAHINDRA BANK LTD			182,877.000	4,039,187.83	
KOTOBUKI SPIRITS CO LTD			34,300.000	2,009,465.94	
KRAFT HEINZ CO/THE			157,317.000	6,404,375.07	
KROGER CO/THE			457,777.000	20,407,698.66	
KRONOS BIO INC			5,568.000	9,020.16	
KRONOS WORLDWIDE INC			4,954.000	46,567.60	
KRUNG THAI BANK PCL			14,281,700.000	7,298,573.46	
KRYSTAL BIOTECH INC			3,057.000	242,175.54	
KT&G CORP			93,600.000	6,772,950.19	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KUBOO INC			208.000	1.19	
KULICKE & SOFFA INDUSTRIES INC			11,585.000	512,752.10	
KURA ONCOLOGY INC			16,673.000	206,911.93	
KURA SUSHI USA INC			82,822.000	3,948,952.96	
KVH INDUSTRIES INC			7,602.000	77,692.44	
KYNDRYL HOLDINGS INC			1.400	15.57	
L B FOSTER CO			3,086.000	29,872.48	
L3HARRIS TECHNOLOGIES INC			23,836.000	4,962,893.56	
LA-Z-BOY INC			9,016.000	205,745.12	
LABORATORY CORP OF AMERICA HOL			15,305.000	3,604,021.40	
LADDER CAPITAL CORP			26,406.000	265,116.24	
LAKE SHORE BANCORP INC			152.000	1,835.40	
LAKELAND BANCORP INC			4,609.000	81,164.49	
LAKELAND FINANCIAL CORP			4,479.000	326,832.63	
LAKELAND INDUSTRIES INC			359.000	4,774.70	
LAM RESEARCH CORP			16,429.000	6,905,108.70	
LAMB WESTON HOLDINGS INC			16,451.000	1,470,061.36	
LANCASTER COLONY CORP			3,719.000	733,758.70	
LANDMARK BANCORP INC/MANHATTAN			357.000	8,078.91	
LANNETT CO INC			10,696.000	5,570.47	
LANTHEUS HOLDINGS INC			12,717.000	648,058.32	
LANTRONIX INC			1,239.000	5,352.48	
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00	
LARIMAR THERAPEUTICS INC			119.000	491.47	
LAS VEGAS SANDS CORP			37,610.000	1,807,912.70	
LASERSIGHT INC COM NEW			413.000	0.00	
LAUREATE EDUCATION INC			19,065.000	183,405.30	
LAZARD EMERG MKT EQY-INST			10,096,764.026	147,109,851.86	
LAZARD LTD			14,019.000	486,038.73	
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00	
LCI INDUSTRIES			6,940.000	641,603.00	
LEAR CORP COM			10,600.000	0.00	
LEARNING TREE INTERNATIONAL IN			3,072.000	3,225.60	
LECG CORP			659.000	0.00	
LEGAL & GENERAL GROUP PLC			1,994,400.000	5,985,664.08	
LEIDOS HOLDINGS INC			15,628.000	1,643,909.32	
LEMAITRE VASCULAR INC			9,771.000	449,661.42	
LENDINGCLUB CORP			8,276.000	72,828.80	
LENNAR CORP			43,374.000	3,925,347.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LENOVO GROUP LTD HK/00992			11,712,000.000	9,618,757.34	
LENOX GROUP INC COM			6,400.000	0.00	
LENSAR INC			1,756.000	5,197.76	
LESAKA TECHNOLOGIES INC			6,685.000	30,416.75	
LESLIE'S INC			23,221.000	283,528.41	
LEXICON PHARMACEUTICALS INC			9,417.000	17,986.47	
LG CHEM LTD			4,836.000	2,294,660.72	
LGI HOMES INC			55,410.000	5,130,966.00	
LGL GROUP INC/THE			450.000	1,822.50	
LHC GROUP INC			5,557.000	898,511.33	
LI NING CO LTD HK/02331			1,981,500.000	17,200,190.28	
LIBERTY BROADBAND CORP			6,148.000	468,907.96	
LIBERTY ENERGY INC			24,049.000	385,024.49	
LIBERTY HOMES INC			1,312.000	0.00	
LIBERTY LATIN AMERICA LTD			15,187.000	115,421.20	
LIBERTY MEDIA CORP-LIBERTY BRA			18,164.000	585,425.72	
LIBERTY TRIPADVISOR HOLDINGS I			11,605.000	7,770.70	
LICT CORP			4.000	77,600.00	
LIFECORE BIOMEDICAL INC			5,134.000	33,268.32	
LIFEWAY FOODS INC			1,851.000	10,273.05	
LIGAND PHARMACEUTICALS INC			4,428.000	295,790.40	
LIGHT & WONDER INC			15,561.000	911,874.60	
LIGHTPATH TECHNOLOGIES INC			618.000	753.96	
LIMESTONE BANCORP INC			203.000	4,957.26	
LIMONEIRA CO			2,661.000	32,490.81	
LINCOLN EDUCATIONAL SERVICES C			1,850.000	10,711.50	
LINCOLN NATIONAL CORP			23,604.000	725,114.88	
LINDBLAD EXPEDITIONS HOLDINGS			629,385.000	4,846,264.50	
LINDE PLC			59,889.000	19,534,594.02	
LINDSAY CORP			2,006.000	326,677.10	
LINEAGE CELL THERAPEUTICS INC			2,758.000	3,226.86	
LIPID SCIENCES INC			7,118.000	0.00	
LIQUIDITY SERVICES INC			4,776.000	67,150.56	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	762.46	
LITE-ON TECHNOLOGY CORP			2,033,000.000	4,220,051.70	
LIVANOVA PLC			9,737.000	540,792.98	
LIVE MICROSYSTEMS INC			117.000	0.01	
LIVE NATION ENTERTAINMENT INC			69,213.000	4,826,914.62	
LIVENT CORP			26,638.000	529,297.06	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LIVERAMP HOLDINGS INC			9,971.000	233,720.24	
LKQ CORP			346,882.000	18,526,967.62	
LL FLOORING HOLDINGS INC			9,837.000	55,283.94	
LOCAWEB SERVICOS DE INTERNET S			494,426.000	657,392.97	
LOCKHEED MARTIN CORP			27,011.000	13,140,581.39	
LOEWS CORP			41,771.000	2,436,502.43	
LOGIC DEVICES INC			306.000	0.00	
LONZA GROUP AG			30,800.000	15,083,744.05	
LOOKSMART GROUP INC			13.000	33.15	
LOWE'S COS INC			75,454.000	15,033,454.96	
LS STARRETT CO/THE			959.000	7,058.24	
LSB INDUSTRIES INC			5,555.000	73,881.50	
LSI INDUSTRIES INC			3,733.000	45,691.92	
LTC PROPERTIES INC			7,015.000	249,242.95	
LTV CORP			50,656.000	0.00	
LUBYS INC ESCROW			5,279.000	1,055.80	
LUKOIL PJSC ADR			142,900.000	1.43	
LULULEMON ATHLETICA INC			21,514.000	6,892,655.32	
LUMEN TECHNOLOGIES INC			109,023.000	569,100.06	
LUMENT FINANCE TRUST INC			100.000	190.00	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	
LUMOS PHARMA INC			745.000	2,689.45	
LUNA INNOVATIONS INC			1,731.000	15,215.49	
LVMH MOET HENNESSY LOUIS VUITT			24,520.000	17,792,282.70	
LXP INDUSTRIAL TRUST			40,612.000	406,932.24	
LYONDELLBASELL INDUSTRIES NV			36,299.000	3,013,905.97	
M DIAS BRANCO SA			142,600.000	967,727.25	
M&T BANK CORP			30,228.026	4,384,877.45	
M-TRON INDUSTRIES INC			225.000	1,968.75	
M/I HOMES INC			4,084.000	188,599.12	
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00	
MACERICH CO/THE			25,418.000	286,206.68	
MACOM TECHNOLOGY SOLUTIONS HOL			9,231.000	581,368.38	
MACROGENICS INC			9,363.000	62,825.73	
MACY'S INC			8,031.000	165,840.15	
MAGELLAN MIDSTREAM PARTNERS LP			279,056.000	14,011,401.76	
MAGENTA THERAPEUTICS INC			7,866.000	3,107.08	
MAGNA ENTERTAINMENT CORP			225.000	0.00	
MAGNA INTL INC			107,900.000	6,056,957.08	

Asset Detail

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As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MAGNACHIP SEMICONDUCTOR CORP			3,540.000	33,240.60	
MAGNITE INC			10,718.000	113,503.62	
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6.56	
MAGNOLIA OIL & GAS CORP			28,810.000	675,594.50	
MAGYAR BANCORP INC			315.000	4,038.30	
MAIDEN HOLDINGS LTD			3,501.000	7,387.11	
MAIN STREET CAPITAL CORP			10,571.000	390,598.45	
MALIBU BOATS INC			3,559.000	189,694.70	
MANHATTAN BRIDGE CAPITAL INC			399.000	2,150.61	
MANI INC			103,300.000	1,589,290.89	
MANNATECH INC			3,397.000	60,806.30	
MANNKIND CORP			36,908.000	194,505.16	
MAPFRE SA			3,587,200.000	6,929,474.95	
MARATHON OIL CORP			148,294.000	4,014,318.58	
MARATHON PETROLEUM CORP			77,356.000	9,003,464.84	
MARAVAI LIFESCIENCES HOLDINGS			16,809.000	240,536.79	
MARCHEX INC			6,694.000	10,509.58	
MARCUS CORP/THE			5,021.000	72,252.19	
MARINE PRODUCTS CORP			7,232.000	85,120.64	
MARKEL CORP			1,008.000	1,328,029.92	
MARKETAXESS HOLDINGS INC			4,308.000	1,201,458.12	
MARQETA INC			64,493.000	394,052.23	
MARRIOTT INTERNATIONAL			194,414.000	0.00	
MARRIOTT INTERNATIONAL INC/MD			31,575.000	4,701,201.75	
MARSH & MCLENNAN COS INC			63,260.000	10,468,264.80	
MARTEN TRANSPORT LTD			189,875.000	3,755,727.50	
MARTIN INDS INC DEL			9,400.000	0.00	
MARTIN MARIETTA MATERIALS INC			7,139.000	2,412,767.83	
MARVELL TECHNOLOGY INC			203,730.000	7,546,159.20	
MASCO CORP			40,968.000	1,911,976.56	
MASONITE INTERNATIONAL CORP			5,127.000	413,287.47	
MASTECH DIGITAL INC			1,042.000	11,472.42	
MASTERBRAND INC			20,336.000	153,536.80	
MASTERCARD INC			102,652.000	35,695,179.96	
MATADOR RESOURCES CO			19,405.000	1,110,742.20	
MATCH GROUP INC			32,390.000	1,343,861.10	
MATERION CORP			6,544.000	572,665.44	
MATIV HOLDINGS INC			13,993.990	292,474.39	
MATRIX SERVICE CO			10,512.000	65,384.64	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MATSON INC			9,581.000	598,908.31	
MATTHEWS INTERNATIONAL CORP			6,910.000	210,340.40	
MAUI LAND & PINEAPPLE CO INC			319.000	3,004.98	
MAXAR TECHNOLOGIES INC			12,036.000	622,742.64	
MAXCO INC			3,300.000	0.00	
MAXEON SOLAR TECHNOLOGIES LTD			72.000	1,156.32	
MAXIMUS INC			14,936.000	1,095,256.88	
MAXLINEAR INC			11,501.000	390,458.95	
MAXUS TECHNOLOGY CORP COM			94.000	0.00	
MBIA INC			17,655.000	226,866.75	
MCCORMICK & CO INC/MD			38,724.000	3,209,832.36	
MCDONALD'S CORP			86,338.000	22,752,653.14	
MCEWEN MINING INC			4,861.000	28,485.46	
MCGRATH RENTCORP			5,682.000	561,040.68	
MCKESSON CORP			16,451.000	6,171,099.12	
MCRAE INDUSTRIES INC			1,018.000	42,450.60	
MDC HOLDINGS INC			10,939.200	345,678.72	
MECKLERMEDIA CORP			970.000	0.00	
MEDALLION FINANCIAL CORP			241.000	1,720.74	
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00	
MEDICINOVA INC			24,654.000	50,540.70	
MEDIFAST INC			3,666.000	422,873.10	
MEDIS TECHNOLOGIES LTD			7,776.000	0.00	
MEDPACE HOLDINGS INC			5,423.000	1,151,899.43	
MEDTRONIC PLC			164,728.000	12,802,660.16	
MEI PHARMA INC			100.000	24.36	
MEIRAGTX HOLDINGS PLC			12,275.000	80,033.00	
MEITUAN HK/03690			109,000.000	2,439,772.20	
MELEXIS NV			19,889.000	1,719,349.36	
MERCADOLIBRE INC			21,457.000	18,157,771.68	
MERCANTILE BANK CORP			5,289.000	177,075.72	
MERCEDES-BENZ GROUP AG			125,950.000	8,253,396.45	
MERCER INTERNATIONAL INC			6,018.000	70,049.52	
MERCK & CO INC			334,925.000	37,159,928.75	
MERCK KGAA			56,008.000	10,813,213.93	
MERCURY GENERAL CORP			3,992.000	136,526.40	
MERCURY SYSTEMS INC			9,207.000	411,921.18	
MEREO BIOPHARMA GROUP PLC ADR			377.000	282.75	
MERIDIAN BIOSCIENCE INC			12,469.000	414,095.49	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MERIT MEDICAL SYSTEMS INC			12,056.000	851,394.72	
MERITAGE HOMES CORP			6,489.000	598,285.80	
MERRIMACK PHARMACEUTICALS INC			3,397.000	38,929.62	
MERSANA THERAPEUTICS INC			9,548.000	55,951.28	
MERUS NV			11,504.000	177,966.88	
MESA AIR GROUP INC			29,700.000	0.00	
MESA LABORATORIES INC			721.000	119,837.41	
META MATERIALS INC			598.000	711.62	
META PLATFORMS INC			269,951.000	32,485,903.34	
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00	
METHODE ELECTRONICS INC			7,845.000	348,082.65	
METLIFE INC			89,960.000	6,510,405.20	
METRO ONE TELECOMMUNICATIONS I			4,577.000	215.12	
METSO OUTOTEC OYJ			207,563.000	2,129,265.72	
METTLER-TOLEDO INTERNATIONAL I			3,509.000	5,072,084.05	
MEXCO ENERGY CORP			114.000	1,422.72	
MGE ENERGY INC			8,060.000	567,424.00	
MGM RESORTS INTERNATIONAL			253,489.000	8,499,486.17	
MGP INGREDIENTS INC			3,152.000	335,309.76	
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00	
MICROBOT MEDICAL INC			0.400	1.20	
MICROCHIP TECHNOLOGY INC			63,236.000	4,442,329.00	
MICROLOG CORP			831.000	0.83	
MICRON SOLUTIONS INC			1,574.000	3,462.80	
MICRON TECHNOLOGY INC			142,419.000	7,118,101.62	
MICROSOFT CORP			963,930.000	231,169,692.60	
MICROWAVE FILTER CO INC			1,944.000	1,267.49	
MID PENN BANCORP INC			920.000	27,572.40	
MID-AMERICA APARTMENT COMMUNIT			20,590.000	3,232,424.10	
MIDDLESEX WATER CO			5,948.000	467,929.16	
MIDLAND STATES BANCORP INC			5.000	133.10	
MIDWESTONE FINANCIAL GROUP INC			1,380.000	43,815.00	
MILLER INDUSTRIES INC/TN			2,898.000	77,260.68	
MILLERKNOLL INC			15,657.000	328,953.57	
MIMEDX GROUP INC			13,662.000	37,707.12	
MIND TECHNOLOGY INC			1,746.000	803.16	
MINERALS TECHNOLOGIES INC			7,149.000	434,087.28	
MINERVA NEUROSCIENCES INC			410.750	653.09	
MINTH GROUP LTD HK/00425			226,000.000	612,419.04	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MIRUM PHARMACEUTICALS INC			12,734.000	248,313.00	
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00	
MITEK SYSTEMS INC			352.000	3,410.88	
MITSUBISHI UFJ FINANCIAL GROUP			1,448,100.000	9,756,798.83	
MODEL N INC			6,543.000	265,384.08	
MODERNA INC			44,046.000	7,911,542.52	
MODINE MANUFACTURING CO			4,988.000	99,061.68	
MODIVCARE INC			3,309.000	296,916.57	
MOELIS & CO			10,696.000	410,405.52	
MOHAWK INDUSTRIES INC			6,036.000	616,999.92	
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00	
MOLECULAR TEMPLATES INC			9,293.000	3,048.10	
MOLINA HEALTHCARE INC			11,052.000	3,649,591.44	
MOLSON COORS BEVERAGE CO			350,997.000	18,083,365.44	
MOMENTIVE GLOBAL INC			21,040.000	147,280.00	
MONARCH CASINO & RESORT INC			1,442.000	110,875.38	
MONARCH CEMENT CO/THE			102.000	10,608.00	
MONDELEZ INTERNATIONAL INC			164,958.000	10,994,450.70	
MONEYGRAM INTERNATIONAL INC			3,145.000	34,249.05	
MONGODB INC			16,811.000	3,309,077.24	
MONITRONICS INTERNATIONAL INC			424.000	63.60	
MONOGATARI CORP/THE			33,100.000	1,640,638.04	
MONOLITHIC POWER SYSTEMS INC			18,584.000	6,571,488.24	
MONOPAR THERAPEUTICS INC			10,601.000	25,124.37	
MONOTARO CO LTD			638,900.000	8,991,907.45	
MONRO INC			6,408.000	289,641.60	
MONSTER BEVERAGE CORP			49,265.000	5,001,875.45	
MOODY'S CORP			18,062.000	5,032,434.44	
MOOG INC			4,858.000	426,338.08	
MOORE HANDLEY INC			612.000	0.06	
MORGAN GROUP HOLDING CO			44.000	88.00	
MORGAN STANLEY			158,749.000	13,496,839.98	
MOSAIC CO/THE			68,848.000	3,020,361.76	
MOSSIMO INC			12,487.000	39,334.05	
MOTORCAR PARTS OF AMERICA INC			4,610.000	54,674.60	
MOTOROLA SOLUTIONS INC			23,260.000	5,994,334.60	
MOVADO GROUP INC			3,551.000	114,519.75	
MOVIE GALLERY INC COM			15,125.000	0.00	
MPLX LP			639,460.000	20,999,866.40	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MR COOPER GROUP INC			10,470.000	420,161.10	
MR DIY GROUP M BHD			3,491,500.000	1,585,244.05	
MRC GLOBAL INC			17,256.000	199,824.48	
MSCI INC			9,214.000	4,286,076.38	
MSCI WORLD EX-US INDEX FUND A			34,809,449.212	814,909,012.63	
MSCI WORLD EX-US INDEX FUND B			14,561,736.245	377,168,685.34	
MTU AERO ENGINES AG			93,000.000	20,069,209.35	
MUELLER INDUSTRIES INC			10,832.000	639,088.00	
MUELLER WATER PRODUCTS INC			31,237.000	336,110.12	
MUENCHENER RUECKVERSICHERUNGS-			29,200.000	9,473,764.80	
MULLEN GROUP LTD			97,800.000	1,050,215.88	
MULTIPLAN CORP			60,222.000	69,255.30	
MURPHY OIL CORP			25,439.000	1,094,131.39	
MURPHY USA INC			4,747.000	1,326,976.38	
MYERS INDUSTRIES INC			6,690.000	148,718.70	
MYR GROUP INC			3,028.000	278,787.96	
MYREXIS INC			3,666.000	1.83	
MYRIAD GENETICS INC			19,364.000	280,971.64	
N-VIRO INTERNATIONAL CORP			846.000	0.17	
NABORS INDUSTRIES LTD			1,640.000	253,986.80	
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	8,093.40	
NACCO INDUSTRIES INC			2,346.000	89,148.00	
NANOGEN INC			7,205.000	0.00	
NANOPHASE TECHNOLOGIES CORP			2,437.000	2,729.44	
NAPCO SECURITY TECHNOLOGIES IN			200,164.000	5,500,506.72	
NASB FINANCIAL INC			779.000	36,651.95	
NASDAQ INC			38,795.000	2,380,073.25	
NATERA INC			13,317.000	534,943.89	
NATHAN'S FAMOUS INC			1,472.000	98,933.12	
NATIONAL BANK HOLDINGS CORP			6,197.000	260,707.79	
NATIONAL BANK OF CANADA			221,237.000	14,896,085.84	
NATIONAL BANKSHARES INC			813.000	32,763.90	
NATIONAL BEVERAGE CORP			6,343.000	295,139.79	
NATIONAL CINEMEDIA INC			7,886.000	1,734.92	
NATIONAL HEALTH INVESTORS INC			8,063.000	421,049.86	
NATIONAL HEALTHCARE CORP			3,962.000	235,739.00	
NATIONAL PRESTO INDUSTRIES INC			1,361.000	93,174.06	
NATIONAL RECORD MART INC			8,200.000	0.00	
NATIONAL RESEARCH CORP			3,120.000	116,376.00	



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NATIONAL STORAGE AFFILIATES TR			10,199.000	368,387.88	
NATIONAL VISION HOLDINGS INC			11,759.000	455,778.84	
NATIONAL WESTERN LIFE GROUP IN			1,025.000	288,025.00	
NATURAL ALTERNATIVES INTERNATI			1,180.000	9,900.20	
NATURAL GAS SERVICES GROUP INC			4,043.000	46,332.78	
NATURAL GROCERS BY VITAMIN COT			1,578.000	14,422.92	
NATURE'S SUNSHINE PRODUCTS INC			3,224.000	26,726.96	
NAUTILUS BIOTECHNOLOGY INC			18,562.000	33,411.60	
NAVIDEA BIOPHARMACEUTICALS INC			26.000	5.46	
NAVIDEA BIOPHARMACEUTICALS INC RTS			26.000	0.00	
NAVIENT CORP			31,779.000	522,764.55	
NAVIGATOR HOLDINGS LTD			11,795.000	141,068.20	
NBT BANCORP INC			9,792.000	425,168.64	
NCR CORP			19,389.000	453,896.49	
NCISOFT CORP			3,489.000	1,236,117.98	
NECESSITY RETAIL REIT INC/THE			15,391.000	91,268.63	
NELNET INC			6,418.000	582,433.50	
NEOENERGIA SA			956,200.000	2,798,104.07	
NEOGEN CORP			19,325.000	294,319.75	
NEOGENOMICS INC			19,389.000	178,766.58	
NEOLEUKIN THERAPEUTICS INC			5,758.000	2,930.83	
NEOMAGIC CORP			1,790.000	11.46	
NEOSE TECHNOLOGIES INC			9,800.000	0.00	
NESCO INC COM			5,500.000	0.00	
NETAPP INC			41,762.000	2,508,225.72	
NETBANK INC COM			43,611.000	0.00	
NETEASE INC HK/09999			131,665.000	1,931,548.89	
NETFLIX INC			56,233.000	16,581,987.04	
NETGEAR INC			6,320.000	114,455.20	
NETLIST INC			1,400.000	1,610.00	
NETSCOUT SYSTEMS INC			13,879.000	451,206.29	
NETSOL TECHNOLOGIES INC			5,396.000	15,378.60	
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,256.00	
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.09	
NEUROBO PHARMACEUTICALS INC			162.268	116.43	
NEVRO CORP			5,394.000	213,602.40	
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00	
NEW JERSEY RESOURCES CORP			19,047.000	945,112.14	
NEW RELIC INC			8,438.000	476,325.10	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NEW WEI INC			11,600.000	0.00	
NEW YORK COMMUNITY BANCORP INC			31,554.000	271,364.40	
NEW YORK MORTGAGE TRUST INC			40,633.000	104,020.48	
NEWELL BRANDS INC			43,079.000	563,473.32	
NEWMARK GROUP INC			22,088.000	176,041.36	
NEWMARKET CORP			1,024.000	318,576.64	
NEWMONT CORP			108,545.000	5,123,324.00	
NEWPARK RESOURCES INC			18,499.000	76,770.85	
NEWS CORP			57,808.000	1,055,387.12	
NEXA RESOURCES SA			20,777.000	125,285.31	
NEXIEN BIOPHARMA INC			50.000	1.95	
NEXPOINT RESIDENTIAL TRUST INC			3,550.000	154,496.00	
NEXPRISE INC			1,644.000	0.16	
NEXTCURE INC			6,761.000	9,533.01	
NEXTERA ENERGY INC			235,836.000	19,715,889.60	
NEXTERA ENTERPRISES INC			29,140.000	0.03	
NEXTGEN HEALTHCARE INC			12,379.000	232,477.62	
NEXTIER OILFIELD SOLUTIONS INC			27,495.000	254,053.80	
NICE LTD ADR			90,660.000	17,433,918.00	
NICOLET BANKSHARES INC			2,834.200	226,140.82	
NIHON M&A CENTER HOLDINGS INC			1,170,000.000	14,444,881.47	
NIKE INC			151,805.000	17,762,703.05	
NINTENDO CO LTD			284,200.000	11,915,527.72	
NIPPON TELEGRAPH & TELEPHONE C			301,900.000	8,607,736.04	
NISOURCE INC			46,465.000	1,274,070.30	
NITCHES INC			1,080.000	8.10	
NKARTA INC			5,711.000	34,208.89	
NL INDUSTRIES INC			8,294.000	56,482.14	
NLIGHT INC			11,711.000	118,749.54	
NMI HOLDINGS INC			11,753.000	245,637.70	
NMT MEDICAL INC			2,641.000	0.00	
NN INC			2,450.000	3,675.00	
NOBILITY HOMES INC			1,610.000	38,318.00	
NOBLE CORP PLC			12,829.000	483,781.59	
NOBLE INTL LTD			5,650.000	0.00	
NOKIA OYJ			1,765,100.000	8,151,215.47	
NOMAD FOODS LTD			28,795.000	496,425.80	
NORD RESOURCES CORP			1,694.000	0.00	
NORDIC AMERICAN TANKERS LTD			17,553.000	53,712.18	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NORDSON CORP			6,187.000	1,470,773.64	
NORFOLK SOUTHERN CORP			31,330.000	7,720,338.60	
NORTECH SYSTEMS INC			878.000	10,737.94	
NORTHEAST BANK			2,047.000	86,178.70	
NORTHEAST COMMUNITY BANCORP IN			2,512.000	37,479.04	
NORTHEAST INDIANA BANCORP INC			598.000	25,714.00	
NORTHERN OIL AND GAS INC			5,264.000	162,236.48	
NORTHERN TECHNOLOGIES INTERNAT			338.000	4,498.78	
NORTHERN TRUST CORP			31,041.000	2,746,818.09	
NORTHFIELD BANCORP INC			14,454.000	227,361.42	
NORTHRIM BANCORP INC			1,639.000	89,440.23	
NORTHROP GRUMMAN CORP			16,646.000	9,082,224.06	
NORTHWEST BIOTHERAPEUTICS INC			80,310.000	63,003.20	
NORTHWEST NATURAL HOLDING CO			7,307.000	347,740.13	
NORTHWEST PIPE CO			4,769.000	160,715.30	
NORTHWESTERN CORP			10,831.000	642,711.54	
NORWEGIAN CRUISE LINE HOLDINGS			48,231.000	590,347.44	
NORWOOD FINANCIAL CORP			992.000	33,172.48	
NOVA LTD			2,823.000	230,582.64	
NOVANTA INC			6,736.000	915,220.32	
NOVARTIS AG			173,400.000	15,666,348.89	
NOVATEK MICROELECTRONICS CORP			527,000.000	5,409,656.55	
NOVATION COS INC			1,726.000	17.26	
NOVELSTEM INTERNATIONAL CORP			3,839.000	560.49	
NOVO NORDISK A/S			214,370.000	28,858,121.29	
NOW INC			16,354.000	207,695.80	
NRG ENERGY INC			26,915.000	856,435.30	
NU HOLDINGS LTD/CAYMAN ISLANDS			425,731.000	1,732,725.17	
NU SKIN ENTERPRISES INC			12,566.000	529,782.56	
NUCOR CORP			39,765.000	5,241,424.65	
NUSTAR ENERGY LP			357,234.000	5,715,744.00	
NUTANIX INC			31,475.000	819,923.75	
NUTROGANICS INC			831.000	0.00	
NUVASIVE INC			8,611.000	355,117.64	
NV5 GLOBAL INC			2,593.000	343,105.76	
NVE CORP			1,852.000	119,917.00	
NVIDIA CORP			319,938.000	46,755,739.32	
NVR INC			561.000	2,587,657.38	
NXP SEMICONDUCTORS NV			30,057.000	4,749,907.71	



Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NXXI INC			11,261.000	0.00	
O'REILLY AUTOMOTIVE INC			8,990.000	7,587,829.70	
O-I GLASS INC			23,538.000	390,024.66	
OAKTREE SPECIALTY LENDING CORP			1,030.000	7,076.10	
OBLONG INC			154.000	18.36	
OCCIDENTAL PETROLEUM CORP			106,166.000	6,687,396.34	
OCEANEERING INTERNATIONAL INC			16,706.000	292,187.94	
OCEANFIRST FINANCIAL CORP			8,403.000	178,563.75	
OCONEE FEDERAL FINANCIAL CORP			87.000	2,157.60	
OCUPHIRE PHARMA INC			9.000	31.77	
ODP CORP/THE			6,990.000	318,324.60	
ODYSSEY MARINE EXPLORATION INC			55.000	213.40	
OFFICE PROPERTIES INCOME TRUST			1.480	19.76	
OFG BANCORP			9,666.000	266,394.96	
OHIO VALLEY BANC CORP			1,912.000	49,712.00	
OIL STATES INTERNATIONAL INC			7,528.000	56,158.88	
OIL-DRI CORP OF AMERICA			3,873.000	129,900.42	
OILSANDS QUEST INC			6,899.000	0.00	
OKTA INC			89,130.000	6,090,252.90	
OLD DOMINION FREIGHT LINE INC			15,787.000	4,480,034.86	
OLD NATIONAL BANCORP/IN			25,678.000	461,690.44	
OLD POINT FINANCIAL CORP			272.000	7,333.12	
OLD SECOND BANCORP INC			2,372.000	38,046.88	
OLEMA PHARMACEUTICALS INC			4,384.000	10,740.80	
OLLIE'S BARGAIN OUTLET HOLDING			9,203.000	431,068.52	
OLYMPIC STEEL INC			3,115.000	104,601.70	
OLYMPUS CORP			446,500.000	7,959,134.01	
OMEGA FLEX INC			1,534.000	143,152.88	
OMEGA THERAPEUTICS INC			2,281.000	13,024.51	
OMEROS CORP			14,367.000	32,469.42	
OMNIAB INC			21,695.303	78,103.09	
OMNIAB INC/OLD			3,276.376	0.00	
OMNICELL INC			9,040.000	455,796.80	
OMNICOM GROUP INC			23,446.000	1,912,490.22	
OMTHERA PHARMACEUTICALS			2,956.000	0.00	
OMV AG			178,000.000	9,137,581.05	
ON SEMICONDUCTOR CORP			78,793.000	4,914,319.41	
ONCOCYTE CORP			128.000	41.07	
ONCOTELIC THERAPEUTICS INC			10.000	0.40	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ONCTERNAL THERAPEUTICS INC			397.000	397.00	
ONE GAS INC			12,867.000	974,289.24	
ONE LIBERTY PROPERTIES INC			6,285.000	139,652.70	
ONE PRICE CLOTHING STORES INC			2,557.000	0.00	
ONEOK INC			304,887.000	20,031,075.90	
ONESPAN INC			11,623.000	130,061.37	
ONO PHARMACEUTICAL CO LTD			318,800.000	7,449,015.42	
ONTO INNOVATION INC			8,627.000	587,412.43	
ONTRAK INC			4,910.000	1,804.91	
OPIANT PHARMACEUTICALS INC			11,063.000	224,357.64	
OPKO HEALTH INC			83,104.000	103,880.00	
OPTICAL CABLE CORP			1,148.000	4,775.68	
OPTIMIZERX CORP			5,033.000	84,554.40	
OPTION CARE HEALTH INC			24,114.000	725,590.26	
ORACLE CORP			356,747.000	29,160,499.78	
ORAMED PHARMACEUTICALS INC			3,934.000	47,326.02	
ORANGE SA			800,200.000	7,926,098.83	
ORASURE TECHNOLOGIES INC			18,283.000	88,124.06	
ORBIT INTERNATIONAL CORP			335.000	2,137.30	
ORCHID ISLAND CAPITAL INC			1,054.600	11,073.30	
ORGANOGENESIS HOLDINGS INC			8,238.000	22,160.22	
ORGANON & CO			29,110.000	813,042.30	
ORGANOVO HOLDINGS INC			444.000	630.48	
ORIC PHARMACEUTICALS INC			6,163.000	36,300.07	
ORION ENERGY SYSTEMS INC			2,172.000	3,953.04	
ORION ENGINEERED CARBONS SA			9,687.000	172,525.47	
ORION GROUP HOLDINGS INC			6,919.000	16,467.22	
ORKLA ASA			961,969.000	6,927,426.75	
ORLEANS HOMEBUILDERS INC			2,200.000	0.00	
ORMAT TECHNOLOGIES INC			8,039.000	695,212.72	
ORTHOFIX MEDICAL INC			6,090.000	125,027.70	
ORTHOPEDIATRICS CORP			156,853.000	6,231,769.69	
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00	
OSI SYSTEMS INC			4,964.000	394,737.28	
OTIS WORLDWIDE CORP			59,865.000	4,688,028.15	
OTONOMY INC			6,463.000	562.93	
OTP BANK NYRT			218,091.000	5,876,338.55	
OTTER TAIL CORP			9,793.000	574,947.03	
OUTFRONT MEDIA INC			25,823.000	428,145.34	

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OUTSET MEDICAL INC			108,232.000	2,794,550.24	
OVERSEAS SHIPHOLDING GROUP INC			447.000	1,291.83	
OVERSTOCK.COM INC			3,074.000	59,512.64	
OWENS & MINOR INC			9,711.000	189,655.83	
OXFORD INDUSTRIES INC			4,519.000	421,080.42	
P&F INDUSTRIES INC			1,933.000	9,645.67	
P10 INC			1,270.500	15,246.00	
PAB BANKSHARES INC			1,304.000	0.00	
PACCAR INC			50,342.000	4,982,347.74	
PACIFIC PREMIER BANCORP INC			19,096.000	602,669.76	
PACIFICNET INC			245.000	0.00	
PACIRA BIOSCIENCES INC			10,495.000	405,211.95	
PACKAGED HOME SOLUTIONS INC			13.000	0.00	
PACKAGING CORP OF AMERICA			20,218.000	2,586,084.38	
PACWEST BANCORP			17,203.000	394,808.85	
PALANTIR TECHNOLOGIES INC			30,053.000	192,940.26	
PALM HARBOR HOMES INC			3,688.000	0.00	
PALOMAR HOLDINGS INC			3,296.000	148,847.36	
PAM TRANSPORTATION SERVICES IN			7,331.000	189,872.90	
PAPA JOHN'S INTERNATIONAL INC			4,836.000	398,051.16	
PAR PACIFIC HOLDINGS INC			4,458.000	103,648.50	
PAR TECHNOLOGY CORP			4,538.000	118,305.66	
PARADE TECHNOLOGIES LTD			56,000.000	1,408,403.95	
PARAGON TECHNOLOGIES INC			1,800.000	12,690.00	
PARAMOUNT GLOBAL			101,861.000	1,719,413.68	
PARAMOUNT GROUP INC			32,778.000	194,701.32	
PARATEK PHARMACEUTICALS INC			13,601.000	25,433.87	
PARK AEROSPACE CORP			4,552.000	61,042.32	
PARK CITY GROUP INC			805.000	3,920.35	
PARK HOTELS & RESORTS INC			38,010.000	448,137.90	
PARK NATIONAL CORP			2,776.000	390,722.00	
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.786	0.00	
PARKER-HANNIFIN CORP			14,693.000	4,275,663.00	
PARKERVISION INC			219.000	50.37	
PARSONS CORP			2,088.000	96,570.00	
PARTNERS GROUP HOLDING AG			16,000.000	14,125,378.30	
PASON SYSTEMS INC			122,300.000	1,438,770.43	
PATRICK INDUSTRIES INC			4,279.000	259,307.40	
PATRIOT TRANSPORTATION HOLDING			969.000	6,889.59	

Asset Detail

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As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PATTERSON COS INC			563,080.000	15,783,132.40	
PATTERSON-UTI ENERGY INC			37,961.000	639,263.24	
PAUL MUELLER CO			124.000	5,274.96	
PAYCHEX INC			44,382.000	5,128,783.92	
PAYCOM SOFTWARE INC			7,192.000	2,231,749.52	
PAYPAL HOLDINGS INC			132,368.000	9,427,248.96	
PBF ENERGY INC			14,639.000	596,978.42	
PC CONNECTION INC			6,280.000	294,532.00	
PCD INC COM			12,400.000	0.00	
PCTEL INC			12,359.000	53,143.70	
PDC ENERGY INC			2,347.000	148,987.56	
PDF SOLUTIONS INC			13,864.000	395,401.28	
PDL BIOPHARMA INC			20,195.000	26,674.00	
PEABODY ENERGY CORP			20,353.000	537,726.26	
PEAPACK-GLADSTONE FINANCIAL CO			5,070.000	188,705.40	
PEBBLEBROOK HOTEL TRUST			23,094.000	309,228.66	
PEGASUS COS INC/THE			36.000	1,800.00	
PEMBINA PIPELINE CORP			30,262.000	1,027,394.90	
PENN OCTANE CORP			5,906.000	0.00	
PENN TREATY AMERICAN CORP			5,499.000	0.00	
PENNANT GROUP INC/THE			5,047.500	55,421.55	
PENNS WOODS BANCORP INC			1,982.000	52,760.84	
PENNSYLVANIA REAL ESTATE INVES			805.400	942.31	
PENNYMAC FINANCIAL SERVICES IN			6,280.000	355,824.80	
PENSON WORLDWIDE INC			4,020.000	0.00	
PENTAIR PLC			18,824.000	846,703.52	
PEOPLES BANCORP INC/OH			6,040.580	170,646.39	
PEOPLES BANCORP OF NORTH CAROL			383.000	12,470.48	
PEOPLES FINANCIAL CORP/MS			715.000	10,081.50	
PEOPLES FINANCIAL SERVICES COR			955.000	49,020.15	
PEPSICO INC			164,238.000	29,671,237.08	
PERASO INC			25.000	18.25	
PERDOCEO EDUCATION CORP			9,320.000	129,548.00	
PERFICIENT INC			7,815.000	545,721.45	
PERFORMANCE FOOD GROUP CO			1.160	67.73	
PERKINELMER INC			18,448.000	2,586,778.56	
PERMA-FIX ENVIRONMENTAL SERVIC			1,321.000	4,663.13	
PERMA-PIPE INTERNATIONAL HOLDI			709.000	6,700.05	
PERMIAN RESOURCES CORP			35,569.000	334,348.60	

Asset Detail

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As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PERNOD RICARD SA			95,772.000	18,781,577.56	
PERSONALIS INC			6,394.000	12,660.12	
PERVASIP CORP			276.000	0.29	
PETERSHILL PARTNERS PLC			179,059.000	364,009.22	
PETIQ INC			6,299.000	58,076.78	
PETMED EXPRESS INC			4,361.000	77,189.70	
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00	
PFF BANCORP INC			6,255.000	0.00	
PFIZER INC			1,042,801.000	53,433,123.24	
PFSWEB INC			337.000	2,072.55	
PG&E CORP			208,031.000	3,382,584.06	
PGT INNOVATIONS INC			12,672.000	227,589.12	
PHARMANETICS INC COM			6,690.000	0.00	
PHARMARON BEIJING CO LTD HK/03759			203,400.000	1,411,169.83	
PHARMCHEM INC			1,619.000	3,238.00	
PHIBRO ANIMAL HEALTH CORP			7,679.000	102,975.39	
PHILIP MORRIS INTERNATIONAL IN			193,312.000	19,565,107.52	
PHILLIPS 66			66,882.000	6,961,078.56	
PHILLIPS EDISON & CO INC			20,037.000	637,978.08	
PHOENIX FOOTWEAR GROUP INC			1,137.000	153.50	
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00	
PHOENIX MILLS LTD/THE			99,344.000	1,708,169.28	
PHOTRONICS INC			6,371.000	107,223.93	
PHX MINERALS INC			8,410.000	32,714.90	
PHYSICIANS REALTY TRUST			35,556.000	514,495.32	
PICC PROPERTY & CASUALTY CO LT HK/02328			8,182,000.000	7,767,970.33	
PIEDMONT LITHIUM INC			1,655.000	72,853.10	
PIEDMONT OFFICE REALTY TRUST I			22,403.000	205,435.51	
PINEAPPLE ENERGY INC			487.250	1,135.30	
PING AN INSURANCE GROUP CO OF HK/02318			365,000.000	2,415,422.27	
PINNACLE WEST CAPITAL CORP			12,939.000	983,881.56	
PINTEREST INC			56,496.000	1,371,722.88	
PIONEER BANCORP INC/NY			300.000	3,420.00	
PIONEER NATURAL RESOURCES CO			35,269.000	8,055,086.91	
PIPER SANDLER COS			3,664.000	477,016.16	
PITNEY BOWES INC			27,131.000	103,097.80	
PIXELWORKS INC			1,554.000	2,750.58	
PJT PARTNERS INC			3,995.000	294,391.55	
PLAINS ALL AMERICAN PIPELINE L			1,971,447.000	23,184,216.72	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PLANET LABS PBC			810,168.000	3,524,230.80	
PLAYA HOTELS & RESORTS NV			311.000	2,030.83	
PLEXUS CORP			5,695.000	586,186.35	
PLUS THERAPEUTICS INC			0.160	0.05	
PLYMOUTH INDUSTRIAL REIT INC			5,124.000	98,278.32	
PMV PHARMACEUTICALS INC			7,851.000	68,303.70	
PNC FINANCIAL SERVICES GROUP I			49,434.000	7,807,605.96	
PNM RESOURCES INC			14,308.000	698,087.32	
POINT BLANK SOLUTIONS INC			5,587.000	0.00	
POINT.360			3,662.000	0.00	
POLARITYTE INC			73.000	47.82	
PONIARD PHARMACEUTICALS INC			80.000	0.00	
POOL CORP			4,532.000	1,370,159.56	
PORTLAND GENERAL ELECTRIC CO			18,884.000	925,316.00	
PORTMAN RIDGE FINANCE CORP			293.000	6,739.00	
POSCO HOLDINGS INC			43,088.000	9,421,768.11	
POTLATCHDELTIC CORP			14,698.110	646,569.86	
POWELL INDUSTRIES INC			3,875.000	136,322.50	
POWER INTEGRATIONS INC			9,421.000	675,674.12	
POWERFLEET INC			1,938.000	5,213.22	
POWERTECH TECHNOLOGY INC			2,246,000.000	5,787,548.56	
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00	
PPG INDUSTRIES INC			30,243.000	3,802,754.82	
PPL CORP			150,742.000	4,404,681.24	
PRA GROUP INC			9,614.000	324,760.92	
PRAXIS PRECISION MEDICINES INC			16,600.000	39,508.00	
PRECISION BIOSCIENCES INC			9,754.000	11,607.26	
PREFERRED BANK/LOS ANGELES CA			3,477.000	259,453.74	
PREFORMED LINE PRODUCTS CO			1,782.000	148,422.78	
PREMIER FINANCIAL CORP			9,320.000	251,360.40	
PREMIER INC			505,813.000	17,693,338.74	
PREMIER LASER SYS INC CL A COM			15,000.000	0.00	
PRESIDENT CHAIN STORE CORP			171,000.000	1,513,298.94	
PRESTIGE CONSUMER HEALTHCARE I			11,283.000	706,315.80	
PRICESMART INC			3,966.000	241,053.48	
PRIMECARE SYSTEMS INC			1,444.000	0.14	
PRIMEENERGY RESOURCES CORP			1,494.000	128,558.70	
PRIMIS FINANCIAL CORP			66.000	782.10	
PRIMORIS SERVICES CORP			5,464.000	119,880.16	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PRINCETON NATIONAL BANCORP INC			3,531.000	0.00	
PRINCIPAL FINANCIAL GROUP INC			41,148.000	3,453,140.16	
PRISM TECHNOLOGIES GROUP INC			294.000	0.03	
PRO-DEX INC			4,707.000	73,664.55	
PROASSURANCE CORP			12,799.000	223,598.53	
PROCTER & GAMBLE CO/THE			280,747.000	42,550,015.32	
PROG HOLDINGS INC			13,607.000	229,822.23	
PROGENICS PHARMACEUTICALS INC CONTRA			10,463.000	0.00	
PROGRESS SOFTWARE CORP			7,877.000	397,394.65	
PROGRESSIVE CORP/THE			75,791.000	9,830,850.61	
PROGYNY INC			10,101.000	314,646.15	
PROLIANCE INTERNATIONAL INC			4,794.000	0.48	
PROLOGIS INC			116,509.025	13,134,062.39	
PROPETRO HOLDING CORP			9,886.000	102,517.82	
PROQR THERAPEUTICS NV			4,524.000	16,738.80	
PROSOFT LEARNING CORP COM			3,150.000	0.00	
PROSPECT CAPITAL CORP			49,812.000	348,185.88	
PROTAGENIC THERAPEUTICS INC			2.000	0.80	
PROTAGONIST THERAPEUTICS INC			5,433.000	59,274.03	
PROTALIX BIOTHERAPEUTICS INC			1,818.000	2,490.66	
PROTARA THERAPEUTICS INC			1,408.000	3,773.44	
PROTHENA CORP PLC			7,948.000	478,867.00	
PROTO LABS INC			4,881.000	124,611.93	
PROVENTION BIO INC			7,111.000	75,163.27	
PROVIDENT FINANCIAL HOLDINGS I			1,623.000	22,348.71	
PRUDENTIAL FINANCIAL INC			50,982.000	5,070,669.72	
PSYCHEMEDICS CORP			5,110.000	25,243.40	
PTC INC			12,101.000	1,452,604.04	
PUBLIC SERVICE ENTERPRISE GROU			79,601.000	4,877,153.27	
PUBLIC STORAGE			24,551.000	6,878,944.69	
PULSE BIOSCIENCES INC			18,191.000	50,389.07	
PULTEGROUP INC			26,497.000	1,206,408.41	
PUMA SE			178,620.000	10,808,845.46	
PURCHASEPRO COM INC COM NEW			44.000	0.00	
PURE BIOSCIENCE INC			247.000	20.94	
PYXIS TANKERS INC			49.750	239.80	
Q2 HOLDINGS INC			8,726.000	234,467.62	
QC HOLDINGS INC			1,838.000	928.19	
QCR HOLDINGS INC			1,645.950	81,704.96	

Asset Detail

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As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
QEP CO INC			519.000	7,006.50	
QORVO INC			18,664.000	1,691,704.96	
QUAD SYSTEMS CORP			8,400.000	0.00	
QUAD/GRAPHICS INC			2,329.000	9,502.32	
QUAKER CHEMICAL CORP			3,818.000	637,224.20	
QUAKER FABRIC CORP NEW			8,200.000	0.00	
QUALCOMM INC			282,920.000	31,104,224.80	
QUALITAS CONTROLADORA SAB DE C			242,919.000	1,074,778.45	
QUALSTAR CORP			333.000	666.00	
QUALYS INC			6,001.000	673,492.23	
QUANEX BUILDING PRODUCTS CORP			6,257.000	148,165.76	
QUANTA SERVICES INC			19,935.000	2,840,737.50	
QUANTUM CORP			2,297.000	2,503.73	
QUEST DIAGNOSTICS INC			23,492.000	3,675,088.48	
QUICKLOGIC CORP			189.000	971.46	
QUINCE THERAPEUTICS INC			2,236.000	1,425.23	
QUINSTREET INC			15,882.000	227,906.70	
QUMU CORP			3,585.000	3,203.92	
QUOTIENT TECHNOLOGY INC			10,796.000	37,030.28	
R1 RCM INC			19,126.000	209,429.70	
RADIAN GROUP INC			32,534.000	620,423.38	
RADIOIO INC			9.000	0.00	
RADIUS HEALTH INC			6,911.000	0.00	
RADNET INC			9,921.000	186,812.43	
RADWARE LTD			6,067.000	119,823.25	
RAFAEL HOLDINGS INC			5,967.000	11,158.29	
RAIA DROGASIL SA			384,805.000	1,728,789.17	
RAINMAKER SYSTEMS INC			1,456.000	1.60	
RAIT FINANCIAL TRUST			270.000	0.00	
RALPH LAUREN CORP			4,910.000	518,839.70	
RAMBUS INC			18,423.000	659,911.86	
RANGER OIL CORP			4,853.000	196,206.79	
RAPID MICRO BIOSYSTEMS INC			2,832.000	3,200.16	
RAPID7 INC			8,441.000	286,825.18	
RAPT THERAPEUTICS INC			11,321.000	224,155.80	
RASER TECHNOLOGIES INC			6,049.000	0.00	
RAYMOND JAMES FINANCIAL INC			33,258.000	3,553,617.31	
RAYTHEON TECHNOLOGIES CORP			169,000.486	17,055,529.05	
RBC BEARINGS INC			4,795.000	1,003,833.25	



Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RCM TECHNOLOGIES INC			3,950.000	48,743.00	
RE/MAX HOLDINGS INC			5,442.000	101,438.88	
READING INTERNATIONAL INC			10,586.000	29,323.22	
READY CAPITAL CORP			5,071.000	56,490.94	
REALTEK SEMICONDUCTOR CORP			221,000.000	2,020,497.46	
REALTY INCOME CORP			96,693.000	6,133,236.99	
REC LTD			5,086,799.000	7,163,206.85	
RED ROBIN GOURMET BURGERS INC			4,648.000	25,935.84	
RED ROCK RESORTS INC			11,857.000	474,398.57	
REDWOOD TRUST INC			12,228.000	82,661.28	
REGAL REXNORD CORP			0.919	110.26	
REGENCY CENTERS CORP			17,627.000	1,101,687.50	
REGENERON PHARMACEUTICALS INC			16,190.000	11,680,923.10	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			5,981.000	135,649.08	
REGIONAL SAB DE CV			594,693.000	4,302,901.30	
REGIONS FINANCIAL CORP			181,396.000	3,910,897.76	
REGIS CORP			10,479.000	12,784.38	
RELIANCE INDUSTRIES LTD			130,003.000	4,002,703.40	
RELMADA THERAPEUTICS INC			1,777.000	6,201.73	
RELX PLC			635,827.000	17,499,454.50	
RENASANT CORP			11,211.000	421,421.49	
REPARE THERAPEUTICS INC			3,690.000	54,279.90	
REPLIMUNE GROUP INC			16,716.000	454,675.20	
REPLY SPA			10,813.000	1,234,798.65	
REPUBLIC BANCORP INC/KY			2,939.000	120,263.88	
REPUBLIC FIRST BANCORP INC			2,471.000	5,312.65	
REPUBLIC SERVICES INC			26,698.000	3,443,775.02	
RESEARCH FRONTIERS INC			2,595.000	4,982.40	
RESIDEO TECHNOLOGIES INC			24,037.000	395,408.65	
RESMED INC			24,528.000	5,105,012.64	
RESOLUTE FOREST PRODUCTS INC			11,439.000	246,968.01	
RESONA HOLDINGS INC			1,850,400.000	10,142,174.39	
RESONATE BLENDS INC			0.167	0.00	
RESOURCES CONNECTION INC			8,122.000	149,282.36	
RESPIRERX PHARMACEUTICALS INC			3.000	0.01	
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	17,172.54	
RETAIL OPPORTUNITY INVESTMENTS			23,682.000	355,940.46	
RETAIL VALUE INC			4,519.000	982.88	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RETRACTABLE TECHNOLOGIES INC			15,030.000	24,650.70	
REUNION INDUSTRIES INC			1,969.000	0.39	
REVOLVE GROUP INC			11,763.000	261,844.38	
REX AMERICAN RESOURCES CORP			11,274.000	359,189.64	
REXEL SA			457,500.000	9,003,641.18	
REZOLUTE INC			10,435.000	21,600.45	
RF INDUSTRIES LTD			1,644.000	8,384.40	
RGC RESOURCES INC			1,663.000	36,669.15	
RHEINMETALL AG			5,640.000	1,119,888.91	
RHYTHM PHARMACEUTICALS INC			8,165.000	237,764.80	
RIBBON COMMUNICATIONS INC			6,762.000	18,865.98	
RICHARDSON ELECTRONICS LTD/UNI			337.000	7,188.21	
RICHTER GEDEON NYRT			270,600.000	5,985,821.94	
RIGEL PHARMACEUTICALS INC			24,412.000	36,618.00	
RIGHTMOVE PLC			255,390.000	1,571,064.94	
RILEY EXPLORATION PERMIAN INC			29.000	853.47	
RING ENERGY INC			7,983.000	19,638.18	
RINGKJOEBING LANDBOBANK A/S			14,880.000	2,024,475.27	
RIO TINTO LTD			141,200.000	11,146,813.94	
RIO TINTO PLC			150,955.000	10,528,226.96	
RITE AID CORP			8,598.000	28,717.32	
RITHM CAPITAL CORP			61,528.000	502,683.76	
RLI CORP			7,765.000	1,019,311.55	
RLJ LODGING TRUST			33,008.000	349,554.72	
RMR GROUP INC/THE			144.000	4,068.00	
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35	
ROBERT HALF INTERNATIONAL INC			12,541.000	925,902.03	
ROCHE HOLDING AG			74,949.000	23,532,949.08	
ROCK CREEK PHARMACEUTICALS INC			413.000	0.05	
ROCKET PHARMACEUTICALS INC			9,393.000	183,821.01	
ROCKWELL AUTOMATION INC			15,082.000	3,884,670.74	
ROCKWELL MEDICAL INC			1,057.637	1,073.50	
ROCKY BRANDS INC			3,948.000	93,251.76	
ROCKY MOUNTAIN CHOCOLATE FACTO			3,788.000	21,591.60	
ROGERS CORP			3,309.000	394,896.06	
ROHTO PHARMACEUTICAL CO LTD			92,500.000	1,626,435.16	
ROKU INC			6,412.000	260,968.40	
ROLLINS INC			26,490.000	967,944.60	
ROPER TECHNOLOGIES INC			13,241.000	5,721,303.69	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ROSS STORES INC			40,052.000	4,648,835.64	
ROUND ONE CORP			355,500.000	1,293,266.06	
ROWE COS/THE			5,035.000	0.00	
ROYAL CARIBBEAN CRUISES LTD			25,107.000	1,241,039.01	
ROYALE ENERGY INC			2,193.000	144.74	
RPT REALTY			15,241.000	153,019.64	
RS GROUP PLC			1,450,000.000	15,619,355.78	
RUBICON TECHNOLOGY INC			291.000	506.34	
RUSH ENTERPRISES INC			15,096.000	789,218.88	
RUTH'S HOSPITALITY GROUP INC			2,670.000	41,331.60	
RXSIGHT INC			288,726.000	3,658,158.42	
RYANAIR HOLDINGS PLC ADR			106,379.000	7,952,894.04	
RYMAN HOSPITALITY PROPERTIES I			8,771.000	717,292.38	
S&P GLOBAL INC			41,647.524	13,949,421.68	
SABRA HEALTH CARE REIT INC			36,734.000	456,603.62	
SAFEGUARD SCIENTIFICS INC			2,635.000	8,168.50	
SAFEHOLD INC			1,288.000	36,862.56	
SAFETY INSURANCE GROUP INC			2,342.000	197,336.92	
SAGA COMMUNICATIONS INC			1,049.000	24,756.40	
SAGE THERAPEUTICS INC			11,546.000	440,364.44	
SAIA INC			4,991.000	1,046,512.88	
SALEM MEDIA GROUP INC			2,472.000	2,595.60	
SALESFORCE INC			163,256.000	21,646,113.04	
SALLY BEAUTY HOLDINGS INC			26,266.000	328,850.32	
SAMPO OYJ			224,780.000	11,711,744.93	
SAMSUNG ELECTRONICS CO LTD			518,364.000	22,669,445.79	
SAMSUNG ELECTRONICS CO LTD GDR			4,537.000	5,013,385.00	
SANCHEZ ENERGY CORP			6,989.000	0.00	
SANDRIDGE ENERGY INC			4,466.000	76,055.98	
SANDS CHINA LTD HK/01928			373,200.000	1,238,429.46	
SANDY SPRING BANCORP INC			4,693.000	165,334.39	
SANGAMO THERAPEUTICS INC			20,653.000	64,850.42	
SANMINA CORP			12,281.000	703,578.49	
SANOFI			125,200.000	12,004,393.85	
SANRIO CO LTD			49,400.000	1,789,624.36	
SAPIENS INTERNATIONAL CORP NV			9,185.000	169,738.80	
SASOL LTD			385,383.000	6,102,482.61	
SATCON TECHNOLOGY CORP			1,198.000	0.00	
SATSUMA PHARMACEUTICALS INC			4,157.000	3,741.30	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SAUL CENTERS INC			1,808.000	73,549.44	
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00	
SBA COMMUNICATIONS CORP			12,348.000	3,461,267.88	
SBERBANK OF RUSSIA PJSC ADR			167,041.000	1,670.41	
SCAN OPTICS			8,600.000	0.00	
SCANSOURCE INC			4,376.000	127,866.72	
SCB X PCL			1,477,500.000	4,564,530.13	
SCHEID VINEYARDS INC			620.000	10,515.20	
SCHLOTZSKY'S INC			2,581.000	0.00	
SCHLUMBERGER LTD			161,888.000	8,654,532.48	
SCHNEIDER ELECTRIC SE			135,020.000	18,836,764.42	
SCHNITZER STEEL INDUSTRIES INC			2,675.000	81,988.75	
SCHOLASTIC CORP			6,376.000	251,596.96	
SCIPLAY CORP			21,500.000	345,720.00	
SCO GROUP INC/THE			6,400.000	0.00	
SCORPIO TANKERS INC			11,310.000	608,138.70	
SCOUT24 SE			36,324.000	1,819,325.40	
SCPHARMACEUTICALS INC			11,114.000	79,687.38	
SEABOARD CORP			125.000	471,901.25	
SEACHANGE INTERNATIONAL INC			5,353.000	2,521.80	
SEACOAST BANKING CORP OF FLORI			9,867.000	307,751.73	
SEACOR MARINE HOLDINGS INC			9,736.000	89,181.76	
SEAGATE TECHNOLOGY HOLDINGS PL			40,119.000	2,110,660.59	
SEALED AIR CORP			16,622.000	829,105.36	
SEASPINE HOLDINGS CORP			17,398.000	145,273.30	
SECURE ENERGY SERVICES INC 144A			6,800.000	3,220.49	
SECUREWORKS CORP			7,163.000	45,771.57	
SECURITY NATIONAL FINANCIAL CO			3,330.000	24,309.00	
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.24	
SEGRO PLC			899,510.000	8,262,309.14	
SELECT MEDICAL HOLDINGS CORP			23,488.000	583,207.04	
SELECTA BIOSCIENCES INC			2,350.000	2,655.50	
SELECTIVE INSURANCE GROUP INC			10,375.000	919,328.75	
SEMLER SCIENTIFIC INC			4,233.000	139,689.00	
SEMPRA ENERGY			48,465.000	7,489,781.10	
SEMRUSH HOLDINGS INC			184,853.000	1,504,703.42	
SEMTECH CORP			11,945.000	342,702.05	
SENDAS DISTRIBUIDORA S/A			1,834,400.000	6,764,670.28	
SENECA FOODS CORP			4,787.000	291,767.65	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SENSIENT TECHNOLOGIES CORP			8,350.000	608,882.00	
SEQUENTIAL BRANDS GROUP INC			12.000	0.00	
SERVICE PROPERTIES TRUST			28,614.000	208,596.06	
SERVICENOW INC			51,615.000	20,040,556.05	
SERVISFIRST BANCSHARES INC			11,945.000	823,129.95	
SERVOTRONICS INC			306.000	3,231.36	
SFL CORP LTD			18,493.000	170,505.46	
SHAKE SHACK INC			4,778.000	198,430.34	
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	4,919,958.75	
SHARPER IMAGE CORP			2,100.000	0.00	
SHATTUCK LABS INC			3,768.000	8,666.40	
SHELL PLC			501,600.000	14,034,494.12	
SHELLS SEAFOOD RESTAURANTS			44.000	0.00	
SHENANDOAH TELECOMMUNICATIONS			8,384.000	133,137.92	
SHENZHOU INTERNATIONAL GROUP H HK/02313			247,400.000	2,783,069.72	
SHERWIN-WILLIAMS CO/THE			28,659.000	6,801,640.47	
SHIFT INC			9,980.000	1,765,380.92	
SHIMANO INC			29,500.000	4,677,251.61	
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	3,587,085.51	
SHIZUOKA FINANCIAL GROUP INC			158,700.000	1,268,926.37	
SHOCKWAVE MEDICAL INC			5,405.000	1,111,322.05	
SHOE CARNIVAL INC			10,286.000	245,938.26	
SHOEI CO LTD			42,400.000	1,648,504.96	
SHOLOGGE INC			1,650.000	0.00	
SHOPIFY INC			440,000.000	15,272,400.00	
SHORE BANCSHARES INC			1,187.769	20,702.81	
SHRIRAM FINANCE LTD			377,226.000	6,278,284.74	
SHUTTERSTOCK INC			1,182.000	62,315.04	
SHYFT GROUP INC/THE			3,268.000	81,242.48	
SI-BONE INC			422,342.000	5,743,851.20	
SIAM GLOBAL HOUSE PCL			3,678,500.000	2,379,050.11	
SIEBERT FINANCIAL CORP			8,989.000	12,135.15	
SIEGFRIED HOLDING AG			1,901.000	1,260,552.85	
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00	
SIENTRA INC			2,487.000	504.61	
SIERRA BANCORP			849.000	18,032.76	
SIERRA WIRELESS INC			1,474.000	42,698.54	
SIFCO INDUSTRIES INC			1,415.000	3,055.98	
SIG GROUP AG			750,000.000	16,374,837.87	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SIGA TECHNOLOGIES INC			6,428.000	47,310.08	
SIGHT RESOURCE CORP			200.000	0.00	
SIGMATRON INTERNATIONAL INC			535.000	2,054.40	
SIGNATURE BANK/NEW YORK NY			7,203.000	829,929.66	
SIGNET JEWELERS LTD			8,488.000	577,184.00	
SIKA AG			100,290.000	24,031,877.43	
SILERGY CORP			177,000.000	2,513,721.90	
SILGAN HOLDINGS INC			10,606.000	549,815.04	
SILICOM LTD			4,678.000	197,177.70	
SILICON GRAPHICS INC COM			11,800.000	0.00	
SILICON LABORATORIES INC			7,547.000	1,023,901.49	
SILK ROAD MEDICAL INC			169,674.000	8,967,270.90	
SILVERBOW RESOURCES INC			2,945.000	83,284.60	
SIMCLAR INC			700.000	0.07	
SIMCORP A/S			235,000.000	16,127,930.46	
SIMMONS FIRST NATIONAL CORP			17,548.471	378,696.01	
SIMON PROPERTY GROUP INC			37,468.000	4,401,740.64	
SIMPLY GOOD FOODS CO/THE			15,564.000	591,898.92	
SIMPSON MANUFACTURING CO INC			8,405.000	745,187.30	
SIMULATIONS PLUS INC			4,680.000	171,147.60	
SINCLAIR BROADCAST GROUP INC			10,526.000	163,258.26	
SINGULAR GENOMICS SYSTEMS INC			9,741.000	19,579.41	
SIRIUSPOINT LTD			12,406.000	74,056.70	
SITE CENTERS CORP			21,641.000	295,616.06	
SITIME CORP			25,968.000	2,638,868.16	
SIXTH STREET SPECIALTY LENDING			9,748.000	173,514.40	
SJW GROUP			5,345.000	433,960.55	
SK SQUARE CO LTD			61,840.000	1,640,752.01	
SK TELECOM CO LTD			175,900.000	6,593,638.31	
SKAN GROUP AG			17,351.000	1,181,488.33	
SKF AB			493,300.000	7,534,785.25	
SKYLINE CHAMPION CORP			9,648.000	496,968.48	
SKYWEST INC			10,911.000	180,140.61	
SKYWORKS SOLUTIONS INC			30,892.000	2,815,187.96	
SL GREEN REALTY CORP			10,378.000	349,946.16	
SLEEP NUMBER CORP			3,911.000	101,607.78	
SLR INVESTMENT CORP			889.000	12,365.99	
SM ENERGY CO			281,492.000	9,804,366.36	
SMART GLOBAL HOLDINGS INC			13,989.000	208,156.32	

Asset Detail

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SMF ENERGY CORP			441.000	0.00	
SMILEDIRECTCLUB INC			18,523.000	6,523.80	
SMITH MICRO SOFTWARE INC			636.000	1,335.60	
SNAP INC			83,870.000	750,636.50	
SNAP-ON INC			9,532.000	2,177,966.68	
SOCIETAL CDMO INC			14,032.000	20,907.68	
SOCKET MOBILE INC			511.000	991.34	
SOFTECH INC			157.000	0.08	
SOJITZ CORP			499,180.000	9,507,289.13	
SOLAREEDGE TECHNOLOGIES INC			6,368.000	1,803,863.36	
SOLARIS OILFIELD INFRASTRUCTUR			5,107.000	50,712.51	
SOLID BIOSCIENCES INC			70.800	380.90	
SOLIGENIX INC			5.000	2.20	
SOLITARIO ZINC CORP			40.000	24.80	
SOLUNA HOLDINGS INC			734.000	198.18	
SONIC AUTOMOTIVE INC			9,080.000	447,371.60	
SONIDA SENIOR LIVING INC			538.000	6,725.00	
SONOS INC			15,999.000	270,383.10	
SOPRA STERIA GROUP SACA			44,000.000	6,630,610.80	
SOUNDTHINKING INC			63,169.000	2,137,007.27	
SOUTH JERSEY INDUSTRIES INC			18,778.000	667,182.34	
SOUTHERN CO/THE			142,605.000	10,183,423.05	
SOUTHERN FIRST BANCSHARES INC			4,082.000	186,751.50	
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00	
SOUTHERN MISSOURI BANCORP INC			553.000	25,343.99	
SOUTHSIDE BANCSHARES INC			4,607.000	165,805.93	
SOUTHWEST AIRLINES CO			67,914.000	2,286,664.38	
SOUTHWEST GAS HOLDINGS INC			11,056.000	684,145.28	
SP PLUS CORP			4,719.000	163,843.68	
SPANISH BROADCASTING SYSTEM IN			375.000	262.50	
SPARTANNASH CO			6,389.000	193,203.36	
SPECTRUM PHARMACEUTICALS INC			9,991.000	3,681.69	
SPEED COMMERCE INC			303.000	0.03	
SPEEDUS CORP			1,690.000	0.00	
SPERO THERAPEUTICS INC			6,652.000	11,507.96	
SPIRE CORP			3,525.000	35.25	
SPIRE INC			10,792.000	743,137.12	
SPIRIT MTA REIT ESCROW			93,012.000	24,890.01	
SPIRIT REALTY CAPITAL INC			204,940.000	8,183,254.20	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SPLUNK INC			17,548.000	1,510,707.32	
SPOK HOLDINGS INC			13,243.000	108,460.17	
SPORT-HALEY HOLDINGS INC			1,950.000	0.00	
SPOTIFY TECHNOLOGY SA			7,244.000	571,913.80	
SPRINKLR INC			100,466.000	820,807.22	
SPROUT SOCIAL INC			105,642.000	5,964,547.32	
SPROUTS FARMERS MARKET INC			23,122.000	748,459.14	
SPS COMMERCE INC			7,995.000	1,026,797.85	
SPS TECHNOLOGIES INC			6,300.000	0.00	
SPX TECHNOLOGIES INC			9,893.000	649,475.45	
SS&C TECHNOLOGIES HOLDINGS INC			5,554.000	289,141.24	
ST JOE CO/THE			6,018.000	232,595.70	
STAAR SURGICAL CO			8,365.000	406,037.10	
STAG INDUSTRIAL INC			26,865.000	868,008.15	
STANDARD BIOTOOLS INC			16,124.000	18,865.08	
STANDARD CHARTERED PLC			938,152.000	7,023,802.93	
STANDARD MOTOR PRODUCTS INC			4,147.000	144,315.60	
STANDEX INTERNATIONAL CORP			3,802.000	389,362.82	
STANLEY BLACK & DECKER INC			16,919.000	1,270,955.28	
STAR BUFFET INC			762.000	0.08	
STAR BULK CARRIERS CORP			17,335.000	333,352.05	
STAR STRUCK LTD			262.000	0.00	
STARBUCKS CORP			131,329.000	13,027,836.80	
STATE BANK OF INDIA			373,258.000	2,768,867.91	
STATE STREET CORP			42,077.000	3,263,912.89	
STATERA BIOPHARMA INC			52.000	4.22	
STEEL CONNECT INC			22,705.000	32,468.15	
STEELCASE INC			17,908.000	126,609.56	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	0.00	
STELLAR BANCORP INC			6,420.559	189,149.67	
STEPAN CO			4,547.000	484,073.62	
STEPHAN CO/THE			1,476.000	2,833.92	
STEREOTAXIS INC			158.000	327.06	
STERIS PLC			17,121.000	3,162,077.49	
STERLING INFRASTRUCTURE INC			7,301.000	239,472.80	
STEVEN MADDEN LTD			15,141.000	483,906.36	
STEWART INFORMATION SERVICES C			2,827.000	120,797.71	
STOCK YARDS BANCORP INC			5,810.000	377,533.80	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STOKE THERAPEUTICS INC			5,889.000	54,355.47	
STONERIDGE INC			4,151.000	89,495.56	
STONEX GROUP INC			3,788.000	360,996.40	
STORAGE ENGINE INC COM			1,650.000	0.00	
STRASBAUGH INC			204.000	0.00	
STRATA SKIN SCIENCES INC			48.000	37.92	
STRATASYS LTD			8,752.000	103,798.72	
STRATEGIC EDUCATION INC			4,106.000	321,581.92	
STRATTEC SECURITY CORP			1,544.000	31,729.20	
STRATUS PROPERTIES INC			1,430.000	27,470.30	
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	3,472.84	
STRIDE INC			6,069.000	189,838.32	
STRIKE CO LTD			33,600.000	1,143,385.43	
STRYKER CORP			42,420.000	10,371,265.80	
STURM RUGER & CO INC			2,528.000	127,967.36	
STYLECLICK INC			3,762.000	0.00	
SUGARMADE INC			80.000	0.02	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			262,500.000	10,536,207.63	
SUMMIT HOTEL PROPERTIES INC			12,564.000	90,712.08	
SUMMIT MATERIALS INC			25,013.115	710,122.34	
SUN COMMUNITIES INC			9,881.000	1,412,983.00	
SUN COUNTRY AIRLINES HOLDINGS			239,379.000	3,796,550.94	
SUNCOKE ENERGY INC			2,784.000	24,025.92	
SUNCOR ENERGY INC NEW			331,239.000	10,499,808.15	
SUNLINK HEALTH SYSTEMS INC			1,406.000	843.60	
SUNSTONE HOTEL INVESTORS INC			40,422.000	390,476.52	
SUPER MICRO COMPUTER INC			7,151.000	587,097.10	
SUPERIOR BANCORP			1,987.000	0.00	
SUPERIOR GROUP OF COS INC			4,086.000	41,105.16	
SUPERIOR INDUSTRIES INTERNATIO			7,347.000	31,004.34	
SUPERNUS PHARMACEUTICALS INC			10,167.000	362,656.89	
SURGALIGN HOLDINGS INC			288.668	565.79	
SURGERY PARTNERS INC			11,663.000	324,931.18	
SURMODICS INC			5,126.000	174,899.12	
SUTRO BIOPHARMA INC			2,780.000	22,462.40	
SUZUKI MOTOR CORP			147,500.000	4,774,508.03	
SVB FINANCIAL GROUP			6,762.000	1,556,206.68	
SWEDBANK AB			579,200.000	9,855,766.59	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SWK HOLDINGS CORP			806.000	14,161.42	
SYLVAMO CORP			2.277	110.64	
SYMBOLIC LOGIC INC			8,719.000	11,770.65	
SYMRISE AG			124,450.000	13,501,078.03	
SYNAPTICS INC			6,609.000	628,912.44	
SYNCHRONOSS TECHNOLOGIES INC			13,754.000	8,501.35	
SYNCHRONY FINANCIAL			80,142.000	2,633,466.12	
SYNDAX PHARMACEUTICALS INC			11,882.000	302,396.90	
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00	
SYNLOGIC INC			2,246.000	1,706.96	
SYNOPSIS INC			27,230.000	8,694,266.70	
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.07	
SYPRIS SOLUTIONS INC			3,737.000	7,548.74	
SYSCO CORP			63,414.000	4,848,000.30	
T ROWE PRICE GROUP INC			29,145.000	3,178,553.70	
T-MOBILE US INC			80,535.000	11,274,900.00	
TABULA RASA HEALTHCARE INC			3,283.000	16,250.85	
TACTILE SYSTEMS TECHNOLOGY INC			2,624.000	30,123.52	
TAITRON COMPONENTS INC			3,595.000	12,366.80	
TAIWAN SEMICONDUCTOR MANUFACTU			1,291,000.000	18,838,590.43	
TAIWAN SEMICONDUCTOR MANUFACTU ADR			164,513.000	12,254,573.37	
TAKE-TWO INTERACTIVE SOFTWARE			30,900.000	3,217,617.00	
TALANX AG			148,200.000	7,009,937.06	
TALON INTERNATIONAL INC			3,150.000	299.25	
TANDY BRANDS ACCESSORIES INC			1,325.000	6.63	
TANGER FACTORY OUTLET CENTERS			14,313.000	256,775.22	
TAPESTRY INC			28,821.000	1,097,503.68	
TARGA RESOURCES CORP			375,396.000	27,591,606.00	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			61,604.000	9,181,460.16	
TARRAGON CORP			10,464.000	0.00	
TATA CONSULTANCY SERVICES LTD			59,324.000	2,335,313.40	
TAYLOR DEVICES INC			501.000	6,908.79	
TAYLOR MORRISON HOME CORP			22,524.000	683,603.40	
TCR2 THERAPEUTICS INC			12,571.000	12,555.91	
TCS GROUP HOLDING PLC GDR			65,310.000	1,959.30	
TD SYNnex CORP			125,980.000	11,931,565.80	
TE CONNECTIVITY LTD			40,076.000	4,600,724.80	
TEAM FINANCIAL INC			4,300.000	0.00	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TEAM INC			532.000	2,793.00	
TECAN GROUP AG			4,189.000	1,867,210.98	
TECHNICAL COMMUNICATIONS CORP			135.000	81.00	
TECHNIPFMC PLC			71,501.000	871,597.19	
TECHNOGYM SPA			402,838.000	3,073,991.32	
TECHNOLOGY SOLUTIONS CO			920.000	0.64	
TECHNOPRO HOLDINGS INC			65,400.000	1,747,205.17	
TECHTARGET INC			46,962.000	2,069,145.72	
TECHTRONIC INDUSTRIES CO LTD HK/00669			224,500.000	2,505,326.75	
TEEKAY CORP			13,666.000	62,043.64	
TEEKAY TANKERS LTD			1,669.000	51,421.89	
TEGNA INC			37,839.000	801,808.41	
TEJON RANCH CO			7,177.000	135,214.68	
TEKKNOWLEDGE CORP			2,012.000	0.00	
TELA BIO INC			354,832.000	4,080,568.00	
TELEDYNE TECHNOLOGIES INC			5,364.000	2,145,117.24	
TELEFLEX INC			6,849.000	1,709,715.87	
TELEPERFORMANCE			8,473.000	2,013,833.62	
TELEPHONE AND DATA SYSTEMS INC			17,139.000	179,788.11	
TELESAT CORP			3,035.000	22,762.50	
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00	
TELEVIDEO INC/CA			2,143.000	0.00	
TELIGENT INC			48.900	0.01	
TEMPEST THERAPEUTICS INC			361.000	418.76	
TENABLE HOLDINGS INC			16,734.000	638,402.10	
TENAYA THERAPEUTICS INC			5,925.000	11,909.25	
TENCENT HOLDINGS LTD HK/00700			168,000.000	7,189,283.73	
TENET HEALTHCARE CORP			2,939.000	143,393.81	
TENNANT CO			3,766.000	231,872.62	
TERADYNE INC			28,414.000	2,481,962.90	
TEREX CORP			10,374.000	443,177.28	
TERRENO REALTY CORP			12,370.000	703,481.90	
TESLA INC			338,825.000	41,736,463.50	
TESSCO TECHNOLOGIES INC			10,597.000	51,077.54	
TETON ENERGY CORP COM			4,100.000	0.00	
TETRA TECH INC			1,401.000	203,411.19	
TETRA TECHNOLOGIES INC			12,172.000	42,115.12	
TETRAPHASE PHARMACEUTICALS INC			271.000	0.00	
TEXAS CAPITAL BANCSHARES INC			6,886.000	415,294.66	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TEXAS INSTRUMENTS INC			112,054.000	18,513,561.88	
TEXAS ROADHOUSE INC			12,409.000	1,128,598.55	
TEXTAINER GROUP HOLDINGS LTD			3,002.000	93,092.02	
TEXTRON INC			38,192.000	2,703,993.60	
THALES SA			84,650.000	10,777,885.60	
THERAPEUTICSMD INC			194.000	1,084.46	
THERMO FISHER SCIENTIFIC INC			61,663.000	33,957,197.47	
THERMON GROUP HOLDINGS INC			3,656.000	73,412.48	
THOMAS GROUP INC			367.000	0.00	
THQ INC			896.000	0.00	
TIDEWATER INC			8,610.000	317,278.50	
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	25.20	
TILE SHOP HOLDINGS INC			589.000	2,579.82	
TILRAY BRANDS INC			93,444.000	251,364.36	
TIMBERLAND BANCORP INC/WA			1,706.000	58,225.78	
TINEXTA SPA			57,155.000	1,390,769.76	
TITAN INTERNATIONAL INC			11,285.000	172,886.20	
TITAN MACHINERY INC			2,031.000	80,691.63	
TITAN PHARMACEUTICALS INC			9.000	7.05	
TJX COS INC/THE			140,924.000	11,217,550.40	
TL ADMIN CORP COM			29,100.000	0.00	
TOKYO ELECTRON LTD			19,500.000	5,746,030.20	
TOMPKINS FINANCIAL CORP			3,269.000	253,609.02	
TONIX PHARMACEUTICALS HOLDING			1.000	0.39	
TOOTSIE ROLL INDUSTRIES INC			10,583.011	450,518.78	
TOPCON CORP			110,700.000	1,284,487.40	
TOPGOLF CALLAWAY BRANDS CORP			15,665.000	309,383.75	
TOR MINERALS INTERNATIONAL INC			236.000	531.00	
TOROMONT INDUSTRIES LTD			143,447.000	10,344,445.46	
TOTALENERGIES SE			194,100.000	12,149,536.65	
TOWER AUTOMOTIVE INC			33,100.000	0.00	
TOWNE BANK/PORTSMOUTH VA			12,001.000	370,110.84	
TOYO SUISAN KAISHA LTD			43,730.000	1,690,272.36	
TPI COMPOSITES INC			5,686.000	57,656.04	
TRACTOR SUPPLY CO			23,972.000	5,392,980.84	
TRADE DESK INC/THE			9,481.000	425,033.23	
TRANE TECHNOLOGIES PLC			29,687.000	4,990,087.83	
TRANS-INDUSTRIES INC			1,700.000	0.00	
TRANSACT TECHNOLOGIES INC			4,056.000	25,228.32	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRANSCAT INC			3,855.000	273,203.85	
TRANSCOASTAL CORP			23.000	0.00	
TRANSCONTINENTAL REALTY INVEST			323.000	14,270.14	
TRANSCOSMOS INC			39,400.000	971,973.11	
TRANSDIGM GROUP INC			21,736.000	13,686,072.40	
TRANSMEDICS GROUP INC			151,537.000	9,352,863.64	
TRANSNET CORP			481.000	0.00	
TRANSOCEAN LTD			91,508.000	417,276.48	
TRAVEL + LEISURE CO			14,534.000	529,037.60	
TRAVELERS COS INC/THE			37,136.000	6,962,628.64	
TRAVELZOO			4,657.000	20,723.65	
TREACE MEDICAL CONCEPTS INC			391,818.000	9,007,895.82	
TREDEGAR CORP			6,922.000	70,742.84	
TREEHOUSE FOODS INC			6,537.000	322,797.06	
TRI POINTE HOMES INC			21,766.000	404,629.94	
TRI-VALLEY CORP			1,094.000	0.00	
TRIAD GUARANTY INC			2,231.000	1.34	
TRICO BANCSHARES			4,511.000	230,015.89	
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00	
TRIMAS CORP			9,320.000	258,536.80	
TRIMBLE INC			44,338.000	2,241,729.28	
TRINITY INDUSTRIES INC			17,482.000	516,942.74	
TRINITY PLACE HOLDINGS INC			2,067.000	1,508.91	
TRINSEO PLC			9,504.000	215,835.84	
TRIO-TECH INTERNATIONAL			682.000	3,041.72	
TRIP.COM GROUP LTD ADR			241,098.000	8,293,771.20	
TRIP.COM GROUP LTD HK/09961			22,650.000	793,988.44	
TRIPADVISOR INC			16,376.000	294,440.48	
TRIPLE CROWN MEDIA INC			983.000	0.00	
TRITON INTERNATIONAL LTD			11,885.000	817,450.30	
TRONOX HOLDINGS PLC			19,669.000	269,661.99	
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00	
TRUEBLUE INC			7,332.000	143,560.56	
TRUIST FINANCIAL CORP			151,817.000	6,532,685.51	
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00	
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00	
TRUSTCO BANK CORP NY			2,550.000	95,854.50	
TRUSTMARK CORP			11,795.000	411,763.45	
TS TECH CO LTD			409,900.000	4,706,494.85	



Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TSR INC			631.000	4,227.70	
TTEC HOLDINGS INC			3,905.000	172,327.65	
TTM TECHNOLOGIES INC			15,199.000	229,200.92	
TUCOWS INC			1,567.000	53,152.64	
TUESDAY MORNING CORP			141.000	96.59	
TURNING POINT BRANDS INC			209.000	4,520.67	
TURTLE BEACH CORP			498.000	3,570.66	
TUTOR PERINI CORP			5,648.000	42,642.40	
TWIN DISC INC			3,179.000	30,899.88	
TWO HARBORS INVESTMENT CORP			7,846.500	123,739.31	
TWO RIVERS WATER & FARMING CO			199.000	0.34	
TYLER TECHNOLOGIES INC			4,759.000	1,534,349.19	
TYSON FOODS INC			63,704.000	3,965,574.00	
UBS -CW23 WULIANGYE YIB WTS EXP 17-MAR-2023			99,800.000	2,593,802.00	
UBS -CW23 AMOY DIAGNOST WTS EXP 04-AUG-2023			294,831.000	1,138,047.66	
UBS -CW23 GUANGZHOU KIN WTS EXP 08-MAR-2023			148,113.000	1,666,271.25	
UBS -CW23 LAOBAIXING PH WTS EXP 08-MAR-2023			197,620.000	1,154,100.80	
UBS -CW24 JIANGSU HENGL WTS EXP 15-JAN-2024			321,100.000	2,938,065.00	
UBS -CW24 SHENZHEN MIND WTS EXP 15-JAN-2024			47,330.000	2,167,714.00	
UBS CW23 QINGDAO HAIER WTS EXP 18-MAY-2023			183,966.000	1,674,090.60	
UBS GROUP AG			489,200.000	9,097,153.04	
UBS-CW23 FOSHAN HAITIA WTS EXP 09-JUN-2023			211,625.000	2,423,106.25	
UBS-CW23 SKSHU PAINT C WTS EXP 13-JAN-2023			183,987.000	3,011,867.19	
UDR INC			55,891.000	2,164,658.43	
UFP INDUSTRIES INC			12,254.000	971,129.50	
UFP TECHNOLOGIES INC			3,550.000	418,509.50	
ULTA BEAUTY INC			8,610.000	4,038,692.70	
ULTIMATE LIFESTYLE CORP			20.000	0.00	
ULTRA CLEAN HOLDINGS INC			11,711.000	388,219.65	
ULTRALIFE CORP			2,071.000	7,994.06	
ULTRAPETROL BAHAMAS LTD			1,582.000	0.32	
UMB FINANCIAL CORP			8,162.000	681,690.24	
UMH PROPERTIES INC			7,518.000	121,039.80	
UMPQUA HOLDINGS CORP			31,327.000	559,186.95	
UNICO AMERICAN CORP			668.000	1,075.48	
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00	
UNIFI INC			724.000	6,233.64	
UNIFIRST CORP/MA			59,695.000	11,520,538.05	
UNIGENE LABORATORIES INC			9,893.000	0.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UNILEVER PLC ADR			237,624.000	11,964,368.40	
UNION BANKSHARES INC/MORRISVIL			4,957.000	116,043.37	
UNION PACIFIC CORP			110,136.000	22,805,861.52	
UNIQURE NV			6,977.000	158,168.59	
UNISYS CORP			6,023.000	30,777.53	
UNIT CORP WTS EXP 09/03/2027			200.000	0.00	
UNITED AIRLINES HOLDINGS INC			37,399.000	1,409,942.30	
UNITED AMERICAN HEALTHCARE COR			1,094.000	36.65	
UNITED BANCORP INC/OH			352.000	5,202.56	
UNITED BANKSHARES INC/WV			17,219.000	697,197.31	
UNITED COMMUNITY BANKS INC/GA			13,977.000	472,422.60	
UNITED FIRE GROUP INC			4,981.000	136,280.16	
UNITED INSURANCE HOLDINGS CORP			3,494.000	3,703.64	
UNITED NATURAL FOODS INC			8,107.000	313,821.97	
UNITED OVERSEAS BANK LTD			371,100.000	8,494,460.19	
UNITED PARCEL SERVICE INC			160,230.000	27,854,383.20	
UNITED RENTALS INC			8,010.000	2,846,914.20	
UNITED SECURITY BANCSHARES/FRE			835.000	6,103.85	
UNITED STATES LIME & MINERALS			1,231.000	173,275.56	
UNITED WESTERN BANCORP INC			2,275.000	0.00	
UNITED-GUARDIAN INC			1,454.000	15,121.60	
UNITEDHEALTH GROUP INC			132,632.000	70,318,833.76	
UNITIL CORP			3,378.000	173,494.08	
UNITY BANCORP INC			2,453.000	67,040.49	
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00	
UNIVERSAL CORP/VA			5,262.000	277,886.22	
UNIVERSAL ELECTRONICS INC			3,763.000	78,308.03	
UNIVERSAL HEALTH SERVICES INC			12,659.000	1,783,526.51	
UNIVERSAL INSURANCE HOLDINGS I			4,585.000	48,555.15	
UNIVERSAL LOGISTICS HOLDINGS I			4,978.000	166,464.32	
UNIVERSAL MUSIC GROUP NV			1,173,531.000	28,192,671.11	
UNIVERSAL STAINLESS & ALLOY PR			2,842.000	20,377.14	
UNIVERSAL TECHNICAL INSTITUTE			3,207.000	21,551.04	
UNIVEST FINANCIAL CORP			4,916.000	128,455.08	
UPBOUND GROUP INC			8,506.000	191,810.30	
UPL LTD			166,843.000	1,444,271.95	
UPLAND SOFTWARE INC			2,202.000	15,700.26	
URANIUM ENERGY CORP			6,932.000	26,896.16	
URBAN EDGE PROPERTIES			20,323.000	286,351.07	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
URBAN OUTFITTERS INC			11,120.000	265,212.00	
UROGEN PHARMA LTD			7,453.000	66,108.11	
UROLOGIX INC			2,793.000	0.28	
URSTADT BIDDLE PROPERTIES INC			7,916.000	150,008.20	
US BANCORP			471,590.000	20,566,039.90	
US ENERGY CORP			40.000	92.00	
US GLOBAL INVESTORS INC			424.000	1,225.36	
US GOLD CORP			2.000	9.60	
US PHYSICAL THERAPY INC			3,235.000	262,132.05	
US PLASTIC LMBR CORP COM			29,600.000	0.00	
US SILICA HOLDINGS INC			9,364.000	117,050.00	
USANA HEALTH SCIENCES INC			2,097.000	111,560.40	
UTAH MEDICAL PRODUCTS INC			2,877.000	289,224.81	
UTG INC			513.000	12,850.65	
UTSTARCOM HOLDINGS CORP			1,189.250	4,221.84	
V ONE CORP COM			2,000.000	0.00	
V2X INC			3,988.000	164,664.52	
VAALCO ENERGY INC			16,455.000	75,034.80	
VALARIS LTD			10,257.000	693,578.34	
VALENCE TECHNOLOGY INC			14,867.000	0.00	
VALERO ENERGY CORP			52,680.000	6,682,984.80	
VALLEY MEDIA INC COM			11,100.000	0.00	
VALLEY NATIONAL BANCORP			56,669.000	640,926.39	
VALMET OYJ			287,500.000	7,719,952.87	
VALUE AMER INC COM			290.000	0.00	
VALUE LINE INC			1,552.000	78,965.76	
VANDA PHARMACEUTICALS INC			9,761.000	72,133.79	
VANGUARD INTERNATIONAL SEMICON			973,000.000	2,453,433.31	
VAPOTHERM INC			2,262.000	6,107.40	
VAREX IMAGING CORP			5,521.000	112,076.30	
VARONIS SYSTEMS INC			15,581.000	373,009.14	
VASO CORP			17,910.000	2,829.78	
VAXART INC			17,833.000	17,135.73	
VAXCYTE INC			11,239.000	538,910.05	
VBI VACCINES INC			21,867.000	8,552.19	
VCAMPUS CORP			271.000	0.03	
VECTOR GROUP LTD			11,499.000	136,378.14	
VEECO INSTRUMENTS INC			12,810.000	238,009.80	
VENTAS INC			72,185.827	3,251,971.51	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VERA BRADLEY INC			3,155.000	14,292.15	
VERACYTE INC			12,058.000	286,136.34	
VERADIGM INC			34,175.000	602,847.00	
VERICEL CORP			7,845.000	206,637.30	
VERINT SYSTEMS INC			11,623.000	421,682.44	
VERIS RESIDENTIAL INC			16,435.000	261,809.55	
VERISIGN INC			17,372.000	3,568,903.68	
VERISK ANALYTICS INC			24,995.000	4,409,617.90	
VERITEX HOLDINGS INC			7,711.000	216,524.88	
VERITIV CORP			959.000	116,719.89	
VERIZON COMMUNICATIONS INC			538,065.000	21,199,761.00	
VERRA MOBILITY CORP			526,698.000	7,284,233.34	
VERRICA PHARMACEUTICALS INC			6,771.000	18,620.25	
VERTEX INC			235,315.000	3,414,420.65	
VERTEX PHARMACEUTICALS INC			43,723.000	12,626,327.94	
VESTAS WIND SYSTEMS A/S			181,868.000	5,275,016.38	
VF CORP			52,540.000	1,450,629.40	
VIAD CORP			3,905.000	95,242.95	
VIAPLAY GROUP AB			800,000.000	15,206,103.93	
VIATRIS INC			206,280.000	2,295,896.40	
VIAVI SOLUTIONS INC			36,735.000	386,084.85	
VICI PROPERTIES INC			168,009.000	5,443,491.60	
VICON INDUSTRIES INC			2.000	130.00	
VICOR CORP			5,588.000	300,355.00	
VICTORIA'S SECRET & CO			12,138.000	434,297.64	
VICTORY CAPITAL HOLDINGS INC			11,711.000	314,206.13	
VIDEO DISPLAY CORP			2,455.000	2,675.95	
VIEWCAST.COM INC			6,812.000	0.68	
VIEWRAY INC			20,382.000	91,311.36	
VIEWTRAN GROUP INC			2,440.000	0.03	
VILLAGE SUPER MARKET INC			1,897.000	44,181.13	
VIP INDUSTRIES LTD			261,608.000	2,112,817.49	
VIR BIOTECHNOLOGY INC			5,608.000	141,938.48	
VIRCO MFG. CORP			4,379.000	19,793.08	
VIRIDIAN THERAPEUTICS INC			7,783.000	227,341.43	
VIRNETX HOLDING CORP			5,183.000	6,737.90	
VIRTU FINANCIAL INC			14,744.000	300,925.04	
VIRTUS INVESTMENT PARTNERS INC			1,104.000	211,349.76	
VISA INC			255,315.000	53,044,244.40	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VISHAY INTERTECHNOLOGY INC			19,756.000	426,136.92	
VISHAY PRECISION GROUP INC			5,328.000	205,927.20	
VISION INC/TOKYO JAPAN			181,700.000	1,932,055.66	
VISIONAL INC			26,300.000	1,738,118.05	
VISTEON CORP			4,747.000	621,050.01	
VISTRA CORP			444,787.000	10,319,058.40	
VITAL ENERGY INC			2,618.000	134,617.56	
VL DISSOLUTION CORP COM			1,293.000	0.00	
VMWARE INC			3,441.000	422,417.16	
VOC ENERGY TRUST			9,911.000	102,777.07	
VOLVO AB			509,200.000	9,211,000.13	
VOLVO CAR AB			192,402.000	874,898.68	
VONOVIA SE			165,713.000	3,894,395.53	
VORNADO REALTY TRUST			18,438.000	383,694.78	
VOXX INTERNATIONAL CORP			3,867.000	32,405.46	
VOYAGER THERAPEUTICS INC			10,821.000	66,008.10	
VSE CORP			4,332.000	203,084.16	
VULCAN MATERIALS CO			55,772.000	9,766,234.92	
W R BERKLEY CORP			23,379.000	1,696,614.03	
W WORLD CORP			11.000	11.77	
W&T OFFSHORE INC			39,347.000	219,556.26	
WABASH NATIONAL CORP			5,956.000	134,605.60	
WAL-MART DE MEXICO SAB DE CV			1,044,250.000	3,691,025.69	
WALGREENS BOOTS ALLIANCE INC			91,903.000	3,433,496.08	
WALKER & DUNLOP INC			7,497.000	588,364.56	
WALKING CO HOLDINGS INC/THE			3,656.000	0.00	
WALMART INC			175,557.000	24,892,227.03	
WALT DISNEY CO/THE			208,665.000	18,128,815.20	
WANDERPORT CORP			82.000	0.14	
WARNER BROS DISCOVERY INC			252,852.188	2,397,038.73	
WARRIOR MET COAL INC			10,856.000	376,051.84	
WASHINGTON TRUST BANCORP INC			3,991.000	188,295.38	
WASTE MANAGEMENT INC			46,104.000	7,232,795.52	
WATCHES OF SWITZERLAND GROUP P			78,602.000	775,785.59	
WATERS CORP			9,682.000	3,316,859.56	
WATERSTONE FINANCIAL INC			4,735.000	81,631.40	
WATTS WATER TECHNOLOGIES INC			5,586.000	816,840.78	
WAVE LIFE SCIENCES LTD			4,968.000	34,776.00	
WAVE SYSTEMS CORP			137.000	0.00	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WAXMAN INDUSTRIES INC			400.000	800.00	
WD-40 CO			2,514.000	405,281.94	
WEBCO INDUSTRIES INC			67.000	11,122.00	
WEC ENERGY GROUP INC			61,428.000	5,759,489.28	
WEGENER CORP			4,812.000	85.90	
WEIS MARKETS INC			4,445.000	365,779.05	
WELLMAN INC COM			15,700.000	0.00	
WELLS FARGO & CO			452,049.000	18,665,103.21	
WELLTOWER INC			73,309.000	4,805,404.95	
WERNER ENTERPRISES INC			8,759.000	352,637.34	
WESBANCO INC			13,919.000	514,724.62	
WESCO INTERNATIONAL INC			47,442.000	5,939,738.40	
WEST BANCORP INC			1,068.000	27,287.40	
WEST PHARMACEUTICAL SERVICES I			10,675.000	2,512,361.25	
WESTAMERICA BANCORP			5,649.000	333,347.49	
WESTELL TECHNOLOGIES INC			1,757.000	2,196.25	
WESTERN ASSET MORTGAGE CAPITAL			641.400	5,843.16	
WESTERN DIGITAL CORP			57,601.000	1,817,311.55	
WESTERN MIDSTREAM PARTNERS LP			857,178.000	23,015,229.30	
WESTERN NEW ENGLAND BANCORP IN			8,274.000	78,272.04	
WESTERN WTR CO			9,200.000	0.00	
WESTINGHOUSE AIR BRAKE TECHNOL			20,817.000	2,077,744.77	
WESTMORELAND COAL CO			2,487.000	0.00	
WESTROCK CO			45,150.000	1,587,474.00	
WESTWATER RESOURCES INC			1.000	0.79	
WESTWOOD HOLDINGS GROUP INC			3,050.000	33,957.79	
WET SEAL INC/THE			24,433.000	0.00	
WEX INC			81,778.000	13,382,969.70	
WEYCO GROUP INC			3,938.000	83,328.08	
WEYERHAEUSER CO			95,529.000	2,961,399.00	
WH GROUP LTD HK/00288			11,543,500.000	6,714,647.76	
WHIRLPOOL CORP			9,606.000	1,358,864.76	
WHITE MOUNTAINS INSURANCE GROU			5,884.000	8,321,917.72	
WHITESTONE REIT			14,441.000	139,211.24	
WHX CORP COM NEW			6,933.000	0.00	
WICKES INC COM			7,200.000	0.00	
WILHELMINA INTERNATIONAL INC			975.000	3,324.75	
WILLDAN GROUP INC			2,571.000	45,892.35	
WILLIAMS COS INC/THE			276,574.000	9,099,284.60	

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WILLIS LEASE FINANCE CORP			2,673.000	157,733.73	
WILLIS TOWERS WATSON PLC			63,601.000	15,555,532.58	
WILMAR INTERNATIONAL LTD			1,911,400.000	5,942,840.74	
WINDTREE THERAPEUTICS INC			9,439.000	1,603.69	
WINGSTOP INC			4,385.000	603,463.70	
WINLAND HOLDINGS CORP			968.000	1,858.56	
WINMARK CORP			957.000	225,689.31	
WINNEBAGO INDUSTRIES INC			8,331.000	439,043.70	
WIRELESS TELECOM GROUP INC			5,681.000	10,168.99	
WIRELESS XCESSORIES GROUP INC			1,262.000	0.00	
WISDOMTREE INC			17,004.000	92,671.80	
WIX.COM LTD			8,024.000	616,483.92	
WIZZ AIR HOLDINGS PLC			54,317.000	1,244,360.68	
WOLVERINE WORLD WIDE INC			15,226.000	166,420.18	
WORKDAY INC			46,943.000	7,854,972.19	
WORKHORSE GROUP INC			19,275.000	29,298.00	
WORKIVA INC			6,232.000	523,301.04	
WORLD ACCEPTANCE CORP			1,655.000	109,130.70	
WORLD FUEL SERVICES CORP			11,513.000	314,650.29	
WORLDGATE COMMUNICATIONS			6,943.000	0.00	
WORLDTEX INC			47.000	0.00	
WORTHINGTON INDUSTRIES INC			11,660.000	579,618.60	
WP CAREY INC			13,878.000	1,084,565.70	
WQN INC			656.000	0.13	
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	283.25	
WSFS FINANCIAL CORP			16,180.500	733,623.87	
WUXI APPTEC CO LTD HK/02359			171,700.000	1,813,805.98	
WUXI BIOLOGICS CAYMAN INC HK/02269			253,000.000	1,940,057.27	
WW GRAINGER INC			8,377.000	4,659,706.25	
WW INTERNATIONAL INC			7,597.000	29,324.42	
WYNN RESORTS LTD			11,846.000	976,939.62	
X4 PHARMACEUTICALS INC			8,225.000	8,167.42	
XBIOTECH INC			6,114.000	21,460.14	
XCEL ENERGY INC			83,276.000	5,838,480.36	
XENCOR INC			10,093.000	262,821.72	
XENIA HOTELS & RESORTS INC			20,037.000	264,087.66	
XENON PHARMACEUTICALS INC			7,517.000	296,395.31	
XOMA CORP			9,316.000	171,414.40	
XOMETRY INC			50,337.000	1,622,361.51	

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XP INC			107,600.000	1,650,584.00	
XPEL INC			2,867.000	172,192.02	
XPERI INC			6,919.600	59,577.76	
XTEP INTERNATIONAL HOLDINGS LT HK/01368			1,192,500.000	1,327,724.71	
XYLEM INC/NY			28,744.000	3,178,224.08	
YAMAHA CORP			160,200.000	5,973,579.54	
YELP INC			14,731.000	402,745.54	
YETI HOLDINGS INC			12,683.000	523,934.73	
YOKOHAMA RUBBER CO LTD/THE			419,600.000	6,544,672.01	
YORK WATER CO/THE			4,170.000	187,566.60	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,830,000.000	6,782,464.99	
YUM CHINA HOLDINGS INC			55,015.000	3,006,569.75	
YUM! BRANDS INC			36,560.000	4,682,604.80	
YUMA ENERGY INC			1.266	0.00	
YUNHONG CTI LTD			179.000	191.53	
ZANETT INC			154.000	0.00	
ZAZA ENERGY CORP			342.000	0.00	
ZEBRA TECHNOLOGIES CORP			6,973.000	1,787,946.93	
ZEDGE INC			1,658.000	2,918.08	
ZEON CORP			633,500.000	6,414,460.18	
ZHONGSHENG GROUP HOLDINGS LTD HK/00881			263,000.000	1,352,917.06	
ZIFF DAVIS INC			8,203.000	648,857.30	
ZIMMER BIOMET HOLDINGS INC			31,023.000	3,955,432.50	
ZIMVIE INC			1.600	14.95	
ZION OIL & GAS INC			469.000	26.73	
ZIONS BANCORP NA			17,222.000	846,633.52	
ZIPLINK INC			21,900.000	21.90	
ZIPRECRUITER INC			12,739.000	209,174.38	
ZOETIS INC			60,802.000	8,910,533.10	
ZOGENIX INC			6,599.000	0.00	
ZOGENIX INC CONTRA			6,608.000	6,608.00	
ZOOM VIDEO COMMUNICATIONS INC			6,482.000	439,090.68	
ZUMIEZ INC			6,563.000	142,679.62	
ZYMEWORKS INC			6,839.000	53,754.54	
ZYNERBA PHARMACEUTICALS INC			15,488.000	8,208.64	
ZYNEX INC			8,979.000	124,808.10	
TOTAL EQUITY			545,285,221.532	10,103,538,609.78	
FIXED INCOME SECURITIES					
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			3,074,000.000	2,636,920.17	

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1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			5,059,000.000	4,525,505.59	
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			2,933,000.000	2,373,267.13	
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,729,000.000	2,443,562.84	
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			1,629,000.000	1,616,291.11	
1375209 BC LTD 144A 9.000% 01/30/2028 DD 09/30/22			123,000.000	119,771.25	
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			449,177.440	409,770.66	
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			1,058,365.180	949,562.28	
8TH AVENUE FOOD 9/18 TL			1,309,428.030	1,085,188.48	
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			1,153,000.000	1,103,568.40	
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,411,000.000	2,338,211.91	
ABN AMRO BANK NV 144A 4.800% 04/18/2026 DD 04/18/16			1,800,000.000	1,726,971.84	
ABN AMRO BANK NV REGS VAR RT 03/27/2028			2,800,000.000	2,741,200.00	
ABU DHABI CRUDE OIL PIPEL 144A 3.650% 11/02/2029 DD 11/02/17			1,674,000.000	1,565,190.00	
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	516,236.90	
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			705,000.000	648,388.50	
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			1,460,000.000	1,384,810.00	
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			1,395,665.050	1,386,712.50	
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21			595,925.000	399,269.75	
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			315,000.007	277,200.01	
ACCESS CIG 2/18 TL			1,366,351.620	1,335,895.65	
ACCUVANT 1/17 COV-LITE TL			1,126,374.450	1,074,752.71	
ACREC 2021-FL1 LTD FL1 A 144A VAR RT 10/16/2036 DD 10/15/21			3,500,000.000	3,340,205.59	
ACRES COMMERCIAL RE FL2 A 144A VAR RT 01/15/2037 DD 12/21/21			6,120,000.000	5,896,035.54	
ACRISURE 10/22 INCREMENTAL TL 0.000% 12/31/2025 DD 10/28/22			855,000.000	846,450.00	
ACRISURE 11/21 INCREMENTAL TLB			158,400.000	152,987.48	
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,540,000.000	1,464,076.82	
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21			378,000.000	316,480.50	
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21			2,635,000.000	2,243,149.15	
ADIENT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21			886,500.000	875,693.57	
ADP 6/22 COV-LITE TLB 0.000% 06/08/2029 DD 06/02/22			947,000.000	937,312.19	
AECOM 5.125% 03/15/2027 DD 02/21/17			2,940,000.000	2,829,750.00	
AERCAP IRELAND CAPITAL DAC / A 1.150% 10/29/2023 DD 10/29/21			2,300,000.000	2,212,913.78	
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21			1,240,000.000	1,144,216.49	
AERCAP IRELAND CAPITAL DAC / A 1.750% 10/29/2024 DD 10/29/21			1,176,000.000	1,082,837.15	
AERCAP IRELAND CAPITAL DAC / A 3.150% 02/15/2024 DD 09/25/20			3,000,000.000	2,900,913.88	
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	393,457.33	
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			774,000.000	766,620.68	
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20			7,503,000.000	7,094,161.53	
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	154,350.00	

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AETNA INC 6.625% 06/15/2036 DD 06/09/06			245,000.000	261,325.53	
AFFIRM ASSET SECURITI B A 144A 1.030% 08/17/2026 DD 08/04/21			3,425,000.000	3,249,435.53	
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			313,000.000	287,633.05	
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22			1,311,000.000	1,317,555.00	
AGREE LP 4.800% 10/01/2032 DD 08/22/22			140,000.000	129,965.91	
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			5,691,000.000	5,492,608.33	
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,463,000.000	1,295,626.51	
AIR LEASE CORP 3.000% 09/15/2023 DD 08/15/16			3,750,000.000	3,686,260.09	
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			145,000.000	142,531.37	
AIR MEDICAL 9/17 COV-LITE TLB			439,276.100	309,140.56	
AIR MEDICAL 9/20 TLB 0.000% 10/02/2025 DD 09/16/20			355,664.260	247,855.31	
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	279,451.30	
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			2,035,000.000	1,958,736.91	
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,013,000.000	3,972,870.00	
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			409,000.000	408,335.45	
AKER BP ASA 144A 2.000% 07/15/2026 DD 06/23/21			3,094,000.000	2,736,342.79	
ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21			75,000.000	50,142.71	
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			50,000.000	36,245.42	
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			1,680,997.840	1,376,669.99	
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			1,965,000.000	1,792,187.87	
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,059,000.000	983,673.33	
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			744,000.000	707,305.92	
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,201,881.58	
ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20			2,314,000.000	2,227,097.89	
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20			4,076,000.000	3,904,404.88	
ALI GROUP/WELBILT 10/21 (USD) 0.000% 07/30/2029 DD 08/18/21			1,258,966.880	1,246,603.82	
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,268,637.690	1,256,408.02	
ALLEGHANY CORP 3.625% 05/15/2030 DD 05/18/20			130,000.000	120,914.51	
ALLEGHANY CORP 4.900% 09/15/2044 DD 09/09/14			75,000.000	69,109.40	
ALLEGRO CLO XI LTD 2A D 144A VAR RT 01/19/2033 DD 01/17/20			1,250,000.000	1,135,640.13	
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	491,376.21	
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	388,271.52	
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,243,000.000	1,113,265.19	
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	840,492.80	
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,639,000.000	2,372,091.54	
ALLY AUTO RECEIVABLES TRU 3 A3 1.930% 05/15/2024 DD 09/17/19			82,534.670	82,434.57	
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			83,228.770	83,118.84	
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	606,305.92	
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20			469,000.000	454,632.15	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,739,000.000	1,693,369.87	
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,582,000.000	4,538,749.72	
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			3,200,000.000	3,100,712.51	
ALLY FINANCIAL INC 7.100% 11/15/2027 DD 11/15/22			1,023,000.000	1,042,694.68	
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	821,975.00	
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	1,054,851.31	
ALTICE FRANCE SA/FRANCE 144A 5.125% 07/15/2029 DD 04/27/21			1,767,000.000	1,324,796.22	
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			710,000.000	556,015.20	
ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	1,672,228.29	
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			5,465,000.000	4,977,959.20	
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21			465,000.000	308,707.14	
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			85,000.000	57,244.42	
AMAYA 6/18 (USD) TL 0.000% 07/21/2026 DD 04/23/18			2,942,600.670	2,897,225.77	
AMAYA 7/22 TLB 0.000% 07/22/2028 DD 07/28/22			618,450.000	614,931.02	
AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21			240,000.000	165,801.30	
AMAZON.COM INC 4.550% 12/01/2027 DD 12/01/22			6,024,000.000	6,015,498.75	
AMAZON.COM INC 4.700% 12/01/2032 DD 12/01/22			184,000.000	182,750.17	
AMC NETWORKS INC 4.750% 08/01/2025 DD 07/28/17			646,000.000	490,960.00	
AMC NETWORKS INC 5.000% 04/01/2024 DD 03/30/16			2,448,000.000	2,288,880.00	
AMCOR FLEXIBLES NORTH AMERICA 4.000% 05/17/2025 DD 05/17/22			360,000.000	350,705.89	
AMENTUM/AECOM MAVERICK 2/22 CO 0.000% 02/10/2029 DD 01/31/22			1,588,020.000	1,543,857.16	
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			506,000.000	484,192.75	
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19			1,147,000.000	1,041,309.05	
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			2,050,000.000	1,736,345.49	
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			1,736,000.000	1,861,821.81	
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			6,401,489.000	6,154,252.43	
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,926,604.000	2,669,625.33	
AMERICAN AUTO AUCTION 12/21 TL 0.000% 12/08/2027 DD 12/08/21			981,090.000	754,458.21	
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	618,909.19	
AMERICAN AXLE 12/22 TLB 0.000% 12/06/2029 DD 12/02/22			535,000.000	522,518.45	
AMERICAN BATH 1/21 COV-LITE TL 0.000% 11/23/2027 DD 01/21/21			0.010	0.01	
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,442,000.000	1,286,552.40	
AMERICAN CREDIT ACCEP 3 A 144A 4.120% 02/13/2026 DD 08/11/22			179,780.910	178,508.52	
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20			614,000.000	591,069.90	
AMERICAN ELECTRIC POWER CO INC 2.031% 03/15/2024 DD 01/06/22			3,531,000.000	3,405,644.66	
AMERICAN ELECTRIC POWER CO INC 5.750% 11/01/2027 DD 11/02/22			1,196,000.000	1,230,521.10	
AMERICAN EXPRESS CO 5.850% 11/05/2027 DD 11/07/22			1,543,000.000	1,604,694.69	
AMERICAN EXPRESS CREDIT AC 2 A 3.390% 05/15/2027 DD 05/24/22			10,725,000.000	10,418,053.72	
AMERICAN EXPRESS CREDIT AC 3 A 3.750% 08/15/2027 DD 08/16/22			8,320,000.000	8,140,009.27	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERICAN INTERNATIONAL GROUP I 2.500% 06/30/2025 DD 05/11/20			835,000.000	786,706.93	
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,308,690.00	
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			553,700.000	537,781.13	
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	271,506.69	
AMERICAN TOWER CORP 1.600% 04/15/2026 DD 03/29/21			3,569,000.000	3,177,368.92	
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	389,928.30	
AMERICAN TOWER CORP 3.600% 01/15/2028 DD 12/08/17			3,161,000.000	2,909,840.06	
AMERICAN TOWER CORP 3.650% 03/15/2027 DD 04/01/22			1,783,000.000	1,667,759.66	
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21			1,115,272.670	1,106,908.13	
AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21			706,138.320	693,983.21	
AMERICREDIT AUTOMOBILE RE 2 A3 0.660% 12/18/2024 DD 07/22/20			122,419.650	122,009.37	
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			570,000.000	543,999.45	
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			1,164,087.850	1,156,046.10	
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			356,000.000	348,525.79	
AMERICREDIT AUTOMOBILE REC 2 B 4.810% 04/18/2028 DD 06/22/22			1,570,000.000	1,542,349.00	
AMERICREDIT AUTOMOBILE REC 2 D 2.130% 03/18/2026 DD 07/22/20			2,485,000.000	2,326,173.96	
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			537,179.970	538,103.38	
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	890,793.09	
AMMC CLO XIII LT 13A A1R2 144A VAR RT 07/24/2029 DD 04/26/21			838,095.960	830,259.01	
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21			3,046,107.000	3,029,444.79	
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			6,899.190	6,889.10	
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,465,752.01	
AMWINS 2/21 TLB 0.000% 02/19/2028 DD 02/08/21			1,007,130.880	987,934.96	
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			0.001	0.00	
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			1,556,240.000	1,436,285.02	
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			178,996.710	167,956.10	
ANGEL OAK MORTGAGE T 4 A1 144A VAR RT 01/20/2065 DD 08/01/21			1,316,768.120	1,037,542.04	
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			550,286.700	471,806.52	
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 09/25/2066 DD 09/01/21			2,194,743.760	1,738,519.08	
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			1,546,000.000	1,266,379.09	
ANGLO AMERICAN CAPITAL PL 144A 4.875% 05/14/2025 DD 05/14/15			913,000.000	896,705.39	
AOC/ALIANCYS 10/21 TL 0.000% 10/15/2028 DD 09/20/21			391,168.810	377,380.11	
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			110,000.000	70,547.38	
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			430,000.000	356,346.37	
APACHE CORP 5.250% 02/01/2042 DD 12/03/10			999,000.000	815,921.83	
APEX GROUP 7/21 (USD) COV-LITE TL			1,326,899.020	1,260,554.07	
API GROUP 10/21 INCREMENTAL CO 0.000% 10/07/2028 DD 09/29/21			620,000.000	614,110.00	
API GROUP/J2 ACQUISITION 10/19			961,793.760	954,580.31	
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,394,178.39	

Asset Detail

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As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
APIDOS CLO XXXI 31A A1R 144A VAR RT 04/15/2031 DD 05/14/21			4,800,000.000	4,717,102.49	
APPLE INC 4.100% 08/08/2062 DD 08/08/22			225,000.000	188,484.67	
APPLIED SYSTEMS 9/17 COV-LITE TLB			1,484,073.650	1,477,588.25	
AQUA FINANCE TRUST 20 A A 144A 1.540% 07/17/2046 DD 10/06/21			2,875,522.808	2,630,167.96	
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			103,460.480	97,450.50	
ARAMARK 6/18 COV-LITE TLB			3,465,000.000	3,437,938.35	
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			292,000.000	288,411.32	
ARBOR REALTY COMMER FL1 A 144A VAR RT 01/15/2037 DD 02/11/22			8,320,000.000	8,045,157.06	
ARBOR REALTY COMMER FL2 A 144A VAR RT 05/15/2036 DD 06/10/21			2,270,000.000	2,202,492.70	
ARBOR REALTY COMMER FL3 A 144A VAR RT 08/15/2034 DD 09/29/21			3,000,000.000	2,885,009.63	
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB			1,027,072.470	1,016,637.41	
ARBY'S/INSPIRE BRANDS 1/22 TLB 0.000% 12/15/2027 DD 01/20/22			648,450.000	628,510.16	
ARCELORMITTAL SA 6.550% 11/29/2027 DD 11/29/22			1,562,000.000	1,569,707.95	
ARCELORMITTAL SA 6.800% 11/29/2032 DD 11/29/22			337,000.000	334,750.05	
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			1,637,000.000	1,280,299.97	
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			1,904,000.000	1,527,960.00	
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	947,040.14	
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	913,556.56	
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			4,925,000.000	3,903,306.15	
ARDAGH METAL PACKAGING FI 144A 6.000% 06/15/2027 DD 06/08/22			2,128,000.000	2,083,544.29	
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			600,000.000	571,414.10	
ARDENT HEALTH 8/21 COV-LITE TL 0.000% 08/24/2028 DD 07/27/21			890,725.000	873,471.65	
ARES L CLO LTD 50A AR 144A VAR RT 01/15/2032 DD 06/15/21			4,530,000.000	4,431,772.71	
ARES LVII CLO LTD 57A ER 144A VAR RT 01/25/2035 DD 12/20/21			1,250,000.000	1,070,935.25	
ARISTOCRAT LEISURE 5/22 COV-LI 0.000% 05/24/2029 DD 04/26/22			219,467.000	218,986.37	
ARIZONA PUBLIC SERVICE CO 6.350% 12/15/2032 DD 11/08/22			435,000.000	458,977.12	
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			167,889.770	154,315.25	
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			643,000.000	541,817.52	
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			1,909,000.000	1,570,534.30	
ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			1,262,460.010	1,191,446.64	
ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL			757,000.000	646,288.75	
ASHTead CAPITAL INC 144A 4.000% 05/01/2028 DD 11/04/19			318,000.000	290,784.02	
ASHTead CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			1,512,000.000	1,421,340.48	
ASP BLADE/OREGON TOOL 10/21 IN 0.000% 10/13/2028 DD 09/28/21			1,123,327.040	884,620.04	
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21			658,000.000	529,426.52	
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			743,920.350	672,875.96	
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			246,875.000	224,194.59	
ASSURANT INC 3.700% 02/22/2030 DD 08/22/19			120,000.000	101,865.54	
ASSUREDPARTNERS 2/20 COV-LITE			790,050.370	765,859.03	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,508,000.000	1,241,135.93	
ASSUREDPARTNERS INC 144A 7.000% 08/15/2025 DD 08/02/17			1,297,000.000	1,254,306.55	
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21			415,000.000	321,969.45	
ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21			730,993.910	638,252.71	
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			2,408,361.800	2,141,948.82	
ASURION 7/18 B7 COV-LITE TLB			1,335,844.070	1,294,579.85	
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21			485,000.000	374,837.10	
ASURION 8/22 B0 COV LITE TLB			811,362.520	722,315.48	
AT&T INC 4.300% 02/15/2030 DD 08/15/18			2,771,000.000	2,617,769.16	
AT&T INC 7.125% 03/15/2026 DD 09/15/18			250,000.000	264,844.01	
AT&T INC 7.875% 02/15/2030 DD 08/15/18			210,000.000	237,470.79	
AT&T INC VAR RT 12/15/2043 DD 06/05/19			275,000.000	241,099.72	
ATHENAHEALTH 2/22 COV-LITE DEL 0.000% 02/15/2029 DD 01/14/22			229,130.430	206,299.87	
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22			1,793,480.280	1,614,777.91	
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22			2,658,000.000	1,958,765.71	
ATHENE GLOBAL FUNDING 144A 2.673% 06/07/2031 DD 06/07/21			712,000.000	551,259.96	
ATI INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	402,980.88	
ATI INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,691,631.75	
ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			453,195.000	450,552.87	
ATMOS ENERGY CORP 0.625% 03/09/2023 DD 03/09/21			1,265,000.000	1,255,695.10	
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,616,045.04	
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,037,429.70	
AUSTRALIA & NEW ZEALAND B 144A 4.400% 05/19/2026 DD 05/19/16			3,222,000.000	3,096,963.24	
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	245,004.88	
AUSTRALIA GOVERNMENT BOND REGS 0.250% 11/21/2024			2,230,000.000	1,426,014.36	
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026			865,000.000	523,857.04	
AUTHENTIC BRANDS 1/21 TLB 0.000% 09/27/2024 DD 01/27/21			1,102,046.830	1,093,781.48	
AVALONBAY COMMUNITIES INC 5.000% 02/15/2033 DD 12/07/22			15,000.000	14,811.45	
AVANTOR 7/21 B5 COV-LITE TLB 0.000% 11/08/2027 DD 07/07/21			664,840.800	660,778.63	
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,356,000.000	1,978,451.00	
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,664,000.000	1,511,976.96	
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	790,776.81	
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21			1,090,000.000	950,397.68	
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,278,000.000	1,267,592.08	
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20			1,200,000.000	1,177,666.54	
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22			1,242,000.000	1,214,066.54	
AVIS BUDGET CAR RENTAL 3/22 TL 0.000% 03/15/2029 DD 03/07/22			207,074.880	203,322.68	
AVIS BUDGET RENTAL C 2A A 144A 4.000% 03/20/2025 DD 10/25/18			1,115,000.000	1,096,180.92	
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21			917,000.000	789,664.51	

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

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AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20			2,100,000.000	1,906,937.34	
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			2,650,000.000	2,620,093.03	
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,874,000.000	1,838,361.26	
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20			1,271,000.000	1,209,570.82	
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	932,413.77	
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,638,000.000	1,514,167.20	
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20			589,000.000	563,546.83	
BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22			1,770,000.000	1,788,703.59	
BAFFINLAND IRON MINES COR 144A 8.750% 07/15/2026 DD 06/27/18			2,202,000.000	2,086,340.59	
BAIN CAPITAL CREDI 1A A1R 144A VAR RT 07/20/2030 DD 05/20/21			4,920,029.330	4,851,177.36	
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20			3,310,000.000	3,252,368.56	
BALL CORP 2.875% 08/15/2030 DD 08/13/20			580,000.000	462,500.70	
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,280,000.000	1,240,448.61	
BALL CORP 5.250% 07/01/2025 DD 06/25/15			750,000.000	739,988.57	
BALL CORP 6.875% 03/15/2028 DD 11/25/22			1,200,000.000	1,232,604.00	
BALLYROCK CLO 2019 1A A1R 144A VAR RT 07/15/2032 DD 07/15/21			4,210,000.000	4,123,644.14	
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			910,000.000	892,788.81	
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			765,000.000	424,575.00	
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			14,100,000.000	379,863.76	
BANK 2019-BNK20 BN20 XA VAR RT 09/15/2062 DD 09/01/19			0.069	0.00	
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20			493,000.000	401,272.42	
BANK 2021-BNK33 BN33 A5 2.556% 05/15/2064 DD 05/01/21			280,000.000	232,190.42	
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			6,639,000.000	6,466,017.47	
BANK OF AMERICA CORP VAR RT 01/23/2026 DD 01/23/18			125,000.000	119,464.22	
BANK OF AMERICA CORP VAR RT 03/05/2024 DD 03/05/18			3,461,000.000	3,448,668.91	
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21			5,344,000.000	4,729,730.76	
BANK OF AMERICA CORP VAR RT 03/11/2032 DD 03/11/21			310,000.000	248,933.98	
BANK OF AMERICA CORP VAR RT 04/02/2026 DD 03/22/22			4,404,000.000	4,209,292.87	
BANK OF AMERICA CORP VAR RT 04/25/2025 DD 04/27/22			2,845,000.000	2,780,407.66	
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			1,356,000.000	1,107,617.68	
BANK OF AMERICA CORP VAR RT 06/14/2024 DD 06/14/21			3,101,000.000	3,027,601.66	
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			60,000.000	54,140.61	
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21			2,424,000.000	1,873,548.92	
BANK OF AMERICA CORP VAR RT 07/22/2028 DD 07/22/22			3,938,000.000	3,851,845.06	
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			4,551,000.000	4,509,802.85	
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			814,000.000	749,445.47	
BANK OF AMERICA CORP VAR RT 10/22/2025 DD 10/22/19			3,015,000.000	2,850,121.74	
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20			830,000.000	738,237.83	
BANK OF AMERICA CORP VAR RT 11/10/2028 DD 11/10/22			1,936,000.000	1,996,122.17	

Asset Detail

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As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	305,779.49	
BANK OF IRELAND GROUP PLC 144A VAR RT 09/16/2026 DD 09/16/22			1,609,000.000	1,596,101.10	
BANK OF IRELAND GROUP PLC 144A VAR RT 09/30/2027 DD 09/30/21			2,123,000.000	1,791,404.38	
BANK OF MONTREAL 3.700% 06/07/2025 DD 06/07/22			2,343,000.000	2,275,323.59	
BANK OF MONTREAL 4.250% 09/14/2024 DD 09/14/22			3,138,000.000	3,097,601.92	
BANK OF MONTREAL VAR RT 01/10/2037 DD 01/10/22			235,000.000	178,289.97	
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD			1,555,000.000	1,147,755.15	
BANK OF NEW YORK MELLON CORP/T VAR RT 02/07/2028 DD 02/07/17			85,000.000	79,643.30	
BANK OF NEW YORK MELLON CORP/T VAR RT 06/13/2033 DD 06/13/22			205,000.000	192,391.55	
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2028 DD 10/25/22			395,000.000	407,818.13	
BANK OF NOVA SCOTIA/THE 5.250% 12/06/2024 DD 12/06/22			1,700,000.000	1,702,189.47	
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			5,621,000.000	5,538,442.41	
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17			1,568,000.000	1,448,167.12	
BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16			1,562,000.000	1,520,368.97	
BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19			5,310,000.000	5,151,156.66	
BARCLAYS PLC VAR RT 05/07/2026 DD 05/07/20			1,632,000.000	1,517,645.52	
BARCLAYS PLC VAR RT 05/16/2024 DD 05/16/18			857,000.000	851,119.58	
BARCLAYS PLC VAR RT 06/24/2031 DD 06/24/20			160,000.000	125,202.59	
BARCLAYS PLC VAR RT 11/02/2028 DD 11/02/22			2,169,000.000	2,260,992.11	
BARCLAYS PLC VAR RT 11/02/2033 DD 11/02/22			95,000.000	99,857.48	
BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21			260,000.000	198,785.68	
BARINGS CLO LTD 20 3A A1R 144A VAR RT 04/20/2031 DD 05/20/21			2,260,000.000	2,219,259.21	
BARRACUDA NETWORKS 5/22 COV-LI 0.000% 05/17/2029 DD 04/13/22			1,013,000.000	975,154.32	
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			1,143,256.540	1,096,097.20	
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,098,000.000	1,051,133.43	
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			6,093,000.000	5,869,139.65	
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20			225,000.000	178,289.82	
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,622,000.000	1,522,089.66	
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	415,106.55	
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	259,558.80	
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,207,000.000	1,191,550.40	
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	892,831.01	
BAUSCH & LOMB 5/22 TL 0.000% 05/05/2027 DD 04/20/22			741,275.000	703,751.66	
BAUSCH HEALTH COS INC 144A 11.000% 09/30/2028 DD 09/30/22			373,000.000	290,882.05	
BAUSCH HEALTH COS INC 144A 14.000% 10/15/2030 DD 09/30/22			73,000.000	43,336.20	
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			528,000.000	335,830.08	
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,094,000.000	929,371.21	
BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22			1,039,000.000	716,369.72	
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,510,000.000	2,473,525.38	

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BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			10,072,000.000	9,769,573.79	
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,159,000.000	3,151,872.89	
BAYVIEW MSR OPPORTU 4 A11 144A VAR RT 10/25/2051 DD 09/25/21			7,398,023.070	6,713,856.86	
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			8,192,000.000	7,617,145.24	
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	537,890.52	
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	8,082,540.38	
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			104,830.800	97,076.98	
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			0.006	0.00	
BDS 2021-FL7 LTD FL7 A 144A VAR RT 06/16/2036 DD 05/24/21			4,100,000.000	3,960,725.95	
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,028,000.000	854,259.08	
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			798,000.000	745,394.54	
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			885,000.000	687,645.00	
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	596,160.84	
BELFOR 4/19 TLB 0.000% 04/06/2026 DD 02/07/19			757,525.210	749,949.96	
BELLEMEADE RE 2020 4A M2A 144A VAR RT 06/25/2030 DD 12/22/20			0.007	0.01	
BELRON 10/19 (USD) TLB 0.000% 10/30/2026 DD 10/21/19			324,950.000	322,919.06	
BELRON 4/21 (USD) TLB 0.000% 03/31/2028 DD 03/23/21			461,775.000	456,436.88	
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,611,986.71	
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,742,093.41	
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			165,000.000	142,129.73	
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20			1,171,000.000	976,147.12	
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20			1,314,000.000	1,056,318.82	
BENCHMARK 2020-B20 MORT B20 A5 2.034% 10/15/2053 DD 10/01/20			1,111,000.000	896,871.86	
BENCHMARK 2021-B28 MORT B28 A5 2.224% 08/15/2054 DD 08/01/21			764,000.000	611,940.85	
BENCHMARK 2021-B31 MORT B31 A5 2.669% 12/15/2054 DD 12/01/21			475,000.000	394,101.23	
BENEFIT STREET IIIA A1R2 144A VAR RT 07/20/2029 DD 04/28/21			1,908,701.640	1,898,749.53	
BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21			3,090,000.000	3,037,774.52	
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	710,587.24	
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			1,000,000.000	990,606.81	
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,555,000.000	1,517,292.56	
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			2,755,658.490	2,679,269.99	
BISON MIDSTREAM 5/18 TLB			620,185.900	616,700.45	
BJ'S WHOLESALE CLUB 1/17			1,827,190.230	1,826,514.17	
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			2,110,000.000	1,839,913.91	
BLACKSTONE MORTGAGE 11/19 TLB			752,012.690	732,272.36	
BLACKSTONE MORTGAGE 5/22 TLB4 0.000% 05/09/2029 DD 05/09/22			267,655.000	261,632.77	
BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21			1,886,000.000	1,621,779.19	
BLOCK COMMUNICATIONS 2/20 TL			722,567.500	712,328.72	
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21			2,744,267.520	2,693,962.60	

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BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21			1,531,063.250	1,463,390.25	
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	533,749.54	
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			807,000.000	768,448.40	
BNP PARIBAS SA 144A 4.375% 05/12/2026 DD 05/12/16			352,000.000	335,750.88	
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21			819,000.000	715,593.24	
BNP PARIBAS SA 144A VAR RT 06/09/2026 DD 06/09/20			4,365,000.000	4,010,850.22	
BNP PARIBAS SA 144A VAR RT 11/19/2025 DD 11/19/19			200,000.000	189,550.73	
BOCA COMMERCIAL MO BOCA B 144A VAR RT 05/15/2039 DD 05/17/22			345,000.000	333,292.70	
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			420,000.000	283,711.11	
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			1,155,000.000	1,144,370.20	
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20			1,120,000.000	1,108,882.57	
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			2,722,000.000	2,662,957.68	
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20			45,000.000	41,896.42	
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20			50,000.000	45,840.00	
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21			2,102,000.000	2,039,296.80	
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			1,715,000.000	1,663,541.63	
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			620,000.000	549,296.83	
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	803,187.80	
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	880,122.93	
BOYD 8/18 COV-LITE TLB			734,083.280	701,277.10	
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			1,640,000.000	1,426,800.00	
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	735,790.20	
BPCE SA 144A 4.500% 03/15/2025 DD 09/15/14			1,107,000.000	1,064,040.20	
BPCE SA 144A 4.875% 04/01/2026 DD 04/01/16			556,000.000	529,724.41	
BPCE SA 144A 5.150% 07/21/2024 DD 01/21/14			1,413,000.000	1,383,585.65	
BRAND ENERGY 6/17 COV-LITE TL			481,483.640	429,724.14	
BRASKEM IDESA SAPI 144A 6.990% 02/20/2032 DD 10/20/21			780,000.000	552,575.68	
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/31/2030 DD 11/01/19			545,000.000	463,977.25	
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	507,372.17	
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			10,605,000.000	1,920,881.40	
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2027			3,365,000.000	585,810.50	
BREAD FINANCIAL HOLDINGS 144A 7.000% 01/15/2026 DD 09/22/20			2,987,000.000	2,598,690.00	
BRICKMAN GROUP/BRIGHTVIEW LAND 0.000% 04/20/2029 DD 04/22/22			760,180.000	730,723.03	
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			85,000.000	73,793.09	
BRITISH AIRWAYS 2013-1 CL 144A 4.625% 12/20/2025 DD 07/03/13			463,918.406	450,393.56	
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			2,416,000.000	2,056,212.57	
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			375,000.000	288,320.54	
BROOKLYN UNION GAS CO/THE 144A 4.632% 08/05/2027 DD 08/05/22			2,099,000.000	2,005,027.05	
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			0.010	0.01	

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BSPRT 2021-FL7 ISSU FL7 A 144A VAR RT 12/15/2038 DD 12/21/21			3,450,000.000	3,316,431.46	
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21			1,040,735.560	1,033,877.11	
BUCKEYE PARTNERS LP 3.950% 12/01/2026 DD 11/07/16			1,321,000.000	1,181,898.70	
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19			2,334,539.750	2,290,767.13	
BURLINGTON COAT FACTORY 6/21 T 0.000% 06/24/2028 DD 06/10/21			658,233.580	651,651.24	
BURLINGTON RESOURCES LLC 8.200% 03/15/2025 DD 03/15/95			525,000.000	560,526.96	
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	3,667,495.27	
BWAY 3/17 TLB			1,583,833.440	1,544,459.34	
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			738,000.000	663,277.50	
BX 2021-MFM1 MFM1 A 144A VAR RT 01/15/2034 DD 01/19/21			460,000.000	445,132.57	
BX COMMERCIAL MORT ACNT A 144A VAR RT 11/15/2038 DD 11/19/21			3,130,000.000	3,011,088.80	
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	573,146.01	
BX COMMERCIAL MORTG CIP A 144A VAR RT 12/15/2038 DD 12/21/21			510,000.000	492,094.20	
BX COMMERCIAL MORTG XL2 A 144A VAR RT 10/15/2038 DD 10/26/21			7,840,009.404	7,535,216.50	
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,433,815.970	1,416,138.16	
BX TRUST 2021-ARIA ARIA E 144A VAR RT 10/15/2036 DD 10/28/21			7,760,000.000	7,040,005.47	
BX TRUST 2022-CLS CLS A 144A 5.760% 10/13/2027 DD 10/01/22			690,000.000	676,410.66	
BX TRUST 2022-GPA GPA A 144A VAR RT 10/15/2039 DD 09/29/22			915,000.000	909,270.00	
BX TRUST 2022-GPA GPA B 144A VAR RT 10/15/2039 DD 09/29/22			550,000.000	545,178.26	
BX TRUST 2022-GPA GPA D 144A VAR RT 10/15/2039 DD 09/29/22			380,000.000	375,268.24	
BX TRUST 2022-LBA6 LBA6 A 144A VAR RT 01/15/2039 DD 02/02/22			11,540,000.000	11,149,587.95	
BX TRUST 2022-PSB PSB A 144A VAR RT 08/15/2039 DD 08/15/22			8,373,128.450	8,356,651.81	
BXHPP TRUST 2021-F FILM A 144A VAR RT 08/15/2036 DD 08/26/21			5,680,000.000	5,312,050.74	
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	388,434.30	
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			3,174,000.000	2,583,032.94	
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			3,612,000.000	3,513,061.83	
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			2,045,000.000	2,009,314.75	
CAESARS RESORT 12/17 COV-LITE TL			2,329,635.400	2,322,250.46	
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			1,781,000.000	1,743,431.71	
CALLON PETROLEUM CO 144A 7.500% 06/15/2030 DD 06/24/22			650,000.000	594,750.00	
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			4,490,000.000	4,184,885.65	
CALPINE 12/20 B5 COV-LITE TLB			1,155,127.720	1,142,005.47	
CALPINE 3/19 B-9 COV-LITE TLB			376,350.000	371,058.52	
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,063,000.000	946,611.07	
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			1,138,000.000	1,083,970.83	
CAMB COMMERCIAL MO LIFE A 144A VAR RT 12/15/2037 DD 02/08/19			399,100.000	393,078.77	
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			1,368,752.840	1,327,348.07	
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,364,000.000	1,278,409.84	
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			1,197,586.530	1,104,773.57	

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CANADIAN IMPERIAL BANK OF COMM 3.945% 08/04/2025 DD 08/04/22			2,983,000.000	2,915,845.78	
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			200,000.000	193,158.74	
CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06			55,000.000	55,065.52	
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			2,479,000.000	1,953,256.11	
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	864,403.30	
CAPITAL ONE FINANCIAL CORP 0.800% 06/12/2024			105,000.000	106,597.97	
CAPITAL ONE FINANCIAL CORP VAR RT 05/09/2025 DD 05/09/22			1,689,000.000	1,650,399.90	
CAPITAL ONE FINANCIAL CORP VAR RT 12/06/2024 DD 12/06/21			4,796,000.000	4,704,468.20	
CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/2027 DD 03/30/22			350,000.000	335,684.44	
CAPITAL ONE MULTI-ASSET A2 A2 1.390% 07/15/2030 DD 07/22/21			803,000.000	670,822.75	
CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22			10,791,000.000	10,501,540.06	
CAPITAL ONE MULTI-ASSET E A3 A 4.950% 10/15/2027 DD 11/03/22			3,700,000.000	3,731,414.85	
CAPITAL ONE PRIME AUTO R 2 A2A 3.740% 09/15/2025 DD 08/10/22			4,810,000.000	4,763,987.54	
CAPITAL ONE PRIME AUTO RE 1 A2 0.320% 02/18/2025 DD 10/27/21			1,086,664.700	1,073,694.27	
CAPITAL ONE PRIME AUTO RE 1 A3 0.770% 09/15/2026 DD 10/27/21			994,000.000	935,262.45	
CAPITAL ONE PRIME AUTO RE 1 A3 3.170% 04/15/2027 DD 05/04/22			4,210,000.000	4,076,095.48	
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			58,776.890	58,666.35	
CAPITAL ONE PRIME AUTO RE 2 A3 3.660% 05/17/2027 DD 08/10/22			4,905,000.000	4,794,339.28	
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21			3,018,812.860	2,971,728.49	
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21			584,895.600	577,091.03	
CARMAX AUTO OWNER TRUST 2 1 A3 1.470% 12/15/2026 DD 01/26/22			1,168,000.000	1,108,129.02	
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			289,561.020	288,929.57	
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			119,856.520	119,032.43	
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			1,195,000.000	1,135,072.78	
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	825,872.64	
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			735,000.000	695,761.07	
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			1,713,657.500	1,599,699.28	
CARNIVAL 6/20 (USD) TLB			1,619,913.200	1,548,750.41	
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			2,222,000.000	1,811,841.02	
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			3,255,000.000	2,324,200.20	
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,809,000.000	1,871,866.90	
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			1,215,000.000	963,002.58	
CARNIVAL HOLDINGS BERMUDA 144A 10.375% 05/01/2028 DD 10/25/22			1,124,000.000	1,153,909.64	
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21			561,458.840	523,075.88	
CARVANA AUTO RECEIVABLES N2 B 0.750% 03/10/2028 DD 06/03/21			211,114.033	192,163.13	
CARVANA AUTO RECEIVABLES P1 A3 3.350% 02/10/2027 DD 03/30/22			6,330,000.000	6,086,583.02	
CARVANA AUTO RECEIVABLES P2 A4 4.680% 02/10/2028 DD 05/25/22			4,200,000.000	4,062,889.74	
CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21			734,000.000	685,462.49	
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	554,550.41	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			721,000.000	574,078.23	
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	265,155.04	
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			695,970.000	689,010.30	
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			623,887.500	594,564.79	
CCO HOLDINGS LLC / CCO HO 144A 4.000% 03/01/2023 DD 10/17/17			2,836,000.000	2,820,676.63	
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			4,242,000.000	3,402,571.84	
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21			560,000.000	429,648.80	
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			2,282,000.000	1,885,285.72	
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			1,664,000.000	1,349,004.80	
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			4,113,000.000	3,506,558.72	
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			1,218,000.000	1,130,096.94	
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			1,996,000.000	1,797,487.82	
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			1,740,000.000	1,386,171.00	
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			2,824,000.000	2,423,330.88	
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,435,000.000	1,320,673.55	
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			617,000.000	573,810.00	
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,131,697.38	
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			582,000.000	563,085.00	
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,218,909.00	
CEDAR FUNDING X CL 10A AR 144A VAR RT 10/20/2032 DD 10/20/21			4,800,000.000	4,704,800.12	
CEDAR FUNDING XI 11A A1R 144A VAR RT 05/29/2032 DD 06/01/21			4,340,000.000	4,260,534.42	
CEDAR FUNDING XIV C 14A A 144A VAR RT 07/15/2033 DD 06/09/21			3,690,000.000	3,625,437.66	
CELANESE US HOLDINGS LLC 5.900% 07/05/2024 DD 07/14/22			5,259,000.000	5,259,403.31	
CELANESE US HOLDINGS LLC 6.379% 07/15/2032 DD 07/14/22			301,000.000	287,144.07	
CELLNEX TELECOM SA REGS 1.875% 06/26/2029			600,000.000	521,507.44	
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			1,555,000.000	1,317,862.50	
CENGAGE LEARNING INC 144A 9.500% 06/15/2024 DD 06/07/16			1,782,000.000	1,699,582.50	
CENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	393,608.54	
CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			220,000.000	201,310.48	
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			868,000.000	783,650.65	
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,457,000.000	1,516,888.28	
CENSEOHEALTH / ADVANCE HEALTH 0.000% 06/07/2026 DD 06/07/21			5,075,598.930	4,999,464.95	
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			3,181,000.000	2,682,290.20	
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,000,000.000	782,473.11	
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			1,995,000.000	1,635,399.72	
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			1,945,000.000	1,644,244.65	
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19			4,565,000.000	4,285,507.88	
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	265,114.82	
CENTURI GROUP 8/21 TLB 0.000% 12/31/2024 DD 08/03/21			459,380.820	450,652.59	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,340,000.000	1,070,489.42	
CENTURYLINK 1/20 COV-LITE TLB			3,128,784.520	2,967,307.95	
CENTURYLINK 1/20 TLA			2,670,415.280	2,598,661.23	
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	489,073.20	
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			454,000.000	392,710.00	
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			782,000.000	720,198.54	
CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22			818,000.000	821,517.40	
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22			280,000.000	286,675.20	
CHART INDUSTRIES/HOWDEN 12/22 0.000% 12/07/2029 DD 12/06/22			1,755,000.000	1,734,168.15	
CHARTER COMM OPERATING 10/19 T			135,873.370	132,500.99	
CHARTER COMM OPERATING 10/19 TLB1			14,317,769.130	14,221,553.72	
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	203,010.07	
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19			1,054,000.000	992,722.64	
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,240,000.000	943,043.39	
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			570,000.000	469,898.46	
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			910,000.000	824,125.90	
CHASE ISSUANCE TRUST A1 A 3.970% 09/15/2027 DD 09/16/22			5,176,000.000	5,067,807.10	
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			5,162,000.000	5,191,263.43	
CHENIERE ENERGY PARTNERS LP 3.250% 01/31/2032 DD 09/27/21			2,936,000.000	2,334,348.27	
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21			2,248,000.000	1,913,857.28	
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			2,279,000.000	2,050,606.48	
CHEVRON USA INC 3.900% 11/15/2024 DD 11/15/20			424,000.000	416,976.78	
CHEVRON USA INC 8.000% 04/01/2027 DD 10/01/20			105,000.000	118,396.89	
CHG HEALTHCARE 9/21 COV-LITE T 0.000% 09/22/2028 DD 09/13/21			1,145,500.000	1,118,775.48	
CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21			1,663,000.000	1,619,645.59	
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			512,000.000	371,722.24	
CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22			3,849,000.000	2,902,288.99	
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			435,000.000	372,995.10	
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,263,000.000	649,135.26	
CHURCH & DWIGHT CO INC 5.000% 06/15/2052 DD 06/02/22			115,000.000	108,890.48	
CIFC FUNDING 2013 2A A1L2 144A VAR RT 10/18/2030 DD 04/19/21			4,450,000.000	4,376,840.18	
CIFC FUNDING 2021-IV 4A A 144A VAR RT 07/15/2033 DD 07/01/21			4,000,000.000	3,930,504.76	
CINCINNATI BELL 11/21 COV-LITE 0.000% 11/22/2028 DD 11/08/21			645,480.000	632,570.40	
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			1,264,000.000	938,633.76	
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			1,426,000.000	1,187,796.69	
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			829,000.000	837,139.75	
CINEWORLD 9/19 INCREMENTAL TL			1,790,770.880	309,767.54	
CINEWORLD 9/22 DIP TL 0.000% 09/08/2023 DD 09/08/22			879,288.600	861,430.25	
CIRQUE DU SOLEIL 11/20 2ND LIE			414,648.650	403,851.20	

Asset Detail

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As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CIRQUE DU SOLEIL 11/20 TL			405,795.670	403,174.23	
CITCO 10/22 TLB 0.000% 12/31/2025 DD 10/12/22			446,880.000	443,528.40	
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	217,150.69	
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	792,804.15	
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			554,000.000	484,639.76	
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	940,075.60	
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15			2,851,000.000	2,774,039.57	
CITIGROUP INC 4.400% 06/10/2025 DD 06/10/15			1,076,000.000	1,056,990.17	
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			65,000.000	54,325.60	
CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14			85,000.000	76,999.77	
CITIGROUP INC VAR RT 01/28/2027 DD 01/28/21			1,545,000.000	1,347,039.72	
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20			12,860,000.000	12,160,673.97	
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			7,185,000.000	6,961,520.99	
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20			2,046,000.000	2,017,216.48	
CITIGROUP INC VAR RT 05/24/2025 DD 05/24/22			2,144,000.000	2,102,264.51	
CITIGROUP INC VAR RT 05/24/2033 DD 05/24/22			1,720,000.000	1,616,057.21	
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			5,811,000.000	5,772,928.37	
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20			823,000.000	667,611.20	
CITIGROUP INC VAR RT 09/29/2026 DD 09/29/22			775,000.000	777,135.51	
CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19			140,000.000	118,036.87	
CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22			594,000.000	616,102.19	
CITIZENS BANK NA/PROVIDENCE RI VAR RT 08/09/2028 DD 08/09/22			2,003,000.000	1,936,737.90	
CITIZENS BANK NA/PROVIDENCE RI VAR RT 10/24/2025 DD 10/25/22			1,215,000.000	1,229,263.30	
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			617,000.000	602,888.44	
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			4,875,000.000	4,777,327.43	
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			463,000.000	463,618.94	
CLARIVATE ANALYTICS 10/19 COV-			703,180.320	691,050.46	
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2026 DD 09/16/20			71,924.240	70,755.47	
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			1,460,000.000	1,264,938.16	
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,480,000.000	2,108,868.00	
CLEAN HARBORS 10/21 INCREMENTA 0.000% 10/08/2028 DD 09/09/21			560,637.810	557,212.32	
CLEAR CHANNEL 2/20 COV-LITE TL			354,838.920	324,567.61	
CLEAR CHANNEL 7/20 INCREMENTAL TL			0.010	0.01	
CLEAR CHANNEL INTERNATIONAL 144A 6.625% 08/01/2025 DD 08/04/20			650,000.000	620,232.71	
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19			3,173,000.000	2,743,661.37	
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,540,000.000	1,130,775.80	
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,478,000.000	1,808,963.10	
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	526,564.88	
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			3,020,000.000	2,508,107.31	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	592,893.82	
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16			6,124,000.000	5,788,312.20	
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21			1,575,000.000	1,397,812.50	
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			1,650,000.000	1,456,935.39	
CLOUD SOFTWARE GROUP HOLD 144A 6.500% 03/31/2029 DD 09/30/22			490,000.000	412,998.85	
CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22			2,269,000.000	1,912,437.54	
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			210,000.000	205,470.11	
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			3,178,000.000	3,157,809.47	
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			5,737,000.000	5,698,487.81	
CNO GLOBAL FUNDING 144A 1.750% 10/07/2026 DD 10/07/21			1,077,000.000	945,551.03	
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,412,000.000	1,158,779.02	
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,027,800.98	
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19			198,000.000	196,515.00	
CNX RESOURCES CORP 144A 7.375% 01/15/2031 DD 09/26/22			480,000.000	460,075.20	
COCA-COLA EUROPACIFIC PAR 144A 0.500% 05/05/2023 DD 05/05/21			550,000.000	541,033.56	
COINMACH/CSC SERVICEWORKS/AIR- 0.000% 03/04/2028 DD 02/19/21			523,303.800	439,444.37	
COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20			371,000.000	283,728.01	
COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21			1,060,000.000	770,635.87	
COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18			205,000.000	177,037.49	
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14			205,000.000	150,282.57	
COLORADO ST BRIDGE ENTERPRISE 0.923% 12/31/2023 DD 09/15/21			1,130,000.000	1,081,983.48	
COLT 2022-5 MORTGAGE 5 A1 144A VAR RT 04/25/2067 DD 04/01/22			396,492.120	383,334.22	
COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21			475,223.560	468,095.21	
COMCAST 8/19 TLA			10,613,439.000	10,511,762.25	
COMCAST CORP 3.200% 07/15/2036 DD 07/19/16			55,000.000	44,790.27	
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17			80,000.000	64,359.99	
COMCAST CORP 4.650% 07/15/2042 DD 07/02/12			155,000.000	141,065.65	
COMCAST CORP 5.350% 11/15/2027 DD 11/07/22			1,270,000.000	1,298,935.55	
COMCAST CORP 6.450% 03/15/2037 DD 03/02/06			150,000.000	165,500.32	
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			602,000.000	595,679.00	
COMISION FEDERAL DE ELECT REGS 4.750% 02/23/2027 DD 10/18/16			700,000.000	652,750.00	
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			125,698.690	124,861.42	
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	634,090.28	
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,009,845.16	
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,239,278.820	2,130,807.93	
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,297,228.720	3,126,546.36	
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,428,087.75	
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			772,240.000	706,213.48	
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			733,717.930	629,269.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COMMIT TO PUR FNMA SF MTG 2.000% 01/01/2053 DD 01/01/23			3,010,000.000	2,453,012.03	
COMMIT TO PUR FNMA SF MTG 2.500% 01/01/2038 DD 01/01/23			465,000.000	425,929.10	
COMMIT TO PUR FNMA SF MTG 2.500% 01/01/2053 DD 01/01/23			2,360,000.000	2,001,199.41	
COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2038 DD 01/01/23			845,000.000	792,187.50	
COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2053 DD 01/01/23			2,510,000.000	2,205,774.95	
COMMIT TO PUR FNMA SF MTG 3.500% 01/01/2038 DD 01/01/23			975,000.000	933,448.24	
COMMIT TO PUR FNMA SF MTG 3.500% 01/01/2053 DD 01/01/23			3,550,000.000	3,229,275.18	
COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2053 DD 02/01/23			0.000	0.00	
COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2038 DD 01/01/23			1,820,000.000	1,775,139.84	
COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2053 DD 01/01/23			1,550,000.000	1,455,245.88	
COMMIT TO PUR FNMA SF MTG 4.000% 11/01/2052 DD 11/01/22			0.000	0.00	
COMMIT TO PUR FNMA SF MTG 4.500% 01/01/2053 DD 01/01/23			2,640,000.000	2,543,062.50	
COMMIT TO PUR FNMA SF MTG 5.000% 01/01/2053 DD 01/01/23			3,755,000.000	3,702,782.03	
COMMIT TO PUR FNMA SF MTG 5.000% 12/01/2052 DD 12/01/22			0.000	0.00	
COMMIT TO PUR FNMA SF MTG 5.500% 01/01/2053 DD 01/01/23			1,895,000.000	1,901,058.09	
COMMIT TO PUR FNMA SF MTG 5.500% 12/01/2052 DD 12/01/22			0.000	0.00	
COMMIT TO PUR FNMA SF MTG 6.000% 01/01/2053 DD 01/01/23			3,410,000.000	3,462,215.63	
COMMIT TO PUR GNMA II JUMBOS 2.000% 01/20/2053 DD 01/01/23			4,945,000.000	4,143,095.36	
COMMIT TO PUR GNMA II JUMBOS 2.500% 01/20/2053 DD 01/01/23			1,105,000.000	957,325.66	
COMMIT TO PUR GNMA II JUMBOS 3.000% 01/20/2053 DD 01/01/23			1,680,000.000	1,496,118.34	
COMMIT TO PUR GNMA II JUMBOS 3.500% 01/20/2053 DD 01/01/23			675,000.000	620,301.92	
COMMIT TO PUR GNMA II JUMBOS 4.000% 01/20/2053 DD 01/01/23			1,495,000.000	1,416,222.19	
COMMIT TO PUR GNMA II JUMBOS 4.500% 01/20/2053 DD 01/01/23			3,345,000.000	3,247,785.94	
COMMIT TO PUR GNMA II JUMBOS 5.000% 01/20/2053 DD 01/01/23			1,420,000.000	1,408,074.22	
COMMIT TO PUR GNMA II JUMBOS 5.500% 01/20/2053 DD 01/01/23			1,905,000.000	1,917,043.18	
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			161,000.000	126,027.28	
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19			796,981.220	749,361.59	
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			517,000.000	471,896.92	
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			621,000.000	533,873.70	
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			216,000.000	194,940.00	
CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21			431,681.390	360,993.57	
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			2,888,868.080	2,851,543.90	
CONNECTICUT AVENU R01 1M1 144A VAR RT 10/25/2041 DD 10/27/21			191,749.932	190,067.79	
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2041 DD 01/20/22			280,631.916	277,052.54	
CONNECTICUT AVENU R01 2M2 144A VAR RT 07/25/2031 DD 02/13/19			0.011	0.01	
CONNECTICUT AVENU R02 2M1 144A VAR RT 01/25/2042 DD 02/09/22			0.004	0.00	
CONNECTICUT AVENU R03 1M1 144A VAR RT 03/25/2042 DD 03/30/22			108,596.745	107,896.65	
CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			1,655,225.440	1,623,515.96	
CONNECTICUT AVENU R04 1M1 144A VAR RT 03/25/2042 DD 04/08/22			228,331.815	227,522.50	

Asset Detail

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As Of Date : 12/31/2022

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CONNECTICUT AVENU R05 2M2 144A VAR RT 04/25/2042 DD 05/11/22			1,145,000.000	1,108,363.67	
CONNECTICUT AVENU R06 1M1 144A VAR RT 05/25/2042 DD 06/10/22			426,643.370	432,191.01	
CONNECTICUT AVENU R08 1M1 144A VAR RT 07/25/2042 DD 08/05/22			1,949,394.870	1,955,515.39	
CONNECTICUT AVENU R09 2M1 144A VAR RT 09/25/2042 DD 09/28/22			841,936.450	837,579.60	
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			1,021,680.000	968,358.52	
CONSILIO/SKOPIMA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			801,929.000	756,964.84	
CONSOLIDATED COMMUNICATIONS 4/ 0.000% 10/02/2027 DD 03/01/21			1,154,261.070	1,015,507.35	
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			130,000.000	101,534.43	
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20			1,182,000.000	1,134,969.93	
CONSTELLATION BRANDS INC 3.600% 02/15/2028 DD 02/07/18			2,847,000.000	2,642,810.79	
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			2,109,000.000	1,713,430.45	
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,252,318.10	
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,497,000.000	1,426,136.07	
CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21			2,343,000.000	2,029,596.33	
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			1,336,000.000	990,301.89	
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,589,000.000	1,479,639.99	
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			4,313,000.000	4,196,156.22	
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			3,590,000.000	3,263,166.40	
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			3,924,000.000	3,914,503.92	
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			1,418,673.290	1,179,272.18	
CORGI BIDCO/COVETRUS 10/22 COV 0.000% 10/13/2029 DD 09/06/22			269,000.000	251,380.50	
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	195,827.29	
CORPORATION SERVICE COMPANY/CS 0.000% 11/02/2029 DD 07/29/22			644,000.000	635,950.00	
COVANTA 11/21 COV-LITE TLB 0.000% 11/30/2028 DD 11/04/21			689,732.170	683,945.32	
COVANTA 11/21 COV-LITE TLC 0.000% 11/30/2028 DD 11/04/21			52,055.750	51,619.00	
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	433,318.39	
COWEN 3/21 COV-LITE TLB 0.000% 03/24/2028 DD 03/02/21			4,086,421.980	4,081,313.96	
CPG INTERNATIONAL/AZEK 4/22 TL 0.000% 04/28/2029 DD 04/18/22			1,234,905.000	1,197,857.86	
CPM HOLDINGS 10/18 2ND LIEN			434,898.980	422,578.29	
CPM HOLDINGS 10/18 COV-LITE TL			476,673.520	467,140.05	
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			500,000.000	498,546.60	
CPS AUTO RECEIVABLES C A 144A 4.180% 04/15/2030 DD 08/03/22			732,180.650	721,700.95	
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			143,928.160	143,483.32	
CREATIVE ARTISTS 11/19 COV-LIT			1,070,964.340	1,061,368.50	
CREATIVE ARTISTS 6/22 COV-LITE 0.000% 11/27/2026 DD 06/16/22			169,150.000	167,669.94	
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20			427,018.330	422,753.96	
CREDIT ACCEPTANCE AU 3A A 144A 1.000% 05/15/2030 DD 05/20/21			1,825,000.000	1,743,169.92	
CREDIT ACCEPTANCE AUT 4 A 144A 1.260% 10/15/2030 DD 10/28/21			582,000.000	545,742.28	

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CREDIT AGRICOLE SA 144A 4.375% 03/17/2025 DD 03/17/15			1,140,000.000	1,099,695.13	
CREDIT SUISSE AG/NEW YORK NY 4.750% 08/09/2024 DD 08/23/22			1,340,000.000	1,280,026.48	
CREDIT SUISSE GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			205,000.000	163,730.10	
CREDIT SUISSE GROUP AG 144A VAR RT 04/01/2031 DD 04/01/20			285,000.000	221,840.25	
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,242,000.000	1,061,605.89	
CREDIT SUISSE GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19			1,077,000.000	952,555.15	
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			329,799.961	317,945.92	
CREDIT SUISSE MORT ICE4 A 144A VAR RT 05/15/2036 DD 06/05/19			1,145,000.000	1,132,366.87	
CRESCENT ENERGY FINANCE L 144A 7.250% 05/01/2026 DD 05/06/21			2,300,000.000	2,167,382.00	
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,750,000.000	1,572,402.62	
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			6,626,000.000	6,394,090.00	
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	466,310.70	
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	350,655.75	
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,057,763.43	
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			739,000.000	408,338.51	
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	184,929.70	
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,222,000.000	1,791,487.50	
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			70,000.000	58,721.35	
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,704,000.000	961,038.96	
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,216,000.000	1,811,580.00	
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			542,000.000	504,610.13	
CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22			275,000.000	248,195.86	
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			557,994.750	512,246.21	
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			656,865.250	595,952.82	
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			640,563.384	611,384.70	
CSMC 2021-ADV ADV A 144A VAR RT 07/15/2038 DD 08/05/21			1,570,000.000	1,477,858.43	
CSMC 2021-AFC1 TR AFC1 A1 144A VAR RT 03/25/2056 DD 02/01/21			224,231.920	174,436.36	
CSMC 2021-NQM1 NQM1 A1 144A VAR RT 05/25/2065 DD 01/01/21			1,461,955.540	1,224,338.06	
CSMC 2021-NQM3 NQM3 A1 144A VAR RT 04/25/2066 DD 05/01/21			1,030,678.220	815,390.57	
CSMC 2021-NQM6 NQM6 A1 144A VAR RT 07/25/2066 DD 09/01/21			4,451,582.120	3,481,055.76	
CSMC 2021-NQM6 NQM6 A2 144A VAR RT 07/25/2066 DD 09/01/21			2,917,077.690	2,274,055.75	
CSMC 2021-RPL4 TR RPL4 A1 144A VAR RT 12/27/2060 DD 04/01/21			0.001	0.00	
CSMC 2021-RPL7 TR RPL7 A1 144A VAR RT 07/27/2061 DD 09/01/21			0.002	0.00	
CSMC 2022-NQM1 NQM1 A1 144A VAR RT 11/25/2066 DD 01/01/22			2,809,892.550	2,423,689.68	
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			127,636.360	120,762.20	
CSN INOVA VENTURES 144A 6.750% 01/28/2028 DD 01/28/20			900,000.000	858,459.51	
CT TRUST 144A 5.125% 02/03/2032 DD 02/03/22			700,000.000	615,676.18	
CUBIC 4/21 TLB 0.000% 05/25/2028 DD 04/15/21			657,272.490	550,702.33	
CUBIC 4/21 TLC 0.000% 05/25/2028 DD 04/15/21			133,682.510	112,007.23	

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As Of Date : 12/31/2022

Accounting Status : REVISED

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CULLIGAN 7/21 COV-LITE TLB			704,460.010	662,488.28	
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18			2,021,000.000	1,958,101.73	
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	619,500.00	
DAIMLER TRUCK FINANCE NOR 144A 2.375% 12/14/2028 DD 12/14/21			1,316,000.000	1,108,053.49	
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			10,549,000.000	10,464,492.70	
DANSKE BANK A/S 144A VAR RT 04/01/2028 DD 04/01/22			1,322,000.000	1,218,164.34	
DANSKE BANK A/S 144A VAR RT 06/22/2024 DD 06/22/20			1,632,000.000	1,524,174.81	
DANSKE BANK A/S 144A VAR RT 09/10/2025 DD 09/10/21			1,799,000.000	1,643,221.89	
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			1,756,000.000	1,547,925.94	
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			2,197,000.000	2,057,289.95	
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22			2,905,000.000	2,839,637.50	
DAVE & BUSTER'S 6/22 COV-LITE 0.000% 06/29/2029 DD 04/06/22			539,647.500	536,614.68	
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			2,476,000.000	2,488,380.00	
DAVITA INC 144A 3.750% 02/15/2031 DD 08/11/20			475,000.000	354,516.25	
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			734,907.810	480,445.98	
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			624,037.500	578,547.04	
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			881,062.496	800,410.03	
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,076,068.826	2,040,532.55	
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18			82,989,307.650	687,334.04	
DBGS 2021-W52 MORTG W52 C 144A VAR RT 10/15/2036 DD 11/18/21			9,120,000.000	8,157,200.69	
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			1,744,000.000	1,679,944.48	
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			1,876,000.000	1,858,553.20	
DCP MIDSTREAM OPERATING LP 5.625% 07/15/2027 DD 06/24/20			1,418,000.000	1,408,071.51	
DEEPHAVEN RESIDENTIA 3 A1 144A VAR RT 08/25/2066 DD 09/01/21			3,296,396.191	2,695,994.21	
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	826,537.40	
DELL EQUIPMENT FINAN 2 A2 144A 0.330% 12/22/2026 DD 09/22/21			1,085,707.623	1,072,854.80	
DELL INTERNATIONAL LLC / EMC C 5.450% 06/15/2023 DD 06/15/21			2,831,000.000	2,832,767.08	
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21			7,934,000.000	8,111,574.82	
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			607,670.700	516,667.94	
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			4,594,000.000	4,324,378.69	
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,555,000.000	1,473,173.19	
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			2,334,000.000	2,080,140.37	
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,010,000.000	1,031,957.40	
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			340,000.000	283,071.98	
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			300,000.000	278,718.50	
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20			425,000.000	375,288.60	
DEVON ENERGY CORP 5.250% 09/15/2024 DD 09/15/21			391,000.000	391,496.37	
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21			2,807,000.000	2,781,932.48	
DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11			255,000.000	239,296.03	

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DEVON ENERGY CORP 8.250% 08/01/2023 DD 08/01/21			2,059,000.000	2,086,988.37	
DIAGEO CAPITAL PLC 5.300% 10/24/2027 DD 10/24/22			415,000.000	424,421.46	
DIAMONDBACK ENERGY INC 6.250% 03/15/2033 DD 10/28/22			1,435,000.000	1,459,480.51	
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22			755,000.000	489,774.14	
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19			1,293,718.920	1,247,973.02	
DIGITAL REALTY TRUST LP 3.600% 07/01/2029 DD 06/14/19			120,000.000	107,448.05	
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			978,606.080	950,676.66	
DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21			656,000.000	586,896.96	
DISCOVER BANK 3.350% 02/06/2023 DD 02/06/18			2,650,000.000	2,645,098.85	
DISCOVER BANK 4.250% 03/13/2026 DD 03/13/14			3,124,000.000	2,977,728.95	
DISCOVER CARD EXECUTION A2 A2 1.030% 09/15/2028 DD 09/27/21			978,000.000	856,776.60	
DISCOVER CARD EXECUTION A3 A3 3.560% 07/15/2027 DD 08/09/22			7,274,000.000	7,066,899.05	
DISCOVER CARD EXECUTION N A4 A 5.030% 10/15/2027 DD 11/28/22			4,800,000.000	4,851,769.93	
DISCOVERY PURCHASER/BAYER 8/22 0.000% 08/04/2029 DD 07/25/22			631,000.000	573,736.75	
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			2,839,000.000	2,265,876.88	
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			146,000.000	145,329.12	
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			3,750,000.000	2,419,500.00	
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,490,000.000	1,204,218.00	
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22			1,667,000.000	1,716,843.30	
DNB BANK ASA 144A VAR RT 03/28/2025 DD 03/30/22			1,390,000.000	1,341,173.78	
DNB BANK ASA 144A VAR RT 09/30/2025 DD 09/30/21			380,000.000	349,410.94	
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			331,000.000	330,654.96	
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			404,000.000	393,358.48	
DOMINION ENERGY INC 5.375% 11/15/2032 DD 11/18/22			1,050,000.000	1,043,914.46	
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			160,000.000	163,711.26	
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			901,460.003	858,887.65	
DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 04/01/2029 DD 03/28/22			325,000.000	320,125.00	
DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 04/20/2029 DD 03/28/22			452,580.000	445,651.00	
DOTDASH MEREDITH 11/21 TLB 0.000% 11/23/2028 DD 11/15/21			673,470.820	579,184.91	
DPL INC 4.125% 07/01/2025 DD 01/01/21			2,445,000.000	2,298,297.39	
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			2,114,000.000	2,066,556.56	
DRIVE AUTO RECEIVABLES TRU 1 D 1.450% 01/16/2029 DD 04/21/21			1,420,000.000	1,330,923.26	
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			309,433.260	307,567.59	
DRIVE AUTO RECEIVABLES TRU 2 D 1.390% 03/15/2029 DD 08/25/21			3,468,000.000	3,196,202.09	
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			302,832.300	300,563.33	
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,157,977.760	1,140,438.22	
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			1,786,679.420	1,785,073.91	
DRYDEN 113 CLO LT 113A A1 144A VAR RT 10/20/2035 DD 11/10/22			3,250,000.000	3,245,348.67	
DRYDEN 72 CLO LTD 72A AR 144A VAR RT 05/15/2032 DD 05/17/21			3,430,000.000	3,359,405.15	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DRYDEN SENIOR LOA 47A A1R 144A VAR RT 04/15/2028 DD 04/29/21			5,201,400.850	5,152,459.72	
DT AUTO OWNER TRUST 4A A 144A 0.560% 09/15/2025 DD 11/10/21			489,832.040	482,002.32	
DT AUTO OWNER TRUST 4A B 144A 1.020% 05/15/2026 DD 11/10/21			954,000.000	910,138.42	
DT MIDSTREAM 5/21 COV-LITE TL 0.000% 06/12/2028 DD 05/14/21			281,126.910	281,304.02	
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,239,000.000	1,064,437.29	
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			1,535,000.000	1,287,711.50	
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20			385,000.000	349,075.10	
DTE ENERGY CO STEP 10/01/2024 DD 07/01/2019			678,000.000	648,383.64	
DTE ENERGY CO STEP 11/01/2024 DD 08/01/2022			3,916,000.000	3,850,876.69	
DUFF & PHELPS 4/20 (USD) COV-L			1,106,676.270	1,031,632.55	
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16			2,702,000.000	2,500,996.98	
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			435,000.000	320,354.62	
DUKE ENERGY CORP 4.300% 03/15/2028 DD 08/11/22			1,372,000.000	1,322,668.63	
DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22			235,000.000	209,890.25	
DUKE ENERGY CORP 5.000% 12/08/2025 DD 12/08/22			764,000.000	763,092.94	
DUKE ENERGY CORP 5.000% 12/08/2027 DD 12/08/22			688,000.000	685,278.48	
DUN & BRADSTREET 1/19 COV-LITE TL			1,887,423.050	1,866,869.02	
DUPONT PERFORMANCE 12/22 TLB 0.000% 12/07/2029 DD 11/29/22			960,564.000	960,564.00	
E.ON SE REGS 0.375% 09/29/2027			345,000.000	321,807.89	
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			1,231,221.290	1,207,372.53	
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			483,625.800	464,280.77	
EAGLEVIEW TECHNOLOGY 7/18			1,109,779.580	969,325.88	
ECOLAB INC 1.000% 01/15/2024			325,000.000	340,386.27	
ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21			480,000.000	366,785.04	
ECOPETROL SA 5.375% 06/26/2026 DD 06/26/15			255,000.000	240,503.25	
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14			260,000.000	181,079.43	
ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20			520,000.000	471,423.23	
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			1,210,000.000	1,213,741.75	
EDISON INTERNATIONAL 6.950% 11/15/2029 DD 11/10/22			1,099,000.000	1,149,976.13	
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	773,380.11	
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,454,000.000	2,085,900.00	
ELLINGTON FINANCIAL 1 A1 144A VAR RT 02/25/2066 DD 02/01/21			182,432.910	149,649.28	
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20			453,946.030	407,856.39	
EMBECTA 3/22 COV-LITE TLB 0.000% 03/30/2029 DD 01/14/22			453,399.880	431,296.64	
ENBRIDGE/GRIZZLY ACQUISITIONS 10/18 COV-LITE TLB			856,962.540	849,772.62	
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	914,758.80	
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,314,000.000	1,261,427.07	
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			598,000.000	31,395.00	
ENEL FINANCE AMERICA LLC 144A 7.100% 10/14/2027 DD 10/14/22			1,130,000.000	1,170,212.90	

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ENEL FINANCE INTERNATIONAL 144A 1.375% 07/12/2026 DD 07/12/21			547,000.000	471,644.79	
ENEL FINANCE INTERNATIONAL 144A 6.800% 10/14/2025 DD 10/14/22			1,761,000.000	1,809,997.27	
ENERGY TRANSFER LP 3.600% 02/01/2023 DD 01/22/13			24,000.000	23,953.88	
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17			1,349,000.000	1,261,016.22	
ENERGY TRANSFER LP 4.250% 03/15/2023 DD 03/15/19			2,275,000.000	2,269,437.74	
ENERGY TRANSFER LP 5.550% 02/15/2028 DD 12/14/22			540,000.000	534,686.40	
ENERGY TRANSFER LP 5.750% 02/15/2033 DD 12/14/22			1,222,000.000	1,195,555.92	
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19			3,175,000.000	3,183,647.33	
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	96,461.46	
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	49,444.37	
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	277,052.55	
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/26/2028 DD 04/27/21			782,100.000	700,175.02	
ENTAIN/GVC HOLDINGS 10/22 COV- 0.000% 10/31/2029 DD 10/05/22			585,000.000	581,589.45	
ENTAIN/GVC HOLDINGS 7/21 (USD) 0.000% 03/29/2027 DD 07/07/21			830,355.000	823,869.93	
ENTEGRIS ESCROW CORP 144A 4.750% 04/15/2029 DD 04/14/22			512,000.000	466,911.90	
ENTEGRIS ESCROW CORP 144A 5.950% 06/15/2030 DD 06/30/22			2,361,000.000	2,177,314.20	
ENTERGY CORP 0.900% 09/15/2025 DD 08/26/20			195,000.000	173,861.77	
ENTERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			175,000.000	155,936.42	
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			1,676,774.870	1,633,725.19	
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19			2,042,000.000	1,923,237.28	
EPIC HEALTH 6/21 DELAYED TL 0.000% 12/31/2024 DD 06/23/21			23,262.450	17,795.77	
EPIC HEALTH 6/21 TLB 0.000% 12/31/2024 DD 06/23/21			531,525.560	406,617.05	
EPICOR 7/20 2ND LIEN COV-LITE			407,000.000	400,284.50	
EPR PROPERTIES 4.500% 06/01/2027 DD 05/23/17			252,000.000	220,885.54	
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16			5,714,000.000	5,138,123.94	
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	918,031.68	
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			3,665,000.000	2,996,137.50	
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			1,280,000.000	1,235,195.11	
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,129,696.50	
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22			495,000.000	484,733.71	
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22			613,000.000	590,637.73	
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	868,051.97	
EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21			2,376,000.000	2,183,438.32	
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			1,235,000.000	1,048,532.45	
EQT CORP 3.900% 10/01/2027 DD 10/04/17			2,596,000.000	2,397,243.83	
EQT CORP 5.700% 04/01/2028 DD 10/04/22			1,461,000.000	1,453,060.97	
EQT CORP VAR RT 02/01/2025 DD 01/21/20			4,119,000.000	4,128,679.65	
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			145,000.000	119,960.89	
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	21,058.66	

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EQUITABLE FINANCIAL LIFE 144A 1.400% 07/07/2025 DD 07/07/20			2,408,000.000	2,185,297.06	
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22			115,000.000	108,234.61	
ESSEX PORTFOLIO LP 1.650% 01/15/2031 DD 08/24/20			185,000.000	138,485.26	
ETC GROUP 7/22 COV-LITE TL 0.000% 08/03/2029 DD 07/21/22			423,115.000	409,363.76	
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	939,286.58	
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			160,000.000	100,580.26	
EVERGY MISSOURI WEST INC 144A 5.150% 12/15/2027 DD 12/05/22			3,076,000.000	3,069,450.86	
EVERSOURCE ENERGY 1.650% 08/15/2030 DD 08/14/20			85,000.000	66,351.41	
EVERSOURCE ENERGY 2.900% 03/01/2027 DD 02/25/22			942,000.000	868,703.16	
EVERSOURCE ENERGY 4.200% 06/27/2024 DD 06/27/22			345,000.000	341,136.72	
EVERSOURCE ENERGY 4.600% 07/01/2027 DD 06/27/22			750,000.000	739,864.27	
EW SCRIPPS 12/19 COV-LITE TLB2			962,530.470	944,242.39	
EW SCRIPPS 12/20 INCREMENTAL 0.000% 01/07/2028 DD 12/09/20			730,611.620	709,087.80	
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,574,105.000	1,530,423.59	
EXELON CORP 4.950% 06/15/2035 DD 12/15/15			170,000.000	163,007.10	
EXETER AUTOMOBILE RE 3A E 144A 3.040% 12/15/2028 DD 08/25/21			1,150,000.000	981,239.92	
EXETER AUTOMOBILE RECEIV 4A A2 3.990% 08/15/2024 DD 08/10/22			172,745.440	172,528.35	
EXETER AUTOMOBILE RECEIVA 2A C 0.980% 06/15/2026 DD 06/02/21			1,120,000.000	1,076,305.89	
EXETER AUTOMOBILE RECEIVA 2A D 1.400% 04/15/2027 DD 06/02/21			305,000.000	278,739.26	
EXETER AUTOMOBILE RECEIVA 3A B 4.860% 12/15/2026 DD 06/22/22			1,382,000.000	1,360,429.47	
EXETER AUTOMOBILE RECEIVA 3A D 1.550% 06/15/2027 DD 08/25/21			620,000.000	562,807.79	
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			1,250,000.000	1,261,388.81	
EXPORT-IMPORT BANK OF IND 144A 3.875% 02/01/2028 DD 02/01/18			720,000.000	667,152.00	
EXPORT-IMPORT BANK OF KOREA 4.000% 09/15/2024 DD 09/15/22			64,000.000	63,027.20	
EXPORT-IMPORT BANK OF KOREA 4.250% 09/15/2027 DD 09/15/22			1,208,000.000	1,185,348.87	
EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21			979,497.090	932,618.36	
EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21			80,000.000	62,788.96	
F&G GLOBAL FUNDING 144A 0.900% 09/20/2024 DD 09/22/21			1,175,000.000	1,074,189.17	
F&G GLOBAL FUNDING 144A 1.750% 06/30/2026 DD 06/30/21			5,744,000.000	5,120,077.30	
F&G GLOBAL FUNDING 144A 2.300% 04/11/2027 DD 01/11/22			2,186,000.000	1,924,334.82	
F&G GLOBAL FUNDING 144A 5.150% 07/07/2025 DD 07/07/22			5,343,000.000	5,235,696.96	
FACTSET RESEARCH SYSTEMS INC 2.900% 03/01/2027 DD 03/01/22			1,080,000.000	981,691.11	
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,024,000.000	1,877,543.36	
FANNIE MAE CONNEC R02 2M1 144A VAR RT 11/25/2041 DD 12/01/21			0.001	0.00	
FANNIE MAE CONNECTICU C05 1ED1 VAR RT 01/25/2031 DD 08/03/18			0.002	0.00	
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 07/25/2029 DD 01/26/17			0.088	0.09	
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 08/25/2028 DD 02/18/16			0.026	0.03	
FANNIE MAE CONNECTICUT C01 2M2 VAR RT 08/25/2028 DD 02/18/16			0.013	0.01	
FANNIE MAE CONNECTICUT C01 M2 VAR RT 10/25/2023 DD 10/24/13			0.009	0.01	

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FANNIE MAE CONNECTICUT C02 2M2 VAR RT 05/25/2025 DD 05/27/15			0.025	0.02	
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 08/25/2030 DD 03/14/18			0.004	0.00	
FANNIE MAE CONNECTICUT C03 2M2 VAR RT 10/25/2028 DD 04/21/16			0.001	0.00	
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 01/25/2029 DD 07/28/16			0.013	0.01	
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 04/25/2028 DD 10/27/15			0.026	0.03	
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 11/25/2024 DD 11/25/14			0.046	0.05	
FANNIE MAE CONNECTICUT C05 2M2 VAR RT 01/25/2029 DD 08/10/16			0.032	0.04	
FANNIE MAE CONNECTICUT C06 1M2 VAR RT 04/25/2029 DD 11/09/16			0.012	0.01	
FANNIE MAE CONNECTICUT C07 2M2 VAR RT 05/25/2029 DD 12/08/16			0.005	0.01	
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,805,790.07	
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,552,967.64	
FEDEX CORP 2.400% 05/15/2031 DD 04/29/21			557,000.000	451,902.66	
FELLS POINT FUNDING TRUST 144A 3.046% 01/31/2027 DD 02/09/22			4,888,000.000	4,454,738.09	
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			1,731,000.000	1,396,224.60	
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			609,972.251	587,181.68	
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			2,768.000	2,808.57	
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			5,604.990	5,891.62	
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			12,252.312	12,723.45	
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			8,789.721	8,841.58	
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			19,252.065	19,025.63	
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			8,144.280	8,247.84	
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			15,418.940	15,426.71	
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			381.200	382.31	
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			29,343.770	30,024.86	
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			154,232.300	157,808.83	
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09			95,874.500	97,722.76	
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10			33,674.280	34,167.18	
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13			16,629.630	16,008.26	
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05			24,589.150	25,478.15	
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13			87,313.550	81,883.39	
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15			41,781.922	40,143.49	
FHLMC POOL #G0-8686 3.000% 01/01/2046 DD 01/01/16			466,041.850	419,261.59	
FHLMC POOL #G0-8688 4.000% 01/01/2046 DD 01/01/16			98,083.550	94,171.17	
FHLMC POOL #G0-8737 3.000% 12/01/2046 DD 11/01/16			112,680.490	101,019.50	
FHLMC POOL #G0-8747 3.000% 02/01/2047 DD 01/01/17			301,054.535	269,796.86	
FHLMC POOL #G0-8767 4.000% 05/01/2047 DD 05/01/17			238,550.603	228,443.97	
FHLMC POOL #G0-8812 3.000% 04/01/2048 DD 04/01/18			315,323.239	281,185.68	
FHLMC POOL #G1-3826 4.000% 05/01/2025 DD 04/01/10			5,603.150	5,477.88	
FHLMC POOL #G1-4399 4.000% 06/01/2025 DD 02/01/12			9,710.434	9,493.33	

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FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	124,185.230	119,668.09	
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	57,385.750	56,148.58	
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	144,474.771	136,000.49	
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	358,443.270	345,360.10	
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	931,924.790	884,965.25	
FHLMC	POOL #G6-7710	3.500% 03/01/2048 DD 03/01/18	281,058.015	260,265.47	
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	179,819.340	171,451.48	
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	266,480.270	249,218.05	
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	40,691.023	38,187.47	
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	530,364.090	483,897.39	
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	94,053.250	85,808.45	
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	114,647.790	106,085.17	
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	116,485.890	104,665.68	
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	30,695.314	27,518.79	
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	1,035,498.314	962,892.93	
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	145,533.549	135,531.09	
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	239,294.639	212,502.14	
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	405,236.155	359,877.67	
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	519,667.930	461,237.42	
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	421,869.460	375,056.45	
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	1,813,190.823	1,611,980.98	
FHLMC	POOL #QA-9049	3.000% 04/01/2050 DD 04/01/20	0.001	0.00	
FHLMC	POOL #QB-5146	2.000% 11/01/2050 DD 10/01/20	371,413.821	304,098.81	
FHLMC	POOL #QB-7396	2.000% 01/01/2051 DD 12/01/20	41,349.233	33,803.98	
FHLMC	POOL #QC-0887	2.000% 04/01/2051 DD 04/01/21	859,498.899	702,902.11	
FHLMC	POOL #QC-2293	3.000% 05/01/2051 DD 05/01/21	0.004	0.00	
FHLMC	POOL #QC-3428	2.500% 06/01/2051 DD 06/01/21	119,168.318	101,352.58	
FHLMC	POOL #QC-4959	2.000% 08/01/2051 DD 07/01/21	1,164,378.999	951,052.59	
FHLMC	POOL #QC-5978	2.500% 08/01/2051 DD 08/01/21	1,646,067.418	1,399,982.99	
FHLMC	POOL #QC-8477	2.000% 10/01/2051 DD 10/01/21	239,557.328	195,628.41	
FHLMC	POOL #QC-9130	1.500% 10/01/2051 DD 10/01/21	1,347,776.530	1,040,634.10	
FHLMC	POOL #QD-6542	2.500% 02/01/2052 DD 02/01/22	686,730.020	585,710.76	
FHLMC	POOL #QD-6543	2.500% 02/01/2052 DD 02/01/22	1,419,314.480	1,206,353.23	
FHLMC	POOL #QD-6813	2.500% 02/01/2052 DD 02/01/22	1,015,871.730	863,447.04	
FHLMC	POOL #QE-0338	3.000% 04/01/2052 DD 04/01/22	330,939.310	291,046.23	
FHLMC	POOL #QE-0664	3.000% 04/01/2052 DD 04/01/22	543,333.570	477,849.75	
FHLMC	POOL #QE-2555	4.000% 05/01/2052 DD 05/01/22	205,425.222	192,964.27	
FHLMC	POOL #QE-3449	3.000% 06/01/2052 DD 06/01/22	73,984.462	65,063.96	
FHLMC	POOL #QE-8255	5.000% 08/01/2052 DD 08/01/22	0.004	0.00	

Asset Detail

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As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC	POOL #QE-9566	5.000% 09/01/2052 DD 09/01/22	0.009	0.01	
FHLMC	POOL #QF-1507	4.500% 10/01/2052 DD 10/01/22	0.008	0.01	
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	43,145.567	39,740.24	
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	642,471.930	573,800.75	
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	100,987.578	84,925.33	
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	177,958.270	157,733.93	
FHLMC	POOL #RA-2454	3.500% 04/01/2050 DD 04/01/20	0.003	0.00	
FHLMC	POOL #RA-2457	3.000% 04/01/2050 DD 04/01/20	16,233.618	14,492.45	
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,280,362.999	1,138,294.46	
FHLMC	POOL #RA-3575	2.000% 09/01/2050 DD 09/01/20	771,594.408	631,932.61	
FHLMC	POOL #RA-3726	2.000% 10/01/2050 DD 09/01/20	87,085.348	71,229.41	
FHLMC	POOL #RA-3808	2.000% 10/01/2050 DD 10/01/20	953,945.682	781,163.11	
FHLMC	POOL #RA-5257	2.000% 05/01/2051 DD 05/01/21	2,337,297.910	1,910,258.23	
FHLMC	POOL #RA-5267	3.000% 05/01/2051 DD 05/01/21	0.005	0.00	
FHLMC	POOL #RA-5286	2.500% 05/01/2051 DD 05/01/21	1,400,709.836	1,190,048.45	
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	3,004,054.237	2,452,699.76	
FHLMC	POOL #RA-6499	2.000% 12/01/2051 DD 12/01/21	685,110.856	559,799.88	
FHLMC	POOL #RA-6509	2.000% 12/01/2051 DD 12/01/21	1,076,445.589	883,492.21	
FHLMC	POOL #RA-7485	4.000% 05/01/2052 DD 05/01/22	2,865,765.198	2,692,808.71	
FHLMC	POOL #RA-7784	4.500% 08/01/2052 DD 08/01/22	1,458,536.576	1,406,755.87	
FHLMC	POOL #RA-8070	4.500% 11/01/2052 DD 10/01/22	1,673,818.010	1,612,839.53	
FHLMC	POOL #RA-8071	5.000% 10/01/2052 DD 10/01/22	756,183.890	746,193.28	
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	506,991.680	428,104.36	
FHLMC	POOL #RB-5154	2.500% 04/01/2042 DD 03/01/22	1,688,819.137	1,471,038.01	
FHLMC	POOL #RC-1914	2.000% 06/01/2036 DD 06/01/21	448,469.205	400,506.05	
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	61,185.351	56,439.99	
FHLMC	POOL #SB-8148	2.000% 04/01/2037 DD 03/01/22	583,451.010	521,027.42	
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	141,704.280	125,974.82	
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	2,192,096.210	1,880,358.76	
FHLMC	POOL #SD-0895	2.000% 02/01/2052 DD 02/01/22	3,888,131.179	3,190,444.14	
FHLMC	POOL #SD-0934	2.000% 04/01/2051 DD 03/01/22	397,887.954	325,702.95	
FHLMC	POOL #SD-1068	3.500% 01/01/2051 DD 06/01/22	2,522,079.385	2,332,075.26	
FHLMC	POOL #SD-1143	4.500% 09/01/2050 DD 06/01/22	1,040,013.414	1,017,093.16	
FHLMC	POOL #SD-1571	5.000% 08/01/2052 DD 08/01/22	599,825.454	599,219.92	
FHLMC	POOL #SD-1741	5.000% 10/01/2052 DD 10/01/22	875,401.873	872,087.14	
FHLMC	POOL #SD-1805	5.000% 11/01/2052 DD 10/01/22	932,270.148	926,438.81	
FHLMC	POOL #SD-1822	5.000% 11/01/2052 DD 10/01/22	1,199,739.705	1,198,528.51	
FHLMC	POOL #SD-1926	5.500% 11/01/2052 DD 11/01/22	796,889.378	806,686.10	
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	2,120,322.993	2,034,281.91	

Asset Detail

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As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC POOL #SD-7513 3.500% 04/01/2050 DD 03/01/20			124,428.183	115,829.64	
FHLMC POOL #SD-7518 3.000% 06/01/2050 DD 05/01/20			1,876,026.221	1,673,281.50	
FHLMC POOL #SD-7525 2.500% 10/01/2050 DD 09/01/20			1,252,049.395	1,081,386.41	
FHLMC POOL #SD-7526 2.500% 10/01/2050 DD 09/01/20			5,337,426.035	4,597,133.16	
FHLMC POOL #SD-7548 2.500% 11/01/2051 DD 01/01/22			426,630.176	367,481.37	
FHLMC POOL #SD-7553 3.000% 03/01/2052 DD 03/01/22			289,888.706	257,853.75	
FHLMC POOL #SD-8004 3.000% 08/01/2049 DD 07/01/19			0.003	0.00	
FHLMC POOL #SD-8037 2.500% 01/01/2050 DD 12/01/19			910,523.143	779,547.09	
FHLMC POOL #SD-8162 3.000% 08/01/2051 DD 07/01/21			0.006	0.01	
FHLMC POOL #SD-8176 1.500% 10/01/2051 DD 10/01/21			381,365.090	294,457.31	
FHLMC POOL #SD-8193 2.000% 01/01/2052 DD 01/01/22			3,171,367.357	2,588,783.81	
FHLMC POOL #SD-8205 2.500% 04/01/2052 DD 03/01/22			4,103,706.546	3,482,373.12	
FHLMC POOL #SD-8275 4.500% 12/01/2052 DD 11/01/22			403,444.530	388,747.29	
FHLMC POOL #SD-8277 5.500% 12/01/2052 DD 11/01/22			0.004	0.00	
FHLMC POOL #ZM-2661 3.500% 02/01/2047 DD 10/01/18			183,489.510	171,585.60	
FHLMC POOL #ZN-3443 3.000% 02/01/2049 DD 02/01/19			0.000	0.00	
FHLMC POOL #ZS-4577 3.500% 08/01/2044 DD 09/01/18			228,954.602	213,857.36	
FHLMC POOL #ZS-8696 2.500% 05/01/2033 DD 09/01/18			76,625.705	70,968.52	
FHLMC POOL #ZT-0511 3.000% 08/01/2048 DD 09/01/18			598,748.493	533,749.23	
FHLMC POOL #ZT-0538 3.500% 03/01/2048 DD 09/01/18			891,382.686	824,480.90	
FHLMC MULTICLASS MT VAR RT 01/25/2030 DD 03/01/20			0.000	0.00	
FHLMC MULTICLASS MTG 4821 MA 3.500% 10/15/2053 DD 08/01/18			474,423.495	458,099.91	
FHLMC MULTICLASS MTG 5004 SM VAR RT 08/25/2050 DD 07/25/20			0.018	0.00	
FHLMC MULTICLASS MTG 5197 EA 2.000% 02/25/2052 DD 01/01/22			1,708,374.986	1,471,669.89	
FHLMC MULTICLASS MTG 5228 BH 3.500% 01/25/2051 DD 05/01/22			1,327,623.427	1,256,210.43	
FHLMC MULTICLASS MTG 5249 AB 4.000% 11/25/2051 DD 07/01/22			1,762,861.147	1,696,106.00	
FHLMC MULTICLASS MTG K063 A2 VAR RT 01/25/2027 DD 03/01/17			190,000.000	182,602.96	
FHLMC MULTICLASS MTG K064 A2 3.224% 03/25/2027 DD 05/01/17			205,000.000	195,348.35	
FHLMC MULTICLASS MTG K065 A2 3.243% 04/25/2027 DD 07/01/17			1,100,000.000	1,047,984.08	
FHLMC MULTICLASS MTG K067 A2 3.194% 07/25/2027 DD 09/01/17			1,141,000.000	1,083,158.03	
FHLMC MULTICLASS MTG K068 A2 3.244% 08/25/2027 DD 10/01/17			975,000.000	927,218.07	
FHLMC MULTICLASS MTG K070 A2 VAR RT 11/25/2027 DD 12/01/17			364,000.000	346,602.87	
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18			3,016,000.000	2,944,778.97	
FHLMC MULTICLASS MTG K080 A2 VAR RT 07/25/2028 DD 09/01/18			327,000.000	318,805.57	
FHLMC MULTICLASS MTG K085 A2 VAR RT 10/25/2028 DD 12/01/18			324,000.000	316,283.94	
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	826,386.42	
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19			1,388,000.000	1,258,666.72	
FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20			619,000.000	514,930.75	
FHLMC MULTICLASS MTG K131 X1 VAR RT 07/25/2031 DD 09/01/21			0.071	0.00	

Asset Detail

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As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC MULTICLASS MTG K141 A2 2.250% 02/25/2032 DD 04/01/22			535,000.000	447,053.01	
FHLMC MULTICLASS MTG K146 A2 2.920% 06/25/2032 DD 06/01/22			250,000.000	220,483.45	
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			215,889.790	212,638.10	
FIDELITY NATIONAL INFORMATION 0.600% 03/01/2024 DD 03/02/21			440,000.000	416,468.56	
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			710,000.000	680,004.12	
FIDELITY NATIONAL INFORMATION 4.500% 07/15/2025 DD 07/13/22			928,000.000	910,686.60	
FIDELITY NATIONAL INFORMATION 5.625% 07/15/2052 DD 07/13/22			105,000.000	96,436.65	
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			260,277.240	260,078.62	
FIFTH THIRD BANCORP VAR RT 07/28/2030 DD 07/28/22			675,000.000	645,165.36	
FILTRATION GROUP 10/21 INCREME 0.000% 10/21/2028 DD 10/12/21			882,860.820	865,203.61	
FILTRATION GROUP 3/18 (USD) TL			1,098,946.360	1,085,671.08	
FIRST INVESTORS AUTO 2A A 144A 6.260% 07/15/2027 DD 11/02/22			4,140,656.310	4,121,754.63	
FIRST QUANTUM MINERALS LT 144A 7.500% 04/01/2025 DD 03/22/17			2,087,000.000	2,031,361.04	
FIRST-CITIZENS BANK & TRUST CO VAR RT 06/19/2024 DD 06/19/20			745,000.000	738,619.35	
FIRST-CITIZENS BANK & TRUST CO VAR RT 09/27/2025 DD 09/27/19			1,738,000.000	1,643,794.89	
FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20			828,000.000	764,413.67	
FIRSTENERGY CORP 2.250% 09/01/2030 DD 06/08/20			440,000.000	349,228.00	
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20			630,000.000	513,664.20	
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			2,143,000.000	2,413,553.75	
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			1,000,000.000	932,690.00	
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			587,000.000	512,865.50	
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			2,573,000.000	2,508,708.65	
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			430,163.520	381,507.29	
FISERV 2/20 COV-LITE TLB			1,576,856.010	1,489,151.27	
FISERV INC 1.125% 07/01/2027			395,000.000	374,049.30	
FLAGSHIP CREDIT AUTO 2 A 144A 0.370% 12/15/2026 DD 05/20/21			442,039.200	435,588.08	
FLAGSHIP CREDIT AUTO 3 A 144A 0.700% 04/15/2025 DD 08/06/20			2,059.250	2,056.46	
FLAGSHIP CREDIT AUTO 3 A2 144A 4.060% 10/15/2025 DD 08/18/22			3,736,000.000	3,704,618.72	
FLAGSHIP CREDIT AUTO 4 A2 144A 6.150% 09/15/2026 DD 11/09/22			4,045,000.000	4,067,946.07	
FLAGSHIP CREDIT AUTO 4 A3 144A 6.320% 06/15/2027 DD 11/09/22			4,860,000.000	4,896,117.09	
FLATIRON CLO 20 LTD 1A E 144A VAR RT 11/20/2033 DD 11/10/20			1,000,000.000	939,149.31	
FLORIDA ST BRD OF ADMIN FIN CO 2.154% 07/01/2030 DD 09/16/20			180,000.000	147,386.23	
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21			375,000.000	311,881.31	
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20			873,000.000	868,607.46	
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			830.742	843.72	
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			2,584.210	2,602.64	
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			146.144	150.52	
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			371.040	384.14	
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			225.490	233.45	

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FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	442.710	458.37	
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	1,508.350	1,561.77	
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	1,230.365	1,269.17	
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	563.045	577.17	
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	253.140	262.73	
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	584.530	609.23	
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	12,787.280	13,420.22	
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	19,952.170	20,996.98	
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	23.975	24.27	
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	170.785	175.07	
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	415.820	426.26	
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	1,125.110	1,153.69	
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	54.300	55.66	
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	96.052	95.80	
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	1,112.700	1,142.65	
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	442.310	453.41	
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,311.080	1,343.98	
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	224.270	229.90	
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	1,831.594	1,877.56	
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	0.010	0.01	
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	172.160	176.48	
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	236.100	235.48	
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	754.240	773.17	
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	1,720.510	1,764.34	
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	806.620	832.76	
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	1,497.982	1,536.18	
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	23,110.410	23,677.45	
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	229.410	235.20	
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	678.010	678.60	
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	10,498.300	10,562.15	
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	446.930	458.89	
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	735.544	754.00	
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,581.180	2,645.95	
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	339.142	347.65	
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	359.190	368.20	
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,013.170	2,063.69	
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	6,037.680	6,166.46	
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	264.592	271.23	
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	4,739.020	4,747.27	

Asset Detail

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As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	1,892.140	1,881.78	
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	5,869.625	5,868.83	
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	5,743.640	5,678.02	
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	2,574.140	2,565.56	
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	8,077.466	8,157.46	
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	276.832	283.78	
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	651.400	667.75	
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	423.770	434.40	
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,158.380	1,143.46	
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,233.923	1,256.97	
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	942.520	940.08	
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	4,622.688	4,650.72	
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	3,605.480	3,613.76	
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	13,589.715	14,334.88	
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	12,384.176	12,974.27	
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	13,427.550	14,094.56	
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	2,138.304	2,108.28	
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	565.064	557.79	
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	7,842.747	8,101.82	
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	17,041.572	17,417.54	
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	63,635.740	65,226.97	
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,772.150	1,817.32	
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	29,593.500	29,347.94	
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	109,846.230	109,005.18	
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	66,250.480	65,743.29	
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	104,912.020	98,277.40	
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	20,003.760	19,717.02	
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	6,588.630	6,494.52	
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	187,554.010	175,786.86	
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	309,905.860	307,531.72	
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	28,276.083	28,657.56	
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	30,993.890	31,412.05	
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	1,098,672.750	1,024,233.51	
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	119,485.050	125,910.33	
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	235,554.958	233,751.09	
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	214,590.240	207,823.48	
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	67,849.660	63,604.80	
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	489,886.680	459,215.03	
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	169,717.370	159,099.42	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	35,372.600	32,238.38	
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	92,336.650	84,145.72	
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	100,308.840	91,409.57	
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	291,168.230	265,333.59	
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	58,226.550	53,061.05	
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	158,506.630	148,798.81	
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	33,554.350	31,239.16	
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	364,562.375	349,081.58	
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	303,714.870	272,840.64	
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	135,120.866	125,546.61	
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	431,108.570	387,015.86	
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	98,953.751	94,777.62	
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	57,367.560	51,395.92	
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	234,890.967	210,211.81	
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	81,740.910	74,488.98	
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	39,626.480	36,111.58	
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	296,826.060	278,622.88	
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	44,590.983	42,736.61	
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	76,333.220	70,907.87	
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	110,714.070	102,914.59	
FNMA	POOL #0BF0278	3.500% 05/01/2042 DD 12/01/18	178,362.120	169,852.77	
FNMA	POOL #0BF0451	3.500% 06/01/2041 DD 08/01/20	1,783,357.352	1,699,328.38	
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	662,220.547	591,336.50	
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	187,104.836	166,348.93	
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	301,092.800	289,498.23	
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	850,245.041	794,750.82	
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	701,033.872	655,723.10	
FNMA	POOL #0BM6785	3.500% 08/01/2043 DD 09/01/21	36,892.100	34,507.52	
FNMA	POOL #0BM7041	3.500% 02/01/2046 DD 07/01/22	207,150.645	193,748.03	
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	130,703.929	116,374.44	
FNMA	POOL #0BO7242	3.000% 01/01/2050 DD 01/01/20	0.000	0.00	
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	347,838.117	309,254.15	
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	711,262.119	609,075.14	
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,105,835.553	945,326.75	
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	294,411.236	250,947.40	
FNMA	POOL #0BP5576	2.500% 06/01/2050 DD 06/01/20	932,447.326	792,285.26	
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	762,141.793	652,764.70	
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,426,020.074	1,217,264.87	
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	851,836.390	729,475.75	

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FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	454,237.530	386,448.73	
FNMA	POOL #0BT1307	2.500% 07/01/2051 DD 06/01/21	584,312.281	497,806.38	
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	291,124.392	247,600.90	
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	386,358.021	345,088.42	
FNMA	POOL #0BT7309	2.000% 09/01/2051 DD 09/01/21	273,564.629	223,376.63	
FNMA	POOL #0BU1215	2.500% 03/01/2052 DD 03/01/22	1,250,825.976	1,071,575.71	
FNMA	POOL #0BV8012	3.500% 08/01/2052 DD 08/01/22	597,411.651	543,175.54	
FNMA	POOL #0BV9931	4.000% 06/01/2052 DD 06/01/22	2,911,012.880	2,734,756.61	
FNMA	POOL #0BV9932	2.500% 06/01/2052 DD 06/01/22	272,466.129	231,600.85	
FNMA	POOL #0BW9898	4.500% 10/01/2052 DD 10/01/22	1,833,256.200	1,768,372.83	
FNMA	POOL #0BX0963	5.000% 10/01/2052 DD 10/01/22	514,243.297	507,449.18	
FNMA	POOL #0CA0660	4.000% 11/01/2047 DD 10/01/17	1,734,171.547	1,663,792.31	
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	204,789.780	200,307.19	
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	90,842.703	89,152.81	
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	176,810.666	157,028.83	
FNMA	POOL #0CA4263	3.000% 10/01/2034 DD 09/01/19	466,129.809	437,923.88	
FNMA	POOL #0CA4536	3.000% 11/01/2049 DD 10/01/19	24,657.549	21,898.47	
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	639,564.052	593,708.16	
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,158,554.230	1,028,918.02	
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	2,671,924.621	2,464,766.30	
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	1,189,979.053	1,052,472.35	
FNMA	POOL #0CA5659	2.500% 05/01/2050 DD 04/01/20	1,907,765.181	1,621,422.91	
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	546,891.562	502,409.62	
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,430,168.631	1,262,999.18	
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	1,929,714.606	1,613,778.68	
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	458,444.331	443,637.67	
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	858,663.689	788,741.08	
FNMA	POOL #0CA7754	3.000% 11/01/2050 DD 10/01/20	0.021	0.02	
FNMA	POOL #0CA9007	4.500% 02/01/2051 DD 01/01/21	145,247.236	140,185.24	
FNMA	POOL #0CA9306	3.000% 02/01/2051 DD 02/01/21	1,029,008.489	907,653.42	
FNMA	POOL #0CB0982	2.000% 07/01/2051 DD 06/01/21	576,083.867	470,933.56	
FNMA	POOL #0CB1146	3.000% 07/01/2051 DD 06/01/21	277,660.308	245,126.18	
FNMA	POOL #0CB1279	2.500% 08/01/2051 DD 07/01/21	211,187.584	180,283.08	
FNMA	POOL #0CB1382	2.500% 08/01/2051 DD 07/01/21	2,045,735.945	1,748,452.90	
FNMA	POOL #0CB1620	2.000% 09/01/2051 DD 08/01/21	3,303,515.802	2,697,720.81	
FNMA	POOL #0CB1782	2.000% 10/01/2051 DD 09/01/21	3,709,832.535	3,029,530.71	
FNMA	POOL #0CB1784	2.500% 10/01/2051 DD 09/01/21	839,560.715	713,782.83	
FNMA	POOL #0CB2275	2.500% 12/01/2051 DD 11/01/21	1,388,205.584	1,180,011.33	
FNMA	POOL #0CB2610	2.000% 01/01/2052 DD 12/01/21	2,912,533.271	2,377,531.46	

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FNMA	POOL #0CB2835	2.000% 02/01/2052 DD 01/01/22	2,187,486.887	1,809,590.71	
FNMA	POOL #0CB2927	2.000% 02/01/2052 DD 01/01/22	1,900,520.954	1,552,856.87	
FNMA	POOL #0CB3010	2.000% 03/01/2052 DD 02/01/22	2,641,783.147	2,176,115.30	
FNMA	POOL #0CB3152	2.000% 03/01/2052 DD 02/01/22	3,972,061.133	3,241,858.19	
FNMA	POOL #0CB3207	2.500% 03/01/2037 DD 03/01/22	122,917.533	112,871.47	
FNMA	POOL #0CB3559	2.000% 04/01/2052 DD 04/01/22	300,495.672	245,233.66	
FNMA	POOL #0CB3768	3.500% 06/01/2052 DD 05/01/22	1,670,066.247	1,520,534.65	
FNMA	POOL #0CB4959	4.500% 10/01/2052 DD 09/01/22	0.001	0.00	
FNMA	POOL #0CB5113	5.500% 11/01/2052 DD 10/01/22	2,832,675.470	2,849,197.53	
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	148,088.977	131,492.11	
FNMA	POOL #0FM1325	3.000% 08/01/2034 DD 07/01/19	251,394.678	236,221.81	
FNMA	POOL #0FM1873	3.000% 11/01/2049 DD 11/01/19	514,402.433	456,842.01	
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	718,399.819	638,012.40	
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	81,140.242	72,373.83	
FNMA	POOL #0FM3662	3.000% 03/01/2050 DD 06/01/20	0.016	0.01	
FNMA	POOL #0FM3951	3.000% 08/01/2050 DD 07/01/20	162,833.848	145,242.07	
FNMA	POOL #0FM4279	2.000% 09/01/2050 DD 09/01/20	1,208,015.399	988,870.12	
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	229,528.423	204,731.79	
FNMA	POOL #0FM4461	3.000% 03/01/2050 DD 09/01/20	0.002	0.00	
FNMA	POOL #0FM4523	2.000% 10/01/2050 DD 10/01/20	313,446.447	258,098.28	
FNMA	POOL #0FM5410	2.000% 12/01/2050 DD 12/01/20	655,740.094	536,895.72	
FNMA	POOL #0FM6128	2.500% 02/01/2051 DD 02/01/21	939,729.450	799,651.86	
FNMA	POOL #0FM6471	2.000% 02/01/2051 DD 03/01/21	1,724,454.539	1,411,158.07	
FNMA	POOL #0FM6559	2.000% 03/01/2051 DD 03/01/21	940,834.526	768,503.40	
FNMA	POOL #0FM6871	2.500% 04/01/2051 DD 04/01/21	538,956.479	458,587.10	
FNMA	POOL #0FM8104	3.000% 07/01/2051 DD 07/01/21	1,412,862.370	1,247,763.54	
FNMA	POOL #0FM8803	2.500% 09/01/2051 DD 09/01/21	635,328.612	547,442.90	
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	86,014.706	76,899.60	
FNMA	POOL #0FP0013	4.000% 06/01/2048 DD 05/01/22	1,212,306.723	1,156,702.27	
FNMA	POOL #0FS0007	3.000% 08/01/2050 DD 12/01/21	134,089.862	118,462.99	
FNMA	POOL #0FS0031	2.500% 10/01/2051 DD 12/01/21	211,598.253	179,431.77	
FNMA	POOL #0FS0047	3.000% 12/01/2047 DD 12/01/21	54,547.930	48,903.03	
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	4,091,468.364	3,375,399.29	
FNMA	POOL #0FS0654	2.500% 10/01/2050 DD 02/01/22	8,627.673	7,418.90	
FNMA	POOL #0FS1080	2.500% 02/01/2052 DD 03/01/22	639,677.331	543,800.11	
FNMA	POOL #0FS1086	2.000% 04/01/2051 DD 03/01/22	1,224,288.752	1,002,070.77	
FNMA	POOL #0FS2041	2.000% 08/01/2051 DD 05/01/22	382,831.021	312,981.90	
FNMA	POOL #0FS2085	1.500% 11/01/2051 DD 05/01/22	1,507,891.254	1,166,049.31	
FNMA	POOL #0FS2101	5.500% 10/01/2038 DD 05/01/22	0.003	0.00	

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FNMA	POOL #0FS2500	3.000% 03/01/2037 DD 07/01/22	913,968.164	858,748.80	
FNMA	POOL #0FS2743	2.500% 07/01/2036 DD 08/01/22	1,016,280.318	937,502.89	
FNMA	POOL #0FS2914	4.500% 09/01/2052 DD 09/01/22	2,270,378.009	2,203,820.50	
FNMA	POOL #0FS3053	5.500% 10/01/2052 DD 10/01/22	642,418.955	652,490.62	
FNMA	POOL #0FS3331	5.000% 11/01/2052 DD 11/01/22	860,547.600	857,289.12	
FNMA	POOL #0FS3332	5.500% 12/01/2052 DD 11/01/22	1,615,489.057	1,635,350.04	
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	17,939.977	17,819.77	
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	11,448.490	11,180.71	
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	52,615.820	48,925.22	
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	88,839.540	79,453.33	
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	103,692.102	97,057.95	
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	250,811.340	246,213.52	
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	94,922.800	93,067.51	
FNMA	POOL #0MA3741	3.000% 08/01/2039 DD 07/01/19	0.001	0.00	
FNMA	POOL #0MA4049	3.500% 05/01/2050 DD 05/01/20	0.006	0.01	
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	303,456.795	234,902.49	
FNMA	POOL #0MA4205	1.500% 11/01/2035 DD 11/01/20	288,261.998	250,048.67	
FNMA	POOL #0MA4208	2.000% 12/01/2050 DD 11/01/20	2,124,358.343	1,740,125.18	
FNMA	POOL #0MA4209	1.500% 11/01/2050 DD 11/01/20	1,620,365.342	1,254,296.81	
FNMA	POOL #0MA4236	1.500% 01/01/2051 DD 12/01/20	463,417.311	359,132.42	
FNMA	POOL #0MA4254	1.500% 01/01/2050 DD 01/01/21	4,178,918.303	3,233,513.80	
FNMA	POOL #0MA4278	1.500% 03/01/2036 DD 02/01/21	409,959.760	355,608.87	
FNMA	POOL #0MA4302	1.500% 03/01/2036 DD 03/01/21	64,317.428	55,789.87	
FNMA	POOL #0MA4364	2.000% 05/01/2041 DD 05/01/21	1,476,286.674	1,259,426.16	
FNMA	POOL #0MA4366	2.500% 05/01/2041 DD 05/01/21	735,197.589	645,818.79	
FNMA	POOL #0MA4387	2.000% 06/01/2041 DD 06/01/21	872,707.414	736,939.09	
FNMA	POOL #0MA4446	2.000% 09/01/2041 DD 09/01/21	254,473.528	214,882.51	
FNMA	POOL #0MA4516	2.000% 12/01/2036 DD 12/01/21	943,227.661	842,329.96	
FNMA	POOL #0MA4547	2.000% 01/01/2051 DD 01/01/22	4,790,266.569	3,910,351.70	
FNMA	POOL #0MA4566	1.500% 02/01/2037 DD 02/01/22	1,105,277.709	958,319.32	
FNMA	POOL #0MA4579	3.000% 03/01/2052 DD 03/01/22	1,258,542.922	1,106,898.84	
FNMA	POOL #0MA4586	2.000% 03/01/2042 DD 03/01/22	1,304,954.254	1,101,922.71	
FNMA	POOL #0MA4587	2.500% 03/01/2042 DD 03/01/22	1,801,047.226	1,568,792.25	
FNMA	POOL #0MA4606	2.000% 04/01/2042 DD 04/01/22	1,036,418.353	875,165.56	
FNMA	POOL #0MA4607	2.500% 04/01/2042 DD 04/01/22	725,914.150	631,408.78	
FNMA	POOL #0MA4651	2.000% 06/01/2052 DD 06/01/22	364,171.402	297,162.85	
FNMA	POOL #0MA4841	5.000% 11/01/2052 DD 11/01/22	1,224,878.208	1,208,695.28	
FNMA	GTD REMIC P/T 14-21 KW	4.000% 04/25/2041 DD 03/01/14	273,409.000	264,195.47	
FNMA	GTD REMIC P/T 19-74 PS VAR RT	12/25/2049 DD 11/25/19	0.017	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA GTD REMIC P/T 19-74 SA VAR RT 12/25/2049 DD 11/25/19			0.054	0.01	
FOCUS FINANCIAL PARTNERS 11/22 0.000% 06/30/2028 DD 11/14/22			804,668.850	793,942.61	
FOMENTO ECONOMICO MEXICANO SAB 2.875% 05/10/2023 DD 05/10/13			520,000.000	514,550.40	
FONTAINEBLEAU MIA FBLU XA 144A VAR RT 12/10/2036 DD 12/01/19			40,000,000.000	466,878.00	
FONTAINEBLEAU MIAM FBLU A 144A 3.144% 12/10/2036 DD 12/01/19			1,136,286.000	1,061,973.81	
FORD CREDIT AUTO OWNE 1 A 144A 1.370% 10/17/2033 DD 04/13/21			2,975,000.000	2,659,668.74	
FORD CREDIT AUTO OWNE 1 A 144A 3.520% 07/15/2030 DD 01/18/19			3,557,000.000	3,487,487.33	
FORD CREDIT AUTO OWNE 1 A 144A 3.880% 11/15/2034 DD 05/10/22			4,175,000.000	4,008,122.75	
FORD CREDIT AUTO OWNE 2 A 144A 1.530% 05/15/2034 DD 11/09/21			1,656,000.000	1,437,466.46	
FORD CREDIT AUTO OWNER TR A A3 1.040% 08/15/2024 DD 05/12/20			304,198.410	301,402.86	
FORD CREDIT AUTO OWNER TR A A3 1.290% 06/15/2026 DD 01/24/22			493,000.000	468,847.69	
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			880,000.000	851,497.07	
FORD CREDIT AUTO OWNER TR B A3 3.740% 09/15/2026 DD 06/27/22			746,000.000	729,490.28	
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			1,074,000.000	1,032,061.48	
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20			2,574,141.120	2,511,856.94	
FORD CREDIT AUTO OWNER TR C A3 4.480% 12/15/2026 DD 09/23/22			3,042,000.000	3,016,601.12	
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20			1,295,000.000	1,164,778.69	
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			1,438,000.000	1,078,572.33	
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			813,000.000	583,925.55	
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21			1,334,000.000	1,158,552.32	
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	390,624.93	
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			1,407,000.000	1,162,068.13	
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			1,892,000.000	1,710,392.29	
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,360,000.000	1,069,350.59	
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,738,000.000	2,609,756.00	
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	548,505.71	
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			2,185,000.000	1,793,535.40	
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			2,654,000.000	2,479,645.47	
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	515,986.80	
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22			3,104,000.000	2,895,721.60	
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19			641,000.000	580,454.35	
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20			126,000.000	121,087.44	
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			1,282,000.000	1,265,141.70	
FORD MOTOR CREDIT CO LLC 7.350% 11/04/2027 DD 11/04/22			1,113,000.000	1,140,491.10	
FORMULA ONE 11/22 TLB			887,000.000	885,891.25	
FORTRESS TRANSPORTATION A 144A 6.500% 10/01/2025 DD 09/18/18			1,714,000.000	1,611,509.40	
FREDDIE MAC STAC DNA4 M1A 144A VAR RT 05/25/2042 DD 05/13/22			874,804.950	872,094.80	
FREDDIE MAC STAC DNA4 M1B 144A VAR RT 05/25/2042 DD 05/13/22			1,290,000.000	1,296,848.09	
FREDDIE MAC STAC DNA6 M1A 144A VAR RT 09/25/2042 DD 09/16/22			935,708.020	936,279.08	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FREDDIE MAC STAC DNA7 M1A 144A VAR RT 03/25/2052 DD 09/30/22			706,583.110	708,944.23	
FREDDIE MAC STAC HQA1 M1B 144A VAR RT 03/25/2042 DD 03/18/22			400,000.000	396,621.81	
FREDDIE MAC STAC HQA3 M1A 144A VAR RT 08/25/2042 DD 08/12/22			3,255,280.440	3,251,523.20	
FREDDIE MAC STAC HQA3 M1B 144A VAR RT 08/25/2042 DD 08/12/22			635,000.000	629,450.10	
FREDDIE MAC STACR DNA3 M2 144A VAR RT 04/25/2042 DD 04/18/22			3,000,000.000	2,881,044.00	
FREDDIE MAC STACR DNA3 M2 144A VAR RT 06/25/2050 DD 07/08/20			0.005	0.00	
FREDDIE MAC STACR DNA6 M1 144A VAR RT 10/25/2041 DD 10/29/21			1,370,000.000	1,352,161.78	
FREDDIE MAC STACR DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			2,021,688.450	1,986,760.55	
FREDDIE MAC STACR HQA2 M1 144A VAR RT 12/25/2033 DD 06/25/21			337,622.250	335,090.08	
FREDDIE MAC STACR HQA2 M2 144A VAR RT 03/25/2050 DD 03/18/20			0.002	0.00	
FREDDIE MAC STACR HQA3 M1 144A VAR RT 09/25/2041 DD 09/30/21			2,152,202.330	2,054,670.54	
FREDDIE MAC STACR HQA3 M2 144A VAR RT 07/25/2050 DD 07/28/20			0.013	0.01	
FREDDIE MAC STACR HRP1 M2 144A VAR RT 02/25/2049 DD 06/18/19			0.003	0.00	
FREDDIE MAC STRUC HQA2 M2 144A VAR RT 07/25/2042 DD 07/29/22			1,364,997.001	1,353,702.06	
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 07/25/2028 DD 01/21/16			0.014	0.02	
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 10/25/2027 DD 04/28/15			0.013	0.01	
FREDDIE MAC STRUCTURED DNA2 M3 VAR RT 10/25/2028 DD 05/10/16			0.010	0.01	
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 04/25/2028 DD 11/09/15			0.018	0.02	
FREDDIE MAC STRUCTURED DNA4 M3 VAR RT 03/25/2029 DD 09/30/16			0.004	0.00	
FREDDIE MAC STRUCTURED HQA1 M2 VAR RT 08/25/2029 DD 02/22/17			0.013	0.01	
FREDDIE MAC STRUCTURED HQA1 M3 VAR RT 09/25/2028 DD 03/15/16			0.005	0.01	
FREDDIE MAC STRUCTURED HQA2 M3 VAR RT 11/25/2028 DD 06/01/16			0.006	0.01	
FREDDIE MAC STRUCTURED HQA3 M2 VAR RT 04/25/2030 DD 10/18/17			0.007	0.01	
FREEDPORT INDONESIA PT 144A 4.763% 04/14/2027 DD 04/14/22			1,285,000.000	1,233,600.00	
FREEDPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22			556,000.000	509,982.25	
FREEDPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			350,000.000	349,044.50	
FREEDPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	143,232.50	
FREEDPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			5,152,000.000	5,079,840.21	
FREEDPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			1,095,000.000	1,020,134.82	
FREEDPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			1,995,000.000	1,799,569.80	
FREMF 2019-K95 MO K95 X2A 144A 0.010% 06/25/2029 DD 08/01/19			1.106	0.01	
FREMF 2019-KF66 MO KF66 B 144A VAR RT 07/25/2029 DD 08/30/19			0.032	0.03	
FRONTERA GENERATION 7/21 2ND L 0.000% 06/30/2028 DD 06/30/21			49,272.000	9,854.40	
FRONTERA GENERATION EQUITY			411.000	0.04	
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20			1,554,000.000	1,349,369.28	
FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22			1,560,000.000	1,586,129.25	
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			925,000.000	929,097.75	
GA GLOBAL FUNDING TRUST 144A 0.800% 09/13/2024 DD 09/14/21			1,930,000.000	1,764,354.05	
GA GLOBAL FUNDING TRUST 144A 3.850% 04/11/2025 DD 04/11/22			2,594,000.000	2,484,473.46	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21			2,272,477.020	2,229,712.28	
GALAXY XXIII CLO L 23A AR 144A VAR RT 04/24/2029 DD 03/17/21			0.006	0.01	
GAMCO INVESTORS INC VAR RT 06/15/2023 DD 06/15/21			0.084	0.00	
GARDA WORLD 2/22 TLB 0.000% 02/11/2029 DD 02/02/22			872,812.500	837,900.00	
GARDA WORLD 3/21 TLB			480,361.610	466,190.94	
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			580,000.000	512,128.40	
GARDEN SPINCO CORP 144A 8.625% 07/20/2030 DD 07/20/22			584,000.000	619,040.00	
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			1,115,000.000	961,060.13	
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,226,000.000	2,075,366.58	
GATES GLOBAL 11/22 COV-LITE TL 0.000% 11/16/2029 DD 11/07/22			549,622.500	544,813.30	
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,570,000.000	2,480,050.00	
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20			0.025	0.02	
GCAT 2022-NQM4 TR NQM4 A1 144A VAR RT 08/25/2067 DD 08/01/22			467,328.230	456,917.79	
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	945,090.52	
GE CAPITAL FUNDING LLC 4.550% 05/15/2032 DD 11/15/20			1,575,000.000	1,496,953.37	
GE HEALTHCARE TECHNOLOGIE 144A 5.550% 11/15/2024 DD 11/22/22			1,183,000.000	1,187,842.71	
GE HEALTHCARE TECHNOLOGIE 144A 5.600% 11/15/2025 DD 11/22/22			2,795,000.000	2,814,365.24	
GE HEALTHCARE TECHNOLOGIE 144A 5.857% 03/15/2030 DD 11/22/22			125,000.000	128,215.25	
GEN DIGITAL INC 144A 5.000% 04/15/2025 DD 02/09/17			625,000.000	607,921.74	
GENERAL ELECTRIC CO VAR RT 05/05/2026 DD 05/05/06			406,000.000	389,848.39	
GENERAL MOTORS FINANCIAL CO IN 1.200% 10/15/2024 DD 10/15/21			1,215,000.000	1,125,349.12	
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			2,200,000.000	2,061,043.29	
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			774,000.000	733,407.22	
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			2,010,000.000	2,000,030.24	
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			1,889,000.000	1,852,413.60	
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			6,056,000.000	6,033,704.35	
GENERAL MOTORS FINANCIAL CO IN 6.050% 10/10/2025 DD 10/12/22			1,418,000.000	1,441,455.24	
GENERATE CLO 2 LTD 2A AR 144A VAR RT 01/22/2031 DD 12/12/17			2,500,000.000	2,468,363.85	
GENERATE CLO 2 LTD 2A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	8,932,958.96	
GENERATION BRANDS/VISUAL COMFO 0.000% 06/30/2028 DD 06/16/21			542,520.000	487,589.86	
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20			548,747.180	525,771.14	
GETTY IMAGES 2/19 COV-LITE			614,628.880	613,092.30	
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,066,905.00	
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20			1,265,000.000	1,081,575.00	
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	582,564.68	
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			855,000.000	748,338.75	
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			980,000.000	937,246.91	
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20			513,000.000	496,973.28	
GLENCORE FUNDING LLC 144A 4.000% 03/27/2027 DD 03/27/17			1,104,000.000	1,043,397.57	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			1,500,000.000	1,452,127.41	
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			3,279,000.000	3,227,456.55	
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			5,811,000.000	5,780,779.89	
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			1,949,000.000	1,925,999.40	
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			1,114,425.000	1,103,280.75	
GLOBAL MEDICAL RESPONSE I 144A 6.500% 10/01/2025 DD 10/02/20			1,135,000.000	812,330.85	
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	808,070.60	
GLOBAL PAYMENTS INC 2.650% 02/15/2025 DD 08/14/19			620,000.000	583,734.89	
GLOBAL PAYMENTS INC 3.750% 06/01/2023 DD 05/22/13			1,880,000.000	1,867,997.59	
GLOBAL PAYMENTS INC 4.950% 08/15/2027 DD 08/22/22			3,671,000.000	3,567,365.03	
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22			555,000.000	501,636.94	
GLOBO COMUNICACAO E PARTI 144A 5.500% 01/14/2032 DD 01/14/22			630,000.000	538,020.00	
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14			922,000.000	918,796.06	
GLS AUTO RECEIVABLES 2A B 144A 0.770% 09/15/2025 DD 06/14/21			415,415.900	410,753.31	
GLS AUTO RECEIVABLES 3A A 144A 0.420% 01/15/2025 DD 09/20/21			706,450.940	702,787.64	
GM FINANCIAL AUTOMOBILE 3 A2A 4.010% 10/21/2024 DD 08/17/22			5,140,000.000	5,098,854.81	
GM FINANCIAL AUTOMOBILE L 2 A3 3.420% 06/20/2025 DD 05/11/22			4,195,000.000	4,103,974.38	
GM FINANCIAL AUTOMOBILE L 3 A3 4.010% 09/22/2025 DD 08/17/22			4,674,000.000	4,593,923.17	
GM FINANCIAL AUTOMOBILE L 3 A4 0.510% 10/21/2024 DD 09/29/20			2,915,103.780	2,908,094.70	
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21			1,797,287.170	1,738,758.70	
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			387,596.950	385,213.81	
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			362,124.570	357,802.14	
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			473,390.860	463,790.68	
GM FINANCIAL REVOLVIN 1 A 144A 1.170% 06/12/2034 DD 09/22/21			547,000.000	475,421.23	
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20			1,064,000.000	1,033,128.36	
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			203.550	203.93	
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			15.010	15.01	
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			8.620	8.61	
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			676.380	677.65	
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			2,620.850	2,619.41	
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			494.700	494.52	
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			55.235	55.20	
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			312.990	313.83	
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			1,050.880	1,050.01	
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,281.500	1,291.37	
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			2,696.090	2,695.10	
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			3,217.140	3,220.27	
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			2,850.470	2,848.18	
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			10,479.180	10,723.70	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	5,209.960	5,210.94	
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	778.110	778.97	
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	5,758.920	5,880.41	
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	727.090	743.71	
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	3,254.310	3,316.70	
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	4,096.010	4,262.31	
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	27,882.780	28,812.51	
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	8,672.630	8,930.94	
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,161.310	2,211.15	
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	2,775.980	2,780.84	
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	927.330	941.09	
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	1,929.440	1,931.92	
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	8,846.570	9,130.93	
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	9,126.130	9,413.57	
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	74,547.280	77,321.43	
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	6,963.780	7,038.89	
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	81,278.070	80,838.60	
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	37,946.030	37,740.81	
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	56,159.760	57,529.20	
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	736.600	744.16	
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	2,837.580	3,018.01	
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	10,910.400	11,750.39	
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	3,337.280	3,522.01	
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	74,803.140	79,319.93	
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	19,272.840	20,424.85	
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	21,398.310	21,316.70	
GNMA	GTD REMIC P/T 18-153 AI	4.500% 09/16/2045 DD 11/01/18	0.028	0.00	
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	91.093	94.05	
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	60.465	60.39	
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	0.001	0.00	
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	20,315.110	21,151.63	
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	31,434.140	31,404.41	
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	42,503.520	42,463.34	
GNMA II	POOL #0784114	3.500% 02/20/2046 DD 03/01/16	1,162,076.002	1,085,706.60	
GNMA II	POOL #0785021	VAR RT 05/20/2047 DD 05/01/20	28,527.404	27,180.01	
GNMA II	POOL #0785043	3.000% 04/20/2049 DD 06/01/20	107,723.909	97,162.16	
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	27,568.147	25,204.61	
GNMA II	POOL #0MA0533	3.000% 11/20/2042 DD 11/01/12	92,990.641	85,017.44	
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	50,079.027	45,785.06	

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GNMA II POOL #0MA0698 3.000% 01/20/2043 DD 01/01/13			31,044.196	28,382.78	
GNMA II POOL #0MA1284 3.000% 09/20/2043 DD 09/01/13			50,741.336	46,438.62	
GNMA II POOL #0MA1374 3.000% 10/20/2043 DD 10/01/13			48,808.458	44,622.14	
GNMA II POOL #0MA2304 4.000% 10/20/2044 DD 10/01/14			612,408.669	589,823.16	
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			32,865.650	30,717.51	
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			62,684.804	58,606.41	
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			957,435.336	923,594.99	
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			667,019.773	622,427.88	
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			61,832.092	59,641.10	
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			75,597.629	72,948.77	
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			220,281.095	212,155.67	
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			74,312.266	69,394.25	
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			58,000.525	55,864.99	
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			43,725.950	39,815.73	
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,249,746.570	1,168,445.86	
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			758,744.672	687,381.34	
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			30,865.719	28,861.94	
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			745,915.370	696,652.58	
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			373,626.210	349,023.76	
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			85,079.379	79,230.26	
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			339,508.239	318,003.20	
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			190,742.812	183,351.05	
GNMA II POOL #0MA4586 3.500% 07/20/2047 DD 07/01/17			257,548.547	240,589.45	
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			532,020.364	511,428.28	
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			40,798.842	38,081.70	
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			347,445.907	334,846.46	
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			78,982.338	73,711.86	
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			262,169.095	244,421.46	
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			837,625.036	782,272.63	
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			371,720.661	357,332.18	
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			744,051.709	694,028.49	
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			6,713.980	6,264.16	
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			266,952.952	255,288.14	
GNMA II POOL #0MA6038 3.000% 07/20/2049 DD 07/01/19			79,317.341	71,443.45	
GNMA II POOL #0MA6218 3.000% 10/20/2049 DD 10/01/19			1,142,632.640	1,029,175.22	
GNMA II POOL #0MA6409 3.000% 01/20/2050 DD 01/01/20			1,350,460.816	1,215,955.81	
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			169,280.439	158,288.47	
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			442,982.997	399,833.51	
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			187,509.388	158,585.73	

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GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			2,869,974.923	2,503,137.17	
GNMA II POOL #0MA7052 2.500% 12/20/2050 DD 12/01/20			827,178.605	721,415.94	
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			238,607.381	201,546.27	
GNMA II POOL #0MA7193 2.500% 02/20/2051 DD 02/01/21			3,002,657.147	2,618,448.64	
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			417,002.624	352,041.28	
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			250,326.185	218,269.52	
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			777,154.498	655,883.95	
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			263,258.709	222,110.43	
GNMA II POOL #0MA7368 3.000% 05/20/2051 DD 05/01/21			983,967.634	882,305.88	
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			218,898.748	190,525.82	
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			368,213.523	309,166.46	
GNMA II POOL #0MA7473 3.000% 07/20/2051 DD 07/01/21			617,599.734	553,537.44	
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			228,095.580	192,140.37	
GNMA II POOL #0MA7535 3.000% 08/20/2051 DD 08/01/21			1,641,740.815	1,472,057.74	
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			2,252,264.088	1,958,221.01	
GNMA II POOL #0MA7590 3.000% 09/20/2051 DD 09/01/21			848,367.448	760,182.60	
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			687,666.240	578,898.40	
GNMA II POOL #0MA7650 3.000% 10/20/2051 DD 10/01/21			15,578.127	13,942.12	
GNMA II POOL #0MA7705 2.500% 11/20/2051 DD 11/01/21			2,711,004.711	2,353,242.06	
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			2,321,293.421	2,016,853.01	
GNMA II POOL #0MA7937 3.000% 03/20/2052 DD 03/01/22			660,614.870	589,165.89	
GNMA II POOL #0MA8042 2.500% 05/20/2052 DD 05/01/22			159,906.315	138,764.93	
GNMA II POOL #0MA8098 3.000% 06/20/2052 DD 06/01/22			704,236.832	628,066.24	
GNMA II POOL #0MA8148 3.000% 07/20/2052 DD 07/01/22			365,656.410	326,165.67	
GNMA II POOL #0MA8151 4.500% 07/20/2052 DD 07/01/22			598,249.844	581,066.93	
GNMA II POOL #0MA8269 5.000% 09/20/2052 DD 09/01/22			238,917.016	237,005.85	
GNMA II POOL #0MA8347 4.500% 10/20/2052 DD 10/01/22			811,467.370	788,133.48	
GO DADDY 10/22 TLB 0.000% 10/21/2029 DD 10/19/22			562,000.000	560,516.32	
GOLDEN NUGGET/LANDRYS 1/22 COV 0.000% 01/27/2029 DD 01/05/22			1,137,287.990	1,079,149.83	
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			710,000.000	657,169.47	
GOLDMAN SACHS GROUP INC/T REGS 0.250% 01/26/2028			85,000.000	74,312.94	
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			714,000.000	745,297.86	
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			486,000.000	460,621.03	
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11			105,000.000	110,190.34	
GOLDMAN SACHS GROUP INC/THE VAR RT 01/24/2025 DD 01/24/22			3,155,000.000	3,100,787.20	
GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21			345,000.000	312,174.43	
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			3,440,000.000	3,441,723.72	
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2028 DD 01/24/22			1,428,000.000	1,272,371.81	
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			580,000.000	541,279.30	

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GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21			225,000.000	154,076.69	
GOLDMAN SACHS GROUP INC/THE VAR RT 08/23/2028 DD 08/23/22			3,682,000.000	3,540,327.03	
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21			3,101,000.000	2,986,239.28	
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2027 DD 06/10/21			290,000.000	250,487.23	
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			989,000.000	953,471.70	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			3,345,000.000	2,928,708.90	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21			956,000.000	757,423.43	
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22			618,000.000	515,504.46	
GOPHER RESOURCE 2/18 COV-LITE			517,757.020	344,308.42	
GOTO GROUP INC 144A 5.500% 09/01/2027 DD 08/31/20			3,386,000.000	1,821,065.02	
GOVERNMENT OF CANADA 1.500% 01-SEP-2024 SER J967			1,525,000.000	1,079,581.15	
GRAFTECH 2/18 COV-LITE TLB			231,949.000	229,049.64	
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			148,000.000	121,540.95	
GRANITE US HOLDINGS CORP 144A 11.000% 10/01/2027 DD 09/30/19			2,053,000.000	2,163,348.75	
GRAY TELEVISION 10/21 COV-LITE 0.000% 10/27/2028 DD 10/20/21			554,400.000	537,191.42	
GRAY TELEVISION 2/17 TLB			200,807.170	200,361.38	
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			8,600,000.000	8,351,068.71	
GREATBATCH/INTEGER 8/21 COV-LITE TLB			815,089.280	801,844.08	
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21			1,840,285.000	1,591,478.47	
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			890,000.000	881,100.00	
GREENKO WIND PROJECTS MAU 144A 5.500% 04/06/2025 DD 04/06/22			845,000.000	793,372.49	
GREENWAY MEDICAL 2/17 COV-LITE TL			1,023,615.680	689,916.97	
GREYSTONE CRE NOTES FL3 A 144A VAR RT 07/15/2039 DD 08/10/21			3,530,000.000	3,369,961.41	
GRIFFON/HUNTER FAN 1/22 TLB 0.000% 01/24/2029 DD 01/07/22			240,818.060	236,153.41	
GRIFOLS 11/19 (USD) COV-LITE T			609,911.080	588,820.35	
GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21			1,038,000.000	896,281.86	
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			306,000.000	259,007.64	
GS MORTGAGE SECURI ARDN A 144A VAR RT 11/15/2036 DD 11/10/21			4,200,000.000	4,073,314.56	
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	6,528,547.10	
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	186,000.00	
GS MORTGAGE SECURI RENT F 144A VAR RT 11/21/2035 DD 02/25/21			1,326,258.641	1,202,757.57	
GS MORTGAGE SECURI ROSS A 144A VAR RT 05/15/2026 DD 05/28/21			1,940,000.000	1,813,349.82	
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	840,352.44	
GS MORTGAGE SECURIT ECI A 144A VAR RT 08/15/2039 DD 08/15/22			2,200,000.000	2,180,090.44	
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	2,938,619.10	
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	6,988,141.64	
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	487,272.29	
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,364,885.50	
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15			5,000,000.000	4,728,060.00	

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GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20			788,000.000	677,619.64	
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	502,795.68	
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19			388,000.000	371,657.44	
GULFPORT ENERGY CORP 144A 8.000% 05/17/2026 DD 05/17/21			2,946,000.000	2,872,350.00	
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			2,378,000.000	2,025,556.62	
H.B. FULLER 10/17 COV-LITE TLB			26,729.220	26,701.42	
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			143,003.180	143,335.38	
HALEON US CAPITAL LLC 3.375% 03/24/2027 DD 09/24/22			290,000.000	270,390.39	
HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03			160,000.000	150,645.61	
HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21			492,179.180	467,904.91	
HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			195,000.000	194,983.85	
HASBRO INC 3.900% 11/19/2029 DD 11/19/19			255,000.000	227,219.84	
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	607,991.13	
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21			1,382,000.000	1,200,681.60	
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			2,131,753.000	1,929,236.47	
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,623,000.000	1,436,355.00	
HCA INC 3.500% 09/01/2030 DD 02/26/20			3,580,000.000	3,097,028.90	
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,245,000.000	1,139,397.10	
HCA INC 5.000% 03/15/2024 DD 03/17/14			503,000.000	500,276.03	
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,525,000.000	3,507,048.62	
HCA INC 5.250% 06/15/2026 DD 03/15/16			322,000.000	318,248.19	
HCA INC 5.375% 02/01/2025 DD 01/16/15			6,054,000.000	6,051,254.57	
HCA INC 5.875% 02/15/2026 DD 11/13/15			470,000.000	473,486.08	
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			792,720.340	781,075.28	
HEALTH CARE SERVICE CORP 144A 2.200% 06/01/2030 DD 06/01/20			490,000.000	395,030.54	
HEALTHEQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			2,665,000.000	2,328,943.50	
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			240,000.000	212,743.20	
HEARTHSIDE FOOD 4/18 COV-LITE TL			846,202.530	748,466.14	
HEARTLAND DENTAL 4/18 COV-LITE			1,075,271.700	991,400.51	
HEARTLAND DENTAL 6/21 INCREMEN 0.000% 04/30/2025 DD 06/02/21			369,375.000	342,595.32	
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,271,438.16	
HELLENIC REPUBLIC GOVERN 144A 1.500% 06/18/2030			1,080,000.000	933,745.57	
HELLENIC REPUBLIC GOVERN 144A 2.000% 04/22/2027			854,000.000	852,662.40	
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,545,566.75	
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,617,000.000	1,208,561.97	
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			559,912.500	553,613.49	
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			1,182,970.220	1,157,169.64	
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			227,017.170	222,065.92	
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21			2,400,000.000	2,010,000.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HERTZ VEHICLE FINANC 1A A 144A 1.210% 12/26/2025 DD 06/30/21			3,540,000.000	3,273,765.45	
HERTZ VEHICLE FINANC 2A A 144A 1.680% 12/27/2027 DD 06/30/21			3,847,000.000	3,355,115.27	
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			438,000.000	374,469.95	
HESS MIDSTREAM OPERATIONS 144A 5.500% 10/15/2030 DD 04/08/22			3,195,000.000	2,923,103.75	
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,613,000.000	1,347,030.16	
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,133,000.000	1,008,445.45	
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22			598,000.000	531,787.05	
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22			930,000.000	802,511.69	
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			949,000.000	858,845.00	
HILEX POLY/NOVOLEX 3/22 COV-LI 0.000% 03/30/2029 DD 03/21/22			627,845.000	596,716.44	
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			1,915,000.000	1,533,532.00	
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,587,000.000	1,570,821.39	
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			1,321,000.000	1,281,370.00	
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			1,785,000.000	1,617,584.85	
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			513,500.000	509,648.76	
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21			655,000.000	563,300.00	
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	2,966,145.34	
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,106,000.000	1,007,019.99	
HOLLY ENERGY PARTNERS LP 144A 6.375% 04/15/2027 DD 04/08/22			731,000.000	718,201.57	
HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22			185,000.000	143,839.25	
HOME DEPOT INC/THE 5.400% 09/15/2040 DD 09/10/10			270,000.000	278,211.70	
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20			525,940.320	518,210.79	
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			4,569,000.000	4,424,186.46	
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20			1,806,000.000	1,727,217.58	
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21			2,040,000.000	1,946,329.12	
HOUGHTON MIFFLIN 4/22 COV-LITE 0.000% 04/09/2029 DD 03/11/22			756,105.000	716,643.88	
HSBC HOLDINGS PLC VAR RT 05/24/2025 DD 05/24/21			859,000.000	795,631.57	
HSBC HOLDINGS PLC VAR RT 08/17/2024 DD 08/17/21			1,142,000.000	1,100,635.04	
HSBC HOLDINGS PLC VAR RT 08/17/2029 DD 08/17/21			110,000.000	89,301.29	
HSBC HOLDINGS PLC VAR RT 11/03/2028 DD 11/03/22			987,000.000	1,035,811.71	
HSBC HOLDINGS PLC VAR RT 11/03/2033 DD 11/03/22			686,000.000	728,091.07	
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	52,932.34	
HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21			2,389,993.330	2,365,543.70	
HUB INTERNATIONAL 10/22 COV-LI 0.000% 11/10/2029 DD 10/31/22			150,000.000	148,209.00	
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			1,974,000.000	1,724,056.94	
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			3,124,000.000	3,058,364.76	
HUBBARD RADIO 5/15 TLB 0.000% 03/28/2025 DD 05/12/15			316,998.460	278,429.26	
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			4,509,000.000	4,095,703.52	
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			715,000.000	666,909.10	

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HUMANA INC 5.750% 03/01/2028 DD 11/22/22			1,223,000.000	1,250,454.50	
HUNTINGTON BANCSHARES INC/OH VAR RT 08/04/2028 DD 08/04/22			1,992,000.000	1,890,414.21	
HUNTINGTON NATIONAL BANK/THE 5.650% 01/10/2030 DD 11/18/22			595,000.000	598,298.96	
HUNTINGTON NATIONAL BANK/THE VAR RT 05/16/2025 DD 05/17/22			699,000.000	684,535.82	
HUNTINGTON NATIONAL BANK/THE VAR RT 11/18/2025 DD 11/18/22			3,100,000.000	3,107,787.61	
HYATT HOTELS CORP 1.300% 10/01/2023 DD 10/01/21			3,443,000.000	3,346,630.92	
HYATT HOTELS CORP 1.800% 10/01/2024 DD 10/01/21			1,117,000.000	1,047,013.31	
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			827,000.000	811,075.58	
HYLAND SOFTWARE 10/18			1,586,016.780	1,562,623.03	
HYUNDAI AUTO LEASE S C A3 144A 4.380% 10/15/2025 DD 09/21/22			767,000.000	758,849.63	
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			621,771.880	613,163.63	
HYUNDAI AUTO RECEIVABLES A A3 2.220% 10/15/2026 DD 03/16/22			172,000.000	164,371.11	
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,185,427.57	
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			1,283,000.000	1,225,105.27	
HYUNDAI AUTO RECEIVABLES C A3 0.740% 05/15/2026 DD 11/17/21			724,000.000	683,931.02	
HYUNDAI AUTO RECEIVABLES C A4 1.030% 12/15/2027 DD 11/17/21			644,000.000	583,270.54	
HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21			3,318,000.000	3,157,318.92	
HYUNDAI CAPITAL AMERICA 144A 0.800% 04/03/2023 DD 04/01/21			1,412,000.000	1,395,532.02	
HYUNDAI CAPITAL AMERICA 144A 0.875% 06/14/2024 DD 06/15/21			3,283,000.000	3,063,290.97	
HYUNDAI CAPITAL AMERICA 144A 1.000% 09/17/2024 DD 09/17/21			934,000.000	863,386.47	
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20			2,185,000.000	2,117,554.64	
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21			2,488,000.000	2,177,670.67	
HYUNDAI CAPITAL AMERICA 144A 5.875% 04/07/2025 DD 04/07/20			4,000,000.000	4,018,337.92	
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			2,492,000.000	2,431,229.76	
ICON/PRA HEALTH 7/21 LUX TERM 0.000% 07/03/2028 DD 07/01/21			3,191,554.330	3,179,203.01	
ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21			892,837.570	889,382.28	
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	684,045.60	
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,096,000.000	928,403.32	
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			511,515.000	470,593.80	
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,439,396.000	2,073,797.63	
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			965,096.000	835,159.11	
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	519,817.86	
IHS HOLDING LTD 144A 6.250% 11/29/2028 DD 11/29/21			680,000.000	548,460.80	
II-VI 7/22 COV-LITE TLB 0.000% 07/02/2029 DD 11/30/21			1,044,299.290	1,030,984.48	
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21			2,101,000.000	1,948,580.51	
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			2,663,000.000	2,406,792.90	
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			246,818.193	246,946.91	
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			2,545,000.000	2,442,535.50	
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22			1,430,000.000	1,444,767.31	

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ILLUMINA INC 5.800% 12/12/2025 DD 12/13/22			1,413,000.000	1,423,871.41	
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			810,000.000	678,153.39	
ILPT COMMERCIAL MO LPF2 B 144A VAR RT 10/15/2039 DD 09/22/22			10,620,000.000	10,565,189.12	
IMG WORLDWIDE 5/18 TLB			1,475,141.303	1,440,475.48	
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,913,000.000	4,698,716.31	
IMPERIAL BRANDS FINANCE P 144A 6.125% 07/27/2027 DD 07/27/22			3,185,000.000	3,174,237.35	
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	419,830.49	
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	208,405.37	
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			895,000.000	771,517.54	
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			2,248,000.000	2,211,604.56	
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	876,318.97	
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	234,815.50	
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	452,087.46	
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	275,878.68	
INDONESIA GOVERNMENT INTERNATI 4.150% 09/20/2027 DD 09/20/22			430,000.000	421,506.71	
INDONESIA TREASURY BOND 5.125% 04/15/2027			6,706,000,000.000	414,229.48	
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	921,584.06	
INDONESIA TREASURY BOND 6.375% 04/15/2032			29,970,000,000.000	1,851,458.07	
INDONESIA TREASURY BOND 6.500% 06/15/2025			55,729,000,000.000	3,610,142.01	
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	195,744.37	
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	685,104.46	
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	482,072.92	
INDONESIA TREASURY BOND 8.125% 05/15/2024			7,083,000,000.000	469,229.67	
INDONESIA TREASURY BOND 8.375% 09/15/2026			13,899,000,000.000	953,656.58	
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	790,334.22	
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	464,240.46	
INEOS 10/22 (USD) COV-LITE 0.000% 11/08/2027 DD 11/08/22			265,000.000	260,457.90	
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			804,917.500	774,395.03	
INEOS QUATTRO FINANCE 2 P 144A 3.375% 01/15/2026 DD 01/29/21			220,000.000	202,125.00	
INFORMATICA 10/21 (USD) COV-LI 0.000% 10/27/2028 DD 10/06/21			644,132.500	630,605.72	
ING GROEP NV REGS VAR RT 03/22/2028			1,601,000.000	1,564,733.32	
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,433,000.000	1,229,039.16	
INGRAM MICRO 7/21 COV-LITE TL 0.000% 06/30/2028 DD 03/24/21			667,830.000	656,142.97	
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,556,000.000	1,520,990.00	
INSULET 4/21 COV-LITE TLB 0.000% 05/04/2028 DD 04/19/21			505,305.000	497,412.14	
INTEL CORP 4.900% 08/05/2052 DD 08/05/22			350,000.000	311,413.61	
INTEL CORP 5.050% 08/05/2062 DD 08/05/22			350,000.000	309,487.34	
INTER-AMERICAN DEVELOPMENT BAN 2.700% 01/29/2026			1,627,000.000	1,054,209.84	
INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22			85,000.000	81,054.76	

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INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			603,000.000	497,891.95	
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	647,282.16	
INTERNATIONAL BANK FOR RECONST 2.875% 11/30/2026			795,000.000	461,268.76	
INTERNATIONAL FINANCE CORP 2.550% 09/18/2023			3,390,000.000	488,333.22	
INTERNATIONAL FINANCE CORP 3.600% 02/24/2026			1,595,000.000	1,062,690.85	
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			750,000.000	699,490.80	
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			4,425,000.000	4,451,948.25	
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19			1,627,000.000	1,543,870.08	
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14			1,552,000.000	1,492,536.11	
INTESA SANPAOLO SPA 144A 5.710% 01/15/2026 DD 01/15/16			4,500,000.000	4,328,890.96	
INTL BK FOR RECON AND DEV 1.800% 19-JAN-2027			695,000.000	473,453.01	
INTOWN 2022-STAY M STAY C 144A VAR RT 08/15/2039 DD 08/15/22			1,645,000.000	1,618,203.78	
INTRAWEST/ALTERRA 7/21 SERIES 0.000% 08/17/2028 DD 07/21/21			1,580,611.420	1,557,898.03	
INVESCO CLO 2021-1 L 1A E 144A VAR RT 04/15/2034 DD 04/27/21			1,000,000.000	907,846.71	
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20			6,541,264.000	6,394,085.57	
INVITATION HOMES OPERATING PAR 2.000% 08/15/2031 DD 08/06/21			120,000.000	88,986.24	
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,711,000.000	1,426,546.25	
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,024,797.50	
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,334,000.000	1,330,665.00	
IRIDIUM COMMUNICATIONS 7/21 CO 0.000% 11/04/2026 DD 07/19/21			621,694.010	615,141.35	
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	669,465.00	
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			883,000.000	812,006.80	
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	698,784.46	
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			502,000.000	461,840.00	
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	577,885.00	
ISRAEL ELECTRIC CORP LTD 144A 3.750% 02/22/2032			1,360,000.000	1,189,510.40	
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			200,000.000	197,750.00	
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			591,000.000	593,654.77	
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	300,009.21	
ITC HOLDINGS CORP 144A 4.950% 09/22/2027 DD 09/22/22			3,295,000.000	3,256,675.20	
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	708,239.74	
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	204,816.40	
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	5,598,857.62	
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	271,509.70	
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	94,581.43	
JACKSON FINANCIAL INC 5.170% 06/08/2027 DD 06/08/22			1,174,000.000	1,159,232.41	
JACKSON NATIONAL LIFE GLO 144A 1.750% 01/12/2025 DD 01/12/22			1,141,000.000	1,059,683.14	
JACKSON NATIONAL LIFE GLO 144A VAR RT 06/28/2024 DD 12/28/22			4,028,000.000	4,028,800.65	
JAMES HARDIE INTERNATIONAL 144A 5.000% 01/15/2028 DD 12/13/17			685,000.000	628,487.50	

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JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,529,010.200	4,462,570.03	
JAZZ PHARMACEUTICALS 5/21 USD TL			1,613,380.690	1,596,988.74	
JBS USA LUX SA / JBS USA 144A 3.625% 01/15/2032 DD 07/15/22			1,435,000.000	1,164,423.58	
JBS USA LUX SA / JBS USA 144A 5.750% 04/01/2033 DD 06/21/22			820,000.000	782,099.60	
JBS USA LUX SA / JBS USA 144A 6.500% 12/01/2052 DD 06/21/22			300,000.000	285,469.89	
JDE PEET'S NV 144A 0.800% 09/24/2024 DD 09/24/21			315,000.000	287,838.07	
JELD-WEN 7/21 COV-LITE TLB 0.000% 07/28/2028 DD 07/09/21			95.720	89.07	
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,973,000.000	2,932,213.86	
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			2,055,938.740	2,035,379.35	
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,100,930.84	
JOHN DEERE CAPITAL CORP 4.150% 09/15/2027 DD 09/08/22			420,000.000	411,778.28	
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	264,344.23	
JOSTENS/CHAMP ACQUISITION			239,191.580	236,201.69	
JP MORGAN ALTERNATIVE LO S1 A1 VAR RT 04/25/2047 DD 05/31/07			0.025	0.02	
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	794,761.21	
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	776,655.94	
JP MORGAN CHASE CO MKST E 144A VAR RT 12/15/2036 DD 02/19/20			4,280,000.000	3,387,474.06	
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	947,699.04	
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,733,000.000	2,628,812.85	
JPMDB COMMERCIAL MORTG COR6 XA VAR RT 11/13/2052 DD 11/01/19			0.030	0.00	
JPMORGAN CHASE & CO VAR RT 02/24/2026 DD 02/24/22			2,034,000.000	2,000,655.19	
JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22			1,365,000.000	1,323,362.57	
JPMORGAN CHASE & CO VAR RT 03/16/2024 DD 03/16/21			545,000.000	539,287.35	
JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21			110,000.000	75,276.60	
JPMORGAN CHASE & CO VAR RT 04/23/2024 DD 04/23/18			8,295,000.000	8,241,056.95	
JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18			645,000.000	595,717.16	
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			3,767,000.000	3,511,886.48	
JPMORGAN CHASE & CO VAR RT 06/14/2025 DD 06/14/22			3,551,000.000	3,473,234.02	
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			195,000.000	181,767.93	
JPMORGAN CHASE & CO VAR RT 07/23/2024 DD 07/23/18			1,681,000.000	1,664,218.43	
JPMORGAN CHASE & CO VAR RT 07/25/2028 DD 07/25/22			2,981,000.000	2,912,845.72	
JPMORGAN CHASE & CO VAR RT 07/25/2033 DD 07/25/22			1,936,000.000	1,852,138.91	
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			3,729,000.000	3,443,162.94	
JPMORGAN CHASE & CO VAR RT 12/15/2025 DD 12/15/22			2,331,000.000	2,328,398.63	
JUICE PLUS+ 11/18 TL			703,388.780	506,439.92	
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			2,116,000.000	1,700,735.00	
KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19			965,000.000	842,083.85	
KANSAS GAS SERVICE SECURITIZAT 5.486% 08/01/2034 DD 11/18/22			705,000.000	712,186.18	
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			2,441,000.000	2,384,709.85	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			2,009,000.000	1,947,322.94	
KENAN ADVANTAGE 3/21 (USD) COV 0.000% 03/24/2026 DD 03/03/21			482,494.920	469,226.31	
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			75,000.000	63,661.72	
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			3,975,189.300	3,915,594.86	
KIMBERLY-CLARK DE MEXICO 144A 2.431% 07/01/2031 DD 07/01/20			150,000.000	120,219.00	
KIMBERLY-CLARK DE MEXICO 144A 3.800% 04/08/2024 DD 04/08/14			495,000.000	482,105.25	
KIMCO REALTY OP LLC 3.200% 04/01/2032 DD 02/25/22			150,000.000	124,567.51	
KIND TRUST 2021-KI KIND A 144A VAR RT 08/15/2038 DD 08/16/21			3,137,325.480	2,969,418.96	
KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07			280,000.000	298,679.92	
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			2,116,000.000	2,124,395.46	
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			823,529.820	798,527.46	
KITE REALTY GROUP TRUST 4.000% 03/15/2025 DD 03/12/15			1,277,000.000	1,215,560.72	
KKR CLO 24 LTD 24 A1R 144A VAR RT 04/20/2032 DD 07/20/21			3,760,000.000	3,682,502.72	
KKR CLO 38 LTD 38A A1 144A VAR RT 04/15/2033 DD 04/19/22			910,000.000	891,393.16	
KLA CORP 4.950% 07/15/2052 DD 06/23/22			110,000.000	102,913.42	
KLA CORP 5.250% 07/15/2062 DD 06/23/22			110,000.000	106,419.72	
KLEOPATRA FINCO 2/21 COV-LITE 0.000% 02/12/2026 DD 01/26/21			9,850.000	8,707.99	
KOMATSU FINANCE AMERICA I 144A 5.499% 10/06/2027 DD 10/06/22			820,000.000	835,637.00	
KOMMUNALBANKEN AS 4.250% 07/16/2025			1,688,000.000	1,142,809.39	
KOREA ELECTRIC POWER CORP 144A 5.375% 04/06/2026 DD 10/06/22			480,000.000	484,310.32	
KOREA NATIONAL OIL CORP 144A 1.750% 04/18/2025 DD 01/18/22			421,000.000	388,775.75	
KOREA TREASURY BOND 2.125% 06/10/2027			1,465,700,000.000	1,080,146.86	
KOREA TREASURY BOND 2.375% 03/10/2027			4,540,290,000.000	3,393,781.95	
KOREA TREASURY BOND 3.125% 09/10/2024			1,349,420,000.000	1,056,136.50	
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	204,580.88	
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			769,000.000	720,605.47	
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20			405,000.000	387,736.82	
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20			1,325,000.000	1,242,670.58	
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20			1,210,000.000	1,066,765.25	
KRONOS ACQUISITION HOLDINGS			876,120.000	831,218.86	
L&W/AUTOKINITON GROUP (AGG) 4/ 0.000% 04/06/2028 DD 03/16/21			1,134,407.370	1,095,417.79	
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			910,000.000	764,659.02	
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			3,500,000.000	2,825,760.00	
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			2,301,000.000	2,161,883.17	
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			672,000.000	593,510.40	
LASERSHIP 5/21 COV-LITE TL 0.000% 05/07/2028 DD 04/20/21			1,127,991.160	803,219.94	
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			175,000.000	112,043.63	
LCCM 2017-LC26 LC26 XA 144A VAR RT 07/12/2050 DD 06/01/17			0.034	0.00	
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	716,573.06	

Asset Detail

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As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			511,066.300	380,560.41	
LEARNING CARE 3/18 COV-LITE TLB			697,041.460	644,763.35	
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	374,942.87	
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20			898,000.000	759,546.36	
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			938,883.740	849,891.08	
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			1,017,295.455	910,698.57	
LEGACY MORTGAGE AS GS5 A1 144A VAR RT 06/25/2060 DD 09/17/20			0.007	0.01	
LENDMARK FUNDING TRU 1A A 144A 5.120% 07/20/2032 DD 06/28/22			3,110,000.000	3,007,702.77	
LENDMARK FUNDING TRU 2A A 144A 2.000% 04/20/2032 DD 10/22/21			5,090,000.000	4,222,450.22	
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15			1,366,000.000	1,359,419.42	
LES SCHWAB 10/20 COV-LITE TLB			1,068,200.000	1,050,841.75	
LIFE 2022-BMR MOR BMR2 A1 144A VAR RT 05/15/2039 DD 05/24/22			4,935,000.000	4,811,364.42	
LIFE 2022-BMR MORT BMR2 B 144A VAR RT 05/15/2039 DD 05/24/22			1,200,000.000	1,162,422.24	
LIFE 2022-BMR MORT BMR2 D 144A VAR RT 05/15/2039 DD 05/24/22			970,000.000	928,850.08	
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,435,000.000	2,191,500.00	
LIGHTSTONE 5/22 EXTENDED TLB 0.000% 02/01/2027 DD 05/19/22			785,274.590	716,955.70	
LIGHTSTONE 5/22 EXTENDED TLC 0.000% 02/01/2027 DD 05/19/22			44,414.713	40,550.63	
LINDE INC/CT 4.700% 12/05/2025 DD 12/05/22			420,000.000	420,876.49	
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20			770,000.000	626,476.10	
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			469,000.000	399,624.35	
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,766,000.000	1,574,865.82	
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			670,000.000	633,611.33	
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,901,000.000	1,861,575.11	
LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16			468,000.000	452,367.99	
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			323,658.810	323,552.42	
LOANCORE 2022-CRE7 CRE7 A 144A VAR RT 01/17/2037 DD 02/23/22			4,520,000.000	4,351,868.16	
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	62,157.51	
LOUISIANA LOCAL GOVERNMENT ELL A1 3.615% 02/01/2029 DD 05/19/22			872,000.000	845,269.80	
LOUISIANA LOCAL GOVERNMENT ELL A2 4.145% 02/01/2033 DD 05/19/22			480,000.000	454,603.20	
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			105,000.000	87,699.41	
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			280,000.000	220,580.59	
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22			140,000.000	135,378.86	
LXP INDUSTRIAL TRUST 2.375% 10/01/2031 DD 08/30/21			461,000.000	350,693.98	
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22			1,680,000.000	1,636,269.60	
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21			1,344,000.000	1,172,626.56	
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			1,854,000.000	1,847,277.42	
MACQUARIE GROUP LTD 144A VAR RT 08/09/2026 DD 08/09/22			3,187,000.000	3,176,222.96	
MACQUARIE GROUP LTD 144A VAR RT 10/14/2025 DD 10/14/21			1,486,000.000	1,364,345.27	
MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			1,052,520.860	976,876.18	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			837,000.000	686,340.00	
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			2,276,000.000	1,559,967.76	
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21			610,458.970	599,048.88	
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	37,732.62	
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB			291,822.730	285,986.27	
MAGNETITE XXIX LTD 29A A 144A VAR RT 01/15/2034 DD 03/18/21			2,360,000.000	2,315,760.22	
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			3,921,000.000	3,793,567.50	
MALAYSIA GOVERNMENT BOND 2.632% 04/15/2031			5,500,000.000	1,126,033.98	
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	450,866.11	
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	613,170.31	
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			5,668,000.000	1,255,788.26	
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	614,551.77	
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	727,507.83	
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			2,000,000.000	455,125.43	
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			3,480,000.000	794,173.03	
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			569,000.000	560,715.69	
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,751,000.000	1,742,463.40	
MARB BOND CO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,084,660.00	
MARINER FINANCE ISSU AA A 144A 6.450% 10/20/2037 DD 10/14/22			5,820,000.000	5,782,239.84	
MARINER FINANCE ISSU BA A 144A 2.100% 11/20/2036 DD 11/04/21			2,365,000.000	1,998,853.78	
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			3,485,000.000	3,408,644.00	
MARRIOTT OWNERSHIP RESORTS/MAR			380,000.000	375,060.00	
MARYLAND ST HLTH & HGR EDUCTNL 3.052% 07/01/2040 DD 07/22/20			140,000.000	99,655.85	
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			4,765,000.000	4,579,152.99	
MATCH GROUP 2/20 TLB			730,000.000	715,400.00	
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			440,000.000	337,420.15	
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	820,449.58	
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,343,000.000	1,197,230.78	
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	149,730.00	
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			1,019,000.000	998,660.76	
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			719,000.000	699,036.33	
MAXAR TECHNOLOGIES 6/22 TL			4,230,981.890	4,226,454.74	
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			1,037,269.280	855,576.11	
MCALEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22			2,163,386.700	2,008,466.58	
MCALEE CORP 144A 7.375% 02/15/2030 DD 02/17/22			2,536,000.000	2,039,681.21	
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21			826,295.440	789,847.55	
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	608,642.26	
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			1,390,000.000	1,321,070.79	
MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21			268,000.000	215,707.84	

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MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21			2,926,000.000	2,324,034.02	
MEDLINE INDUSTRIES/MOZART 10/2 0.000% 10/23/2028 DD 09/15/21			1,960,187.500	1,860,178.73	
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			570,775.000	537,384.66	
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			50,000.000	41,152.40	
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21			635,000.000	569,658.50	
MERCADOLIBRE INC 3.125% 01/14/2031 DD 01/14/21			200,000.000	154,620.00	
MERCEDES-BENZ AUTO RECEIV 1 A3 5.210% 08/16/2027 DD 11/22/22			2,651,000.000	2,675,526.53	
MERCEDES-BENZ FINANCE NOR 144A 5.500% 11/27/2024 DD 11/28/22			1,297,000.000	1,305,170.83	
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,293,237.50	
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,077,788.79	
METRONET INFRASTRUC 1A A2 144A 6.350% 10/20/2052 DD 11/07/22			710,000.000	675,528.86	
METROPOLITAN LIFE GLOBAL 144A 4.050% 08/25/2025 DD 08/25/22			1,497,000.000	1,464,818.33	
MEXICAN BONOS 5.000% 03/06/2025			30,230,000.000	1,406,366.51	
MEXICAN BONOS 5.750% 03/05/2026			27,010,000.000	1,253,668.17	
MEXICAN BONOS 7.500% 06/03/2027			66,330,000.000	3,208,183.73	
MEXICAN BONOS 7.750% 05/29/2031			51,380,000.000	2,439,773.86	
MF1 2021-FL7 LTD FL7 A 144A VAR RT 10/16/2036 DD 09/24/21			2,980,000.000	2,858,886.99	
MF1 2021-FL7 LTD FL7 AS 144A VAR RT 10/16/2036 DD 09/24/21			3,610,000.000	3,420,674.20	
MF1 2022-FL8 LTD FL8 A 144A VAR RT 02/19/2037 DD 01/20/22			8,420,000.000	8,115,788.52	
MF1 2022-FL9 LLC FL9 A 144A VAR RT 06/19/2037 DD 05/26/22			9,180,000.000	9,101,117.55	
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,122,000.000	1,034,579.42	
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	100,349.59	
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			690,000.000	687,636.75	
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			563,748.340	485,139.27	
MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20			628,000.000	596,547.09	
MICROCHIP TECHNOLOGY INC 2.670% 09/01/2023 DD 05/29/20			10,490,000.000	10,294,057.40	
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			2,603,000.000	2,591,851.04	
MICRON TECHNOLOGY INC 2.703% 04/15/2032 DD 11/01/21			1,449,000.000	1,092,290.42	
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,404,000.000	1,194,613.28	
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,114,399.980	1,043,356.98	
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			3,791,203.946	3,769,221.96	
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			414,344.770	382,714.60	
MILLICOM INTERNATIONAL CE 144A 4.500% 04/27/2031 DD 10/27/20			610,000.000	512,138.84	
MISYS 6/17 (USD) COV-LITE TLB			2,404,214.900	2,120,709.88	
MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21			2,241,065.000	2,059,986.95	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 01/19/2028 DD 01/19/22			635,000.000	559,700.31	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/18/2025 DD 07/20/22			3,790,000.000	3,753,766.50	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/19/2025 DD 07/20/21			2,776,000.000	2,580,447.99	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2027 DD 07/20/21			170,000.000	147,564.22	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/12/2025 DD 09/13/22			2,230,000.000	2,215,313.80	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 10/11/2025 DD 10/13/21			1,130,000.000	1,039,480.34	
MIZUHO FINANCIAL GROUP INC 2.564% 09/13/2031 DD 09/13/21			205,000.000	156,659.09	
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17			245,000.000	227,372.54	
MIZUHO FINANCIAL GROUP INC VAR RT 05/22/2032 DD 02/22/21			325,000.000	247,904.45	
MKS INSTRUMENTS 8/22 TLB 0.000% 08/17/2029 DD 04/04/22			1,291,762.500	1,274,000.77	
MOLYCOP 10/21 COV-LITE TL			926,274.980	856,804.35	
MONEYGRAM PAYMENT 7/21 TLB 0.000% 07/21/2026 DD 07/07/21			5,132,178.140	5,108,108.23	
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			440,000.000	432,607.47	
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	4,929,523.30	
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,139,184.30	
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,644,257.15	
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,163,214.657	6,702,356.34	
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			835,000.000	792,623.00	
MORGAN STANLEY VAR RT 01/22/2025 DD 07/20/21			3,798,000.000	3,591,428.72	
MORGAN STANLEY VAR RT 01/25/2024 DD 01/25/21			1,435,000.000	1,425,398.94	
MORGAN STANLEY VAR RT 04/17/2025 DD 04/20/22			1,660,000.000	1,620,395.67	
MORGAN STANLEY VAR RT 04/24/2024 DD 04/24/18			5,797,000.000	5,766,156.49	
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21			885,000.000	777,268.45	
MORGAN STANLEY VAR RT 05/30/2025 DD 06/01/21			3,403,000.000	3,170,807.39	
MORGAN STANLEY VAR RT 07/20/2027 DD 07/20/21			255,000.000	221,563.35	
MORGAN STANLEY VAR RT 10/16/2026 DD 10/18/22			1,333,000.000	1,362,625.43	
MORGAN STANLEY VAR RT 10/18/2028 DD 10/18/22			3,798,000.000	3,912,858.73	
MORGAN STANLEY VAR RT 10/21/2025 DD 10/19/21			495,000.000	454,973.64	
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22			315,000.000	239,454.67	
MOVIDA EUROPE SA 144A 5.250% 02/08/2031 DD 02/08/21			650,000.000	487,335.30	
MPLX LP 4.700% 04/15/2048 DD 02/08/18			185,000.000	146,881.44	
MPLX LP 4.950% 03/14/2052 DD 03/14/22			64,000.000	52,641.67	
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,940,000.000	1,329,838.16	
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	339,793.75	
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,680,000.000	1,396,500.00	
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	772,092.10	
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	773,225.26	
MTN COMMERCIAL MOR LPFL A 144A VAR RT 03/15/2039 DD 03/24/22			4,800,000.000	4,671,693.12	
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			934,560.000	884,589.07	
MULTIPLAN 8/21 COV-LITE TLB 0.000% 09/01/2028 DD 08/09/21			496,024.240	421,620.60	
MVW 2022-2 LLC 2A A 144A 6.110% 10/21/2041 DD 11/03/22			985,000.000	994,427.04	
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			160,293.910	155,259.69	
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			604,350.000	586,219.51	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21			698,000.000	676,148.92	
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			786,000.000	740,725.58	
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19			1,141,014.160	1,137,454.19	
NATIONAL AUSTRALIA BANK L 144A 2.990% 05/21/2031 DD 05/21/21			170,000.000	133,500.64	
NATIONAL BANK OF CANADA VAR RT 06/09/2025 DD 06/09/22			815,000.000	792,325.60	
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			3,874,000.000	3,858,009.41	
NATIONAL RURAL UTILITIES COOPE 4.150% 12/15/2032 DD 08/17/22			165,000.000	152,915.92	
NATIONWIDE BUILDING SOCIE 144A 4.000% 09/14/2026 DD 09/14/16			1,015,000.000	923,744.24	
NATIONWIDE BUILDING SOCIE 144A VAR RT 03/08/2024 DD 03/08/18			712,000.000	708,130.60	
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	457,535.35	
NATURA &CO LUXEMBOURG HOL 144A 6.000% 04/19/2029 DD 04/19/22			505,000.000	440,631.95	
NATURA COSMETICOS SA 144A 4.125% 05/03/2028 DD 05/03/21			1,340,000.000	1,093,453.40	
NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19			5,102,000.000	4,990,767.72	
NATWEST GROUP PLC VAR RT 06/25/2024 DD 06/25/18			1,143,000.000	1,132,523.26	
NATWEST GROUP PLC VAR RT 11/10/2026 DD 11/10/22			713,000.000	742,596.96	
NATWEST MARKETS PLC 144A 0.800% 08/12/2024 DD 05/12/21			876,000.000	811,947.03	
NATWEST MARKETS PLC 144A 3.479% 03/22/2025 DD 03/22/22			1,372,000.000	1,312,915.71	
NAVICURE/WAYSTAR 9/19 COV-LITE TLB			1,579,715.580	1,549,432.44	
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			2,986,000.000	2,980,893.94	
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			2,031,000.000	1,965,094.50	
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			3,066,000.000	3,003,512.53	
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			1,559,000.000	1,496,496.01	
NAVIENT CORP 7.250% 09/25/2023 DD 09/16/16			223,000.000	222,818.39	
NAVIENT PRIVATE EDUC CA A 144A 1.060% 10/15/2069 DD 05/27/21			4,157,302.110	3,538,178.80	
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			1,573,981.005	1,398,188.73	
NAVIENT PRIVATE EDUCA A A 144A 2.230% 07/15/2070 DD 02/10/22			3,486,358.051	3,029,959.61	
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12			320,000.000	283,575.82	
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			405,000.000	402,169.05	
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			853,000.000	671,780.15	
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22			286,000.000	215,226.44	
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			3,636,000.000	2,684,172.75	
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,929,000.000	2,497,072.93	
NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21			957,000.000	800,579.16	
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			864,000.000	712,800.00	
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	765,810.05	
NELNET STUDENT LOA A APT1 144A 1.360% 04/20/2062 DD 05/20/21			1,692,368.740	1,499,068.76	
NEPTUNE BIDCO US INC 144A 9.290% 04/15/2029 DD 11/16/22			1,456,000.000	1,372,280.00	
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			4,284,000.000	4,071,584.76	
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			10,472,000.000	10,079,300.00	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21			2,610,000.000	2,210,142.26	
NEW ENGLAND POWER CO 144A 5.936% 11/25/2052 DD 11/25/22			130,000.000	134,625.29	
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			2,040,000.000	2,055,231.66	
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			100,000.000	123,963.35	
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			200,385.273	178,815.24	
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			134,632.070	131,646.93	
NEW SOUTH WALES TREASURY REGS 1.250% 03/20/2025			1,200,000.000	769,228.61	
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			270,000.000	188,120.31	
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	277,132.40	
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	15,384.68	
NEW ZEALAND GOVERNMENT BO REGS 4.500% 04/15/2027			1,365,000.000	860,782.07	
NEW ZEALAND GOVERNMENT BOND 0.500% 05/15/2024			1,565,000.000	930,139.85	
NEW ZEALAND GOVERNMENT BOND 0.500% 05/15/2026			1,970,000.000	1,085,201.98	
NEW ZEALAND LOCAL GOVERNMENT REGS 2.250% 04/15/2024			1,850,000.000	1,122,788.92	
NEW ZEALAND LOCAL GOVERNMENT F 4.500% 04/15/2027			315,000.000	193,401.76	
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21			1,786,773.520	1,757,650.49	
NEWELL BRANDS INC 6.375% 09/15/2027 DD 09/14/22			513,000.000	509,978.43	
NEWELL BRANDS INC 6.625% 09/15/2029 DD 09/14/22			726,000.000	716,925.00	
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			1,514,000.000	1,424,364.04	
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,735,000.000	1,504,921.65	
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,303,441.340	1,291,384.51	
NEXTERA ENERGY CAPITAL HOLDING 4.200% 06/20/2024 DD 06/23/22			757,000.000	747,315.22	
NEXTERA ENERGY CAPITAL HOLDING 4.255% 09/01/2024 DD 08/05/22			5,341,000.000	5,276,732.60	
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22			495,000.000	489,105.44	
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	622,742.07	
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,610,000.000	1,473,571.64	
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,644,000.000	1,399,530.20	
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,347,000.000	3,583,140.77	
NFP CORP 144A 7.500% 10/01/2030 DD 08/22/22			1,809,000.000	1,701,154.10	
NIELSEN IQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			1,006,143.950	866,964.06	
NISSAN AUTO LEASE TRUST 2 A A3 3.810% 05/15/2025 DD 06/29/22			5,245,000.000	5,165,118.12	
NISSAN AUTO LEASE TRUST 2 B A3 0.430% 10/16/2023 DD 09/29/20			10,007.930	9,992.49	
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			542,012.660	534,648.50	
NISSAN MOTOR ACCEPTANCE C 144A 1.850% 09/16/2026 DD 09/16/21			1,063,000.000	888,393.96	
NORDEA BANK ABP 144A 3.600% 06/06/2025 DD 06/08/22			4,226,000.000	4,081,748.77	
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			12,000,000.000	1,220,598.92	
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,016,181.10	
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	292,831.88	
NORTH AMERICAN BANCARD 11/21 C 0.000% 11/23/2028 DD 11/09/21			1,128,600.000	1,095,306.31	

Asset Detail

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As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			713,110.960	681,912.35	
NORTHWEST FIBER LLC / NOR 144A 4.750% 04/30/2027 DD 10/15/21			385,000.000	338,747.13	
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21			745,000.000	576,841.09	
NORTHWESTERN MUTUAL GLOBA 144A 4.350% 09/15/2027 DD 09/15/22			1,041,000.000	1,015,094.99	
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			10,305,000.000	919,005.99	
NORWAY GOVERNMENT BOND 144A 1.750% 02/17/2027			4,345,000.000	418,979.91	
NORWAY GOVERNMENT BOND 144A 1.750% 03/13/2025			4,330,000.000	427,004.55	
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			1,093,000.000	893,527.51	
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			680,000.000	657,893.42	
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			343,000.000	308,188.18	
NOVA GAS TRANSMISSION LTD 7.875% 04/01/2023 DD 04/01/93			1,588,000.000	1,594,766.04	
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,086,000.000	973,609.86	
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			3,485,000.000	3,089,679.03	
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	743,115.98	
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			1,793,000.000	1,363,936.16	
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			6,737,000.000	6,491,156.50	
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			2,760,000.000	2,072,898.00	
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			631,000.000	554,920.26	
NUMERICABLE / YPSO / ALTICE			1,114,120.920	1,033,815.09	
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,138,262.28	
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	714,281.60	
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			823,000.000	792,472.64	
NUTRIEN LTD 5.950% 11/07/2025 DD 11/09/22			2,789,000.000	2,847,684.68	
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	
NUVEEN FINANCE LLC 144A 4.125% 11/01/2024 DD 10/30/14			2,504,000.000	2,438,556.38	
NXP BV / NXP FUNDING LLC / NXP 2.700% 05/01/2025 DD 05/01/22			49,000.000	46,155.31	
NXP BV / NXP FUNDING LLC / NXP 3.400% 05/01/2030 DD 05/01/22			437,000.000	378,713.39	
NYO COMMERCIAL MOR 1290 A 144A VAR RT 11/15/2038 DD 11/16/21			2,810,000.000	2,545,797.33	
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			169,000.000	155,268.75	
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			260,000.000	244,333.83	
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			4,458,000.000	4,498,967.38	
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			1,968,000.000	2,007,360.00	
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			292,000.000	300,465.08	
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			3,139,000.000	3,243,779.82	
OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	396,673.30	
OCCU AUTO RECEIVABL 1A A3 144A 5.500% 10/15/2027 DD 10/20/22			640,000.000	642,240.19	
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			1,854,000.000	1,770,642.23	
OCP CLO 2019-17 L 17A A1R 144A VAR RT 07/20/2032 DD 07/20/21			6,090,000.000	5,935,163.51	

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As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,270,000.000	1,254,901.57	
OCTAGON INVESTMEN 1A AAR3 144A VAR RT 02/14/2031 DD 02/24/21			3,730,000.000	3,669,168.59	
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21			477,523.060	473,439.74	
OCTAGON INVESTMENT 1A A1R 144A VAR RT 07/15/2029 DD 04/15/21			1,265,103.060	1,249,643.02	
OCTANE RECEIVABLES 1A A2 144A 4.180% 03/20/2028 DD 05/05/22			3,888,157.430	3,800,165.71	
OCTANE RECEIVABLES T 1A A 144A 0.930% 03/22/2027 DD 05/05/21			668,395.930	646,020.85	
OCTANE RECEIVABLES T 2A A 144A 5.110% 02/22/2028 DD 08/11/22			2,197,497.520	2,170,675.31	
OFFICE PROPERTIES INCOME TRUST 2.400% 02/01/2027 DD 08/13/21			155,000.000	113,639.96	
OGE ENERGY CORP 0.703% 05/26/2023 DD 05/27/21			352,000.000	345,761.38	
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	66.91	
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45	
OHIO EDISON CO 144A 5.500% 01/15/2033 DD 09/27/22			365,000.000	362,744.36	
OKLAHOMA DEVELOPMENT FI PSO A2 4.623% 06/01/2044 DD 09/07/22			225,000.000	208,573.25	
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			2,263,000.000	1,837,198.96	
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			1,169,000.000	887,158.59	
OLYMPUS WATER US HOLDING 144A 7.125% 10/01/2027 DD 08/30/22			1,851,000.000	1,763,077.50	
ONE GAS INC 1.100% 03/11/2024 DD 03/11/21			1,069,000.000	1,025,358.43	
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,158,837.95	
ONEMAIN DIRECT AUTO 1A A 144A 0.870% 07/14/2028 DD 10/15/21			4,445,000.000	4,111,182.72	
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			105,000.000	78,344.66	
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			1,419,000.000	1,413,898.70	
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			2,165,000.000	2,094,718.65	
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			997,000.000	957,793.01	
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			684,000.000	650,401.92	
ONEMAIN FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			655,000.000	658,234.43	
ONEMAIN FINANCIAL I 1A A1 144A 1.550% 06/16/2036 DD 05/26/21			2,430,000.000	2,070,440.43	
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19			1,143,000.000	1,021,476.13	
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	196,068.36	
ONEMAIN FINANCIAL IS 3A A 144A 5.940% 05/15/2034 DD 12/14/22			4,175,000.000	4,159,557.92	
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			985,000.000	943,394.85	
ONEOK INC 6.100% 11/15/2032 DD 11/18/22			991,000.000	997,178.56	
ONEOK INC 7.500% 09/01/2023 DD 08/21/15			1,173,000.000	1,186,091.56	
OPEN TEXT 11/22 TLB 0.000% 11/16/2029 DD 11/07/22			2,440,927.000	2,381,734.52	
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			866,250.000	858,886.88	
ORACLE CORP 2.300% 03/25/2028 DD 03/24/21			2,697,000.000	2,340,169.69	
ORACLE CORP 2.500% 04/01/2025 DD 04/01/20			493,000.000	464,618.77	
ORACLE CORP 2.800% 04/01/2027 DD 04/01/20			337,000.000	307,635.29	
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17			2,648,000.000	2,435,920.52	
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16			95,000.000	78,093.86	

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ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			620,000.000	455,234.65	
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11			80,000.000	74,057.39	
ORACLE CORP 5.800% 11/10/2025 DD 11/09/22			1,057,000.000	1,081,139.16	
ORACLE CORP 6.150% 11/09/2029 DD 11/09/22			1,025,000.000	1,066,392.10	
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			84,928.590	80,463.34	
ORBIA ADVANCE CORP SAB DE 144A 1.875% 05/11/2026 DD 05/11/21			2,140,000.000	1,848,425.00	
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	10,735.67	
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			2,135,000.000	1,890,329.00	
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21			3,107,000.000	2,688,733.12	
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			2,623,999.150	2,594,479.17	
ORION ENGINEERED 9/21 (USD) CO 0.000% 09/24/2028 DD 09/14/21			319,950.000	312,751.13	
ORYX MIDSTREAM 10/21 TL 0.000% 10/05/2028 DD 09/16/21			1,411,951.950	1,393,201.23	
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			714,000.000	592,427.22	
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			734,000.000	607,255.48	
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	276,375.65	
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			188,000.000	186,250.92	
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			600,000.000	597,421.89	
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			815,000.000	823,395.12	
OWENS & MINOR INC 144A 4.500% 03/31/2029 DD 03/10/21			370,000.000	295,001.00	
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	261,618.88	
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			4,748,654.000	4,412,837.35	
PACIFIC GAS AND ELECTRIC CO 3.250% 02/16/2024 DD 02/18/22			4,004,000.000	3,909,294.70	
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14			486,000.000	476,094.56	
PACIFIC GAS AND ELECTRIC CO 3.850% 11/15/2023 DD 11/12/13			2,800,000.000	2,759,815.55	
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18			490,000.000	487,487.15	
PACIFIC LIFE GLOBAL FUNDI 144A 1.600% 09/21/2028 DD 09/21/21			80,000.000	64,838.48	
PACIFIC LIFECORP 144A 5.400% 09/15/2052 DD 09/15/22			165,000.000	158,239.68	
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,276,341.45	
PADAGIS/PERRIGO 7/21 COV-LITE 0.000% 07/06/2028 DD 06/14/21			0.010	0.01	
PAGAYA AI DEBT TRUST 1 A 144A 2.030% 10/15/2029 DD 02/10/22			4,106,199.018	3,943,981.57	
PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19			220,000.000	141,045.48	
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20			210,000.000	152,869.76	
PANAMA GOVERNMENT INTERNATIONA 6.400% 02/14/2035 DD 11/21/22			132,000.000	133,882.14	
PANASONIC HOLDINGS CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	632,151.23	
PAREXEL INTERNATIONAL 11/21 CO 0.000% 11/15/2028 DD 07/27/21			1,123,595.130	1,080,213.12	
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,004,000.000	1,001,522.48	
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			3,638,000.000	3,591,649.88	
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			855,000.000	723,757.50	
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,233,792.65	

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PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			311,000.000	310,822.73	
PARKER-HANNIFIN CORP 3.650% 06/15/2024 DD 06/15/22			1,986,000.000	1,943,958.41	
PATAGONIA 8/22 COV-LITE TLB1 0.000% 08/01/2029 DD 07/18/22			695,000.000	549,918.75	
PDC ENERGY INC 5.750% 05/15/2026 DD 05/15/18			1,082,000.000	1,032,844.74	
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,257,000.000	1,238,909.94	
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			559,000.000	539,959.59	
PELABUHAN INDONESIA PERSE 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	736,840.20	
PENFED AUTO RECEIVAB A A2 144A 3.830% 12/16/2024 DD 08/29/22			7,055,000.000	7,003,509.08	
PENN NATIONAL GAMING 5/22 TLB 0.000% 05/03/2029 DD 04/12/22			640,780.000	633,391.80	
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			1,982,278.600	1,932,305.35	
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21			2,243,000.000	1,926,424.23	
PERRIGO 4/22 DELAYED TL 0.000% 04/06/2029 DD 03/28/22			257,818.180	251,372.73	
PERRIGO 4/22 TLB 0.000% 04/06/2029 DD 03/28/22			453,720.000	450,317.10	
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			410,000.000	355,718.98	
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	448,406.45	
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13			3,000,000.000	2,985,000.00	
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			4,051,000.000	3,826,272.80	
PETRORIO LUXEMBOURG TRADI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	571,056.00	
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,598,000.000	1,446,104.97	
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			1,650,000.000	1,549,667.62	
PFP 2021-7 LTD 7 A 144A VAR RT 04/14/2038 DD 03/25/21			614,532.770	603,696.12	
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20			3,367,000.000	3,245,658.04	
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20			2,577,000.000	2,431,413.93	
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	661,562.50	
PG&E ENERGY RECOVERY FUNDING L 1.460% 07/15/2033 DD 11/12/21			218,782.421	190,527.73	
PG&E WILDFIRE RECOVERY FUNDING 3.594% 06/01/2032 DD 05/10/22			745,844.040	707,167.29	
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22			165,000.000	153,458.65	
PG&E WILDFIRE RECOVERY FUNDING 5.081% 06/01/2043 DD 07/20/22			240,000.000	231,410.61	
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22			240,000.000	233,204.48	
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11			275,000.000	227,945.50	
PHILIP MORRIS INTERNATIONAL IN 5.000% 11/17/2025 DD 11/17/22			1,434,000.000	1,439,614.20	
PHILIP MORRIS INTERNATIONAL IN 5.125% 11/15/2024 DD 11/17/22			1,075,000.000	1,077,035.72	
PHILIP MORRIS INTERNATIONAL IN 5.125% 11/17/2027 DD 11/17/22			2,541,000.000	2,562,314.90	
PHILIPPINE GOVERNMENT BOND 2.375% 09/10/2023			21,900,000.000	385,353.96	
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,480,000.000	1,387,996.19	
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	659,936.30	
PHILLIPS 66 CO 144A 3.150% 12/15/2029 DD 12/15/21			255,000.000	222,848.05	
PHILLIPS EDISON GROCERY CENTER 2.625% 11/15/2031 DD 10/06/21			145,000.000	106,470.21	
PIKE 8/22 COV-LITE INCREMENTAL 0.000% 01/21/2028 DD 08/08/22			334,162.500	330,961.22	

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PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			855,000.000	747,475.20	
PILGRIM'S PRIDE CORP 144A 4.250% 04/15/2031 DD 04/08/21			1,457,000.000	1,239,258.64	
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			1,877,000.000	1,820,645.54	
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			745,000.000	678,732.29	
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			1,591,000.000	1,538,955.57	
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			32,000.000	31,344.21	
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,011,337.499	2,819,415.92	
PLANET FITNESS/UNITED PF 12/19			1,318,685.470	1,061,541.80	
PLASTIPAK PACKAGING 12/21 COV- 0.000% 12/01/2028 DD 11/09/21			555,220.000	547,885.54	
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			2,223,145.000	2,117,790.15	
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21			515,000.000	404,249.25	
PLAZA MEXICO PREF LLC			15,697.347	0.00	
PLY GEM/PISCES MIDCO/CORNERSTO 0.000% 04/12/2028 DD 03/22/21			1,022,406.340	913,959.70	
PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21			1,603,849.140	1,514,306.24	
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			170,000.000	168,512.50	
PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027			475,000.000	457,199.38	
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			1,020,000.000	857,473.76	
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			2,013,000.000	1,730,757.27	
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	366,490.58	
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			2,341,000.000	2,203,688.79	
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			1,197,000.000	1,157,594.76	
PPC INDUSTRIES/SPECTRUM 0.000% 01/31/2025 DD 01/09/18			182,022.750	166,257.76	
PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09			205,000.000	221,967.06	
PPL ELECTRIC UTILITIES CORP VAR RT 06/24/2024 DD 06/24/21			520,000.000	512,088.52	
PQ CORP/ECOVYST 6/21 COV-LITE 0.000% 06/09/2028 DD 05/19/21			417,640.000	410,506.71	
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			618,750.000	600,447.37	
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			713,000.000	645,302.85	
PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/15/2028 DD 11/18/21			801,940.000	770,151.10	
PREGIS 6/21 INCREMENTAL TL 0.000% 07/31/2026 DD 06/10/21			464,125.000	449,040.94	
PREGIS 7/19 COV-LITE TLB			504,887.630	489,867.23	
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			2,057,000.000	1,516,831.80	
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			2,761,000.000	1,953,131.40	
PRESS GANEY 2/22 INCREMENTAL T 0.000% 07/24/2026 DD 02/09/22			149,248.120	136,562.03	
PRESS GANEY 4/21 TL 0.000% 07/24/2026 DD 04/27/21			109,689.120	100,548.73	
PRESS GANEY 7/19 TLB 0.000% 07/24/2026 DD 07/02/19			219,863.760	200,900.51	
PRESTIGE AUTO RECEI 1A A2 144A 0.550% 09/16/2024 DD 11/10/21			290,212.530	289,490.66	
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	592,339.71	
PRICOA GLOBAL FUNDING I 144A 4.200% 08/28/2025 DD 08/31/22			628,000.000	615,905.52	
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,726,671.45	

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PRIME SECURITY SERVICES B 144A 5.250% 04/15/2024 DD 04/04/19			399,000.000	391,941.59	
PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19			675,000.000	647,748.94	
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			1,787,000.000	1,543,238.03	
PRINCE INTERNATIONAL/CHROMAFLO 0.000% 04/21/2029 DD 01/19/22			1,704,488.100	1,436,201.68	
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21			405,000.000	378,557.11	
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			925,000.000	784,798.89	
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			265,000.000	261,507.62	
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			1,104,161.460	1,072,140.78	
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17			35,000.000	29,495.50	
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21			2,634,229.530	2,565,081.00	
PROMETRIC 1/18 COV-LITE TL			1,038,874.400	909,669.59	
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21			799,920.000	767,475.24	
PROSUS NV 144A 3.257% 01/19/2027 DD 01/19/22			2,300,000.000	2,058,926.79	
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			1,855,000.000	1,354,091.82	
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	653,519.05	
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,095,000.000	770,636.91	
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	437,793.13	
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			2,075,000.000	1,805,250.00	
PRPM 2021-10 LLC 10 A1 144A STEP 10/25/2026 DD 11/12/21			836,222.239	774,086.67	
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			797,957.980	735,268.33	
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			523,240.950	467,089.76	
PRPM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			259,764.258	234,107.11	
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			674,775.880	600,659.91	
PRUDENTIAL FINANCIAL INC VAR RT 06/15/2043 DD 11/19/12			440,000.000	432,300.00	
PRUDENTIAL FINANCIAL INC VAR RT 09/01/2052 DD 08/17/22			170,000.000	164,897.47	
PUBLIC SERVICE ENTERPRISE GROU 2.450% 11/15/2031 DD 11/08/21			395,000.000	316,552.90	
PUBLIC SERVICE ENTERPRISE GROU 5.850% 11/15/2027 DD 11/08/22			1,728,000.000	1,780,936.42	
PUBLIC STORAGE VAR RT 04/23/2024 DD 04/23/21			860,000.000	853,922.87	
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,159,150.000	954,362.97	
PUGET ENERGY INC 3.650% 05/15/2025 DD 11/15/15			3,366,000.000	3,203,925.72	
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	105,728.54	
PVH CORP 4.625% 07/10/2025 DD 07/10/20			2,080,000.000	2,010,078.84	
QATARENERGY 144A 1.375% 09/12/2026 DD 07/12/21			302,000.000	267,658.97	
QATARENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	562,674.16	
QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	501,500.00	
QORVO INC 144A 1.750% 12/15/2024 DD 12/14/21			1,120,000.000	1,031,464.00	
QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22			270,000.000	288,660.48	
QUEENSLAND TREASURY CORP 144A 2.750% 08/20/2027			1,110,000.000	709,799.35	
QUIKRETE 11/16 COV-LITE TLB 0.000% 02/01/2027 DD 10/24/16			1,107,668.720	1,093,822.86	

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QUIKRETE 6/21 COV-LITE TLB1 0.000% 06/11/2028 DD 04/12/21			1,151,300.000	1,140,869.22	
QUORUM 7/20 TL			0.010	0.01	
QVC INC 4.850% 04/01/2024 DD 03/18/14			371,000.000	343,175.00	
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			799,500.000	776,738.24	
RAD CLO 2 LTD 2A AR 144A VAR RT 10/15/2031 DD 02/17/21			3,950,000.000	3,884,446.79	
RAD CLO 6 LTD 6A A1 144A VAR RT 01/20/2033 DD 12/16/19			3,000,000.000	2,964,524.25	
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,322,000.000	1,211,274.92	
RADIAN GROUP INC 6.625% 03/15/2025 DD 05/15/20			445,000.000	438,487.79	
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			1,670,000.000	1,226,949.00	
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			3,098,000.000	1,285,670.00	
RAYTHEON TECHNOLOGIES CORP 7.500% 09/15/2029 DD 09/17/99			385,000.000	437,134.70	
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	6,010,338.25	
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			961,486.000	777,505.65	
READY CAPITAL MORTG FL6 A 144A VAR RT 07/25/2036 DD 08/17/21			2,764,138.110	2,645,178.90	
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			953,925.660	905,275.46	
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			845,000.000	780,475.80	
REFRESCO/PEGASUS 5/22 (USD) TL 0.000% 05/05/2029 DD 04/21/22			970,000.000	934,837.50	
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			750,000.000	603,532.50	
RENAISSANCE LEARNING 3/22 INCR 0.000% 03/17/2027 DD 03/09/22			417,326.880	400,216.48	
RENAISSANCE LEARNING 5/18 TL 0.000% 05/30/2025 DD 05/07/18			952,889.670	906,674.52	
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 01/26/2060 DD 01/01/20			110,001.441	104,735.62	
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			1,241,000.000	1,003,410.55	
RESOURCE LABEL 7/21 TL 0.000% 07/10/2028 DD 06/23/21			659,340.000	619,232.35	
RESTORATION HARDWARE/RH 10/21 0.000% 10/20/2028 DD 09/29/21			487,894.490	447,765.17	
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			146,000.000	142,908.79	
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			2,839,000.000	2,789,317.50	
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	671,701.50	
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	672,852.45	
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			2,610,000.000	2,057,202.00	
ROCHE HOLDINGS INC 144A 2.314% 03/10/2027 DD 03/10/22			1,413,000.000	1,288,614.06	
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	941,416.43	
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			1,867,000.000	1,425,030.65	
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,371,000.000	2,517,665.06	
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18			320,042.870	307,340.37	
ROCKET SOFTWARE 6/21 (USD) INC 0.000% 11/28/2025 DD 05/20/21			307,962.880	296,029.32	
ROGERS COMMUNICATIONS INC 144A 3.800% 03/15/2032 DD 03/11/22			247,000.000	214,037.31	
ROMARK CLO LTD 1A A2R 144A VAR RT 10/23/2030 DD 07/23/21			6,950,000.000	6,683,165.52	
ROPER TECHNOLOGIES INC 2.950% 09/15/2029 DD 08/26/19			390,000.000	338,705.69	
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			270,000.000	262,189.31	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ROYAL BANK OF CANADA 3.970% 07/26/2024 DD 07/28/22			1,517,000.000	1,494,182.13	
ROYAL BANK OF CANADA 4.240% 08/03/2027 DD 07/28/22			2,693,000.000	2,623,662.20	
ROYAL BANK OF CANADA 6.000% 11/01/2027 DD 10/25/22			2,725,000.000	2,837,292.72	
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	388,225.57	
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			700,000.000	750,750.00	
ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22			1,930,000.000	1,934,825.00	
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			1,269,000.000	1,025,793.16	
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22			709,000.000	574,077.98	
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			2,723,000.000	2,173,076.55	
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			1,716,000.000	1,441,466.60	
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			1,155,000.000	848,925.00	
SABERT 12/19 COV-LITE TLB			738,969.070	731,579.38	
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			7,401,000.000	7,409,962.84	
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16			1,486,000.000	1,503,560.09	
SABRE 8/22 TLB 0.000% 06/30/2028 DD 08/02/22			457,852.500	420,940.43	
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20			4,208,000.000	4,021,091.95	
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			289,000.000	287,880.70	
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			666,562.500	631,487.98	
SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21			215,000.000	154,442.82	
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			285,000.000	188,204.90	
SALESFORCE INC 3.700% 04/11/2028 DD 04/11/18			535,000.000	514,140.66	
SALLY BEAUTY 6/17 COV-LITE			134,698.450	133,800.01	
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	200,776.84	
SANTANDER DRIVE AUTO RECE 4 A2 4.050% 07/15/2025 DD 07/20/22			1,169,193.390	1,164,593.19	
SANTANDER DRIVE AUTO RECE 5 A2 3.980% 01/15/2025 DD 08/24/22			5,310,000.000	5,283,199.37	
SANTANDER DRIVE AUTO RECE 6 A3 4.490% 11/16/2026 DD 09/21/22			1,490,000.000	1,471,733.79	
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21			508,158.810	499,371.83	
SANTANDER DRIVE AUTO RECEI 2 B 3.440% 09/15/2027 DD 03/30/22			1,134,000.000	1,096,196.07	
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20			1,163,314.610	1,151,601.43	
SANTANDER DRIVE AUTO RECEI 5 B 4.430% 03/15/2027 DD 08/24/22			604,000.000	587,612.51	
SANTANDER DRIVE AUTO RECEI 5 C 4.740% 10/16/2028 DD 08/24/22			635,000.000	614,303.13	
SANTANDER DRIVE AUTO RECEI 6 B 4.720% 06/15/2027 DD 09/21/22			13,523,000.000	13,185,154.90	
SANTANDER DRIVE AUTO RECEI 6 C 4.960% 11/15/2028 DD 09/21/22			1,186,000.000	1,147,918.97	
SANTANDER DRIVE AUTO RECEI 7 B 5.950% 01/17/2028 DD 11/22/22			361,000.000	364,762.13	
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22			1,306,000.000	1,122,070.64	
SANTANDER HOLDINGS USA INC VAR RT 09/09/2026 DD 09/09/22			1,067,000.000	1,059,838.48	
SANTANDER RETAIL AUT A A3 144A 0.510% 07/22/2024 DD 03/24/21			6,185,000.000	6,028,414.36	
SANTANDER RETAIL AUT C A2 144A 0.290% 04/22/2024 DD 09/22/21			172,576.110	172,331.64	
SANTANDER RETAIL AUT C A3 144A 0.500% 03/20/2025 DD 09/22/21			2,740,000.000	2,667,125.04	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SANTANDER UK GROUP HOLDIN 144A 4.750% 09/15/2025 DD 09/15/15			1,601,000.000	1,529,516.25	
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			2,103,000.000	2,103,000.00	
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22			1,451,000.000	1,240,765.31	
SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2025 DD 03/15/21			800,000.000	747,694.08	
SANTANDER UK GROUP HOLDINGS PL VAR RT 11/21/2026 DD 11/21/22			659,000.000	666,698.22	
SAUDI ARABIAN OIL CO 144A 1.625% 11/24/2025 DD 11/24/20			370,000.000	337,001.18	
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			1,093,000.000	1,002,565.18	
SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21			1,065,000.000	885,536.85	
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,135,000.000	2,832,123.26	
SBA FINANCE 4/18 TLB			165,049.810	164,316.99	
SBA TOWER TRUST 144A 6.599% 01/15/2028 DD 11/23/22			1,025,000.000	1,029,405.04	
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21			5,125,000.000	4,872,781.84	
SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22			3,900,000.000	3,674,489.91	
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			2,509,451.891	2,471,880.63	
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21			2,000,000.000	1,797,293.20	
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			2,120,000.000	1,790,764.00	
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,039,761.90	
SCIENTIFIC GAMES/LIGHT & WONDE 0.000% 04/07/2029 DD 04/01/22			867,640.000	853,697.02	
SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01/2031 DD 10/01/21			865,000.000	660,809.14	
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21			589,000.000	443,929.22	
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			265,000.000	212,662.50	
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			149,000.000	119,424.84	
SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22			1,165,000.000	1,095,100.00	
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18			1,380,653.470	1,341,180.59	
SEDGWICK CMS 8/19 INCREMENTAL 0.000% 09/03/2026 DD 08/08/19			195,948.060	192,099.64	
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			3,289,000.000	3,127,279.87	
SENSATA TECHNOLOGIES BV 144A 5.875% 09/01/2030 DD 08/29/22			1,176,000.000	1,114,525.02	
SFO COMMERCIAL MORT 555 A 144A VAR RT 05/15/2038 DD 05/10/21			2,600,000.000	2,381,708.42	
SHEA HOMES LP / SHEA HOMES FUN 4.750% 04/01/2029 DD 09/28/20			538,000.000	451,920.00	
SHELTER GROWTH CRE FL3 A 144A VAR RT 09/15/2036 DD 09/27/21			0.004	0.00	
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,278,000.000	1,207,441.62	
SHINHAN FINANCIAL GROUP C 144A VAR RT 12/31/2049 DD 05/12/21			980,000.000	831,040.00	
SI GROUP/ADDIVANT 7/18 TL			581,199.140	466,702.91	
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			1,115,573.510	1,093,418.23	
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/08/2029 DD 06/06/22			295,260.000	293,922.47	
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			3,783,000.000	3,079,561.10	
SIMON PROPERTY GROUP LP 2.450% 09/13/2029 DD 09/13/19			265,000.000	221,619.19	
SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19			50,000.000	33,352.54	
SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20			100,000.000	73,154.31	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SIMPAR FINANCE S.A.R.L 144A 10.750% 02/12/2028 DD 02/12/21			2,999,000.000	410,050.87	
SINCLAIR TELEVISION 7/19 0.000% 09/30/2026 DD 05/06/19			749,812.500	712,321.88	
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			1,860,000.000	1,368,095.74	
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	659,778.56	
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			586,000.000	509,995.80	
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			1,507,000.000	1,243,591.47	
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			2,110,000.000	1,925,965.80	
SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16			583,000.000	561,326.98	
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			480,000.000	483,649.77	
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21			1,271,000.000	1,102,643.34	
SKYSCRAPER PERFORMANCE/MBCC 3/ 0.000% 09/29/2027 DD 03/08/21			1,008,179.080	977,933.71	
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			669,000.000	649,498.65	
SMRT 2022-MINI MINI A 144A VAR RT 01/15/2039 DD 02/08/22			11,540,000.000	11,154,774.03	
SOCIETE GENERALE SA 144A VAR RT 01/21/2026 DD 01/19/22			2,874,000.000	2,644,964.90	
SOLARWINDS 11/22 TL 0.000% 02/05/2027 DD 11/23/22			1,128,840.260	1,115,903.75	
SOLENIS 9/21 (USD) TLB 0.000% 11/09/2028 DD 09/06/21			484,775.720	464,308.49	
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18			7,203,348.000	6,897,321.61	
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	38,618.95	
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			346,000.000	336,751.73	
SOUTHERN CALIFORNIA GAS CO 3.200% 06/15/2025 DD 06/18/15			546,000.000	527,234.05	
SOUTHERN CO/THE 5.150% 10/06/2025 DD 10/06/22			650,000.000	654,818.50	
SOUTHERN CO/THE 5.700% 10/15/2032 DD 10/06/22			1,576,000.000	1,617,979.04	
SOUTHERN CO/THE VAR RT 08/01/2027 DD 05/01/22			4,367,000.000	4,355,928.87	
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	220,686.90	
SOUTHWEST GAS CORP 5.800% 12/01/2027 DD 12/01/22			1,504,000.000	1,525,523.71	
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			255,000.000	169,010.75	
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21			3,449,000.000	2,947,480.91	
SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21			742,000.000	687,878.52	
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			799,000.000	785,016.17	
SOVOS COMPLIANCE 8/21 COV-LITE 0.000% 08/11/2028 DD 07/08/21			797,718.910	733,335.02	
SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024			565,000.000	578,948.76	
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027			582,000.000	560,621.88	
SPECIALTY BUILDING PRODUC 144A 6.375% 09/30/2026 DD 09/30/20			1,487,000.000	1,193,272.89	
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19			873,000.000	755,517.12	
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20			109,000.000	96,196.16	
SPIRIT AEROSYSTEMS 11/22 COV-L 0.000% 11/08/2027 DD 11/08/22			638,400.000	632,616.10	
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20			185,000.000	182,809.60	
SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22			706,000.000	743,206.20	
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			616,000.000	640,632.18	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SPRINT LLC 7.625% 02/15/2025 DD 02/24/15			866,000.000	894,184.84	
SPRINT LLC 7.625% 03/01/2026 DD 02/22/18			734,000.000	772,300.85	
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			1,130,486.020	1,078,608.02	
SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			714,000.000	632,939.68	
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21			2,254,000.000	1,793,852.87	
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,951,000.000	1,577,422.52	
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			238,240.370	233,840.07	
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			193,683.150	190,105.83	
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			525,000.000	525,267.75	
STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13			2,664,000.000	2,637,084.30	
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21			3,007,000.000	2,837,551.82	
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20			433,000.000	402,915.99	
STANDARD CHARTERED PLC 144A VAR RT 03/15/2024 DD 03/15/18			561,000.000	558,327.09	
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21			491,000.000	462,171.60	
STANDARD CHARTERED PLC 144A VAR RT 11/23/2025 DD 11/23/21			1,179,000.000	1,077,377.47	
STANDARD INDUSTRIES 9/21 COV-L 0.000% 09/22/2028 DD 09/22/21			790,016.590	779,580.47	
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			246,000.000	226,992.33	
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			741,000.000	637,763.88	
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			47,392.117	45,373.10	
STARWOOD PROPERTY 7/19 TLB			691,762.500	679,656.66	
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22			1,340,000.000	1,172,601.09	
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			729,000.000	714,420.00	
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			1,135,000.000	1,044,200.00	
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	488,217.50	
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/29/2026 DD 01/11/21			571,300.000	560,302.48	
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96			1,844,000.000	1,981,592.02	
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			1,296,000.000	1,276,169.40	
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			140,000.000	142,450.00	
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			527,000.000	519,494.88	
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16			886,000.000	888,076.77	
SVENSKA HANDELSBANKEN AB 144A 3.650% 06/10/2025 DD 06/10/22			6,026,000.000	5,841,892.62	
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			8,430,535.165	1,409,147.65	
SYMANTEC/NORTONLIFELOCK 8/21 C 0.000% 09/12/2029 DD 08/10/21			2,532,000.000	2,485,056.72	
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	931,064.00	
SYNCHRONY BANK 5.625% 08/23/2027 DD 08/23/22			120,000.000	117,197.88	
T-MOBILE US TRUST 20 1A A 144A 4.910% 05/22/2028 DD 10/12/22			830,000.000	829,147.09	
T-MOBILE USA INC 2.050% 02/15/2028 DD 02/15/21			2,116,000.000	1,820,838.29	
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21			2,242,000.000	2,038,761.81	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			485,000.000	410,757.57	
T-MOBILE USA INC 2.625% 04/15/2026 DD 03/23/21			260,000.000	238,212.27	
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			440,000.000	363,409.16	
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	462,347.03	
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			870,000.000	750,974.00	
T-MOBILE USA INC 3.750% 04/15/2027 DD 04/15/21			1,186,000.000	1,118,603.37	
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			923,000.000	838,277.91	
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			185,000.000	179,850.40	
TABEO LLC 0.000% 12/31/2050 DD 02/14/18			3,303,305.884	2,983,558.03	
TACALA 1/18 COV-LITE TL 0.000% 02/05/2027 DD 01/18/18			1,290,713.970	1,236,181.31	
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,162,350.008	1,114,582.08	
TAKE-TWO INTERACTIVE SOFTWARE 3.300% 03/28/2024 DD 04/14/22			1,246,000.000	1,216,831.14	
TAKE-TWO INTERACTIVE SOFTWARE 3.550% 04/14/2025 DD 04/14/22			243,000.000	234,025.32	
TAMKO BUILDING 4/19 COV-LITE T 0.000% 05/29/2026 DD 04/23/19			850,718.070	819,879.54	
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	1,910,779.05	
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19			3,029,000.000	3,048,203.74	
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			426,000.000	429,831.20	
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19			225,000.000	216,027.28	
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21			1,400,000.000	1,373,459.16	
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21			2,350,000.000	2,305,741.44	
TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17			60,000.000	49,406.25	
TECTA AMERICA 4/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			537,810.000	514,953.08	
TEKNI-PLEX 10/17 (USD)			905,969.940	893,793.70	
TEKNI-PLEX 7/21 INCREMENTAL TL 0.000% 07/22/2026 DD 07/22/21			423,420.420	405,878.11	
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	361,492.56	
TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18			305,000.000	241,285.56	
TELENET 1/20 (USD) AR TL			1,390,000.000	1,350,385.00	
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			1,167,233.750	532,970.60	
TEMPO ACQUISITION 5/17 COV-LITE TLB			137,924.690	137,028.18	
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			929,000.000	930,595.56	
TEMPUR SEALY INTERNATIONAL 144A 3.875% 10/15/2031 DD 09/24/21			434,000.000	339,435.74	
TEMPUR SEALY INTERNATIONAL 144A 4.000% 04/15/2029 DD 03/25/21			277,000.000	232,724.32	
TENET HEALTHCARE CORP 144A 4.250% 06/01/2029 DD 06/02/21			224,000.000	194,051.20	
TENET HEALTHCARE CORP 144A 4.375% 01/15/2030 DD 12/01/21			796,000.000	688,989.74	
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20			387,000.000	346,264.76	
TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19			660,000.000	641,029.68	
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,567,000.000	1,487,725.47	
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			1,718,000.000	1,598,152.23	
TENET HEALTHCARE CORP 144A 6.125% 06/15/2030 DD 06/15/22			1,017,000.000	968,997.60	

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20			1,687,000.000	1,510,404.84	
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			3,825,000.000	3,652,529.10	
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			377,000.000	367,671.93	
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			2,318,000.000	1,984,231.18	
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			30,000.000	32,760.06	
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,662,679.21	
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22			755,000.000	673,387.14	
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	192,700.57	
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,255,000.000	1,091,844.80	
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			784,000.000	701,520.27	
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16			1,055,000.000	922,597.50	
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			210,000.000	169,611.44	
TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22			525,000.000	502,362.71	
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	764,485.16	
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	246,108.76	
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	464,287.69	
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	445,609.05	
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22			135,000.000	97,043.99	
THOMSON LEARNING 6/21 COV-LITE 0.000% 07/14/2026 DD 06/15/21			1,563,509.980	1,402,765.52	
THYSSENKRUPP ELEVATOR 6/21 (USD) TL			625,743.170	601,107.66	
TIBCO SOFTWARE/CITRIX 9/22 COV 0.000% 03/30/2029 DD 02/01/22			858,000.000	764,692.50	
TICP CLO XIV LTD 14A A1R 144A VAR RT 10/20/2032 DD 12/01/21			5,010,000.000	4,917,863.20	
TIERPOINT 3/21 COV-LITE TL 0.000% 05/05/2026 DD 03/02/21			602,654.930	561,849.17	
TIME WARNER CABLE ENTERPRISES 8.375% 03/15/2023 DD 09/15/93			95,000.000	95,593.35	
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			990,000.000	808,348.32	
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			2,610,000.000	2,309,019.45	
TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13			629,000.000	625,913.04	
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15			835,000.000	816,756.56	
TORONTO-DOMINION BANK/THE 4.693% 09/15/2027 DD 09/15/22			2,255,000.000	2,232,691.45	
TORONTO-DOMINION BANK/THE VAR RT 10/31/2082 DD 10/17/22			1,095,000.000	1,138,800.00	
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			449,160.000	413,415.85	
TOTAL PLAY TELECOMUNICACI 144A 7.500% 11/12/2025 DD 11/12/20			1,005,000.000	882,892.50	
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			7,355,000.000	6,733,430.42	
TOYOTA AUTO LOAN EXT 1A A 144A 3.820% 04/25/2035 DD 05/18/22			4,250,000.000	4,031,856.00	
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	385,070.30	
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			422,702.530	418,215.37	
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,162,819.68	
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,314,000.000	1,237,608.64	
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	528,787.29	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TOYOTA MOTOR CREDIT CORP 3.650% 08/18/2025 DD 08/18/22			1,058,000.000	1,028,900.63	
TOYOTA MOTOR CREDIT CORP 4.550% 09/20/2027 DD 09/20/22			350,000.000	345,368.51	
TOYOTA MOTOR CREDIT CORP 5.400% 11/10/2025 DD 11/10/22			385,000.000	390,975.66	
TOYOTA MOTOR CREDIT CORP 5.450% 11/10/2027 DD 11/10/22			1,514,000.000	1,550,567.19	
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			130,000.000	125,582.09	
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			150,000.000	160,240.61	
TRANSDIGM 12/22 TLH 0.000% 02/22/2027 DD 11/30/22			705,000.000	701,566.65	
TRANSDIGM 2/20 COV-LITE TLF			885,499.420	873,616.01	
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			4,972,000.000	4,903,336.68	
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20			2,184,000.000	2,215,458.92	
TRANSDIGM INC 4.625% 01/15/2029 DD 07/15/21			227,000.000	199,594.29	
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			706,000.000	615,808.50	
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			2,405,000.000	2,256,948.20	
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,067,000.000	2,008,074.03	
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			1,155,330.000	1,130,779.24	
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			2,185,000.000	1,879,100.00	
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			291,480.383	284,631.86	
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			0.002	0.00	
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			0.002	0.00	
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			606,294.275	598,715.60	
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			968,682.210	953,977.62	
TRANSUNION 11/21 B6 COV-LITE T 0.000% 12/01/2028 DD 11/01/21			1,184,766.050	1,171,603.30	
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,642,000.000	1,337,951.07	
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			744,000.000	727,826.67	
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07			65,000.000	70,490.11	
TREA LLC 0.000% 12/31/2050 DD 02/14/18			3,959,086.088	4,131,261.91	
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			880,000.000	869,470.70	
TRITON CONTAINER INTERNAT 144A 0.800% 08/01/2023 DD 08/06/21			947,000.000	913,892.79	
TRITON CONTAINER INTERNAT 144A 1.150% 06/07/2024 DD 06/07/21			2,349,000.000	2,174,480.36	
TRITON CONTAINER INTERNAT 144A 2.050% 04/15/2026 DD 04/15/21			1,000,000.000	870,075.10	
TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21			725,000.000	566,204.99	
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,895,959.220	1,756,606.22	
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,340,000.000	1,074,867.54	
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,261,000.000	1,155,690.99	
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			385,000.000	353,246.59	
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			938,773.850	906,799.22	
TRTX 2019-FL3 ISSUE FL3 A 144A VAR RT 10/15/2034 DD 10/25/19			857,586.750	846,813.35	
TRUIST FINANCIAL CORP VAR RT 07/28/2026 DD 07/28/22			2,525,000.000	2,482,994.56	
TRUIST FINANCIAL CORP VAR RT 10/28/2033 DD 10/28/22			135,000.000	142,542.31	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TWDC ENTERPRISES 18 CORP 3.700% 12/01/2042 DD 11/30/12			95,000.000	77,043.94	
TWIN RIVER/BALLY'S 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			1,166,518.550	1,076,404.99	
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21			960,000.000	661,837.50	
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21			480,000.000	307,087.50	
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21			565,000.000	373,606.25	
U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21			1,280,000.000	920,650.00	
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21			2,260,000.000	1,711,067.19	
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16			525,000.000	374,677.74	
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			410,000.000	290,891.80	
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22			495,000.000	380,647.27	
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			455,000.000	329,519.53	
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19			380,000.000	277,177.34	
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			150,000.000	113,138.67	
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			330,000.000	248,196.09	
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			690,000.000	542,889.85	
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			130,000.000	104,939.45	
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			40,000.000	32,881.25	
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19			1,245,000.000	1,010,638.47	
U S TREASURY BOND 2.875% 05/15/2052 DD 05/15/22			955,000.000	772,356.25	
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			140,000.000	113,591.41	
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			400,000.000	330,093.75	
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			440,000.000	365,492.19	
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			830,000.000	688,964.84	
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			35,000.000	28,868.16	
U S TREASURY BOND 3.000% 08/15/2052 DD 08/15/22			2,085,000.000	1,733,807.82	
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			215,000.000	178,752.34	
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			1,130,000.000	970,740.62	
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22			5,650,000.000	4,987,007.82	
U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22			430,000.000	386,932.81	
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			355,000.000	327,875.78	
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			460,000.000	439,120.32	
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			50,000.000	49,083.98	
U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22			2,160,000.000	2,128,612.50	
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			60,000.000	61,685.16	
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			70,000.000	72,975.00	
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			415,000.000	435,377.14	
U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08			865,000.000	923,995.70	
U S TREASURY BOND 6.375% 08/15/2027 DD 08/15/97			165,000.000	180,881.25	
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94			555,000.000	585,394.92	

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U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20			4,475,000.000	4,065,782.24	
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			1,510,000.000	1,363,659.77	
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			230,000.000	207,026.95	
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21			8,123,000.000	7,234,229.60	
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			1,560,000.000	1,396,748.43	
U S TREASURY NOTE 0.375% 12/31/2025 DD 12/31/20			9,826,000.000	8,790,431.77	
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			470,000.000	400,711.72	
U S TREASURY NOTE 0.625% 07/31/2026 DD 07/31/21			8,478,000.000	7,500,380.62	
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20			95,000.000	80,816.80	
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21			260,000.000	221,487.50	
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21			1,770,000.000	1,588,298.44	
U S TREASURY NOTE 0.750% 11/15/2024 DD 11/15/21			535,000.000	499,639.84	
U S TREASURY NOTE 0.875% 06/30/2026 DD 06/30/21			3,825,000.000	3,424,420.91	
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21			2,570,000.000	2,285,091.39	
U S TREASURY NOTE 1.000% 07/31/2028 DD 07/31/21			3,375,000.000	2,874,682.61	
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21			415,000.000	355,116.79	
U S TREASURY NOTE 1.125% 10/31/2026 DD 10/31/21			3,112,000.000	2,787,185.00	
U S TREASURY NOTE 1.250% 05/31/2028 DD 05/31/21			2,010,000.000	1,743,753.52	
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21			230,000.000	199,264.45	
U S TREASURY NOTE 1.250% 11/30/2026 DD 11/30/21			5,009,000.000	4,500,860.44	
U S TREASURY NOTE 1.250% 12/31/2026 DD 12/31/21			7,123,000.000	6,387,605.88	
U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20			440,000.000	413,703.91	
U S TREASURY NOTE 1.500% 01/31/2027 DD 01/31/20			3,660,000.000	3,309,011.72	
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			30,000.000	27,377.34	
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			850,000.000	807,566.40	
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			1,545,000.000	1,462,801.18	
U S TREASURY NOTE 1.500% 11/30/2028 DD 11/30/21			3,790,000.000	3,298,484.38	
U S TREASURY NOTE 1.875% 02/28/2027 DD 02/28/22			8,924,000.000	8,185,329.82	
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			315,000.000	298,425.59	
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			1,420,000.000	1,310,782.03	
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19			930,000.000	847,389.84	
U S TREASURY NOTE 2.500% 03/31/2027 DD 03/31/22			4,448,000.000	4,180,251.27	
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			3,285,000.000	3,042,731.25	
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22			7,791,000.000	7,355,190.94	
U S TREASURY NOTE 2.625% 07/31/2029 DD 07/31/22			150,000.000	138,445.31	
U S TREASURY NOTE 2.750% 04/30/2027 DD 04/30/22			4,681,000.000	4,442,561.56	
U S TREASURY NOTE 2.750% 07/31/2027 DD 07/31/22			707,000.000	669,965.35	
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22			10,350,000.000	9,458,929.69	
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22			3,680,000.000	3,403,425.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
U S TREASURY NOTE 2.875% 11/30/2025 DD 11/30/18			230,000.000	221,509.77	
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22			10,572,000.000	10,184,635.37	
U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18			75,000.000	71,683.59	
U S TREASURY NOTE 3.250% 06/30/2027 DD 06/30/22			1,549,000.000	1,500,049.18	
U S TREASURY NOTE 3.875% 11/30/2027 DD 11/30/22			20,167,000.000	20,089,798.30	
U S TREASURY NOTE 3.875% 11/30/2029 DD 11/30/22			10,195,000.000	10,150,396.88	
U S TREASURY NOTE 3.875% 12/31/2027 DD 12/31/22			14,224,000.000	14,166,215.01	
U S TREASURY NOTE 4.000% 12/15/2025 DD 12/15/22			15,072,000.000	14,989,575.00	
U S TREASURY NOTE 4.125% 09/30/2027 DD 09/30/22			5,655,000.000	5,685,263.07	
U S TREASURY NOTE 4.125% 10/31/2027 DD 10/31/22			9,320,000.000	9,369,512.50	
U S TREASURY NOTE 4.125% 11/15/2032 DD 11/15/22			19,049,000.000	19,510,342.97	
U S TREASURY NOTE 4.250% 12/31/2024 DD 12/31/22			12,124,000.000	12,088,480.44	
U S TREASURY NOTE 4.375% 10/31/2024 DD 10/31/22			5,069,000.000	5,056,921.53	
U S TREASURY NOTE 4.500% 11/30/2024 DD 11/30/22			7,637,000.000	7,641,176.53	
U.S.I. 11/22 INCREMENTAL TL 0.000% 11/22/2029 DD 11/22/22			996,525.120	985,852.33	
UBER 2/21 COV-LITE TL 0.000% 04/04/2025 DD 02/17/21			904,164.640	903,034.43	
UBER 2/21 TLB 0.000% 02/16/2027 DD 02/17/21			159,497.440	159,069.99	
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			4,807,000.000	4,188,122.79	
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	970,559.87	
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			964,000.000	967,317.85	
UBS AG REGS 5.125% 05/15/2024			4,544,000.000	4,481,229.18	
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18			0.001	0.00	
UBS GROUP AG 144A VAR RT 05/12/2026 DD 05/12/22			888,000.000	868,554.47	
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,769,297.60	
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13			3,773,394.640	3,745,574.16	
ULTIMATE SOFTWARE 11/21 2ND LIEN TL			1,471,000.000	1,346,700.50	
ULTIMATE SOFTWARE 12/21 COV-LI 0.000% 05/04/2026 DD 11/15/21			1,624,272.520	1,543,058.89	
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19			1,038,127.500	999,197.72	
UNICREDIT SPA 144A 7.830% 12/04/2023 DD 12/04/18			2,453,000.000	2,464,499.66	
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			185,000.000	145,307.24	
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21			1,191,679.310	1,174,471.46	
UNITED AIR LINES/UNITED MILEAG 0.000% 06/21/2027 DD 06/23/20			841,500.000	864,430.88	
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			594,698.541	514,315.40	
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			3,302,000.000	3,060,709.65	
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,265,000.000	1,101,430.06	
UNITED KINGDOM GILT REGS 0.125% 01/31/2024			1,500,000.000	1,735,604.27	
UNITED KINGDOM GILT REGS 0.250% 01/31/2025			360,000.000	401,924.01	
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,240,000.000	1,039,479.60	
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	1,017,207.93	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			990,000.000	938,173.50	
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			401,000.000	395,867.20	
UNITED SITE 12/21 COV-LITE T 0.000% 12/15/2028 DD 10/27/21			1,480,050.000	1,229,877.15	
UNITEDHEALTH GROUP INC 5.250% 02/15/2028 DD 10/28/22			230,000.000	235,490.01	
UNITEDHEALTH GROUP INC 5.350% 02/15/2033 DD 10/28/22			300,000.000	310,423.41	
UNIV OF CALIFORNIA CA RGTS MED 3.706% 05/15/2120 DD 03/05/20			275,000.000	172,807.14	
UNIV OF CALIFORNIA CA RGTS MED 4.563% 05/15/2053 DD 05/11/22			360,000.000	314,935.92	
UNIV OF MICHIGAN MI 1.672% 04/01/2030 DD 06/16/20			365,000.000	295,525.20	
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			2,065,588.080	1,958,446.02	
UNIVISION 3/17 C5 COV-LITE TL			163,710.500	163,335.61	
UNIVISION 6/22 TLB 0.000% 06/08/2029 DD 06/07/22			590,035.000	581,479.50	
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			754,542.030	741,473.37	
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			865,000.000	723,364.90	
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			2,619,000.000	2,494,309.93	
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22			1,341,000.000	1,281,593.70	
UPSTART SECURITIZATIO 2 A 144A 0.910% 06/20/2031 DD 05/11/21			591,093.720	581,032.42	
UPSTART SECURITIZATIO 5 A 144A 1.310% 11/20/2031 DD 11/23/21			2,116,974.810	2,026,483.24	
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			970,000.000	999,551.35	
US BANCORP VAR RT 07/22/2028 DD 07/22/22			2,066,000.000	2,017,428.69	
US BANCORP VAR RT 12/31/2049 DD 10/26/21			676,000.000	552,630.00	
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,091,000.000	960,750.37	
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			2,067,000.000	1,835,330.64	
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			965,000.000	954,899.42	
US OUTPATIENT/US RADIOLOGY COV-LT TL			816,750.000	735,712.07	
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			436,000.000	418,250.44	
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			315,000.000	294,525.11	
USAA AUTO OWNER TRUS A A3 144A 4.860% 11/16/2026 DD 10/11/22			1,962,000.000	1,961,346.85	
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			1,409,000.000	1,357,352.30	
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			760,613.900	699,764.78	
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22			770,000.000	784,323.37	
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			318,065.880	277,179.24	
VEEAM SOFTWARE 2/20 TLB			642,552.360	622,472.60	
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	1,708,875.00	
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			1,670,000.000	1,364,223.00	
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,078,000.000	2,622,440.61	
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			1,250,615.620	1,081,020.51	
VERIZON COMMUNICATIONS INC 2.100% 03/22/2028 DD 03/22/21			2,892,000.000	2,514,495.27	

Asset Detail

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VERIZON COMMUNICATIONS INC 5.050% 03/15/2034 DD 03/17/14			375,000.000	347,047.13	
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			185,000.000	188,118.06	
VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13			385,000.000	412,286.97	
VERIZON MASTER TRUST 1 A 0.500% 05/20/2027 DD 05/25/21			2,381,000.000	2,236,925.69	
VERIZON MASTER TRUST 1 A VAR RT 01/20/2027 DD 01/25/22			1,945,000.000	1,902,296.94	
VERIZON MASTER TRUST 3 A VAR RT 05/20/2027 DD 05/25/22			770,000.000	754,886.52	
VERIZON MASTER TRUST 5 A1A VAR RT 07/20/2027 DD 08/11/22			1,131,000.000	1,113,847.03	
VERIZON MASTER TRUST 6 A VAR RT 01/22/2029 DD 08/11/22			1,586,000.000	1,536,955.16	
VERIZON MASTER TRUST 7 A1A VAR RT 11/22/2027 DD 11/23/22			4,510,000.000	4,537,415.37	
VERIZON OWNER TRUST 2019-C C B 2.060% 04/22/2024 DD 10/08/19			1,496,000.000	1,490,148.55	
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			503,098.700	501,212.13	
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			3,123,000.000	3,059,634.33	
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			1,505,574.670	1,492,942.90	
VERTIV 3/21 COV-LITE TLB			642,785.280	618,950.80	
VERUS SECURITIZAT INV1 A1 144A VAR RT 08/25/2067 DD 08/01/22			407,447.030	401,128.26	
VERUS SECURITIZATIO R2 A1 144A VAR RT 02/25/2064 DD 03/01/21			294,291.406	268,139.44	
VERUS SECURITIZATIO R3 A1 144A VAR RT 04/25/2064 DD 05/01/21			707,646.210	613,288.87	
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			161,212.140	152,498.79	
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2066 DD 02/01/21			917,403.950	765,614.33	
VERUS SECURITIZATION 3 A1 144A VAR RT 06/25/2066 DD 06/01/21			1,152,136.670	925,681.33	
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			605,654.950	542,699.67	
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20			610,486.500	556,526.58	
VERUS SECURITIZATION 5 A1 144A VAR RT 09/25/2066 DD 09/01/21			0.001	0.00	
VERUS SECURITIZATION 8 A3 144A VAR RT 09/25/2067 DD 10/01/22			350,300.700	339,703.34	
VIALTO PARTNERS 4/22 TL 0.000% 04/29/2029 DD 04/08/22			358,000.000	323,095.00	
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			4,575,000.000	4,313,447.25	
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			1,771,000.000	1,607,616.40	
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			1,685,000.000	1,474,653.03	
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			147,000.000	136,904.85	
VICI PROPERTIES LP / VICI 144A 4.500% 09/01/2026 DD 03/01/22			1,053,000.000	992,810.52	
VICI PROPERTIES LP / VICI 144A 4.625% 06/15/2025 DD 12/15/21			2,743,000.000	2,629,851.25	
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			545,000.000	495,950.00	
VICI PROPERTIES LP / VICI 144A 5.625% 05/01/2024 DD 11/01/21			3,331,000.000	3,306,868.08	
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22			531,000.000	517,767.48	
VICI PROPERTIES LP 5.125% 05/15/2032 DD 04/29/22			460,000.000	425,937.00	
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			877,000.000	739,239.07	
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,306,000.000	2,189,571.14	
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	962,154.20	
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			4,056,000.000	3,249,576.96	

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ALL KR2 AND KR3 - KR2GALLKRS00

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VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			273,000.000	244,547.94	
VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08			170,000.000	223,402.72	
VIRTU 1/22 COV-LITE TLB 0.000% 01/07/2029 DD 01/04/22			1,201,000.000	1,166,771.50	
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			874,140.800	865,600.44	
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			6,222,000.000	5,969,714.76	
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21			1,082,000.000	933,527.85	
VISTRA OPERATIONS CO LLC 144A 4.875% 05/13/2024 DD 05/13/22			2,117,000.000	2,074,342.45	
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			229,000.000	211,985.09	
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,635,000.000	1,575,320.05	
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,786,000.000	1,696,313.87	
VITAL ENERGY INC 9.500% 01/15/2025 DD 01/24/20			2,951,000.000	2,908,845.11	
VITERRA FINANCE BV 144A 2.000% 04/21/2026 DD 04/21/21			4,473,000.000	3,883,147.01	
VITERRA FINANCE BV 144A 4.900% 04/21/2027 DD 04/21/22			2,099,000.000	1,977,552.20	
VITERRA FINANCE BV 144A 5.250% 04/21/2032 DD 04/21/22			270,000.000	237,927.59	
VIVID SEATS 2/22 COV-LITE TL 0.000% 02/03/2029 DD 01/20/22			621,714.360	611,611.50	
VIVINT/APX 7/21 COV-LITE TLB 0.000% 07/10/2028 DD 06/24/21			122,423.570	120,625.16	
VIZIENT 4/22 TLB 0.000% 04/28/2029 DD 04/12/22			796,995.000	795,201.76	
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			4,574,830.940	4,514,703.16	
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	693,552.41	
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			5,914,000.000	4,787,471.73	
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	2,103,350.78	
VMWARE INC 2.200% 08/15/2031 DD 08/02/21			1,141,000.000	868,657.82	
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	580,567.50	
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			562,875.000	533,324.07	
VOLKSWAGEN AUTO LEASE TRU A A3 3.440% 07/21/2025 DD 06/14/22			705,000.000	689,919.35	
VOLKSWAGEN AUTO LEASE TRU A A4 3.650% 01/20/2027 DD 06/14/22			947,000.000	922,117.67	
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			596,087.730	587,984.21	
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			5,783,000.000	5,575,938.52	
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			546,624.830	493,103.75	
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			665,999.780	603,885.98	
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			611,119.190	555,351.15	
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			734,027.060	646,788.39	
VORNADO REALTY LP 2.150% 06/01/2026 DD 05/24/21			928,000.000	785,940.52	
VORNADO REALTY LP 3.500% 01/15/2025 DD 12/27/17			500,000.000	467,524.77	
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	791,473.01	
VTR COMUNICACIONES SPA 144A 4.375% 04/15/2029 DD 03/18/21			450,000.000	264,219.75	
VTR COMUNICACIONES SPA 144A 5.125% 01/15/2028 DD 07/01/20			245,000.000	152,157.78	
VTR FINANCE NV 144A 6.375% 07/15/2028 DD 07/01/20			655,000.000	252,152.21	
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,109,000.000	2,526,439.96	

Asset Detail

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As Of Date : 12/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
W&T OFFSHORE INC 144A 9.750% 11/01/2023 DD 10/18/18			3,065,000.000	3,016,756.90	
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	456,011.10	
WALKER & DUNLOP 12/22 INCREMEN 0.000% 12/17/2029 DD 12/19/22			805,000.000	792,925.00	
WALT DISNEY CO/THE 7.750% 12/01/2045 DD 06/01/19			70,000.000	87,935.13	
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19			200,000.000	212,638.54	
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/20/2028 DD 01/11/21			2,960,000.000	2,921,756.80	
WARNERMEDIA HOLDINGS INC 144A 3.428% 03/15/2024 DD 03/15/22			3,155,000.000	3,063,230.17	
WARNERMEDIA HOLDINGS INC 144A 3.638% 03/15/2025 DD 03/15/22			3,582,000.000	3,408,688.79	
WARNERMEDIA HOLDINGS INC 144A 3.788% 03/15/2025 DD 03/15/22			1,788,000.000	1,707,603.23	
WASHINGTON MUTURAL ASSE HE2 A3 VAR RT 05/25/2036 DD 05/25/06			0.003	0.00	
WASHINGTON UNIVERSITY/THE 4.349% 04/15/2122 DD 04/07/22			125,000.000	98,809.69	
WASTE MANAGEMENT INC 3.125% 03/01/2025 DD 02/26/15			1,510,000.000	1,460,170.26	
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,823,000.000	2,492,991.30	
WATERFALL EAGLE FUND LLC			404,769,964.127	404,021,949.24	
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			944,000.000	892,604.04	
WEATHERFORD INTERNATIONAL 144A 11.000% 12/01/2024 DD 12/13/19			607,000.000	619,166.79	
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			292,950.000	165,516.75	
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			530,000.000	493,905.84	
WELLS FARGO & CO VAR RT 07/25/2028 DD 07/25/22			2,974,000.000	2,904,000.13	
WELLS FARGO & CO VAR RT 08/15/2026 DD 08/15/22			2,862,000.000	2,806,309.20	
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	803,396.51	
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,064,882.16	
WELLS FARGO COMMERCIAL C41 XA VAR RT 11/15/2050 DD 11/01/17			0.084	0.00	
WELLS FARGO COMMERCIAL C43 XA VAR RT 03/15/2051 DD 03/01/18			0.001	0.00	
WELLS FARGO COMMERCIAL C46 A4 4.152% 08/15/2051 DD 08/01/18			525,000.000	496,798.16	
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	264,549.14	
WELLS FARGO COMMERCIAL C58 A4 2.092% 07/15/2053 DD 12/01/20			285,000.000	228,133.01	
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	6,598,204.38	
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			2,659,000.000	2,692,249.04	
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,913,000.000	2,950,793.18	
WESTERN DENTAL 7/21 DELAYED TL 0.000% 08/12/2028 DD 07/28/21			35,608.040	32,462.78	
WESTERN DENTAL 7/21 TLB 0.000% 12/31/2024 DD 07/28/21			348,553.280	317,765.57	
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,543,000.000	1,415,702.50	
WESTERN MIDSTREAM OPERATING LP 4.650% 07/01/2026 DD 07/12/16			204,000.000	193,608.24	
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	698,280.00	
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20			3,193,000.000	3,188,210.50	
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			1,450,000.000	1,254,280.46	
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			1,450,000.000	1,426,830.34	
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21			1,032,430.000	1,016,406.69	

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WESTLAKE AUTOMOBIL 2A A2A 144A 0.320% 04/15/2025 DD 06/16/21			1,563,036.080	1,546,627.48	
WESTLAKE AUTOMOBIL 2A A2A 144A 3.360% 08/15/2025 DD 06/15/22			1,110,187.350	1,099,145.87	
WESTLAKE AUTOMOBILE 2A C 144A 0.890% 07/15/2026 DD 06/16/21			2,090,000.000	1,963,426.05	
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			265,308.280	264,750.78	
WESTPAC BANKING CORP 5.457% 11/18/2027 DD 11/18/22			1,213,000.000	1,240,737.14	
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21			100,000.000	74,764.35	
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			512,500.100	503,040.88	
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,331,891.06	
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,151,214.82	
WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21			1,068,909.350	1,031,722.00	
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			2,500,000.000	2,162,522.05	
WIDOPENWEST 12/21 COV-LITE TL 0.000% 12/20/2028 DD 12/01/21			835,560.000	806,315.40	
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21			445,000.000	361,368.98	
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			2,090,000.000	1,970,511.79	
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	145,923.64	
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19			120,000.000	85,732.11	
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			943,991.580	899,151.98	
WIND RIVER 2013-1 1A A1RR 144A VAR RT 07/20/2030 DD 06/14/21			1,280,351.320	1,264,031.25	
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			1,755,000.000	1,402,402.95	
WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21			829,000.000	628,017.24	
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			350,695.990	341,500.92	
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			321,830.000	319,427.57	
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	815,144.05	
WORLD OMNI AUTOMOBILE LEA B A3 0.450% 02/15/2024 DD 10/14/20			1,109,866.640	1,103,488.68	
WORLD OMNI SELECT AUTO TR A A2 0.290% 02/18/2025 DD 09/22/21			41,868.540	41,784.98	
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20			186,149.020	184,898.08	
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			167,000.000	165,072.44	
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	628,312.02	
WORLDSTRIDES / LAKELAND TOURS			496,636.080	306,260.57	
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20			418,992.100	333,798.44	
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			640,530.000	583,862.31	
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,589,488.310	1,556,713.06	
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			2,226,000.000	1,972,525.38	
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			3,343,000.000	2,698,703.61	
WR GRACE HOLDINGS LLC 144A 5.625% 10/01/2024 DD 04/01/21			640,000.000	630,400.00	
WRIGHT EXPRESS 4/21 COV-LITE T 0.000% 03/31/2028 DD 03/15/21			868,530.000	862,137.62	
WYNDHAM DESTINATIONS 12/22 INC 0.000% 12/05/2029 DD 12/05/22			615,000.000	604,237.50	
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			823,450.000	809,896.01	
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,403,220.80	

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WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			2,054,000.000	2,023,937.65	
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			949,000.000	900,929.31	
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20			75,000.000	74,584.23	
XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21			1,630,441.900	1,260,869.64	
XPO LOGISTICS 2/18 COV-LITE 0.000% 02/24/2025 DD 02/15/18			5,081,122.870	5,053,329.12	
YARA INTERNATIONAL ASA 144A 7.378% 11/14/2032 DD 11/14/22			285,000.000	298,241.11	
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			1,726,651.860	1,702,910.40	
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,392,000.000	2,194,660.00	
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			1,965,000.000	1,647,652.50	
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			1,472,000.000	1,301,140.25	
YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22			1,465,000.000	1,356,956.25	
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20			886,793.200	715,828.34	
ZAYO 4/22 INCREMENTAL TLB 0.000% 03/09/2027 DD 04/26/22			744,375.000	614,689.99	
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			1,476,000.000	1,094,852.52	
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21			771,309.010	761,590.51	
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	843,030.00	
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,779,893.46	
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,749,000.000	1,463,510.73	
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			2,638,000.000	2,216,928.82	
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			1,495,775.470	1,474,176.47	
TOTAL FIXED INCOME SECURITIES			178,955,190,171.1..	4,279,655,236.20	
FUTURES CONTRACTS					
E-MINI RUSS 2000 FUTURE (CME) EXP MAR 23			212.000	-573,799.35	
EURO-BUND FUTURE (EUX) EXP MAR 23			-6.000	51,740.28	
US 2YR NOTE FUTURE (CBT) EXP MAR 23			3,929.000	968,107.45	
US 5YR NOTE FUTURE (CBT) EXP MAR 23			-1,447.000	350,269.37	
TOTAL FUTURES CONTRACTS			2,688.000	796,317.75	
NATURAL RESOURCES					
BTG PACTUAL BRAZIL TIMBERLAND IB LP			36,343,796.020	36,343,796.02	
KAYNE ANDERSON ENER FD VII LP			55,327,044.000	55,327,044.00	
TAURUS MINING FINANCE FD LLC			5,431,241.270	5,431,241.27	
TOTAL NATURAL RESOURCES			97,102,081.290	97,102,081.29	
PREFERRED SECURITIES					
AON CORP 8.205% 01/01/2027 DD 01/01/09			1,695,000.000	1,741,612.50	
BROOKFIELD PROPERTY PREFERRED PFD 6.250% NON-CUMULATIVE			703.932	9,974.72	
CIA ENERGETICA DE MINAS GERAIS			2,932,800.300	6,188,057.25	
CIA PARANAENSE DE ENERGIA			5,803,500.000	8,694,670.18	
ITAU UNIBANCO HOLDING SA			838,100.000	3,968,464.41	
META MATLS CONTRA PFD			1,195.000	3,459.53	

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O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00	
PNC FINANCIAL SERVICES GROUP I VAR RT 12/31/2049 DD 07/27/11			225,000.000	224,437.49	
PORSCHE AUTOMOBIL HOLDING SE			135,900.000	7,431,812.45	
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.825	10,608.12	
STIFEL FINANCIAL CORP PFD 4.500%			36,525.000	589,878.75	
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			403,000.000	317,362.35	
TOTAL PREFERRED SECURITIES			12,096,886.057	29,180,337.75	
PRIVATE EQUITY					
ADAMS STREET SPC II A1			196,585,446.000	196,585,446.00	
ADAMS STREET SPC II B1			176,819,726.000	176,819,726.00	
AMERRA AGRI FUND II			32,964,423.790	32,964,423.79	
AMERRA-KRS AGRI HOLDING CO LP			61,613,227.270	61,613,227.27	
ARCANO FUND LP			16,429,642.550	16,429,642.55	
ARES SPECIAL SIT IV LP			29,552,875.200	29,552,875.20	
BARINGS RE EUR VAL ADD I SCSP			64,278,271.510	68,600,985.27	
BAY HILLS EMERGING PARTNERS I LP			5,604,509.310	5,604,509.31	
BAY HILLS EMERGING PARTNERS II LP			100,209,553.000	100,209,553.00	
BAY HILLS EMERGING PARTNERS III LP			90,272,174.180	90,272,174.18	
BAY HILLS EMERGING PTNRS II-B LP			68,557,222.970	68,557,222.97	
BDCM OPPORTUNITY FD IV LP			82,308,226.000	82,308,226.00	
BLACKSTONE CAP PARTNERS VI LP			37,235,302.880	37,235,302.88	
BLACKSTONE CAPITAL V LP			227,939.960	227,939.96	
BLUE TORCH CREDIT OPP FD I LP			189,134,608.000	189,134,608.00	
BSP COINVEST VEHICLE K LP			54,580,874.000	54,580,874.00	
BSP PRIVATE CREDIT FUND			137,003,632.000	137,003,632.00	
CERBERUS KRS LEVERED LOAN OPP			254,428,433.000	254,428,433.00	
CM GROWTH CAPITAL PARTNERS LP			8,535,153.000	8,535,153.00	
COLUMBIA CAP EQUITY PTRS IV			3,184,519.990	3,184,519.99	
CRESTVIEW CAPITAL PARTNERS II LP			33,003,247.810	33,003,247.81	
CRESTVIEW PARTNERS III LP			57,278,667.000	57,278,667.00	
CS ADJ INVEST PTNS PARALLEL LP			96,056,867.460	96,056,867.46	
CVC CAPITAL PARTNERS VI LP			38,456,868.580	41,043,093.00	
DAG VENTURE II			2,139,788.520	2,139,788.52	
DAG VENTURES III LP			406,277.650	406,277.65	
DAG VENTURES IV LP			43,247,612.160	43,247,612.16	
DAG VENTURES V LP			84,718.100	84,718.10	
DANIEL BOONE LLC			136,043,660.210	136,043,660.21	
DCM VI LP			5,528,436.000	5,528,436.00	
GREEN EQUITY INVESTORS V LP			2,115,944.000	2,115,944.00	



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GREEN EQUITY INVESTORS VI LP			60,570,092.420	60,570,092.42	
GREEN EQUITY INVESTORS VII LP			64,912,792.510	64,912,792.51	
H&F SPOCK 1 LP			14,191,053.000	14,191,053.00	
HARVEST PARTNERS VI LP			12,218,979.420	12,218,979.42	
HARVEST PARTNERS VII LP			60,446,402.000	60,446,402.00	
HIG BIOVENTURES II			17,439,526.520	17,439,526.52	
HIG CAPITAL PARTNERS V L P			16,801,448.850	16,801,448.85	
HIG VENTURE PARTNERS II LP			3,321,729.630	3,321,729.63	
HORSLEY BRIDGE INTERNATIONAL V			112,489,567.000	112,489,567.00	
INSTITUTIONAL VENTURE PARTNERS XII LP			384,449.000	384,449.00	
KEYHAVEN CAPITAL PARTNERS III GP LP			11,060,799.480	11,804,638.25	
KEYHAVEN CAPITAL PARTNERS IV			16,838,743.970	17,971,149.50	
KEYHAVEN IV CO-INVEST LP			5,229,303.110	5,580,973.75	
LEVINE LEICHTMAN CAP PTNRS VI LP			79,777,117.220	79,777,117.22	
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			32,969,634.900	32,969,634.90	
MARATHON BLUEGRASS LP			672,031,092.130	672,031,092.13	
MATLIN PATTERSON GLOB PTRS III			116,633.000	116,633.00	
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			964,132.000	964,132.00	
MERIT MEZZANINE FUND IV LP			314,650.020	314,650.02	
MESA WEST CORE LENDING FUND LP			105,667,005.000	105,667,005.00	
MHR INSTITUTIONAL PARTNERS III			720,018.000	720,018.00	
MIDDLEGROUND PARTNERS II LP			54,626,163.000	54,626,163.00	
MILL ROAD CAPITAL I LP			4,056,782.084	4,056,782.08	
NEW MOUNTAIN PTNRS III LP			1,390,674.000	1,390,674.00	
NEW MOUNTAIN PTNRS IV LP			15,929,003.000	15,929,003.00	
NEW STATE CP FUND III LP			5,170,673.000	5,170,673.00	
OAK HILL CAP PT II			189,884.320	189,884.32	
OAK HILL III			21,389.390	21,389.39	
OBERLAND CAP HEALTHCARE LP			9,807,440.000	9,807,440.00	
OCM OPP FUND VIIB (CAYMAN) LTD			2,458.230	2,458.23	
RIVERSIDE CAPITAL APPREC FUND VI LP			15,160,719.000	15,160,719.00	
SECONDARY OPP FUND III LP			26,137,711.230	26,137,711.23	
STRATEGIC VAL SPEC SIT FD V LP			41,491,644.000	41,491,644.00	
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			79,104,473.010	79,104,473.01	
SUN CAPITAL PARTNERS IV LP			117,779.000	117,779.00	
TPF II LP			92,305.000	92,305.00	
TRITON FUND IV LP			27,919,539.050	29,797,128.05	
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			6,836,783.280	6,836,783.28	
VANTAGEPOINT VENTURE PART IV-Q			66,148.000	66,148.00	



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VISTA EQUITY PARTNERS FUND III			3,693,192.000	3,693,192.00	
VISTA EQUITY PARTNERS FUND IV LP			34,798,419.000	34,798,419.00	
VISTA EQUITY PTNRS FD VI LP			65,204,824.000	65,204,824.00	
WARBURG PINCUS PE IX LP			22,832.000	22,832.00	
WARBURG PINCUS PRIVATE EQUITY X LP			1,023,136.180	1,023,136.18	
WAYZATA OPPORTUNITIES FUND III			6,916,224.000	6,916,224.00	
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			201,470,460.570	201,470,460.57	
TOTAL PRIVATE EQUITY			3,913,603,673.624	3,924,618,115.74	
REAL ESTATE					
BARINGS EURO REAL ESTATE II			50,504,892.100	53,901,346.09	
DIVCOWEST FUND IV REIT LLC			2,000,354.310	2,000,354.31	
FUNDAMENTAL PARTNERS III			89,392,873.000	89,392,873.00	
GREENFIELD ACQUI PTNRS VI LP			81,265.000	81,265.00	
GREENFIELD ACQUI RTNRS VII LP			5,457,433.000	5,457,433.00	
HARRISON STREET CORE PROPERTY FUND LP			383,842,571.000	383,842,571.00	
IFM US INFRA DEBT FUND			92,296,996.830	92,296,996.83	
LUBERT-ADLER RE FD VII LP			30,005,419.090	30,005,419.09	
LUBERT-ADLER RE FUND VII-B LP			13,352,415.210	13,352,415.21	
MESA WEST FUND IV			25,404,817.830	25,404,817.83	
MIDDLEGROUND PARTNERS I LP			103,787,413.000	103,787,413.00	
MIDDLEGROUND PARTNERS II-X LP			25,637,980.000	25,637,980.00	
PATRON CAPITAL V LP			26,357,371.000	28,129,904.20	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			376,802,990.970	376,802,990.97	
RUBENSTEIN PROPERTIES FUND II LP			20,869,128.040	20,869,128.04	
STOCKBRIDGE FUND LP			185,393,228.200	185,393,228.20	
WALTON STREET RE FD VII-Q LP			13,226,310.090	13,226,310.09	
WALTON STREET REAL ESTATE FUND VI LP			16,211,785.000	16,211,785.00	
TOTAL REAL ESTATE			1,467,925,243.670	1,473,094,230.86	
Grand Total			186,580,491,327.9..	21,505,220,982.41	