



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALTERNATIVE INVESTMENTS					
ARROWMARK FUND I			853,964,114.920	853,964,114.92	
BLACKSTONE STRAT OPP			465,193.640	465,193.64	
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,680,382.020	1,680,382.02	
MAGNETAR MTP EOF II			180,784.260	180,784.26	
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00	
PINE RIVER FUND LTD			73,682.000	73,682.00	
TOTAL ALTERNATIVE INVESTMENTS			856,364,157.840	856,364,156.84	
CASH & CASH EQUIVALENTS					
BLACKROCK MONEY MARKET FD B			95.900	95.90	
CCPC COLLATERAL WITH BANK OF AMERICA			0.000	0.00	
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97			1,213,684,751.640	1,213,684,751.64	
SECURITIES LENDING POOL			0.000	0.00	
SWAP COLLATERAL WITH BARCLAYS			-30,030.000	-30,030.00	
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00	
SWAP COLLATERAL WITH CITIBANK			40,000.000	40,000.00	
SWAP COLLATERAL WITH GOLDMAN			20,000.000	20,000.00	
SWAP COLLATERAL WITH JP MORGAN			50,000.000	50,000.00	
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00	
SWAP COLLATERAL WITH WELLS FARGO			-171,563.920	-171,563.92	
TBA COLLATERAL - CITI			-75,890.000	-75,890.00	
TBA COLLATERAL WITH MORGAN STANLEY			75,890.000	75,890.00	
U S TREASURY BILL 0.000% 04/11/2024 DD 10/12/23			1,235,000.000	1,217,218.86	
TOTAL CASH & CASH EQUIVALENTS			1,214,848,253.620	1,214,830,472.48	
CONVERTIBLE OR EXCHANGEABLE SECURITIES					
AES CORP/THE PFD 6.875%			15,600.000	1,186,848.00	
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			535,000.000	600,371.01	
AKAMAI TECHNOLOGIES INC 0.125% 05/01/2025 DD 05/21/18			267,000.000	339,090.00	
AKAMAI TECHNOLOGIES INC 0.375% 09/01/2027 DD 08/16/19			1,371,000.000	1,526,608.50	
AKAMAI TECHNOLOGIES INC 144A 1.125% 02/15/2029 DD 08/18/23			246,000.000	266,049.00	
ALNYLAM PHARMACEUTICALS INC 1.000% 09/15/2027 DD 09/15/22			988,000.000	970,710.00	
ALTAIR ENGINEERING INC 1.750% 06/15/2027 DD 06/14/22			599,000.000	774,207.50	
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,445,000.000	1,600,337.50	
AMERICAN WATER CAPITAL CO 144A 3.625% 06/15/2026 DD 06/29/23			885,000.000	883,672.50	
AMPHASTAR PHARMACEUTICALS 144A 2.000% 03/15/2029 DD 09/15/23			382,000.000	463,175.00	
AXON ENTERPRISE INC 0.500% 12/15/2027 DD 12/09/22			510,000.000	642,855.00	
BARCLAYS BANK PLC 0.000% 02/04/2025 DD 01/30/20			157,000.000	298,325.12	
BENTLEY SYSTEMS INC 0.125% 01/15/2026 DD 01/26/21			539,000.000	532,585.90	
BENTLEY SYSTEMS INC 0.375% 07/01/2027 DD 06/28/21			628,000.000	561,746.00	



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BIOMARIN PHARMACEUTICAL INC 1.250% 05/15/2027 DD 05/14/20			411,000.000	422,055.90	
BLACKLINE INC 0.000% 03/15/2026 DD 03/15/21			424,000.000	376,300.00	
BLACKLINE INC 0.125% 08/01/2024 DD 08/13/19			1,006,000.000	1,026,723.60	
BOOKING HOLDINGS INC 0.750% 05/01/2025 DD 04/14/20			47,000.000	88,538.60	
BOX INC 0.000% 01/15/2026 DD 01/14/21			851,000.000	949,716.00	
BURLINGTON STORES INC 2.250% 04/15/2025 DD 04/16/20			398,000.000	427,850.00	
CARNIVAL CORP 5.750% 12/01/2027 DD 11/18/22			640,000.000	1,050,240.00	
CENTERPOINT ENERGY INC 144A 4.250% 08/15/2026 DD 08/04/23			1,235,000.000	1,240,557.50	
CERIDIAN HCM HOLDING INC 0.250% 03/15/2026 DD 03/05/21			679,000.000	609,402.50	
CHEESECAKE FACTORY INC/THE 0.375% 06/15/2026 DD 06/15/21			719,000.000	620,137.50	
CONMED CORP 2.250% 06/15/2027 DD 06/06/22			868,000.000	867,479.20	
CSG SYSTEMS INTERNATIONAL 144A 3.875% 09/15/2028 DD 09/11/23			280,000.000	281,232.00	
CYBERARK SOFTWARE LTD 0.000% 11/15/2024 DD 11/18/19			455,000.000	644,280.00	
DATADOG INC 0.125% 06/15/2025 DD 06/02/20			620,000.000	865,520.00	
DEXCOM INC 0.250% 11/15/2025 DD 05/14/20			848,000.000	885,312.00	
DEXCOM INC 144A 0.375% 05/15/2028 DD 05/05/23			667,000.000	683,008.00	
DIGITALOCEAN HOLDINGS INC 0.000% 12/01/2026 DD 11/18/21			1,786,000.000	1,472,378.40	
DROPBOX INC 0.000% 03/01/2026 DD 02/26/21			465,000.000	456,165.00	
DROPBOX INC 0.000% 03/01/2028 DD 02/26/21			632,000.000	635,950.00	
ENPHASE ENERGY INC 0.000% 03/01/2026 DD 03/01/21			928,000.000	845,408.00	
ENPHASE ENERGY INC 0.000% 03/01/2028 DD 03/01/21			290,000.000	257,926.00	
ENVESTNET INC 2.625% 12/01/2027 DD 11/17/22			1,100,000.000	1,084,875.00	
ETSY INC 0.125% 10/01/2026 DD 09/23/19			973,000.000	1,118,463.50	
EXACT SCIENCES CORP 0.375% 03/15/2027 DD 03/08/19			1,210,000.000	1,170,675.00	
EXACT SCIENCES CORP 144A 2.000% 03/01/2030 DD 03/01/23			248,000.000	297,476.00	
FIVE9 INC 0.500% 06/01/2025 DD 05/27/20			1,373,000.000	1,311,901.50	
FORD MOTOR CO 0.000% 03/15/2026 DD 03/19/21			1,240,000.000	1,233,800.00	
HALOZYME THERAPEUTICS INC 0.250% 03/01/2027 DD 03/01/21			436,000.000	376,878.40	
HALOZYME THERAPEUTICS INC 1.000% 08/15/2028 DD 08/18/22			350,000.000	324,275.00	
IMAX CORP 0.500% 04/01/2026 DD 03/19/21			840,000.000	745,500.00	
INSULET CORP 0.375% 09/01/2026 DD 09/06/19			673,000.000	773,277.00	
INTEGER HOLDINGS CORP 144A 2.125% 02/15/2028 DD 02/03/23			383,000.000	488,708.00	
INTEGRA LIFESCIENCES HOLDINGS 0.500% 08/15/2025 DD 02/07/20			544,000.000	510,816.00	
INTERDIGITAL INC 3.500% 06/01/2027 DD 05/27/22			311,000.000	455,428.40	
IONIS PHARMACEUTICALS INC 0.000% 04/01/2026 DD 04/12/21			598,000.000	629,096.00	
IRONWOOD PHARMACEUTICALS INC 0.750% 06/15/2024 DD 08/12/19			1,337,000.000	1,393,822.50	
IRONWOOD PHARMACEUTICALS INC 1.500% 06/15/2026 DD 08/12/19			179,000.000	193,946.50	
ITRON INC 0.000% 03/15/2026 DD 03/12/21			711,000.000	654,546.60	
JAMF HOLDING CORP 0.125% 09/01/2026 DD 09/17/21			256,000.000	218,240.00	

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JAZZ INVESTMENTS I LTD 2.000% 06/15/2026 DD 06/11/20			400,000.000	403,400.00	
JETBLUE AIRWAYS CORP 0.500% 04/01/2026 DD 03/25/21			81,000.000	58,319.38	
LIBERTY BROADBAND CORP 144A 3.125% 03/31/2053 DD 02/28/23			2,060,000.000	2,035,486.00	
LIBERTY LATIN AMERICA LTD 2.000% 07/15/2024 DD 06/28/19			198,000.000	190,080.00	
LIBERTY MEDIA CORP 144A 2.375% 09/30/2053 DD 09/14/23			590,000.000	637,790.00	
LIBERTY MEDIA CORP 144A 3.750% 03/15/2028 DD 03/10/23			668,000.000	797,258.00	
LIBERTY MEDIA CORP-LIBERTY FOR 2.250% 08/15/2027 DD 08/12/22			288,000.000	292,154.91	
LIVE NATION ENTERTAINMENT 144A 3.125% 01/15/2029 DD 01/12/23			73,000.000	82,898.80	
LIVE NATION ENTERTAINMENT INC 2.000% 02/15/2025 DD 02/03/20			710,000.000	746,849.00	
LUMENTUM HOLDINGS INC 0.250% 03/15/2024 DD 03/08/17			165,000.000	165,627.00	
LUMENTUM HOLDINGS INC 0.500% 12/15/2026 DD 12/12/19			614,000.000	547,074.00	
MACOM TECHNOLOGY SOLUTIONS HOL 0.250% 03/15/2026 DD 03/25/21			659,000.000	810,570.00	
MARRIOTT VACATIONS WORLDWIDE C 3.250% 12/15/2027 DD 12/08/22			550,000.000	486,475.00	
MATCH GROUP FINANCECO 3 I 144A 2.000% 01/15/2030 DD 05/28/19			723,000.000	627,636.30	
MERIT MEDICAL SYSTEMS INC 144A 3.000% 02/01/2029 DD 12/08/23			376,000.000	416,044.00	
MICROCHIP TECHNOLOGY INC 0.125% 11/15/2024 DD 12/01/20			845,000.000	923,162.50	
NCL CORP LTD 1.125% 02/15/2027 DD 11/19/21			1,349,000.000	1,231,771.90	
NEXTERA ENERGY INC PFD 6.926%			59,300.000	2,259,923.00	
NICE LTD 0.000% 09/15/2025 DD 08/27/20			845,000.000	799,370.00	
NUVASIVE INC 0.375% 03/15/2025 DD 03/02/20			662,000.000	609,040.00	
OKTA INC 0.375% 06/15/2026 DD 06/12/20			775,000.000	685,100.00	
ON SEMICONDUCTOR CORP 144A 0.500% 03/01/2029 DD 02/28/23			909,000.000	965,812.50	
PEGASYSTEMS INC 0.750% 03/01/2025 DD 02/24/20			207,000.000	191,164.50	
PELOTON INTERACTIVE INC 0.000% 02/15/2026 DD 02/11/21			1,328,000.000	1,027,715.17	
PERFICIENT INC 0.125% 11/15/2026 DD 11/09/21			289,000.000	239,320.90	
POST HOLDINGS INC 2.500% 08/15/2027 DD 08/12/22			853,000.000	861,956.50	
RAPID7 INC 0.250% 03/15/2027 DD 03/19/21			1,486,000.000	1,334,613.76	
RAPID7 INC 144A 1.250% 03/15/2029 DD 09/08/23			230,000.000	255,599.00	
SABRE GLBL INC 4.000% 04/15/2025 DD 04/17/20			374,000.000	365,136.20	
SEAGATE HDD CAYMAN 144A 3.500% 06/01/2028 DD 09/13/23			953,000.000	1,149,794.50	
SHIFT4 PAYMENTS INC 0.000% 12/15/2025 DD 12/07/20			181,000.000	200,801.40	
SHIFT4 PAYMENTS INC 0.500% 08/01/2027 DD 07/26/21			688,000.000	641,147.20	
SHOCKWAVE MEDICAL INC 144A 1.000% 08/15/2028 DD 08/15/23			220,000.000	214,170.00	
SNAP INC 0.750% 08/01/2026 DD 08/09/19			836,000.000	888,668.00	
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,010,000.000	1,020,605.00	
SPIRIT AIRLINES INC 1.000% 05/15/2026 DD 04/30/21			560,000.000	388,080.00	
STRIDE INC 1.125% 09/01/2027 DD 08/31/20			221,000.000	279,786.00	
TETRA TECH INC 144A 2.250% 08/15/2028 DD 08/22/23			507,000.000	531,386.70	
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			545,000.000	554,188.04	

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UBER TECHNOLOGIES INC 144A 0.875% 12/01/2028 DD 11/24/23			1,474,000.000	1,602,975.00	
VARONIS SYSTEMS INC 1.250% 08/15/2025 DD 05/11/20			302,000.000	461,154.00	
VERINT SYSTEMS INC 0.250% 04/15/2026 DD 04/09/21			1,109,000.000	973,840.63	
WAYFAIR INC 1.000% 08/15/2026 DD 08/19/19			649,000.000	566,577.00	
WAYFAIR INC 3.250% 09/15/2027 DD 09/13/22			563,000.000	693,221.90	
WESTERN DIGITAL CORP 144A 3.000% 11/15/2028 DD 11/03/23			512,000.000	626,176.00	
WOLFSPEED INC 1.875% 12/01/2029 DD 11/21/22			625,000.000	425,937.50	
WORKIVA INC 144A 1.250% 08/15/2028 DD 08/17/23			359,000.000	362,051.50	
ZIFF DAVIS INC 1.750% 11/01/2026 DD 11/15/19			1,406,000.000	1,328,670.00	
ZILLOW GROUP INC 0.750% 09/01/2024 DD 09/09/19			504,000.000	680,904.00	
ZILLOW GROUP INC 1.375% 09/01/2026 DD 09/09/19			228,000.000	310,764.00	
ZILLOW GROUP INC 2.750% 05/15/2025 DD 05/15/20			278,000.000	305,466.40	
ZSCALER INC 0.125% 07/01/2025 DD 06/25/20			670,000.000	1,015,385.00	
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			68,344,900.000	73,603,584.72	
EQUITY					
1-800-FLOWERS.COM INC			8,524.000	91,888.72	
180 DEGREE CAPITAL CORP			107.000	438.70	
1ST SOURCE CORP			6,340.000	348,383.00	
2SEVENTY BIO INC			3,584.000	15,303.68	
2U INC			12,067.000	14,842.41	
3M CO			73,275.000	8,010,423.00	
4D MOLECULAR THERAPEUTICS INC			9,677.000	196,056.02	
4LICENSING CORP			1,848.000	0.00	
89BIO INC			7,259.000	81,083.03	
A O SMITH CORP			14,204.000	1,170,977.76	
A-MARK PRECIOUS METALS INC			10,021.000	303,135.25	
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00	
AAIPHARMA INC COM			13,700.000	0.00	
AAK AB			78,756.000	1,756,758.52	
AAON INC			12,536.000	926,034.32	
AAR CORP			7,411.000	462,446.40	
AARON'S CO INC/THE			7,682.000	83,580.16	
AARTI INDUSTRIES LTD			273,793.000	2,137,338.32	
ABB LTD			281,157.000	12,460,234.18	
ABBOTT LABORATORIES			209,516.000	23,061,426.12	
ABBVIE INC			276,028.000	42,776,059.16	
ABC-MART INC			94,300.000	1,648,811.96	
ABEONA THERAPEUTICS INC			24,386.000	122,173.86	
ABERCROMBIE & FITCH CO			11,280.000	995,121.60	

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ABLE LABRATORIES INC COM NEW			2,800.000	0.00	
ABM INDUSTRIES INC			13,385.000	600,049.55	
ABU DHABI COMMERCIAL BANK PJSC			2,217,726.000	5,543,182.82	
ACACIA RESEARCH CORP			7,724.000	30,278.08	
ACADEMY SPORTS & OUTDOORS INC			12,939.000	853,974.00	
ACADIA PHARMACEUTICALS INC			20,839.000	652,469.09	
ACADIA REALTY TRUST			17,427.000	296,084.73	
ACCENTURE PLC			112,684.000	39,541,942.44	
ACCEPTANCE INSURANCE COS INC			9,099.000	0.00	
ACCESS WORLDWIDE COMMUNICATION			4,593.000	18.83	
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00	
ACCO BRANDS CORP			21,381.000	129,996.48	
ACCOM INC			306.000	0.00	
ACCURAY INC			12,036.000	34,061.88	
ACER THERAPEUTI			4,033.000	0.00	
ACERAGEN INC			80.000	0.00	
ACETO CHEM INC ESCROW			3,861.000	0.00	
ACHIEVE LIFE SCIENCES INC			15,254.000	62,846.48	
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00	
ACI WORLDWIDE INC			22,442.000	686,725.20	
ACLARIS THERAPEUTICS INC			3,563.000	3,741.15	
ACM RESEARCH INC			10,918.000	213,337.72	
ACMAT CORP			438.000	14,673.00	
ACORDA THERAPEUTICS INC			64.000	930.56	
ACORN ENERGY INC			37.000	227.55	
ACRES COMMERCIAL REALTY CORP			3,180.000	30,591.60	
ACUMEN PHARMACEUTICALS INC			1,208.000	4,638.72	
ACURA PHARMACEUTICALS INC			1,951.000	0.20	
ACUSHNET HOLDINGS CORP			6,558.000	414,268.86	
ACV AUCTIONS INC			116,987.000	1,772,353.05	
ADAMS RESOURCES & ENERGY INC			4,354.000	113,987.72	
ADAPTHEALTH CORP			11,946.000	87,086.34	
ADAPTIMMUNE THERAPEUTICS PLC ADR			20,521.000	16,273.15	
ADDUS HOMECARE CORP			4,176.000	387,741.60	
ADEIA INC			18,916.000	234,369.24	
ADHERA THERAPEUTICS INC			2.000	0.06	
ADIENT PLC			18,838.000	684,949.68	
ADMA BIOLOGICS INC			43,652.000	197,307.04	
ADOBE INC			52,649.000	31,410,393.40	

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ADTALEM GLOBAL EDUCATION INC			12,993.000	765,937.35	
ADTRAN HOLDINGS INC			9,584.000	70,346.56	
ADVANCED EMISSIONS SOLUTIONS I			873.000	2,601.54	
ADVANCED ENERGY INDUSTRIES INC			7,076.000	770,717.92	
ADVANCED MICRO DEVICES INC			186,831.000	27,540,757.71	
ADVANSIX INC			4,945.000	148,152.20	
ADVANTA CORP			17,350.000	0.00	
ADVANTECH CO LTD			296,337.000	3,591,905.15	
ADVANTEST CORP			282,400.000	9,608,971.88	
ADVERUM BIOTECHNOLOGIES INC			9,264.000	6,973.93	
AEGIS LOGISTICS LTD			125,047.000	528,807.32	
AEHR TEST SYSTEMS			38,865.000	1,031,088.45	
AEOLUS PHARMACEUTICALS INC			328.000	0.03	
AEROVIRONMENT INC			44,692.000	5,632,979.68	
AERSALE CORP			184,689.000	2,344,626.86	
AES CORP/THE			77,433.000	1,490,585.25	
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00	
AFFYMAX INC			1,106.000	0.66	
AFLAC INC			84,730.000	6,990,225.00	
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	6,504.09	
AG MORTGAGE INVESTMENT TRUST I			325.000	1,270.00	
AG MTG INVT TR INC			2,327.000	14,776.45	
AGEX THERAPEUTICS INC			230.000	88.56	
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00	
AGILENT TECHNOLOGIES INC			38,765.000	5,389,497.95	
AGILITI INC			19,508.000	154,503.36	
AGILYSYS INC			50,683.000	4,298,932.06	
AGIOS PHARMACEUTICALS INC			5,230.000	116,472.10	
AGREE REALTY CORP			14,043.000	884,006.85	
AIA GROUP LTD HK/01299			3,022,400.000	26,339,630.36	
AIM IMMUNOTECH INC			13.000	5.72	
AIR LIQUIDE SA			104,868.000	20,402,169.86	
AIR PRODUCTS AND CHEMICALS INC			31,396.000	8,596,224.80	
AIR TRANSPORT SERVICES GROUP I			599,190.000	10,551,735.90	
AIRBNB INC			62,747.000	8,542,376.58	
AIRBUS SE			98,468.000	15,204,244.68	
AKAMAI TECHNOLOGIES INC			34,581.000	4,092,661.35	
AKBANK TAS			2,783,395.000	3,441,781.88	
AKER SOLUTIONS ASA			581,726.000	2,406,936.65	

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AKERO THERAPEUTICS INC			4,055.000	94,684.25	
AKSYS LTD			9,696.000	0.01	
AKZO NOBEL NV			83,509.000	6,902,011.58	
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	0.09	
ALAMO GROUP INC			2,311.000	485,749.09	
ALARM.COM HOLDINGS INC			6,964.000	450,013.68	
ALAUNOS THERAPEUTICS INC			21,031.000	1,486.89	
ALBANY INTERNATIONAL CORP			6,346.000	623,304.12	
ALBEMARLE CORP			16,029.000	2,315,869.92	
ALBIREO PHARMA CONTRA			8,399.000	0.00	
ALCON INC			290,000.000	22,617,002.31	
ALECTOR INC			16,617.000	132,603.66	
ALEXANDER & BALDWIN INC			13,190.000	250,873.80	
ALEXANDER'S INC			655.000	139,888.35	
ALEXANDRIA REAL ESTATE EQUITIE			23,735.000	3,008,885.95	
ALEXZA PHARMACEUTICALS INC			428.000	0.00	
ALIBABA GROUP HOLDING LTD HK/09988			2,073,400.000	20,074,026.62	
ALICO INC			6,327.000	183,989.16	
ALIGHT INC			60,262.000	514,034.86	
ALIGN TECHNOLOGY INC			12,434.000	3,406,916.00	
ALITHYA GROUP INC			5,868.000	7,687.08	
ALKAMI TECHNOLOGY INC			79,859.000	1,936,580.75	
ALKERMES PLC			28,771.000	798,107.54	
ALLEGION PLC			10,152.000	1,286,156.88	
ALLETE INC			12,412.000	759,117.92	
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00	
ALLIANT ENERGY CORP			53,326.000	2,735,623.80	
ALLIANZ SE			38,700.000	10,343,351.62	
ALLIED HEALTHCARE PRODUCTS INC			424.000	0.05	
ALLIENT INC			4,302.000	129,963.42	
ALLIN CORP			7.000	7.00	
ALLOGENE THERAPEUTICS INC			29,198.000	93,725.58	
ALLOVIR INC			2,149.000	1,460.89	
ALLSTATE CORP/THE			47,409.000	6,636,311.82	
ALNYLAM PHARMACEUTICALS INC			1,338.000	256,106.58	
ALPHA & OMEGA SEMICONDUCTOR LT			5,419.000	141,219.14	
ALPHA METALLURGICAL RESOURCES			4,464.000	1,512,938.88	
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.00	
ALPHA TEKNOVA INC			2,804.000	10,458.92	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALPHABET INC			1,570,731.000	220,129,598.83	
ALPHATEC HOLDINGS INC			512,677.000	7,746,549.47	
ALTAIR ENGINEERING INC			7,346.000	618,165.90	
ALTIGEN COMMUNICATIONS INC			1,983.000	1,189.80	
ALTIMMUNE INC			12,844.000	144,495.00	
ALTISOURCE ASSET MANAGEMENT CO			963.000	3,986.82	
ALTO INGREDIENTS INC			10,419.000	27,714.54	
ALTRIA GROUP INC			224,304.000	9,048,423.36	
ALTUS PHARMACEUTICALS INC			4,112.000	0.00	
ALX ONCOLOGY HOLDINGS INC			8,251.000	122,857.39	
AMADEUS IT GROUP SA			265,000.000	18,992,468.38	
AMALGAMATED FINANCIAL CORP			6,061.000	163,283.34	
AMAZON.COM INC			1,283,411.000	195,001,467.34	
AMB FINANCIAL CORP			627.000	11,480.37	
AMBAC FINANCIAL GROUP INC			6,675.000	110,004.00	
AMBARELLA INC			6,051.000	370,865.79	
AMBASSADORS INTERNATIONAL INC			438.000	0.00	
AMBEV SA			2,456,100.000	6,942,163.43	
AMC NETWORKS INC			7,823.000	146,994.17	
AMCAST INDL CORP COM			11,100.000	0.00	
AMCOR PLC			167,135.000	1,611,181.40	
AMDOCS LTD			13,721.000	1,205,938.69	
AMEDISYS INC			5,366.000	510,091.96	
AMEN PROPERTIES INC			11.000	4,411.00	
AMEREN CORP			51,431.000	3,720,518.54	
AMERICA'S CAR-MART INC/TX			2,074.000	157,146.98	
AMERICAN AIRLINES GROUP INC			75,573.000	1,038,373.02	
AMERICAN ASSETS TRUST INC			8,856.000	199,348.56	
AMERICAN AXLE & MANUFACTURING			13,328.000	117,419.68	
AMERICAN BILTRITE INC			15.000	1,425.15	
AMERICAN COASTAL INSURANCE COR			4,957.000	46,893.22	
AMERICAN EAGLE OUTFITTERS INC			31,807.000	673,036.12	
AMERICAN ELECTRIC POWER CO INC			82,605.000	6,709,178.10	
AMERICAN EQUITY INVESTMENT LIF			21,570.000	1,203,606.00	
AMERICAN EXPRESS CO			69,316.000	12,985,659.44	
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00	
AMERICAN INTERNATIONAL GROUP I			97,998.000	6,639,364.50	
AMERICAN LOCKER GROUP INC			669.000	0.00	
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERICAN MORTGAGE ACCEPTANCE C			700.000	0.00	
AMERICAN NATIONAL BANKSHARES I			4,313.000	210,258.75	
AMERICAN NOBLE GAS INC			204.000	9.49	
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.01	
AMERICAN OUTDOOR BRANDS INC			2,421.000	20,336.40	
AMERICAN PUBLIC EDUCATION INC			5,926.000	57,185.90	
AMERICAN REALTY INVESTORS INC			1,795.000	31,245.42	
AMERICAN SKIING CO COM			20,300.000	0.00	
AMERICAN SOFTWARE INC/GA			7,062.000	79,800.60	
AMERICAN STATES WATER CO			8,521.000	685,258.82	
AMERICAN SUPERCONDUCTOR CORP			715.000	7,965.10	
AMERICAN TOWER CORP			94,209.000	20,337,838.92	
AMERICAN VANGUARD CORP			4,157.000	45,602.29	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			28,563.000	3,770,030.37	
AMERICAN WELL CORP			33,511.000	49,931.39	
AMERICAN WOODMARK CORP			3,031.000	281,428.35	
AMERIPRISE FINANCIAL INC			11,702.000	4,444,770.66	
AMERISAFE INC			3,851.000	180,149.78	
AMERISERV FINANCIAL INC			4,737.000	15,324.20	
AMES NATIONAL CORP			1,678.000	35,808.52	
AMETEK INC			90,421.000	14,909,518.69	
AMGEN INC			64,673.000	18,627,117.46	
AMICUS THERAPEUTICS INC			70,883.000	1,005,829.77	
AMISTAR CORP			962.000	0.00	
AMKOR TECHNOLOGY INC			24,082.000	801,208.14	
AMN HEALTHCARE SERVICES INC			10,504.000	786,539.52	
AMNEAL PHARMACEUTICALS INC			40,094.000	243,370.58	
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00	
AMPCO-PITTSBURGH CORP			2,081.000	5,681.13	
AMPHASTAR PHARMACEUTICALS INC			11,133.000	688,576.05	
AMPHENOL CORP			81,773.000	8,106,157.49	
AMPLIFON SPA			36,391.000	1,259,846.63	
AMREP CORP			1,685.000	37,019.45	
AMTECH SYSTEMS INC			622.000	2,612.40	
ANACOMP INC			3.000	1.20	
ANALOG DEVICES INC			59,996.000	11,912,805.76	
ANAPTYSBIO INC			11,641.000	249,350.22	
ANAVEX LIFE SCIENCES CORP			24,143.000	224,771.33	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ANC RENTAL CORP			1,750.000	0.00	
ANDERSONS INC/THE			4,060.000	233,612.40	
ANDREA ELECTRONICS CORP			4,974.000	38.80	
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00	
ANEMOSTAT INC COM			2,231.000	0.00	
ANESIVA INC			4,789.000	0.00	
ANGI INC			87,098.000	216,874.02	
ANGIODYNAMICS INC			10,682.000	83,746.88	
ANGLO AMERICAN PLC			283,600.000	7,124,374.82	
ANI PHARMACEUTICALS INC			3,693.000	203,632.02	
ANIKA THERAPEUTICS INC			5,290.000	119,871.40	
ANIXA BIOSCIENCES INC			89.000	345.32	
ANNALY CAPITAL MANAGEMENT INC			49,090.000	950,873.30	
ANNEXON INC			6,192.000	28,111.68	
ANSYS INC			14,908.000	5,409,815.04	
ANTERIX INC			5,193.000	173,030.76	
ANTERO MIDSTREAM CORP			338,077.000	4,236,104.81	
ANTHERA PHARMACEUTICALS INC			425.000	0.03	
ANTHRACITE CAPITAL INC			6,549.000	0.00	
ANYWHERE REAL ESTATE INC			18,283.000	148,275.13	
AON PLC			75,159.000	21,872,772.18	
AP THAILAND PCL			26,855,700.000	8,890,922.35	
APA CORP			41,282.000	1,481,198.16	
APEX SILVER MINES			22,900.000	0.00	
APHTON CORP			11,691.000	0.00	
API GROUP CORP			32,347.000	1,119,206.20	
APOGEE ENTERPRISES INC			6,558.000	350,262.78	
APOLLO COMMERCIAL REAL ESTATE			33,684.000	395,450.16	
APOLLO GLOBAL MANAGEMENT INC			58,080.000	5,412,475.20	
APOLLO MEDICAL HOLDINGS INC			10,131.000	378,480.60	
APPFOLIO INC			3,777.000	654,327.48	
APPLE HOSPITALITY REIT INC			40,608.000	674,498.88	
APPLE INC			1,904,874.000	366,745,391.22	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE			9,427.000	1,627,948.63	
APPLIED MATERIALS INC			99,829.000	16,179,286.03	
APPLIED OPTOELECTRONICS INC			8,602.000	166,190.64	
APPLIEDTHEORY CORP			5,601.000	0.00	
APREA THERAPEUTICS INC			123.000	578.10	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
APTEVO THERAPEUTICS INC			5,555.000	1,005.46	
APTIV PLC			35,444.000	3,180,035.68	
APYX MEDICAL CORP			4,300.000	11,266.00	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00	
ARAVIVE INC			9,200.000	1,138.04	
ARBOR REALTY TRUST INC			25,512.000	387,272.16	
ARBUTUS BIOPHARMA CORP			7,658.000	19,145.00	
ARC DOCUMENT SOLUTIONS INC			7,196.000	23,602.88	
ARCA CONTINENTAL SAB DE CV			238,904.000	2,619,486.55	
ARCBEST CORP			40,170.000	4,828,835.70	
ARCELLX INC			10,430.000	578,865.00	
ARCH CAPITAL GROUP LTD			62,178.000	4,617,960.06	
ARCH RESOURCES INC			2,459.000	408,046.46	
ARCHER-DANIELS-MIDLAND CO			79,329.000	5,729,140.38	
ARCHROCK INC			26,882.000	413,982.80	
ARCOS DORADOS HOLDINGS INC			304,248.000	3,860,907.12	
ARCOSA INC			11,170.000	923,088.80	
ARCTURUS THERAPEUTICS HOLDINGS			4,481.000	141,285.93	
ARCUTIS BIOTHERAPEUTICS INC			4,797.000	15,494.31	
ARDELYX INC			6,517.000	40,405.40	
ARDMORE SHIPPING CORP			23,100.000	325,479.00	
ARGAN INC			3,718.000	173,965.22	
ARISTA NETWORKS INC			38,769.000	9,130,487.19	
ARK RESTAURANTS CORP			785.000	11,107.75	
ARLO TECHNOLOGIES INC			12,011.000	114,344.72	
ARM HOLDINGS PLC ADR			161,620.000	12,144,934.90	
ARMADA HOFFLER PROPERTIES INC			6,126.000	75,778.62	
ARMOUR RESIDENTIAL REIT INC			1,536.000	29,675.52	
ARMSTRONG WORLD INDUSTRIES INC			135,016.000	13,274,773.12	
ARRAY TECHNOLOGIES INC			26,988.000	453,398.40	
ARROW FINANCIAL CORP			5,560.000	155,346.40	
ARROW RESOURCES DEVELOPMENT IN			2,800.000	0.00	
ARROWMARK FINANCIAL CORP			3,134.000	56,788.08	
ARTESIAN RESOURCES CORP			4,278.000	177,323.10	
ARTHUR J GALLAGHER & CO			59,573.000	13,396,776.24	
ARTISAN PARTNERS ASSET MANAGEM			9,043.000	399,519.74	
ARTIVION INC			10,344.000	184,950.72	
ARVINAS INC			4,897.000	201,560.52	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ASAHI INTECC CO LTD			650,000.000	13,225,458.05	
ASBURY AUTOMOTIVE GROUP INC			3,401.000	765,122.97	
ASCENDIS PHARMA A/S ADR			117,430.000	14,790,308.50	
ASCENT INDUSTRIES CO			153.000	1,462.68	
ASE TECHNOLOGY HOLDING CO LTD			2,799,000.000	12,312,116.24	
ASELSAN ELEKTRONIK SANAYI VE T			649,489.000	989,165.55	
ASENSUS SURGICAL INC			12.000	3.83	
ASFG INC			44.000	0.00	
ASGN INC			10,095.000	970,836.15	
ASHFORD INC			756.000	2,782.31	
ASIA VITAL COMPONENTS CO LTD			187,500.000	2,055,807.19	
ASICS CORP			62,300.000	1,952,343.67	
ASM INTERNATIONAL NV			5,474.000	2,841,719.09	
ASML HOLDING NV			51,262.000	38,602,331.61	
ASPEED TECHNOLOGY INC			4,588.000	466,416.65	
ASPEN AEROGELS INC			5,105.000	80,556.90	
ASSEMBLY BIOSCIENCES INC			9,181.000	7,529.34	
ASSERTIO HOLDINGS INC			2,708.000	2,897.56	
ASSICURAZIONI GENERALI SPA			529,400.000	11,172,636.67	
ASSOCIATED BANC-CORP			22,993.000	491,820.27	
ASSOCIATED BRITISH FOODS PLC			345,200.000	10,416,242.93	
ASSOCIATED CAPITAL GROUP INC			2,775.000	99,095.25	
ASSURANT INC			6,082.000	1,024,756.18	
ASSURED GUARANTY LTD			11,151.000	834,429.33	
ASTEC INDUSTRIES INC			5,672.000	210,998.40	
ASTELLAS PHARMA INC			1,050,000.000	12,557,100.81	
ASTRAZENECA PLC			166,800.000	22,539,483.84	
ASTRIA THERAPEUTICS INC			11,273.000	86,576.64	
ASTRONICS CORP			526,653.000	9,173,661.78	
ASTRONOVA INC			12,106.000	196,843.56	
ASTROTECH CORP			2.000	16.98	
ASURE SOFTWARE INC			1,234.000	11,747.68	
AT&T INC			959,862.000	16,106,484.36	
AT&T LATIN AMER CORP COM			30,700.000	0.00	
ATARA BIOTHERAPEUTICS INC			12,793.000	6,560.25	
ATEA PHARMACEUTICALS INC			10,389.000	31,686.45	
ATI INC			24,903.000	1,132,339.41	
ATKORE INC			95,913.000	15,346,080.00	
ATLANTA BRAVES HOLDINGS INC			21,124.000	836,087.92	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ATLANTIC AMERICAN CORP			10,423.000	24,637.62	
ATLANTIC UNION BANKSHARES CORP			16,425.000	600,169.50	
ATLANTICUS HOLDINGS CORP			1,402.000	54,215.34	
ATLANTIS PLASTICS INC			1,094.000	0.00	
ATLASSIAN CORP			6,575.000	1,563,929.50	
ATMOS ENERGY CORP			34,285.000	3,973,631.50	
ATN INTERNATIONAL INC			2,435.000	94,891.95	
ATNA RESOURCES LTD			1,222.000	0.00	
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00	
ATRECA INC			5,219.000	688.91	
ATRICURE INC			10,912.000	389,449.28	
ATRION CORP			256.000	96,970.24	
ATS CORPORATION			43,400.000	1,879,701.20	
AUDACY INC			158.000	33.76	
AUGMEDIX INC			165,161.000	962,888.63	
AUROBINDO PHARMA LTD			209,794.000	2,732,922.15	
AUTODESK INC			24,719.000	6,018,582.12	
AUTOMATIC DATA PROCESSING INC			47,562.000	11,080,519.14	
AUTOZONE INC			2,411.000	6,233,905.71	
AVADO BRANDS INC COM			40,600.000	365.40	
AVALONBAY COMMUNITIES INC			19,447.000	3,640,867.34	
AVANOS MEDICAL INC			12,409.000	278,333.87	
AVERY DENNISON CORP			9,312.000	1,882,513.92	
AVIAT NETWORKS INC			3,085.000	100,756.10	
AVID BIOSERVICES INC			9,989.000	64,928.50	
AVIDITY BIOSCIENCES INC			13,713.000	124,102.65	
AVIENT CORP			16,657.000	692,431.49	
AVINCI MEDIA CORP			4,781.000	0.00	
AVISTA CORP			14,149.000	505,685.26	
AVNET INC			16,384.000	825,753.60	
AWARE INC/MA			711.000	1,180.26	
AXCELIS TECHNOLOGIES INC			11,315.000	1,467,442.35	
AXCESS INTERNATIONAL INC			2,712.000	0.00	
AXION INTERNATIONAL HOLDINGS I			122.000	0.00	
AXOGEN INC			10,235.000	69,905.05	
AXON ENTERPRISE INC			10,923.000	2,821,738.59	
AXONICS INC			119,497.000	7,436,298.31	
AXOS FINANCIAL INC			13,564.000	740,594.40	
AXSOME THERAPEUTICS INC			4,686.000	372,958.74	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AYALA PHARMACEUTICALS INC			5.000	3.31	
AZEK CO INC/THE			20,200.000	772,650.00	
AZENTA INC			12,823.000	835,290.22	
AZZ INC			4,497.000	261,230.73	
B RILEY FINANCIAL INC			2,523.000	52,957.77	
B&G FOODS INC			13,613.000	142,936.50	
B&M EUROPEAN VALUE RETAIL SA			257,207.000	1,836,825.68	
B2GOLD CORP			2,394,200.000	7,607,840.13	
BABCOCK & WILCOX ENTERPRISES I			7,074.000	10,328.04	
BADGER METER INC			5,604.000	865,089.48	
BADGER PAPER MILLS INC			2,800.000	0.00	
BAE SYSTEMS PLC			662,400.000	9,377,367.61	
BAIDU INC ADR			6,788.000	808,382.92	
BAIDU INC HK/09888			319,250.000	4,746,710.35	
BAKER HUGHES CO			150,410.000	5,141,013.80	
BALCHEM CORP			6,461.000	961,073.75	
BALL CORP			36,460.000	2,097,179.20	
BANCFIRST CORP			4,433.000	431,463.89	
BANCO BILBAO VIZCAYA ARGENTARI			360,232.000	3,273,374.47	
BANCO BTG PACTUAL SA			336,826.000	2,607,877.53	
BANCO DEL BAJIO SA			350,300.000	1,176,182.24	
BANCO DO BRASIL SA			395,000.000	4,504,086.39	
BANCO LATINOAMERICANO DE COMER			9,186.000	227,261.64	
BANCORP INC/THE			7,012.000	270,382.72	
BANDWIDTH INC			3,083.000	44,611.01	
BANGKOK BANK PCL			938,100.000	4,301,256.83	
BANK CENTRAL ASIA TBK PT			62,273,500.000	38,018,669.22	
BANK FIRST CORP			3,291.000	285,198.06	
BANK OF AMERICA CORP			796,151.000	26,806,404.17	
BANK OF FLORIDA CORP			1,663.000	0.00	
BANK OF HAWAII CORP			6,746.000	488,815.16	
BANK OF MARIN BANCORP			3,731.000	82,156.62	
BANK OF NEW YORK MELLON CORP/T			127,664.000	6,644,911.20	
BANK OF NOVA SCOTIA			166,400.000	8,139,541.94	
BANK OF SOUTH CAROLINA CORP			3,576.000	53,711.52	
BANK RAKYAT INDONESIA PERSERO			24,442,570.000	9,088,414.80	
BANK7 CORP			8,881.000	242,895.35	
BANKFINANCIAL CORP			3,471.000	35,612.46	
BANKUNITED FINANCIAL CORP			4,941.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANKWELL FINANCIAL GROUP INC			7,557.000	227,488.01	
BANNER CORP			8,525.000	456,599.00	
BAR HARBOR BANKSHARES			1,995.000	58,573.20	
BARNES & NOBLE EDUCATION INC			1,459.000	2,173.91	
BARNES GROUP INC			11,578.000	377,790.14	
BARNWELL INDUSTRIES INC			2,366.000	5,749.38	
BARRETT BUSINESS SERVICES INC			4,552.000	527,121.60	
BATH & BODY WORKS INC			26,294.000	1,134,849.04	
BAUDAX BIO INC			1.000	0.02	
BAWAG GROUP AG			150,100.000	7,955,466.16	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			58,665.000	2,267,988.90	
BAYCURRENT CONSULTING INC			713,700.000	25,064,043.43	
BAYTEX ENERGY CORP			40,527.000	134,549.64	
BB LIQUIDATING INC			31,721.000	317.21	
BBX CAPITAL INC			10.000	90.24	
BCB BANCORP INC			2,098.000	26,959.30	
BEACON ROOFING SUPPLY INC			13,859.000	1,206,010.18	
BEARD CO/THE			1,181.000	0.00	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	395.10	
BEAZER HOMES USA INC			5,341.000	180,472.39	
BEBE STORES INC			101.000	247.45	
BECTON DICKINSON & CO			39,762.000	9,695,168.46	
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	6,526,250.10	
BEL FUSE INC			7,085.000	468,531.38	
BELDEN INC			7,308.000	564,543.00	
BELIEVING TODAY INC			3,700.000	0.00	
BELLEROPHON THERAPEUTICS INC			7,889.000	291.89	
BELLICUM PHARMACEUTICALS INC			490.000	73.50	
BELLRING BRANDS INC			23,356.000	1,294,623.08	
BEML LTD			56,003.000	1,904,056.61	
BENCHMARK ELECTRONICS INC			9,518.000	263,077.52	
BENGO4.COM INC			35,700.000	1,102,805.41	
BERKSHIRE HATHAWAY INC			308,237.000	109,935,808.42	
BEST BUY CO INC			33,601.000	2,630,286.28	
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00	
BEYOND AIR INC			14,286.000	28,000.56	
BEYOND INC			3,074.000	85,119.06	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BEYONDSRING INC			6,904.000	6,130.76	
BGC GROUP INC			51,991.000	375,375.02	
BGF RETAIL CO LTD			62,183.000	6,339,490.65	
BHARTI AIRTEL LTD			219,047.000	2,717,102.86	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BID CORP LTD			115,409.000	2,692,508.54	
BIDVEST GROUP LTD/THE			168,523.000	2,324,903.23	
BIG 5 SPORTING GOODS CORP			6,794.000	43,073.96	
BIG LOTS INC			9,546.000	74,363.34	
BIGLARI HOLDINGS INC			844.000	139,200.92	
BIM BIRLESİK MAGAZALAR AS			156,610.000	1,594,787.62	
BIO-RAD LABORATORIES INC			2,421.000	781,716.69	
BIO-TECHNE CORP			22,295.000	1,720,282.20	
BIOGEN INC			22,963.000	5,942,135.51	
BIOHAVEN LTD			9,898.000	423,634.40	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLIFE SOLUTIONS INC			10,672.000	173,420.00	
BIOMARIN PHARMACEUTICAL INC			21,362.000	2,059,724.04	
BIOMEA FUSION INC			10,212.000	148,278.24	
BIOMERICA INC			562.000	702.50	
BIOPURE CORP			374.000	0.00	
BIOSIG TECHNOLOGIES INC			9,527.000	4,525.33	
BIOVENTUS INC			7,061.000	37,211.47	
BIOXCEL THERAPEUTICS INC			16,790.000	49,530.50	
BJ'S RESTAURANTS INC			5,745.000	206,877.45	
BJ'S WHOLESALE CLUB HOLDINGS I			294,157.000	19,608,505.62	
BK TECHNOLOGIES CORP			347.000	4,243.56	
BLACK HILLS CORP			13,129.000	708,309.55	
BLACKBAUD INC			9,745.000	844,891.50	
BLACKLINE INC			9,546.000	596,052.24	
BLACKROCK INC			16,816.000	13,651,228.80	
BLACKSTONE INC			82,165.000	10,757,041.80	
BLACKSTONE MORTGAGE TRUST INC			26,444.000	562,463.88	
BLONDER TONGUE LABORATORIES IN			2,737.000	223.07	
BLOOMIN' BRANDS INC			14,483.000	407,696.45	
BLUE RIVER BANCSHARES INC			962.000	0.00	
BLUEBIRD BIO INC			11,470.000	15,828.60	
BLUELINX HOLDINGS INC			3,488.000	395,225.28	
BLUEROCK HOMES TRUST INC			1,665.000	23,293.35	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BM TECHNOLOGIES INC			1,078.000	2,209.90	
BMC INDS INC MINN COM			26,300.000	0.00	
BNP PARIBAS SA			170,100.000	11,760,721.40	
BNS HOLDING INC			94.000	0.00	
BOEING CO/THE			65,760.000	17,141,001.60	
BOISE CASCADE CO			8,569.000	1,108,485.84	
BOMBAY CO			19,600.000	0.00	
BON-TON STORES INC/THE			1,828.000	0.00	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	0.81	
BOOKING HOLDINGS INC			4,379.000	15,533,276.38	
BOOT BARN HOLDINGS INC			5,270.000	404,525.20	
BORGWARNER INC			54,007.000	1,936,150.95	
BOSTON PROPERTIES INC			24,594.000	1,725,760.98	
BOSTON SCIENTIFIC CORP			199,017.000	11,505,172.77	
BOX INC			27,090.000	693,774.90	
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			10,287.000	603,744.03	
BRAEMAR HOTELS & RESORTS INC			14,425.000	36,062.50	
BRANDYWINE REALTY TRUST			33,362.000	180,154.80	
BREMBO SPA			95,926.000	1,176,207.68	
BRIDGFORD FOODS CORP			5,783.000	63,323.85	
BRIGADE ENTERPRISES LTD			93,429.000	1,006,834.30	
BRIGGS & STRATTON ESCROW			6,478.000	0.00	
BRIGHTCOVE INC			9,538.000	24,703.42	
BRIGHTHOUSE FINANCIAL INC			13,216.000	699,390.72	
BRIGHTSPIRE CAPITAL INC			12,273.000	91,311.12	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00	
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,494,000.000	1,389,361.67	
BRINK'S CO/THE			9,741.000	856,720.95	
BRINKER INTERNATIONAL INC			4,545.000	196,253.10	
BRISTOL-MYERS SQUIBB CO			273,005.000	14,007,886.55	
BRISTOW GROUP INC			6,961.000	196,787.47	
BROADCOM INC			61,815.000	69,000,993.75	
BROADRIDGE FINANCIAL SOLUTIONS			13,604.000	2,799,023.00	
BROADSTONE NET LEASE INC			24,780.000	426,711.60	
BROOKDALE SENIOR LIVING INC			41,545.000	241,791.90	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BROOKLINE BANCORP INC			22,627.000	246,860.57	
BROWN & BROWN INC			27,315.000	1,942,369.65	
BROWN-FORMAN CORP			33,639.000	1,920,786.90	
BRT APARTMENTS CORP			3,151.000	58,577.09	
BRUNELLO CUCINELLI SPA			23,689.000	2,318,489.57	
BSML INC			1,459.000	0.00	
BUCKLE INC/THE			5,863.000	278,609.76	
BUDWEISER BREWING CO APAC LTD HK/01876			485,800.000	909,566.57	
BUILD-A-BEAR WORKSHOP INC			5,363.000	123,295.37	
BUILDERS FIRSTSOURCE INC			62,944.000	10,507,871.36	
BUILDING MATLS HLDG CORP COM			12,400.000	0.00	
BUMBLE INC			14,833.000	218,638.42	
BUNGE GLOBAL SA			33,188.000	3,350,328.60	
BURCKHARDT COMPRESSION HOLDING			2,777.000	1,672,831.94	
BURLINGTON STORES INC			7,408.000	1,440,707.84	
BUSINESS FIRST BANCSHARES INC			3,197.000	78,806.05	
BUTLER INTERNATIONAL INC			4,024.000	0.00	
C&F FINANCIAL CORP			1,633.000	111,354.27	
C4 THERAPEUTICS INC			6,115.000	34,549.75	
CABOT CORP			11,421.000	953,653.50	
CACHE INC			3,062.000	0.30	
CACTUS INC			11,048.000	501,579.20	
CADENCE BANK			35,253.000	1,043,136.27	
CADENCE DESIGN SYSTEMS INC			41,645.000	11,342,848.65	
CADIZ INC			15,327.000	42,915.60	
CAESARS ENTERTAINMENT INC			24,944.000	1,169,374.72	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAL DIVE INTERNATIONAL INC			9,001.000	9.00	
CAL-MAINE FOODS INC			7,592.000	435,704.88	
CALAMP CORP			6,444.000	1,617.45	
CALAVO GROWERS INC			3,075.000	90,435.75	
CALERES INC			9,488.000	291,566.24	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00	
CALIFORNIA FIRST LEASING CORP			2,703.000	45,275.25	
CALIFORNIA RESOURCES CORP			14,319.000	782,962.92	
CALIFORNIA WATER SERVICE GROUP			10,720.000	556,046.40	
CALITHERA BIOSCIENCES INC			20.000	0.60	
CALIX INC			9,308.000	406,666.52	
CALLON PETROLEUM CO			4,478.000	145,087.20	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CALMARE THERAPEUTICS INC			1,369.000	0.00	
CAMBEX CORP			5,237.000	0.27	
CAMBRIDGE BANCORP			1,499.000	103,901.24	
CAMBRIDGE HEART INC			5,193.000	0.00	
CAMDEN NATIONAL CORP			3,926.000	147,735.38	
CAMDEN PROPERTY TRUST			12,347.000	1,225,933.63	
CAMPBELL SOUP CO			45,395.000	1,962,425.85	
CAMPING WORLD HOLDINGS INC			7,435.000	195,243.10	
CANADIAN PACIFIC KANSAS CITY LTD			267,897.000	21,300,107.29	
CANADIAN SOLAR INC			9,887.000	259,336.01	
CANADIAN TIRE CORP LTD CL A			78,900.000	8,420,148.64	
CANNAE HOLDINGS INC			14,206.000	277,159.06	
CANO PETROLEUM INC			3,018.000	0.00	
CANTERBURY PARK HOLDING CORP			1,439.000	29,413.16	
CAPITAL CITY BANK GROUP INC			2,160.000	63,568.80	
CAPITAL ONE FINANCIAL CORP			48,108.000	6,307,920.96	
CAPITEC BANK HOLDINGS LTD			25,261.000	2,799,063.84	
CAPITOL BANCORP LTD			1,356.000	0.00	
CAPITOL FEDERAL FINANCIAL INC			24,376.000	157,225.20	
CAPRICOR THERAPEUTICS INC			23,009.000	112,514.01	
CAPSTONE GREEN ENERGY CORP			104.000	21.84	
CARA THERAPEUTICS INC			9,856.000	7,323.01	
CARDIFF ONCOLOGY INC			58.000	85.84	
CARDINAL HEALTH INC			28,501.000	2,872,900.80	
CARECLOUD INC			13,896.000	21,121.92	
CAREMAX INC			12,521.000	6,237.97	
CARETRUST REIT INC			18,256.000	408,569.28	
CARGURUS INC			15,745.000	380,399.20	
CARIBOU BIOSCIENCES INC			16,494.000	94,510.62	
CARLSBERG AS			101,690.000	12,760,318.00	
CARMAX INC			23,144.000	1,776,070.56	
CARNIVAL CORP			178,212.000	3,304,050.48	
CARPENTER TECHNOLOGY CORP			11,270.000	797,916.00	
CARRIER GLOBAL CORP			107,690.000	6,186,790.50	
CARROLS RESTAURANT GROUP INC			7,107.000	56,003.16	
CARS.COM INC			10,947.000	207,664.59	
CARTER'S INC			6,315.000	472,930.35	
CASELLA WASTE SYSTEMS INC			8,783.000	750,595.18	
CASH TECHNOLOGIES INC			787.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CASS INFORMATION SYSTEMS INC			2,246.000	101,182.30	
CASSAVA SCIENCES INC			7,001.000	112,572.51	
CASTLE BIOSCIENCES INC			48,106.000	1,038,127.48	
CATALENT INC			20,846.000	936,610.78	
CATALINA LIGHTING INC			910.000	0.00	
CATALYST PHARMACEUTICALS INC			37,613.000	632,274.53	
CATENA AB			31,254.000	1,461,932.42	
CATERPILLAR INC			63,754.000	18,850,145.18	
CATHAY GENERAL BANCORP			15,807.000	704,517.99	
CATO CORP/THE			5,721.000	40,847.94	
CATSKILL LITIGATION TRUST			3,760.000	0.00	
CAVCO INDUSTRIES INC			1,983.000	687,347.46	
CB FINANCIAL SERVICES INC			356.000	8,479.92	
CB144A APPVION ESCROW			102.000	0.00	
CBIZ INC			22,799.000	1,426,989.41	
CBOE GLOBAL MARKETS INC			12,207.000	2,179,681.92	
CBRE GROUP INC			40,714.000	3,790,066.26	
CDW CORP/DE			17,919.000	4,073,347.08	
CECO ENVIRONMENTAL CORP			2,129.000	43,176.12	
CEL-SCI CORP			27.000	73.44	
CELADON GROUP INC			3,024.000	0.00	
CELANESE CORP			56,761.000	8,818,956.57	
CELCUITY INC			18,157.000	264,547.49	
CELLNEX TELECOM SA			228,580.000	9,004,181.99	
CENCORA INC			19,277.000	3,959,110.26	
CENTENE CORP			69,598.000	5,164,867.58	
CENTERPOINT ENERGY INC			111,604.000	3,188,526.28	
CENTERSPACE			1,683.000	97,950.60	
CENTRAL DEPOSITORY SERVICES IN			48,384.000	1,060,783.48	
CENTRAL GARDEN & PET CO			7,823.000	344,524.92	
CENTRAL PACIFIC FINANCIAL CORP			657.000	12,929.76	
CENTRUS ENERGY CORP			871.000	47,391.11	
CENTURY CASINOS INC			97.000	473.36	
CENTURY COMMUNITIES INC			28,253.000	2,574,978.42	
CENVEO INC			1,035.000	0.00	
CERBCO INC CL A			500.000	0.00	
CERENCE INC			6,198.000	121,852.68	
CERIDIAN HCM HOLDING INC			98,097.000	6,584,270.64	
CERTARA INC			19,495.000	342,917.05	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CERUS CORP			49,024.000	105,891.84	
CEVA INC			4,372.000	99,288.12	
CF INDUSTRIES HOLDINGS INC			26,123.000	2,076,778.50	
CH ROBINSON WORLDWIDE INC			20,117.000	1,737,907.63	
CHAILEASE HOLDING CO LTD			597,853.000	3,759,652.99	
CHAMPION ENTERPRISES INC			21,400.000	0.00	
CHAMPION INDUSTRIES INC/WV			20.000	0.00	
CHAMPIONS ONCOLOGY INC			6,907.000	37,366.87	
CHAMPIONX CORP			38,040.000	1,111,148.40	
CHANNELL COMMERCIAL CORP			3,181.000	0.00	
CHARLES & COLVARD LTD			1,039.000	426.20	
CHARLES RIVER LABORATORIES INT			5,931.000	1,402,088.40	
CHARLES SCHWAB CORP/THE			172,092.000	11,839,929.60	
CHART INDUSTRIES INC			7,815.000	1,065,418.95	
CHARTER COMMUNICATIONS INC			11,631.000	4,520,737.08	
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00	
CHATHAM LODGING TRUST			7,153.000	76,680.16	
CHAZAK VALUE CORP COM			216.000	0.00	
CHECK POINT SOFTWARE TECHNOLOG			10,115.000	1,545,470.85	
CHEFS' WAREHOUSE INC/THE			3,261.000	95,971.23	
CHEGG INC			19,568.000	222,292.48	
CHENIERE ENERGY INC			156,314.000	26,684,362.94	
CHENIERE ENERGY PARTNERS LP			20,549.000	1,023,134.71	
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	11,509.12	
CHERRY HILL MORTGAGE INVESTMEN			4,141.000	16,729.64	
CHESAPEAKE UTILITIES CORP			4,549.000	480,510.87	
CHEVRON CORP			207,957.000	31,018,866.12	
CHICO'S FAS INC			21,445.000	162,553.10	
CHILDREN'S PLACE INC/THE			5,130.000	119,118.60	
CHIMERA INVESTMENT CORP			34,355.000	171,431.45	
CHIMERIX INC			2,613.000	2,515.02	
CHINA CGAME INC			1,663.000	0.17	
CHINA COMMUNICATIONS SERVICES HK/00552			10,034,000.000	4,163,405.51	
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			3,895,000.000	6,903,560.87	
CHINA MERCHANTS BANK CO LTD HK/03968			979,500.000	3,411,952.29	
CHINA OVERSEAS LAND & INVESTME HK/00688			3,963,363.000	6,984,123.18	
CHINA PETROLEUM & CHEMICAL COR HK/00386			19,102,000.000	10,005,337.77	
CHINA SKY ONE MEDICAL INC			581.000	0.00	
CHIPOTLE MEXICAN GRILL INC			8,721.000	19,944,578.16	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Acct Base Currency Code : USD
Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CHORD ENERGY CORP			7,795.000	1,258,569.75	
CHRISTOPHER & BANKS CORP			3,462.000	0.00	
CHUBB LTD			92,623.000	20,932,798.00	
CHURCH & DWIGHT CO INC			49,179.000	4,650,366.24	
CHUY'S HOLDINGS INC			4,563.000	174,443.49	
CIBL INC			22.000	0.00	
CIBUS INC			123.000	2,415.72	
CIGNA GROUP/THE			33,838.000	10,132,789.10	
CIMPRESS PLC			5,362.000	429,228.10	
CINCINNATI FINANCIAL CORP			29,326.000	3,034,067.96	
CINTAS CORP			12,004.000	7,234,330.64	
CIPRICO INC			5,400.000	0.00	
CIRCLE ENTERTAINMENT INC			8,246.000	0.01	
CIRCUIT CITY STORES INC			21,085.000	0.00	
CISCO SYSTEMS INC			513,425.000	25,938,231.00	
CITI TRENDS INC			6,221.000	175,929.88	
CITIGROUP INC			231,493.000	11,907,999.92	
CITIZENS & NORTHERN CORP			1,096.000	24,583.28	
CITIZENS COMMUNITY BANCORP INC			1,489.000	17,436.19	
CITIZENS FINANCIAL GROUP INC			78,389.000	2,597,811.46	
CITIZENS FINANCIAL SERVICES IN			262.000	16,956.64	
CITIZENS INC/TX			6,253.000	16,820.57	
CITY BANK/LYNNWOOD WA			1,072.000	0.00	
CITY HOLDING CO			3,824.000	421,634.24	
CITY OFFICE REIT INC			13,946.000	85,210.06	
CIVEO CORP			322.000	7,357.70	
CIVISTA BANCSHARES INC			662.000	12,207.28	
CIVITAS RESOURCES INC			13,372.000	914,377.36	
CLARUS CORP			5,575.000	38,439.63	
CLEAN ENERGY FUELS CORP			14,797.000	56,672.51	
CLEARFIELD INC			5,006.000	145,574.48	
CLEARSTORY SYSTEMS INC			219.000	0.00	
CLEARWATER ANALYTICS HOLDINGS			35,948.000	720,038.44	
CLEARWATER PAPER CORP			3,621.000	130,790.52	
CLEARWAY ENERGY INC			19,188.000	523,059.74	
CLICKS GROUP LTD			171,250.000	3,050,052.64	
CLIMB GLOBAL SOLUTIONS INC			5,672.000	310,995.76	
CLOROX CO/THE			25,862.000	3,687,662.58	
CLST HOLDINGS INC			3,920.000	117.30	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CME GROUP INC			50,024.000	10,535,054.40	
CMS ENERGY CORP			61,529.000	3,572,989.03	
CMTSU LIQUIDATION INC			7,875.000	0.01	
CNH INDUSTRIAL NV			695,000.000	8,506,467.79	
CNO FINANCIAL GROUP INC			42,375.000	1,182,262.50	
CNX RESOURCES CORP			26,804.000	536,080.00	
COAL INDIA LTD			2,699,800.000	12,199,003.43	
COCA-COLA CO/THE			467,357.000	27,541,348.01	
COCA-COLA CONSOLIDATED INC			1,626.000	1,509,578.40	
COCA-COLA EUROPACIFIC PARTNERS			205,980.000	13,697,655.58	
COCA-COLA HBC AG			371,583.000	10,918,646.90	
COCHLEAR LTD			61,000.000	12,431,645.94	
CODEXIS INC			10,302.000	31,421.10	
COEUR MINING INC			47,464.000	154,732.64	
COFORGE LTD			26,491.000	1,997,447.94	
COGENT COMMUNICATIONS HOLDINGS			7,808.000	593,876.48	
COGNIZANT TECHNOLOGY SOLUTIONS			197,638.000	14,927,598.14	
COHEN & CO INC			9.000	59.85	
COHEN & STEERS INC			5,325.000	403,262.25	
COHERUS BIOSCIENCES INC			23,903.000	79,596.99	
COHU INC			4,930.000	174,472.70	
COLDWATER CREEK INC			2,034.000	0.00	
COLGATE-PALMOLIVE CO			117,792.000	9,389,200.32	
COLLEGIUM PHARMACEUTICAL INC			16,267.000	500,698.26	
COLONIAL BANCGROUP INC/THE			63,000.000	0.00	
COLONY BANKCORP INC			1,256.000	16,704.80	
COLUMBUS MCKINNON CORP/NY			3,374.000	131,653.48	
COMCAST CORP			913,815.000	40,070,787.75	
COMDIAL CORP			222.000	0.00	
COMERICA INC			15,249.000	851,046.69	
COMFORT SYSTEMS USA INC			9,909.000	2,037,984.03	
COMMERCIAL INTERNATIONAL BANK			708,635.000	1,671,393.24	
COMMERCIAL METALS CO			23,305.000	1,166,182.20	
COMMERCIAL NATIONAL FINANCIAL			87.000	835.20	
COMMSCOPE HOLDING CO INC			36,742.000	103,612.44	
COMMUNITY BANK SYSTEM INC			9,374.000	488,479.14	
COMMUNITY HEALTH SYSTEMS INC			21,533.000	67,398.29	
COMMUNITY HEALTHCARE TRUST INC			4,031.000	107,385.84	
COMMUNITY TRUST BANCORP INC			2,881.000	126,360.66	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COMMVAULT SYSTEMS INC			7,460.000	595,681.00	
COMPAL ELECTRONICS INC			4,999,000.000	6,490,938.62	
COMPAL ELECTRONICS INC GDR			80.000	519.38	
COMPASS GROUP PLC			496,235.000	13,575,604.12	
COMPUTER PROGRAMS AND SYSTEMS			9,054.000	101,404.80	
COMPX INTERNATIONAL INC			3,057.000	77,280.96	
COMSCORE INC			1,059.000	17,685.30	
COMSTOCK RESOURCES INC			17,159.000	151,857.15	
COMTECH TELECOMMUNICATIONS COR			7,931.000	66,858.33	
CONAGRA BRANDS INC			55,271.000	1,584,066.86	
CONDUENT INC			29,009.000	105,882.85	
CONE MLS CORP N C			20,100.000	0.00	
CONMED CORP			5,936.000	650,051.36	
CONN'S INC			3,752.000	16,658.88	
CONNECTONE BANCORP INC			2,426.000	55,579.66	
CONOCOPHILLIPS			151,021.000	17,529,007.47	
CONRAD INDUSTRIES INC			1,619.000	15,380.50	
CONSENSUS CLOUD SOLUTIONS INC			2,991.000	78,394.11	
CONSOL ENERGY INC			6,710.000	674,556.30	
CONSOLIDATED COMMUNICATIONS HO			15,164.000	65,963.40	
CONSOLIDATED EDISON INC			66,867.000	6,082,890.99	
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00	
CONSOLIDATED WATER CO LTD			10,192.000	362,835.20	
CONSTELLATION BRANDS INC			53,898.000	13,029,841.50	
CONSTELLATION ENERGY CORP			48,911.000	5,717,206.79	
CONSTELLIUM SE			27,215.000	543,211.40	
CONTANGO ORE INC			279.000	5,053.56	
CONTINENTAL AG			106,704.000	9,066,604.52	
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.00	
CONTRA ABIOMED INC			8,394.000	0.00	
CONTRA ADAMAS PHARMAC			6,244.000	0.00	
CONTRA ADAMAS PHARMACE			6,244.000	0.00	
CONTRA ADR AMRYT PHARM			1,970.000	0.00	
CONTRA COMMUNICATIONS			486.000	592.92	
CONTRA CONCERT PHARMAC			18,492.000	0.00	
CONTRA FLEXION THERAPE			4,787.000	0.00	
CONTRA RADIUS HEALTH I			6,911.000	691.10	
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00	
CONTRA SATSUMA PHARMAC			4,157.000	0.00	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CONTRA ZYNERBA PHARMAC INC			15,488.000	0.00	
COOPER COS INC/THE			8,730.000	3,303,781.20	
COOPER-STANDARD HOLDINGS INC			2,254.000	44,043.16	
COPA HOLDINGS SA			34,278.000	3,644,094.18	
COPART INC			127,229.000	6,234,221.00	
COPT DEFENSE PROPERTIES			19,687.000	504,577.81	
CORCEPT THERAPEUTICS INC			29,352.000	953,352.96	
CORECIVIC INC			21,684.000	315,068.52	
COREENERGY INFRASTRUCTURE TRUST			2,298.000	804.30	
CORINTHIAN COLLEGES INC			11,399.000	0.00	
CORNING INC			508,402.000	15,480,840.90	
CORP INMOBILIARIA VESTA SAB DE			434,700.000	1,728,583.55	
CORTEVA INC			90,030.000	4,314,237.60	
CORUS BANKSHARES INC			10,586.000	0.00	
CORVEL CORP			5,195.000	1,284,255.95	
COSTAR GROUP INC			63,415.000	5,541,836.85	
COSTCO WHOLESALE CORP			77,671.000	51,269,073.68	
COTERRA ENERGY INC			139,349.000	3,556,186.48	
COUSINS PROPERTIES INC			13.000	316.55	
COVENANT LOGISTICS GROUP INC			4,765.000	219,380.60	
CPI CORP			1,363.000	0.00	
CRA INTERNATIONAL INC			3,838.000	379,386.30	
CRACKER BARREL OLD COUNTRY STO			5,003.000	385,631.24	
CRANE NXT CO			8,544.000	485,897.28	
CRAZY WOMAN CREEK BANCORP INC			437.000	9,839.15	
CREATIVE MEDIA & COMMUNITY TRU			927.000	3,466.98	
CREDICORP LTD			32,922.000	4,935,995.46	
CREDO TECHNOLOGY GROUP HOLDING			138,448.000	2,695,582.56	
CRESCENT ENERGY CO			3,557.000	46,987.97	
CRH PLC			360,034.000	24,899,951.44	
CRINETICS PHARMACEUTICALS INC			14,070.000	500,610.60	
CROCS INC			13,859.000	1,294,569.19	
CROSS COUNTRY HEALTHCARE INC			13,821.000	312,907.44	
CROWN CASTLE INC			125,715.000	14,481,110.85	
CRYO-CELL INTERNATIONAL INC			782.000	4,460.35	
CRYOPORT INC			6,126.000	94,891.74	
CSG SYSTEMS INTERNATIONAL INC			7,344.000	390,774.24	
CSL LTD			152,510.000	29,830,289.15	
CSP INC			1,400.000	28,000.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CSW INDUSTRIALS INC			2,794.000	579,503.54	
CSX CORP			413,441.000	14,333,999.47	
CTO REALTY GROWTH INC			11,889.000	206,036.37	
CTS CORP			5,341.000	233,615.34	
CTS EVENTIM AG & CO KGAA			364,883.000	25,232,057.18	
CUE BIOPHARMA INC			4,231.000	11,169.84	
CULLINAN ONCOLOGY INC			11,799.000	120,231.81	
CULP INC			4,178.000	24,190.62	
CUMBERLAND PHARMACEUTICALS INC			241.000	419.34	
CUMMINS INC			24,429.000	5,852,455.53	
CUMULUS MEDIA INC			6,554.000	34,867.28	
CUSHMAN & WAKEFIELD PLC			21,067.000	227,523.60	
CUTERA INC			8,060.000	28,411.50	
CV HOLDINGS INC/UNITED STATES			5,499.000	148.47	
CVB FINANCIAL CORP			21,684.000	437,799.96	
CVR CATALYST CONTRA			16,348.000	0.00	
CVR ENERGY INC			7,618.000	230,825.40	
CVR F STAR			350.000	0.00	
CVR F STAR THERAPEUTIC			350.000	0.00	
CVS HEALTH CORP			167,313.000	13,211,034.48	
CYBERARK SOFTWARE LTD			58,000.000	12,704,900.00	
CYBERCARE INC COM			5,500.000	0.00	
CYCLERION THERAPEUTICS INC			114.000	381.90	
CYCLO THERAPEUTICS INC			903.234	434.91	
CYIENT LTD			97,618.000	2,690,092.94	
CYMABAY THERAPEUTICS INC			12,295.000	290,407.90	
CYTODYN INC			79,398.000	15,224.81	
D7 ENTERPRISES INC			18.000	0.00	
DAIICHI SANKYO CO LTD			750,000.000	20,598,667.32	
DAIKIN INDUSTRIES LTD			51,600.000	8,412,725.55	
DAILY JOURNAL CORP			343.000	116,901.26	
DAKTRONICS INC			8,274.000	70,163.52	
DALATA HOTEL GROUP PLC			473,091.000	2,414,411.88	
DALLASNEWS CORP			80.000	341.60	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			26,313.000	384,432.93	
DANAHER CORP			81,562.000	18,868,553.08	
DARDEN RESTAURANTS INC			15,487.000	2,544,514.10	
DASSAULT SYST SHS			276,030.000	13,487,983.13	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DATA I/O CORP			3,658.000	10,754.52	
DATATEC SYS INC COM			25,900.000	0.00	
DATATRAK INTERNATIONAL INC			59.000	2.36	
DAVE & BUSTER'S ENTERTAINMENT			11,211.000	603,712.35	
DAVITA INC			6,229.000	652,550.04	
DAXOR CORP			1,675.000	16,059.77	
DAY ONE BIOPHARMACEUTICALS INC			7,055.000	103,003.00	
DB INSURANCE CO LTD			104,197.000	6,771,714.54	
DBS GROUP HOLDINGS LTD			364,200.000	9,224,412.10	
DECIPHERA PHARMACEUTICALS INC			13,483.000	217,480.79	
DECORATOR INDUSTRIES INC			831.000	0.00	
DEERE & CO			32,784.000	13,109,338.08	
DELCATH SYSTEMS INC			2.000	8.31	
DELEK US HOLDINGS INC			547,455.000	14,124,339.00	
DELIA*S INC			3,437.000	0.00	
DELL TECHNOLOGIES INC			10,336.000	790,704.00	
DELPHAX TECHNOLOGIES INC			7,074.000	162.34	
DELTA AIR LINES INC			74,408.000	2,993,433.84	
DELTA APPAREL INC			5,673.000	40,448.49	
DELTA ELECTRONICS INC			217,000.000	2,216,630.57	
DELTAGEN INC			13,680.000	0.01	
DELUXE CORP			8,966.000	192,320.70	
DENNY'S CORP			15,105.000	164,342.40	
DENTSPLY SIRONA INC			48,397.000	1,722,449.23	
DERMTECH INC			7,330.000	12,827.50	
DESCARTES SYS GROUP INC			36,970.000	3,121,393.98	
DESIGN THERAPEUTICS INC			25,818.000	68,417.70	
DESIGNER BRANDS INC			11,928.000	105,562.80	
DESTINATION MATERNITY CORP			3,060.000	0.00	
DEUTSCHE BANK AG			650,600.000	8,885,824.93	
DEUTSCHE POST AG			255,800.000	12,674,653.58	
DEVON ENERGY CORP			87,399.000	3,959,174.70	
DEXCOM INC			119,716.000	14,855,558.44	
DHT HOLDINGS INC			29,791.000	292,249.71	
DIADEXUS INC			148.000	0.00	
DIAMEDICA THERAPEUTICS INC			21,596.000	61,332.64	
DIAMOND HILL INVESTMENT GROUP			1,350.000	223,546.50	
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	327.00	
DIAMONDBACK ENERGY INC			70,646.000	10,955,781.68	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DIAMONDROCK HOSPITALITY CO			44,490.000	417,761.10	
DIGI INTERNATIONAL INC			10,997.000	285,922.00	
DIGIMARC CORP			6,091.000	220,006.92	
DIGITAL REALTY TRUST INC			35,020.000	4,712,991.60	
DIGITAL TURBINE INC			14,740.000	101,116.40	
DIGITAL VIDEO SYSTEMS INC			319.000	0.00	
DILLARD'S INC			1,600.000	645,840.00	
DINE BRANDS GLOBAL INC			3,291.000	163,398.15	
DIODES INC			8,957.000	721,217.64	
DIPLOMA PLC			46,578.000	2,126,906.87	
DISC MEDICINE INC			2,387.000	137,873.12	
DISCO CORP			85,000.000	21,090,226.42	
DISCOVER FINANCIAL SERVICES			38,975.000	4,380,790.00	
DISTRIBUTION SOLUTIONS GROUP I			8,307.000	262,168.92	
DIVERSIFIED HEALTHCARE TRUST			38,026.000	142,217.24	
DIVINE INC			6,229.000	0.00	
DIXIE GROUP INC/THE			1,675.000	1,247.03	
DLH HOLDINGS CORP			1,241.000	19,545.75	
DMC GLOBAL INC			5,750.000	108,215.00	
DNOW INC			17,806.000	201,563.92	
DOCEBO INC			34,975.000	1,692,090.50	
DOCGO INC			12,918.000	72,211.62	
DOCUSIGN INC			13,619.000	809,649.55	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			29,336.000	3,988,229.20	
DOLLAR TREE INC			38,523.000	5,472,192.15	
DOMINION ENERGY INC			131,760.000	6,192,720.00	
DOMINO'S PIZZA INC			6,696.000	2,760,292.08	
DOMO INC			6,386.000	65,711.94	
DONEGAL GROUP INC			7,446.000	102,732.34	
DONNELLEY FINANCIAL SOLUTIONS			624.000	38,918.88	
DOORDASH INC			9,794.000	968,528.66	
DOOSAN BOBCAT INC			220,526.000	8,629,950.52	
DORIAN LPG LTD			769.000	33,736.03	
DORMAN PRODUCTS INC			7,222.000	602,387.02	
DOUGLAS DYNAMICS INC			4,464.000	132,491.52	
DOUGLAS ELLIMAN INC			6,396.000	18,868.20	
DOUGLAS EMMETT INC			29,696.000	430,592.00	
DOVER CORP			24,222.000	3,725,585.82	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DOW INC			88,676.000	4,862,991.84	
DR HORTON INC			55,549.000	8,442,337.02	
DRI CORP			787.000	0.00	
DRIL-QUIP INC			6,486.000	150,929.22	
DRIVE SHACK INC			21,464.000	4,074.94	
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00	
DSM-FIRMENICH AG			316,788.000	32,194,467.50	
DSV A/S			95,000.000	16,688,894.32	
DT MIDSTREAM INC			18,814.000	1,031,007.20	
DTE ENERGY CO			37,844.000	4,172,679.44	
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.00	
DUCOMMUN INC			4,250.000	221,255.00	
DUKE ENERGY CORP			115,193.000	11,178,328.72	
DUN & BRADSTREET HOLDINGS INC			1,130,155.000	13,222,813.50	
DUOLINGO INC			5,314.000	1,205,480.90	
DUPONT DE NEMOURS INC			55,994.000	4,307,618.42	
DURECT CORP			856.000	505.04	
DUTCH BROS INC			11,879.000	376,207.93	
DXP ENTERPRISES INC/TX			1,876.000	63,221.20	
DYADIC INTERNATIONAL INC			16,951.000	27,238.87	
DYCOM INDUSTRIES INC			5,982.000	688,468.38	
DYNACQ HEALTHCARE INC			16.000	0.00	
DYNAVAX TECHNOLOGIES CORP			30,970.000	432,960.60	
DYNE THERAPEUTICS INC			16,776.000	223,120.80	
DYNEX CAPITAL INC			3,752.000	46,975.04	
DZS INC			688.000	7,048.10	
EACO CORP			16.000	542.40	
EAGLE BANCORP INC			6,729.000	202,812.06	
EAGLE FINANCIAL SERVICES INC			104.000	3,107.52	
EAGLE PHARMACEUTICALS INC/DE			5,252.000	27,467.96	
EARTHCARE CO COM			12,400.000	0.00	
EARTHSHELL CORP COM NEW			1,800.000	0.00	
EASTERLY GOVERNMENT PROPERTIES			15,848.000	212,997.12	
EASTERN BANKSHARES INC			26,157.000	371,429.40	
EASTERN CO/THE			1,716.000	37,752.00	
EASTMAN CHEMICAL CO			17,572.000	1,578,317.04	
EATON CORP PLC			53,131.000	12,795,007.42	
EBAY INC			79,806.000	3,481,137.72	
EBIX INC			7,268.000	7,558.72	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EBT INTL INC COM NEW			69.000	0.00	
ECOLAB INC			29,346.000	5,820,779.10	
EDENRED SE			210,080.000	12,563,992.17	
EDGEWELL PERSONAL CARE CO			10,883.000	398,644.29	
EDISON INTERNATIONAL			70,902.000	5,068,783.98	
EDITAS MEDICINE INC			8,593.000	87,047.09	
EDP - ENERGIAS DE PORTUGAL SA			1,883,051.000	9,474,911.48	
EDUCATION HOLDINGS 1 INC			4,413.000	0.00	
EDUCATIONAL DEVELOPMENT CORP			2,549.000	2,956.84	
EDWARDS LIFESCIENCES CORP			70,133.000	5,347,641.25	
EGAIN CORP			6,135.000	51,104.55	
EIGER BIOPHARMACEUTICALS INC			19,578.000	4,395.26	
ELECTROMED INC			6,446.000	70,325.86	
ELECTRONIC ARTS INC			41,349.000	5,656,956.69	
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	38.39	
ELEMENT SOLUTIONS INC			35,572.000	823,136.08	
ELEVANCE HEALTH INC			30,113.000	14,200,086.28	
ELF BEAUTY INC			8,856.000	1,278,275.04	
ELI LILLY & CO			106,667.000	62,178,327.64	
ELITE MATERIAL CO LTD			146,300.000	1,820,973.93	
ELLINGTON FINANCIAL INC			1,522.875	19,355.74	
ELLINGTON RESIDENTIAL MORTGAGE			4,851.000	29,736.63	
ELME COMMUNITIES			15,184.000	221,686.40	
EMAK WORLDWIDE INC			1,137.000	0.00	
EMBECTA CORP			10,014.000	189,565.02	
EMCORE CORP			12,454.000	6,090.00	
EMERALD HOLDING INC			9,458.000	56,558.84	
EMERGENT BIOSOLUTIONS INC			10,618.000	25,483.20	
EMERSON ELECTRIC CO			65,924.000	6,416,382.92	
EMERSON RADIO CORP			4,778.000	2,631.73	
EMPIRE RESORTS INC ESC			104.000	0.00	
EMPIRE STATE REALTY TRUST INC			26,126.000	253,160.94	
EMPLOYERS HOLDINGS INC			9,443.000	372,054.20	
ENACT HOLDINGS INC			22,819.000	659,240.91	
ENANTA PHARMACEUTICALS INC			5,427.000	51,068.07	
ENBRIDGE INC			81,100.000	2,921,222.00	
ENCORE CAPITAL GROUP INC			6,948.000	352,611.00	
ENCORE WIRE CORP			4,023.000	859,312.80	
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ENDO INTERNATIONAL PLC			24,359.000	12.18	
ENER1 INC			8,865.000	0.00	
ENERGIZER HOLDINGS INC			11,701.000	370,687.68	
ENERGY CONVERSION DEVICES INC			3,568.000	0.00	
ENERGY FOCUS INC			2.000	3.00	
ENERGY TRANSFER LP			2,359,152.000	32,556,297.60	
ENERPAC TOOL GROUP CORP			12,565.000	390,645.85	
ENERSYS			8,457.000	853,818.72	
ENFUSION INC			170,397.000	1,652,850.90	
ENGIE SA			590,769.000	10,387,974.99	
ENGLOBAL CORP			808.000	1,389.76	
ENHERENT CORP			9,218.000	0.01	
ENLINK MIDSTREAM LLC			1,415,660.000	17,214,425.60	
ENLIVEN THERAPEUTICS INC			9,170.000	126,912.80	
ENNIS INC			6,453.000	141,385.23	
ENOVA INTERNATIONAL INC			4,985.000	275,969.60	
ENOVIS CORP			8,363.000	468,495.26	
ENPHASE ENERGY INC			15,791.000	2,086,622.74	
ENPRO INC			3,829.000	600,157.46	
ENSIGN GROUP INC/THE			13,197.000	1,480,835.37	
ENSTAR GROUP LTD			1,784.000	525,120.40	
ENTERGY CORP			40,648.000	4,113,171.12	
ENTERPRISE BANCORP INC/MA			3,330.000	107,425.80	
ENTERPRISE FINANCIAL SERVICES			5,409.000	241,511.85	
ENTERPRISE PRODUCTS PARTNERS L			988,627.000	26,050,321.45	
ENTRADA THERAPEUTICS INC			7,471.000	112,737.39	
ENTRADE INC COM			13,100.000	0.00	
ENVESTNET INC			9,018.000	446,571.36	
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00	
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,641.71	
ENVIT CAPITAL GROUP INC			290.000	0.00	
ENZO BIOCHEM INC			15,734.000	21,870.26	
ENZON PHARMACEUTICALS INC			10,765.000	1,007.06	
EOG RESOURCES INC			72,395.000	8,756,175.25	
EPAM SYSTEMS INC			13,921.000	4,139,270.14	
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			10,686.000	853,170.24	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EPR PROPERTIES			12,941.000	626,991.45	
EQT CORP			47,565.000	1,838,862.90	
EQUIFAX INC			14,249.000	3,523,635.21	
EQUIFIN INC			394.000	0.00	
EQUINIX INC			12,103.000	9,747,635.17	
EQUITRANS MIDSTREAM CORP			69,287.000	705,341.66	
EQUITY BANCSHARES INC			3,520.000	119,328.00	
EQUITY COMMONWEALTH			20,514.000	393,868.80	
EQUITY LIFESTYLE PROPERTIES IN			10,084.000	711,325.36	
EQUITY RESIDENTIAL			53,800.000	3,290,408.00	
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00	
ERSTE GROUP BANK AG			270,400.000	10,971,154.04	
ESAB CORP			8,996.000	779,233.52	
ESC CONCORD CAMERA CORP			3,480.000	0.00	
ESC DOVPHARMACEUTICAL INC			243.000	0.00	
ESC GLOBIX CORPORATION			33,000.000	0.00	
ESCALADE INC			5,366.000	107,802.94	
ESCALERA RESOURCES CO			9,249.000	0.00	
ESCO TECHNOLOGIES INC			5,790.000	677,603.70	
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	13,588.23	
ESPERION THERAPEUTICS INC			11,101.000	33,191.99	
ESR GROUP LTD HK/01821			1,517,600.000	2,098,991.50	
ESSA BANCORP INC			930.000	18,618.60	
ESSENT GROUP LTD			20,056.000	1,057,753.44	
ESSENTIAL PROPERTIES REALTY TR			16,284.000	416,219.04	
ESSEX PROPERTY TRUST INC			10,598.000	2,627,668.12	
ESTABLISHMENT LABS HOLDINGS IN			5,425.000	140,453.25	
ESTEE LAUDER COS INC/THE			37,594.000	5,498,122.50	
ETERNA THERAPEUTICS INC			3.000	5.37	
ETHAN ALLEN INTERIORS INC			5,471.000	174,634.32	
ETSY INC			19,266.000	1,561,509.30	
EUROBANCSHARES INC			3,146.000	0.00	
EUROBO PHARMACEUTICALS INC			268.000	0.00	
EVERBRIDGE INC			6,198.000	150,673.38	
EVERCEL INC			2,040.000	1,632.00	
EVERCORE INC			7,136.000	1,220,612.80	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EVEREST GROUP LTD			9,647.000	3,410,986.26	
EVERGREEN ENERGY INC			1,552.000	0.00	
EVERGREEN SOLAR INC			8,573.000	0.00	
EVERGY INC			53,044.000	2,768,896.80	
EVERI HOLDINGS INC			15,225.000	171,585.75	
EVERQUOTE INC			4,759.000	58,250.16	
EVERSOURCE ENERGY			60,612.000	3,740,972.64	
EVERTEC INC			11,487.000	470,277.78	
EVI INDUSTRIES INC			2,778.000	65,921.94	
EVOLENT HEALTH INC			22,579.000	745,784.37	
EVOLUTION PETROLEUM CORP			18,280.000	106,206.80	
EVOLV TECHNOLOGIES HOLDINGS IN			202,322.000	954,959.84	
EVOTEC SE			900,000.000	21,156,256.80	
EW SCRIPPS CO/THE			9,943.000	79,444.57	
EXACT SCIENCES CORP			7,338.000	542,865.24	
EXCELERATE ENERGY INC			35,780.000	553,158.80	
EXELON CORP			138,543.000	4,973,693.70	
EXIDE INDUSTRIES LTD			510,425.000	1,949,660.84	
EXLSERVICE HOLDINGS INC			31,967.000	986,181.95	
EXP WORLD HOLDINGS INC			10,875.000	168,780.00	
EXPEDIA GROUP INC			93,116.000	14,134,077.64	
EXPEDITORS INTERNATIONAL OF WA			24,069.000	3,061,576.80	
EXPERIAN PLC			208,657.000	8,517,190.11	
EXPONENT INC			11,840.000	1,042,393.60	
EXPRESS INC			224.000	1,874.88	
EXPRO GROUP HOLDINGS NV			18,195.000	289,664.40	
EXTRA SPACE STORAGE INC			27,872.000	4,468,717.76	
EXTREME NETWORKS INC			20,954.000	369,628.56	
EXXON MOBIL CORP			493,857.000	49,375,822.86	
EZCORP INC			7,528.000	65,794.72	
EZENIA! INC			5,456.000	38.19	
F&G ANNUITIES & LIFE INC			17,714.000	814,844.00	
F5 INC			13,672.000	2,447,014.56	
FAB INDS INC COM			4,400.000	0.00	
FABRINET			8,278.000	1,575,551.74	
FACTORY 2-U STORES INC			5,731.000	0.00	
FACTSET RESEARCH SYSTEMS INC			7,338.000	3,500,592.90	
FAIR ISAAC CORP			5,170.000	6,017,931.70	
FAIRFAX FINANCIAL HOLDINGS LTD			33,081.000	30,459,711.18	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FALCON PRODS INC			7,000.000	0.00	
FALCONSTOR SOFTWARE INC			72.000	90.88	
FANUC CORP			261,300.000	7,686,275.67	
FARADAY TECHNOLOGY CORP			210,000.000	2,442,775.47	
FARMER BROS CO			4,065.000	12,438.90	
FARO TECHNOLOGIES INC			3,854.000	86,830.62	
FAST RETAILING CO LTD			62,700.000	15,561,590.93	
FASTENAL CO			83,345.000	5,398,255.65	
FASTLY INC			20,943.000	372,785.40	
FB FINANCIAL CORP			2,518.000	100,342.30	
FEDDERS CORP COM NEW			23,100.000	0.00	
FEDERAL AGRICULTURAL MORTGAGE			1,301.000	248,777.22	
FEDERAL MOGUL CORP COM			2,400.000	0.00	
FEDERAL REALTY INVESTMENT TRUS			8,495.000	875,409.75	
FEDERAL SCREW WORKS			815.000	4,898.15	
FEDERAL SIGNAL CORP			15,791.000	1,211,801.34	
FEDERATED HERMES INC			17,381.000	588,520.66	
FEDEX CORP			34,739.000	8,787,924.83	
FEDNAT HOLDING CO			946.000	0.00	
FERRARI NV			41,910.000	14,129,503.04	
FG GROUP HOLDINGS INC			168.000	246.96	
FIBERCORE INC			7,424.000	0.01	
FIBERMARK INC COM			6,800.000	0.00	
FIDELITY NATIONAL FINANCIAL IN			17,440.000	889,788.80	
FIDELITY NATIONAL INFORMATION			68,513.000	4,115,575.91	
FIFTH THIRD BANCORP			120,133.000	4,143,387.17	
FINANCIAL INSTITUTIONS INC			4,560.000	97,128.00	
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00	
FINNING INTERNATIONAL INC			63,650.000	1,849,740.64	
FINOVA GROUP INC COM			50,900.000	0.00	
FIRST BANCORP INC/THE			844.000	23,817.68	
FIRST BANCORP/PUERTO RICO			30,924.000	508,699.80	
FIRST BANCORP/SOUTHERN PINES N			8,128.000	300,817.28	
FIRST BANCSHARES INC/THE			5,065.000	148,556.45	
FIRST BUSEY CORP			11,283.000	280,044.06	
FIRST BUSINESS FINANCIAL SERVI			1,240.000	49,724.00	
FIRST COMMONWEALTH FINANCIAL C			29,022.000	448,099.68	
FIRST COMMUNITY BANKSHARES INC			1,830.000	67,893.00	
FIRST FINANCIAL BANKSHARES INC			28,993.000	878,487.90	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FIRST FINANCIAL CORP/IN			2,713.000	116,740.39	
FIRST FINANCIAL NORTHWEST INC			1,956.000	26,366.88	
FIRST FOUNDATION INC			5,911.000	57,218.48	
FIRST GUARANTY BANCSHARES INC			624.000	6,938.88	
FIRST HAWAIIAN INC			19,961.000	456,308.46	
FIRST HORIZON NATIONAL			1.408	0.02	
FIRST HRIZN NATL COM FRAC TEMP			52,400.524	0.00	
FIRST HUMANICS G/O IL			5,000.000	0.00	
FIRST INTERNET BANCORP			1,712.000	41,413.28	
FIRST MARINER BANCORP			4,813.000	0.00	
FIRST MERCHANTS CORP			10,485.000	388,783.80	
FIRST MID BANCSHARES INC			212.000	7,347.92	
FIRST OF LONG ISLAND CORP/THE			3,744.000	49,570.56	
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00	
FIRST REPUBLIC BANK/CA			21,300.000	873.30	
FIRST SAVINGS FINANCIAL GROUP			9,025.000	151,620.00	
FIRST SOLAR INC			12,355.000	2,128,519.40	
FIRST STATE BANCORPORATION/NM			2,669.000	0.00	
FIRST UNITED CORP			7,815.000	183,730.65	
FIRST UNITED CORP RIGHTS			1,689.000	0.00	
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00	
FIRST WATCH RESTAURANT GROUP I			96,110.000	1,931,811.00	
FIRSTCASH HOLDINGS INC			8,422.000	912,860.58	
FIRSTENERGY CORP			97,994.000	3,592,460.04	
FISCHER IMAGING CORP			5,800.000	0.00	
FISERV INC			69,403.000	9,219,494.52	
FLANIGAN'S ENTERPRISES INC			17.000	437.24	
FLEETCOR TECHNOLOGIES INC			8,349.000	2,359,510.89	
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00	
FLEX LTD			40,780.000	1,242,158.80	
FLEXSTEEL INDUSTRIES INC			4,557.000	85,899.45	
FLOUR CITY INTL INC COM NEW			7,300.000	0.00	
FLUOR CORP			28,400.000	1,112,428.00	
FLUSHING FINANCIAL CORP			6,893.000	113,596.64	
FLYI INC COM			29,300.000	0.00	
FLYWIRE CORP			287,578.000	6,657,430.70	
FMC CORP			25,367.000	1,599,389.35	
FOAMEX INTL INC COM NEW			9,459.000	37.84	
FOCUS ENHANCEMENTS INC			19,974.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FOGHORN THERAPEUTICS INC			10,950.000	70,627.50	
FONAR CORP			9,465.000	185,135.40	
FOOT LOCKER INC			13,099.000	408,033.85	
FOOTBALL EQUITIES INC			5,500.000	0.00	
FOOTSTAR INC			18,000.000	0.00	
FORD MOTOR CO			510,811.000	6,226,786.09	
FORESTAR GROUP INC			10,517.000	347,797.19	
FORMFACTOR INC			14,149.000	590,154.79	
FORRESTER RESEARCH INC			6,340.000	169,975.40	
FORTE BIOSCIENCES INC			100.000	82.17	
FORTINET INC			79,688.000	4,664,138.64	
FORTITUDE GOLD CORP			4,674.000	27,843.06	
FORTIVE CORP			52,918.000	3,896,352.34	
FORUM ENERGY TECHNOLOGIES INC			577.000	12,792.09	
FORWARD AIR CORP			7,005.000	440,404.35	
FOSSIL GROUP INC			6,665.000	9,730.90	
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00	
FOUR CORNERS PROPERTY TRUST IN			15,183.000	384,129.90	
FOX CORP			72,795.000	2,129,012.55	
FOX FACTORY HOLDING CORP			6,627.000	447,189.96	
FP PARTNER INC			58,300.000	2,146,240.69	
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00	
FRANKLIN BSP REALTY TRUST INC			8,670.000	117,131.70	
FRANKLIN COVEY CO			4,829.000	210,206.37	
FRANKLIN ELECTRIC CO INC			9,406.000	909,089.90	
FRANKLIN RESOURCES INC			32,599.000	971,124.21	
FRANKLIN STREET PROPERTIES COR			16,503.000	42,247.68	
FREEDOM HOLDING CORP/NV			5,244.000	422,666.40	
FREEPORT-MCMORAN INC			165,820.000	7,058,957.40	
FREIGHTCAR AMERICA INC			1,859.000	5,019.30	
FREQUENCY ELECTRONICS INC			6,960.000	76,212.00	
FREQUENCY THERA CONTRA			2,830.000	0.00	
FRESH CHOICE INC			6,600.000	0.00	
FRESH DEL MONTE PRODUCE INC			6,078.000	159,547.50	
FRESHPET INC			44,033.000	3,820,303.08	
FRESHWORKS INC			28,654.000	673,082.46	
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	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FRONTLINE PLC			26,395.000	529,219.75	
FRP HOLDINGS INC			1,084.000	68,161.92	
FS BANCORP INC			2,451.000	90,588.96	
FULCRUM THERAPEUTICS INC			5,497.000	37,104.75	
FULGENT GENETICS INC			6,117.000	176,842.47	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTUREFUEL CORP			7,231.000	43,964.48	
FUYAO GLASS INDUSTRY GROUP CO HK/03606			323,600.000	1,574,786.62	
G-III APPAREL GROUP LTD			7,495.000	254,680.10	
G1 THERAPEUTICS INC			12,117.000	36,956.85	
GA EXPRESS INC			1,881.000	0.00	
GALAGEN INC			100.000	0.02	
GALAXY ENTERTAINMENT GROUP LTD HK/00027			887,000.000	4,969,712.70	
GALECTIN THERAPEUTICS INC			7,807.000	12,959.62	
GALMED PHARMACEUTICALS LTD			110.000	50.05	
GAMCO INVESTORS INC			7,721.000	147,548.31	
GAMETECH INTERNATIONAL INC			4,418.000	0.00	
GANNETT CO INC			23,737.000	54,595.10	
GARGOYLES INC			187.000	0.00	
GARMIN LTD			28,989.000	3,726,246.06	
GARTNER INC			13,719.000	6,188,778.09	
GATX CORP			6,837.000	821,944.14	
GAZTRANSPORT ET TECHNIGAZ SA			17,605.000	2,331,738.85	
GCI LIBERTY INC SR ESCROW			228,538.000	0.00	
GE HEALTHCARE INC			53,416.000	4,130,125.12	
GEN DIGITAL INC			118,913.000	2,713,594.66	
GENE BIOTHERAPEUTICS INC			65.000	0.00	
GENELUX CORP			3,447.000	48,292.47	
GENERAC HOLDINGS INC			7,104.000	918,120.96	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	0.13	
GENERAL DYNAMICS CORP			26,192.000	6,801,276.64	
GENERAL ELECTRIC CO			137,427.000	17,539,808.01	
GENERAL MILLS INC			88,979.000	5,796,092.06	
GENERAL MOLY INC			5,187.000	0.00	
GENERAL MOTORS CO			158,362.000	5,688,363.04	
GENERAL STEEL HOLDINGS INC			1,145.000	0.23	
GENESCO INC			4,743.000	167,001.03	
GENESIS ENERGY LP			308,808.000	3,575,996.64	
GENESIS WORLDWIDE INC			6,900.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GENMAB A/S			78,524.000	25,075,643.68	
GENTHERM INC			8,472.000	443,593.92	
GENUINE PARTS CO			140,181.000	19,415,068.50	
GENWORTH FINANCIAL INC			72,727.000	485,816.36	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	0.00	
GEOSPACE TECHNOLOGIES CORP			6,567.000	85,108.32	
GERMAN AMERICAN BANCORP INC			5,358.000	173,652.78	
GERON CORP			27,709.000	58,465.99	
GERRESHEIMER AG			65,374.000	6,813,521.96	
GETTY REALTY CORP			7,534.000	220,143.48	
GF SECURITIES CO LTD HK/01776			3,269,800.000	3,911,088.76	
GFL ENVIRONMENTAL INC			358,701.000	12,378,771.51	
GIBRALTAR INDUSTRIES INC			7,363.000	581,529.74	
GIGA-TRONICS INC			104.000	14.92	
GILEAD SCIENCES INC			175,589.000	14,224,464.89	
GLACIER BANCORP INC			18,889.000	780,493.48	
GLADSTONE COMMERCIAL CORP			5,747.000	76,090.28	
GLADSTONE LAND CORP			15,283.000	220,839.35	
GLASSBRIDGE ENTERPRISES INC			3.000	240.00	
GLATFELTER CORP			8,191.000	15,890.54	
GLAUKOS CORP			7,453.000	592,438.97	
GLOBAL INDUSTRIAL CO			8,132.000	315,846.88	
GLOBAL MEDICAL REIT INC			10,056.000	111,621.60	
GLOBAL NET LEASE INC			30,460.000	303,077.00	
GLOBAL PAYMENTS INC			249,433.000	31,677,991.00	
GLOBAL TECHNOLOGIES LTD			4,068.000	1.19	
GLOBAL X US INFRASTRUCTURE			438,868.000	15,123,391.28	
GLOBANT SA			15,156.000	3,606,824.88	
GLOBE LIFE INC			9,904.000	1,205,514.88	
GLOBUS MEDICAL INC			6,954.000	370,578.66	
GLYCOMIMETICS INC			11,618.000	27,418.48	
GMS INC			8,469.000	698,099.67	
GODADDY INC			16,585.000	1,760,663.60	
GOGO INC			7,507.000	76,045.91	
GOLAR LNG LTD			23,770.000	546,472.30	
GOLD CIRCUIT ELECTRONICS LTD			153,000.000	1,086,785.83	
GOLD RESOURCE CORP			17,035.000	6,375.39	
GOLDEN ENTERTAINMENT INC			734.000	29,308.62	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GOLDEN OCEAN GROUP LTD			22,549.000	216,556.17	
GOLDMAN SACHS GROUP INC/THE			40,384.000	15,578,935.68	
GOLUB CAPITAL BDC INC			7,258.000	109,595.80	
GOODRX HOLDINGS INC			68,770.000	460,759.00	
GOODYEAR TIRE & RUBBER CO/THE			57,729.000	826,679.28	
GOPRO INC			15,949.000	55,343.03	
GORMAN-RUPP CO/THE			6,470.000	229,879.10	
GOSSAMER BIO INC			23,892.000	21,801.45	
GRAFTECH INTERNATIONAL LTD			30,370.000	66,510.30	
GRAHAM CORP			4,530.000	85,934.10	
GRAHAM HOLDINGS CO			942.000	656,121.84	
GRAND CANYON EDUCATION INC			7,986.000	1,054,471.44	
GRANITE BROAD LLC RBR			70.000	0.00	
GRANITE BROADCASTING CORP			70.000	0.00	
GRANITE CONSTRUCTION INC			11,172.000	568,207.92	
GRANITE POINT MORTGAGE TRUST I			6,285.000	37,332.90	
GRAPHITE BIO INC			9,247.000	24,227.14	
GRAY TELEVISION INC			24,447.000	218,608.19	
GREAT AMERICAN BANCORP INC			144.000	4,986.80	
GREAT ELM GROUP INC			1,871.000	3,629.74	
GREAT LAKES DREDGE & DOCK CORP			8,564.000	65,771.52	
GREAT SOUTHERN BANCORP INC			1,766.000	104,812.10	
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00	
GREEN DOT CORP			11,410.000	112,959.00	
GREEN PLAINS INC			16,573.000	417,971.06	
GREENBRIER COS INC/THE			5,024.000	221,960.32	
GREENHUNTER RESOURCES INC			1,231.000	0.00	
GREENIDGE GENERATION HOLDINGS			72.000	483.12	
GREENLIGHT CAPITAL RE LTD			14,430.000	164,790.60	
GREGGS PLC			72,621.000	2,408,860.07	
GREIF INC			4,987.000	327,097.33	
GRID DYNAMICS HOLDINGS INC			120,983.000	1,612,703.39	
GRIFFON CORP			10,638.000	648,386.10	
GRITSTONE BIO INC			6,274.000	12,798.96	
GROCERY OUTLET HOLDING CORP			15,144.000	408,282.24	
GROUP 1 AUTOMOTIVE INC			3,847.000	1,172,334.78	
GROWGENERATION CORP			9,142.000	22,946.42	
GRUPO AEROPORTUARIO DEL PACIFI			142,624.000	2,508,521.58	
GRUPO AEROPORTUARIO DEL SUREST ADR			16,471.000	4,846,921.17	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GRUPO MEXICO SAB DE CV			358,642.000	1,998,797.26	
GSE SYSTEMS INC			75.000	153.75	
GSK PLC			603,700.000	11,160,692.21	
GSV INC			770.000	0.08	
GTT COMMUNICATIONS INC WTS EXP 12/31/2024			146.000	0.00	
GTX INC			397.000	0.00	
GUESS? INC			9,057.000	208,854.42	
GUIDED THERAPEUTICS INC			2.000	0.29	
GULF ISLAND FABRICATION INC			5,330.000	23,078.90	
GULFPORT ENERGY CORP			1,789.000	238,294.80	
GYRODYNE CO AMER INC			13,568.000	0.00	
GYRODYNE LLC			766.000	7,598.72	
H WORLD GROUP LTD ADR			268,680.000	8,984,659.20	
H&E EQUIPMENT SERVICES INC			4,829.000	252,653.28	
HACKETT GROUP INC/THE			7,596.000	172,960.92	
HAEMONETICS CORP			8,418.000	719,823.18	
HAIER SMART HOME CO LTD HK/06690			2,161,600.000	6,103,986.03	
HAIN CELESTIAL GROUP INC/THE			14,590.000	159,760.50	
HALEON PLC			3,047,052.000	12,494,114.35	
HALLADOR ENERGY CO			12,765.000	112,842.60	
HALLIBURTON CO			103,501.000	3,741,561.15	
HALLMARK FINANCIAL SERVICES IN			190.000	191.90	
HALOZYME THERAPEUTICS INC			25,167.000	930,172.32	
HAMILTON BEACH BRANDS HOLDING			2,964.000	51,840.36	
HAMILTON LANE INC			5,336.000	605,315.84	
HAMPSHIRE GROUP LTD			2,587.000	0.00	
HANCOCK WHITNEY CORP			16,647.000	808,877.73	
HANKOOK TIRE & TECHNOLOGY CO L			269,162.000	9,488,281.66	
HANMI FINANCIAL CORP			5,095.000	98,843.00	
HANNON ARMSTRONG SUSTAINABLE I			12,817.000	353,492.86	
HARBOR DIVERSIFIED INC			100.000	203.00	
HARBOURTON CAPITAL GROUP INC			233.000	0.00	
HARLEYSVILLE FINANCIAL CORP			249.000	5,498.10	
HARMONIC INC			19,346.000	252,271.84	
HARMONY BIOSCIENCES HOLDINGS I			3,678.000	118,799.40	
HARROW INC			16,597.000	185,886.40	
HARTE HANKS INC			952.000	6,464.08	
HARTFORD FINANCIAL SERVICES GR			58,602.000	4,710,428.76	
HARVARD APPARATUS REGENERATIVE			68.000	334.28	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HARVARD BIOSCIENCE INC			26,121.000	139,747.35	
HARVEST NATURAL RESOURCES INC			1,538.000	0.00	
HASBRO INC			15,081.000	770,035.86	
HASTINGS MANUFACTURING CO			262.000	0.00	
HAUPPAUGE DIGITAL INC			3,900.000	39.39	
HAVERTY FURNITURE COS INC			4,484.000	159,182.00	
HAWAIIAN HOLDINGS INC			10,439.000	148,233.80	
HAWKINS INC			8,272.000	582,514.24	
HAWTHORN BANCSHARES INC			1,044.000	26,486.28	
HAYDEN HALL INC			1.000	0.00	
HAYNES INTERNATIONAL INC			2,332.000	133,040.60	
HB FULLER CO			12,939.000	1,053,363.99	
HCA HEALTHCARE INC			24,610.000	6,661,434.80	
HDFC BANK LTD			536,101.000	11,011,769.73	
HDFC BANK LTD ADR			540,310.000	36,260,204.10	
HDFC LIFE INSURANCE CO LTD			172,146.000	1,337,841.65	
HEALTHCARE SERVICES GROUP INC			16,076.000	166,708.12	
HEALTHEQUITY INC			13,307.000	882,254.10	
HEALTHPEAK PROPERTIES INC			105,018.000	2,079,356.40	
HEALTHSTREAM INC			6,091.000	164,639.73	
HEALTHWAREHOUSE.COM INC			409.000	57.04	
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00	
HEARTLAND EXPRESS INC			15,673.000	223,496.98	
HEARTLAND FINANCIAL USA INC			6,295.000	236,754.95	
HECLA MINING CO			97,255.000	467,796.55	
HEIDRICK & STRUGGLES INTERNATI			6,453.000	190,557.09	
HELICOS BIOSCIENCES CORP			297.000	0.00	
HELIOS AND MATHESON ANALYTICS			2.000	0.00	
HELIOS TECHNOLOGIES INC			3,929.000	178,180.15	
HELIX ENERGY SOLUTIONS GROUP I			37,459.000	385,078.52	
HELM CAP GROUP INC COM			600.000	0.00	
HELMERICH & PAYNE INC			17,763.000	643,375.86	
HENNESSY ADVISORS INC			2,799.000	18,781.29	
HENRY SCHEIN INC			26,025.000	1,970,352.75	
HENSOLDT AG			281,247.000	7,580,579.76	
HERC HOLDINGS INC			4,945.000	736,261.05	
HERCULES CAPITAL INC			22,667.000	377,858.89	
HERITAGE FINANCIAL CORP/WA			8,155.000	174,435.45	
HERON THERAPEUTICS INC			12,369.000	21,027.30	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HERSHEY CO/THE			23,263.000	4,337,153.72	
HERTZ GLOBAL HOLDINGS INC			2.000	20.78	
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			4.000	21.92	
HESS CORP			43,556.000	6,279,032.96	
HESS MIDSTREAM LP			91,368.000	2,889,969.84	
HEWLETT PACKARD ENTERPRISE CO			239,762.000	4,071,158.76	
HEXAGON AB			953,606.000	11,444,767.08	
HG HOLDINGS INC			241.000	1,467.31	
HHGREGG INC			6,832.000	3.41	
HIBBETT INC			4,779.000	344,183.58	
HIGHWOODS PROPERTIES INC			18,964.000	435,413.44	
HILLENBRAND INC			15,199.000	727,272.15	
HILLEVAX INC			7,710.000	123,745.50	
HILLTOP HOLDINGS INC			15,252.000	537,022.92	
HILTON GRAND VACATIONS INC			14,362.000	577,065.16	
HILTON WORLDWIDE HOLDINGS INC			29,654.000	5,399,696.86	
HINDUSTAN UNILEVER LTD			61,161.000	1,957,967.88	
HINES HORTICULTURE INC COM			21,200.000	0.00	
HISPANIC EXPRESS INC			200.000	0.00	
HMN FINANCIAL INC			1,125.000	25,875.00	
HNI CORP			9,517.000	398,096.11	
HOLCIM AG			140,000.000	10,981,762.01	
HOLLYSYS AUTOMATION TECHNOLOGI			9,077.000	239,178.95	
HOLOGIC INC			53,250.000	3,804,712.50	
HOLOGRAPHIC STORAGE LTD			43.000	21.50	
HOME BANCORP INC			3,161.000	132,793.61	
HOME BANCSHARES INC/AR			27,985.000	708,860.05	
HOME DEPOT INC/THE			157,027.000	54,417,706.85	
HOMEBANC CORP GA COM			25,900.000	0.00	
HOMESTREET INC			4,767.000	49,100.10	
HOMETRUST BANCSHARES INC			3,917.000	105,445.64	
HON HAI PRECISION INDUSTRY CO			1,602,000.000	5,454,749.89	
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	2,811,490.00	
HONEYWELL INTERNATIONAL INC			76,233.000	15,986,822.43	
HOOKER FURNISHINGS CORP			1,710.000	44,596.80	
HOOPER HOLMES INC			820.000	0.00	
HOPE BANCORP INC			20,723.000	250,333.84	
HORIZON BANCORP INC/IN			2,904.000	41,556.24	
HORMEL FOODS CORP			63,827.000	2,049,484.97	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HOST HOTELS & RESORTS INC			141,555.000	2,756,075.85	
HOULIHAN LOKEY INC			7,917.000	949,327.47	
HOUSTON AMERICAN ENERGY CORP			241.000	431.39	
HOVNANIAN ENTERPRISES INC			354.000	55,089.48	
HOWMET AEROSPACE INC			57,784.000	3,127,270.08	
HOYA CORP			104,800.000	13,101,858.96	
HP INC			117,986.000	3,550,198.74	
HSBC HOLDINGS PLC			1,699,830.000	13,770,924.57	
HUB24 LTD			84,325.000	2,070,834.50	
HUBBELL INC			8,350.000	2,746,565.50	
HUBSPOT INC			17,119.000	9,938,264.26	
HUDSON GLOBAL INC			20.000	311.20	
HUDSON PACIFIC PROPERTIES INC			25,743.000	239,667.33	
HUFFY CORP COM			5,000.000	0.00	
HUGO BOSS AG			133,850.000	9,974,460.37	
HUMANA INC			18,390.000	8,419,125.90	
HUNTINGTON BANCSHARES INC/OH			167,489.000	2,130,460.08	
HUNTINGTON INGALLS INDUSTRIES			4,593.000	1,192,526.52	
HURCO COS INC			1,786.000	38,452.58	
HURON CONSULTING GROUP INC			3,899.000	400,817.20	
HYBRID ENERGY HOLDINGS INC			141.000	0.01	
HYGEIA HEALTHCARE HOLDINGS CO HK/06078			234,600.000	1,060,552.86	
HYPERDYNAMICS CORP			406.000	0.00	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			3,721.000	231,408.99	
HYUNDAI GLOVIS CO LTD			72,300.000	10,750,410.42	
I3 VERTICALS INC			3,975.000	84,150.75	
ICF INTERNATIONAL INC			3,888.000	521,341.92	
ICHOR HOLDINGS LTD			4,156.000	139,766.28	
ICON PLC			156,580.000	44,323,100.60	
ICU MEDICAL INC			3,439.000	343,005.86	
IDACORP INC			5.000	491.60	
IDEAYA BIOSCIENCES INC			5,526.000	196,615.08	
IDENTIV INC			289.000	2,381.36	
IDEX CORP			13,936.000	3,025,644.96	
IDEXX LABORATORIES INC			10,685.000	5,930,709.25	
IDNA INC			2,887.000	0.00	
IDT CORP			5,303.000	180,779.27	
IENTERTAINMENT NETWORK INC			831.000	2.66	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
IES HOLDINGS INC			1,726.000	136,733.72	
IGM BIOSCIENCES INC			9,344.000	77,648.64	
IGO CORPORATIONS			26,400.000	0.00	
IGUATEMI SA			400,100.000	2,008,077.66	
IHEARTMEDIA INC			18,997.000	50,721.99	
ILLINOIS TOOL WORKS INC			35,924.000	9,409,932.56	
ILLUMINA INC			18,363.000	2,556,864.12	
IMAGEWARE SYSTEMS INC			1,055.000	0.00	
IMAGINON INC			667.000	0.00	
IMAX CORP			6,837.000	102,691.74	
IMMATICS NV			10,537.000	110,954.61	
IMMERSSION CORP			9,342.000	65,954.52	
IMMUCELL CORP			2,579.000	13,023.95	
IMMUNE PHARMACEUTICALS INC			2.000	0.00	
IMMUNEERING CORP			1,407.000	10,341.45	
IMMUNIC INC			20,549.000	30,823.50	
IMMUNOGEN INC			32,334.000	958,703.10	
IMMUNOME INC			13,337.000	142,705.90	
IMPAC MORTGAGE HOLDINGS INC			521.000	13.79	
IMPATH INC COM			18,800.000	82,532.00	
IMPERIAL BRANDS PLC			384,800.000	8,861,660.02	
INARI MEDICAL INC			8,960.000	581,683.20	
INCOMNET INC			300.000	0.00	
INCYTE CORP			47,083.000	2,956,341.57	
INDEPENDENCE REALTY TRUST INC			17,107.000	261,737.10	
INDEPENDENT BANK CORP			9,724.000	639,936.44	
INDEPENDENT BANK GROUP INC			10,409.000	529,609.92	
INDORAMA VENTURES PCL			3,581,600.000	2,859,403.77	
INDUSTRIAL LOGISTICS PROPERTIE			11,329.000	53,246.30	
INDYMAC BANCORP INC			25,800.000	0.00	
INFINEON TECHNOLOGIES AG			595,075.000	24,847,814.84	
INFORMA PLC			848,536.000	8,450,347.38	
INFORMATION SERVICES GROUP INC			4,145.000	19,522.95	
INFOSYS LTD ADR			151,379.000	2,782,346.02	
ING GROEP NV			666,000.000	9,951,036.27	
INGERSOLL RAND INC			61,146.000	4,729,031.64	
INGEVITY CORP			8,323.000	393,012.06	
INGLES MARKETS INC			5,669.000	489,631.53	
INHIBITOR THERAPEUTICS INC			1,225.000	111.50	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INHIBRX INC			10,098.000	383,724.00	
INMODE LTD			13,107.000	291,499.68	
INNODATA INC			376,129.000	3,061,690.06	
INNOSPEC INC			4,844.000	596,974.56	
INNOVATE CORP			1,592.000	1,958.16	
INNOVATIVE INDUSTRIAL PROPERTI			5,001.000	504,200.82	
INNOVEX INC/MN			8,343.000	0.00	
INNOVIVA INC			26,884.000	431,219.36	
INOGEN INC			2,847.000	15,630.03	
INOZYME PHARMA INC			15,566.000	66,311.16	
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00	
INSEEGO CORP			3,524.000	774.57	
INSIGHT ENTERPRISES INC			9,460.000	1,676,217.40	
INSMED INC			24,550.000	760,804.50	
INSPERITY INC			8,066.000	945,496.52	
INSPIRE MEDICAL SYSTEMS INC			41,409.000	8,423,832.87	
INSTALLED BUILDING PRODUCTS IN			4,863.000	889,053.66	
INSTEEL INDUSTRIES INC			7,909.000	302,835.61	
INSULET CORP			12,186.000	2,644,118.28	
INTAPP INC			62,729.000	2,384,956.58	
INTEGER HOLDINGS CORP			8,031.000	795,711.48	
INTEGRA BANK CORP			2,671.000	0.00	
INTEGRAL VISION INC			4,289.000	0.00	
INTEL CORP			534,205.000	26,843,801.25	
INTELLICHECK INC			158.000	300.20	
INTER PARFUMS INC			3,813.000	549,110.13	
INTERCONTINENTAL EXCHANGE INC			66,186.000	8,500,267.98	
INTERDIGITAL INC			7,722.000	838,145.88	
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00	
INTERFACE INC			9,379.000	118,362.98	
INTERMET CORP			20,500.000	0.00	
INTERNATIONAL BANCSHARES CORP			12,333.000	669,928.56	
INTERNATIONAL BUSINESS MACHINE			112,464.000	18,393,487.20	
INTERNATIONAL FLAVORS & FRAGRA			29,520.000	2,390,234.40	
INTERNATIONAL GAME TECHNOLOGY			16,114.000	441,684.74	
INTERNATIONAL ISOTOPES INC			831.000	33.24	
INTERNATIONAL PAPER CO			70,845.000	2,561,046.75	
INTERNATIONAL SEAWAYS INC			10,024.000	455,891.52	
INTERPACE BIOSCIENCES INC			35.000	37.80	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTERPLAY ENTERTAINMENT CORP			12,923.000	0.01	
INTERPUBLIC GROUP OF COS INC/T			44,289.000	1,445,592.96	
INTERROLL HOLDING AG			5,710.000	18,114,061.65	
INTERVISUAL BOOKS INC			5,600.000	0.00	
INTEST CORP			4,928.000	67,020.80	
INTEVAC INC			8,804.000	38,033.28	
INTREPID POTASH INC			917.000	21,907.13	
INTRUSION INC			2,468.000	622.08	
INTUIT INC			35,098.000	21,937,302.94	
INTUITIVE SURGICAL INC			42,085.000	14,197,795.60	
INUVO INC			1,115.000	473.88	
INVENTRUST PROPERTIES CORP			12,782.000	323,895.88	
INVESCO LTD			51,985.000	927,412.40	
INVESCO MORTGAGE CAPITAL INC			365.000	1,559.36	
INVESCO MTG CAP INC			2,061.000	18,260.46	
INVESTAR HOLDING CORP			11,143.000	166,142.13	
INVESTORS TITLE CO			710.000	115,093.36	
INVITATION HOMES INC			89,437.000	3,050,696.07	
INVIVO THERAPEUTICS HOLDINGS C			1.000	0.73	
ION GEOPHYSICAL CORP			1,556.000	0.00	
IOVANCE BIOTHERAPEUTICS INC			39,178.000	318,517.14	
IQVIA HOLDINGS INC			21,176.000	4,899,702.88	
IRADIMED CORP			6,848.000	325,074.56	
IRIDIUM COMMUNICATIONS INC			21,484.000	884,281.44	
IROBOT CORP			5,782.000	223,763.40	
IRON MOUNTAIN INC			33,764.000	2,362,804.72	
IRONWOOD PHARMACEUTICALS INC			44,920.000	513,884.80	
ISHARES CORE S&P MIDCAP ETF			1,222,004.000	338,678,408.60	
ISHARES RUSSELL 3000 ETF			123,840.000	33,899,961.60	
ISHARES US INFRASTRUCTURE			267,703.000	10,780,399.81	
ISIGN SOLUTIONS INC			2.000	0.20	
ISRAEL DISCOUNT BANK LTD			2,206,118.000	11,089,098.79	
ISUZU MOTORS LTD			882,500.000	11,367,712.20	
ITC LTD			324,003.000	1,799,243.39	
ITEOS THERAPEUTICS INC			7,931.000	86,844.45	
ITOCHU CORP			194,800.000	7,968,588.77	
ITRON INC			8,699.000	656,861.49	
ITURAN LOCATION AND CONTROL LT			4,192.000	114,190.08	
ITZYOURMALL INC			17.000	0.00	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
J & J SNACK FOODS CORP			3,640.000	608,389.60	
J M SMUCKER CO/THE			24,413.000	3,085,314.94	
J SAINSBURY PLC			2,652,600.000	10,232,523.34	
JABIL INC			14,795.000	1,884,883.00	
JACK HENRY & ASSOCIATES INC			14,746.000	2,409,643.86	
JACK IN THE BOX INC			4,326.000	353,131.38	
JACKSON FINANCIAL INC			11,996.000	614,195.20	
JACO ELECTRONICS INC			1,562.000	0.16	
JACOBS SOLUTIONS INC			17,584.000	2,282,403.20	
JAKKS PACIFIC INC			601.000	21,365.55	
JAMES HARDIE INDUSTRIES PLC			292,720.000	11,283,170.92	
JANUX THERAPEUTICS INC			7,055.000	75,700.15	
JAPAN ELEVATOR SERVICE HOLDING			134,000.000	2,222,244.38	
JB HUNT TRANSPORT SERVICES INC			53,405.000	10,667,114.70	
JD SPORTS FASHION PLC			4,484,446.000	9,486,982.73	
JD.COM INC ADR			39,557.000	1,142,801.73	
JEFFERSONVILLE BANCORP			197.000	3,546.00	
JELD-WEN HOLDING INC			13,245.000	250,065.60	
JER INVESTORS TRUST INC			786.000	0.24	
JERONIMO MARTINS SGPS SA			109,534.000	2,787,764.73	
JOHN B SANFILIPPO & SON INC			1,398.000	144,049.92	
JOHN BEAN TECHNOLOGIES CORP			6,377.000	634,192.65	
JOHN WILEY & SONS INC			9,290.000	294,864.60	
JOHNSON & JOHNSON			295,070.000	46,249,271.80	
JOHNSON CONTROLS INTERNATIONAL			95,142.000	5,483,984.88	
JOHNSON OUTDOORS INC			3,449.000	184,245.58	
JOINT CORP/THE			3,909.000	37,565.49	
JONES LANG LASALLE INC			3.000	566.61	
JOURNAL REGISTER CO COM			18,400.000	0.00	
JPMORGAN CHASE & CO			344,008.000	58,515,760.80	
JUMBO SA			69,430.000	1,926,599.74	
JUNIPER NETWORKS INC			36,873.000	1,087,016.04	
JW MAYS INC			283.000	12,035.99	
JYSKE BANK A/S			20,326.000	1,457,805.84	
KA WANG HOLDING INC			2.000	0.00	
KADANT INC			1,996.000	559,498.76	
KAGA ELECTRONICS CO LTD			168,600.000	7,330,955.04	
KAISER ALUMINUM CORP			3,112.000	221,543.28	
KALA BIO INC			31.000	217.00	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KALEIDO BIOSCIENCES INC			9,750.000	0.01	
KALVISTA PHARMACEUTICALS INC			19,212.000	235,347.00	
KAMAN CORP			5,274.000	126,312.30	
KANSAS CITY LIFE INSURANCE CO			1,879.000	65,391.90	
KARYOPHARM THERAPEUTICS INC			11,419.000	9,877.44	
KASPIEN HOLDINGS INC			297.000	2.02	
KATY INDUSTRIES INC			5,499.000	0.00	
KB FINANCIAL GROUP INC			238,200.000	10,005,919.19	
KB HOME			16,475.000	1,029,028.50	
KBC GROUP NV			97,471.000	6,322,461.09	
KE HOLDINGS INC ADR			112,400.000	1,822,004.00	
KEI INDUSTRIES LTD			69,419.000	2,710,772.85	
KELLANOVA			60,097.000	3,360,023.27	
KELLY SERVICES INC			4,821.000	104,230.02	
KEMPER CORP			10,258.000	499,256.86	
KENNAMETAL INC			17,569.000	453,104.51	
KENNEDY-WILSON HOLDINGS INC			23,393.000	289,605.34	
KENTUCKY FIRST FEDERAL BANCORP			981.000	4,385.07	
KENVUE INC			199,299.000	4,290,907.47	
KEROS THERAPEUTICS INC			2,721.000	108,186.96	
KERRY GROUP PLC			150,060.000	13,038,978.86	
KEURIG DR PEPPER INC			198,887.000	6,626,914.84	
KEWAUNEE SCIENTIFIC CORP			1,109.000	32,238.63	
KEYCORP			162,851.000	2,345,054.40	
KEYENCE CORP			45,100.000	19,872,408.24	
KEYSIGHT TECHNOLOGIES INC			31,538.000	5,017,380.42	
KEYSTONE CONS INDS INC			5,800.000	0.00	
KEYWORDS STUDIOS PLC			1,030,000.000	21,822,791.28	
KEZAR LIFE SCIENCES INC			9,748.000	9,235.26	
KIA CORP			38,784.000	3,011,414.71	
KID BRANDS INC			2,768.000	0.00	
KIMBALL ELECTRONICS INC			5,271.000	142,053.45	
KIMBERLY-CLARK CORP			50,151.000	6,093,848.01	
KIMCO REALTY CORP			71,681.000	1,527,522.11	
KINAXIS INC			140,000.000	15,789,018.65	
KINDER MORGAN INC			353,734.000	6,239,867.76	
KINETIK HOLDINGS INC			19,582.000	654,038.80	
KINGFISHER PLC			709,600.000	2,200,887.13	
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KIRBY CORP			10,737.000	842,639.76	
KITE REALTY GROUP TRUST			41,507.000	948,850.02	
KLA CORP			17,499.000	10,172,168.70	
KLX ENERGY SERVICES HOLDINGS I			649.000	7,307.74	
KNOWLES CORP			14,698.000	263,241.18	
KOBE BUSSAN CO LTD			529,500.000	15,646,879.62	
KODIAK GAS SERVICES INC			27,783.000	557,882.64	
KOKUSAI ELECTRIC CORP			64,500.000	1,402,273.43	
KONA GRILL INC			1,503.000	58.62	
KONECRANES OYJ			46,793.000	2,107,913.61	
KONINKLIJKE AHOLD DELHAIZE NV			343,300.000	9,865,573.36	
KONTOOR BRANDS INC			7,982.000	498,236.44	
KOPIN CORP			14,574.000	29,585.22	
KOPPERS HOLDINGS INC			8,563.000	438,596.86	
KOREAN REINSURANCE CO			193,680.000	1,075,248.36	
KORN FERRY			11,283.000	669,646.05	
KOSMOS ENERGY LTD			68,140.000	457,219.40	
KOTAK MAHINDRA BANK LTD			139,994.000	3,210,077.15	
KOTOBUKI SPIRITS CO LTD			126,900.000	1,945,176.00	
KRAFT HEINZ CO/THE			180,944.000	6,691,309.12	
KROGER CO/THE			539,384.000	24,655,242.64	
KRONOS BIO INC			6,109.000	7,636.25	
KRONOS WORLDWIDE INC			5,326.000	52,940.44	
KRUNG THAI BANK PCL			14,281,700.000	7,698,916.79	
KRYSTAL BIOTECH INC			3,035.000	376,522.10	
KT&G CORP			109,600.000	7,395,172.35	
KUBOO INC			208.000	0.97	
KULICKE & SOFFA INDUSTRIES INC			12,474.000	682,577.28	
KURA ONCOLOGY INC			18,415.000	264,807.70	
KURA SUSHI USA INC			64,187.000	4,878,212.00	
KVH INDUSTRIES INC			8,366.000	13,370.92	
KYNDRYL HOLDINGS INC			36,573.000	759,986.94	
L B FOSTER CO			2,148.000	47,234.52	
L3HARRIS TECHNOLOGIES INC			21,918.000	4,616,369.16	
LA-Z-BOY INC			9,709.000	358,456.28	
LABORATORY CORP OF AMERICA HOL			76,039.000	17,282,904.31	
LADDER CAPITAL CORP			28,432.000	327,252.32	
LAKE SHORE BANCORP INC			235.000	2,747.15	
LAKELAND BANCORP INC			5,107.000	75,532.53	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LAKELAND FINANCIAL CORP			4,826.000	314,462.16	
LAM RESEARCH CORP			15,920.000	12,469,499.20	
LAMB WESTON HOLDINGS INC			22,545.000	2,436,889.05	
LANCASTER COLONY CORP			4,007.000	666,724.73	
LANDMARK BANCORP INC/MANHATTAN			1,577.000	30,562.26	
LANTHEUS HOLDINGS INC			13,694.000	849,028.00	
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00	
LARIMAR THERAPEUTICS INC			352.000	1,601.60	
LAS VEGAS SANDS CORP			42,687.000	2,100,627.27	
LASERSIGHT INC COM NEW			413.000	0.00	
LAUREATE EDUCATION INC			21,372.000	293,010.12	
LAZARD EMERG MKT EQY-INST			10,186,829.455	174,907,861.74	
LAZARD LTD			15,150.000	527,220.00	
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00	
LCI INDUSTRIES			7,479.000	940,185.09	
LEAR CORP COM			10,600.000	0.00	
LEARNING TREE INTERNATIONAL IN			3,072.000	614.40	
LECG CORP			659.000	0.00	
LEGACY IMBDS INC			342.000	0.04	
LEGAL & GENERAL GROUP PLC			2,063,000.000	6,603,710.03	
LEIDOS HOLDINGS INC			15,901.000	1,721,124.24	
LEMAITRE VASCULAR INC			10,524.000	597,342.24	
LEMON TREE HOTELS LTD			1,721,294.000	2,479,122.62	
LENDINGCLUB CORP			8,893.000	77,724.82	
LENDWAY INC			82.000	372.28	
LENNAR CORP			48,432.000	7,218,305.28	
LENOVO GROUP LTD HK/00992			11,298,000.000	15,799,880.96	
LENOX GROUP INC COM			6,400.000	0.00	
LENSAR INC			1,969.000	6,911.19	
LESAKA TECHNOLOGIES INC			6,247.000	20,240.28	
LESLIE'S INC			25,087.000	173,351.17	
LEXICON PHARMACEUTICALS INC			11,452.000	17,521.56	
LGI HOMES INC			58,884.000	7,840,993.44	
LIBERTY BROADBAND CORP			6,811.000	548,898.49	
LIBERTY ENERGY INC			26,038.000	472,329.32	
LIBERTY HOMES INC			1,312.000	0.00	
LIBERTY LATIN AMERICA LTD			16,919.000	124,185.46	
LIBERTY TRIPADVISOR HOLDINGS I			11,605.000	9,864.25	
LICT CORP			5.000	89,900.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LIFECORE BIOMEDICAL INC			4,603.000	28,492.57	
LIFEMD INC			187,202.000	1,551,904.58	
LIFESTANCE HEALTH GROUP INC			54,808.000	429,146.64	
LIFETIME BRANDS INC			611.000	4,099.81	
LIFEWAY FOODS INC			2,363.000	31,687.83	
LIGAND PHARMACEUTICALS INC			4,765.000	340,316.30	
LIGHT & WONDER INC			16,757.000	1,375,917.27	
LIGHTPATH TECHNOLOGIES INC			618.000	778.68	
LIMONEIRA CO			2,893.000	59,682.59	
LINDE PLC			59,285.000	24,348,942.35	
LINDSAY CORP			2,159.000	278,856.44	
LINEAGE CELL THERAPEUTICS INC			2,758.000	3,006.22	
LIPID SCIENCES INC			7,118.000	0.00	
LIQUIDITY SERVICES INC			5,044.000	86,807.24	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	767.87	
LIVANOVA PLC			10,485.000	542,493.90	
LIVE MICROSYSTEMS INC			117.000	0.01	
LIVE NATION ENTERTAINMENT INC			16,407.000	1,535,695.20	
LIVENT CORP			28,678.000	515,630.44	
LIVERAMP HOLDINGS INC			10,737.000	406,717.56	
LKQ CORP			445,613.000	21,295,845.27	
LL FLOORING HOLDINGS INC			10,391.000	40,524.90	
LOCKHEED MARTIN CORP			25,533.000	11,572,576.92	
LOEWS CORP			36,013.000	2,506,144.67	
LOGIC DEVICES INC			306.000	0.00	
LONDON STOCK EXCHANGE GROUP PL			180,861.000	21,382,283.05	
LOOKSMART GROUP INC			13.000	44.00	
LOWE'S COS INC			69,632.000	15,496,601.60	
LPL FINANCIAL HOLDINGS INC			1,638.000	372,841.56	
LSB INDUSTRIES INC			6,746.000	62,805.26	
LSI INDUSTRIES INC			4,993.000	70,301.44	
LTC PROPERTIES INC			7,486.000	240,450.32	
LTV CORP			50,656.000	0.00	
LUBYS INC ESCROW			5,279.000	0.00	
LUKOIL PJSC ADR			142,900.000	1.43	
LULULEMON ATHLETICA INC			16,915.000	8,648,470.35	
LUMENT FINANCE TRUST INC			100.000	233.00	
LUMENTUM HOLDINGS INC			12,191.000	639,052.22	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LVMH MOET HENNESSY LOUIS VUITT			15,260.000	12,366,265.13	
LXP INDUSTRIAL TRUST			43,693.000	433,434.56	
LYONDELLBASELL INDUSTRIES NV			38,036.000	3,616,462.88	
M&T BANK CORP			19,191.000	2,630,702.28	
M/I HOMES INC			4,400.000	606,056.00	
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00	
MACERICH CO/THE			27,369.000	422,303.67	
MACHTEN INC			600.000	4,680.00	
MACOM TECHNOLOGY SOLUTIONS HOL			9,943.000	924,201.85	
MACROGENICS INC			9,144.000	87,965.28	
MADISON SQUARE GARDEN ENTERTAI			4,391.000	139,589.89	
MAGNA ENTERTAINMENT CORP			225.000	0.00	
MAGNA INTL INC			124,700.000	7,403,885.18	
MAGNACHIP SEMICONDUCTOR CORP			3,787.000	28,402.50	
MAGNITE INC			11,940.000	111,519.60	
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6.56	
MAGNOLIA OIL & GAS CORP			31,062.000	661,309.98	
MAGYAR BANCORP INC			427.000	4,782.40	
MAIDEN HOLDINGS LTD			5,165.000	11,827.85	
MAIN STREET CAPITAL CORP			11,289.000	488,023.47	
MALIBU BOATS INC			3,933.000	215,607.06	
MAMMOTH ENERGY SERVICES INC			2,290.000	10,213.40	
MANHATTAN BRIDGE CAPITAL INC			97.000	482.09	
MANI INC			101,400.000	1,534,881.60	
MANNATECH INC			2,399.000	18,856.14	
MANNKIND CORP			41,108.000	149,633.12	
MAPFRE SA			3,587,200.000	7,699,332.73	
MARATHON OIL CORP			121,155.000	2,927,104.80	
MARATHON PETROLEUM CORP			61,419.000	9,112,122.84	
MARAVAI LIFESCIENCES HOLDINGS			18,150.000	118,882.50	
MARCHEX INC			8,035.000	10,927.60	
MARCUS CORP/THE			5,410.000	78,877.80	
MARINE PRODUCTS CORP			7,669.000	87,426.60	
MARKEL GROUP INC			1,020.000	1,448,298.00	
MARKETAXESS HOLDINGS INC			6,169.000	1,806,591.65	
MARQETA INC			69,567.000	485,577.66	
MARRIOTT INTERNATIONAL			194,414.000	0.00	
MARRIOTT INTERNATIONAL INC/MD			28,528.000	6,433,349.28	
MARSH & MCLENNAN COS INC			62,705.000	11,880,716.35	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MARTEN TRANSPORT LTD			208,980.000	4,384,400.40	
MARTIN INDS INC DEL			9,400.000	0.00	
MARTIN MARIETTA MATERIALS INC			7,147.000	3,565,709.77	
MARVELL TECHNOLOGY INC			174,989.000	10,553,586.59	
MASCO CORP			36,649.000	2,454,750.02	
MASIMO CORP			46,430.000	5,442,060.30	
MASONITE INTERNATIONAL CORP			5,471.000	463,174.86	
MASTERCARD INC			99,110.000	42,271,406.10	
MATADOR RESOURCES CO			20,924.000	1,189,738.64	
MATCH GROUP INC			31,432.000	1,147,268.00	
MATERIALS SELECT SECTOR SPDR			317,127.000	27,127,043.58	
MATERION CORP			6,957.000	905,314.41	
MATIV HOLDINGS INC			15,393.000	235,666.83	
MATRIX SERVICE CO			11,004.000	107,619.12	
MATSON INC			10,316.000	1,130,633.60	
MATTHEWS INTERNATIONAL CORP			7,417.000	271,833.05	
MAXCO INC			3,300.000	0.00	
MAXEON SOLAR TECHNOLOGIES LTD			72.000	516.24	
MAXIMUS INC			16,081.000	1,348,552.66	
MAXLINEAR INC			12,384.000	294,367.68	
MAXUS TECHNOLOGY CORP COM			94.000	0.00	
MBIA INC			19,495.000	119,309.40	
MCCORMICK & CO INC/MD			40,475.000	2,769,299.50	
MCDONALD'S CORP			87,514.000	25,948,776.14	
MCGRATH RENTCORP			6,120.000	732,074.40	
MCKESSON CORP			15,386.000	7,123,410.28	
MCRAE INDUSTRIES INC			1,018.000	44,649.48	
MDC HOLDINGS INC			11,779.000	650,789.75	
MECKLERMEDIA CORP			970.000	0.00	
MEDALLION FINANCIAL CORP			1,196.000	11,780.60	
MEDIATEK INC			51,000.000	1,686,678.31	
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00	
MEDICINOVA INC			26,811.000	40,216.50	
MEDIFAST INC			3,948.000	265,384.56	
MEDIS TECHNOLOGIES LTD			7,776.000	0.00	
MEDLEY INC			56,100.000	1,750,886.73	
MEDTRONIC PLC			172,404.000	14,202,641.52	
MEI PHARMA INC			4.000	23.20	
MEIRAGTX HOLDINGS PLC			14,213.000	99,775.26	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MELEXIS NV			17,679.000	1,782,031.04	
MELROSE INDUST PLC ORD GBP0.22857142			1,901,792.000	13,756,070.80	
MERCADOLIBRE INC			12,330.000	19,377,088.20	
MERCANTILE BANK CORP			5,848.000	236,142.24	
MERCEDES-BENZ GROUP AG			167,000.000	11,539,008.21	
MERCK & CO INC			340,678.000	37,140,715.56	
MERCK KGAA			55,134.000	8,776,233.71	
MERCURY GENERAL CORP			4,406.000	164,387.86	
MEREO BIOPHARMA GROUP PLC ADR			824.000	1,903.44	
MERIT MEDICAL SYSTEMS INC			12,982.000	986,112.72	
MERITAGE HOMES CORP			6,964.000	1,213,128.80	
MERRIMACK PHARMACEUTICALS INC			8,157.000	109,385.37	
MERSANA THERAPEUTICS INC			10,376.000	24,072.32	
MERUS NV			12,385.000	340,587.50	
MESA AIR GROUP INC			29,700.000	0.00	
MESA LABORATORIES INC			804.000	84,235.08	
META MATERIALS INC			598.000	39.47	
META PLATFORMS INC			326,426.000	115,541,746.96	
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00	
METHODE ELECTRONICS INC			8,446.000	191,977.58	
METLIFE INC			80,579.000	5,328,689.27	
METRO ONE TELECOMMUNICATIONS I			200.000	26.00	
METSO OYJ			124,354.000	1,259,661.32	
METTLER-TOLEDO INTERNATIONAL I			3,458.000	4,194,415.68	
MEXCO ENERGY CORP			17.000	155.21	
MGE ENERGY INC			8,676.000	627,361.56	
MGM RESORTS INTERNATIONAL			288,813.000	12,904,164.84	
MGP INGREDIENTS INC			3,394.000	334,376.88	
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00	
MICROBOT MEDICAL INC			2.000	3.28	
MICROCHIP TECHNOLOGY INC			73,707.000	6,646,897.26	
MICROLOG CORP			831.000	0.00	
MICRON TECHNOLOGY INC			139,619.000	11,915,085.46	
MICROSOFT CORP			993,312.000	373,525,044.48	
MICROWAVE FILTER CO INC			1,944.000	1,104.96	
MID PENN BANCORP INC			1,007.000	24,449.96	
MID-AMERICA APARTMENT COMMUNIT			18,249.000	2,453,760.54	
MIDDLESEX WATER CO			6,405.000	420,296.10	
MIDLAND STATES BANCORP INC			5.000	137.80	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MIDWESTONE FINANCIAL GROUP INC			1,465.000	39,423.15	
MILLER INDUSTRIES INC/TN			3,280.000	138,711.20	
MILLERKNOLL INC			17,035.000	454,493.80	
MIMEDX GROUP INC			14,937.000	130,997.49	
MIND TECHNOLOGY INC			300.000	1,959.00	
MINERALS TECHNOLOGIES INC			7,700.000	549,087.00	
MIRUM PHARMACEUTICALS INC			14,057.000	414,962.64	
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00	
MITRA ADIPERKASA TBK PT			10,775,300.000	1,252,703.19	
MITSUBISHI HC CAPITAL INC			1,533,100.000	10,296,064.26	
MODEL N INC			7,227.000	194,623.11	
MODERNA INC			44,630.000	4,438,453.50	
MODINE MANUFACTURING CO			5,371.000	320,648.70	
MODIVCARE INC			3,566.000	156,868.34	
MOELIS & CO			11,516.000	646,393.08	
MOHAWK INDUSTRIES INC			6,112.000	632,592.00	
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00	
MOLINA HEALTHCARE INC			10,191.000	3,682,110.21	
MOLSON COORS BEVERAGE CO			291,913.000	17,867,994.73	
MONARCH CASINO & RESORT INC			1,610.000	111,331.50	
MONDAY.COM LTD			88,000.000	16,527,280.00	
MONDELEZ INTERNATIONAL INC			171,168.000	12,397,698.24	
MONEYSUPERMARKET.COM GROUP PLC			359,330.000	1,283,523.02	
MONOGATARI CORP/THE			58,700.000	1,827,869.28	
MONOLITHIC POWER SYSTEMS INC			10,865.000	6,853,424.70	
MONRO INC			6,902.000	202,504.68	
MONSTER BEVERAGE CORP			112,489.000	6,480,491.29	
MONTE ROSA THERAPEUTICS INC			13,283.000	75,048.95	
MOODY'S CORP			18,199.000	7,107,801.44	
MOOG INC			5,235.000	757,923.30	
MOORE HANDLEY INC			612.000	0.00	
MORGAN GROUP HOLDING CO			44.000	41.20	
MORGAN STANLEY			157,308.000	14,668,971.00	
MOSAIC CO/THE			60,676.000	2,167,953.48	
MOSSIMO INC			12,487.000	39,334.05	
MOTORCAR PARTS OF AMERICA INC			5,386.000	50,305.24	
MOTOROLA SOLUTIONS INC			22,580.000	7,069,572.20	
MOVADO GROUP INC			3,959.000	119,363.85	
MOVIE GALLERY INC COM			15,125.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MPLX LP			776,560.000	28,515,283.20	
MR COOPER GROUP INC			11,274.000	734,162.88	
MR DIY GROUP M BHD			3,508,500.000	1,107,143.63	
MRC GLOBAL INC			17,285.000	190,307.85	
MSCI INC			9,146.000	5,173,434.90	
MSCI WORLD EX-US INDEX FUND A			32,492,831.348	900,735,597.40	
MSCI WORLD EX-US INDEX FUND B			13,683,510.770	418,143,814.58	
MTU AERO ENGINES AG			96,000.000	20,705,559.60	
MUELLER INDUSTRIES INC			23,324.000	1,099,726.60	
MUELLER WATER PRODUCTS INC			33,481.000	482,126.40	
MULLEN GROUP LTD			529,500.000	5,637,934.17	
MULTIPLAN CORP			66,435.000	95,666.40	
MURAL ONCOLOGY PLC			2,864.000	16,954.88	
MURPHY OIL CORP			27,433.000	1,170,291.78	
MURPHY USA INC			29,007.000	10,342,735.92	
MYERS INDUSTRIES INC			7,109.000	138,980.95	
MYR GROUP INC			35,207.000	5,091,988.41	
MYREXIS INC			3,666.000	23.83	
MYRIAD GENETICS INC			20,851.000	399,088.14	
N-VIRO INTERNATIONAL CORP			846.000	0.00	
NABORS INDUSTRIES LTD			1,794.000	146,444.22	
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	2,583.00	
NACCO INDUSTRIES INC			4,031.000	147,131.50	
NANOGEN INC			7,205.000	0.00	
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,432.80	
NAPCO SECURITY TECHNOLOGIES IN			188,721.000	6,463,694.25	
NARAYANA HRUDAYALAYA LTD			82,561.000	1,192,521.62	
NASB FINANCIAL INC			949.000	27,951.08	
NASDAQ INC			39,363.000	2,288,564.82	
NATERA INC			14,359.000	899,447.76	
NATHAN'S FAMOUS INC			1,640.000	127,936.40	
NATIONAL BANK HOLDINGS CORP			6,675.000	248,243.25	
NATIONAL BANK OF CANADA			115,398.000	8,839,070.23	
NATIONAL BANKSHARES INC			860.000	27,821.00	
NATIONAL BEVERAGE CORP			6,830.000	339,587.60	
NATIONAL HEALTH INVESTORS INC			8,680.000	484,778.00	
NATIONAL HEALTHCARE CORP			4,269.000	394,540.98	
NATIONAL PRESTO INDUSTRIES INC			1,310.000	105,166.80	
NATIONAL RECORD MART INC			8,200.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NATIONAL RESEARCH CORP			3,474.000	137,431.44	
NATIONAL STORAGE AFFILIATES TR			10,918.000	452,769.46	
NATIONAL VISION HOLDINGS INC			12,660.000	264,973.80	
NATIONAL WESTERN LIFE GROUP IN			1,145.000	553,057.90	
NATURA & CO HOLDING SA			773,700.000	2,690,174.78	
NATURAL ALTERNATIVES INTERNATI			1,396.000	8,962.32	
NATURAL GAS SERVICES GROUP INC			3,865.000	62,149.20	
NATURAL GROCERS BY VITAMIN COT			1,806.000	28,896.00	
NATURE'S SUNSHINE PRODUCTS INC			3,731.000	64,508.99	
NAUTILUS BIOTECHNOLOGY INC			20,665.000	61,788.35	
NAVIDEA BIOPHARMACEUTICALS INC			26.000	1.44	
NAVIENT CORP			34,211.000	637,008.82	
NAVIGATOR HOLDINGS LTD			13,136.000	191,128.80	
NAVIOS MARITIME PARTNERS LP			210.000	5,871.60	
NBT BANCORP INC			10,543.000	441,857.13	
NCR ATLEOS CORP			10,453.000	253,903.37	
NCR VOYIX CORP			20,907.000	353,537.37	
NELNET INC			6,911.000	609,688.42	
NEOENERGIA SA			1,006,200.000	4,420,353.27	
NEOGEN CORP			37,529.000	754,708.19	
NEOGENOMICS INC			170,807.000	2,762,093.83	
NEOMAGIC CORP			1,790.000	23.27	
NEOSE TECHNOLOGIES INC			9,800.000	0.00	
NESCO INC COM			5,500.000	0.00	
NETAPP INC			40,401.000	3,561,752.16	
NETBANK INC COM			43,611.000	0.00	
NETEASE INC ADR			6,214.000	578,896.24	
NETEASE INC HK/09999			129,265.000	2,327,533.16	
NETFLIX INC			56,057.000	27,293,032.16	
NETGEAR INC			6,199.000	90,381.42	
NETSCOUT SYSTEMS INC			14,944.000	328,020.80	
NETSOL TECHNOLOGIES INC			5,106.000	10,977.90	
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.00	
NEUROBO PHARMACEUTICALS INC			20.000	73.80	
NEVRO CORP			12,380.000	266,417.60	
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00	
NEW JERSEY RESOURCES CORP			20,511.000	914,380.38	
NEW WEI INC			11,600.000	0.00	
NEW YORK MORTGAGE TRUST INC			11,305.000	96,431.65	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NEWMARK GROUP INC			23,783.000	260,661.68	
NEWMARKET CORP			1,104.000	602,596.32	
NEWMONT CORP			152,216.000	6,300,220.24	
NEWPARK RESOURCES INC			14,915.000	99,035.60	
NEWS CORP			57,284.000	1,421,855.12	
NEXIEN BIOPHARMA INC			50.000	1.29	
NEXPOINT RESIDENTIAL TRUST INC			3,826.000	131,729.18	
NEXPRISE INC			1,644.000	0.16	
NEXT BRIDGE HYDROCARBONS INC			95.000	0.95	
NEXTDC LTD			1,549,260.000	14,514,498.72	
NEXTERA ENERGY INC			237,253.000	14,410,747.22	
NEXTERA ENTERPRISES INC			29,140.000	0.03	
NEXTRACKER INC			8,856.000	414,903.60	
NICE LTD ADR			83,124.000	16,584,069.24	
NICOLET BANKSHARES INC			3,040.000	244,659.20	
NIKE INC			145,716.000	15,820,386.12	
NINE ENERGY SERVICE INC			2,907.000	7,790.76	
NIPPON SANSO HOLDINGS CORP			296,700.000	7,946,795.61	
NIPPON TELEGRAPH & TELEPHONE C			9,955,400.000	12,167,083.92	
NISOURCE INC			47,788.000	1,268,771.40	
NITCHES INC			1,080.000	2.48	
NKARTA INC			26,379.000	174,101.40	
NL INDUSTRIES INC			8,819.000	49,474.59	
NLIGHT INC			12,607.000	170,194.50	
NMI HOLDINGS INC			12,653.000	375,541.04	
NMT MEDICAL INC			2,641.000	0.00	
NOBILITY HOMES INC			1,634.000	54,376.00	
NOBLE CORP PLC			20,917.000	1,007,362.72	
NOBLE INTL LTD			5,650.000	0.00	
NOKIA OYJ			1,765,100.000	5,950,843.67	
NOMAD FOODS LTD			31,086.000	526,907.70	
NORD RESOURCES CORP			1,694.000	0.00	
NORDIC AMERICAN TANKERS LTD			12,866.000	54,037.20	
NORDICUS PARTNERS CORP			56.000	34.44	
NORDSON CORP			6,264.000	1,654,698.24	
NORFOLK SOUTHERN CORP			53,864.000	12,732,372.32	
NORTECH SYSTEMS INC			1,000.000	9,510.00	
NORTHEAST BANK			2,283.000	125,998.77	
NORTHEAST COMMUNITY BANCORP IN			2,743.000	48,660.82	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NORTHEAST INDIANA BANCORP INC			1,210.000	21,598.50	
NORTHERN OIL AND GAS INC			14,624.000	542,111.68	
NORTHERN TRUST CORP			31,641.000	2,669,867.58	
NORTHFIELD BANCORP INC			15,959.000	200,764.22	
NORTHRIM BANCORP INC			1,698.000	97,142.58	
NORTHROP GRUMMAN CORP			16,391.000	7,673,282.74	
NORTHWEST BIOTHERAPEUTICS INC			59,013.000	41,368.11	
NORTHWEST NATURAL HOLDING CO			7,868.000	306,379.92	
NORTHWEST PIPE CO			5,390.000	163,101.40	
NORTHWESTERN ENERGY GROUP INC			245,761.000	12,506,777.29	
NORWEGIAN CRUISE LINE HOLDINGS			49,195.000	985,867.80	
NORWOOD FINANCIAL CORP			1,116.000	36,727.56	
NOVA LTD			3,035.000	416,978.65	
NOVANTA INC			7,255.000	1,221,814.55	
NOVARTIS AG			223,400.000	22,527,128.85	
NOVATEK MICROELECTRONICS CORP			615,000.000	10,360,046.36	
NOVATION COS INC			1,726.000	0.17	
NOVELSTEM INTERNATIONAL CORP			3,839.000	239.19	
NOVO NORDISK A/S			603,287.000	62,408,537.61	
NRG ENERGY INC			26,107.000	1,349,731.90	
NU HOLDINGS LTD/CAYMAN ISLANDS			602,485.000	5,018,700.05	
NU SKIN ENTERPRISES INC			13,532.000	262,791.44	
NUCOR CORP			40,393.000	7,029,997.72	
NUSTAR ENERGY LP			357,234.000	6,673,131.12	
NUTRIEN LTD			111,803.000	6,329,511.56	
NUTROGANICS INC			831.000	0.00	
NV5 GLOBAL INC			2,793.000	310,358.16	
NVE CORP			2,044.000	160,310.92	
NVIDIA CORP			342,437.000	169,581,651.14	
NVR INC			663.000	4,641,298.35	
NXP SEMICONDUCTORS NV			29,807.000	6,846,071.76	
NXXI INC			11,261.000	0.00	
O'REILLY AUTOMOTIVE INC			8,052.000	7,650,044.16	
O-I GLASS INC			23,840.000	390,499.20	
OBLONG INC			11.000	2.20	
OCCIDENTAL PETROLEUM CORP			89,393.000	5,337,656.03	
OCEANEERING INTERNATIONAL INC			18,283.000	389,062.24	
OCEANFIRST FINANCIAL CORP			9,359.000	162,472.24	
OCULAR THERAPEUTIX INC			285.000	1,271.10	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OCUPHIRE PHARMA INC			9.000	27.09	
ODP CORP/THE			7,720.000	434,636.00	
ODYSSEY MARINE EXPLORATION INC			272.000	1,264.80	
OFG BANCORP			10,674.000	400,061.52	
OHIO VALLEY BANC CORP			1,669.000	38,387.00	
OIL STATES INTERNATIONAL INC			6,405.000	43,489.95	
OIL-DRI CORP OF AMERICA			4,173.000	279,924.84	
OILSANDS QUEST INC			6,899.000	0.00	
OLD DOMINION FREIGHT LINE INC			14,196.000	5,754,064.68	
OLD POINT FINANCIAL CORP			1,099.000	19,485.27	
OLD SECOND BANCORP INC			2,691.000	41,549.04	
OLEMA PHARMACEUTICALS INC			21,716.000	304,675.48	
OLYMPIC STEEL INC			3,355.000	223,778.50	
OMEGA FLEX INC			1,677.000	118,245.27	
OMEGA THERAPEUTICS INC			2,376.000	7,151.76	
OMEROS CORP			16,193.000	52,951.11	
OMNIAB INC			23,160.000	139,645.61	
OMNIAB INC/OLD			3,276.376	2,588.33	
OMNICELL INC			9,733.000	366,252.79	
OMNICOM GROUP INC			22,889.000	1,980,127.39	
OMTHERA PHARMACEUTICALS			2,956.000	0.00	
OMV AG			178,000.000	7,819,883.63	
ON HOLDING AG			321,410.000	8,668,427.70	
ON SEMICONDUCTOR CORP			67,336.000	5,624,576.08	
ONCOCYTE CORP COM NEW			5.000	12.40	
ONCOTELIC THERAPEUTICS INC			10.000	0.38	
ONCTERNAL THERAPEUTICS INC			397.000	212.87	
ONE GAS INC			15,815.000	1,007,731.80	
ONE LIBERTY PROPERTIES INC			8,585.000	188,097.35	
ONE PRICE CLOTHING STORES INC			2,557.000	0.00	
ONEOK INC			503,280.000	35,340,321.60	
ONESPAN INC			12,226.000	131,062.72	
ONTO INNOVATION INC			9,288.000	1,420,135.20	
ONTRAK INC			819.000	342.10	
OPENLANE INC			26,207.000	388,125.67	
OPIANT PHARMACE CONTRA			11,152.000	0.00	
OPKO HEALTH INC			92,478.000	139,641.78	
OPTICAL CABLE CORP			827.000	2,232.90	
OPTIMIZERX CORP			5,327.000	76,229.37	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OPTION CARE HEALTH INC			29,003.000	977,111.07	
ORACLE CORP			196,504.000	20,717,416.72	
ORANGE SA			800,200.000	9,108,127.34	
ORASURE TECHNOLOGIES INC			19,678.000	161,359.60	
ORBIT INTERNATIONAL CORP			335.000	1,510.85	
ORCHID ISLAND CAPITAL INC			1,235.000	10,411.05	
ORGANOGENESIS HOLDINGS INC			9,148.000	37,415.32	
ORGANOVO HOLDINGS INC			444.000	492.84	
ORIC PHARMACEUTICALS INC			7,035.000	64,722.00	
ORION ENERGY SYSTEMS INC			2,760.000	2,391.82	
ORION GROUP HOLDINGS INC			2,943.000	14,538.42	
ORION SA			8,580.000	237,923.40	
ORKLA ASA			203,519.000	1,579,944.07	
ORLEANS HOMEBUILDERS INC			2,200.000	0.00	
ORMAT TECHNOLOGIES INC			8,677.000	657,629.83	
ORTHOFIX MEDICAL INC			14,613.000	196,983.24	
ORTHOPEDIATRICS CORP			136,109.000	4,424,903.59	
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00	
OSI SYSTEMS INC			5,344.000	689,643.20	
OTIS WORLDWIDE CORP			65,020.000	5,817,339.40	
OTONOMY INC			6,463.000	0.00	
OTP BANK NYRT			178,245.000	8,139,380.86	
OTTER TAIL CORP			10,545.000	896,008.65	
OUTFRONT MEDIA INC			27,805.000	388,157.80	
OWENS & MINOR INC			10,458.000	201,525.66	
OXFORD INDUSTRIES INC			4,868.000	486,800.00	
P10 INC			1,271.000	15,252.00	
PAB BANKSHARES INC			1,304.000	0.00	
PACCAR INC			83,293.000	8,133,561.45	
PACIFIC PREMIER BANCORP INC			20,563.000	598,588.93	
PACIFICNET INC			245.000	0.00	
PACIRA BIOSCIENCES INC			11,305.000	381,430.70	
PACKAGED HOME SOLUTIONS INC			13.000	0.00	
PACKAGING CORP OF AMERICA			18,910.000	3,080,628.10	
PAGERDUTY INC			15,317.000	354,588.55	
PAGSEGURO DIGITAL LTD			45,534.000	567,808.98	
PALANTIR TECHNOLOGIES INC			31,630.000	543,087.10	
PALM HARBOR HOMES INC			3,688.000	0.00	
PALO ALTO NETWORKS INC			35,942.000	10,598,576.96	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PAM TRANSPORTATION SERVICES IN			7,893.000	164,016.54	
PAN PACIFIC INTERNATIONAL HOLD			551,800.000	13,166,798.67	
PANASONIC HOLDINGS CORP			890,900.000	8,824,953.19	
PAPA JOHN'S INTERNATIONAL INC			5,209.000	397,082.07	
PAR PACIFIC HOLDINGS INC			4,971.000	180,795.27	
PAR TECHNOLOGY CORP			4,887.000	212,779.98	
PARADE TECHNOLOGIES LTD			32,000.000	1,251,201.53	
PARAGON 28 INC			76,736.000	953,828.48	
PARAGON TECHNOLOGIES INC			1,823.000	16,379.08	
PARAMOUNT GLOBAL			102,581.000	1,517,172.99	
PARAMOUNT GROUP INC			35,116.000	181,549.72	
PARATEK PHARMA CONTRA			13,796.000	0.00	
PARK AEROSPACE CORP			4,877.000	71,691.90	
PARK HOTELS & RESORTS INC			41,024.000	627,667.20	
PARK NATIONAL CORP			2,989.000	397,118.54	
PARK SYSTEMS CORP			9,549.000	1,286,397.95	
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			110.000	2.20	
PARKER-HANNIFIN CORP			14,856.000	6,844,159.20	
PARKERVISION INC			219.000	35.48	
PARSONS CORP			2,333.000	146,302.43	
PARTNERS GROUP HOLDING AG			12,000.000	17,294,599.89	
PASON SYSTEMS INC			122,100.000	1,497,313.06	
PATRIA INVESTMENTS LTD			20,631.000	319,986.81	
PATRICK INDUSTRIES INC			4,608.000	462,412.80	
PATTERSON COS INC			628,506.000	17,880,995.70	
PATTERSON-UTI ENERGY INC			63,884.000	689,947.20	
PAUL MUELLER CO			105.000	6,037.50	
PAYCHEX INC			41,495.000	4,942,469.45	
PAYCOM SOFTWARE INC			8,766.000	1,812,107.52	
PAYMENTUS HOLDINGS INC			174,901.000	3,125,480.87	
PAYPAL HOLDINGS INC			124,673.000	7,656,168.93	
PBF ENERGY INC			16,305.000	716,767.80	
PC CONNECTION INC			6,765.000	454,675.65	
PCD INC COM			12,400.000	0.00	
PDF SOLUTIONS INC			44,945.000	1,444,532.30	
PDL BIOPHARMA INC			20,195.000	32,513.95	
PEABODY ENERGY CORP			21,946.000	533,726.72	
PEBBLEBROOK HOTEL TRUST			24,866.000	397,358.68	
PEGASUS COS INC/THE			36.000	1,836.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PEMBINA PIPELINE CORP			85,107.000	2,929,382.94	
PENN OCTANE CORP			5,906.000	0.00	
PENN TREATY AMERICAN CORP			5,499.000	0.00	
PENNANT GROUP INC/THE			5,491.000	76,434.72	
PENNS WOODS BANCORP INC			2,101.000	47,293.51	
PENNSYLVANIA REAL ESTATE INVES			805.000	370.30	
PENNYMAC FINANCIAL SERVICES IN			6,762.000	597,557.94	
PENSON WORLDWIDE INC			4,020.000	0.00	
PENTAIR PLC			19,115.000	1,389,851.65	
PEOPLES BANCORP INC/OH			6,529.000	220,419.04	
PEOPLES BANCORP OF NORTH CAROL			1,591.000	48,032.29	
PEOPLES FINANCIAL CORP/MS			246.000	4,000.00	
PEOPLES FINANCIAL SERVICES COR			1,068.000	51,988.57	
PEPSICO INC			168,749.000	28,660,330.16	
PERASO INC			25.000	6.99	
PERDOCEO EDUCATION CORP			10,279.000	180,499.24	
PERFICIENT INC			8,412.000	553,677.84	
PERMA-FIX ENVIRONMENTAL SERVIC			1,496.000	11,758.56	
PERMIAN RESOURCES CORP			64,696.000	879,865.60	
PERNOD RICARD SA			63,668.000	11,235,354.28	
PERSONALIS INC			7,788.000	16,354.80	
PERVASIP CORP			276.000	0.08	
PETIQ INC			7,360.000	145,360.00	
PETMED EXPRESS INC			4,877.000	36,870.12	
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00	
PETROLEO BRASILEIRO SA ADR			171,549.000	2,621,268.72	
PFF BANCORP INC			6,255.000	0.00	
PFIZER INC			948,313.000	27,301,931.27	
PG&E CORP			332,755.000	5,999,572.65	
PGT INNOVATIONS INC			13,645.000	555,351.50	
PHARMANETICS INC COM			6,690.000	0.00	
PHARMCHEM INC			1,619.000	4,209.40	
PHIBRO ANIMAL HEALTH CORP			8,534.000	98,823.72	
PHILIP MORRIS INTERNATIONAL IN			179,515.000	16,888,771.20	
PHILLIPS 66			70,897.000	9,439,226.58	
PHILLIPS EDISON & CO INC			21,622.000	788,770.56	
PHOENIX FOOTWEAR GROUP INC			1,137.000	56.85	
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00	
PHOENIX MILLS LTD/THE			82,126.000	2,215,308.53	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PHOTRONICS INC			7,143.000	224,075.91	
PHX MINERALS INC			7,246.000	23,332.12	
PHYSICIANS REALTY TRUST			38,356.000	510,518.36	
PICC PROPERTY & CASUALTY CO LT HK/02328			8,182,000.000	9,723,823.28	
PIEDMONT LITHIUM INC			1,884.000	53,185.32	
PIEDMONT OFFICE REALTY TRUST I			23,838.000	169,488.18	
PINEAPPLE ENERGY INC			486.000	287.71	
PING AN INSURANCE GROUP CO OF HK/02318			611,000.000	2,766,051.33	
PINNACLE WEST CAPITAL CORP			13,113.000	942,037.92	
PINTEREST INC			66,407.000	2,459,715.28	
PIONEER NATURAL RESOURCES CO			31,609.000	7,108,231.92	
PIPER SANDLER COS			3,945.000	689,862.15	
PITNEY BOWES INC			29,865.000	131,406.00	
PIXELWORKS INC			406.000	531.86	
PJT PARTNERS INC			4,306.000	438,652.22	
PLAINS ALL AMERICAN PIPELINE L			1,971,447.000	29,867,422.05	
PLEXUS CORP			6,136.000	663,485.68	
PLYMOUTH INDUSTRIAL REIT INC			5,270.000	126,848.90	
PMV PHARMACEUTICALS INC			8,085.000	25,063.50	
PNC FINANCIAL SERVICES GROUP I			49,090.000	7,601,586.50	
PNM RESOURCES INC			15,404.000	640,806.40	
POINT BLANK SOLUTIONS INC			5,587.000	0.00	
POINT.360			3,662.000	0.00	
PONIARD PHARMACEUTICALS INC			80.000	0.01	
POOL CORP			4,473.000	1,783,429.83	
PORTLAND GENERAL ELECTRIC CO			20,336.000	881,362.24	
POTLATCHDELTIC CORP			15,935.000	782,408.50	
POWELL INDUSTRIES INC			4,319.000	381,799.60	
POWER INTEGRATIONS INC			10,147.000	833,170.17	
POWERFLEET INC NJ			1,938.000	6,627.96	
POWERTECH TECHNOLOGY INC			2,246,000.000	10,318,698.06	
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00	
PPG INDUSTRIES INC			30,536.000	4,566,658.80	
PPL CORP			146,619.000	3,973,374.90	
PRA GROUP INC			10,352.000	271,222.40	
PRAXIS PRECISION MEDICINES INC			1,144.000	25,488.32	
PREFERRED BANK/LOS ANGELES CA			3,839.000	280,438.95	
PREFORMED LINE PRODUCTS CO			1,937.000	259,286.82	
PREMIER FINANCIAL CORP			10,040.000	241,964.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PREMIER INC			20,423.000	456,658.28	
PREMIER LASER SYS INC CL A COM			15,000.000	0.00	
PRESTIGE CONSUMER HEALTHCARE I			12,149.000	743,761.78	
PRICESMART INC			4,245.000	321,686.10	
PRIMECARE SYSTEMS INC			1,444.000	0.00	
PRIMEENERGY RESOURCES CORP			1,604.000	168,757.60	
PRIMIS FINANCIAL CORP			697.000	8,824.02	
PRIMORIS SERVICES CORP			6,091.000	202,282.11	
PRINCETON NATIONAL BANCORP INC			3,531.000	0.00	
PRINCIPAL FINANCIAL GROUP INC			40,218.000	3,163,950.06	
PRISM TECHNOLOGIES GROUP INC			294.000	0.00	
PRIVIA HEALTH GROUP INC			16,776.000	386,351.28	
PRO-DEX INC			5,707.000	99,187.66	
PROASSURANCE CORP			13,785.000	190,095.15	
PROCEPT BIOROBOTICS CORP			28,695.000	1,202,607.45	
PROCTER & GAMBLE CO/THE			279,532.000	40,962,619.28	
PROG HOLDINGS INC			14,651.000	452,862.41	
PROGRESS SOFTWARE CORP			8,483.000	460,626.90	
PROGRESSIVE CORP/THE			77,129.000	12,285,107.12	
PROGYNY INC			10,875.000	404,332.50	
PROKIDNEY CORP			8,003.000	14,245.34	
PROLIANCE INTERNATIONAL INC			4,794.000	0.00	
PROLOGIS INC			110,394.000	14,715,520.20	
PROPETRO HOLDING CORP			11,014.000	92,297.32	
PROQR THERAPEUTICS NV			6,332.000	12,537.36	
PROSOFT LEARNING CORP COM			3,150.000	0.00	
PROSPECT CAPITAL CORP			53,165.000	318,458.35	
PROTAGENIC THERAPEUTICS INC			2.000	1.84	
PROTAGONIST THERAPEUTICS INC			5,976.000	137,029.68	
PROTALIX BIOTHERAPEUTICS INC			525.000	934.50	
PROTO LABS INC			5,315.000	207,072.40	
PROVIDENT FINANCIAL HOLDINGS I			1,666.000	21,008.26	
PRUDENTIAL FINANCIAL INC			46,568.000	4,829,567.28	
PSYCHEMEDICS CORP			3,719.000	11,008.24	
PTC INC			20,789.000	3,637,243.44	
PUBLIC SERVICE ENTERPRISE GROU			73,441.000	4,490,917.15	
PUBLIC STORAGE			23,500.000	7,167,500.00	
PULSE BIOSCIENCES INC			19,219.000	235,240.56	
PULTEGROUP INC			24,931.000	2,573,377.82	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PUMA SE			243,493.000	13,588,593.89	
PURCHASEPRO COM INC COM NEW			44.000	0.00	
PURE BIOSCIENCE INC			247.000	32.03	
PYXIS TANKERS INC			49.000	204.33	
Q2 HOLDINGS INC			128,545.000	5,580,138.45	
QC HOLDINGS INC			1,838.000	1,253.03	
QINETIQ GROUP PLC			430,497.000	1,695,784.51	
QORVO INC			20,445.000	2,302,311.45	
QUAD SYSTEMS CORP			8,400.000	0.00	
QUAD/GRAPHICS INC			2,563.000	13,891.46	
QUAKER CHEMICAL CORP			4,112.000	877,583.04	
QUAKER FABRIC CORP NEW			8,200.000	0.00	
QUALCOMM INC			134,523.000	19,456,061.49	
QUALITAS CONTROLADORA SAB DE C			239,296.000	2,429,346.51	
QUALYS INC			6,461.000	1,268,165.08	
QUANEX BUILDING PRODUCTS CORP			6,264.000	191,490.48	
QUANTA SERVICES INC			18,660.000	4,026,828.00	
QUANTERIX CORP			4,377.000	119,667.18	
QUANTUM CORP			3,675.000	1,282.58	
QUEST DIAGNOSTICS INC			25,811.000	3,558,820.68	
QUINCE THERAPEUTICS INC			3,525.000	3,701.25	
QUINSTREET INC			17,103.000	219,260.46	
R1 RCM INC			20,596.000	217,699.72	
RADIAN GROUP INC			35,023.000	999,906.65	
RADIOIO INC			9.000	0.00	
RADNET INC			10,686.000	371,552.22	
RAIA DROGASIL SA			394,224.000	2,385,990.12	
RAINMAKER SYSTEMS INC			1,456.000	0.00	
RAIT FINANCIAL TRUST			270.000	0.00	
RAKUS CO LTD			134,600.000	2,494,272.34	
RALPH LAUREN CORP			4,597.000	662,887.40	
RAMBUS INC			19,838.000	1,353,943.50	
RAPID7 INC			9,092.000	519,153.20	
RAPT THERAPEUTICS INC			12,202.000	303,219.70	
RASER TECHNOLOGIES INC			6,049.000	0.00	
RAYMOND JAMES FINANCIAL INC			32,805.000	3,657,757.50	
RBC BEARINGS INC			5,169.000	1,472,596.41	
RE/MAX HOLDINGS INC			6,241.000	83,192.53	
READING INTERNATIONAL INC			4,377.000	8,360.07	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
READY CAPITAL CORP			5,076.000	52,029.00	
REAL ESTATE SELECT SECT SPDR			1,157,651.000	46,375,499.06	
REALTEK SEMICONDUCTOR CORP			160,000.000	2,458,089.66	
REALTY INCOME CORP			113,044.000	6,490,986.48	
REC LTD			2,387,300.000	11,844,158.28	
RED ROBIN GOURMET BURGERS INC			4,531.000	56,501.57	
RED ROCK RESORTS INC			12,766.000	680,810.78	
REDWOOD TRUST INC			11,996.000	88,890.36	
REGENCY CENTERS CORP			18,997.000	1,272,799.00	
REGENERON PHARMACEUTICALS INC			16,458.000	14,454,896.82	
REGENETP INC			73.000	3.67	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			6,610.000	118,649.50	
REGIONAL SAB DE CV			463,752.000	4,447,057.06	
REGIONS FINANCIAL CORP			188,451.000	3,652,180.38	
REGIS CORP			523.000	4,942.35	
RELIANCE STEEL & ALUMINUM CO			3,987.000	1,115,084.16	
RELMADA THERAPEUTICS INC			2,060.000	8,528.40	
RELX PLC			1,107,923.000	43,925,025.47	
RENASANT CORP			12,074.000	406,652.32	
RENESAS ELECTRONICS CORP			643,700.000	11,638,469.05	
REPLIMUNE GROUP INC			18,023.000	151,933.89	
REPOSITRAK INC			10.000	100.10	
REPSOL SA			612,600.000	9,101,730.54	
REPUBLIC BANCORP INC/KY			3,245.000	178,994.20	
REPUBLIC FIRST BANCORP INC			2,471.000	74.13	
REPUBLIC SERVICES INC			27,136.000	4,474,997.76	
RESIDEO TECHNOLOGIES INC			25,881.000	487,080.42	
RESMED INC			25,285.000	4,349,525.70	
RESOLUTE FORESTTS INC CONTRA			11,530.000	0.00	
RESONATE BLENDS INC			1.000	0.01	
RESOURCES CONNECTION INC			7,677.000	108,783.09	
RESPIRERX PHARMACEUTICALS INC			3.000	0.00	
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	24,241.14	
RETAIL OPPORTUNITY INVESTMENTS			25,502.000	357,793.06	
RETAIL VALUE INC ESC			4,519.000	456.42	
RETRACTABLE TECHNOLOGIES INC			17,220.000	19,114.20	
REUNION INDUSTRIES INC			1,969.000	0.59	
REVOLVE GROUP INC			12,665.000	209,985.70	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
REVVITY INC			14,270.000	1,559,853.70	
REX AMERICAN RESOURCES CORP			12,176.000	575,924.80	
REXEL SA			457,500.000	12,518,197.58	
REZOLUTE INC			11,267.000	11,182.50	
RGC RESOURCES INC			1,720.000	34,984.80	
RHEINMETALL AG			7,661.000	2,428,801.68	
RHYTHM PHARMACEUTICALS INC			9,096.000	418,143.12	
RIBBON COMMUNICATIONS INC			5,070.000	14,703.00	
RICHTER GEDEON NYRT			270,600.000	6,843,098.20	
RIGEL PHARMACEUTICALS INC			25,936.000	37,607.20	
RIGHTMOVE PLC			264,186.000	1,938,530.49	
RILEY EXPLORATION PERMIAN INC			2.000	54.48	
RINGKJOEBING LANDBOBANK A/S			8,013.000	1,177,308.45	
RIO TINTO LTD			154,300.000	14,283,180.84	
RITE AID CORP			8,598.000	1,882.10	
RLI CORP			8,361.000	1,113,016.32	
RLJ LODGING TRUST			35,532.000	416,435.04	
RMR GROUP INC/THE			104.000	2,935.92	
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	0.00	
ROBERT HALF INC			12,246.000	1,076,668.32	
ROCHE HOLDING AG			32,800.000	9,528,426.31	
ROCK CREEK PHARMACEUTICALS INC			413.000	0.00	
ROCKET PHARMACEUTICALS INC			10,127.000	303,506.19	
ROCKWELL AUTOMATION INC			16,819.000	5,221,963.12	
ROCKY BRANDS INC			4,400.000	132,792.00	
ROCKY MOUNTAIN CHOCOLATE FACTO			3,642.000	16,716.78	
ROGERS CORP			3,566.000	470,961.62	
ROHTO PHARMACEUTICAL CO LTD			57,300.000	1,155,510.75	
ROLLINS INC			32,464.000	1,417,702.88	
ROPER TECHNOLOGIES INC			13,406.000	7,308,549.02	
RORZE CORP			11,400.000	1,217,789.80	
ROSS STORES INC			47,905.000	6,629,572.95	
ROWE COS/THE			5,035.000	6.04	
ROYAL CARIBBEAN CRUISES LTD			27,259.000	3,529,767.91	
ROYALE ENERGY INC			2,193.000	88.82	
RPT REALTY			16,832.000	215,954.56	
RS GROUP PLC			1,450,000.000	15,149,978.16	
RTX CORP			176,655.000	14,863,751.70	
RUBICON TECHNOLOGY INC			291.000	226.98	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RUSH ENTERPRISES INC			24,379.000	1,226,263.70	
RXSIGHT INC			235,100.000	9,479,232.00	
RYANAIR HOLDINGS PLC ADR			106,075.000	14,146,162.00	
RYMAN HOSPITALITY PROPERTIES I			9,468.000	1,042,048.08	
S&P GLOBAL INC			37,466.000	16,504,522.32	
SABRA HEALTH CARE REIT INC			39,526.000	564,036.02	
SAFEGUARD SCIENTIFICS INC			3,314.000	2,599.83	
SAFEHOLD INC			4,264.000	99,777.60	
SAFETY INSURANCE GROUP INC			2,522.000	191,646.78	
SAGA COMMUNICATIONS INC			1,438.000	32,009.88	
SAGE THERAPEUTICS INC			12,407.000	268,859.69	
SALEM MEDIA GROUP INC			2,472.000	964.08	
SALESFORCE INC			165,907.000	43,656,767.98	
SALLY BEAUTY HOLDINGS INC			28,208.000	374,602.24	
SAMPO PLC NPV A			249,897.000	10,934,289.84	
SAMSONITE INTERNATIONAL SA HK/01910			513,000.000	1,691,703.33	
SAMSUNG ELECTRONICS CO LTD			219,416.000	13,373,833.72	
SAMSUNG ELECTRONICS CO LTD GDR			3,080.000	4,613,840.00	
SANDOZ GROUP AG			44,680.000	1,436,512.56	
SANDRIDGE ENERGY INC			4,809.000	65,739.03	
SANDS CHINA LTD HK/01928			753,200.000	2,204,073.74	
SANDY SPRING BANCORP INC			5,185.000	141,239.40	
SANGAMO THERAPEUTICS INC			21,123.000	11,476.13	
SANMINA CORP			13,226.000	679,419.62	
SANOFI SA			129,300.000	12,820,532.55	
SANRIO CO LTD			43,800.000	1,826,501.71	
SANWA HOLDINGS CORP			84,700.000	1,284,798.96	
SAP SE			129,640.000	19,974,488.09	
SAPIENS INTERNATIONAL CORP NV			9,891.000	286,245.54	
SASOL LTD			396,014.000	4,012,436.59	
SATCON TECHNOLOGY CORP			1,198.000	0.00	
SAUL CENTERS INC			2,004.000	78,697.08	
SAVARA INC			7,567.000	35,564.90	
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00	
SBA COMMUNICATIONS CORP			12,476.000	3,165,036.44	
SBERBANK OF RUSSIA PJSC ADR			167,041.000	1,670.41	
SCAN OPTICS			8,600.000	0.00	
SCANSOURCE INC			4,712.000	186,642.32	
SCB X PCL			1,477,500.000	4,523,511.27	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SCHEID VINEYARDS INC			620.000	5,575.16	
SCHLOTZSKY'S INC			2,581.000	0.00	
SCHLUMBERGER LTD			165,182.000	8,596,071.28	
SCHNEIDER ELECTRIC SE			96,899.000	19,457,636.74	
SCHNITZER STEEL INDUSTRIES INC			3,025.000	91,234.00	
SCHOLAR ROCK HOLDING CORP			15,566.000	292,640.80	
SCHOLASTIC CORP			7,044.000	265,558.80	
SCHRODINGER INC/UNITED STATES			10,420.000	373,036.00	
SCO GROUP INC/THE			6,400.000	0.00	
SCORPIO TANKERS INC			12,597.000	765,897.60	
SCOUT24 SE			40,653.000	2,881,254.70	
SCPHARMACEUTICALS INC			12,252.000	76,820.04	
SEACHANGE INTERNATIONAL INC			269.000	739.75	
SEACOAST BANKING CORP OF FLORI			10,626.000	302,415.96	
SEACOR MARINE HOLDINGS INC			10,994.000	138,414.46	
SEADRILL LTD			303,760.000	14,361,772.80	
SEAGATE TECHNOLOGY HOLDINGS PL			29,748.000	2,539,586.76	
SECURE ENERGY SERVICES INC 144A			6,800.000	3,309.27	
SECUREWORKS CORP			7,774.000	57,372.12	
SECURITY NATIONAL FINANCIAL CO			8,296.000	74,664.00	
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00	
SELECT MEDICAL HOLDINGS CORP			25,294.000	594,409.00	
SELECTIVE INSURANCE GROUP INC			11,172.000	1,111,390.56	
SEMLER SCIENTIFIC INC			4,578.000	202,759.62	
SEMPRA			85,728.000	6,406,453.44	
SEMRUSH HOLDINGS INC			144,731.000	1,977,025.46	
SEMTECH CORP			12,861.000	281,784.51	
SENECA FOODS CORP			5,290.000	277,407.60	
SENSATA TECHNOLOGIES HOLDING P			155,820.000	5,854,157.40	
SENSIENT TECHNOLOGIES CORP			8,993.000	593,538.00	
SEQUENTIAL BRANDS GROUP INC			12.000	0.00	
SERVICE PROPERTIES TRUST			31,590.000	269,778.60	
SERVICENOW INC			45,955.000	32,466,747.95	
SERVISFIRST BANCSHARES INC			12,861.000	856,928.43	
SFL CORP LTD			20,604.000	232,413.12	
SHAKE SHACK INC			5,149.000	381,643.88	
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	4,326,658.35	
SHARPER IMAGE CORP			2,100.000	0.00	
SHATTUCK LABS INC			4,787.000	34,131.31	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SHELL PLC			501,600.000	16,443,191.37	
SHELLS SEAFOOD RESTAURANTS			44.000	0.00	
SHENANDOAH TELECOMMUNICATIONS			9,259.000	200,179.58	
SHENZHOU INTERNATIONAL GROUP H HK/02313			247,400.000	2,547,330.82	
SHERWIN-WILLIAMS CO/THE			27,231.000	8,493,348.90	
SHIBAURA MECHATRONICS CORP			21,350.000	899,553.16	
SHIFT INC			6,040.000	1,534,634.76	
SHIN-ETSU CHEMICAL CO LTD			264,900.000	11,117,983.86	
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	4,017,183.27	
SHIONOGI & CO LTD			189,300.000	9,127,971.71	
SHIZUOKA FINANCIAL GROUP INC			86,100.000	729,816.31	
SHOALS TECHNOLOGIES GROUP INC			30,529.000	474,420.66	
SHOE CARNIVAL INC			11,072.000	334,485.12	
SHOLODGE INC			1,650.000	0.00	
SHOPIFY INC			155,000.000	12,074,500.00	
SHOPRITE HOLDINGS LTD			124,288.000	1,869,332.30	
SHORE BANCSHARES INC			8,947.000	127,494.75	
SHRIRAM FINANCE LTD			264,794.000	6,533,794.37	
SHUTTERSTOCK INC			3,926.000	189,547.28	
SHYFT GROUP INC/THE			3,571.000	43,637.62	
SI-BONE INC			376,722.000	7,907,394.78	
SIAM GLOBAL HOUSE PCL			2,481,254.000	1,250,349.91	
SIEBERT FINANCIAL CORP			7,295.000	12,255.60	
SIEGFRIED HOLDING AG			1,208.000	1,233,619.67	
SIEMENS AG			76,687.000	14,394,313.09	
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00	
SIENTRA INC			248.000	151.28	
SIERRA BANCORP			985.000	22,211.75	
SIG GROUP AG			675,000.000	15,518,624.13	
SIGA TECHNOLOGIES INC			7,025.000	39,340.00	
SIGHT RESOURCE CORP			200.000	0.00	
SIGNATURE BANK/NEW YORK NY			7,182.000	11,497.66	
SIGNET JEWELERS LTD			9,140.000	980,356.40	
SIKA AG			99,280.000	32,285,315.73	
SILERGY CORP			81,000.000	1,319,626.60	
SILGAN HOLDINGS INC			11,436.000	517,479.00	
SILICON GRAPHICS INC COM			11,800.000	0.00	
SILICON LABORATORIES INC			8,128.000	1,075,090.56	
SILVERBOW RESOURCES INC			3,231.000	93,957.48	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SIMCLAR INC			700.000	0.07	
SIMMONS FIRST NATIONAL CORP			19,055.000	378,051.20	
SIMON PROPERTY GROUP INC			42,114.000	6,007,140.96	
SIMPLY GOOD FOODS CO/THE			16,760.000	663,696.00	
SIMPSON MANUFACTURING CO INC			9,062.000	1,794,094.76	
SIMULATIONS PLUS INC			4,805.000	215,023.75	
SINCLAIR INC			11,256.000	146,665.68	
SINOPHARM GROUP CO LTD HK/01099			3,424,800.000	8,969,291.39	
SIRIUSPOINT LTD			13,713.000	159,070.80	
SITE CENTERS CORP			23,302.000	317,606.26	
SITIME CORP			8,123.000	991,655.84	
SITIO ROYALTIES CORP			15,630.000	367,461.30	
SIXTH STREET SPECIALTY LENDING			10,411.000	224,877.60	
SJW GROUP			5,760.000	376,416.00	
SK HYNIX INC			28,282.000	3,107,309.60	
SK TELECOM CO LTD			240,600.000	9,359,471.32	
SKF AB			493,300.000	9,853,420.15	
SKYLINE CHAMPION CORP			10,393.000	771,784.18	
SKYWEST INC			11,748.000	613,245.60	
SKYWORKS SOLUTIONS INC			30,490.000	3,427,685.80	
SL GREEN REALTY CORP			11,670.000	162,431.32	
SLEEP NUMBER CORP			4,135.000	61,322.05	
SM ENERGY CO			22,612.000	875,536.64	
SMART GLOBAL HOLDINGS INC			15,060.000	285,085.80	
SMF ENERGY CORP			441.000	0.00	
SMITH MICRO SOFTWARE INC			636.000	525.34	
SNAP INC			88,390.000	1,496,442.70	
SNAP-ON INC			11,757.000	3,395,891.88	
SOCIETAL CDMO INC			18,199.000	6,378.75	
SOCKET MOBILE INC			511.000	602.98	
SOFTECH INC			157.000	0.02	
SOJITZ CORP			499,180.000	11,277,403.64	
SOLARIS OILFIELD INFRASTRUCTUR			5,552.000	44,193.92	
SOLID BIOSCIENCES INC			333.000	2,044.62	
SOLIGENIX INC			2.000	1.52	
SOLITARIO RESOURCES CORP			40.000	22.40	
SOLUNA HOLDINGS INC			30.000	120.00	
SONIC AUTOMOTIVE INC			9,781.000	549,790.01	
SONIDA SENIOR LIVING INC			360.000	3,477.63	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SONOS INC			17,225.000	295,236.50	
SOPRA STERIA GROUP SACA			44,000.000	9,613,989.88	
SOTHERLY HOTELS INC			2,675.000	3,985.75	
SOUNDTHINKING INC			4,945.000	126,295.30	
SOUTHERN CO/THE			160,945.000	11,285,463.40	
SOUTHERN FIRST BANCSHARES INC			4,507.000	167,209.70	
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00	
SOUTHERN MISSOURI BANCORP INC			689.000	36,785.71	
SOUTHSIDE BANCSHARES INC			4,968.000	155,597.76	
SOUTHSTATE CORP			10,628.000	897,534.60	
SOUTHWEST AIRLINES CO			68,933.000	1,990,785.04	
SOUTHWEST GAS HOLDINGS INC			11,905.000	754,181.75	
SP PLUS CORP			5,258.000	269,472.50	
SPANISH BROADCASTING SYSTEM IN			375.000	273.75	
SPARTANNASH CO			7,125.000	163,518.75	
SPDR S&P METALS & MINING ETF			445,525.000	26,655,760.75	
SPECTRIS PLC			24,575.000	1,183,893.06	
SPECTRUM BRANDS HOLDINGS INC			7,190.000	573,546.30	
SPEED COMMERCE INC			303.000	0.03	
SPEEDUS CORP			1,690.000	0.00	
SPERO THERAPEUTICS INC			9,445.000	13,884.15	
SPHERE ENTERTAINMENT CO			4,391.000	149,118.36	
SPIRE CORP			3,525.000	35.25	
SPIRE INC			11,621.000	724,453.14	
SPIRIT MTA REIT ESCROW			93,012.000	0.00	
SPLUNK INC			14,672.000	2,235,279.20	
SPOK HOLDINGS INC			14,386.000	222,695.28	
SPORT-HALEY HOLDINGS INC			1,950.000	0.00	
SPOTIFY TECHNOLOGY SA			14,682.000	2,758,894.62	
SPROUT SOCIAL INC			119,982.000	7,371,694.08	
SPROUTS FARMERS MARKET INC			24,896.000	1,197,746.56	
SPS COMMERCE INC			8,608.000	1,668,574.72	
SPS TECHNOLOGIES INC			6,300.000	0.00	
SPX TECHNOLOGIES INC			10,653.000	1,076,059.53	
SS&C TECHNOLOGIES HOLDINGS INC			4,948.000	302,372.28	
SSP GROUP PLC			562,639.000	1,684,108.16	
ST JOE CO/THE			6,471.000	389,424.78	
STAAR SURGICAL CO			9,010.000	281,202.10	
STAG INDUSTRIAL INC			28,922.000	1,135,477.72	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STANDARD BIOTOOLS INC			17,499.000	38,672.79	
STANDARD CHARTERED PLC			792,249.000	6,732,386.87	
STANDARD MOTOR PRODUCTS INC			4,484.000	178,508.04	
STANDEX INTERNATIONAL CORP			4,094.000	648,407.72	
STANLEY BLACK & DECKER INC			17,729.000	1,739,214.90	
STAR BUFFET INC			762.000	0.00	
STAR BULK CARRIERS CORP			20,501.000	435,851.26	
STAR HOLDINGS			2,910.000	43,591.80	
STAR STRUCK LTD			262.000	0.00	
STARBUCKS CORP			139,654.000	13,408,180.54	
STATE STREET CORP			50,183.000	3,887,175.18	
STATERA BIOPHARMA INC			52.000	0.03	
STEEL CONNECT INC			1,206.000	11,481.12	
STEEL DYNAMICS INC			27,343.000	3,229,208.30	
STEELCASE INC			19,774.000	267,344.48	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	0.00	
STELLAR BANCORP INC			7,038.000	195,937.92	
STEPAN CO			4,897.000	463,011.35	
STEPHAN CO/THE			1,476.000	1,784.02	
STEREOTAXIS INC			644.000	1,127.00	
STERIS PLC			11,425.000	2,511,786.25	
STERLING INFRASTRUCTURE INC			8,061.000	708,803.73	
STEVEN MADDEN LTD			16,305.000	684,810.00	
STEWART INFORMATION SERVICES C			3,125.000	183,593.75	
STMICROELECTRONICS NV			219,500.000	10,970,585.69	
STOCK YARDS BANCORP INC			6,259.000	322,275.91	
STOKE THERAPEUTICS INC			14,088.000	74,102.88	
STONECO LTD			43,867.000	790,922.01	
STONERIDGE INC			4,594.000	89,904.58	
STONEX GROUP INC			6,275.000	463,283.25	
STORAGE ENGINE INC COM			1,650.000	0.00	
STRASBAUGH INC			204.000	0.00	
STRATA SKIN SCIENCES INC			48.000	26.40	
STRATASYS LTD			9,268.000	132,347.04	
STRATEGIC EDUCATION INC			4,464.000	412,339.68	
STRATTEC SECURITY CORP			1,611.000	40,452.21	
STRATUS PROPERTIES INC			1,518.000	43,425.72	
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	934.16	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STRIDE INC			6,804.000	403,953.48	
STRYKER CORP			42,482.000	12,721,659.72	
STURM RUGER & CO INC			2,859.000	129,941.55	
STYLECLICK INC			3,762.000	0.00	
SUGARMADE INC			1.000	0.01	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			262,500.000	12,810,328.23	
SUMMIT HOTEL PROPERTIES INC			13,833.000	92,957.76	
SUMMIT MATERIALS INC			26,934.000	1,035,881.64	
SUN COMMUNITIES INC			7,078.000	945,974.70	
SUNCOKE ENERGY INC			2,700.000	28,998.00	
SUNCOR ENERGY INC NEW			323,644.000	10,419,147.43	
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,307.58	
SUNSTONE HOTEL INVESTORS INC			43,493.000	466,679.89	
SUPER MICRO COMPUTER INC			7,655.000	2,176,010.30	
SUPERIOR BANCORP			1,987.000	0.00	
SUPERIOR GROUP OF COS INC			4,401.000	59,413.50	
SUPERIOR INDUSTRIES INTERNATIO			8,035.000	25,712.00	
SUPERNUS PHARMACEUTICALS INC			10,948.000	316,835.12	
SUPREME INDUSTRIES LTD			23,091.000	1,260,624.13	
SURGERY PARTNERS INC			12,558.000	401,730.42	
SURMODICS INC			5,079.000	184,621.65	
SUTRO BIOPHARMA INC			3,152.000	13,522.08	
SUZUKI MOTOR CORP			147,500.000	6,312,012.61	
SVB FINANCIAL GROUP			6,762.000	223.82	
SWEDBANK AB			602,200.000	12,148,152.66	
SYMBOLIC LOGIC INC			8,719.000	6,670.04	
SYNAPTICS INC			7,122.000	812,477.76	
SYNCHRONOSS TECHNOLOGIES INC			1,529.000	9,495.09	
SYNCHRONY FINANCIAL			71,575.000	2,733,449.25	
SYNDAX PHARMACEUTICALS INC			6,877.000	148,611.97	
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00	
SYNLOGIC INC			149.000	573.65	
SYNOPSYS INC			25,558.000	13,160,069.78	
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.08	
SYSCO CORP			58,305.000	4,263,844.65	
T ROWE PRICE GROUP INC			28,230.000	3,040,088.70	
T-MOBILE US INC			73,246.000	11,743,531.18	
TACTILE SYSTEMS TECHNOLOGY INC			73,348.000	1,048,876.40	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TAITRON COMPONENTS INC			2,295.000	8,009.55	
TAIWAN SEMICONDUCTOR MANUFACTU			1,759,000.000	33,987,292.79	
TAIWAN SEMICONDUCTOR MANUFACTU ADR			168,746.000	17,549,584.00	
TAKE-TWO INTERACTIVE SOFTWARE			32,008.000	5,151,687.60	
TALANX AG			148,200.000	10,583,795.25	
TALON INTERNATIONAL INC			3,150.000	299.45	
TALOS ENERGY INC			21,673.000	308,406.79	
TANDEM DIABETES CARE INC			133,165.000	3,939,020.70	
TANDY BRANDS ACCESSORIES INC			1,325.000	0.00	
TANGER INC			15,449.000	428,246.28	
TAPESTRY INC			26,502.000	975,538.62	
TARGA RESOURCES CORP			384,195.000	33,375,019.65	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			145,656.000	20,744,327.52	
TARRAGON CORP			10,464.000	0.00	
TATA CONSULTANCY SERVICES LTD			50,495.000	2,301,876.04	
TAYLOR DEVICES INC			1,409.000	31,138.90	
TAYLOR MORRISON HOME CORP			24,252.000	1,293,844.20	
TC ENERGY CORP			36,464.000	1,431,348.88	
TCS GROUP HOLDING PLC GDR			65,310.000	1,402.68	
TD SYNnex CORP			118,649.000	12,767,818.89	
TE CONNECTIVITY LTD			39,432.000	5,540,196.00	
TEAM FINANCIAL INC			4,300.000	0.00	
TECAN GROUP AG			45,000.000	18,360,363.57	
TECHNICAL COMMUNICATIONS CORP			135.000	42.18	
TECHNOLOGY SOLUTIONS CO			920.000	0.09	
TECHTARGET INC			30,692.000	1,069,923.12	
TECHTRONIC INDUSTRIES CO LTD HK/00669			221,000.000	2,633,529.92	
TEEKAY CORP			15,242.000	108,980.30	
TEEKAY TANKERS LTD			1,872.000	93,543.84	
TEGNA INC			40,718.000	622,985.40	
TEJON RANCH CO			7,996.000	137,531.20	
TEKNOLOGY CORP			2,012.000	0.00	
TELEDYNE TECHNOLOGIES INC			6,090.000	2,717,906.10	
TELEFLEX INC			7,041.000	1,755,602.94	
TELEPHONE AND DATA SYSTEMS INC			18,457.000	338,685.95	
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00	
TELEVIDEO INC/CA			2,143.000	0.00	
TELIGENT INC			50.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TEMPEST THERAPEUTICS INC			109.000	479.60	
TENABLE HOLDINGS INC			18,045.000	831,152.70	
TENAYA THERAPEUTICS INC			6,473.000	20,972.52	
TENCENT HOLDINGS LTD HK/00700			652,700.000	24,541,396.38	
TENNANT CO			4,026.000	373,169.94	
TERADYNE INC			28,479.000	3,090,541.08	
TEREX CORP			10,961.000	629,819.06	
TERRENO REALTY CORP			13,318.000	834,639.06	
TERUMO CORP			473,500.000	15,523,599.73	
TESLA INC			349,521.000	86,848,978.08	
TETON ENERGY CORP COM			4,100.000	0.00	
TETRA TECHNOLOGIES INC			12,530.000	56,635.60	
TETRAPHASE PHARMACEUTICALS INC			271.000	0.00	
TEXAS CAPITAL BANCSHARES INC			7,420.000	479,554.60	
TEXAS INSTRUMENTS INC			111,366.000	18,983,448.36	
TEXAS ROADHOUSE INC			13,364.000	1,633,481.72	
TEXTAINER GROUP HOLDINGS LTD			3,323.000	163,491.60	
TEXTRON INC			37,086.000	2,982,456.12	
TFS FINANCIAL CORP			39,387.000	578,595.03	
THERAPEUTICSMD INC			194.000	436.50	
THERAVANCE BIOPHARMA INC			9,776.000	109,882.24	
THERMO FISHER SCIENTIFIC INC			44,679.000	23,715,166.41	
THERMOGENESIS HOLDINGS INC			2.000	1.20	
THERMON GROUP HOLDINGS INC			3,366.000	109,630.62	
THOMAS GROUP INC			367.000	0.00	
THQ INC			896.000	0.00	
TIDEWATER INC			9,596.000	691,967.56	
TILRAY BRANDS INC			124,828.000	287,104.40	
TIMBERLAND BANCORP INC/WA			1,857.000	58,421.22	
TITAN INTERNATIONAL INC			12,363.000	183,961.44	
TITAN MACHINERY INC			2,125.000	61,370.00	
TITAN PHARMACEUTICALS INC			9.000	3.72	
TJX COS INC/THE			152,349.000	14,291,859.69	
TL ADMIN CORP COM			29,100.000	0.00	
TOKYO ELECTRON LTD			17,300.000	3,099,102.84	
TONG YANG INDUSTRY CO LTD			438,000.000	1,084,635.32	
TONIX PHARMACEUTICALS HOLDING			1.000	0.40	
TOOTSIE ROLL INDUSTRIES INC			11,364.000	377,739.36	
TOPGOLF CALLAWAY BRANDS CORP			16,550.000	237,327.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TOR MINERALS INTERNATIONAL INC			236.000	406.21	
TOROMONT INDUSTRIES LTD			140,195.000	12,343,879.49	
TOTALENERGIES SE			201,900.000	13,738,576.24	
TOTVS SA			243,880.000	1,691,435.52	
TOWER AUTOMOTIVE INC			33,100.000	0.00	
TOWNE BANK/PORTSMOUTH VA			12,925.000	384,648.00	
TOYO SUISAN KAISHA LTD			32,900.000	1,698,907.71	
TPG INC			10,524.000	454,321.08	
TPI COMPOSITES INC			6,149.000	25,456.86	
TRACTOR SUPPLY CO			24,593.000	5,288,232.79	
TRADE DESK INC/THE			10,397.000	748,168.12	
TRANE TECHNOLOGIES PLC			31,930.000	7,787,727.00	
TRANS-INDUSTRIES INC			1,700.000	0.00	
TRANSACT TECHNOLOGIES INC			4,346.000	30,335.08	
TRANSCAT INC			4,112.000	449,564.96	
TRANSCOASTAL CORP			23.000	0.00	
TRANSCONTINENTAL REALTY INVEST			401.000	13,858.56	
TRANSDIGM GROUP INC			15,816.000	15,999,465.60	
TRANSMEDICS GROUP INC			99,160.000	7,826,698.80	
TRANSNET CORP			481.000	0.00	
TRANSOCEAN LTD			98,445.000	625,125.75	
TRAVEL + LEISURE CO			15,650.000	611,758.50	
TRAVELERS COS INC/THE			37,493.000	7,142,041.57	
TRAVELZOO			5,517.000	52,577.01	
TRAVERE THERAPEUTICS INC			10,820.000	97,271.80	
TREACE MEDICAL CONCEPTS INC			76,593.000	976,560.75	
TREDEGAR CORP			6,995.000	37,842.95	
TREEHOUSE FOODS INC			6,537.000	270,958.65	
TRI POINTE HOMES INC			23,438.000	829,705.20	
TRI-VALLEY CORP			1,094.000	0.00	
TRIAD GUARANTY INC			2,231.000	0.00	
TRICO BANCSHARES			4,985.000	214,205.45	
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00	
TRIMAS CORP			9,746.000	246,866.18	
TRIMBLE INC			45,720.000	2,432,304.00	
TRINITY INDUSTRIES INC			18,824.000	500,530.16	
TRINITY PLACE HOLDINGS INC			2,067.000	229.44	
TRINSEO PLC			10,173.000	85,148.01	
TRIP.COM GROUP LTD ADR			118,370.000	4,262,503.70	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRIP.COM GROUP LTD HK/09961			22,650.000	805,225.05	
TRIPADVISOR INC			17,676.000	380,564.28	
TRIPLE CROWN MEDIA INC			983.000	0.00	
TRIVENI TURBINE LTD			437,262.000	2,228,774.47	
TRONOX HOLDINGS PLC			21,249.000	300,885.84	
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00	
TRUEBLUE INC			7,720.000	118,424.80	
TRUIST FINANCIAL CORP			154,221.000	5,693,839.32	
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			2,584.000	80,233.20	
TRUSTMARK CORP			12,701.000	354,103.88	
TS TECH CO LTD			409,900.000	4,960,203.07	
TSR INC			378.000	3,405.78	
TTEC HOLDINGS INC			4,179.000	90,558.93	
TTM TECHNOLOGIES INC			16,779.000	265,275.99	
TUCOWS INC			1,756.000	47,412.00	
TUESDAY MORNING CORP			141.000	0.00	
TURNING POINT BRANDS INC			267.000	7,027.44	
TURTLE BEACH CORP			5.000	54.75	
TUTOR PERINI CORP			5,650.000	51,415.00	
TWIN DISC INC			3,433.000	55,477.28	
TWIST BIOSCIENCE CORP			9,690.000	357,173.40	
TWO HARBORS INVESTMENT CORP			8,769.000	122,152.17	
TWO RIVERS WATER & FARMING CO			199.000	0.34	
TYLER TECHNOLOGIES INC			4,866.000	2,034,571.92	
TYSON FOODS INC			58,527.000	3,145,826.25	
UBER TECHNOLOGIES INC			411,647.000	25,345,105.79	
UBS -CW24 CONTEMPORARY WTS EXP 30-SEP-2024			47,200.000	1,086,544.00	
UBS -CW24 WULIANGYE YIB WTS EXP 01-MAR-2024			113,000.000	2,236,270.00	
UBS -CW25 JIANGSU HENGL WTS EXP 13-JAN-2025			223,815.000	1,725,613.65	
UBS -CW25 SHENZHEN MIND WTS EXP 13-JAN-2025			68,430.000	2,803,577.10	
UBS CW24 MIDEA GROUP C WTS EXP 14-JUN-2024			343,800.000	2,647,260.00	
UBS CW24 QINGDAO HAIER WTS EXP 31-JUL-2024			181,221.000	1,034,771.91	
UBS GROUP AG			790,850.000	24,524,665.83	
UBS-CW24 KWEICHOW MOUT WTS EXP 09-AUG-2024			12,100.000	2,944,777.00	
UDR INC			51,466.000	1,970,633.14	
UFP INDUSTRIES INC			13,191.000	1,656,130.05	
UFP TECHNOLOGIES INC			3,826.000	658,225.04	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ULTA BEAUTY INC			9,092.000	4,454,989.08	
ULTIMATE LIFESTYLE CORP			20.000	0.00	
ULTRA CLEAN HOLDINGS INC			12,607.000	430,402.98	
ULTRALIFE CORP			2,670.000	18,209.40	
ULTRAPETROL BAHAMAS LTD			1,582.000	0.01	
ULTRATECH CEMENT LTD			20,858.000	2,632,649.31	
UMB FINANCIAL CORP			8,712.000	727,887.60	
UMH PROPERTIES INC			8,301.000	127,171.32	
UNICO AMERICAN CORP			668.000	2.14	
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00	
UNICREDIT SPA			284,498.000	7,720,060.14	
UNIFI INC			683.000	4,548.78	
UNIFIRST CORP/MA			3,074.000	562,265.34	
UNIGENE LABORATORIES INC			9,893.000	0.00	
UNILEVER PLC ADR			229,218.000	11,112,488.64	
UNION BANKSHARES INC/MORRISVIL			6,348.000	194,566.20	
UNION PACIFIC CORP			158,614.000	38,958,770.68	
UNISYS CORP			6,392.000	35,923.04	
UNIT CORP WTS EXP 09/03/2027			200.000	260.00	
UNITED AIRLINES HOLDINGS INC			37,927.000	1,564,868.02	
UNITED AMERICAN HEALTHCARE COR			1,094.000	22.10	
UNITED BANCORP INC/OH			448.000	5,707.52	
UNITED BANKSHARES INC/WV			18,543.000	696,289.65	
UNITED COMMUNITY BANKS INC/GA			15,050.000	440,363.00	
UNITED FIRE GROUP INC			4,555.000	91,646.60	
UNITED MICROELECTRONICS CORP			6,108,000.000	10,468,412.14	
UNITED NATURAL FOODS INC			8,732.000	141,720.36	
UNITED OVERSEAS BANK LTD			422,800.000	9,118,838.61	
UNITED PARCEL SERVICE INC			158,003.000	24,842,811.69	
UNITED RENTALS INC			7,838.000	4,494,465.96	
UNITED STATES CELLULAR CORP			13,649.000	566,979.46	
UNITED STATES LIME & MINERALS			1,372.000	316,040.20	
UNITED WESTERN BANCORP INC			2,275.000	0.00	
UNITED-GUARDIAN INC			523.000	3,765.60	
UNITEDHEALTH GROUP INC			146,105.000	76,919,899.35	
UNITIL CORP			3,763.000	197,820.91	
UNITY BANCORP INC			2,422.000	71,666.98	
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00	
UNIVERSAL CORP/VA			5,669.000	381,637.08	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UNIVERSAL ELECTRONICS INC			3,919.000	36,799.41	
UNIVERSAL HEALTH SERVICES INC			13,692.000	2,087,208.48	
UNIVERSAL INSURANCE HOLDINGS I			4,865.000	77,742.70	
UNIVERSAL LOGISTICS HOLDINGS I			5,552.000	155,567.04	
UNIVERSAL MUSIC GROUP NV			295,115.000	8,414,028.63	
UNIVERSAL STAINLESS & ALLOY PR			3,547.000	71,223.76	
UNIVERSAL TECHNICAL INSTITUTE			3,462.000	43,344.24	
UNIVEST FINANCIAL CORP			5,488.000	120,900.64	
UPBOUND GROUP INC			9,161.000	311,199.17	
UPLAND SOFTWARE INC			2,681.000	11,340.63	
UPSTART HOLDINGS INC			11,566.000	472,586.76	
URANIUM ENERGY CORP			71,045.000	454,688.00	
URBAN EDGE PROPERTIES			21,881.000	400,422.30	
URBAN OUTFITTERS INC			11,975.000	427,387.75	
UROGEN PHARMA LTD			18,423.000	276,345.00	
UROLOGIX INC			2,793.000	0.00	
US BANCORP			180,046.000	7,792,390.88	
US ENERGY CORP			40.000	40.00	
US GOLD CORP			2.000	8.50	
US PHYSICAL THERAPY INC			3,485.000	324,592.90	
US PLASTIC LMBR CORP COM			29,600.000	0.00	
US SILICA HOLDINGS INC			9,267.000	104,809.77	
USANA HEALTH SCIENCES INC			2,316.000	124,137.60	
UTAH MEDICAL PRODUCTS INC			3,099.000	260,997.78	
UTG INC			513.000	15,444.70	
UTILITIES SELECT SECTOR SPDR			691,246.000	43,776,609.18	
UTSTARCOM HOLDINGS CORP			1,472.000	4,901.76	
V ONE CORP COM			2,000.000	0.00	
V2X INC			4,515.000	209,676.60	
VAALCO ENERGY INC			17,721.000	79,567.29	
VALARIS LTD			11,047.000	757,492.79	
VALE SA			347,600.000	5,524,275.37	
VALENCE TECHNOLOGY INC			14,867.000	0.00	
VALEO SE			384,370.000	5,908,229.97	
VALERO ENERGY CORP			45,241.000	5,881,330.00	
VALLEY MEDIA INC COM			11,100.000	0.00	
VALMET OYJ			231,200.000	6,668,365.54	
VALUE AMER INC COM			290.000	0.00	
VANDA PHARMACEUTICALS INC			11,024.000	46,521.28	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VANGUARD INTERNATIONAL SEMICON			166,000.000	440,820.45	
VAREX IMAGING CORP			11,802.000	241,941.00	
VARONIS SYSTEMS INC			16,776.000	759,617.28	
VASO CORP			17,910.000	5,457.65	
VAXCYTE INC			12,119.000	761,073.20	
VBI VACCINES INC			728.000	427.70	
VCAMPUS CORP			271.000	0.07	
VECTOR GROUP LTD			12,807.000	144,462.96	
VEECO INSTRUMENTS INC			13,797.000	428,120.91	
VEEVA SYSTEMS INC			3,441.000	662,461.32	
VENTAS INC			73,263.000	3,651,427.92	
VERA BRADLEY INC			3,837.000	29,544.90	
VERA THERAPEUTICS INC			7,919.000	121,794.22	
VERACYTE INC			46,908.000	1,290,439.08	
VERADIGM INC			36,785.000	385,874.65	
VERALTO CORP			25,349.000	2,085,208.74	
VERICEL CORP			104,006.000	3,703,653.66	
VERINT SYSTEMS INC			12,322.000	333,063.66	
VERIS RESIDENTIAL INC			17,499.000	275,259.27	
VERISIGN INC			18,371.000	3,783,691.16	
VERISK ANALYTICS INC			23,334.000	5,573,559.24	
VERIZON COMMUNICATIONS INC			557,423.000	21,014,847.10	
VERRA MOBILITY CORP			427,714.000	9,850,253.42	
VERRICA PHARMACEUTICALS INC			8,246.000	60,360.72	
VERTEX INC			337,243.000	9,085,326.42	
VERTEX PHARMACEUTICALS INC			41,440.000	16,861,521.60	
VESTAS WIND SYSTEMS A/S			211,321.000	6,710,690.81	
VF CORP			38,224.000	718,611.20	
VIAD CORP			4,354.000	157,614.80	
VIATRIS INC			217,362.000	2,354,030.46	
VIAVI SOLUTIONS INC			39,530.000	398,067.10	
VICI PROPERTIES INC			183,794.000	5,859,352.72	
VICON INDUSTRIES INC			2.000	130.00	
VICOR CORP			6,023.000	270,673.62	
VICTORIA'S SECRET & CO			13,099.000	347,647.46	
VICTORY CAPITAL HOLDINGS INC			73,388.000	2,527,482.72	
VIDEO DISPLAY CORP			2,455.000	2,455.00	
VIEWCAST.COM INC			6,812.000	0.01	
VIEWRAY INC			21,581.000	0.02	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VIEWTRAN GROUP INC			2,440.000	0.00	
VIKING THERAPEUTICS INC			11,768.000	219,002.48	
VILLAGE SUPER MARKET INC			1,925.000	50,492.75	
VIPER ENERGY INC			13,859.000	434,895.42	
VIR BIOTECHNOLOGY INC			19,401.000	195,174.06	
VIRCO MFG. CORP			4,799.000	57,731.97	
VIRGINIA NATIONAL BANKSHARES C			110.000	3,781.80	
VIRIDIAN THERAPEUTICS INC			8,673.000	188,897.94	
VIRNETX HOLDING CORP			20.000	140.00	
VIRTU FINANCIAL INC			15,937.000	322,883.62	
VIRTUS INVESTMENT PARTNERS INC			1,223.000	295,672.48	
VISA INC			264,097.000	68,757,653.95	
VISHAY INTERTECHNOLOGY INC			21,273.000	509,913.81	
VISHAY PRECISION GROUP INC			5,885.000	200,501.95	
VISTEON CORP			5,116.000	638,988.40	
VISTRA CORP			313,744.000	12,085,418.88	
VITAL ENERGY INC			2,885.000	131,238.65	
VIVARA PARTICIPACOES SA			314,000.000	2,213,953.40	
VL DISSOLUTION CORP COM			1,293.000	0.00	
VOC ENERGY TRUST			11,410.000	82,152.00	
VOLVO AB			509,200.000	13,222,824.34	
VOR BIOPHARMA INC			19,717.000	44,363.25	
VOXX INTERNATIONAL CORP			3,791.000	40,487.88	
VOYAGER THERAPEUTICS INC			11,754.000	99,203.76	
VSE CORP			4,857.000	313,810.77	
VULCAN MATERIALS CO			15,365.000	3,488,008.65	
W R BERKLEY CORP			23,558.000	1,666,021.76	
W WORLD CORP			11.000	8.80	
W&T OFFSHORE INC			42,332.000	138,002.32	
WABASH NATIONAL CORP			6,637.000	170,039.94	
WAL-MART DE MEXICO SAB DE CV			949,591.000	4,003,147.54	
WALGREENS BOOTS ALLIANCE INC			103,893.000	2,712,646.23	
WALKER & DUNLOP INC			8,073.000	896,183.73	
WALKING CO HOLDINGS INC/THE			3,656.000	0.00	
WALMART INC			181,805.000	28,661,558.25	
WALT DISNEY CO/THE			211,589.000	19,104,370.81	
WANDERPORT CORP			82.000	0.09	
WARNER BROS DISCOVERY INC			256,608.000	2,920,199.04	
WARRIOR MET COAL INC			11,989.000	730,969.33	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WASHINGTON TRUST BANCORP INC			4,300.000	139,234.00	
WASTE MANAGEMENT INC			46,135.000	8,262,778.50	
WATERS CORP			9,786.000	3,221,844.78	
WATERSTONE FINANCIAL INC			5,102.000	72,448.40	
WATTS WATER TECHNOLOGIES INC			6,020.000	1,254,206.80	
WAVE LIFE SCIENCES LTD			7,365.000	37,193.25	
WAVE SYSTEMS CORP			137.000	0.00	
WAXMAN INDUSTRIES INC			400.000	800.00	
WD-40 CO			2,709.000	647,640.63	
WEATHERFORD INTERNATIONAL PLC			12,037.000	1,177,579.71	
WEBCO INDUSTRIES INC			62.000	10,230.00	
WEC ENERGY GROUP INC			50,220.000	4,227,017.40	
WEG SA			365,583.000	2,777,846.79	
WEGENER CORP			4,812.000	149.17	
WEICHAI POWER CO LTD HK/02338			4,728,000.000	7,895,591.40	
WEIS MARKETS INC			4,790.000	306,368.40	
WELLMAN INC COM			15,700.000	0.00	
WELLS FARGO & CO			460,484.000	22,665,022.48	
WELLTOWER INC			80,573.000	7,265,267.41	
WERNER ENTERPRISES INC			9,435.000	399,760.95	
WESBANCO INC			14,986.000	470,110.82	
WEST BANCORP INC			1,182.000	25,058.40	
WEST PHARMACEUTICAL SERVICES I			12,758.000	4,492,346.96	
WESTAMERICA BANCORP			6,088.000	343,424.08	
WESTELL TECHNOLOGIES INC			1,757.000	2,723.35	
WESTERN DIGITAL CORP			58,990.000	3,089,306.30	
WESTERN MIDSTREAM PARTNERS LP			429,427.000	12,565,034.02	
WESTERN NEW ENGLAND BANCORP IN			8,910.000	80,190.00	
WESTERN WTR CO			9,200.000	0.00	
WESTINGHOUSE AIR BRAKE TECHNOL			23,382.000	2,967,175.80	
WESTMORELAND COAL CO			2,487.000	0.00	
WESTROCK CO			29,650.000	1,231,068.00	
WESTWATER RESOURCES INC			1.000	0.56	
WESTWOOD HOLDINGS GROUP INC			2,467.000	31,010.19	
WET SEAL INC/THE			24,433.000	0.00	
WEX INC			107,005.000	20,817,822.75	
WEYCO GROUP INC			4,278.000	134,158.08	
WEYERHAEUSER CO			105,620.000	3,672,407.40	
WH GROUP LTD HK/00288			21,163,500.000	13,659,903.62	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WHA CORP PCL			9,713,700.000	1,508,316.40	
WHERE FOOD COMES FROM INC			286.000	3,892.46	
WHIRLPOOL CORP			6,343.000	772,387.11	
WHITE MOUNTAINS INSURANCE GROU			461.000	693,809.61	
WHITESTONE REIT			16,089.000	197,733.81	
WHX CORP COM NEW			6,933.000	0.00	
WICKES INC COM			7,200.000	0.00	
WILHELMINA INTERNATIONAL INC			975.000	3,948.75	
WILLDAN GROUP INC			2,995.000	64,392.50	
WILLIAMS COS INC/THE			1,299,997.000	45,278,895.51	
WILLIS LEASE FINANCE CORP			2,522.000	123,275.36	
WILLIS TOWERS WATSON PLC			62,541.000	15,084,889.20	
WILMAR INTERNATIONAL LTD			1,911,400.000	5,172,995.23	
WINDTREE THERAPEUTICS INC			190.000	136.61	
WINLAND HOLDINGS CORP			968.000	3,262.10	
WINMARK CORP			1,068.000	445,943.40	
WINNEBAGO INDUSTRIES INC			8,970.000	653,733.60	
WIRELESS XCESSORIES GROUP INC			1,262.000	0.00	
WISDOMTREE INC			17,203.000	119,216.79	
WIX.COM LTD			21,070.000	2,592,031.40	
WIZZ AIR HOLDINGS PLC			88,853.000	2,504,395.38	
WNS HOLDINGS LTD ADR			148,563.000	9,389,181.60	
WORKDAY INC			49,760.000	13,736,745.60	
WORKHORSE GROUP INC			19,714.000	7,097.04	
WORKIVA INC			6,710.000	681,266.30	
WORLD ACCEPTANCE CORP			1,784.000	232,865.52	
WORLD KINECT CORP			12,399.000	282,449.22	
WORLDGATE COMMUNICATIONS			6,943.000	0.00	
WORLDTEX INC			47.000	0.00	
WORTHINGTON ENTERPRISES INC			12,552.000	722,367.60	
WORTHINGTON STEEL INC			12,552.000	352,711.20	
WP CAREY INC			16,187.000	1,049,079.47	
WPP PLC			735,914.000	7,064,218.05	
WQN INC			656.000	0.07	
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	386.25	
WSFS FINANCIAL CORP			17,133.000	786,918.69	
WUXI APPTec CO LTD HK/02359			301,100.000	3,063,615.54	
WUXI BIOLOGICS CAYMAN INC HK/02269			106,500.000	403,711.32	
WW GRAINGER INC			8,243.000	6,830,891.67	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WW INTERNATIONAL INC			8,232.000	72,030.00	
WYNN RESORTS LTD			11,101.000	1,011,412.11	
X4 PHARMACEUTICALS INC			8,349.000	7,000.64	
XBIOTECH INC			7,177.000	28,708.00	
XCEL ENERGY INC			84,473.000	5,229,723.43	
XENCOR INC			5,731.000	121,669.13	
XENIA HOTELS & RESORTS INC			21,622.000	294,491.64	
XENON PHARMACEUTICALS INC			8,300.000	382,298.00	
XOMA CORP			10,041.000	185,758.50	
XPEL INC			3,167.000	170,542.95	
XPERI INC			7,566.000	83,377.32	
XYLEM INC/NY			36,409.000	4,163,733.24	
Y-MABS THERAPEUTICS INC			11,934.000	81,389.88	
YELP INC			15,861.000	750,859.74	
YOKOHAMA RUBBER CO LTD/THE			419,600.000	9,622,406.41	
YORK WATER CO/THE			4,491.000	173,442.42	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,830,000.000	5,344,295.69	
YUM CHINA HOLDINGS INC			73,809.000	3,131,715.87	
YUM! BRANDS INC			39,927.000	5,216,861.82	
YUMA ENERGY INC			2.000	0.00	
YUNHONG GREEN CTI LTD			179.000	379.48	
ZANETT INC			154.000	0.00	
ZAZA ENERGY CORP			342.000	0.00	
ZEBRA TECHNOLOGIES CORP			7,055.000	1,928,343.15	
ZEVRA THERAPEUTICS INC			487.000	3,189.85	
ZIFF DAVIS INC			8,835.000	593,623.65	
ZIMMER BIOMET HOLDINGS INC			39,239.000	4,775,386.30	
ZION OIL & GAS INC			469.000	35.13	
ZIONS BANCORP NA			17,132.000	751,580.84	
ZIPLINK INC			21,900.000	1,973.19	
ZIPRECRUITER INC			13,729.000	190,833.10	
ZOETIS INC			57,803.000	11,408,578.11	
ZOOM VIDEO COMMUNICATIONS INC			10,729.000	771,522.39	
ZTO EXPRESS CAYMAN INC ADR			196,713.000	4,186,052.64	
ZUMIEZ INC			7,068.000	143,763.12	
ZURN ELKAY WATER SOLUTIONS COR			27,404.000	805,951.64	
ZYMEWORKS INC			7,432.000	77,218.48	
ZYNERBA PHARMACEUTICALS INC			15,488.000	0.00	
ZYNEX INC			10,157.000	110,609.73	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TOTAL EQUITY			587,401,463.990	12,324,790,860.86	
FIXED INCOME SECURITIES					
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			2,889,000.000	2,652,163.54	
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			5,059,000.000	4,778,077.27	
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			2,743,000.000	2,459,349.66	
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,865,000.000	2,738,337.19	
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			1,629,000.000	1,623,610.29	
1375209 BC LTD 144A 9.000% 01/30/2028 DD 09/30/22			123,000.000	119,937.30	
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			319,775.353	303,515.80	
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			714,298.432	693,387.06	
888 ACQUISITIONS 7/22 TLB 0.000% 07/08/2028 DD 06/24/22			497,222.420	481,062.69	
8TH AVENUE FOOD 9/18 TL			1,295,823.590	1,239,675.56	
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			1,043,000.000	1,018,855.83	
ABRA AUTO BODY/CALIBER COLLISI			1,254,709.200	1,257,381.73	
ABU DHABI CRUDE OIL PIPEL 144A 4.600% 11/02/2047 DD 11/02/17			888,000.000	814,001.19	
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	510,875.00	
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			705,000.000	676,786.00	
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			2,065,000.000	2,038,919.71	
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21			443,518.730	344,467.69	
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			0.007	0.01	
ACCESS CIG 8/23 COV-LITE TL 0.000% 08/18/2028 DD 07/31/23			745,132.500	745,601.93	
ACRISURE 1/20 TLB			1,482,150.260	1,477,125.77	
ACRISURE 11/21 INCREMENTAL TLB			156,800.000	156,996.01	
ACTION 10/23 TLB4 0.000% 10/19/2030 DD 10/12/23			743,000.000	744,545.44	
ACTION ENVIRONMENTAL/INTERSTAT 0.000% 10/24/2030 DD 09/19/23			686,000.000	687,715.00	
ACUSHNET CO 144A 7.375% 10/15/2028 DD 10/03/23			312,000.000	325,506.48	
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21			378,000.000	291,626.68	
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21			767,000.000	598,674.10	
ADIENT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21			928,500.000	931,016.24	
ADP/CDK GLOBAL 10/23 COV-LITE 0.000% 07/06/2029 DD 09/26/23			774,376.200	777,458.22	
AECOM 5.125% 03/15/2027 DD 02/21/17			2,835,000.000	2,814,306.77	
AEP TEXAS INC 5.400% 06/01/2033 DD 05/24/23			1,245,000.000	1,266,604.55	
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21			2,540,000.000	2,451,091.06	
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	161,576.80	
AETNA INC 6.625% 06/15/2036 DD 06/09/06			1,040,000.000	1,166,901.74	
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			787,000.000	782,313.10	
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22			1,311,000.000	1,378,376.22	
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,463,000.000	1,397,576.25	
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	306,065.35	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AIRCASTLE LTD 144A 6.500% 07/18/2028 DD 07/18/23			937,000.000	956,289.46	
AKZONOBEL SPECIALTY CHEMICALS (STARFRUIT) 3/23			472,004.060	473,066.07	
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			215,000.000	162,270.49	
ALASKA ST MUNI BOND BANK AUTH 5.000% 12/01/2053 DD 12/14/23			445,000.000	463,234.10	
ALASKA ST MUNI BOND BANK AUTH 5.250% 12/01/2048 DD 12/14/23			70,000.000	75,538.40	
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			1,142,269.450	1,018,767.28	
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			1,633,000.000	1,540,345.70	
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,059,000.000	1,029,764.93	
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			744,000.000	745,190.40	
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,198,601.48	
ALEXANDRIA REAL ESTATE EQUITIE 2.750% 12/15/2029 DD 09/12/19			895,000.000	787,732.16	
ALEXANDRIA VA 4.000% 12/15/2053 DD 12/13/23			30,000.000	30,359.61	
ALI GROUP/WELBILT 10/21 (USD) 0.000% 07/30/2029 DD 08/18/21			929,324.540	929,965.78	
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,403,803.910	1,406,527.29	
ALLEGHANY CORP 4.900% 09/15/2044 DD 09/09/14			400,000.000	388,451.37	
ALLEGRO CLO XI LTD 2A D 144A VAR RT 01/19/2033 DD 01/17/20			1,250,000.000	1,248,248.75	
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	414,539.79	
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,243,000.000	1,194,585.15	
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	968,320.32	
ALLIANT HOLDINGS INTERMED 144A 6.750% 04/15/2028 DD 02/13/23			2,771,000.000	2,834,824.45	
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,800,000.000	2,775,795.60	
ALLIANT HOLDINGS INTERMED 144A 7.000% 01/15/2031 DD 12/14/23			597,000.000	627,751.47	
ALLWYN ENTERTAINMENT FINA 144A 7.875% 04/30/2029 DD 04/28/23			514,000.000	522,995.00	
ALLY AUTO RECEIVABLES TRU 1 A3 5.460% 05/15/2028 DD 07/19/23			1,394,000.000	1,410,333.92	
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	858,452.82	
ALTICE FRANCE SA/FRANCE 144A 5.125% 07/15/2029 DD 04/27/21			1,767,000.000	1,372,241.95	
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			1,297,000.000	1,068,185.20	
ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	1,718,676.69	
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			975,000.000	898,700.01	
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			290,000.000	218,363.97	
ALTRIA GROUP INC 6.875% 11/01/2033 DD 11/01/23			1,985,000.000	2,188,802.61	
AMAYA 11/23 COV-LITE TLB 0.000% 11/10/2030 DD 11/10/23			2,481,000.000	2,483,059.23	
AMAYA 7/22 TLB 0.000% 07/22/2028 DD 07/28/22			256,067.560	256,636.03	
AMCOR FLEXIBLES NORTH AMERICA 4.000% 05/17/2025 DD 05/17/22			2,035,000.000	1,999,946.30	
AMENTUM/AECOM MAVERICK 2/22 CO 0.000% 02/10/2029 DD 01/31/22			1,094,484.240	1,092,842.51	
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			458,000.000	447,781.16	
AMEREN CORP 5.000% 01/15/2029 DD 12/21/23			4,615,000.000	4,638,072.32	
AMEREN CORP 5.700% 12/01/2026 DD 11/20/23			1,551,000.000	1,587,884.17	
AMERICAN AIRLINES INC 144A 8.500% 05/15/2029 DD 12/04/23			792,000.000	836,249.83	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			5,038,740.832	5,002,484.06	
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,926,604.000	2,851,865.27	
AMERICAN AUTO AUCTION/XLERATE 0.000% 12/30/2027 DD 12/30/21			519,559.930	509,599.97	
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	688,678.86	
AMERICAN AXLE 12/22 TLB 0.000% 12/06/2029 DD 12/02/22			768,637.590	770,559.18	
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,468,000.000	1,389,540.10	
AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23			1,097,000.000	1,104,442.14	
AMERICAN EXPRESS CO VAR RT 10/30/2031 DD 10/30/23			1,280,000.000	1,390,075.05	
AMERICAN EXPRESS CREDIT AC 1 A 4.870% 05/15/2028 DD 06/14/23			200,000.000	201,528.12	
AMERICAN EXPRESS CREDIT AC 3 A 5.230% 09/15/2028 DD 09/19/23			3,038,000.000	3,088,295.31	
AMERICAN HONDA FINANCE CORP 5.650% 11/15/2028 DD 11/15/23			1,955,000.000	2,048,018.63	
AMERICAN HONDA FINANCE CORP 5.800% 10/03/2025 DD 10/04/23			1,760,000.000	1,790,608.18	
AMERICAN HONDA FINANCE CORP 5.850% 10/04/2030 DD 10/04/23			1,165,000.000	1,243,093.80	
AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15			985,000.000	911,337.08	
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15			895,000.000	844,734.35	
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,295,077.27	
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			105,000.000	141,912.33	
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			726,668.920	724,852.25	
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	305,118.12	
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	420,701.93	
AMERICAN TOWER TRUST #1 144A 5.490% 03/15/2028 DD 03/13/23			810,000.000	822,195.12	
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21			886,808.970	889,912.80	
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			329,699.599	322,038.53	
AMERIGAS PARTNERS LP / AMERIGA 5.500% 05/20/2025 DD 12/28/16			650,000.000	640,840.01	
AMGEN INC 3.150% 02/21/2040 DD 02/21/20			705,000.000	550,084.24	
AMGEN INC 5.250% 03/02/2033 DD 03/02/23			820,000.000	841,884.91	
AMGEN INC 5.600% 03/02/2043 DD 03/02/23			482,000.000	499,575.49	
AMGEN INC 5.650% 03/02/2053 DD 03/02/23			1,918,000.000	2,026,934.60	
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21			2,911,218.520	2,986,735.52	
AMWINS 2/21 TLB 0.000% 02/19/2028 DD 02/08/21			996,860.010	997,129.16	
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			653,201.610	637,779.52	
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			1,904,000.000	1,622,261.35	
AOC/ALIANCYS 1/23 INCREMENTAL 0.000% 10/15/2028 DD 01/24/23			248,750.000	249,165.41	
AOC/ALIANCYS 10/21 TL 0.000% 10/15/2028 DD 09/20/21			387,227.570	387,471.52	
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			330,000.000	216,188.75	
AON CORP / AON GLOBAL HOLDINGS 5.350% 02/28/2033 DD 02/28/23			1,175,000.000	1,207,481.80	
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			1,313,000.000	1,124,991.53	
APEX GROUP 7/21 (USD) COV-LITE TL			474,884.590	472,510.17	
API GROUP 10/23 (2026) TL 0.000% 10/01/2026 DD 10/03/23			941,813.470	942,322.05	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
API GROUP 10/23 (2029) TL 0.000% 01/03/2029 DD 10/03/23			562,855.730	562,855.73	
APPALACHIAN POWER CO 3.400% 06/01/2025 DD 05/18/15			1,720,000.000	1,680,467.92	
APPLE INC 2.650% 05/11/2050 DD 05/11/20			720,000.000	497,594.14	
ARAMARK 6/23 B6 TL 0.000% 06/14/2030 DD 06/01/23			2,716,116.580	2,719,077.14	
ARAMARK SERVICES 12/19 B4 TL 0.000% 01/15/2027 DD 12/02/19			816,000.000	814,212.96	
ARBY'S/INSPIRE BRANDS 1/22 TLB 0.000% 12/15/2027 DD 01/20/22			1,553,608.230	1,554,711.29	
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			1,919,000.000	1,737,991.09	
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			1,904,000.000	1,646,960.00	
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	1,019,475.00	
ARCONIC 7/23 COV-LITE TL 0.000% 07/26/2030 DD 07/18/23			537,652.500	539,163.30	
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	940,513.74	
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			5,360,000.000	4,541,210.69	
ARDAGH METAL PACKAGING FI 144A 6.000% 06/15/2027 DD 06/08/22			2,128,000.000	2,119,979.36	
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			600,000.000	583,514.01	
ARES LVII CLO LTD 57A ER 144A VAR RT 01/25/2035 DD 12/20/21			1,250,000.000	1,168,862.13	
ARETEC GROUP INC 144A 10.000% 08/15/2030 DD 11/02/23			1,480,000.000	1,572,722.00	
ARETEC GROUP INC 144A 7.500% 04/01/2029 DD 04/08/21			1,175,000.000	1,059,361.77	
ARISTOCRAT LEISURE 5/22 COV-LI 0.000% 05/24/2029 DD 04/26/22			219,467.000	219,513.09	
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			0.000	0.00	
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			144,367.169	137,937.90	
ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23			630,000.000	642,273.27	
ARTHUR J GALLAGHER & CO 6.500% 02/15/2034 DD 11/02/23			2,105,000.000	2,304,167.60	
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			643,000.000	595,351.45	
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			1,909,000.000	1,735,961.56	
ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			1,688,180.270	1,656,763.23	
ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL			757,000.000	646,962.48	
ASIAN INFRASTRUCTURE INVE REGS 0.200% 12/15/2025			890,000.000	1,048,490.32	
ASP BLADE/OREGON TOOL 10/21 IN 0.000% 10/13/2028 DD 09/28/21			454,996.640	404,733.16	
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			736,348.630	693,272.23	
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			244,375.000	231,545.31	
ASSUREDPARTNERS 2/20 COV-LITE			1,183,858.820	1,185,788.51	
ASSUREDPARTNERS 6/21 TLB 0.000% 02/12/2027 DD 06/23/21			343,120.210	343,549.11	
ASSUREDPARTNERS 9/23 TL 0.000% 02/12/2027 DD 09/26/23			346,419.810	347,039.90	
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,620,000.000	1,512,108.65	
ASSUREDPARTNERS INC 144A 7.000% 08/15/2025 DD 08/02/17			1,297,000.000	1,299,019.43	
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			3,281,473.020	3,270,545.72	
ASURION 2/23 B11 TLB 0.000% 08/19/2028 DD 02/07/23			238,200.000	237,051.87	
ASURION 8/22 B0 COV LITE TLB			447,881.600	445,431.69	
AT&T INC 2.550% 12/01/2033 DD 06/01/21			715,000.000	583,312.56	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AT&T INC 3.500% 09/15/2053 DD 03/15/21			1,726,000.000	1,258,241.28	
AT&T INC 3.650% 09/15/2059 DD 03/15/21			2,600,000.000	1,871,443.29	
AT&T INC 4.350% 06/15/2045 DD 06/15/13			80,000.000	69,298.54	
AT&T INC 5.400% 02/15/2034 DD 06/02/23			2,111,000.000	2,181,498.32	
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22			786,765.840	782,438.63	
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22			2,658,000.000	2,412,990.61	
ATI INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	423,955.54	
ATI INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,785,392.84	
ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			453,195.000	453,335.49	
ATLANTIC AVIATION 7/22 INCREME 0.000% 09/22/2028 DD 07/13/22			923,157.500	925,853.12	
AUTHENTIC BRANDS 12/21 TLB1 0.000% 12/21/2028 DD 11/30/21			489,562.280	491,261.06	
AVANTOR 7/21 B5 COV-LITE TLB 0.000% 11/08/2027 DD 07/07/21			2,169,140.760	2,172,155.87	
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,356,000.000	2,139,234.33	
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,589,000.000	1,535,291.64	
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	819,414.61	
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22			688,000.000	716,117.87	
AVIS BUDGET CAR RENTAL 1/20 TL 0.000% 08/06/2027 DD 01/17/20			873,724.670	870,885.06	
AVIS BUDGET CAR RENTAL 12/23 T 0.000% 03/16/2029 DD 11/27/23			365,130.980	365,474.20	
AVNET INC 6.250% 03/15/2028 DD 03/09/23			1,910,000.000	1,981,663.12	
AVOLON 6/23 B6 COV-LITE TLB 0.000% 06/09/2028 DD 06/06/23			1,116,959.900	1,118,680.02	
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	1,014,979.89	
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,638,000.000	1,591,772.03	
AZZ 5/22 COV-LITE TLB 0.000% 05/06/2029 DD 04/26/22			485,000.000	486,644.15	
BA CREDIT CARD TRUST A1 A1 4.790% 05/15/2028 DD 06/16/23			2,769,000.000	2,779,511.12	
BA CREDIT CARD TRUST A2 A2 4.980% 11/15/2028 DD 12/14/23			1,950,000.000	1,973,545.47	
BALL CORP 2.875% 08/15/2030 DD 08/13/20			2,085,000.000	1,789,315.31	
BALL CORP 5.250% 07/01/2025 DD 06/25/15			750,000.000	749,259.75	
BALL CORP 6.000% 06/15/2029 DD 05/11/23			1,627,000.000	1,661,500.54	
BALL CORP 6.875% 03/15/2028 DD 11/25/22			1,100,000.000	1,143,556.70	
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			910,000.000	905,363.36	
BANCO SANTANDER SA 6.921% 08/08/2033 DD 08/08/23			1,123,000.000	1,199,786.62	
BANCO SANTANDER SA 6.938% 11/07/2033 DD 11/07/23			2,445,000.000	2,717,726.53	
BANK OF AMERICA AUT 1A A3 144A 5.530% 02/15/2028 DD 07/31/23			335,000.000	338,960.57	
BANK OF AMERICA CORP VAR RT 02/04/2025 DD 02/04/22			1,525,000.000	1,519,092.54	
BANK OF AMERICA CORP VAR RT 02/04/2028 DD 02/04/22			2,210,000.000	2,048,560.21	
BANK OF AMERICA CORP VAR RT 02/13/2026 DD 02/13/20			920,000.000	884,037.88	
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21			4,065,000.000	3,761,618.07	
BANK OF AMERICA CORP VAR RT 04/25/2029 DD 04/25/23			1,414,000.000	1,423,902.49	
BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21			7,450,000.000	6,572,070.09	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			60,000.000	56,482.02	
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21			4,112,000.000	3,361,918.48	
BANK OF AMERICA CORP VAR RT 09/15/2027 DD 09/15/23			1,326,000.000	1,353,515.62	
BANK OF MONTREAL 7.325% 26-NOV-2082			1,340,000.000	1,010,671.58	
BANK OF NEW YORK MELLON CORP/T VAR RT 02/01/2034 DD 01/31/23			1,235,000.000	1,210,319.43	
BANK OF NEW YORK MELLON CORP/T VAR RT 04/26/2034 DD 04/26/23			1,070,000.000	1,067,088.28	
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2029 DD 10/25/23			1,625,000.000	1,727,725.38	
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2034 DD 10/25/23			300,000.000	332,764.93	
BANK OF NOVA SCOTIA/THE 5.450% 06/12/2025 DD 06/12/23			1,489,000.000	1,495,773.65	
BANK OF NOVA SCOTIA/THE VAR RT 10/27/2082 DD 10/25/22			970,000.000	1,007,364.40	
BANK5 2023-5YR1 5YR1 A3 VAR RT 04/15/2056 DD 04/01/23			1,580,000.000	1,639,339.11	
BANK5 2023-5YR3 5YR3 A2 6.255% 09/15/2056 DD 09/01/23			3,979,546.935	4,160,119.28	
BANK5 2023-5YR3 5YR3 A3 VAR RT 09/15/2056 DD 09/01/23			805,225.000	858,798.23	
BANQUE FEDERATIVE DU CRED 144A 5.896% 07/13/2026 DD 07/13/23			2,841,000.000	2,901,525.46	
BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21			185,000.000	151,891.93	
BARNES GROUP 8/23 COV-LITE TL 0.000% 09/03/2030 DD 08/01/23			621,442.500	622,685.39	
BARRACUDA NETWORKS 5/22 COV-LI 0.000% 05/17/2029 DD 04/13/22			494,717.700	481,731.36	
BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06			930,000.000	1,015,075.28	
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			1,131,679.260	1,130,547.58	
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18			1,295,000.000	997,506.16	
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,622,000.000	1,659,129.20	
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	442,192.60	
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	295,702.27	
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,115,000.000	1,158,554.69	
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	981,195.70	
BAUSCH & LOMB 5/22 TL 0.000% 05/05/2027 DD 04/20/22			733,825.000	724,197.22	
BAUSCH & LOMB ESCROW CORP 144A 8.375% 10/01/2028 DD 09/29/23			1,453,000.000	1,532,827.82	
BAUSCH HEALTH COS INC 144A 11.000% 09/30/2028 DD 09/30/22			373,000.000	271,163.54	
BAUSCH HEALTH COS INC 144A 14.000% 10/15/2030 DD 09/30/22			73,000.000	40,094.52	
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			824,000.000	496,573.96	
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,094,000.000	1,000,758.38	
BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22			939,000.000	633,825.00	
BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23			1,305,000.000	1,341,941.47	
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23			2,150,000.000	2,291,128.75	
BAYTEX ENERGY CORP 144A 8.500% 04/30/2030 DD 04/27/23			1,307,000.000	1,352,278.40	
BAYTEX ENERGY CORP 144A 8.750% 04/01/2027 DD 02/05/20			95,000.000	98,256.70	
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,028,000.000	934,301.30	
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			787,000.000	763,131.23	
BEACON ROOFING SUPPLY INC 144A 6.500% 08/01/2030 DD 07/31/23			1,314,000.000	1,343,787.06	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			885,000.000	712,186.05	
BELFOR 11/23 TLB1 0.000% 11/01/2030 DD 10/16/23			1,180,000.000	1,182,218.40	
BELRON 10/19 (USD) COV-LITE TL 0.000% 10/30/2026 DD 10/21/19			321,600.000	322,002.00	
BELRON 4/21 (USD) COV-LITE TLB 0.000% 04/13/2028 DD 03/23/21			457,075.000	457,303.54	
BELRON 4/23 TLB 0.000% 04/06/2029 DD 04/03/23			179,100.000	179,323.87	
BENCHMARK 2019-B13 MORT B13 A4 2.952% 08/15/2057 DD 10/01/19			430,000.000	384,784.47	
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			683,000.000	600,216.10	
BENCHMARK 2023-V2 MORTGA V2 A3 VAR RT 05/15/2055 DD 05/01/23			405,228.000	415,508.47	
BENCHMARK 2023-V3 MORTGA V3 A3 VAR RT 07/15/2056 DD 07/01/23			580,000.000	608,115.73	
BENEFIT STREET PART 23A D 144A VAR RT 04/25/2034 DD 04/29/21			1,000,000.000	983,505.30	
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	790,311.35	
BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22			140,000.000	117,677.41	
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			840,000.000	892,385.76	
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,450,000.000	1,439,206.62	
BHP BILLITON FINANCE USA LTD 4.875% 02/27/2026 DD 02/28/23			770,000.000	774,076.52	
BHP BILLITON FINANCE USA LTD 5.100% 09/08/2028 DD 09/08/23			735,000.000	754,990.07	
BHP BILLITON FINANCE USA LTD 5.250% 09/08/2026 DD 09/08/23			1,255,000.000	1,283,683.04	
BJ'S WHOLESALE CLUB 10/23 COV- 0.000% 02/03/2029 DD 09/27/23			1,323,724.650	1,329,522.57	
BLACK HILLS CORP 5.950% 03/15/2028 DD 03/07/23			670,000.000	694,630.46	
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			2,110,000.000	2,009,521.80	
BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21			1,886,000.000	1,677,547.59	
BMC SOFTWARE 12/23 (USD) TL 0.000% 12/02/2028 DD 11/28/23			1,469,000.000	1,477,446.75	
BMO 2023-C7 A5 6.160% 12/15/2056 DD 12/01/23			652,442.000	709,273.42	
BMW VEHICLE LEASE TRUST 2 1 A2 5.270% 02/25/2025 DD 02/15/23			41,533.950	41,508.75	
BMW VEHICLE LEASE TRUST 2 1 A3 5.160% 11/25/2025 DD 02/15/23			210,000.000	209,734.73	
BMW VEHICLE LEASE TRUST 2 2 A3 5.990% 09/25/2026 DD 10/11/23			670,000.000	679,696.31	
BMW VEHICLE OWNER TRUST 2 A A3 5.470% 02/25/2028 DD 07/18/23			4,824,000.000	4,874,986.30	
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			471,041.686	465,154.61	
BNG BANK NV REGS 3.300% 07/17/2028			1,570,000.000	1,025,900.48	
BOCA COMMERCIAL MO BOCA B 144A VAR RT 05/15/2039 DD 05/17/22			345,000.000	342,393.84	
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			480,000.000	356,031.82	
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			525,000.000	522,414.61	
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			1,625,000.000	1,656,423.59	
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20			4,200,000.000	4,366,785.07	
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20			2,270,000.000	2,360,635.81	
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			1,493,000.000	1,493,329.96	
BORR IHC LTD / BORR FINAN 144A 10.000% 11/15/2028 DD 11/07/23			514,000.000	534,560.00	
BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16			289,000.000	268,169.56	
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	882,966.35	

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BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	909,850.80	
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			1,747,000.000	1,604,651.30	
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	759,959.38	
BRAND ENERGY/BRANDSAFWAY 7/23 0.000% 07/25/2030 DD 07/17/23			875,805.000	869,551.75	
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/31/2030 DD 11/01/19			545,000.000	423,083.77	
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	453,833.13	
BRAZIL NOTAS DO TESOIRO NACION 10.000% 01/01/2025			14,670,000.000	3,022,176.78	
BRAZIL NOTAS DO TESOIRO NACION 10.000% 01/01/2027			3,365,000.000	695,316.07	
BRAZOS SECURITIZATION LLC 144A 5.413% 09/01/2052 DD 12/14/22			970,000.000	994,785.75	
BRIGHTHOUSE FINANCIAL INC 3.850% 12/22/2051 DD 11/22/21			655,000.000	432,960.22	
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			255,000.000	222,121.64	
BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23			1,620,000.000	1,884,963.93	
BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21			1,578,000.000	1,302,401.02	
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21			336,000.000	276,512.14	
BROADSTREET PARTNERS 4/23 INCR 0.000% 01/27/2029 DD 04/21/23			357,000.360	357,557.28	
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			2,416,000.000	2,255,353.88	
BROOKFIELD FINANCE INC 6.350% 01/05/2034 DD 12/04/23			350,000.000	373,000.86	
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			1,340,000.000	1,061,839.69	
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21			1,357,751.420	1,360,752.05	
BUNDESREPUBLIK DEUTSCHLAN REGS 0.000% 02/15/2031			740,000.000	714,955.15	
BUNDESREPUBLIK DEUTSCHLAN REGS 3.250% 07/04/2042			90,000.000	113,535.44	
BURGER KING/RESTAURANT BRANDS 0.000% 09/12/2030 DD 09/06/22			2,572,590.670	2,571,664.54	
BURLINGTON COAT FACTORY 6/21 T 0.000% 06/24/2028 DD 06/10/21			651,567.940	651,567.94	
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23			1,343,000.000	1,403,591.98	
BWAY 2/23 TLB 0.000% 08/15/2026 DD 01/25/23			748,240.000	750,320.10	
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			738,000.000	684,340.02	
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	579,684.40	
BX COMMERCIAL MORTG CIP A 144A VAR RT 12/15/2038 DD 12/21/21			510,000.000	499,278.32	
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			640,059.239	638,431.82	
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036			0.003	0.00	
BX TRUST 2022-CLS CLS A 144A 5.760% 10/13/2027 DD 10/01/22			600,000.000	600,737.10	
BX TRUST 2022-GPA GPA A 144A VAR RT 08/15/2039 DD 09/29/22			790,000.000	790,742.68	
BX TRUST 2022-GPA GPA B 144A VAR RT 08/15/2041 DD 09/29/22			550,000.000	550,517.00	
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	400,770.91	
CABLEVISION SYSTEMS/ALTICE USA 0.000% 01/15/2028 DD 12/04/22			816,375.000	787,295.72	
CAESARS ENTERTAINMENT			152,727.280	152,345.46	
CAESARS ENTERTAINMENT (HARRAH' 0.000% 01/20/2030 DD 01/20/23			753,307.500	754,369.66	
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			3,278,000.000	2,955,919.13	
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			2,836,000.000	2,843,923.79	



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ALL KR2 AND KR3 - KR2GALLKRS00

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CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23			2,834,000.000	2,904,997.37	
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			2,045,000.000	2,096,893.92	
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			947,000.000	946,676.41	
CAIXABANK SA 144A VAR RT 09/13/2034 DD 09/13/23			1,190,000.000	1,258,791.12	
CALLON PETROLEUM CO 144A 7.500% 06/15/2030 DD 06/24/22			1,020,000.000	1,028,843.40	
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			2,811,000.000	2,797,497.08	
CALPINE 12/20 B5 COV-LITE TLB			825,091.230	826,188.60	
CALPINE 3/19 B-9 COV-LITE TLB			372,450.000	372,852.25	
CALPINE 8/19 B10 COV-LITE TLB 0.000% 08/12/2026 DD 07/30/19			0.010	0.01	
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			919,000.000	873,419.80	
CAMB COMMERCIAL MO LIFE A 144A VAR RT 12/15/2037 DD 02/08/19			399,100.000	396,338.31	
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			1,144,032.380	1,118,005.65	
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,243,000.000	1,214,433.99	
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			1,185,397.360	1,156,212.88	
CANADIAN IMPERIAL BANK OF COMM 6.092% 10/03/2033 DD 10/03/23			1,230,000.000	1,315,219.84	
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			550,000.000	561,235.26	
CANADIAN NATURAL RESOURCES LTD 6.450% 06/30/2033 DD 09/16/02			440,000.000	471,217.46	
CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06			55,000.000	58,579.32	
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			2,479,000.000	2,124,801.27	
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	971,858.00	
CAPITAL ONE FINANCIAL CORP VAR RT 10/30/2031 DD 11/01/23			2,243,000.000	2,468,367.13	
CAPITAL ONE FINANCIAL CORP VAR RT 11/02/2027 DD 11/02/21			1,505,000.000	1,354,361.78	
CAPITAL ONE MULTI-ASSET E A1 A 4.420% 05/15/2028 DD 05/24/23			1,363,000.000	1,357,921.60	
CAPITAL ONE PRIME AUTO RE 2 A3 5.820% 06/15/2028 DD 10/11/23			1,019,000.000	1,043,595.71	
CARMAX AUTO OWNER TRUST 2 1 A3 1.470% 12/15/2026 DD 01/26/22			971,861.643	941,243.14	
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			695,728.073	674,056.56	
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			704,366.935	693,234.42	
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			497,736.504	479,517.70	
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			1,993,619.230	1,994,456.55	
CARNIVAL 8/23 COV-LITE TLB 0.000% 08/08/2027 DD 07/31/23			1,995,000.000	1,996,655.85	
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			2,222,000.000	2,065,404.55	
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			2,070,000.000	2,021,351.68	
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,382,000.000	2,291,258.02	
CARNIVAL CORP 144A 7.000% 08/15/2029 DD 08/08/23			571,000.000	596,486.02	
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			795,000.000	809,403.01	
CARNIVAL HOLDINGS BERMUDA 144A 10.375% 05/01/2028 DD 10/25/22			1,124,000.000	1,222,889.49	
CARRIER GLOBAL CORP 144A 5.800% 11/30/2025 DD 11/30/23			1,800,000.000	1,824,032.50	
CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20			1,000,000.000	782,918.27	
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	582,906.46	

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ALL KR2 AND KR3 - KR2GALLKRS00

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CASSA DEPOSITI E PRESTITI 144A 5.750% 05/05/2026 DD 05/05/23			2,355,000.000	2,353,033.77	
CASTLELAKE AVIATION 2/23 INCRE 0.000% 10/22/2027 DD 02/07/23			540,540.000	540,880.54	
CASTLELAKE AVIATION 9/21 TLB 0.000% 10/22/2026 DD 09/27/21			622,988.510	623,592.81	
CATALENT PHARMA 12/23 ADD-ON T 0.000% 02/22/2028 DD 12/11/23			641,000.000	641,000.00	
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			721,000.000	630,961.52	
CATALENT PHARMA SOLUTIONS 144A 3.500% 04/01/2030 DD 09/29/21			551,000.000	479,567.52	
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	276,290.40	
CATHEDRAL LAKE VII 7RA D 144A VAR RT 01/15/2032 DD 02/04/21			1,000,000.000	976,261.00	
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			688,940.000	688,512.86	
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			617,537.500	615,110.58	
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,707,000.000	1,491,983.37	
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			812,000.000	732,049.34	
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			1,664,000.000	1,467,581.44	
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			2,803,000.000	2,560,808.47	
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			1,497,000.000	1,432,832.74	
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,109,000.000	3,000,245.00	
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			1,996,000.000	1,882,038.18	
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			2,578,000.000	2,206,955.68	
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			2,966,000.000	2,934,382.44	
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,320,000.000	1,264,136.52	
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			1,167,000.000	1,138,946.13	
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,142,189.74	
CEDAR FAIR LP / CANADA'S WONDE 5.375% 04/15/2027 DD 04/15/18			780,000.000	763,196.07	
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			582,000.000	578,557.59	
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,285,425.84	
CELLNEX TELECOM SA REGS 1.875% 06/26/2029			600,000.000	604,107.90	
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			1,555,000.000	1,390,824.50	
CENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	412,552.41	
CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			84,000.000	79,479.43	
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			518,000.000	490,693.05	
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,357,000.000	1,482,872.06	
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			2,914,000.000	2,600,307.90	
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,000,000.000	832,908.85	
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			1,995,000.000	1,728,734.21	
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			1,700,000.000	1,524,576.83	
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	278,048.66	
CENTERPOINT ENERGY RESOURCES C 5.250% 03/01/2028 DD 02/23/23			2,062,000.000	2,116,102.49	
CENTRAL PARENT INC / CDK 144A 7.250% 06/15/2029 DD 06/16/22			750,000.000	766,460.25	
CENTRAL PARENT LLC / CDK 144A 8.000% 06/15/2029 DD 08/09/23			279,000.000	291,209.04	

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CENTURI GROUP 8/21 COV-LITE TL 0.000% 08/27/2028 DD 08/03/21			454,150.660	453,582.97	
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,215,000.000	1,024,711.20	
CENTURYLINK 1/20 COV-LITE TLB			466,107.220	318,635.56	
CEVA SANTE ANIMALE 10/23 (USD) 0.000% 11/01/2030 DD 10/16/23			788,000.000	787,259.28	
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	506,393.80	
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			454,000.000	409,754.15	
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			665,000.000	632,257.75	
CHARLES SCHWAB CORP/THE VAR RT 08/24/2034 DD 08/24/23			1,465,000.000	1,543,916.02	
CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22			818,000.000	855,914.30	
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22			280,000.000	304,160.64	
CHART INDUSTRIES/HOWDEN 9/23 0.000% 09/20/2030 DD 09/15/23			1,002,983.990	1,003,816.47	
CHARTER COMM OPERATING 10/19 T			1,252,729.180	1,251,952.49	
CHARTER COMM OPERATING 10/19 TLB1			0.080	0.08	
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	219,670.51	
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19			666,000.000	516,187.31	
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,590,000.000	1,294,791.76	
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			865,000.000	770,349.87	
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			800,000.000	788,772.44	
CHASE ISSUANCE TRUST A2 A 5.080% 09/15/2030 DD 09/15/23			1,223,000.000	1,251,259.98	
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21			2,660,000.000	2,414,337.03	
CHG HEALTHCARE 8/23 INCREMENTA 0.000% 09/29/2028 DD 08/14/23			1,027,604.430	1,028,251.82	
CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19			155,000.000	117,634.79	
CHS/COMMUNITY HEALTH SYST 144A 10.875% 01/15/2032 DD 12/22/23			609,000.000	637,880.61	
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			427,000.000	337,031.10	
CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22			3,849,000.000	3,227,757.93	
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			815,000.000	757,321.31	
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,263,000.000	827,530.23	
CHURCHILL DOWNS INC 144A 4.750% 01/15/2028 DD 12/27/17			655,000.000	628,078.26	
CHURCHILL DOWNS INC 144A 5.750% 04/01/2030 DD 04/13/22			695,000.000	677,619.10	
CHURCHILL DOWNS INC 144A 6.750% 05/01/2031 DD 04/25/23			725,000.000	735,828.16	
CINCINNATI BELL 11/21 COV-LITE 0.000% 11/22/2028 DD 11/08/21			837,453.640	828,333.77	
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			1,045,000.000	957,900.21	
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			2,520,000.000	2,463,623.29	
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			861,000.000	865,305.00	
CINEWORLD 4/23 EXIT WHEN ISSUE 0.000% 04/03/2028 DD 04/03/23			754,023.020	764,390.84	
CINEWORLD EQUITY 0.000% 12/31/2026 DD 03/31/06			29,767.000	519,076.94	
CIRQUE DU SOLEIL 3/23 TLB 0.000% 03/08/2030 DD 02/21/23			788,728.960	784,785.32	
CITCO 10/22 TLB 0.000% 04/27/2028 DD 10/12/22			442,400.000	443,320.19	
CITCO 10/23 INCREMENTAL TL 0.000% 04/27/2028 DD 10/12/23			330,172.500	330,997.93	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CITIBANK NA 5.488% 12/04/2026 DD 12/04/23			1,442,000.000	1,468,640.57	
CITIBANK NA 5.803% 09/29/2028 DD 09/29/23			600,000.000	627,245.11	
CITIGROUP COMMERCIAL SMRT A 144A VAR RT 10/12/2040 DD 05/01/23			510,000.000	516,681.62	
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	217,918.41	
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			422,000.000	394,964.82	
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	942,663.70	
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			305,000.000	273,781.27	
CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14			265,000.000	255,104.79	
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23			564,000.000	584,657.58	
CIVITAS RESOURCES INC 144A 8.375% 07/01/2028 DD 06/29/23			463,000.000	483,378.95	
CIVITAS RESOURCES INC 144A 8.625% 11/01/2030 DD 10/17/23			427,000.000	452,821.12	
CIVITAS RESOURCES INC 144A 8.750% 07/01/2031 DD 06/29/23			1,604,000.000	1,708,045.07	
CK HUTCHISON INTERNATIONA 144A 3.125% 04/15/2041 DD 04/15/21			645,000.000	506,681.02	
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			617,000.000	617,745.34	
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			2,029,000.000	2,036,014.26	
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			463,000.000	467,074.40	
CLARIVATE ANALYTICS 10/19 COV-			618,717.690	619,027.05	
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2026 DD 09/16/20			63,283.480	63,346.77	
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			1,460,000.000	1,376,783.66	
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,864,000.000	2,687,533.00	
CLEAN HARBORS 10/21 INCREMENTA 0.000% 10/08/2028 DD 09/09/21			155,396.470	155,618.69	
CLEAN HARBORS 12/23 TL 0.000% 10/08/2028 DD 12/07/23			398,180.390	397,945.66	
CLEAN HARBORS INC 144A 6.375% 02/01/2031 DD 01/24/23			167,000.000	169,879.25	
CLEAR CHANNEL INTERNATIONAL 144A 6.625% 08/01/2025 DD 08/04/20			650,000.000	653,134.30	
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19			3,247,000.000	3,099,541.06	
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,540,000.000	1,279,839.29	
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,430,000.000	2,094,106.93	
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	571,471.02	
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			4,088,000.000	3,597,901.54	
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			798,000.000	768,410.00	
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			906,000.000	818,610.04	
CLEVELAND-CLIFFS INC 144A 6.750% 04/15/2030 DD 04/14/23			1,885,000.000	1,912,602.06	
CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22			3,610,000.000	3,439,740.13	
CLOUD SOFTWARE GROUP INC 144A 9.000% 09/30/2029 DD 04/10/23			3,749,000.000	3,571,110.51	
CLYDESDALE ACQUISITION HO 144A 6.625% 04/15/2029 DD 04/13/22			326,000.000	320,643.37	
CMS ENERGY CORP 3.600% 11/15/2025 DD 11/09/15			2,930,000.000	2,844,854.53	
CNH EQUIPMENT TRUST 2023- A A3 4.810% 08/15/2028 DD 04/25/23			580,000.000	579,304.11	
CNH INDUSTRIAL CAPITAL LLC 5.500% 01/12/2029 DD 09/13/23			2,295,000.000	2,367,897.12	
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,412,000.000	1,269,173.09	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,070,730.62	
CNX RESOURCES CORP 144A 7.375% 01/15/2031 DD 09/26/22			873,000.000	879,214.01	
COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21			400,000.000	317,471.60	
COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18			205,000.000	191,810.30	
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14			205,000.000	172,100.34	
COLORADO ST HLTH FACS AUTH REV 5.000% 08/01/2044 DD 08/21/19			20,000.000	20,827.76	
COLT 2022-5 MORTGAGE 5 A1 144A VAR RT 04/25/2067 DD 04/01/22			356,657.927	349,961.35	
COLUMBIA PIPELINES OPERAT 144A 6.036% 11/15/2033 DD 08/08/23			265,000.000	277,974.20	
COLUMBIA PIPELINES OPERAT 144A 6.497% 08/15/2043 DD 08/08/23			959,000.000	1,030,258.82	
COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21			430,553.940	431,092.13	
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22			868,000.000	590,077.95	
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17			255,000.000	215,489.84	
COMCAST CORP 5.350% 05/15/2053 DD 05/09/23			664,000.000	689,915.18	
COMCAST CORP 6.450% 03/15/2037 DD 03/02/06			150,000.000	170,319.17	
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			506,354.880	478,085.09	
COMMIT TO PUR FNMA SF MTG 2.000% 01/01/2039 DD 01/01/24			675,000.000	606,087.18	
COMMIT TO PUR FNMA SF MTG 2.000% 01/01/2054 DD 01/01/24			7,740,000.000	6,327,450.00	
COMMIT TO PUR FNMA SF MTG 2.500% 01/01/2054 DD 01/01/24			9,700,000.000	8,258,640.63	
COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2039 DD 01/01/24			820,000.000	773,106.25	
COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2054 DD 01/01/24			4,375,000.000	3,876,108.65	
COMMIT TO PUR FNMA SF MTG 3.500% 01/01/2054 DD 01/01/24			7,345,000.000	6,746,497.30	
COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2039 DD 01/01/24			715,000.000	701,146.88	
COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2054 DD 01/01/24			1,910,000.000	1,808,755.09	
COMMIT TO PUR FNMA SF MTG 4.500% 01/01/2054 DD 01/01/24			4,430,000.000	4,299,003.53	
COMMIT TO PUR FNMA SF MTG 5.000% 01/01/2039 DD 01/01/24			825,000.000	829,962.89	
COMMIT TO PUR FNMA SF MTG 5.000% 01/01/2054 DD 01/01/24			4,480,000.000	4,436,950.02	
COMMIT TO PUR FNMA SF MTG 5.500% 01/01/2054 DD 01/01/24			4,320,000.000	4,341,937.52	
COMMIT TO PUR FNMA SF MTG 6.000% 01/01/2054 DD 01/01/24			5,975,000.000	6,071,160.16	
COMMIT TO PUR FNMA SF MTG 6.500% 01/01/2054 DD 01/01/24			2,525,000.000	2,587,631.84	
COMMIT TO PUR FNMA SF MTG 7.000% 01/01/2054 DD 01/01/24			4,010,000.000	4,136,252.36	
COMMIT TO PUR GNMA II JUMBOS 2.000% 01/20/2054 DD 01/01/24			12,625,000.000	10,699,687.50	
COMMIT TO PUR GNMA II JUMBOS 2.500% 01/20/2054 DD 01/01/24			910,000.000	796,818.76	
COMMIT TO PUR GNMA II JUMBOS 3.000% 01/20/2054 DD 01/01/24			860,000.000	779,400.96	
COMMIT TO PUR GNMA II JUMBOS 3.500% 01/20/2054 DD 01/01/24			1,060,000.000	987,870.32	
COMMIT TO PUR GNMA II JUMBOS 4.000% 01/20/2054 DD 01/01/24			995,000.000	950,535.94	
COMMIT TO PUR GNMA II JUMBOS 4.500% 01/20/2054 DD 01/01/24			1,095,000.000	1,069,250.40	
COMMIT TO PUR GNMA II JUMBOS 5.000% 01/20/2054 DD 01/01/24			1,855,000.000	1,843,985.94	
COMMIT TO PUR GNMA II JUMBOS 5.500% 01/20/2054 DD 01/01/24			2,160,000.000	2,174,343.76	
COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19			1,160,000.000	913,169.26	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			361,000.000	292,096.93	
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15			375,000.000	329,047.20	
COMMSCOPE TECHNOLOGIES LL 144A 5.000% 03/15/2027 DD 03/13/17			1,000,000.000	416,250.00	
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			517,000.000	421,355.00	
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			440,000.000	381,428.21	
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			216,000.000	197,580.04	
CONCENTRIX CORP 6.850% 08/02/2033 DD 08/02/23			1,655,000.000	1,704,652.73	
CONNECT FINCO/IINMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			2,000,850.610	1,999,470.03	
CONNECTICUT AVENU R01 1M1 144A VAR RT 10/25/2041 DD 10/27/21			40,554.854	40,519.19	
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2041 DD 01/20/22			204,129.995	203,593.93	
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2042 DD 01/17/23			493,270.045	502,740.78	
CONNECTICUT AVENU R03 1M1 144A VAR RT 03/25/2042 DD 03/30/22			88,140.009	89,170.59	
CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			1,099,800.740	1,096,173.71	
CONNECTICUT AVENU R03 2M2 144A VAR RT 04/25/2043 DD 05/03/23			345,000.000	369,663.16	
CONNECTICUT AVENU R04 1M1 144A VAR RT 03/25/2042 DD 04/08/22			180,907.318	182,614.14	
CONNECTICUT AVENU R05 1B1 144A VAR RT 06/25/2043 DD 07/06/23			1,125,000.000	1,181,172.38	
CONNECTICUT AVENU R05 1M1 144A VAR RT 06/25/2043 DD 07/06/23			22,195.984	22,353.47	
CONNECTICUT AVENU R05 2M2 144A VAR RT 04/25/2042 DD 05/11/22			1,040,000.000	1,058,269.17	
CONNECTICUT AVENU R06 1M1 144A VAR RT 05/25/2042 DD 06/10/22			343,506.145	353,147.05	
CONNECTICUT AVENU R06 1M1 144A VAR RT 07/25/2043 DD 07/26/23			2,327,919.329	2,337,485.92	
CONNECTICUT AVENU R06 1M2 144A VAR RT 07/25/2043 DD 07/26/23			495,000.000	504,405.54	
CONNECTICUT AVENU R08 1M1 144A VAR RT 10/25/2043 DD 11/20/23			717,027.255	718,598.97	
CONNECTICUT AVENU R09 2M1 144A VAR RT 09/25/2042 DD 09/28/22			670,505.022	682,164.77	
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			1,562,529.720	1,557,154.62	
CONSILIO/SKOPIA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			655,225.880	651,831.81	
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			670,000.000	546,921.38	
CONSTELLATION ENERGY GENERATIO 6.500% 10/01/2053 DD 09/29/23			285,000.000	322,641.62	
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			2,319,000.000	2,103,525.95	
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,322,322.68	
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,121,000.000	1,113,725.50	
CONSUMERS 2023 SECURITIZATION 5.550% 03/01/2028 DD 12/12/23			3,380,000.000	3,393,869.93	
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			1,551,000.000	1,260,197.47	
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,589,000.000	1,579,743.51	
COPELAND 5/23 COV-LITE TLB 0.000% 05/31/2030 DD 04/17/23			462,248.420	463,579.70	
COPPELL TX 1.750% 02/01/2038 DD 09/10/20			1,540,000.000	1,115,347.31	
COPPELL TX 1.875% 02/01/2040 DD 09/10/20			1,595,000.000	1,118,694.88	
COREBRIDGE FINANCIAL INC 144A 6.050% 09/15/2033 DD 09/15/23			615,000.000	641,689.66	
CORG BIDCO/COVETRUS 10/22 COV 0.000% 10/13/2029 DD 09/06/22			501,402.080	500,464.46	
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CORP NACIONAL DEL COBRE D 144A 3.625% 08/01/2027 DD 08/01/17			2,118,000.000	2,005,302.61	
CORPORATE OFFICE PROPERTIES LP 2.900% 12/01/2033 DD 11/17/21			690,000.000	535,929.52	
CORPORATION SERVICE COMPANY/CS 0.000% 11/02/2029 DD 07/29/22			552,552.000	553,242.69	
CORPORATION SERVICE COMPANY/CS 0.000% 11/03/2027 DD 11/03/22			465,019.110	460,661.89	
COVANTA 11/21 COV-LITE TLB 0.000% 11/30/2028 DD 11/04/21			336,362.350	335,941.90	
COVANTA 11/21 COV-LITE TLC 0.000% 11/30/2028 DD 11/04/21			25,644.460	25,612.40	
COVANTA 6/23 TLB 0.000% 11/30/2028 DD 06/02/23			444,021.380	444,132.39	
COVANTA 6/23 TLC 0.000% 11/30/2028 DD 06/02/23			33,385.070	33,393.42	
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	445,682.86	
CPG INTERNATIONAL/AZEK 4/22 TL 0.000% 04/28/2029 DD 04/18/22			1,222,525.000	1,223,136.27	
CPM HOLDINGS 9/23 TL 0.000% 05/22/2028 DD 09/15/23			682,000.000	683,705.00	
CPS AUTO RECEIVABLES C A 144A 4.180% 04/15/2030 DD 08/03/22			187,879.417	187,224.67	
CREATIVE ARTISTS 2/23 TLB 0.000% 11/27/2028 DD 02/15/23			947,024.200	950,225.14	
CREDIT AGRICOLE SA 144A VAR RT 10/03/2029 DD 10/03/23			1,452,000.000	1,523,071.12	
CREDIT SUISSE AG/NEW YORK NY 4.750% 08/09/2024 DD 08/23/22			891,000.000	885,439.42	
CREDIT SUISSE MORT ICE4 A 144A VAR RT 05/15/2036 DD 06/05/19			982,555.524	982,574.19	
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,392,000.000	1,357,200.00	
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			2,619,000.000	2,615,516.73	
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	474,716.20	
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,183,849.30	
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			739,000.000	445,209.07	
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	200,255.00	
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,102,000.000	1,855,351.74	
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			139,000.000	128,549.90	
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,594,000.000	992,265.00	
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,216,000.000	1,955,841.60	
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			542,000.000	530,749.44	
CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22			370,000.000	353,652.66	
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			564,576.033	573,847.33	
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			91,476.965	88,942.98	
CSN INOVA VENTURES 144A 6.750% 01/28/2028 DD 01/28/20			900,000.000	878,900.49	
CUBIC 4/21 TLB 0.000% 05/25/2028 DD 04/15/21			650,599.690	603,951.69	
CUBIC 4/21 TLC 0.000% 05/25/2028 DD 04/15/21			132,325.310	122,837.58	
CULLIGAN 7/21 COV-LITE TLB			697,380.050	696,989.52	
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23			2,089,000.000	2,205,269.10	
DAE AVIATION (STANDARD AERO) 8 0.000% 08/16/2028 DD 08/08/23			823,860.000	825,499.48	
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	643,672.40	
DARDEN RESTAURANTS INC 6.300% 10/10/2033 DD 10/10/23			1,732,000.000	1,865,552.62	
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22			2,905,000.000	2,906,908.59	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DATABANK ISSUER 1A A2 144A 5.116% 02/25/2053 DD 02/28/23			565,000.000	530,149.45	
DAVE & BUSTER'S 6/23 COV-LITE 0.000% 06/29/2029 DD 06/22/23			781,815.910	783,074.63	
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			2,326,000.000	2,355,075.00	
DAVITA INC 144A 4.625% 06/01/2030 DD 06/09/20			830,000.000	723,917.37	
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			617,587.500	594,585.45	
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			871,812.500	826,800.82	
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,282,000.000	2,279,390.30	
DCP MIDSTREAM OPERATING LP 5.625% 07/15/2027 DD 06/24/20			3,542,000.000	3,628,130.81	
DECATUR IL 4.000% 03/01/2040 DD 04/28/22			10,000.000	10,089.42	
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	854,229.40	
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			536,738.887	473,643.56	
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			4,374,000.000	4,303,052.80	
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,340,000.000	1,304,307.63	
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			2,334,000.000	2,257,668.87	
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,010,000.000	1,044,084.21	
DELTA AIR LINES/SKYMILES 9/20 0.000% 10/20/2027 DD 09/14/20			518,389.870	530,214.34	
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			1,500,000.000	1,328,450.10	
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2033 DD 01/07/22			120,000.000	98,606.33	
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			30,000.000	29,638.83	
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20			2,080,000.000	1,950,077.59	
DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11			1,220,000.000	1,180,344.07	
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22			2,960,000.000	2,118,946.60	
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			879,367.160	878,382.27	
DISCOVER CARD EXECUTION N A2 A 4.930% 06/15/2028 DD 06/28/23			1,724,000.000	1,737,727.69	
DISCOVER FINANCIAL SERVICES VAR RT 11/02/2034 DD 11/02/23			1,595,000.000	1,777,084.42	
DISCOVERY PURCHASER/BAYER 8/22 0.000% 08/04/2029 DD 07/25/22			485,751.840	478,120.68	
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			2,173,000.000	1,733,184.80	
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			3,750,000.000	1,932,712.50	
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			860,000.000	806,475.87	
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,000,000.000	696,510.00	
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22			3,410,000.000	3,570,061.99	
DIST OF COLUMBIA INCOME TAX SE 5.591% 12/01/2034 DD 12/22/09			1,190,000.000	1,250,164.38	
DNB BANK ASA 144A VAR RT 03/28/2025 DD 03/30/22			6,865,000.000	6,820,792.36	
DOLLAR GENERAL CORP 5.450% 07/05/2033 DD 06/07/23			1,550,000.000	1,581,167.59	
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			318,000.000	311,960.82	
DOMINION ENERGY SOUTH CAROLINA 5.300% 05/15/2033 DD 05/21/03			1,110,000.000	1,148,909.81	
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			160,000.000	167,900.08	
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			891,870.000	872,303.26	
DOTDASH MEREDITH 12/21 TLB 0.000% 12/01/2028 DD 11/15/21			348,292.460	344,809.54	

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As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DPL INC 4.125% 07/01/2025 DD 01/01/21			2,280,000.000	2,223,000.00	
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			107,109.188	106,524.95	
DT AUTO OWNER TRUST 1A B 144A 5.190% 10/16/2028 DD 01/25/23			480,000.000	475,832.55	
DT AUTO OWNER TRUST 3A A 144A 6.290% 08/16/2027 DD 07/18/23			832,508.425	836,008.63	
DT AUTO OWNER TRUST 4A B 144A 1.020% 05/15/2026 DD 11/10/21			521,957.475	517,449.59	
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,239,000.000	1,139,935.63	
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			1,640,000.000	1,478,606.94	
DTE ELECTRIC SECURITIZATION FU 5.970% 03/01/2033 DD 11/01/23			3,005,000.000	3,156,290.63	
DTE ENERGY CO 4.875% 06/01/2028 DD 05/12/23			1,900,000.000	1,915,751.40	
DTE ENERGY CO STEP 10/01/2024 DD 07/01/2019			514,000.000	501,884.75	
DTE ENERGY CO STEP 11/01/2024 DD 08/01/2022			1,847,000.000	1,825,396.03	
DTZ/CUSHMAN 8/23 TL 0.000% 01/31/2030 DD 08/10/23			301,000.000	300,247.50	
DUFF & PHELPS 4/20 (USD) COV-L			1,379,589.280	1,364,648.33	
DUKE ENERGY CAROLINAS NC STORM 1.679% 07/01/2033 DD 11/24/21			775,341.228	686,488.61	
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16			2,138,000.000	2,030,044.49	
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			1,610,000.000	1,236,418.87	
DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18			633,000.000	548,637.10	
DUKE ENERGY FLORIDA LLC 6.200% 11/15/2053 DD 11/09/23			1,629,000.000	1,866,185.20	
DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14			440,000.000	375,716.13	
DUKE UNIVERSITY 3.299% 10/01/2046 DD 10/18/16			863,000.000	691,631.05	
DUN & BRADSTREET 7/23 TLB 0.000% 02/06/2026 DD 07/17/23			1,867,624.610	1,870,257.96	
DUPONT PERFORMANCE 8/23 TLB 0.000% 12/20/2029 DD 08/03/23			857,675.580	859,639.65	
E.ON SE REGS 0.375% 09/29/2027			345,000.000	347,893.72	
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			737,433.230	737,278.37	
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			478,740.680	477,424.14	
ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21			480,000.000	407,147.00	
ECOPETROL SA 5.375% 06/26/2026 DD 06/26/15			255,000.000	249,990.33	
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14			260,000.000	205,339.32	
ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20			520,000.000	515,212.15	
EDELMAN FINANCIAL 3/21 COV-LIT 0.000% 04/07/2028 DD 03/15/21			624,960.960	625,354.68	
EDELMAN FINANCIAL 6/18 2ND			1,542,284.290	1,540,356.43	
EDISON INTERNATIONAL 6.950% 11/15/2029 DD 11/10/22			2,424,000.000	2,633,419.66	
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	877,843.94	
ELECTRICITE DE FRANCE SA 144A 4.875% 09/21/2038 DD 09/21/18			1,185,000.000	1,097,966.39	
ELECTRICITE DE FRANCE SA 144A 6.900% 05/23/2053 DD 05/23/23			1,207,000.000	1,369,566.58	
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,524,000.000	2,324,021.46	
EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,185,000.000	3,118,613.01	
EMERALD DEBT MERGER SUB L 144A 6.625% 12/15/2030 DD 05/19/23			1,979,000.000	2,021,291.23	
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			1,380,000.000	1,362,042.41	



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ALL KR2 AND KR3 - KR2GALLKRS00

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ENBRIDGE INC 5.900% 11/15/2026 DD 11/09/23			1,540,000.000	1,581,813.49	
ENBRIDGE INC VAR RT 01/15/2084 DD 09/25/23			960,000.000	1,021,157.42	
ENBRIDGE/GRIZZLY ACQUISITIONS 0.000% 08/16/2030 DD 08/03/23			1,089,171.320	1,090,532.78	
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	963,639.89	
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,314,000.000	1,315,240.09	
ENEL FINANCE AMERICA LLC 144A 7.100% 10/14/2027 DD 10/14/22			632,000.000	674,837.77	
ENEL FINANCE INTERNATIONAL 144A 6.800% 10/14/2025 DD 10/14/22			1,231,000.000	1,262,166.47	
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17			1,191,000.000	1,147,250.05	
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20			663,000.000	594,002.83	
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17			1,274,000.000	1,191,659.40	
ENERGY TRANSFER LP 5.750% 04/01/2025 DD 03/14/17			604,000.000	604,241.60	
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	96,007.49	
ENERGY TRANSFER LP 6.400% 12/01/2030 DD 10/13/23			760,000.000	812,576.04	
ENERGYSOLUTIONS 9/23 TL 0.000% 09/22/2030 DD 09/07/23			381,045.000	380,282.92	
ENGINEERED COMPONENTS/CENTROMO 0.000% 07/25/2030 DD 07/12/23			616,000.000	612,920.00	
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/26/2028 DD 04/27/21			774,180.000	744,180.53	
ENTAIN/GVC HOLDINGS 10/22 COV- 0.000% 10/31/2029 DD 10/05/22			579,153.220	579,755.54	
ENTEGRIS INC 144A 4.750% 04/15/2029 DD 04/14/22			1,552,000.000	1,494,675.49	
ENTEGRIS INC 144A 5.950% 06/15/2030 DD 06/30/22			2,697,000.000	2,678,400.68	
ENTERGY CORP 0.900% 09/15/2025 DD 08/26/20			910,000.000	846,052.88	
ENTERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			1,455,000.000	1,324,809.28	
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	1,032,985.88	
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			2,654,000.000	2,469,912.19	
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			1,280,000.000	1,279,692.03	
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,203,383.57	
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22			495,000.000	509,190.66	
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22			613,000.000	659,033.84	
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	942,909.01	
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			900,000.000	803,763.00	
EQT CORP 3.900% 10/01/2027 DD 10/04/17			362,000.000	346,662.06	
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			365,000.000	316,142.92	
EQUINOR ASA 4.250% 11/23/2041 DD 11/23/11			295,000.000	272,259.80	
EQUINOR ASA 7.150% 01/15/2029 DD 01/15/99			1,230,000.000	1,352,735.03	
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	20,768.63	
EQUINOR ASA 7.250% 09/23/2027 DD 05/26/00			2,363,000.000	2,593,255.54	
ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16			1,205,000.000	1,055,590.74	
ERAC USA FINANCE LLC 144A 4.600% 05/01/2028 DD 05/01/23			949,000.000	943,997.93	
ERAC USA FINANCE LLC 144A 5.400% 05/01/2053 DD 05/01/23			945,000.000	996,066.85	
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			780,000.000	682,815.24	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22			620,000.000	593,708.40	
ETC GROUP 7/22 COV-LITE TL 0.000% 08/03/2029 DD 07/21/22			412,537.130	377,471.47	
EUROPEAN INVESTMENT BANK REGS 0.250% 01/20/2032			1,170,000.000	1,081,914.87	
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			855,000.000	587,754.18	
EVERGY KANSAS CENTRAL INC 5.700% 03/15/2053 DD 03/14/23			1,370,000.000	1,435,759.68	
EVERGY KANSAS CENTRAL INC 5.900% 11/15/2033 DD 11/15/23			1,555,000.000	1,666,458.22	
EVERSOURCE ENERGY 4.750% 05/15/2026 DD 05/11/23			851,000.000	847,141.46	
EVERSOURCE ENERGY 5.450% 03/01/2028 DD 03/06/23			2,639,000.000	2,714,782.50	
EVERSOURCE ENERGY 5.950% 02/01/2029 DD 11/10/23			1,427,000.000	1,495,354.10	
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,122,678.240	1,124,238.76	
EXPORT-IMPORT BANK OF IND 144A 3.875% 02/01/2028 DD 02/01/18			720,000.000	691,196.58	
EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21			656,957.520	657,331.98	
EXTRA SPACE STORAGE LP 2.200% 10/15/2030 DD 04/15/23			440,000.000	366,491.54	
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			1,142,000.000	1,113,122.84	
FANNIE MAE CONNEC R02 2B2 144A VAR RT 11/25/2041 DD 12/01/21			1,000,000.000	1,028,383.80	
FEDERAL NATL MTG ASSN 0.875% 08/05/2030 DD 08/05/20			2,485,000.000	2,028,403.91	
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,851,035.39	
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,574,047.84	
FEECO/MAYFIELD/AMYNTA 12/23 TL 0.000% 02/28/2028 DD 12/12/23			339,297.140	339,249.64	
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			1,731,000.000	1,521,917.53	
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			532,366.681	520,553.07	
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			2,391.008	2,435.85	
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			4,860.042	5,047.04	
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			9,935.695	10,262.66	
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			7,845.663	8,103.60	
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			15,996.796	16,075.64	
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			7,524.134	7,771.74	
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			14,026.003	14,487.57	
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			95.236	95.17	
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			25,042.138	25,509.48	
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			124,568.027	126,890.97	
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09			80,869.986	82,385.79	
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10			29,877.887	30,437.38	
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13			14,861.143	14,503.64	
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05			21,042.185	21,717.90	
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13			78,083.595	73,773.53	
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15			38,048.446	36,779.47	
FHLMC POOL #G0-8686 3.000% 01/01/2046 DD 01/01/16			421,688.189	386,224.61	
FHLMC POOL #G0-8688 4.000% 01/01/2046 DD 01/01/16			88,970.370	86,003.15	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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FHLMC POOL #G0-8737 3.000% 12/01/2046 DD 11/01/16			103,597.019	94,220.92	
FHLMC POOL #G0-8747 3.000% 02/01/2047 DD 01/01/17			275,824.395	250,648.54	
FHLMC POOL #G0-8767 4.000% 05/01/2047 DD 05/01/17			216,503.974	209,281.00	
FHLMC POOL #G0-8812 3.000% 04/01/2048 DD 04/01/18			288,229.118	260,275.36	
FHLMC POOL #G1-3826 4.000% 05/01/2025 DD 04/01/10			2,437.648	2,406.95	
FHLMC POOL #G1-4399 4.000% 06/01/2025 DD 02/01/12			4,190.895	4,138.07	
FHLMC POOL #G1-8527 3.000% 10/01/2029 DD 10/01/14			95,609.192	92,265.99	
FHLMC POOL #G1-8558 3.500% 06/01/2030 DD 06/01/15			45,717.329	44,643.86	
FHLMC POOL #G1-8701 3.000% 07/01/2033 DD 07/01/18			120,051.541	114,468.83	
FHLMC POOL #G1-8713 3.500% 10/01/2033 DD 10/01/18			300,287.235	294,714.67	
FHLMC POOL #G6-1464 4.000% 10/01/2046 DD 06/01/18			570,175.721	545,342.88	
FHLMC POOL #G6-7710 3.500% 03/01/2048 DD 03/01/18			254,575.610	238,671.56	
FHLMC POOL #J2-3440 2.500% 04/01/2028 DD 04/01/13			129,194.088	124,307.83	
FHLMC POOL #J3-8717 2.500% 03/01/2033 DD 03/01/18			211,450.783	198,795.83	
FHLMC POOL #Q0-6290 3.500% 02/01/2042 DD 02/01/12			37,795.909	35,882.15	
FHLMC POOL #Q1-7638 3.000% 04/01/2043 DD 04/01/13			467,319.635	430,803.74	
FHLMC POOL #Q2-0856 3.000% 08/01/2043 DD 08/01/13			86,457.662	79,697.66	
FHLMC POOL #Q4-0045 3.500% 04/01/2046 DD 04/01/16			99,225.557	92,270.82	
FHLMC POOL #Q4-0105 3.000% 04/01/2046 DD 04/01/16			112,381.029	102,755.12	
FHLMC POOL #Q4-4664 3.000% 11/01/2046 DD 11/01/16			27,428.424	24,926.21	
FHLMC POOL #Q5-1461 3.500% 10/01/2047 DD 10/01/17			667,986.130	625,398.84	
FHLMC POOL #Q5-5484 3.500% 04/01/2048 DD 04/01/18			125,936.023	118,133.61	
FHLMC POOL #QA-4675 3.000% 11/01/2049 DD 11/01/19			217,462.318	195,243.93	
FHLMC POOL #QA-6370 3.000% 01/01/2050 DD 01/01/20			368,608.171	330,717.28	
FHLMC POOL #QA-6505 3.000% 01/01/2050 DD 01/01/20			480,739.255	431,770.68	
FHLMC POOL #QA-6518 3.000% 01/01/2050 DD 01/01/20			365,459.772	327,937.63	
FHLMC POOL #QA-7075 3.000% 02/01/2050 DD 02/01/20			1,664,545.022	1,493,636.00	
FHLMC POOL #QA-7250 3.000% 02/01/2050 DD 02/01/20			657,248.858	591,727.72	
FHLMC POOL #QB-5146 2.000% 11/01/2050 DD 10/01/20			352,916.399	291,539.52	
FHLMC POOL #QC-3237 1.500% 06/01/2051 DD 06/01/21			575,145.471	449,008.16	
FHLMC POOL #QC-3428 2.500% 06/01/2051 DD 06/01/21			112,882.029	96,093.90	
FHLMC POOL #QC-4959 2.000% 08/01/2051 DD 07/01/21			1,111,756.785	911,380.46	
FHLMC POOL #QC-5978 2.500% 08/01/2051 DD 08/01/21			1,550,236.240	1,326,498.47	
FHLMC POOL #QC-9130 1.500% 10/01/2051 DD 10/01/21			1,304,377.647	1,016,620.04	
FHLMC POOL #QD-3265 1.500% 11/01/2051 DD 12/01/21			332,573.345	259,530.53	
FHLMC POOL #QD-6542 2.500% 02/01/2052 DD 02/01/22			658,068.498	563,690.67	
FHLMC POOL #QD-6543 2.500% 02/01/2052 DD 02/01/22			1,360,465.794	1,163,849.70	
FHLMC POOL #QD-6700 1.500% 02/01/2052 DD 02/01/22			222,890.064	173,656.68	
FHLMC POOL #QD-6813 2.500% 02/01/2052 DD 02/01/22			893,502.097	761,070.45	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC	POOL #QD-7090	1.500% 02/01/2052 DD 02/01/22	101,130.603	78,792.13	
FHLMC	POOL #QE-2555	4.000% 05/01/2052 DD 05/01/22	191,721.607	181,524.36	
FHLMC	POOL #QF-6672	5.500% 01/01/2053 DD 01/01/23	608,650.543	612,615.31	
FHLMC	POOL #QF-9945	6.000% 04/01/2053 DD 03/01/23	33.242	0.00	
FHLMC	POOL #QG-1634	5.000% 04/01/2053 DD 04/01/23	1,232,809.366	1,221,913.51	
FHLMC	POOL #QG-3649	6.000% 05/01/2053 DD 05/01/23	548.820	558.18	
FHLMC	POOL #QG-6308	6.000% 07/01/2053 DD 06/01/23	2,469,783.180	2,513,634.58	
FHLMC	POOL #QG-6949	5.500% 07/01/2053 DD 07/01/23	66,634.375	66,960.37	
FHLMC	POOL #QG-7631	6.000% 07/01/2053 DD 07/01/23	33.228	0.00	
FHLMC	POOL #QH-0821	5.500% 09/01/2053 DD 09/01/23	2,700,094.097	2,717,056.95	
FHLMC	POOL #QH-1061	5.500% 09/01/2053 DD 09/01/23	1,069,960.587	1,077,893.59	
FHLMC	POOL #QH-1309	5.500% 09/01/2053 DD 09/01/23	248,606.232	249,995.25	
FHLMC	POOL #QH-3942	6.500% 10/01/2053 DD 10/01/23	1,175,967.201	1,206,808.11	
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	40,011.813	37,189.14	
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	537,326.988	485,505.29	
FHLMC	POOL #QO-0971	3.000% 10/01/2037 DD 10/01/22	300,098.259	282,947.05	
FHLMC	POOL #QO-1015	3.500% 11/01/2037 DD 11/01/22	73,198.175	70,322.97	
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	98,497.507	82,499.81	
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	161,064.365	144,507.47	
FHLMC	POOL #RA-2117	3.000% 02/01/2050 DD 01/01/20	752,883.805	675,581.84	
FHLMC	POOL #RA-2457	3.000% 04/01/2050 DD 04/01/20	14,778.811	13,260.06	
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,188,628.087	1,065,952.55	
FHLMC	POOL #RA-3404	2.000% 08/01/2050 DD 08/01/20	1,374,665.699	1,146,245.71	
FHLMC	POOL #RA-3575	2.000% 09/01/2050 DD 09/01/20	711,709.652	585,144.72	
FHLMC	POOL #RA-5257	2.000% 05/01/2051 DD 05/01/21	2,210,794.470	1,814,164.94	
FHLMC	POOL #RA-5286	2.500% 05/01/2051 DD 05/01/21	1,314,183.230	1,120,418.39	
FHLMC	POOL #RA-5435	2.500% 06/01/2051 DD 06/01/21	1,679,629.351	1,429,854.69	
FHLMC	POOL #RA-5478	2.500% 07/01/2051 DD 07/01/21	985,046.142	846,354.97	
FHLMC	POOL #RA-6191	2.000% 11/01/2051 DD 10/01/21	89,552.277	73,365.99	
FHLMC	POOL #RA-6235	2.000% 11/01/2051 DD 10/01/21	77,782.062	63,675.75	
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	2,850,089.613	2,332,275.73	
FHLMC	POOL #RA-6499	2.000% 12/01/2051 DD 12/01/21	660,156.763	540,430.03	
FHLMC	POOL #RA-6509	2.000% 12/01/2051 DD 12/01/21	1,035,966.653	854,874.75	
FHLMC	POOL #RA-6804	3.000% 02/01/2052 DD 02/01/22	455,091.695	403,089.39	
FHLMC	POOL #RA-7485	4.000% 05/01/2052 DD 05/01/22	2,682,881.480	2,540,938.89	
FHLMC	POOL #RA-7784	4.500% 08/01/2052 DD 08/01/22	883,475.197	857,634.05	
FHLMC	POOL #RA-7921	4.000% 09/01/2052 DD 09/01/22	822,481.938	778,902.09	
FHLMC	POOL #RA-8070	4.500% 11/01/2052 DD 10/01/22	1,637,875.657	1,589,905.64	
FHLMC	POOL #RA-8071	5.000% 10/01/2052 DD 10/01/22	710,674.021	704,671.66	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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FHLMC	POOL #RA-9306	6.000% 06/01/2053 DD 06/01/23	1,624,486.068	1,651,452.07	
FHLMC	POOL #RA-9307	5.500% 06/01/2053 DD 06/01/23	1,568,354.655	1,577,117.56	
FHLMC	POOL #RB-0546	2.000% 05/01/2041 DD 05/01/21	2,700,983.188	2,315,509.83	
FHLMC	POOL #RB-5090	2.000% 11/01/2040 DD 11/01/20	2,621,356.050	2,257,029.87	
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	470,960.295	401,979.43	
FHLMC	POOL #RC-1914	2.000% 06/01/2036 DD 06/01/21	508,836.353	459,764.45	
FHLMC	POOL #SB-0760	2.500% 12/01/2035 DD 09/01/22	437,496.207	406,898.18	
FHLMC	POOL #SB-0816	1.500% 06/01/2037 DD 02/01/23	2,148,005.518	1,871,145.26	
FHLMC	POOL #SB-0880	3.000% 05/01/2037 DD 06/01/23	2,198,980.545	2,085,585.98	
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	51,462.226	47,833.17	
FHLMC	POOL #SB-8148	2.000% 04/01/2037 DD 03/01/22	0.000	0.00	
FHLMC	POOL #SB-8152	1.500% 05/01/2037 DD 04/01/22	514,008.470	447,470.18	
FHLMC	POOL #SB-8157	1.500% 06/01/2037 DD 05/01/22	30,039.690	26,132.41	
FHLMC	POOL #SB-8503	2.000% 08/01/2035 DD 07/01/20	1,026,099.120	924,962.79	
FHLMC	POOL #SC-0346	3.000% 10/01/2039 DD 02/01/23	576,354.662	537,000.06	
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	129,828.382	116,498.80	
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	2,043,866.299	1,763,498.00	
FHLMC	POOL #SD-0895	2.000% 02/01/2052 DD 02/01/22	3,596,369.083	2,967,652.42	
FHLMC	POOL #SD-1068	3.500% 01/01/2051 DD 06/01/22	2,294,191.647	2,142,863.88	
FHLMC	POOL #SD-1091	2.000% 05/01/2052 DD 06/01/22	6,579,230.711	5,386,124.46	
FHLMC	POOL #SD-1143	4.500% 09/01/2050 DD 06/01/22	919,090.406	904,171.75	
FHLMC	POOL #SD-1557	3.500% 04/01/2050 DD 08/01/22	6,939,906.407	6,460,171.77	
FHLMC	POOL #SD-1571	5.000% 08/01/2052 DD 08/01/22	547,122.165	547,645.17	
FHLMC	POOL #SD-1741	5.000% 10/01/2052 DD 10/01/22	818,799.970	819,383.34	
FHLMC	POOL #SD-1805	5.000% 11/01/2052 DD 10/01/22	445,134.604	444,019.11	
FHLMC	POOL #SD-1822	5.000% 11/01/2052 DD 10/01/22	956,311.006	957,779.34	
FHLMC	POOL #SD-1926	5.500% 11/01/2052 DD 11/01/22	732,483.216	742,031.23	
FHLMC	POOL #SD-2369	3.500% 01/01/2050 DD 02/01/23	3,389,586.733	3,182,106.16	
FHLMC	POOL #SD-2670	3.500% 06/01/2052 DD 03/01/23	1,182,079.960	1,102,987.48	
FHLMC	POOL #SD-2903	2.000% 03/01/2051 DD 05/01/23	7,961,965.363	6,559,124.87	
FHLMC	POOL #SD-3166	3.500% 12/01/2047 DD 06/01/23	1,239,624.874	1,155,957.41	
FHLMC	POOL #SD-3468	4.000% 07/01/2047 DD 07/01/23	1,768,320.114	1,716,851.95	
FHLMC	POOL #SD-3689	5.500% 08/01/2053 DD 08/01/23	111,771.367	113,188.25	
FHLMC	POOL #SD-4206	5.000% 09/01/2053 DD 10/01/23	1,841,197.052	1,847,240.30	
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	1,893,046.900	1,828,730.28	
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	112,161.238	104,888.82	
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	1,712,679.808	1,544,413.10	
FHLMC	POOL #SD-7525	2.500% 10/01/2050 DD 09/01/20	1,139,465.583	988,130.77	
FHLMC	POOL #SD-7539	2.000% 04/01/2051 DD 03/01/21	4,016,702.606	3,345,231.04	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC	POOL #SD-7553	3.000% 03/01/2052 DD 03/01/22	267,924.250	240,527.87	
FHLMC	POOL #SD-7554	2.500% 04/01/2052 DD 05/01/22	2,344,560.855	2,022,557.81	
FHLMC	POOL #SD-7565	5.500% 09/01/2053 DD 08/01/23	4,123,624.683	4,194,184.89	
FHLMC	POOL #SD-8021	2.500% 09/01/2049 DD 08/01/19	1,481,850.391	1,272,376.25	
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	844,996.767	725,545.63	
FHLMC	POOL #SD-8154	1.500% 06/01/2051 DD 06/01/21	247,809.315	193,319.72	
FHLMC	POOL #SD-8176	1.500% 10/01/2051 DD 10/01/21	364,575.506	284,147.59	
FHLMC	POOL #SD-8199	2.000% 03/01/2052 DD 02/01/22	6,248,811.456	5,107,871.90	
FHLMC	POOL #SD-8204	2.000% 04/01/2052 DD 03/01/22	348,315.791	284,826.15	
FHLMC	POOL #SD-8209	1.500% 02/01/2052 DD 02/01/22	84,421.306	65,774.06	
FHLMC	POOL #SD-8211	2.000% 05/01/2052 DD 04/01/22	524,489.206	429,147.47	
FHLMC	POOL #SD-8237	4.000% 08/01/2052 DD 07/01/22	846,496.718	801,711.43	
FHLMC	POOL #SD-8329	5.000% 05/01/2053 DD 05/01/23	424,439.408	420,331.90	
FHLMC	POOL #SD-8342	5.500% 06/01/2053 DD 06/01/23	812,687.830	816,663.70	
FHLMC	POOL #SD-8366	5.000% 10/01/2053 DD 09/01/23	2,150,838.661	2,130,023.92	
FHLMC	POOL #SD-8367	5.500% 10/01/2053 DD 09/01/23	587,772.803	590,754.32	
FHLMC	POOL #SE-9060	2.000% 02/01/2052 DD 01/01/23	1,521,862.928	1,198,705.24	
FHLMC	POOL #SI-2058	2.000% 10/01/2050 DD 06/01/23	11,176,877.049	9,191,998.81	
FHLMC	POOL #SI-2096	2.500% 01/01/2052 DD 09/01/23	17,545,486.710	14,945,905.29	
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	165,890.068	154,691.14	
FHLMC	POOL #ZS-4577	3.500% 08/01/2044 DD 09/01/18	205,006.517	191,876.22	
FHLMC	POOL #ZS-4693	3.000% 12/01/2046 DD 09/01/18	2,198,831.917	1,996,990.78	
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	64,130.560	59,613.51	
FHLMC	POOL #ZS-9148	5.000% 09/01/2031 DD 09/01/18	758.808	752.17	
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	555,132.176	500,922.55	
FHLMC	POOL #ZT-0528	3.500% 08/01/2046 DD 09/01/18	1,397,711.086	1,313,308.24	
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	807,393.081	755,887.34	
FHLMC	POOL #ZT-2265	4.000% 08/01/2048 DD 05/01/22	312,132.206	299,762.66	
FHLMC	MULTICLASS MTG 157 A2	4.200% 05/25/2033 DD 06/01/23	5,250,000.000	5,159,159.77	
FHLMC	MULTICLASS MTG 4821 MA	3.500% 10/15/2053 DD 08/01/18	397,043.745	383,862.01	
FHLMC	MULTICLASS MTG 5197 EA	2.000% 02/25/2052 DD 01/01/22	1,551,700.177	1,357,912.22	
FHLMC	MULTICLASS MTG 5228 BH	3.500% 01/25/2051 DD 05/01/22	1,139,711.954	1,090,564.95	
FHLMC	MULTICLASS MTG 5230 DM	3.500% 09/25/2044 DD 05/01/22	3,140,265.150	2,996,627.23	
FHLMC	MULTICLASS MTG 5249 AB	4.000% 11/25/2051 DD 07/01/22	1,629,362.367	1,572,538.52	
FHLMC	MULTICLASS MTG K076 A2	3.900% 04/25/2028 DD 05/01/18	2,201,000.000	2,161,467.40	
FHLMC	MULTICLASS MTG K080 A2 VAR RT	07/25/2028 DD 09/01/18	327,000.000	321,097.95	
FHLMC	MULTICLASS MTG K085 A2 VAR RT	10/25/2028 DD 12/01/18	324,000.000	319,494.43	
FHLMC	MULTICLASS MTG K091 A2	3.505% 03/25/2029 DD 04/01/19	871,000.000	838,235.50	
FHLMC	MULTICLASS MTG K095 A2	2.785% 06/25/2029 DD 08/01/19	1,388,000.000	1,285,431.94	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20			619,000.000	531,250.37	
FHLMC MULTICLASS MTG K141 A2 2.250% 02/25/2032 DD 04/01/22			535,000.000	457,511.02	
FHLMC MULTICLASS MTG K142 A2 2.400% 03/25/2032 DD 04/01/22			3,555,000.000	3,070,325.87	
FHLMC MULTICLASS MTG K146 A2 2.920% 06/25/2032 DD 06/01/22			250,000.000	223,906.65	
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			571,000.000	596,566.97	
FIDELITY NATIONAL INFORMATION 4.500% 08/15/2046 DD 08/16/16			875,000.000	742,057.57	
FILTRATION GROUP 10/21 INCREME 0.000% 10/21/2028 DD 10/12/21			671,438.320	671,666.61	
FILTRATION GROUP 5/23 (USD) TL 0.000% 10/21/2028 DD 05/15/23			158,800.000	159,328.80	
FINLAND GOVERNMENT BOND 144A 3.000% 09/15/2033			1,230,000.000	1,406,682.30	
FIRSTENERGY CORP 2.250% 09/01/2030 DD 06/08/20			440,000.000	370,674.48	
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20			630,000.000	544,275.84	
FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20			665,000.000	468,977.49	
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			1,635,000.000	1,928,830.76	
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			890,000.000	856,148.95	
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			2,445,000.000	2,405,813.52	
FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19			735,000.000	637,686.57	
FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14			1,034,000.000	1,002,128.12	
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			298,760.604	276,978.18	
FISERV 2/20 COV-LITE TLB			1,447,819.810	1,372,258.09	
FISERV INC 1.125% 07/01/2027			395,000.000	409,040.40	
FLAGSHIP CREDIT AUTO 1 A2 144A 5.380% 12/15/2026 DD 02/08/23			663,115.619	661,319.70	
FLATIRON CLO 20 LTD 1A E 144A VAR RT 11/20/2033 DD 11/10/20			1,000,000.000	1,005,315.60	
FLEETPRIDE 9/23 TL 0.000% 09/29/2028 DD 09/20/23			378,052.500	377,345.55	
FLEXERA SOFTWARE 12/20 COV-LIT 0.000% 01/26/2028 DD 12/17/20			687,000.000	685,605.39	
FLORIDA ST BRD OF ADMIN FIN CO 2.154% 07/01/2030 DD 09/16/20			364,000.000	310,491.49	
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			671.173	669.74	
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			84.808	87.85	
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			249.668	258.07	
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			166.450	173.66	
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			322.496	334.95	
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			1,100.657	1,140.56	
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,055.541	1,100.33	
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			489.938	508.43	
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			171.472	176.92	
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			483.800	504.84	
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			11,428.025	11,855.31	
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			16,143.122	16,831.27	
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			16.953	17.49	
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			124.923	129.60	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	307.379	318.91	
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	833.335	854.47	
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	46.666	48.37	
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	73.898	76.24	
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	887.292	917.02	
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	350.269	365.98	
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,126.754	1,169.97	
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	190.087	197.85	
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	1,594.833	1,661.96	
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	119.114	122.79	
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	660.740	687.91	
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	1,294.503	1,336.98	
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	582.849	601.35	
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	1,190.273	1,238.41	
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	19,351.680	19,838.87	
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	110.430	115.77	
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	614.642	634.16	
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	9,520.215	9,578.60	
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	401.910	418.49	
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	668.982	695.10	
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,347.065	2,439.72	
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	299.992	310.94	
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	326.994	341.67	
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	1,705.100	1,765.85	
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	5,066.605	5,227.45	
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	244.094	253.00	
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	4,362.409	4,366.59	
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	1,330.722	1,372.97	
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	5,430.601	5,603.01	
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	5,292.791	5,460.82	
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	2,373.920	2,449.28	
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	6,978.828	7,200.38	
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	239.165	249.01	
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	591.577	618.03	
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,039.720	1,043.36	
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,106.165	1,141.28	
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	846.243	873.11	
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	3,009.505	3,105.05	
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	1,607.014	1,658.03	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	11,677.356	12,270.59	
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	10,539.858	11,105.36	
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	11,963.414	12,538.80	
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	1,267.951	1,271.86	
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	491.977	493.70	
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	6,537.193	6,830.04	
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	14,627.272	14,878.90	
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	55,670.526	58,193.19	
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,695.628	1,769.47	
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	27,356.834	27,343.66	
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	98,920.571	98,903.42	
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	60,629.713	60,619.15	
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	95,293.981	89,870.24	
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	9,642.984	9,508.18	
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	3,714.822	3,657.54	
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	168,482.353	160,154.03	
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	278,213.840	278,166.54	
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	24,173.988	24,577.01	
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	28,582.628	29,050.30	
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	954,540.753	896,249.65	
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	102,871.173	108,383.61	
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	224,562.370	224,523.40	
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	188,437.318	184,894.75	
FNMA	POOL #0AL9696	4.000% 03/01/2046 DD 01/01/17	709,614.239	685,657.07	
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	59,251.243	56,089.31	
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	443,779.384	420,171.94	
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	149,167.916	141,238.21	
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	33,471.632	30,842.07	
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	83,790.402	77,131.65	
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	91,228.181	83,977.87	
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	270,584.470	249,078.08	
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	51,783.341	47,668.16	
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	128,037.926	121,682.34	
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	29,394.539	27,467.40	
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	302,051.223	290,599.08	
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	281,723.614	257,430.18	
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	119,647.057	111,687.21	
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	399,268.900	364,592.21	
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	86,519.872	83,517.60	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	52,274.925	47,569.80	
FNMA	POOL #0AS8650	3.000% 01/01/2047 DD 12/01/16	2,910,332.682	2,641,365.09	
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	216,933.230	196,727.89	
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	74,342.375	68,433.99	
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	35,895.775	33,043.03	
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	237,286.444	225,422.86	
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	33,734.857	32,564.19	
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	67,994.537	63,535.84	
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	101,134.536	94,503.57	
FNMA	POOL #0BF0606	5.000% 03/01/2062 DD 10/01/22	994,687.457	994,717.83	
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	572,101.500	516,508.45	
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	173,805.198	155,982.36	
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	294,603.814	283,466.39	
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	768,969.749	720,947.08	
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	629,840.512	592,435.02	
FNMA	POOL #0BM6785	3.500% 08/01/2043 DD 09/01/21	32,359.189	30,441.06	
FNMA	POOL #0BM7041	3.500% 02/01/2046 DD 07/01/22	186,136.253	175,194.37	
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	119,553.730	107,427.74	
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	304,584.823	273,188.07	
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	623,958.719	532,014.79	
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,008,559.119	859,938.37	
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	287,365.020	245,016.69	
FNMA	POOL #0BP5576	2.500% 06/01/2050 DD 06/01/20	908,364.934	774,505.71	
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	687,755.576	586,415.51	
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,359,298.629	1,158,984.16	
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	811,926.714	692,287.37	
FNMA	POOL #0BQ1844	2.500% 09/01/2050 DD 08/01/20	1,701,467.074	1,453,874.93	
FNMA	POOL #0BR1922	2.000% 01/01/2051 DD 01/01/21	1,339,048.368	1,116,551.35	
FNMA	POOL #0BR2268	1.500% 08/01/2036 DD 08/01/21	834,102.307	727,702.36	
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	416,255.630	354,390.65	
FNMA	POOL #0BT1307	2.500% 07/01/2051 DD 06/01/21	540,084.884	462,669.96	
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	272,835.189	232,285.69	
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	360,078.769	325,350.23	
FNMA	POOL #0BU1325	1.500% 02/01/2052 DD 02/01/22	793,989.741	618,700.24	
FNMA	POOL #0BU2421	1.500% 10/01/2036 DD 10/01/21	41,477.766	36,302.23	
FNMA	POOL #0BU2438	1.500% 10/01/2051 DD 10/01/21	600,317.919	467,950.13	
FNMA	POOL #0BV2490	1.500% 06/01/2037 DD 06/01/22	22,716.958	19,764.32	
FNMA	POOL #0BV8991	1.500% 04/01/2037 DD 04/01/22	25,648.606	22,311.44	
FNMA	POOL #0BV9931	4.000% 06/01/2052 DD 06/01/22	2,608,186.504	2,469,506.96	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0BW5528	2.500% 07/01/2052 DD 07/01/22	0.002	0.00	
FNMA	POOL #0BW9898	4.500% 10/01/2052 DD 10/01/22	1,745,480.711	1,696,049.24	
FNMA	POOL #0BX6812	5.500% 01/01/2053 DD 02/01/23	49,546.446	49,880.66	
FNMA	POOL #0BY2591	6.000% 10/01/2053 DD 10/01/23	678.707	0.00	
FNMA	POOL #0BY6738	6.000% 08/01/2053 DD 08/01/23	406.166	0.00	
FNMA	POOL #0CA0660	4.000% 11/01/2047 DD 10/01/17	1,536,888.014	1,484,484.50	
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	181,519.603	178,573.98	
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	78,137.857	77,134.11	
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	160,071.248	143,984.12	
FNMA	POOL #0CA4263	3.000% 10/01/2034 DD 09/01/19	399,398.464	378,819.94	
FNMA	POOL #0CA4536	3.000% 11/01/2049 DD 10/01/19	22,894.318	20,536.74	
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	590,853.436	552,104.45	
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	2,060,128.987	1,847,986.03	
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	2,267,420.209	2,107,490.65	
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	1,213,518.406	1,085,899.49	
FNMA	POOL #0CA5538	3.000% 04/01/2050 DD 03/01/20	443,699.425	400,161.62	
FNMA	POOL #0CA5659	2.500% 05/01/2050 DD 04/01/20	1,835,461.913	1,564,999.55	
FNMA	POOL #0CA6707	2.500% 08/01/2050 DD 07/01/20	3,093,978.887	2,688,848.99	
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	473,989.220	440,546.09	
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,348,376.488	1,202,486.31	
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	1,842,486.997	1,539,057.33	
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	417,614.120	407,574.81	
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	735,071.737	681,369.75	
FNMA	POOL #0CA8450	2.000% 01/01/2051 DD 12/01/20	472,997.448	388,289.59	
FNMA	POOL #0CA9007	4.500% 02/01/2051 DD 01/01/21	133,523.129	129,749.50	
FNMA	POOL #0CA9223	2.000% 02/01/2051 DD 02/01/21	796,099.901	653,858.02	
FNMA	POOL #0CA9306	3.000% 02/01/2051 DD 02/01/21	1,835,712.771	1,627,724.63	
FNMA	POOL #0CB0262	2.000% 04/01/2036 DD 04/01/21	226,479.769	203,309.30	
FNMA	POOL #0CB0478	2.000% 05/01/2036 DD 04/01/21	1,428,979.746	1,291,195.64	
FNMA	POOL #0CB1146	3.000% 07/01/2051 DD 06/01/21	254,888.831	227,767.42	
FNMA	POOL #0CB1279	2.500% 08/01/2051 DD 07/01/21	195,019.088	167,744.90	
FNMA	POOL #0CB1382	2.500% 08/01/2051 DD 07/01/21	2,224,474.078	1,913,428.81	
FNMA	POOL #0CB1469	2.000% 08/01/2036 DD 08/01/21	1,170,329.843	1,051,338.77	
FNMA	POOL #0CB1782	2.000% 10/01/2051 DD 09/01/21	2,622,992.522	2,146,031.57	
FNMA	POOL #0CB1784	2.500% 10/01/2051 DD 09/01/21	40,139.616	34,397.31	
FNMA	POOL #0CB1804	2.000% 10/01/2051 DD 09/01/21	55,932.379	45,803.34	
FNMA	POOL #0CB2275	2.500% 12/01/2051 DD 11/01/21	2,417,179.777	2,068,203.44	
FNMA	POOL #0CB2404	2.500% 12/01/2051 DD 11/01/21	1,590,324.203	1,354,891.75	
FNMA	POOL #0CB2610	2.000% 01/01/2052 DD 12/01/21	3,925,773.804	3,213,305.10	

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ALL KR2 AND KR3 - KR2GALLKRS00

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FNMA	POOL #0CB2802	2.000% 02/01/2052 DD 01/01/22	1,164,278.236	952,901.74	
FNMA	POOL #0CB2803	2.000% 02/01/2052 DD 01/01/22	514,446.316	421,039.32	
FNMA	POOL #0CB2835	2.000% 02/01/2052 DD 01/01/22	2,052,876.825	1,718,029.97	
FNMA	POOL #0CB2927	2.000% 02/01/2052 DD 01/01/22	1,825,358.557	1,492,851.82	
FNMA	POOL #0CB2969	2.000% 03/01/2037 DD 02/01/22	919,520.421	830,282.50	
FNMA	POOL #0CB3152	2.000% 03/01/2052 DD 02/01/22	3,706,941.357	3,033,945.75	
FNMA	POOL #0CB3207	2.500% 03/01/2037 DD 03/01/22	108,568.149	100,336.20	
FNMA	POOL #0CB3252	3.500% 04/01/2052 DD 03/01/22	1,130,911.763	1,051,996.03	
FNMA	POOL #0CB3559	2.000% 04/01/2052 DD 04/01/22	293,311.987	240,018.04	
FNMA	POOL #0CB3768	3.500% 06/01/2052 DD 05/01/22	2,603,700.700	2,400,621.81	
FNMA	POOL #0CB4976	1.500% 10/01/2037 DD 10/01/22	24,059.275	21,058.30	
FNMA	POOL #0CB5113	5.500% 11/01/2052 DD 10/01/22	1,738,733.522	1,752,326.68	
FNMA	POOL #0CB5632	4.500% 01/01/2053 DD 01/01/23	429,116.053	416,548.13	
FNMA	POOL #0CB5731	5.500% 02/01/2053 DD 02/01/23	377,635.407	380,182.67	
FNMA	POOL #0CB5769	5.000% 02/01/2053 DD 02/01/23	1,571,345.987	1,557,467.64	
FNMA	POOL #0CB5774	5.500% 02/01/2053 DD 02/01/23	1,550,535.682	1,558,120.85	
FNMA	POOL #0CB5902	5.500% 03/01/2053 DD 02/01/23	1,768,005.933	1,780,751.04	
FNMA	POOL #0CB5986	5.000% 03/01/2053 DD 03/01/23	3,093,035.535	3,065,729.48	
FNMA	POOL #0DA0082	6.000% 10/01/2053 DD 10/01/23	28,145.072	0.00	
FNMA	POOL #0DA0865	5.000% 09/01/2053 DD 09/01/23	3,388,341.917	3,356,215.08	
FNMA	POOL #0DA1013	5.500% 09/01/2053 DD 09/01/23	1,364,881.916	1,371,559.37	
FNMA	POOL #0DA1087	6.000% 11/01/2053 DD 11/01/23	38.896	39.52	
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	133,485.775	120,111.90	
FNMA	POOL #0FM1325	3.000% 08/01/2034 DD 07/01/19	250,719.573	237,801.73	
FNMA	POOL #0FM1873	3.000% 11/01/2049 DD 11/01/19	472,415.364	424,059.09	
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	662,699.844	594,456.11	
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	74,032.388	66,767.81	
FNMA	POOL #0FM3137	3.500% 04/01/2050 DD 04/01/20	504,649.295	472,016.48	
FNMA	POOL #0FM3755	2.000% 08/01/2035 DD 08/01/20	94,472.657	85,363.87	
FNMA	POOL #0FM3951	3.000% 08/01/2050 DD 07/01/20	148,367.421	133,772.49	
FNMA	POOL #0FM4376	3.000% 10/01/2035 DD 09/01/20	100,630.819	95,021.78	
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	206,153.340	185,848.71	
FNMA	POOL #0FM4523	2.000% 10/01/2050 DD 10/01/20	283,235.067	231,576.70	
FNMA	POOL #0FM4719	3.000% 11/01/2050 DD 10/01/20	85,438.345	76,638.95	
FNMA	POOL #0FM6055	2.000% 02/01/2051 DD 02/01/21	198,928.186	164,368.11	
FNMA	POOL #0FM6128	2.500% 02/01/2051 DD 02/01/21	890,879.529	759,882.16	
FNMA	POOL #0FM6559	2.000% 03/01/2051 DD 03/01/21	3,351,720.467	2,750,082.19	
FNMA	POOL #0FM6871	2.500% 04/01/2051 DD 04/01/21	511,143.022	435,819.35	
FNMA	POOL #0FM8104	3.000% 07/01/2051 DD 07/01/21	1,330,665.711	1,182,366.81	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0FM8533	2.500% 03/01/2051 DD 08/01/21	11,756,560.156	10,196,628.74	
FNMA	POOL #0FM8752	2.500% 09/01/2051 DD 09/01/21	161,593.184	140,442.34	
FNMA	POOL #0FM9167	2.000% 10/01/2051 DD 10/01/21	1,326,782.149	1,095,311.04	
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	79,196.384	71,778.42	
FNMA	POOL #0FM9740	3.000% 05/01/2036 DD 11/01/21	287,646.918	272,822.74	
FNMA	POOL #0FM9855	2.500% 12/01/2051 DD 12/01/21	411,654.965	350,442.00	
FNMA	POOL #0FP0012	3.000% 06/01/2052 DD 05/01/22	3,531,077.383	3,179,395.42	
FNMA	POOL #0FP0013	4.000% 06/01/2048 DD 05/01/22	1,189,908.286	1,143,375.28	
FNMA	POOL #0FP0041	2.000% 10/01/2050 DD 06/01/23	3,505,232.972	2,883,489.68	
FNMA	POOL #0FS0007	3.000% 08/01/2050 DD 12/01/21	125,909.922	112,001.53	
FNMA	POOL #0FS0016	4.000% 06/01/2049 DD 12/01/21	885,290.813	854,616.72	
FNMA	POOL #0FS0031	2.500% 10/01/2051 DD 12/01/21	1,016,949.088	865,751.93	
FNMA	POOL #0FS0047	3.000% 12/01/2047 DD 12/01/21	49,702.484	45,288.39	
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	937,201.988	778,463.94	
FNMA	POOL #0FS0610	2.000% 02/01/2037 DD 02/01/22	2,974,839.201	2,678,979.21	
FNMA	POOL #0FS1598	2.000% 04/01/2052 DD 04/01/22	748,834.503	612,427.51	
FNMA	POOL #0FS1999	2.500% 08/01/2035 DD 05/01/22	3,165,547.647	2,934,507.05	
FNMA	POOL #0FS2037	1.500% 05/01/2037 DD 05/01/22	33,695.479	29,311.56	
FNMA	POOL #0FS2040	2.000% 02/01/2052 DD 05/01/22	3,425,623.213	2,804,752.30	
FNMA	POOL #0FS2041	2.000% 08/01/2051 DD 05/01/22	3,040,581.231	2,491,623.54	
FNMA	POOL #0FS2085	1.500% 11/01/2051 DD 05/01/22	1,419,978.941	1,109,445.30	
FNMA	POOL #0FS2237	4.000% 10/01/2046 DD 06/01/22	871,092.898	848,447.79	
FNMA	POOL #0FS2500	3.000% 03/01/2037 DD 07/01/22	779,561.312	736,701.04	
FNMA	POOL #0FS2658	5.000% 09/01/2053 DD 08/01/23	14,275,174.330	13,030,972.98	
FNMA	POOL #0FS2743	2.500% 07/01/2036 DD 08/01/22	849,124.987	789,277.57	
FNMA	POOL #0FS2914	4.500% 09/01/2052 DD 09/01/22	1,914,771.005	1,867,287.37	
FNMA	POOL #0FS3053	5.500% 10/01/2052 DD 10/01/22	600,408.296	610,273.26	
FNMA	POOL #0FS3331	5.000% 11/01/2052 DD 11/01/22	807,183.910	807,615.54	
FNMA	POOL #0FS3332	5.500% 12/01/2052 DD 11/01/22	1,473,632.336	1,492,842.14	
FNMA	POOL #0FS4385	4.000% 08/01/2050 DD 04/01/23	4,769,981.112	4,599,997.74	
FNMA	POOL #0FS4410	2.500% 02/01/2035 DD 04/01/23	752,232.110	707,222.40	
FNMA	POOL #0FS4435	2.500% 02/01/2053 DD 04/01/23	24,173.920	20,574.75	
FNMA	POOL #0FS4501	1.500% 06/01/2037 DD 04/01/23	2,394,988.882	2,083,401.53	
FNMA	POOL #0FS4603	2.000% 06/01/2043 DD 05/01/23	2,067,466.133	1,780,427.21	
FNMA	POOL #0FS4617	4.500% 03/01/2050 DD 05/01/23	744,687.845	735,361.63	
FNMA	POOL #0FS5157	3.000% 02/01/2050 DD 06/01/23	3,461,031.653	3,151,154.24	
FNMA	POOL #0FS5258	4.000% 12/01/2052 DD 07/01/23	941,112.747	899,539.80	
FNMA	POOL #0FS5411	4.500% 01/01/2050 DD 07/01/23	3,759,729.122	3,735,880.93	
FNMA	POOL #0FS6512	2.000% 09/01/2036 DD 12/01/23	11,325,000.000	10,233,428.32	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	14,002.479	13,887.01	
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	6,515.500	6,398.89	
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	46,663.549	43,400.72	
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	81,665.940	74,177.45	
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	86,594.874	81,290.14	
FNMA	POOL #0MA3238	3.500% 01/01/2048 DD 12/01/17	676,387.244	632,027.96	
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	223,102.085	220,262.00	
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	82,996.285	81,847.71	
FNMA	POOL #0MA3833	2.500% 10/01/2049 DD 10/01/19	1,363,248.982	1,173,328.99	
FNMA	POOL #0MA3896	2.500% 01/01/2035 DD 12/01/19	258,784.070	238,937.81	
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	286,230.931	223,404.21	
FNMA	POOL #0MA4159	2.500% 10/01/2050 DD 09/01/20	2,552,862.516	2,186,924.61	
FNMA	POOL #0MA4182	2.000% 11/01/2050 DD 10/01/20	582,777.242	479,558.11	
FNMA	POOL #0MA4205	1.500% 11/01/2035 DD 11/01/20	258,218.452	226,027.71	
FNMA	POOL #0MA4208	2.000% 12/01/2050 DD 11/01/20	2,587,651.259	2,130,046.63	
FNMA	POOL #0MA4209	1.500% 11/01/2050 DD 11/01/20	1,531,990.210	1,195,713.99	
FNMA	POOL #0MA4236	1.500% 01/01/2051 DD 12/01/20	438,646.350	343,175.22	
FNMA	POOL #0MA4254	1.500% 01/01/2050 DD 01/01/21	3,954,512.211	3,092,786.59	
FNMA	POOL #0MA4268	2.000% 02/01/2041 DD 01/01/21	2,197,643.100	1,892,527.16	
FNMA	POOL #0MA4278	1.500% 03/01/2036 DD 02/01/21	368,447.541	322,494.61	
FNMA	POOL #0MA4302	1.500% 03/01/2036 DD 03/01/21	58,347.541	51,143.12	
FNMA	POOL #0MA4340	2.000% 05/01/2051 DD 04/01/21	403,298.343	317,769.35	
FNMA	POOL #0MA4354	1.500% 05/01/2051 DD 05/01/21	1,574,544.006	1,229,398.56	
FNMA	POOL #0MA4364	2.000% 05/01/2041 DD 05/01/21	1,369,164.118	1,173,987.20	
FNMA	POOL #0MA4366	2.500% 05/01/2041 DD 05/01/21	675,717.108	602,105.26	
FNMA	POOL #0MA4387	2.000% 06/01/2041 DD 06/01/21	802,401.576	687,513.97	
FNMA	POOL #0MA4412	1.500% 08/01/2051 DD 08/01/21	114,417.633	89,248.29	
FNMA	POOL #0MA4417	1.500% 08/01/2036 DD 08/01/21	255,864.404	223,007.91	
FNMA	POOL #0MA4436	1.500% 09/01/2051 DD 09/01/21	3,949,208.068	3,077,394.28	
FNMA	POOL #0MA4441	1.500% 09/01/2036 DD 09/01/21	362,902.737	315,946.91	
FNMA	POOL #0MA4446	2.000% 09/01/2041 DD 09/01/21	234,677.577	200,770.02	
FNMA	POOL #0MA4464	1.500% 10/01/2051 DD 10/01/21	155,236.592	120,966.61	
FNMA	POOL #0MA4469	1.500% 11/01/2036 DD 10/01/21	565,678.023	492,481.57	
FNMA	POOL #0MA4547	2.000% 01/01/2051 DD 01/01/22	3,599,806.847	2,946,789.79	
FNMA	POOL #0MA4561	1.500% 03/01/2052 DD 02/01/22	348,667.505	271,690.73	
FNMA	POOL #0MA4562	2.000% 03/01/2052 DD 02/01/22	6,226,867.647	5,091,245.40	
FNMA	POOL #0MA4566	1.500% 02/01/2037 DD 02/01/22	1,004,379.540	873,780.18	
FNMA	POOL #0MA4576	1.500% 03/01/2052 DD 03/01/22	99,004.985	77,147.86	
FNMA	POOL #0MA4578	2.500% 04/01/2052 DD 03/01/22	2,349,871.020	2,001,749.38	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA POOL #0MA4579 3.000% 04/01/2052 DD 03/01/22			687,387.738	608,926.91	
FNMA POOL #0MA4586 2.000% 03/01/2042 DD 03/01/22			1,212,503.108	1,035,499.99	
FNMA POOL #0MA4587 2.500% 03/01/2042 DD 03/01/22			1,153,001.769	1,018,230.50	
FNMA POOL #0MA4598 2.500% 04/01/2052 DD 04/01/22			989,175.772	842,635.32	
FNMA POOL #0MA4606 2.000% 04/01/2042 DD 04/01/22			971,982.871	830,089.87	
FNMA POOL #0MA4685 1.500% 06/01/2037 DD 05/01/22			935,766.240	814,629.01	
FNMA POOL #0MA4717 1.500% 06/01/2037 DD 06/01/22			22,771.055	19,810.29	
FNMA POOL #0MA4757 1.500% 08/01/2037 DD 07/01/22			35,720.642	31,261.63	
FNMA POOL #0MA4841 5.000% 11/01/2052 DD 11/01/22			1,153,039.723	1,142,922.41	
FNMA POOL #0MA4919 5.500% 02/01/2053 DD 01/01/23			974,188.864	979,285.55	
FNMA POOL #0MA5107 5.500% 07/01/2053 DD 07/01/23			1,283,926.845	1,290,208.20	
FNMA POOL #0MA5124 3.500% 07/01/2038 DD 07/01/23			298,013.728	286,307.82	
FNMA POOL #0MA5164 5.000% 09/01/2053 DD 09/01/23			2,620,095.481	2,594,739.50	
FNMA GTD REMIC P/T 14-21 KW 4.000% 04/25/2041 DD 03/01/14			229,507.282	224,086.25	
FNMA GTD REMIC P/T 20-35 MA 2.000% 12/25/2043 DD 05/01/20			335,800.145	307,480.17	
FNMA GTD REMIC P/T 20-51 BA 2.000% 06/25/2046 DD 06/01/20			841,570.365	741,155.53	
FOCUS FINANCIAL PARTNERS 11/22 0.000% 06/30/2028 DD 11/14/22			796,602.010	797,263.19	
FOGO DE CHAO 9/23 COV-LITE TLB 0.000% 09/20/2030 DD 09/11/23			450,000.000	440,248.50	
FORD CREDIT AUTO LEASE T A A2A 5.190% 06/15/2025 DD 01/23/23			223,120.454	222,867.50	
FORD CREDIT AUTO LEASE TR A A3 4.940% 03/15/2026 DD 01/23/23			2,865,000.000	2,856,043.44	
FORD CREDIT AUTO LEASE TR B A3 5.910% 10/15/2026 DD 09/19/23			2,260,000.000	2,286,086.51	
FORD CREDIT AUTO OWNE 1 A 144A 4.850% 08/15/2035 DD 02/16/23			2,055,000.000	2,062,477.11	
FORD CREDIT AUTO OWNE 2 A 144A 5.280% 02/15/2036 DD 08/08/23			1,595,000.000	1,630,415.54	
FORD CREDIT AUTO OWNER TR A A3 1.290% 06/15/2026 DD 01/24/22			367,726.357	357,847.83	
FORD CREDIT AUTO OWNER TR A A3 4.650% 02/15/2028 DD 03/31/23			443,000.000	441,422.61	
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			368,422.264	367,761.13	
FORD CREDIT AUTO OWNER TR B A3 5.230% 05/15/2028 DD 06/26/23			2,082,000.000	2,100,500.86	
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			580,335.641	575,543.06	
FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20			1,680,000.000	1,072,517.38	
FORD FOUNDATION/THE 3.859% 06/01/2047 DD 03/23/17			820,000.000	705,151.26	
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			925,000.000	770,177.11	
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21			945,000.000	875,594.33	
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	432,196.18	
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			2,755,000.000	2,475,502.72	
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			2,125,000.000	2,034,139.25	
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,160,000.000	1,000,901.28	
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,644,000.000	2,601,661.18	
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	563,743.67	
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			205,000.000	184,290.68	

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FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			2,654,000.000	2,581,053.03	
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	542,475.55	
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22			4,410,000.000	4,305,266.16	
FORD MOTOR CREDIT CO LLC 7.350% 11/04/2027 DD 11/04/22			785,000.000	828,227.30	
FORMULA ONE 11/22 TLB 0.000% 01/15/2030 DD 11/23/22			887,000.000	888,667.56	
FREDDIE MAC STAC DNA4 M1A 144A VAR RT 05/25/2042 DD 05/13/22			688,485.221	698,157.54	
FREDDIE MAC STAC DNA4 M1B 144A VAR RT 05/25/2042 DD 05/13/22			1,290,000.000	1,341,392.18	
FREDDIE MAC STAC DNA6 M1A 144A VAR RT 09/25/2042 DD 09/16/22			693,105.280	699,493.91	
FREDDIE MAC STAC DNA7 M1A 144A VAR RT 03/25/2052 DD 09/30/22			538,588.291	547,021.51	
FREDDIE MAC STAC HQA1 M1B 144A VAR RT 03/25/2042 DD 03/18/22			400,000.000	414,167.48	
FREDDIE MAC STAC HQA3 M1B 144A VAR RT 08/25/2042 DD 08/12/22			635,000.000	656,514.44	
FREDDIE MAC STACR DNA3 M2 144A VAR RT 04/25/2042 DD 04/18/22			2,840,000.000	2,984,343.01	
FREDDIE MAC STACR DNA6 M1 144A VAR RT 10/25/2041 DD 10/29/21			714,936.917	712,276.49	
FREDDIE MAC STACR DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			1,435,159.312	1,427,121.70	
FREDDIE MAC STACR HQA2 M1 144A VAR RT 12/25/2033 DD 06/25/21			45,039.116	44,916.90	
FREDDIE MAC STRUC HQA2 M2 144A VAR RT 07/25/2042 DD 07/29/22			1,365,000.000	1,473,474.91	
FREEPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22			1,233,000.000	1,209,055.14	
FREEPORT INDONESIA PT 144A 6.200% 04/14/2052 DD 04/14/22			199,000.000	197,258.75	
FREEPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	148,293.07	
FREEPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			555,000.000	541,770.63	
FREEPORT-MCMORAN INC 5.400% 11/14/2034 DD 11/14/14			540,000.000	542,786.94	
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			1,885,000.000	1,833,534.04	
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20			475,000.000	367,876.85	
FRONTIER COMMUNICATIONS H 144A 8.625% 03/15/2031 DD 03/08/23			1,400,000.000	1,427,055.01	
FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22			1,560,000.000	1,604,785.51	
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			358,000.000	367,135.09	
GARDA WORLD 2/22 TLB 0.000% 02/11/2029 DD 02/02/22			864,062.500	863,906.97	
GARDA WORLD 3/21 TLB			930,361.610	930,510.47	
GARDEN SPINCO CORP 144A 8.625% 07/20/2030 DD 07/20/22			584,000.000	624,891.60	
GARRETT MOTION 4/23 TLB 0.000% 04/28/2030 DD 04/17/23			299,999.990	299,999.99	
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			1,115,000.000	985,616.30	
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,226,000.000	2,110,311.44	
GATES GLOBAL 11/22 COV-LITE TL 0.000% 11/16/2029 DD 11/07/22			544,112.500	545,271.46	
GATES GLOBAL 2/21 COV-LITE TL 0.000% 03/31/2027 DD 02/10/21			466,796.910	467,090.99	
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,570,000.000	2,557,150.00	
GATX CORP 6.900% 05/01/2034 DD 11/02/23			1,760,000.000	1,940,771.20	
GCAT 2022-NQM4 TR NQM4 A1 144A VAR RT 08/25/2067 DD 08/01/22			422,220.572	415,714.53	
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	1,040,478.75	
GE CAPITAL FUNDING LLC 4.550% 05/15/2032 DD 11/15/20			1,536,000.000	1,505,992.27	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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GEN DIGITAL INC 144A 5.000% 04/15/2025 DD 02/09/17			1,155,000.000	1,143,450.00	
GENERAL ELECTRIC CO 7.500% 08/21/2035 DD 08/21/95			1,105,000.000	1,307,689.04	
GENERAL ELECTRIC CO VAR RT 05/05/2026 DD 05/05/06			406,000.000	403,295.79	
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18			839,000.000	824,381.48	
GENERAL MOTORS FINANCIAL CO IN 5.800% 01/07/2029 DD 12/07/23			1,387,000.000	1,420,012.88	
GENERATE CLO 13 LT 13A D1 144A VAR RT 01/20/2037 DD 11/21/23			1,000,000.000	1,009,500.00	
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20			543,161.870	544,905.42	
GENTIVA HEALTH/KINDRED AT HOME 0.000% 02/11/2028 DD 07/20/22			337,148.620	338,224.12	
GENUINE PARTS CO 6.500% 11/01/2028 DD 11/01/23			1,295,000.000	1,376,407.66	
GETTY IMAGES 2/19 COV-LITE			569,564.420	571,557.90	
GFL ENVIRONMENTAL 9/23 TL 0.000%			433,912.500	434,997.28	
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,102,444.91	
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	600,994.69	
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			855,000.000	805,213.78	
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			980,000.000	969,591.82	
GFL ENVIRONMENTAL INC 144A 6.750% 01/15/2031 DD 12/06/23			841,000.000	866,628.63	
GLENCORE FUNDING LLC 144A 6.375% 10/06/2030 DD 10/06/23			647,000.000	695,467.35	
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			1,101,652.370	1,103,304.85	
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	812,817.77	
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22			1,215,000.000	1,242,025.97	
GLOBO COMUNICACAO E PARTI 144A 5.500% 01/14/2032 DD 01/14/22			630,000.000	540,963.23	
GM FINANCIAL AUTOMOBILE L 2 A4 5.090% 05/20/2027 DD 05/17/23			697,000.000	696,761.21	
GM FINANCIAL AUTOMOBILE L 3 A3 5.380% 11/20/2026 DD 08/16/23			861,000.000	866,876.85	
GM FINANCIAL AUTOMOBILE L 3 A4 5.440% 08/20/2027 DD 08/16/23			454,000.000	457,853.96	
GM FINANCIAL CONSUMER AUT 2 A3 4.470% 02/16/2028 DD 04/12/23			2,489,000.000	2,473,321.54	
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			44,842.135	44,692.04	
GM FINANCIAL CONSUMER AUT 4 A3 5.780% 08/16/2028 DD 10/11/23			2,691,000.000	2,759,999.66	
GM FINANCIAL REVOLVIN 1 A 144A 1.170% 06/12/2034 DD 09/22/21			1,099,000.000	995,750.38	
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			4.885	4.88	
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			191.067	190.89	
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			462.806	461.94	
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			401.306	400.77	
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			6.357	6.35	
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			273.281	273.28	
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			803.670	802.65	
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,147.928	1,155.54	
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			2,447.220	2,443.92	
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			2,834.725	2,869.83	
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			2,624.157	2,661.89	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	8,702.635	8,821.44	
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	4,757.253	4,844.62	
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	706.503	716.86	
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	4,284.950	4,440.02	
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	656.227	672.75	
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	2,606.965	2,658.52	
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	3,088.260	3,244.64	
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	16,358.221	16,637.89	
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	7,570.186	7,789.13	
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	1,974.010	2,019.84	
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	2,432.296	2,460.02	
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	707.981	713.58	
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	1,767.296	1,797.79	
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	8,031.370	8,284.86	
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	8,189.744	8,437.56	
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	58,247.370	58,920.86	
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	6,531.399	6,602.26	
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	69,647.514	69,509.04	
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	35,357.914	35,200.52	
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	47,700.655	48,174.73	
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	192.400	192.21	
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	2,377.308	2,517.22	
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	9,503.806	10,169.28	
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	2,765.132	2,935.84	
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	67,102.381	69,522.32	
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	17,014.598	17,620.36	
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	71.600	74.13	
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	53.659	53.92	
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	17,631.103	18,351.39	
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	28,355.674	28,376.59	
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	37,127.179	37,154.43	
GNMA II	POOL #0784114	3.500% 02/20/2046 DD 03/01/16	1,039,576.522	981,253.89	
GNMA II	POOL #0785021	VAR RT 05/20/2047 DD 05/01/20	25,445.941	24,394.21	
GNMA II	POOL #0785043	3.000% 04/20/2049 DD 06/01/20	96,820.938	88,833.81	
GNMA II	POOL #0MA0220	3.500% 07/20/2042 DD 07/01/12	3,420,161.840	3,248,488.77	
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	24,919.814	22,988.22	
GNMA II	POOL #0MA0533	3.000% 11/20/2042 DD 11/01/12	83,812.730	77,318.10	
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	45,238.075	41,731.73	
GNMA II	POOL #0MA0698	3.000% 01/20/2043 DD 01/01/13	28,065.568	25,890.12	



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			2,916,170.170	2,690,144.18	
GNMA II POOL #0MA1284 3.000% 09/20/2043 DD 09/01/13			45,509.549	41,983.00	
GNMA II POOL #0MA1374 3.000% 10/20/2043 DD 10/01/13			44,920.749	41,438.06	
GNMA II POOL #0MA2304 4.000% 10/20/2044 DD 10/01/14			545,031.008	533,707.22	
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			29,556.237	27,917.82	
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			56,206.201	53,101.95	
GNMA II POOL #0MA2962 4.000% 07/20/2045 DD 07/01/15			319,963.924	311,244.40	
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			862,046.124	840,885.64	
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			600,013.904	567,345.55	
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			55,857.164	54,368.28	
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			68,136.380	66,218.51	
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			197,710.059	192,075.17	
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			66,601.418	62,845.43	
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			51,960.485	50,543.89	
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			39,272.548	36,160.40	
GNMA II POOL #0MA3597 3.500% 04/20/2046 DD 04/01/16			538,966.355	508,538.08	
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,118,148.672	1,055,007.29	
GNMA II POOL #0MA3736 3.500% 06/20/2046 DD 06/01/16			1,636,434.203	1,543,791.24	
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			1,578,806.024	1,451,501.73	
GNMA II POOL #0MA4005 4.000% 10/20/2046 DD 10/01/16			897,695.849	869,327.70	
GNMA II POOL #0MA4126 3.000% 11/20/2046 DD 12/01/16			583,541.096	536,849.24	
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			27,758.597	26,207.93	
GNMA II POOL #0MA4261 3.000% 02/20/2047 DD 02/01/17			567,702.019	521,676.25	
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			670,023.481	631,841.79	
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			334,668.555	315,651.07	
GNMA II POOL #0MA4322 4.000% 03/20/2047 DD 03/01/17			1,569,594.112	1,514,525.59	
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			76,224.760	71,873.94	
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			304,158.330	286,877.58	
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			206,560.304	199,251.40	
GNMA II POOL #0MA4586 3.500% 07/20/2047 DD 07/01/17			230,170.954	217,094.43	
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			888,882.476	857,351.42	
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			36,624.991	34,518.39	
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			308,426.759	297,951.87	
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			70,676.399	66,600.36	
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			234,191.767	220,669.14	
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			749,018.379	706,921.15	
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			334,843.295	322,884.48	
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			2,538,466.638	2,391,482.23	
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			1,473,705.991	1,388,243.13	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA II POOL #0MA5137 4.000% 04/20/2048 DD 04/01/18			335,372.968	324,162.15	
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			5,953.490	5,609.32	
GNMA II POOL #0MA5193 4.500% 05/20/2048 DD 05/01/18			932,066.939	921,837.06	
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			238,375.106	229,409.59	
GNMA II POOL #0MA6038 3.000% 07/20/2049 DD 07/01/19			70,830.484	64,753.75	
GNMA II POOL #0MA6218 3.000% 10/20/2049 DD 10/01/19			1,032,794.804	943,432.91	
GNMA II POOL #0MA6283 3.000% 11/20/2049 DD 11/01/19			450,959.690	411,893.21	
GNMA II POOL #0MA6409 3.000% 01/20/2050 DD 01/01/20			2,781,424.155	2,539,880.22	
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			149,043.562	140,303.31	
GNMA II POOL #0MA6658 4.000% 05/20/2050 DD 05/01/20			1,561,140.336	1,506,041.81	
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			397,507.032	362,126.61	
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			171,857.105	145,672.51	
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			2,600,976.884	2,281,557.91	
GNMA II POOL #0MA7052 2.500% 12/20/2050 DD 12/01/20			751,710.902	659,399.90	
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			218,226.658	185,056.21	
GNMA II POOL #0MA7136 2.500% 01/20/2051 DD 01/01/21			255,624.176	223,706.24	
GNMA II POOL #0MA7193 2.500% 02/20/2051 DD 02/01/21			2,716,043.888	2,378,683.34	
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			382,037.909	323,859.39	
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			227,785.156	199,411.18	
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			711,979.762	603,558.28	
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			241,885.029	205,047.56	
GNMA II POOL #0MA7368 3.000% 05/20/2051 DD 05/01/21			892,816.278	811,139.32	
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			199,936.044	175,057.73	
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			338,244.685	286,729.49	
GNMA II POOL #0MA7473 3.000% 07/20/2051 DD 07/01/21			561,581.112	509,534.05	
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			209,442.324	177,545.07	
GNMA II POOL #0MA7535 3.000% 08/20/2051 DD 08/01/21			2,580,876.399	2,343,671.74	
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			2,064,202.387	1,807,082.60	
GNMA II POOL #0MA7590 3.000% 09/20/2051 DD 09/01/21			790,386.795	716,614.47	
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			635,208.106	538,273.52	
GNMA II POOL #0MA7705 2.500% 11/20/2051 DD 11/01/21			2,494,395.335	2,183,393.62	
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			4,308,063.929	3,771,213.68	
GNMA II POOL #0MA7826 2.000% 01/20/2052 DD 01/01/22			1,825,116.013	1,545,714.72	
GNMA II POOL #0MA7881 2.500% 02/20/2052 DD 02/01/22			2,683,976.334	2,348,670.18	
GNMA II POOL #0MA7935 2.000% 03/20/2052 DD 03/01/22			8,427,518.803	7,137,343.21	
GNMA II POOL #0MA7937 3.000% 03/20/2052 DD 03/01/22			606,869.142	549,823.67	
GNMA II POOL #0MA7987 2.500% 04/20/2052 DD 04/01/22			5,188,392.970	4,540,231.99	
GNMA II POOL #0MA8042 2.500% 05/20/2052 DD 05/01/22			4,995,496.302	4,371,538.03	
GNMA II POOL #0MA8098 3.000% 06/20/2052 DD 06/01/22			5,718,483.568	5,180,948.23	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA II POOL #0MA8148 3.000% 07/20/2052 DD 07/01/22			336,246.499	304,639.45	
GNMA II POOL #0MA8151 4.500% 07/20/2052 DD 07/01/22			559,628.569	546,797.80	
GNMA II POOL #0MA8197 2.500% 08/20/2052 DD 08/01/22			52,134.285	45,646.51	
GNMA II POOL #0MA8266 3.500% 09/20/2052 DD 09/01/22			585,492.463	545,305.11	
GNMA II POOL #0MA8269 5.000% 09/20/2052 DD 09/01/22			223,005.449	221,951.14	
GNMA II POOL #0MA8347 4.500% 10/20/2052 DD 10/01/22			770,557.390	752,532.53	
GNMA II POOL #0MA8423 VAR RT 11/20/2052 DD 11/01/22			181,472.350	158,893.52	
GNMA II POOL #0MA8426 4.000% 11/20/2052 DD 11/01/22			795,232.781	759,269.85	
GNMA II POOL #0MA8568 4.500% 01/20/2053 DD 01/01/23			3,228,328.945	3,152,478.65	
GNMA II POOL #0MA9010 2.000% 07/20/2053 DD 07/01/23			383,922.711	325,472.18	
GNMA II POOL #0MA9016 5.000% 07/20/2053 DD 07/01/23			435,313.371	432,583.68	
GNMA II POOL #0MA9104 4.500% 08/20/2053 DD 08/01/23			3,866,598.804	3,774,193.36	
GNMA II POOL #0MA9105 5.000% 08/20/2053 DD 08/01/23			1,809,741.080	1,798,392.85	
GNMA II POOL #0MA9169 4.500% 09/20/2053 DD 09/01/23			10,114,910.245	9,873,080.34	
GNMA II POOL #0MA9303 4.500% 11/20/2053 DD 11/01/23			274,580.718	268,001.83	
GO DADDY 10/22 TLB 0.000% 10/21/2029 DD 10/19/22			556,394.060	557,835.13	
GO DADDY 2/21 TLB3 0.000% 08/10/2027 DD 02/24/21			779,979.330	780,876.31	
GOLDEN MOUNTAIN FINANCIAL HOLDINGS			1,118.000	0.00	
GOLDEN NUGGET/LANDRYS 1/22 COV 0.000% 01/27/2029 DD 01/05/22			628,624.610	628,492.60	
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			630,000.000	573,333.71	
GOLDMAN SACHS GROUP INC/T REGS 0.250% 01/26/2028			85,000.000	83,136.06	
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			486,000.000	507,278.92	
GOLDMAN SACHS GROUP INC/THE VAR RT 01/24/2025 DD 01/24/22			1,265,000.000	1,260,603.26	
GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21			530,000.000	428,987.99	
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2027 DD 06/10/21			1,920,000.000	1,741,377.58	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			595,000.000	544,533.91	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21			335,000.000	279,615.46	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2029 DD 10/24/23			3,090,000.000	3,282,118.07	
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22			618,000.000	584,046.09	
GOODYEAR TIRE & RUBBER CO/THE 9.500% 05/31/2025 DD 05/18/20			620,000.000	629,126.40	
GOPHER RESOURCE 2/18 COV-LITE			370,972.180	315,222.48	
GOTO GROUP INC 144A 5.500% 09/01/2027 DD 08/31/20			3,386,000.000	1,637,783.14	
GOVERNMENT OF CANADA 2.500% 01-DEC-2032 BD SER P329			760,000.000	549,372.34	
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			148,000.000	98,110.68	
GRAFTECH GLOBAL ENTERPRIS 144A 9.875% 12/15/2028 DD 06/26/23			865,000.000	667,131.25	
GREAT CANADIAN GAMING/ONE TORO 0.000% 08/01/2030 DD 08/01/23			763,000.000	765,586.57	
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21			624,375.000	580,731.19	
GREENKO WIND PROJECTS MAU 144A 5.500% 04/06/2025 DD 04/06/22			845,000.000	824,297.50	
GREYSTAR REAL ESTATE 8/23 TL 0.000% 12/31/2026 DD 08/01/23			569,572.500	569,572.50	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GRIFFON/HUNTER FAN 1/22 TLB 0.000% 01/24/2029 DD 01/07/22			224,731.030	224,917.56	
GRIFOLS SA 144A 4.750% 10/15/2028 DD 10/05/21			1,038,000.000	941,331.06	
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			840,000.000	778,843.39	
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	512,856.90	
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19			388,000.000	391,901.35	
GTCR W-2 MERGER SUB LLC 144A 7.500% 01/15/2031 DD 10/04/23			2,502,000.000	2,643,919.22	
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			2,349,000.000	2,134,807.10	
H.B. FULLER 2/23 TLB 0.000% 02/15/2030 DD 02/02/23			237,207.500	237,563.31	
HALEON US CAPITAL LLC 3.375% 03/24/2027 DD 09/24/22			3,085,000.000	2,970,133.94	
HANESBRANDS 2/23 TLB 0.000% 03/08/2030 DD 03/08/23			521,062.500	519,759.84	
HANESBRANDS INC 144A 9.000% 02/15/2031 DD 02/14/23			1,880,000.000	1,841,753.09	
HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21			477,534.580	476,555.64	
HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			195,000.000	208,107.11	
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	609,227.49	
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			2,456,323.000	2,312,329.13	
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,623,000.000	1,517,591.92	
HCA INC 3.500% 09/01/2030 DD 02/26/20			3,398,000.000	3,083,144.95	
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,245,000.000	1,190,309.01	
HCA INC 5.500% 06/01/2033 DD 05/04/23			770,000.000	783,355.43	
HCA INC 5.875% 02/01/2029 DD 01/30/19			988,000.000	1,020,562.99	
HCA INC 5.875% 02/15/2026 DD 11/13/15			1,515,000.000	1,528,229.45	
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			784,692.780	783,711.91	
HEALTH EQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			2,550,000.000	2,368,878.08	
HEARTLAND DENTAL 5/23 COV-LITE 0.000% 04/28/2028 DD 05/16/23			937,811.480	934,444.74	
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,526,212.01	
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,635,539.69	
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,617,000.000	1,326,498.35	
HERITAGE-CRYSTAL 10/23 COV-LIT 0.000% 10/04/2030 DD 09/26/23			508,000.000	508,000.00	
HERMAN MILLER 4/21 TLB 0.000% 12/31/2024 DD 04/19/21			349,000.000	347,255.00	
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			554,242.500	554,414.32	
HERTZ 11/23 INCREMENTAL TLB 0.000% 06/30/2028 DD 11/06/23			562,000.000	560,831.04	
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			990,790.270	986,767.67	
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			191,943.480	191,164.20	
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21			2,285,000.000	2,048,593.01	
HESS CORP 4.300% 04/01/2027 DD 09/28/16			1,765,000.000	1,747,619.41	
HESS CORP 7.875% 10/01/2029 DD 10/01/99			1,493,000.000	1,717,286.82	
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			438,000.000	402,960.00	
HESS MIDSTREAM OPERATIONS 144A 5.500% 10/15/2030 DD 04/08/22			3,025,000.000	2,927,600.27	
HF SINCLAIR CORP 144A 5.000% 02/01/2028 DD 08/01/23			1,106,000.000	1,065,743.23	

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HF SINCLAIR CORP 144A 6.375% 04/15/2027 DD 10/15/23			731,000.000	737,082.62	
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,493,000.000	1,345,611.04	
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,236,000.000	1,194,614.67	
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22			598,000.000	580,215.06	
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22			930,000.000	894,317.48	
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			1,133,000.000	1,128,516.16	
HILCORP ENERGY I LP / HIL 144A 8.375% 11/01/2033 DD 11/08/23			914,000.000	968,328.16	
HILEX POLY/NOVOLEX 3/22 COV-LI 0.000% 03/30/2029 DD 03/21/22			621,535.000	623,604.71	
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			1,915,000.000	1,671,832.15	
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,347,000.000	1,343,330.23	
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			1,321,000.000	1,321,690.88	
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			1,785,000.000	1,730,684.95	
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			777,194.570	777,194.57	
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21			655,000.000	604,256.43	
HILTON HOTELS 11/23 COV-LITE T 0.000% 06/21/2028 DD 11/03/23			618,000.000	618,902.28	
HOMESERVE 10/23 COV-LITE TLB 0.000% 10/11/2030 DD 10/02/23			420,000.000	421,117.20	
HONDA AUTO RECEIVABLES 20 2 A3 4.930% 11/15/2027 DD 05/30/23			160,000.000	160,782.50	
HONDA AUTO RECEIVABLES 20 3 A3 5.410% 02/18/2028 DD 08/22/23			3,040,000.000	3,080,191.54	
HONDA AUTO RECEIVABLES 20 3 A4 5.300% 12/18/2029 DD 08/22/23			1,148,000.000	1,168,579.62	
HONDA AUTO RECEIVABLES 20 4 A3 5.670% 06/21/2028 DD 11/08/23			1,470,000.000	1,501,156.65	
HOUGHTON MIFFLIN 4/22 COV-LITE 0.000% 04/09/2029 DD 03/11/22			0.010	0.01	
HSBC HOLDINGS PLC VAR RT 03/09/2044 DD 03/09/23			1,098,000.000	1,186,725.58	
HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19			320,000.000	299,191.77	
HSBC HOLDINGS PLC VAR RT 08/14/2027 DD 08/14/23			4,170,000.000	4,230,220.72	
HSBC HOLDINGS PLC VAR RT 08/17/2029 DD 08/17/21			685,000.000	598,507.34	
HSBC HOLDINGS PLC VAR RT 11/13/2034 DD 11/13/23			731,000.000	803,038.04	
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	61,439.60	
HUB INTERNATIONAL 10/22 COV-LI 0.000% 11/10/2029 DD 10/31/22			148,500.000	148,970.75	
HUB INTERNATIONAL 6/23 TLB 0.000% 06/08/2030 DD 06/05/23			775,919.750	778,844.97	
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			2,060,000.000	1,968,557.42	
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			3,124,000.000	3,136,074.27	
HUB INTERNATIONAL LTD 144A 7.250% 06/15/2030 DD 06/20/23			2,079,000.000	2,195,902.17	
HUBBARD RADIO 5/15 TLB 0.000% 03/28/2025 DD 05/12/15			305,569.830	249,039.41	
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			4,509,000.000	4,362,581.04	
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			518,000.000	408,360.12	
HUNTINGTON NATIONAL BANK/THE VAR RT 05/16/2025 DD 05/17/22			70,000.000	68,963.04	
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			827,000.000	855,155.78	
HYUNDAI AUTO LEASE S B A4 144A 5.170% 04/15/2027 DD 05/24/23			441,000.000	441,301.78	
HYUNDAI AUTO RECEIVABLES A A3 4.580% 04/15/2027 DD 04/12/23			430,000.000	427,610.28	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			796,817.381	791,037.34	
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			593,103.306	580,196.55	
HYUNDAI AUTO RECEIVABLES B A3 5.480% 04/17/2028 DD 07/19/23			60,000.000	61,027.15	
HYUNDAI AUTO RECEIVABLES C A3 5.540% 10/16/2028 DD 11/13/23			1,455,000.000	1,485,641.86	
HYUNDAI AUTO RECEIVABLES C A4 5.550% 12/17/2029 DD 11/13/23			615,000.000	633,683.27	
HYUNDAI CAPITAL AMERICA 144A 1.800% 10/15/2025 DD 09/18/20			225,000.000	211,459.26	
HYUNDAI CAPITAL AMERICA 144A 5.680% 06/26/2028 DD 06/26/23			549,000.000	560,061.38	
HYUNDAI CAPITAL AMERICA 144A 6.000% 07/11/2025 DD 07/11/23			2,318,000.000	2,336,085.24	
HYUNDAI CAPITAL AMERICA 144A 6.100% 09/21/2028 DD 09/21/23			1,217,000.000	1,265,771.16	
ICON/PRA HEALTH 7/21 LUX TERM 0.000% 07/03/2028 DD 07/01/21			1,829,379.090	1,834,519.64	
ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21			438,872.120	440,105.35	
ICSH 4/17 COV-LITE DELAYED TL			14,314.130	14,314.13	
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	646,216.21	
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			2,236,000.000	1,776,718.67	
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			511,515.000	436,153.65	
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,439,396.000	1,583,350.96	
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			965,096.000	924,079.42	
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	603,506.45	
II-VI 7/22 COV-LITE TLB 0.000% 07/02/2029 DD 11/30/21			197,876.890	198,207.35	
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21			2,101,000.000	2,096,889.40	
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			2,593,000.000	2,580,265.94	
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			6,575,000.000	6,505,566.03	
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			810,000.000	774,521.67	
IMG WORLDWIDE 5/18 TLB			1,104,555.323	1,106,631.88	
IMPERIAL BAG & PAPER/IMPERIAL 0.000% 12/31/2026 DD 05/02/23			470,635.000	471,458.62	
IMS HEALTH/IQVIA 11/23 TLB4 0.000% 01/02/2031 DD 11/13/23			341,000.000	341,975.26	
INC RESEARCH / INVENTIV HEALTH 0.000% 09/19/2030 DD 09/19/23			1,210,900.520	1,195,255.69	
INDIA GOVERNMENT BOND 5.220% 06/15/2025			80,060,000.000	937,253.19	
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	424,133.02	
INDIA GOVERNMENT BOND 7.100% 04/18/2029			32,730,000.000	391,877.45	
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	207,649.62	
INDIA GOVERNMENT BOND 7.380% 06/20/2027			83,050,000.000	1,003,821.78	
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			895,000.000	807,558.49	
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			3,526,000.000	3,481,925.00	
INDONESIA ASAHAN ALUMINIU 144A 6.530% 11/15/2028 DD 11/15/18			1,194,000.000	1,253,828.93	
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	915,794.97	
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	264,006.37	
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	479,098.84	
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	280,913.51	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INDONESIA TREASURY BOND 5.125% 04/15/2027			6,706,000,000.000	418,707.61	
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	939,836.15	
INDONESIA TREASURY BOND 6.375% 04/15/2032			14,864,000,000.000	953,860.35	
INDONESIA TREASURY BOND 6.375% 08/15/2028			15,233,000,000.000	985,969.29	
INDONESIA TREASURY BOND 6.500% 06/15/2025			67,963,000,000.000	4,414,590.61	
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	203,978.55	
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	719,876.07	
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	503,932.00	
INDONESIA TREASURY BOND 8.125% 05/15/2024			5,548,000,000.000	362,017.86	
INDONESIA TREASURY BOND 8.375% 09/15/2026			13,899,000,000.000	945,248.05	
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	801,665.46	
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	465,898.13	
INEOS 10/22 (USD) COV-LITE 0.000% 11/08/2027 DD 11/08/22			263,012.500	263,588.50	
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			796,807.500	794,106.32	
INEOS QUATTRO FINANCE 2 P 144A 3.375% 01/15/2026 DD 01/29/21			220,000.000	209,199.95	
INEOS QUATTRO FINANCE 2 P 144A 9.625% 03/15/2029 DD 11/14/23			1,452,000.000	1,550,010.00	
INFINISOURCE 9/23 TL 0.000% 10/05/2030 DD 09/26/23			508,000.000	508,000.00	
INFORMATICA 10/21 (USD) COV-LI 0.000% 10/27/2028 DD 10/06/21			784,269.400	785,249.74	
ING GROEP NV VAR RT 09/11/2034 DD 09/11/23			1,250,000.000	1,312,826.58	
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,975,000.000	1,768,306.79	
INGRAM MICRO 9/23 TL			494,940.000	496,177.36	
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,486,000.000	1,349,377.16	
INSULET 4/21 COV-LITE TLB 0.000% 05/04/2028 DD 04/19/21			1,159,484.470	1,161,757.06	
INTEL CORP 2.800% 08/12/2041 DD 08/12/21			1,925,000.000	1,446,485.13	
INTER AMERICAN DEVELOPMENT BK 4.600% 01-MAR-2029			725,000.000	577,850.73	
INTER-AMERICAN DEVELOPMENT BAN 2.700% 01/29/2026			1,627,000.000	1,077,376.94	
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			603,000.000	557,342.72	
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	668,045.17	
INTERNATIONAL BANK FOR RECONST 5.000% 06/22/2026			2,095,000.000	1,337,668.70	
INTERNATIONAL FINANCE COR REGS 4.600% 10/19/2028			995,000.000	688,852.66	
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			2,605,000.000	2,531,842.75	
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			3,025,000.000	3,028,436.40	
INTERNATIONAL-MATEX TANK TERMI 0.000% 10/05/2030 DD 09/26/23			760,095.000	762,314.48	
INTERNET BRANDS 8/17 COV-LITE 0.000% 09/15/2024 DD 08/03/17			580,229.640	580,490.74	
INTL BK FOR RECON AND DEV 1.800% 19-JAN-2027			695,000.000	497,681.89	
INTOWN 2022-STAY M STAY C 144A VAR RT 08/15/2039 DD 08/15/22			1,645,000.000	1,643,972.04	
INTRAWEST/ALTERRA 7/21 SERIES 0.000% 08/17/2028 DD 07/21/21			1,564,605.220	1,564,605.22	
INVESCO CLO 2021-1 L 1A E 144A VAR RT 04/15/2034 DD 04/27/21			1,000,000.000	955,529.31	
INVESCO SENIOR LOAN ETF			221,675.000	4,695,076.50	



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ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,974,000.000	1,741,324.62	
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			979,000.000	960,865.11	
IQVIA INC 144A 6.500% 05/15/2030 DD 05/23/23			647,000.000	665,012.48	
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,334,000.000	1,334,000.00	
IRIDIUM COMMUNICATIONS 9/23 CO 0.000% 09/20/2030 DD 09/06/23			875,916.020	877,378.80	
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	661,587.89	
IRON MOUNTAIN 12/23 TLB 0.000% 01/31/2031 DD 12/08/23			688,974.580	688,547.42	
IRON MOUNTAIN 3/18 TLB			930,530.930	928,437.24	
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			883,000.000	861,777.89	
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	747,879.65	
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			1,339,000.000	1,301,750.76	
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	635,504.39	
ISHARES BROAD USD HIGH YIELD			253,124.000	9,201,057.40	
ISHARES CORE U.S. AGGREGATE			10,092,825.000	1,001,712,881.25	
ISLE OF WIGHT CNTY VA ECON DEV 4.750% 07/01/2053 DD 12/13/23			75,000.000	77,993.52	
ISLE OF WIGHT CNTY VA ECON DEV 5.250% 07/01/2048 DD 12/13/23			35,000.000	38,522.01	
ISLE OF WIGHT CNTY VA ECON DEV 5.250% 07/01/2053 DD 12/13/23			45,000.000	49,165.52	
ISRAEL ELECTRIC CORP LTD 144A 3.750% 02/22/2032			1,360,000.000	1,149,744.00	
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			200,000.000	196,942.68	
ISRAEL GOVERNMENT INTERNATIONA 3.875% 07/03/2050 DD 04/03/20			510,000.000	393,485.40	
ISRAEL GOVERNMENT INTERNATIONA 4.500% 04/03/2120 DD 04/03/20			1,405,000.000	1,095,888.76	
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			1,015,000.000	1,116,948.71	
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	743,982.24	
J M SMUCKER CO/THE 6.500% 11/15/2043 DD 10/25/23			539,000.000	601,731.80	
J M SMUCKER CO/THE 6.500% 11/15/2053 DD 10/25/23			960,000.000	1,112,309.11	
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			1,094,000.000	1,058,263.71	
JANUS 7/23 COV-LITE TLB 0.000% 07/25/2030 DD 07/17/23			843,885.000	844,678.26	
JAZZ PHARMACEUTICALS 5/21 USD TL			2,185,423.860	2,195,433.11	
JBS USA LUX SA / JBS USA 144A 7.250% 11/15/2053 DD 09/19/23			1,278,000.000	1,388,729.13	
JBS USA LUX SA / JBS USA FOOD 3.625% 01/15/2032 DD 07/15/23			1,305,000.000	1,118,571.48	
JBS USA LUX SA / JBS USA FOOD 5.750% 04/01/2033 DD 04/01/23			820,000.000	816,400.28	
JBS USA LUX SA / JBS USA FOOD 6.500% 12/01/2052 DD 06/01/23			1,425,000.000	1,434,945.08	
JDE PEET'S NV 144A 0.800% 09/24/2024 DD 09/24/21			315,000.000	302,896.09	
JOHN DEERE CAPITAL CORP 4.750% 01/20/2028 DD 01/09/23			900,000.000	915,428.60	
JOHN DEERE OWNER TRUST 20 C A3 5.480% 05/15/2028 DD 09/19/23			1,820,000.000	1,848,769.47	
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	288,935.12	
JONES DESLAURIERS/NAVACORD 7/2 0.000% 03/15/2030 DD 07/21/23			386,000.000	387,127.12	
JOSTENS/CHAMP ACQUISITION			225,038.770	225,601.36	
JPMORGAN CHASE & CO VAR RT 04/22/2027 DD 04/22/21			3,095,000.000	2,857,017.56	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			130,000.000	127,223.42	
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23			1,397,000.000	1,418,312.16	
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			1,620,000.000	1,582,209.27	
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			730,000.000	707,916.29	
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23			1,185,000.000	1,286,979.22	
JPMORGAN CHASE & CO VAR RT 11/19/2026 DD 11/19/20			2,775,000.000	2,570,762.97	
JPMORGAN CHASE FINANCIAL CO LL 0.125% 07/22/2026 DD 07/25/23			385,000.000	398,674.05	
JUICE PLUS+ 7/23 TL 0.000% 11/20/2027 DD 07/14/23			615,324.960	110,949.24	
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			1,366,000.000	1,177,577.38	
KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19			965,000.000	892,466.55	
KANSAS GAS SERVICE SECURITIZAT 5.486% 08/01/2034 DD 11/18/22			3,962,628.378	4,055,249.31	
KENAN ADVANTAGE 3/21 (USD) COV 0.000% 03/24/2026 DD 03/03/21			477,571.480	474,534.12	
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			255,000.000	220,555.35	
KENVUE INC 4.900% 03/22/2033 DD 09/22/23			430,000.000	444,005.26	
KENVUE INC 5.000% 03/22/2030 DD 09/22/23			1,145,000.000	1,183,515.09	
KENVUE INC 5.350% 03/22/2026 DD 09/22/23			420,000.000	427,096.59	
KIK CUSTOM PRODUCTS 1/21 0.000% 12/22/2026 DD 01/21/21			867,180.000	865,610.41	
KIMCO REALTY OP LLC 4.450% 09/01/2047 DD 08/10/17			90,000.000	74,570.98	
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			787,755.050	788,125.29	
KLA CORP 5.250% 07/15/2062 DD 06/23/22			580,000.000	607,884.17	
KNOWLEDGE UNIVERSE/KINDER CARE 0.000% 05/23/2030 DD 05/05/23			277,305.000	278,186.83	
KOMMUNALBANKEN AS 4.250% 07/16/2025			1,688,000.000	1,149,359.33	
KOPPERS 9/23 COV-LITE TLB 0.000% 04/10/2030 DD 09/18/23			244,809.440	245,727.48	
KOREA DEVELOPMENT BANK/THE 5.375% 10/23/2028 DD 10/23/23			2,235,000.000	2,315,730.77	
KOREA ELECTRIC POWER CORP 144A 5.375% 04/06/2026 DD 10/06/22			2,980,000.000	3,009,146.16	
KOREA TREASURY BOND 1.375% 12/10/2029			605,200,000.000	423,404.96	
KOREA TREASURY BOND 2.125% 06/10/2027			1,465,700,000.000	1,099,058.37	
KOREA TREASURY BOND 2.375% 03/10/2027			4,252,110,000.000	3,221,348.29	
KOREA TREASURY BOND 3.125% 09/10/2027			829,000,000.000	642,245.81	
KOREA TREASURY BOND 3.250% 06/10/2033			1,413,000,000.000	1,097,995.16	
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	219,872.36	
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			1,285,000.000	1,125,653.79	
KUBOTA CREDIT OWNER 2A A3 144A 5.280% 01/18/2028 DD 07/26/23			485,000.000	490,603.40	
L&W/AUTOKINITON GROUP (AGG) 4/ 0.000% 04/06/2028 DD 03/16/21			328,997.390	329,997.55	
LAD AUTO RECEIVABLE 4A A4 144A 6.240% 06/15/2028 DD 11/15/23			711,000.000	722,301.99	
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			910,000.000	857,328.38	
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			3,621,000.000	3,264,339.10	
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			2,301,000.000	2,269,865.91	
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			672,000.000	620,166.02	

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LASERSHIP 5/21 COV-LITE TL 0.000% 05/07/2028 DD 04/20/21			861,221.500	788,732.49	
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			400,000.000	272,836.20	
LCM INVESTMENTS HOLDINGS 144A 8.250% 08/01/2031 DD 07/26/23			908,000.000	947,683.48	
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	753,532.14	
LEARNING CARE 8/23 TL 0.000% 08/11/2028 DD 08/11/23			164,587.500	165,328.15	
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	383,280.43	
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			830,147.068	801,959.84	
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			908,510.814	864,595.85	
LENNOX INTERNATIONAL INC 5.500% 09/15/2028 DD 09/15/23			1,663,000.000	1,709,068.32	
LES SCHWAB 10/20 COV-LITE TLB			1,057,300.000	1,055,978.38	
LIFE 2022-BMR MOR BMR2 A1 144A VAR RT 05/15/2039 DD 05/24/22			1,455,000.000	1,422,262.50	
LIFE 2022-BMR MORT BMR2 B 144A VAR RT 05/15/2039 DD 05/24/22			1,200,000.000	1,169,896.44	
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,435,000.000	2,458,093.06	
LIGHT & WONDER INTERNATIO 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,101,091.96	
LIGHT & WONDER INTERNATIO 144A 7.500% 09/01/2031 DD 08/23/23			344,000.000	358,744.87	
LIGHTSTONE 5/22 EXTENDED TLB 0.000% 02/01/2027 DD 05/19/22			776,556.950	736,898.19	
LIGHTSTONE 5/22 EXTENDED TLC 0.000% 02/01/2027 DD 05/19/22			43,921.723	41,678.64	
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20			770,000.000	699,799.25	
LIVE NATION 10/19 TLB			1,089,156.250	1,086,662.08	
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			746,000.000	695,714.03	
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,551,000.000	1,487,153.09	
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			670,000.000	663,876.20	
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,901,000.000	1,934,242.79	
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	62,342.63	
LOS ANGELES CA UNIF SCH DIST 5.755% 07/01/2029 DD 10/15/09			3,500,000.000	3,637,169.90	
LOUISIANA LOCAL GOVERNMENT ELL A1 5.081% 06/01/2031 DD 03/29/23			3,015,060.150	3,037,446.07	
LOUISIANA LOCAL GOVERNMENT ELL A3 5.198% 12/01/2039 DD 03/29/23			835,000.000	859,191.70	
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			1,445,000.000	1,193,253.76	
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22			720,000.000	765,553.65	
MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			464,419.860	462,306.75	
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			773,000.000	703,216.03	
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			1,941,000.000	1,710,716.66	
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	39,697.02	
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB			291,822.730	291,945.30	
MAIN STREET NATURAL GAS INC GA 5.000% 05/15/2035 DD 02/26/19			80,000.000	88,325.09	
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	438,723.09	
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	602,965.17	
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			5,668,000.000	1,233,251.17	
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	590,253.77	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

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MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	703,244.60	
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			2,000,000.000	439,926.85	
MALAYSIA GOVERNMENT BOND 3.906% 07/15/2026			2,990,000.000	657,370.54	
MALAYSIA GOVERNMENT BOND 4.498% 04/15/2030			4,335,000.000	983,625.18	
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			3,006,000.000	3,040,061.89	
MARB BOND CO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,140,966.50	
MARRIOTT OWNERSHIP RESORTS/MAR			380,000.000	380,000.00	
MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19			515,000.000	387,571.77	
MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19			645,000.000	471,312.27	
MASSACHUSETTS ST EDUCTNL FING 5.950% 07/01/2044 DD 06/21/23			955,000.000	979,770.98	
MASSACHUSETTS ST SCH BLDG AUTH 2.950% 05/15/2043 DD 10/08/20			405,000.000	297,477.36	
MASSACHUSETTS ST SPL OBLG REVE 4.110% 07/15/2031 DD 08/30/22			429,428.897	425,943.39	
MASSACHUSETTS ST WTR RESOURCES 3.124% 08/01/2039 DD 11/01/19			850,000.000	695,966.06	
MATADOR RESOURCES CO 144A 6.875% 04/15/2028 DD 04/11/23			768,000.000	779,511.63	
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			1,906,000.000	1,891,715.67	
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			440,000.000	380,168.80	
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	911,943.24	
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,364,000.000	1,306,030.00	
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	156,371.25	
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			1,019,000.000	1,017,358.28	
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			1,030,679.195	807,794.82	
MCAFFEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22			1,420,474.430	1,410,715.78	
MCAFFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22			3,433,000.000	3,136,477.72	
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21			817,455.800	817,864.52	
MCGRAW-HILL 7/21 COV-LITE TL 0.000% 07/28/2028 DD 07/12/21			867,780.620	865,793.40	
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	642,614.78	
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			1,161,000.000	1,150,260.68	
MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21			1,778,000.000	1,607,315.38	
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21			4,850,000.000	4,570,505.17	
MEDLINE INDUSTRIES/MOZART 10/2 0.000% 10/23/2028 DD 09/15/21			2,384,911.560	2,394,594.30	
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			564,995.000	560,152.99	
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			115,000.000	100,534.52	
MERCEDES-BENZ AUTO RECEIV 1 A2 5.090% 01/15/2026 DD 01/25/23			144,050.983	143,811.12	
MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23			2,162,000.000	2,231,911.60	
MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23			395,000.000	413,746.44	
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,410,580.58	
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			675,000.000	673,195.05	
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23			368,000.000	404,385.22	
MEXICAN BONOS 5.000% 03/06/2025			22,401,000.000	1,253,315.75	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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MEXICAN BONOS 7.500% 05/26/2033			68,630,000.000	3,670,303.81	
MEXICAN BONOS 7.750% 05/29/2031			48,330,000.000	2,660,782.78	
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12			2,335,000.000	2,004,662.49	
MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23			1,335,000.000	1,359,056.83	
MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23			1,115,000.000	1,168,060.59	
MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034 DD 09/27/04			815,000.000	882,237.50	
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,352,000.000	1,316,076.55	
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	109,568.45	
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			558,025.020	461,486.69	
MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20			214,000.000	212,720.67	
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23			423,000.000	469,706.52	
MIDAMERICAN ENERGY CO 6.750% 12/30/2031 DD 02/08/02			1,120,000.000	1,277,110.71	
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,404,000.000	1,305,720.00	
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,103,028.540	1,069,937.69	
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			2,793,518.700	2,801,579.35	
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			321,466.188	299,643.65	
MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21			946,423.810	944,786.50	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 10/11/2025 DD 10/13/21			95,000.000	91,581.26	
MKS INSTRUMENTS 10/23 TLB 0.000% 08/17/2029 DD 09/21/23			1,075,840.200	1,077,185.00	
MOLYCOP 10/21 COV-LITE TL			787,226.590	783,290.45	
MONEYGRAM PAYMENT 6/23 COV-LIT 0.000% 06/01/2030 DD 05/11/23			353,115.000	342,228.46	
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,161,755.70	
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,672,071.04	
MORGAN STANLEY VAR RT 02/01/2029 DD 01/19/23			2,612,000.000	2,626,103.89	
MORGAN STANLEY VAR RT 04/21/2034 DD 04/21/23			1,684,000.000	1,687,919.29	
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21			6,130,000.000	5,650,517.59	
MORGAN STANLEY VAR RT 07/20/2027 DD 07/20/21			910,000.000	831,525.30	
MORGAN STANLEY VAR RT 07/20/2029 DD 07/21/23			1,210,000.000	1,234,005.41	
MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23			904,000.000	919,279.78	
MORGAN STANLEY VAR RT 12/10/2026 DD 12/10/20			1,980,000.000	1,822,185.09	
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22			1,570,000.000	1,240,798.62	
MPLX LP 4.700% 04/15/2048 DD 02/08/18			745,000.000	643,696.51	
MPLX LP 4.950% 03/14/2052 DD 03/14/22			509,000.000	454,577.60	
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,940,000.000	1,212,250.57	
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	368,109.28	
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,495,000.000	1,349,614.83	
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	820,237.26	
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	849,582.90	
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			467,287.940	447,161.84	

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ALL KR2 AND KR3 - KR2GALLKRS00

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MVW 2022-2 LLC 2A A 144A 6.110% 10/21/2041 DD 11/03/22			718,465.776	737,582.85	
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			107,226.237	105,527.44	
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			598,230.000	598,230.00	
NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21			969,000.000	949,313.14	
NABORS INDUSTRIES INC 144A 9.125% 01/31/2030 DD 11/20/23			969,000.000	972,934.14	
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			1,414,000.000	1,359,150.94	
NABORS INDUSTRIES LTD 144A 7.500% 01/15/2028 DD 01/10/20			472,000.000	410,050.00	
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19			569,463.980	570,950.28	
NASDAQ INC 6.100% 06/28/2063 DD 06/28/23			935,000.000	1,013,997.85	
NATIONAL BANK OF CANADA 5.600% 12/18/2028 DD 12/18/23			850,000.000	872,393.46	
NATIONAL BANK OF CANADA VAR RT 06/09/2025 DD 06/09/22			4,045,000.000	4,009,046.26	
NATIONAL INTERGOVERNMENTAL PUR 0.000% 07/19/2030 DD 07/06/23			633,000.000	636,563.79	
NATIONAL SECURITIES CLEAR 144A 5.000% 05/30/2028 DD 05/30/23			2,580,000.000	2,630,737.72	
NATURA COSMETICOS SA 144A 4.125% 05/03/2028 DD 05/03/21			222,000.000	200,729.67	
NATWEST GROUP PLC VAR RT 01/27/2030 DD 09/27/18			485,000.000	477,913.52	
NAVICURE/WAYSTAR 9/19 COV-LITE TLB			2,332,474.310	2,338,305.49	
NAVIENT CORP 11.500% 03/15/2031 DD 11/03/23			1,102,000.000	1,207,164.96	
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			1,559,000.000	1,578,094.63	
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12			1,350,000.000	1,235,554.03	
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			205,000.000	207,310.97	
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19			1,520,000.000	1,478,135.86	
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			4,473,000.000	4,366,906.92	
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22			286,000.000	287,351.92	
NCL CORP LTD 144A 8.375% 02/01/2028 DD 02/02/23			482,000.000	510,761.91	
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			861,000.000	822,353.15	
NCR ATLEOS CORP 144A 9.500% 04/01/2029 DD 09/27/23			2,202,000.000	2,339,615.84	
NCR VOYIX CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,929,000.000	2,769,996.31	
NCR VOYIX CORP 144A 5.125% 04/15/2029 DD 04/06/21			1,687,000.000	1,603,487.59	
NCR VOYIX CORP 144A 5.250% 10/01/2030 DD 08/20/20			864,000.000	793,257.32	
NEPTUNE BIDCO US INC 144A 9.290% 04/15/2029 DD 11/16/22			3,444,000.000	3,210,703.09	
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			2,040,000.000	2,083,921.61	
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			285,000.000	355,102.74	
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			109,593.788	108,818.95	
NEW SOUTH WALES TREASURY REGS 1.250% 03/20/2025			950,000.000	626,770.17	
NEW SOUTH WALES TREASURY REGS 1.500% 02/20/2032			1,780,000.000	975,274.14	
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			160,000.000	164,878.72	
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	15,531.64	
NEW YORK ST ENVRNMNTL FACS COR 4.000% 08/15/2046 DD 12/09/21			25,000.000	25,288.26	
NEW YORK STATE ELECTRIC & 144A 5.650% 08/15/2028 DD 08/08/23			1,180,000.000	1,210,960.72	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NEW ZEALAND GOVERNMENT BO REGS 2.750% 04/15/2025			765,000.000	470,875.18	
NEW ZEALAND GOVERNMENT BO REGS 3.500% 04/14/2033			3,540,000.000	2,100,257.95	
NEW ZEALAND GOVERNMENT BOND 4.250% 05/15/2034			645,000.000	404,036.57	
NEW ZEALAND LOCAL GOVERNMENT REGS 2.250% 04/15/2024			1,660,000.000	1,041,233.75	
NEW ZEALAND LOCAL GOVERNMENT REGS 2.250% 05/15/2031			130,000.000	69,219.38	
NEW ZEALAND LOCAL GOVERNMENT REGS 3.000% 05/15/2035			1,705,000.000	887,164.08	
NEW ZEALAND LOCAL GOVERNMENT F 3.500% 04/14/2033			840,000.000	475,623.33	
NEW ZEALAND LOCAL GOVERNMENT F 4.700% 08/01/2028			945,000.000	654,479.13	
NEWELL BRANDS INC 6.375% 09/15/2027 DD 09/14/22			513,000.000	510,147.97	
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			325,000.000	320,622.06	
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,735,000.000	1,596,033.73	
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,303,441.340	1,303,337.07	
NEXTERA ENERGY CAPITAL HOLDING 4.255% 09/01/2024 DD 08/05/22			1,543,000.000	1,527,880.89	
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22			1,166,000.000	1,155,946.72	
NEXTERA ENERGY CAPITAL HOLDING 5.749% 09/01/2025 DD 08/10/23			4,564,000.000	4,608,846.41	
NEXTERA ENERGY CAPITAL HOLDING 6.051% 03/01/2025 DD 03/01/23			6,600,000.000	6,659,609.16	
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			805,000.000	795,660.39	
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			2,539,000.000	2,443,792.07	
NEXTERA ENERGY OPERATING 144A 7.250% 01/15/2029 DD 12/15/23			1,766,000.000	1,847,019.42	
NFP 2/20 COV-LITE TL			813,886.010	817,320.61	
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,304,000.000	1,290,581.28	
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,088,000.000	4,154,939.86	
NFP CORP 144A 7.500% 10/01/2030 DD 08/22/22			1,554,000.000	1,652,551.60	
NFP CORP 144A 8.500% 10/01/2031 DD 09/18/23			485,000.000	525,061.60	
NIELSEN IQ 1/23 (USD) 5TH AMD I 0.000% 03/06/2028 DD 02/07/23			665,771.450	650,292.26	
NIELSEN IQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			322,897.080	308,528.16	
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23			430,000.000	428,398.90	
NISSAN AUTO LEASE TRUST 2 B A4 5.610% 11/15/2027 DD 06/28/23			590,000.000	595,975.88	
NISSAN AUTO LEASE TRUST A A2A 5.100% 03/17/2025 DD 01/25/23			188,807.365	188,440.00	
NISSAN AUTO LEASE TRUST B A2A 5.740% 08/15/2025 DD 06/28/23			464,093.079	464,458.74	
NISSAN AUTO RECEIVABLES 2 B A3 5.930% 03/15/2028 DD 10/25/23			1,120,000.000	1,147,416.59	
NISSAN MOTOR ACCEPTANCE C 144A 1.850% 09/16/2026 DD 09/16/21			2,626,000.000	2,363,059.17	
NISSAN MOTOR ACCEPTANCE C 144A 2.000% 03/09/2026 DD 03/09/21			1,253,000.000	1,151,793.47	
NISSAN MOTOR ACCEPTANCE C 144A 2.750% 03/09/2028 DD 03/09/21			582,000.000	513,894.99	
NLT 2023-1 TRUST 1 A1 144A VAR RT 10/25/2062 DD 11/01/23			430,996.000	384,223.45	
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	287,243.25	
NORDIC INVESTMENT BANK 3.000% 08/23/2027			2,960,000.000	286,891.15	
NORDIC INVESTMENT BANK 4.000% 11/04/2026			5,000,000.000	495,706.85	
NORFOLK SOUTHERN CORP 5.550% 03/15/2034 DD 11/22/23			870,000.000	920,677.13	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23			745,000.000	835,022.10	
NORFOLK VA 1.804% 10/01/2031 DD 06/29/21			455,000.000	374,838.51	
NORTH AMERICAN BANCARD 11/21 C 0.000% 11/23/2028 DD 11/09/21			1,117,200.000	1,117,803.29	
NORTH CAROLINA ST AGRIC & TECH 5.000% 10/01/2052 DD 12/07/23			85,000.000	92,979.98	
NORTHERN STAR RESOURCES L 144A 6.125% 04/11/2033 DD 04/11/23			2,530,000.000	2,546,156.50	
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			705,880.360	689,998.05	
NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13			605,000.000	581,280.32	
NORWAY GOVERNMENT BOND 144A 1.250% 09/17/2031			12,685,000.000	1,081,179.63	
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			11,305,000.000	986,993.50	
NORWAY GOVERNMENT BOND 144A 3.000% 08/15/2033			21,884,000.000	2,106,649.34	
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			1,093,000.000	920,279.87	
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			320,000.000	317,203.20	
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			343,000.000	321,565.55	
NOVA CHEMICALS CORP 144A 8.500% 11/15/2028 DD 11/28/23			388,000.000	406,880.08	
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,086,000.000	1,022,259.84	
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			3,496,000.000	3,287,905.14	
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	817,525.18	
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			1,948,000.000	1,673,796.41	
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			270,000.000	231,133.50	
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			631,000.000	610,941.71	
NUMERICABLE / YPSO / ALTICE 1/ 0.000% 08/15/2028 DD 01/13/23			365,383.460	327,171.66	
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,277,257.38	
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	736,435.00	
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			1,125,000.000	1,123,020.00	
NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22			683,000.000	576,443.24	
NXP BV / NXP FUNDING LLC / NXP 2.700% 05/01/2025 DD 05/01/22			19,000.000	18,325.47	
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			169,000.000	159,282.50	
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			260,000.000	248,349.19	
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			1,772,000.000	1,839,667.94	
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19			1,353,000.000	1,396,972.50	
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			2,765,000.000	2,940,605.15	
OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	414,897.66	
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20			1,164,000.000	1,269,660.16	
OCCU AUTO RECEIVABL 1A A3 144A 5.500% 10/15/2027 DD 10/20/22			640,000.000	640,458.63	
OGLETHORPE POWER CORP 144A 6.200% 12/01/2053 DD 12/05/23			280,000.000	300,788.91	
OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21			790,000.000	595,945.81	
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	66.91	
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45	
OHIO EDISON CO 144A 5.500% 01/15/2033 DD 09/27/22			1,805,000.000	1,830,225.87	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			2,197,000.000	1,976,520.28	
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			1,169,000.000	1,037,886.40	
OLYMPUS WATER US HOLDING 144A 7.125% 10/01/2027 DD 08/30/22			1,366,000.000	1,367,529.92	
OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23			2,581,000.000	2,737,940.29	
ONCOR ELECTRIC DELIVERY C 144A 4.300% 05/15/2028 DD 05/11/23			1,080,000.000	1,067,561.34	
ONCOR ELECTRIC DELIVERY C 144A 5.650% 11/15/2033 DD 11/15/23			1,395,000.000	1,489,731.98	
ONE GAS INC 5.100% 04/01/2029 DD 12/13/23			3,235,000.000	3,302,279.16	
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			1,271,000.000	1,087,456.42	
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			142,000.000	133,118.20	
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			997,000.000	1,009,243.16	
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			901,000.000	918,039.69	
ONEMAIN FINANCE CORP 7.875% 03/15/2030 DD 12/13/23			1,314,000.000	1,352,757.44	
ONEMAIN FINANCE CORP 9.000% 01/15/2029 DD 06/22/23			904,000.000	956,253.91	
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			892,000.000	874,227.96	
ONEOK INC 6.625% 09/01/2053 DD 08/24/23			488,000.000	548,184.90	
ONTIC 7/23 COV-LITE TLB 0.000% 10/31/2028 DD 07/10/23			312,430.000	313,432.90	
OPEN TEXT 5/18 TLB			2,016,650.800	2,018,748.12	
OPEN TEXT 8/23 TLB 0.000% 01/31/2030 DD 08/04/23			401,940.040	402,595.21	
OPENLANE INC 144A 5.125% 06/01/2025 DD 05/31/17			1,862,000.000	1,829,415.00	
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			857,500.000	860,355.47	
OPTIV 4/23 TL 0.000% 08/17/2026 DD 04/05/23			572,559.420	544,790.28	
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17			923,000.000	877,137.76	
ORACLE CORP 3.600% 04/01/2040 DD 04/01/20			1,162,000.000	930,176.57	
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20			1,845,000.000	1,372,554.11	
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			755,000.000	607,374.31	
ORACLE CORP 5.550% 02/06/2053 DD 02/06/23			655,000.000	657,837.63	
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	10,830.75	
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			4,370,000.000	4,023,504.01	
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21			2,247,000.000	1,921,269.49	
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			1,147,230.690	1,147,953.44	
ORION ENGINEERED 9/21 (USD) CO 0.000% 09/24/2028 DD 09/14/21			316,710.000	312,751.13	
ORYX MIDSTREAM 1/23 INCREMENTA 0.000% 10/05/2028 DD 01/30/23			1,590,427.710	1,592,781.54	
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			1,184,000.000	1,068,406.08	
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			1,573,000.000	1,403,243.59	
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	297,042.29	
OUTFRONT MEDIA CAPITAL LL 144A 7.375% 02/15/2031 DD 11/20/23			367,000.000	385,919.51	
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			600,000.000	620,506.39	
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			715,000.000	757,536.43	
OVINTIV INC 7.100% 07/15/2053 DD 05/31/23			1,828,000.000	2,016,391.80	

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	258,527.05	
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14			440,000.000	438,633.02	
PACIFIC GAS AND ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16			677,000.000	496,861.13	
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20			2,145,000.000	1,818,482.12	
PACIFIC GAS AND ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13			502,000.000	414,200.47	
PACIFIC GAS AND ELECTRIC CO 6.100% 01/15/2029 DD 06/05/23			320,000.000	331,429.92	
PACIFIC LIFECORP 144A 5.125% 01/30/2043 DD 01/22/13			385,000.000	367,817.06	
PACIFICORP 2.700% 09/15/2030 DD 04/08/20			2,150,000.000	1,865,418.33	
PACIFICORP 2.900% 06/15/2052 DD 07/09/21			835,000.000	539,209.44	
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,344,394.17	
PANAMA GOVERNMENT INTERNATIONA 4.500% 01/19/2063 DD 01/19/22			947,000.000	617,883.16	
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20			1,045,000.000	699,983.55	
PANAMA GOVERNMENT INTERNATIONA 6.875% 01/31/2036 DD 10/04/23			280,000.000	279,199.40	
PANASONIC HOLDINGS CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	649,161.55	
PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06			2,395,000.000	2,436,332.69	
PAREXEL INTERNATIONAL 11/21 CO 0.000% 11/15/2028 DD 07/27/21			810,347.310	814,601.63	
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			855,000.000	790,840.18	
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,347,368.05	
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			891,000.000	896,047.15	
PATAGONIA 8/22 COV-LITE TLB1 0.000% 08/01/2029 DD 07/18/22			688,050.000	622,685.25	
PECO ENERGY CO 2.850% 09/15/2051 DD 09/14/21			514,000.000	347,008.12	
PENN NATIONAL GAMING 5/22 TLB 0.000% 05/03/2029 DD 04/12/22			978,466.580	979,582.04	
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			1,247,901.320	1,249,461.19	
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21			3,343,000.000	3,259,239.79	
PERMIAN RESOURCES OPERATI 144A 6.875% 04/01/2027 DD 03/15/19			305,000.000	304,849.51	
PERMIAN RESOURCES OPERATI 144A 7.000% 01/15/2032 DD 09/12/23			2,455,000.000	2,530,413.43	
PERRIGO 4/22 TLB 0.000% 04/06/2029 DD 03/28/22			900,300.000	896,923.87	
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			205,000.000	186,227.59	
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	461,890.15	
PETRORIO LUXEMBOURG TRADI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	589,405.26	
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			2,691,000.000	2,538,795.71	
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			2,065,000.000	2,008,416.31	
PFIZER INVESTMENT ENTERPRISES 4.450% 05/19/2028 DD 05/19/23			1,843,000.000	1,843,921.96	
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23			2,576,000.000	2,574,843.69	
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23			2,031,000.000	2,081,616.97	
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	707,319.28	
PG&E ENERGY RECOVERY FUNDING L 1.460% 07/15/2033 DD 11/12/21			194,791.285	172,816.93	
PG&E RECOVERY FUNDING LLC 5.045% 07/15/2034 DD 11/30/22			5,602,142.778	5,608,586.19	
PG&E WILDFIRE RECOVERY FUNDING 3.594% 06/01/2032 DD 05/10/22			1,724,770.164	1,661,397.62	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22			165,000.000	156,617.75	
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22			1,215,000.000	1,221,380.89	
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11			475,000.000	422,358.31	
PHILIP MORRIS INTERNATIONAL IN 5.000% 11/17/2025 DD 11/17/22			1,875,000.000	1,882,545.30	
PHILIPPINE GOVERNMENT BOND 2.625% 08/12/2025			95,680,000.000	1,638,914.35	
PHILIPPINE GOVERNMENT BOND 3.625% 09/09/2025			35,640,000.000	619,873.88	
PHILIPPINE GOVERNMENT BOND 6.125% 08/22/2028			54,315,000.000	989,539.13	
PHILIPPINE GOVERNMENT BOND 6.750% 09/15/2032			54,450,000.000	1,032,190.45	
PHILIPPINE GOVERNMENT BOND 8.000% 09/30/2035			19,400,000.000	406,989.14	
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,480,000.000	1,497,676.16	
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	680,783.76	
PHILLIPS 66 CO 4.950% 12/01/2027 DD 03/29/23			371,000.000	374,421.05	
PHINIA 7/23 COV-LITE TLB 0.000% 07/03/2028 DD 07/03/23			282,192.230	283,250.45	
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			1,453,000.000	1,384,273.10	
PILGRIM'S PRIDE CORP 4.250% 04/15/2031 DD 10/15/22			1,457,000.000	1,315,994.67	
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			1,315,000.000	1,238,786.83	
PIVOTAL PAYMENTS 9/18 (USD) TL			728,666.670	727,529.95	
PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14			2,104,000.000	1,767,552.39	
PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12			363,000.000	329,210.50	
PLASTIPAK PACKAGING 12/21 COV- 0.000% 12/01/2028 DD 11/09/21			549,440.000	549,049.90	
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			1,374,775.000	1,371,915.46	
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21			812,000.000	708,509.95	
PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23			1,456,000.000	1,619,396.53	
PNC FINANCIAL SERVICES GROUP I VAR RT 10/28/2025 DD 10/28/22			319,000.000	318,869.70	
POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07			1,495,662.400	1,548,071.52	
POPULAR INC 7.250% 03/13/2028 DD 03/13/23			835,000.000	859,006.25	
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			1,020,000.000	914,685.82	
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			2,013,000.000	1,851,960.41	
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	390,295.79	
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			2,360,000.000	2,338,871.63	
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			1,197,000.000	1,188,454.74	
POWER SOLUTIONS 5/23 TL 0.000% 05/06/2030 DD 05/04/23			494,760.000	495,378.45	
PQ CORP/ECOVYST 6/21 COV-LITE 0.000% 06/09/2028 DD 05/19/21			413,400.000	413,557.10	
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			612,500.000	610,589.00	
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			505,000.000	473,594.05	
PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/15/2028 DD 11/18/21			491,170.600	486,872.86	
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			2,057,000.000	1,631,252.43	
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			2,611,000.000	2,019,034.67	
PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20			770,000.000	522,322.19	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PRESIDIO 1/20 COV-LITE TLB			213,447.030	213,713.84	
PRESS GANEY 2/22 INCREMENTAL T 0.000% 07/24/2026 DD 02/09/22			147,744.360	145,712.87	
PRESS GANEY 4/21 TL 0.000% 07/24/2026 DD 04/27/21			108,575.560	106,946.93	
PRESS GANEY 7/19 TLB 0.000% 07/24/2026 DD 07/02/19			217,591.280	214,980.18	
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			483,000.000	469,055.79	
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,785,393.45	
PRIME SECURITY SERVICES B 144A 5.250% 04/15/2024 DD 04/04/19			55,000.000	54,525.15	
PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19			675,000.000	677,896.43	
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			1,962,000.000	1,807,772.36	
PRINCE INTERNATIONAL/CHROMAFLO 0.000% 04/21/2029 DD 01/19/22			995,155.540	949,547.56	
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21			405,000.000	394,715.04	
PRIVATE EXPORT FUNDING CO 144A 5.500% 03/14/2025 DD 03/15/23			550,000.000	553,670.89	
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			1,079,000.000	963,655.52	
PRIVATE EXPORT FUNDING CORP 3.900% 10/15/2027 DD 05/03/23			370,000.000	366,151.59	
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			1,093,011.460	1,095,066.32	
PROJECT ALPHA (QLIK) 10/23 COV 0.000% 10/28/2030 DD 10/05/23			1,020,000.000	1,023,396.60	
PROLOGIS LP 4.875% 06/15/2028 DD 06/28/23			1,275,000.000	1,292,401.52	
PROMETRIC 1/18 COV-LITE TL			768,999.990	766,839.10	
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21			1,537,936.690	1,536,337.23	
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	677,217.20	
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	472,606.70	
PROV OF QUEBEC 4.250% 01-DEC-2043 MTN			1,125,000.000	877,915.51	
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,759,000.000	1,613,882.50	
PROVINCE OF BRITISH COLUMBIA C 4.200% 07/06/2033 DD 07/06/23			830,000.000	822,829.04	
PROVINCE OF QUEBEC CANADA 4.500% 09/08/2033 DD 09/08/23			910,000.000	922,707.24	
PRPM 2021-10 LLC 10 A1 144A STEP 10/25/2026 DD 11/12/21			707,779.064	681,810.43	
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			620,732.860	614,065.75	
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			374,239.179	364,960.22	
PRPM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			218,202.198	211,549.37	
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			583,381.509	525,301.67	
PRPM 2023-RCF2 LL RCF2 A1 144A VAR RT 11/25/2053 DD 11/17/23			796,086.259	753,140.91	
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17			455,000.000	375,906.68	
PS LOGISTICS 9/21 COV-LITE TLB 0.000% 09/30/2028 DD 09/02/21			332,449.220	325,594.12	
PUBLIC SERVICE CO OF COLORADO 4.100% 06/01/2032 DD 05/17/22			1,440,000.000	1,381,889.61	
PUBLIC SERVICE CO OF OKLAHOMA 5.250% 01/15/2033 DD 01/05/23			1,595,000.000	1,609,146.61	
PUBLIC STORAGE OPERATING CO VAR RT 04/23/2024 DD 04/23/21			860,000.000	859,949.45	
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			899,328.620	883,212.65	
PUGET SOUND ENERGY INC 5.638% 04/15/2041 DD 03/25/11			470,000.000	477,441.57	
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	109,501.15	

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
QATAR GOVERNMENT INTERNAT 144A 4.400% 04/16/2050 DD 04/16/20			500,000.000	460,000.00	
QATARENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	578,197.20	
QATARENERGY 144A 3.125% 07/12/2041 DD 07/12/21			861,000.000	660,839.89	
QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	496,400.00	
QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22			935,000.000	1,080,980.25	
QUALTRICS 4/23 TLB 0.000% 04/14/2030 DD 04/10/23			578,550.000	579,996.37	
QUEENSLAND TREASURY CORP 144A 2.750% 08/20/2027			1,110,000.000	728,799.34	
QUEENSLAND TREASURY CORP 144A 5.250% 07/21/2036			1,195,000.000	857,333.94	
QUIKRETE 11/16 COV-LITE TLB 0.000% 02/01/2027 DD 10/24/16			1,096,249.470	1,101,390.88	
QUIKRETE 8/23 TLB 0.000% 03/29/2029 DD 08/14/23			309,811.680	310,586.20	
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			484,479.500	484,673.29	
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,322,000.000	1,277,852.99	
RADIAN GROUP INC 6.625% 03/15/2025 DD 05/15/20			445,000.000	446,706.58	
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			550,000.000	269,491.46	
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			619,621.330	493,906.36	
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			449,767.120	445,665.24	
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			845,000.000	801,693.75	
REDWOOD FUNDING TRUST 1 A 144A VAR RT 07/25/2059 DD 11/01/23			1,741,464.189	1,720,554.42	
REFRESCO/PEGASUS 7/22 (USD) CO 0.000% 07/12/2029 DD 04/21/22			624,148.870	623,562.17	
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			750,000.000	745,422.08	
RENAISSANCE LEARNING 5/18 TL 0.000% 05/30/2025 DD 05/07/18			797,002.500	798,883.43	
REPUBLIC OF AUSTRIA GOVER 144A 2.900% 02/20/2033			1,295,000.000	1,466,284.79	
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			1,552,000.000	1,354,120.00	
RESOURCE LABEL 7/21 TL 0.000% 07/10/2028 DD 06/23/21			652,679.990	611,561.15	
RESTORATION HARDWARE/RH 10/21 0.000% 10/20/2028 DD 09/29/21			334,262.160	324,484.99	
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15			1,590,000.000	1,566,867.57	
RHP HOTEL PROPERTIES LP / 144A 7.250% 07/15/2028 DD 06/22/23			391,000.000	406,517.45	
RITCHIE BROS HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23			633,000.000	651,719.33	
RITCHIE BROS HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23			1,828,000.000	1,948,849.08	
RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20			1,225,000.000	1,116,562.63	
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	715,358.15	
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	745,865.54	
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			2,610,000.000	2,327,519.70	
ROCHE HOLDINGS INC 144A 5.265% 11/13/2026 DD 11/13/23			1,641,000.000	1,677,804.07	
ROCHE HOLDINGS INC 144A 5.489% 11/13/2030 DD 11/13/23			4,375,000.000	4,626,103.21	
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	1,075,235.28	
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			1,863,000.000	1,637,435.95	
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,371,000.000	2,866,003.24	
ROCKET SOFTWARE 10/23 (USD) CO 0.000% 11/28/2028 DD 09/19/23			474,810.000	465,684.15	

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ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18			720,000.000	602,294.08	
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			270,000.000	264,769.50	
ROPER TECHNOLOGIES/INDICOR 12/ 0.000% 11/22/2029 DD 12/01/23			560,769.560	561,610.72	
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	395,070.41	
ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22			2,948,000.000	3,207,880.97	
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			934,000.000	901,883.29	
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22			394,000.000	390,080.45	
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			1,300,000.000	1,283,725.31	
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			934,000.000	925,183.32	
ROYAL CARIBBEAN CRUISES L 144A 7.250% 01/15/2030 DD 02/13/23			1,631,000.000	1,703,749.12	
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			1,155,000.000	1,064,674.61	
RTX CORP 2.375% 03/15/2032 DD 11/16/21			2,800,000.000	2,335,762.94	
RTX CORP 5.750% 01/15/2029 DD 11/08/23			2,727,000.000	2,852,804.39	
RTX CORP 5.750% 11/08/2026 DD 11/08/23			2,680,000.000	2,752,710.07	
RTX CORP 6.000% 03/15/2031 DD 11/08/23			945,000.000	1,008,099.40	
RTX CORP 6.400% 03/15/2054 DD 11/08/23			2,106,000.000	2,447,425.61	
RYDER SYSTEM INC 6.300% 12/01/2028 DD 11/01/23			195,000.000	206,547.64	
RYDER SYSTEM INC 6.600% 12/01/2033 DD 11/01/23			1,507,000.000	1,673,644.80	
RYMAN HOSPITALITY PROPERTIES 5 0.000% 05/18/2030 DD 05/03/23			699,712.500	699,915.41	
SABERT 12/23 COV-LITE TLB 0.000% 12/10/2026 DD 12/12/23			571,075.690	574,290.85	
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			339,000.000	338,802.87	
SABLE INTERNATIONAL FINAN 144A 5.750% 09/07/2027 DD 04/05/19			735,000.000	694,229.55	
SABRE 2/22 INCREMENTAL TLB 0.000% 06/30/2028 DD 02/22/22			158,000.000	139,119.00	
SABRE 6/21 TLB1 0.000% 12/17/2027 DD 06/25/21			185,506.420	161,668.85	
SABRE 6/21 TLB2 0.000% 12/17/2027 DD 06/25/21			289,015.640	251,877.13	
SABRE 8/22 TLB 0.000% 06/30/2028 DD 08/02/22			445,409.800	394,410.37	
SABRE GLBL INC 144A 8.625% 06/01/2027 DD 09/07/23			402,000.000	365,146.81	
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			466,307.400	463,490.91	
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			2,095,000.000	1,505,124.04	
SALLY BEAUTY 9/23 COV-LITE TLB 0.000% 02/28/2030 DD 09/05/23			496,250.000	497,644.47	
SAMSONITE INTERNATIONAL/TUMI 6 0.000% 06/21/2030 DD 06/05/23			427,016.960	427,016.96	
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10			405,000.000	432,153.23	
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			415,000.000	452,396.56	
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17			1,569,000.000	1,269,681.19	
SANTANDER DRIVE AUTO RECE 1 A3 4.880% 04/15/2027 DD 01/25/23			1,027,000.000	1,021,522.71	
SANTANDER DRIVE AUTO RECE 4 A3 5.730% 04/17/2028 DD 08/23/23			1,255,000.000	1,267,864.63	
SANTANDER DRIVE AUTO RECE 6 A3 4.490% 11/16/2026 DD 09/21/22			1,118,050.663	1,113,034.19	
SANTANDER HOLDINGS USA INC VAR RT 11/09/2031 DD 11/09/23			2,450,000.000	2,655,258.45	
SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23			465,000.000	437,712.87	



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SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21			1,065,000.000	957,064.70	
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,135,000.000	3,011,459.68	
SBA FINANCE 4/18 TLB			0.020	0.02	
SBA TOWER TRUST 144A 6.599% 01/15/2028 DD 11/23/22			1,025,000.000	1,054,193.95	
SCE RECOVERY FUNDING LLC 4.697% 06/15/2042 DD 04/27/23			1,031,222.382	1,018,759.47	
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			2,521,000.000	2,383,429.03	
SCIENTIFIC GAMES/LIGHT & WONDE 0.000% 04/14/2029 DD 04/01/22			858,920.000	860,259.92	
SCOTT TRUST 2023-S SFS AS 144A 6.204% 03/15/2040 DD 03/01/23			340,000.000	335,658.68	
SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01/2031 DD 10/01/21			405,000.000	344,126.68	
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21			1,370,000.000	1,161,054.23	
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			265,000.000	234,373.95	
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			149,000.000	109,351.10	
SEAGATE HDD CAYMAN 144A 8.250% 12/15/2029 DD 05/30/23			723,000.000	779,777.19	
SEAGATE HDD CAYMAN 144A 8.500% 07/15/2031 DD 05/30/23			804,000.000	872,754.06	
SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22			1,165,000.000	1,120,882.88	
SEALED AIR CORP/SEALED AI 144A 6.125% 02/01/2028 DD 01/31/23			225,000.000	226,854.23	
SEDGWICK CMS 2/23 TLB 0.000% 02/17/2028 DD 02/14/23			1,360,717.500	1,363,928.79	
SELECT MEDICAL 7/23 TLB1 0.000% 03/06/2027 DD 07/20/23			774,964.950	774,236.48	
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			4,081,000.000	4,102,470.14	
SENSATA TECHNOLOGIES BV 144A 5.875% 09/01/2030 DD 08/29/22			1,176,000.000	1,168,170.90	
SERVICE PROPERTIES TRUST 144A 8.625% 11/15/2031 DD 11/16/23			787,000.000	824,504.49	
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			607,000.000	608,899.91	
SGG/IQ-EQ 7/23 (USD) TL 0.000% 07/18/2028 DD 07/10/23			383,000.000	383,241.29	
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,278,000.000	1,242,739.98	
SI GROUP/ADDIVANT 7/18 TL			581,199.140	393,471.82	
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			630,110.350	630,337.19	
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/08/2029 DD 06/06/22			292,300.000	293,030.75	
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			4,927,000.000	4,266,459.29	
SIMON PROPERTY GROUP LP 6.250% 01/15/2034 DD 11/09/23			995,000.000	1,083,792.87	
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			445,000.000	332,257.22	
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			2,106,000.000	1,686,220.93	
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21			1,050,000.000	987,021.93	
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			961,000.000	888,145.92	
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			1,507,000.000	1,340,889.87	
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			158,000.000	152,519.38	
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			1,995,000.000	1,928,825.85	
SIX FLAGS ENTERTAINMENT C 144A 7.250% 05/15/2031 DD 05/03/23			1,619,000.000	1,623,986.52	
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			480,000.000	482,078.40	
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			669,000.000	666,851.85	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SOCIETE GENERALE SA 144A VAR RT 01/21/2043 DD 01/19/22			277,000.000	198,681.10	
SOFTWARE AG/MOSEL 7/23 (USD) T 0.000% 08/01/2030 DD 07/17/23			775,000.000	775,000.00	
SOLARWINDS 11/22 TL 0.000% 02/05/2027 DD 11/23/22			1,237,079.990	1,239,145.91	
SOLENIS 5/23 INCREMENTAL TL 0.000% 11/09/2028 DD 05/15/23			239,400.000	240,297.76	
SOUTH CAROLINA ST PUBLIC SVC A 5.740% 01/01/2030 DD 11/05/09			275,000.000	284,195.20	
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	40,467.45	
SOUTHERN CALIFORNIA EDISON CO 4.900% 06/01/2026 DD 05/22/23			3,696,000.000	3,712,118.47	
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23			1,180,000.000	1,245,385.39	
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	220,657.45	
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			1,125,000.000	761,534.97	
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21			2,334,000.000	2,159,671.21	
SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21			742,000.000	724,165.21	
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			799,000.000	795,666.42	
SOVOS COMPLIANCE 8/21 COV-LITE 0.000% 08/11/2028 DD 07/08/21			457,209.560	450,922.93	
SPECTRUM BRANDS INC 144A 3.875% 03/15/2031 DD 03/03/21			336,000.000	306,008.64	
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19			873,000.000	834,579.27	
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20			1,045,000.000	1,014,036.95	
SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22			1,130,000.000	1,236,288.93	
SPIRIT AEROSYSTEMS INC 144A 9.750% 11/15/2030 DD 11/21/23			860,000.000	924,761.44	
SPIRIT REALTY LP 2.700% 02/15/2032 DD 03/03/21			1,255,000.000	1,053,351.58	
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			1,646,000.000	1,782,382.62	
SPRINT LLC 7.625% 02/15/2025 DD 02/24/15			310,000.000	315,411.36	
SRS DISTRIBUTION 6/21 COV-LITE 0.000% 06/02/2028 DD 06/04/21			1,119,038.060	1,119,508.06	
SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			714,000.000	677,368.87	
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21			2,191,000.000	2,042,902.51	
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,951,000.000	1,849,606.53	
SS&C TECHNOLOGIES 3/22 B6 TLB 0.000% 03/22/2029 DD 03/15/22			291,000.000	291,413.22	
SS&C TECHNOLOGIES 3/22 B7 TLB 0.000% 03/22/2029 DD 03/15/22			492,000.000	492,698.64	
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			198,137.910	198,369.73	
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			187,086.520	187,305.41	
SSH GROUP/SPRING EDUCATION 10/ 0.000% 10/04/2030 DD 09/15/23			384,000.000	384,864.00	
STANDARD CHARTERED PLC 144A VAR RT 11/23/2025 DD 11/23/21			486,000.000	468,058.29	
STANDARD INDUSTRIES 9/21 COV-L 0.000% 09/22/2028 DD 09/22/21			993,993.580	995,504.45	
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17			251,000.000	241,734.86	
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			448,000.000	436,724.55	
STAR PARENT INC 144A 9.000% 10/01/2030 DD 09/28/23			1,622,000.000	1,709,493.92	
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22			1,340,000.000	1,262,856.20	
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			729,000.000	725,355.00	
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			655,000.000	653,906.15	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/29/2026 DD 01/29/21			564,287.330	564,005.18	
STYROLUTION/INEOS QUATTRO 3/23 0.000% 03/14/2030 DD 03/14/23			248,750.000	243,775.00	
SUBCOM 2/23 INCREMENTAL TL 0.000% 04/27/2027 DD 02/16/23			940,875.000	944,008.11	
SUMITOMO MITSUI FINANCIAL GROU 6.184% 07/13/2043 DD 07/13/23			755,000.000	842,058.75	
SUMMIT MATERIALS 11/23 INCREME 0.000% 11/30/2028 DD 11/27/23			616,000.000	617,928.08	
SUMMIT MATERIALS LLC / SU 144A 5.250% 01/15/2029 DD 08/11/20			216,000.000	208,980.00	
SUMMIT MATERIALS LLC / SU 144A 7.250% 01/15/2031 DD 12/14/23			1,229,000.000	1,293,352.06	
SUNOCO LP / SUNOCO FINANCE COR 5.875% 03/15/2028 DD 09/15/18			120,000.000	119,851.18	
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			1,296,000.000	1,297,858.46	
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			120,000.000	121,200.00	
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			527,000.000	525,023.75	
SURGERY CENTER/SURGERY PARTNER 0.000% 12/05/2030 DD 11/27/23			1,619,000.000	1,623,727.48	
SUSE 10/23 (USD) COV-LITE TL 0.000% 10/26/2030 DD 10/17/23			673,000.000	675,806.41	
SYMANTEC/NORTONLIFELOCK 8/21 C 0.000% 09/12/2029 DD 08/10/21			1,092,003.160	1,092,341.68	
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	960,893.91	
SYNAPTICS 10/21 TLB 0.000% 12/02/2028 DD 10/06/21			653,329.080	649,043.24	
SYNAPTICS INC 144A 4.000% 06/15/2029 DD 03/11/21			431,000.000	386,601.01	
SYNCHRONY BANK 5.400% 08/22/2025 DD 08/23/22			75,000.000	73,883.17	
SYNCHRONY CARD FUNDING LL A1 A 5.540% 07/15/2029 DD 08/09/23			767,000.000	781,458.80	
T-MOBILE US TRUST 20 1A A 144A 4.910% 05/22/2028 DD 10/12/22			830,000.000	828,327.88	
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			485,000.000	436,633.38	
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			440,000.000	387,821.68	
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	487,764.64	
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			940,000.000	858,734.36	
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			2,319,000.000	2,200,967.22	
T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21			274,000.000	243,084.98	
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23			350,000.000	371,935.84	
TABEO LLC 0.000% 12/31/2050 DD 02/14/18			3,139,614.284	3,622,609.28	
TACALA 1/18 COV-LITE TL 0.000% 02/05/2027 DD 01/18/18			1,277,165.830	1,279,924.51	
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,153,125.000	1,135,408.39	
TAMKO BUILDING 9/23 TL 0.000% 09/13/2030 DD 09/13/23			475,408.160	476,796.35	
TAPESTRY INC 7.700% 11/27/2030 DD 11/27/23			299,000.000	315,248.33	
TAPESTRY INC 7.850% 11/27/2033 DD 11/27/23			148,000.000	158,276.18	
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			259,000.000	267,471.89	
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19			635,000.000	637,216.15	
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19			384,000.000	385,920.00	
TECTA AMERICA 4/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			532,350.000	533,015.43	
TECTA AMERICA 8/23 INCREMENTAL 0.000% 04/10/2028 DD 08/14/23			399,000.000	399,498.75	
TEKNI-PLEX 3/23 (USD) TL 0.000% 09/15/2028 DD 03/07/23			661,675.000	661,364.01	

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ALL KR2 AND KR3 - KR2GALLKRS00

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TEKNI-PLEX 7/22 INCREMENTAL TL 0.000% 09/15/2028 DD 07/13/22			295,254.410	295,697.29	
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	375,542.23	
TELENET 1/20 (USD) AR TL			1,390,000.000	1,379,922.50	
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			572,233.750	364,444.23	
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			929,000.000	930,755.81	
TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 08/31/2028 DD 09/12/23			450,840.520	452,450.02	
TENET HEALTHCARE CORP 144A 6.750% 05/15/2031 DD 05/16/23			1,330,000.000	1,359,326.50	
TENET HEALTHCARE CORP 4.250% 06/01/2029 DD 06/02/21			156,000.000	145,344.31	
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21			796,000.000	737,803.81	
TENET HEALTHCARE CORP 4.625% 06/15/2028 DD 06/16/20			283,000.000	269,941.60	
TENET HEALTHCARE CORP 4.875% 01/01/2026 DD 08/26/19			1,567,000.000	1,549,680.58	
TENET HEALTHCARE CORP 5.125% 11/01/2027 DD 08/26/19			1,801,000.000	1,760,508.83	
TENET HEALTHCARE CORP 6.125% 06/15/2030 DD 06/15/22			1,017,000.000	1,028,056.82	
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20			1,617,000.000	1,612,423.89	
TENET HEALTHCARE CORP 6.250% 02/01/2027 DD 02/05/19			3,944,000.000	3,963,290.11	
TENNECO 11/22 COV-LITE TLB 0.000% 11/17/2028 DD 11/01/22			503,000.000	442,358.32	
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			30,000.000	34,525.26	
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,724,649.26	
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22			1,110,000.000	1,031,012.71	
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	203,186.17	
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,255,000.000	1,167,150.00	
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			784,000.000	760,661.01	
TESLA ELECTRIC VEHIC 1 A4 144A 5.380% 02/20/2029 DD 12/20/23			605,000.000	611,826.63	
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16			1,055,000.000	976,882.84	
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			1,055,000.000	868,781.06	
TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22			1,165,000.000	1,169,369.07	
TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 03/23/23			3,967,000.000	4,042,920.06	
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 03/23/23			7,320,000.000	7,564,402.36	
TEXAS ST 5.235% 10/01/2043 DD 08/29/23			1,035,000.000	1,059,469.05	
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	838,326.01	
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	474,291.57	
THERMO FISHER SCIENTIFIC INC 5.000% 12/05/2026 DD 12/05/23			1,489,000.000	1,510,937.60	
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22			660,000.000	495,675.33	
THOMSON LEARNING 6/21 COV-LITE 0.000% 07/14/2026 DD 06/15/21			1,547,716.950	1,550,533.79	
THOR INDUSTRIES 11/23 (USD) TL 0.000% 11/08/2030 DD 10/26/23			428,000.000	428,535.00	
THYSENKRUPP ELEVATOR 6/21 (USD) TL			971,602.990	972,817.49	
TIBCO SOFTWARE/CITRIX 9/22 COV 0.000% 03/30/2029 DD 02/01/22			851,556.360	830,165.26	
TITAN/MHI 11/23 TL 0.000% 06/14/2030 DD 11/28/23			437,417.280	439,604.37	
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			1,386,000.000	1,361,455.49	

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ALL KR2 AND KR3 - KR2GALLKRS00

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TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			3,200,000.000	3,144,571.52	
TORONTO-DOMINION BANK/THE 5.532% 07/17/2026 DD 07/17/23			216,000.000	220,193.10	
TORONTO-DOMINION BANK/THE VAR RT 10/31/2082 DD 10/17/22			1,095,000.000	1,139,816.16	
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			444,600.000	443,003.89	
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			5,375,000.000	5,102,060.19	
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23			1,967,000.000	1,955,291.63	
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			107,985.495	107,799.65	
TOYOTA AUTO RECEIVABLES 2 B A3 4.710% 02/15/2028 DD 05/23/23			400,000.000	399,454.84	
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			654,182.195	649,812.91	
TOYOTA AUTO RECEIVABLES 2 C A3 5.160% 04/17/2028 DD 08/15/23			516,000.000	519,762.94	
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,246,194.380	1,223,242.72	
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	554,030.12	
TOYOTA LEASE OWNER T B A3 144A 5.660% 11/20/2026 DD 09/19/23			2,390,000.000	2,425,245.57	
TOYOTA MOTOR CREDIT CORP 5.250% 09/11/2028 DD 09/11/23			1,105,000.000	1,145,182.73	
TOYOTA MOTOR CREDIT CORP 5.400% 11/20/2026 DD 11/20/23			1,440,000.000	1,474,566.96	
TOYOTA MOTOR CREDIT CORP 5.550% 11/20/2030 DD 11/20/23			3,295,000.000	3,476,691.44	
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			600,000.000	587,612.32	
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,500,000.000	2,618,924.10	
TRANSDIGM 2/23 TLI 0.000% 08/24/2028 DD 02/07/23			780,982.790	783,911.47	
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			6,509,000.000	6,497,352.79	
TRANSDIGM INC 144A 6.750% 08/15/2028 DD 02/24/23			1,679,000.000	1,717,640.50	
TRANSDIGM INC 144A 6.875% 12/15/2030 DD 08/18/23			1,606,000.000	1,654,180.00	
TRANSDIGM INC 144A 7.125% 12/01/2031 DD 11/28/23			1,986,000.000	2,080,325.07	
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			389,000.000	363,680.93	
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			1,456,000.000	1,426,035.37	
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			1,143,660.000	1,138,753.70	
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			2,185,000.000	1,971,962.50	
TRANSOCEAN AQUILA LTD 144A 8.000% 09/30/2028 DD 10/11/23			1,476,000.000	1,497,897.86	
TRANSOCEAN TITAN FINANCIN 144A 8.375% 02/01/2028 DD 01/17/23			1,177,000.000	1,221,122.71	
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			957,296.190	957,937.58	
TRANSUNION 11/21 B6 COV-LITE T 0.000% 12/01/2028 DD 11/01/21			905,969.360	908,352.06	
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,642,000.000	1,470,550.58	
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			744,000.000	751,440.00	
TRAVERSE MIDSTREAM 9/17 TLB			678,914.060	678,628.91	
TRICO GROUP/FIRST BRANDS 12/22 0.000% 03/30/2027 DD 12/06/22			848,209.820	840,262.09	
TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21			248,000.000	101,057.23	
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			880,000.000	882,094.40	
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,285,229.440	1,271,734.53	
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,340,000.000	1,167,475.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,741,000.000	1,708,110.59	
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			385,000.000	377,619.13	
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			938,773.850	935,844.87	
TRONOX INC 144A 4.625% 03/15/2029 DD 03/15/21			270,000.000	239,062.06	
TRUIST FINANCIAL CORP VAR RT 01/26/2029 DD 01/26/23			2,450,000.000	2,416,158.69	
TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23			1,070,000.000	1,040,138.01	
TRUIST FINANCIAL CORP VAR RT 06/07/2029 DD 06/07/21			950,000.000	821,743.36	
TRUIST FINANCIAL CORP VAR RT 10/30/2029 DD 10/27/23			1,406,000.000	1,520,110.73	
TWDC ENTERPRISES 18 CORP 3.700% 12/01/2042 DD 11/30/12			490,000.000	413,800.21	
TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			821,873.190	776,982.48	
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20			875,000.000	566,289.07	
U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20			5,405,000.000	3,464,478.30	
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			1,130,000.000	676,940.62	
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21			3,225,000.000	2,252,083.00	
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21			10,195,000.000	7,359,117.41	
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			12,981,000.000	8,586,221.57	
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22			7,975,000.000	5,557,266.62	
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16			1,755,000.000	1,253,385.36	
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22			2,185,000.000	1,683,132.82	
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			11,970,000.000	8,585,669.47	
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			420,000.000	316,509.38	
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			1,725,000.000	1,297,186.53	
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			1,530,000.000	1,196,746.88	
U S TREASURY BOND 2.875% 05/15/2052 DD 05/15/22			3,110,000.000	2,488,485.94	
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			95,000.000	76,400.78	
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18			3,230,000.000	2,643,931.65	
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			2,530,000.000	2,068,275.00	
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			3,470,000.000	2,846,619.91	
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			1,290,000.000	1,054,877.35	
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22			190,000.000	167,326.17	
U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22			7,690,000.000	6,882,850.37	
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			4,670,000.000	4,087,526.96	
U S TREASURY BOND 3.500% 02/15/2039 DD 02/15/09			1,265,000.000	1,202,145.31	
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			195,000.000	179,361.91	
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23			9,187,000.000	8,524,531.12	
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23			5,138,000.000	4,773,523.13	
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			13,085,000.000	12,074,490.46	
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			5,315,000.000	4,985,511.51	
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23			18,800,000.000	17,990,718.65	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
U S TREASURY BOND 3.875% 05/15/2043 DD 05/15/23			14,093,000.000	13,485,239.39	
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			50,000.000	48,906.25	
U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22			9,250,000.000	9,022,363.24	
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23			27,384,000.000	27,811,875.01	
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			2,045,000.000	2,091,811.32	
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			545,000.000	563,755.66	
U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23			5,640,000.000	5,778,356.25	
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			130,000.000	135,880.47	
U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08			2,280,000.000	2,430,337.50	
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09			780,000.000	828,171.09	
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23			29,829,000.000	32,108,122.03	
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23			2,340,000.000	2,636,521.88	
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			1,330,000.000	1,249,368.75	
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			9,040,000.000	8,467,231.20	
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			230,000.000	214,771.48	
U S TREASURY NOTE 0.250% 10/31/2025 DD 10/31/20			125,000.000	116,137.70	
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21			390,000.000	360,399.61	
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			1,230,000.000	1,142,554.69	
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			22,500,000.000	19,894,921.88	
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			3,825,000.000	3,365,252.94	
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			16,235,000.000	13,287,332.81	
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21			450,000.000	397,054.69	
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			600,000.000	555,281.25	
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			1,230,000.000	1,135,828.13	
U S TREASURY NOTE 0.750% 08/31/2026 DD 08/31/21			21,160,000.000	19,408,514.01	
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21			2,245,000.000	1,984,194.13	
U S TREASURY NOTE 1.250% 03/31/2028 DD 03/31/21			5,495,000.000	4,931,977.14	
U S TREASURY NOTE 1.250% 05/31/2028 DD 05/31/21			1,680,000.000	1,502,221.88	
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21			230,000.000	205,310.94	
U S TREASURY NOTE 1.250% 08/15/2031 DD 08/15/21			4,995,000.000	4,140,581.82	
U S TREASURY NOTE 1.250% 09/30/2028 DD 09/30/21			5,930,000.000	5,261,021.88	
U S TREASURY NOTE 1.375% 12/31/2028 DD 12/31/21			2,790,000.000	2,477,868.75	
U S TREASURY NOTE 1.500% 11/30/2028 DD 11/30/21			760,000.000	680,378.13	
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22			1,610,000.000	1,386,738.28	
U S TREASURY NOTE 1.875% 02/28/2027 DD 02/28/22			4,190,000.000	3,930,089.06	
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22			6,020,000.000	5,765,560.97	
U S TREASURY NOTE 2.750% 07/31/2027 DD 07/31/22			375,000.000	360,205.08	
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22			16,995,000.000	15,593,576.32	
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22			4,255,000.000	3,950,169.16	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
U S TREASURY NOTE 3.125% 08/15/2025 DD 08/15/22			3,510,000.000	3,440,622.67	
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22			24,790,000.000	24,109,243.30	
U S TREASURY NOTE 3.125% 08/31/2029 DD 08/31/22			9,285,000.000	8,928,470.49	
U S TREASURY NOTE 3.250% 06/30/2029 DD 06/30/22			2,995,000.000	2,902,108.22	
U S TREASURY NOTE 3.375% 05/15/2033 DD 05/15/23			970,000.000	932,867.19	
U S TREASURY NOTE 3.500% 01/31/2028 DD 01/31/23			7,700,000.000	7,584,500.00	
U S TREASURY NOTE 3.500% 01/31/2030 DD 01/31/23			3,080,000.000	3,016,234.39	
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23			5,040,000.000	4,897,068.73	
U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23			13,485,000.000	13,353,837.34	
U S TREASURY NOTE 3.750% 12/31/2028 DD 12/31/23			20,974,000.000	20,898,624.69	
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23			9,342,000.000	9,349,298.44	
U S TREASURY NOTE 3.875% 11/30/2027 DD 11/30/22			3,465,000.000	3,460,262.68	
U S TREASURY NOTE 3.875% 12/31/2029 DD 12/31/22			7,365,000.000	7,361,547.66	
U S TREASURY NOTE 4.000% 06/30/2028 DD 06/30/23			13,310,000.000	13,384,868.75	
U S TREASURY NOTE 4.000% 12/15/2025 DD 12/15/22			2,725,000.000	2,711,055.66	
U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23			15,805,000.000	15,982,806.25	
U S TREASURY NOTE 4.125% 09/30/2027 DD 09/30/22			5,000,000.000	5,035,156.25	
U S TREASURY NOTE 4.125% 11/15/2032 DD 11/15/22			65,000.000	66,195.90	
U S TREASURY NOTE 4.250% 12/31/2025 DD 12/31/23			15,690,000.000	15,690,612.85	
U S TREASURY NOTE 4.375% 08/15/2026 DD 08/15/23			700,000.000	704,976.57	
U S TREASURY NOTE 4.375% 08/31/2028 DD 08/31/23			8,668,000.000	8,861,675.62	
U S TREASURY NOTE 4.375% 11/30/2028 DD 11/30/23			27,197,000.000	27,857,802.24	
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23			32,554,000.000	33,525,533.43	
U S TREASURY NOTE 4.375% 12/15/2026 DD 12/15/23			28,769,000.000	29,063,432.88	
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23			34,335,000.000	36,121,492.97	
U S TREASURY NOTE 4.625% 03/15/2026 DD 03/15/23			945,000.000	953,453.32	
U S TREASURY NOTE 4.625% 06/30/2025 DD 06/30/23			22,035,000.000	22,090,948.18	
U S TREASURY NOTE 4.625% 09/30/2028 DD 09/30/23			18,574,000.000	19,189,989.26	
U S TREASURY NOTE 4.625% 10/15/2026 DD 10/15/23			1,670,000.000	1,695,571.88	
U S TREASURY NOTE 4.625% 11/15/2026 DD 11/15/23			16,537,000.000	16,805,726.25	
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23			9,934,000.000	10,379,477.81	
U S TREASURY NOTE 4.875% 10/31/2030 DD 10/31/23			2,710,000.000	2,870,482.82	
U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23			25,815,000.000	26,088,276.03	
U S TREASURY NOTE 5.000% 08/31/2025 DD 08/31/23			1,025,000.000	1,034,609.38	
U S TREASURY NOTE 5.000% 09/30/2025 DD 09/30/23			12,130,000.000	12,256,038.22	
U.S.I. 12/23 COV-LITE TLB 0.000% 11/22/2029 DD 12/12/23			986,559.870	987,329.39	
U.S.I. 9/23 INCREMENTAL (ACQUI 0.000% 09/14/2030 DD 09/12/23			778,050.000	778,291.20	
UBER 2/23 TLB 0.000% 02/28/2030 DD 02/22/23			767,149.860	768,991.02	
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			3,926,000.000	3,744,627.83	



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	1,013,535.23	
UBER TECHNOLOGIES INC 144A 7.500% 09/15/2027 DD 09/17/19			93,000.000	96,313.59	
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			1,389,000.000	1,414,775.68	
UBS GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			405,000.000	370,666.66	
UBS GROUP AG 144A VAR RT 02/11/2032 DD 02/11/21			950,000.000	759,021.57	
UBS GROUP AG 144A VAR RT 05/14/2032 DD 05/14/21			580,000.000	494,978.53	
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21			370,000.000	334,456.47	
UGI ENERGY 2/23 TLB 0.000% 02/22/2030 DD 02/09/23			387,090.000	387,357.10	
ULTIMATE SOFTWARE 12/21 2ND LI 0.000% 05/03/2027 DD 11/10/21			1,471,000.000	1,471,264.78	
ULTIMATE SOFTWARE 12/21 COV-LI 0.000% 05/04/2026 DD 11/15/21			1,607,884.960	1,610,505.80	
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19			1,074,275.100	1,076,004.68	
ULTIMATE SOFTWARE 5/23 INCREME 0.000% 05/04/2026 DD 05/23/23			99,500.000	99,748.75	
UNION ELECTRIC CO 3.900% 04/01/2052 DD 04/01/22			630,000.000	521,253.25	
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			555,000.000	460,749.00	
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21			1,452,156.110	1,455,379.89	
UNITED AIR LINES/UNITED MILEAG 0.000% 06/21/2027 DD 06/23/20			708,483.240	731,764.00	
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			3,477,000.000	3,389,852.47	
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,265,000.000	1,183,146.91	
UNITED ELECTRIC SECURITIZ 144A 5.109% 06/01/2033 DD 12/14/22			219,912.040	219,362.82	
UNITED KINGDOM GILT REGS 0.125% 01/31/2024			515,000.000	653,961.56	
UNITED KINGDOM GILT REGS 0.250% 01/31/2025			360,000.000	439,139.79	
UNITED KINGDOM GILT REGS 4.250% 12/07/2027			830,000.000	1,090,588.97	
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,120,000.000	1,017,632.00	
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	1,096,274.53	
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			990,000.000	965,510.47	
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			401,000.000	401,877.79	
UNITED WHOLESALE MORTGAGE 144A 5.500% 04/15/2029 DD 04/07/21			99,000.000	93,724.29	
UNIV OF NEBRASKA NE FACS CORP 3.037% 10/01/2049 DD 10/24/19			2,360,000.000	1,808,806.66	
UNIV OF TEXAS TX UNIV REVENUES 2.439% 08/15/2049 DD 05/29/20			1,335,000.000	891,706.18	
UNIV OF VIRGINIA VA UNIV REVEN 2.256% 09/01/2050 DD 07/21/20			2,110,000.000	1,335,639.50	
UNIV OF WASHINGTON WA UNIV REV 2.618% 04/01/2042 DD 03/04/21			880,000.000	636,355.98	
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			802,364.520	798,063.85	
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			1,726,389.600	1,727,908.83	
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			865,000.000	774,000.18	
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			154,000.000	153,430.23	
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22			1,538,000.000	1,533,694.68	
UNIVISION COMMUNICATIONS 144A 8.000% 08/15/2028 DD 08/07/23			901,000.000	929,660.81	
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	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Acct Base Currency Code : USD

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
US BANCORP VAR RT 02/01/2034 DD 02/01/23			1,020,000.000	978,766.79	
US BANCORP VAR RT 12/31/2049 DD 10/26/21			676,000.000	530,690.69	
US FOODS 8/19 TLB 0.000% 09/13/2026 DD 08/05/19			0.010	0.01	
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,091,000.000	1,017,159.81	
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			2,172,000.000	2,063,249.04	
US FOODS INC 144A 6.875% 09/15/2028 DD 09/25/23			825,000.000	849,222.50	
US FOODS INC 144A 7.250% 01/15/2032 DD 09/25/23			767,000.000	799,760.30	
US OUTPATIENT/US RADIOLOGY COV-LT TL			808,500.000	799,064.80	
US SILICA 3/23 COV-LITE TLB 0.000% 03/25/2030 DD 03/02/23			404,791.250	404,936.97	
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			436,000.000	434,149.75	
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			859,000.000	848,970.49	
USAA AUTO OWNER TRUS A A3 144A 5.580% 05/15/2028 DD 09/15/23			2,015,000.000	2,039,937.64	
USI INC/NY 144A 7.500% 01/15/2032 DD 12/29/23			759,000.000	775,128.75	
UTAH ACQUISITION SUB INC 3.950% 06/15/2026 DD 12/15/16			1,470,000.000	1,421,028.98	
VALE OVERSEAS LTD 6.125% 06/12/2033 DD 06/12/23			1,045,000.000	1,084,430.99	
VANTAGE SPECIALTY 3/23 COV-LIT 0.000% 10/26/2026 DD 02/22/23			537,509.550	516,681.05	
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22			770,000.000	816,010.62	
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			263,789.209	258,104.79	
VEEAM SOFTWARE 2/20 TLB			1,054,471.440	1,055,789.52	
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	1,773,328.88	
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			2,245,000.000	1,904,538.12	
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,078,000.000	2,711,431.44	
VENTURE GLOBAL CALCASIEU 144A 6.250% 01/15/2030 DD 01/13/23			317,000.000	315,263.70	
VENTURE GLOBAL LNG INC 144A 8.125% 06/01/2028 DD 05/26/23			2,452,000.000	2,476,162.00	
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23			1,268,000.000	1,268,296.71	
VENTURE GLOBAL LNG INC 144A 9.500% 02/01/2029 DD 10/24/23			855,000.000	904,514.76	
VENTURE GLOBAL LNG INC 144A 9.875% 02/01/2032 DD 10/24/23			915,000.000	953,209.49	
VERALTO CORP 144A 5.350% 09/18/2028 DD 09/18/23			4,560,000.000	4,661,024.65	
VERALTO CORP 144A 5.500% 09/18/2026 DD 09/18/23			1,950,000.000	1,975,689.01	
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			932,834.915	882,285.89	
VERITEXT 8/23 COV-LITE TLB 0.000% 08/02/2030 DD 07/24/23			610,248.790	612,537.23	
VERITIV 11/23 COV-LITE TLB 0.000% 11/17/2030 DD 11/06/23			425,000.000	411,986.50	
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20			3,330,000.000	2,735,104.05	
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			1,955,000.000	1,688,138.16	
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			1,764,000.000	1,746,920.28	
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			185,000.000	198,769.53	
VERIZON MASTER TRUST 1 A 4.490% 01/22/2029 DD 01/26/23			1,674,000.000	1,665,469.30	
VERIZON MASTER TRUST 5 A1A 3.720% 07/20/2027 DD 08/11/22			1,131,000.000	1,129,895.13	
VERIZON MASTER TRUST 6 A 3.670% 01/22/2029 DD 08/11/22			6,650,000.000	6,520,400.81	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

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VERIZON MASTER TRUST 7 A1A 5.230% 11/22/2027 DD 11/23/22			1,035,000.000	1,034,974.95	
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			3,123,000.000	3,144,098.99	
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			3,365,481.450	3,368,274.80	
VERTIV 12/23 COV-LITE TLB 0.000% 03/02/2027 DD 12/04/23			634,652.310	636,480.10	
VERUS SECURITIZAT INV1 A1 144A VAR RT 08/25/2067 DD 08/01/22			592,101.268	583,986.58	
VERUS SECURITIZATION 8 A3 144A VAR RT 09/25/2067 DD 10/01/22			317,903.883	315,719.69	
VIALTO PARTNERS 4/22 TL 0.000% 04/29/2029 DD 04/08/22			354,420.000	290,624.40	
VIATRIS INC 3.850% 06/22/2040 DD 06/22/21			985,000.000	734,918.38	
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			1,175,000.000	1,144,955.25	
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			1,685,000.000	1,534,909.06	
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			545,000.000	513,690.80	
VICI PROPERTIES LP / VICI 144A 5.625% 05/01/2024 DD 11/01/21			379,000.000	377,692.98	
VICI PROPERTIES LP 5.125% 05/15/2032 DD 04/29/22			460,000.000	448,424.38	
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			877,000.000	795,910.15	
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			1,460,000.000	1,408,900.00	
VIKING CRUISES LTD 144A 9.125% 07/15/2031 DD 06/30/23			486,000.000	517,935.33	
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	974,962.80	
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			3,856,000.000	3,403,153.67	
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			273,000.000	263,730.26	
VIRGINIA ELECTRIC AND POWER CO 4.200% 05/15/2045 DD 05/13/15			370,000.000	317,011.11	
VIRGINIA ELECTRIC AND POWER CO 5.300% 08/15/2033 DD 08/10/23			2,020,000.000	2,083,531.48	
VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23			888,000.000	918,131.23	
VIRTU 1/22 COV-LITE TLB 0.000% 01/13/2029 DD 01/04/22			604,731.050	605,184.60	
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			1,429,713.680	1,429,299.06	
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			121,000.000	117,822.37	
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,635,000.000	1,617,127.00	
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,943,000.000	1,916,509.14	
VISTRA OPERATIONS CO LLC 144A 7.750% 10/15/2031 DD 09/26/23			2,588,000.000	2,687,161.81	
VITERRA FINANCE BV 144A 3.200% 04/21/2031 DD 04/21/21			610,000.000	526,547.49	
VITERRA FINANCE BV 144A 5.250% 04/21/2032 DD 04/21/22			1,870,000.000	1,822,162.58	
VIVID SEATS 2/22 COV-LITE TL 0.000% 02/03/2029 DD 01/20/22			615,450.240	613,450.02	
VIVINT/APX 7/21 COV-LITE TLB 0.000% 07/10/2028 DD 06/24/21			121,413.850	121,319.15	
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	831,083.43	
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			5,914,000.000	5,163,772.44	
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	2,302,678.88	
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	647,466.03	
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			557,174.920	555,781.99	
VOLKSWAGEN AUTO LEASE TRU A A3 5.810% 10/20/2026 DD 09/19/23			2,900,000.000	2,936,046.42	
VOLKSWAGEN AUTO LOAN ENHA 1 A3 5.020% 06/20/2028 DD 06/13/23			1,509,000.000	1,517,432.14	



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

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VOLKSWAGEN AUTO LOAN ENHA 1 A4 5.010% 01/22/2030 DD 06/13/23			373,000.000	375,433.53	
VOLKSWAGEN GROUP OF AMERI 144A 5.800% 09/12/2025 DD 09/12/23			2,973,000.000	2,997,424.47	
VOLKSWAGEN GROUP OF AMERI 144A 6.000% 11/16/2026 DD 11/16/23			780,000.000	799,014.13	
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			386,770.048	374,060.32	
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			989,408.225	964,449.41	
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			406,507.568	395,276.73	
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			515,217.015	497,040.00	
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	810,881.30	
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,109,000.000	2,645,724.18	
WALKER & DUNLOP 12/22 INCREMEN 0.000% 12/17/2029 DD 12/19/22			798,962.500	794,967.69	
WALT DISNEY CO/THE 6.550% 03/15/2033 DD 09/15/19			750,000.000	867,140.76	
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/20/2028 DD 01/11/21			2,805,000.000	2,804,410.95	
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23			1,013,000.000	896,348.67	
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23			828,000.000	714,445.40	
WASHINGTON MD SUBURBAN SAN DIS 4.000% 06/01/2039 DD 12/20/18			25,000.000	25,570.25	
WASTE MANAGEMENT HOLDINGS INC 7.100% 08/01/2026 DD 08/02/96			820,000.000	865,828.33	
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,778,000.000	2,673,825.00	
WATERBRIDGE 6/19 TLB			778,230.400	778,331.57	
WATERFALL EAGLE FUND LLC			445,002,281.800	445,002,281.80	
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			417,950.000	293,956.78	
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			997,000.000	959,629.89	
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20			3,875,000.000	3,353,442.20	
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22			2,895,000.000	2,535,842.91	
WELLS FARGO & CO VAR RT 07/25/2029 DD 07/25/23			1,865,000.000	1,906,207.90	
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23			444,000.000	452,993.87	
WELLS FARGO BANK NA 5.254% 12/11/2026 DD 12/11/23			1,405,000.000	1,422,799.64	
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	814,542.06	
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			770,000.000	723,783.75	
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	268,271.59	
WELLS FARGO COMMERCIAL C62 A4 VAR RT 04/15/2055 DD 04/01/22			1,054,000.000	978,151.41	
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			2,659,000.000	2,678,753.72	
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,913,000.000	2,993,424.08	
WEST CORP/INTRADO 1/23 TLB 0.000% 01/31/2030 DD 01/17/23			377,105.000	377,889.38	
WESTERN AUSTRALIAN TREASURY CO 1.500% 10/22/2030			1,760,000.000	1,013,692.30	
WESTERN DENTAL 8/21 DELAYED TL 0.000% 08/18/2028 DD 07/28/21			35,248.760	21,526.77	
WESTERN DENTAL 8/21 TLB 0.000% 08/18/2028 DD 07/28/21			345,032.560	210,714.83	
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,043,000.000	1,008,833.51	
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			1,450,000.000	1,359,592.35	
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2050 DD 01/13/20			1,145,000.000	1,027,002.83	

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Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

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WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21			1,021,895.000	1,023,857.04	
WESTLAKE AUTOMOBIL 2A A2A 144A 3.360% 08/15/2025 DD 06/15/22			102,449.307	102,310.81	
WESTLAKE AUTOMOBILE 1A A3 144A 5.210% 01/18/2028 DD 01/20/23			966,000.000	963,330.65	
WESTPAC BANKING CORP 6.820% 11/17/2033 DD 11/17/23			960,000.000	1,044,190.19	
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,172,198.52	
WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21			777,045.240	777,394.91	
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			2,500,000.000	2,420,029.42	
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21			2,260,000.000	1,935,273.89	
WILLIAMS SCOTSMAN INC 144A 6.125% 06/15/2025 DD 06/15/20			630,000.000	631,241.09	
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			934,407.900	875,540.20	
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			1,755,000.000	1,507,382.07	
WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21			2,084,000.000	1,635,940.00	
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			97,019.425	95,934.97	
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	843,975.91	
WORLD OMNI AUTO RECEIVABL C A4 5.030% 11/15/2029 DD 08/16/23			563,000.000	567,587.83	
WORLD OMNI AUTO RECEIVABL D A3 5.790% 02/15/2029 DD 11/08/23			749,000.000	768,845.21	
WORLD OMNI AUTOMOBILE LEA A A4 5.040% 07/17/2028 DD 05/24/23			309,000.000	308,996.54	
WORLD WIDE TECHNOLOGY 2/23 COV 0.000% 03/01/2030 DD 02/21/23			933,638.260	936,560.55	
WORLDPAY/BOOST NEWCO 9/23 (USD 0.000% 09/20/2030 DD 09/12/23			1,265,000.000	1,269,743.75	
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2027 DD 09/24/20			565,204.950	418,251.67	
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			634,060.000	619,793.65	
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,573,461.550	1,575,994.83	
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			2,316,000.000	2,228,392.21	
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			3,361,000.000	2,969,443.50	
WR GRACE HOLDINGS LLC 144A 7.375% 03/01/2031 DD 02/17/23			760,000.000	760,231.81	
WRIGHT EXPRESS 4/21 COV-LITE T 0.000% 03/31/2028 DD 03/15/21			859,690.000	861,598.51	
WYNDHAM DESTINATIONS 12/23 TLB 0.000% 12/14/2029 DD 12/11/23			647,387.500	648,034.89	
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			459,835.160	460,409.96	
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			834,000.000	780,065.97	
WYNDHAM HOTELS 4/22 TLA 0.000% 04/08/2027 DD 04/08/22			0.010	0.01	
WYNDHAM HOTELS 5/23 COV-LITE T 0.000% 05/24/2030 DD 05/25/23			415,910.000	416,795.89	
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			439,000.000	436,713.56	
XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21			1,613,931.100	959,030.14	
XPO INC 144A 6.250% 06/01/2028 DD 05/24/23			838,000.000	848,025.00	
XPO INC 144A 7.125% 06/01/2031 DD 05/24/23			292,000.000	302,791.74	
XPO LOGISTICS 12/23 TLB 0.000% 02/28/2031 DD 12/05/23			597,000.000	597,250.74	
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			1,709,122.420	1,709,122.42	
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,222,000.000	2,153,829.04	
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			1,965,000.000	1,772,126.21	

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ALL KR2 AND KR3 - KR2GALLKRS00

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YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			1,472,000.000	1,376,952.96	
YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22			1,465,000.000	1,439,720.83	
ZAYO 4/22 INCREMENTAL TLB 0.000% 03/09/2027 DD 04/26/22			736,875.000	630,308.14	
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			586,000.000	469,881.69	
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21			763,438.530	764,224.87	
ZF NORTH AMERICA CAPITAL 144A 7.125% 04/14/2030 DD 04/14/23			812,000.000	865,603.37	
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	872,933.30	
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,861,843.51	
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,821,000.000	1,623,661.69	
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			3,103,000.000	2,815,478.81	
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			1,858,894.360	1,863,801.84	
TOTAL FIXED INCOME SECURITIES			190,596,931,271.6..	4,898,499,200.24	
FUTURES CONTRACTS					
E-MINI RUSS 2000 FUTURE (CME) EXP MAR 24			186.000	1,292,525.75	
EURO-BTP FUTURE (EUX) EXP MAR 24			-12.000	-21,386.03	
EURO-BUND FUTURE (EUX) EXP MAR 24			12.000	18,867.43	
US 10YR NOTE FUTURE (CBT) EXP MAR 24			7.000	117,067.02	
US 10YR ULTRA FUTURE (CBT) EXP MAR 24			49.000	-3,182.94	
US 2YR NOTE FUTURE (CBT) EXP MAR 24			455.000	689,678.26	
US 5YR NOTE FUTURE (CBT) EXP MAR 24			-359.000	-883,898.75	
US LONG BOND FUTURE (CBT) EXP MAR 24			-59.000	-554,103.20	
US ULTRA BOND (CBT) EXP MAR 24			-105.000	-696,399.17	
TOTAL FUTURES CONTRACTS			174.000	-40,831.63	
NATURAL RESOURCES					
BTG PACTUAL BRAZIL TIMBERLAND IB LP			33,801,314.220	33,801,314.22	
KAYNE ANDERSON ENER FD VII LP			55,149,976.000	55,149,976.00	
TAURUS MINING FINANCE FD LLC			4,398,523.600	4,398,523.60	
TOTAL NATURAL RESOURCES			93,349,813.820	93,349,813.82	
OTHER					
ISHARES SILVER TRUST			738,301.000	16,080,195.78	
SPDR GOLD SHARES			200,095.000	38,252,161.15	
TOTAL OTHER			938,396.000	54,332,356.93	
PREFERRED SECURITIES					
BROOKFIELD PROPERTY PREFERRED PFD 6.250% CUMULATIVE			703.000	8,738.29	
CIA ENERGETICA DE MINAS GERAIS			2,932,800.000	6,931,106.73	
ITAU UNIBANCO HOLDING SA			517,400.000	3,618,263.76	
META MATLS CONTRA PFD			1,100.000	3,184.50	
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00	
PETROLEO BRASILEIRO SA			608,400.000	4,664,199.61	

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ALL KR2 AND KR3 - KR2GALLKRS00

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STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.000	10,556.90	
TOTAL PREFERRED SECURITIES			4,085,564.000	15,236,049.79	
PRIVATE EQUITY					
ADAMS STREET SPC FUND III B1			121,720.000	121,720.00	
ADAMS STREET SPC II A1			201,424,093.000	201,424,093.00	
ADAMS STREET SPC II B1			204,815,698.000	204,815,698.00	
ADAMS STREET SPC III A1			121,720.000	121,720.00	
AMERRA AGRI FUND II			26,394,592.010	26,394,592.01	
AMERRA-KRS AGRI HOLDING CO LP			48,155,260.010	48,155,260.01	
ARCANO FUND LP			14,957,434.040	14,957,434.04	
ARCTOS SPORTS PTNS FUND II			36,185,272.000	36,185,272.00	
ARCTOS SPORTS PTNS II COINV LP			25,099,616.000	25,099,616.00	
ARES SPECIAL SIT IV LP			28,771,704.250	28,771,704.25	
BARINGS RE EUR VAL ADD I SCSP			24,556,897.820	27,126,777.17	
BAY HILLS EMERGING PARTNERS I LP			5,783,324.310	5,783,324.31	
BAY HILLS EMERGING PARTNERS II LP			109,084,236.330	109,084,236.33	
BAY HILLS EMERGING PARTNERS III LP			97,975,668.180	97,975,668.18	
BAY HILLS EMERGING PTNRS II-B LP			72,771,361.970	72,771,361.97	
BDCM OPPORTUNITY FD IV LP			98,759,799.000	98,759,799.00	
BLACKSTONE CAP PARTNERS VI LP			29,459,609.880	29,459,609.88	
BLACKSTONE CAPITAL V LP			29,996.950	29,996.95	
BLUE TORCH CREDIT OPP FD I LP			214,102,197.000	214,102,197.00	
BSP COINVEST VEHICLE K LP			55,314,899.000	55,314,899.00	
BSP PRIVATE CREDIT FUND			135,263,767.000	135,263,767.00	
CERBERUS KRS LEVERED LOAN OPP			273,709,441.000	273,709,441.00	
CM GROWTH CAPITAL PARTNERS LP			7,492,647.000	7,492,647.00	
COLUMBIA CAP EQUITY PTRS IV			4,090,706.400	4,090,706.40	
CRESTVIEW CAPITAL PARTNERS II LP			27,279,332.280	27,279,332.28	
CRESTVIEW PARTNERS III LP			52,036,623.000	52,036,623.00	
CS ADJ INVEST PTNS PARALLEL LP			160,221,562.770	160,221,562.77	
CVC CAPITAL PARTNERS VI LP			29,890,428.080	33,018,461.38	
DAG VENTURE II			2,311,992.550	2,311,992.55	
DAG VENTURES III LP			274,872.870	274,872.87	
DAG VENTURES IV LP			23,227,904.260	23,227,904.26	
DAG VENTURES V LP			27,253.080	27,253.08	
DANIEL BOONE LLC			141,927,641.390	141,927,641.39	
DCM VI LP			2,987,205.000	2,987,205.00	
GREEN EQUITY INVESTORS V LP			1,156,260.000	1,156,260.00	
GREEN EQUITY INVESTORS VI LP			60,872,527.420	60,872,527.42	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2023

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GREEN EQUITY INVESTORS VII LP			53,011,236.510	53,011,236.51	
H&F SPOCK 1 LP			14,399,973.000	14,399,973.00	
HARVEST PARTNERS VI LP			6,544,892.420	6,544,892.42	
HARVEST PARTNERS VII LP			54,195,492.000	54,195,492.00	
HIG BIOVENTURES II			12,826,736.630	12,826,736.63	
HIG CAPITAL PARTNERS V L P			11,418,181.150	11,418,181.15	
HIG VENTURE PARTNERS II LP			3,032,073.630	3,032,073.63	
HORSLEY BRIDGE INTERNATIONAL V			93,960,046.000	93,960,046.00	
KEYHAVEN CAPITAL PARTNERS III GP LP			9,048,053.810	9,994,932.64	
KEYHAVEN CAPITAL PARTNERS IV			19,677,134.660	21,736,346.80	
KEYHAVEN IV CO-INVEST LP			3,599,429.960	3,976,110.31	
LEVINE LEICHTMAN CAP PTNRS VI LP			108,937,435.420	108,937,435.42	
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			2,202,873.660	2,202,873.66	
MARATHON BLUEGRASS LP			698,032,179.660	698,032,179.66	
MARITIME PARTNERS LP			187,077,730.370	187,077,730.37	
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			69,420.100	69,420.10	
MESA WEST CORE LENDING FUND LP			100,253,527.000	100,253,527.00	
MHR INSTITUTIONAL PARTNERS III			737,686.000	737,686.00	
MIDDLEGROUND PARTNERS II LP			78,534,369.750	78,534,369.75	
MILL ROAD CAPITAL I LP			1,938,500.084	1,938,500.08	
NEW MOUNTAIN PTNRS III LP			1,628,817.000	1,628,817.00	
NEW MOUNTAIN PTNRS IV LP			13,712,723.000	13,712,723.00	
NEW STATE CP FUND III LP			7,095,921.720	7,095,921.72	
OBERLAND CAP HEALTHCARE LP			8,726,974.000	8,726,974.00	
OCM OPP FUND VIIB (CAYMAN) LTD			2,626.230	2,626.23	
RIVERSIDE CAPITAL APPREC FUND VI LP			18,499,632.000	18,499,632.00	
SECONDARY OPP FUND III LP			19,779,428.800	19,779,428.80	
STRATEGIC VAL SPEC SIT FD V LP			62,904,313.000	62,904,313.00	
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			74,388,353.010	74,388,353.01	
SUN CAPITAL PARTNERS IV LP			91,802.000	91,802.00	
TPF II LP			85,034.000	85,034.00	
TRITON FUND IV LP			19,854,362.950	21,932,122.03	
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			4,767,713.850	4,767,713.85	
VANTAGEPOINT VENTURE PART IV-Q			69,905.000	69,905.00	
VISTA EQUITY PARTNERS FUND III			2,224,558.000	2,224,558.00	
VISTA EQUITY PARTNERS FUND IV LP			35,937,950.000	35,937,950.00	
VISTA EQUITY PTNRS FD VI LP			54,084,000.000	54,084,000.00	
WARBURG PINCUS PE IX LP			68,201.000	68,201.00	
WARBURG PINCUS PRIVATE EQUITY X LP			846,746.460	846,746.46	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WAYZATA OPPORTUNITIES FUND III			5,425,252.000	5,425,252.00	
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			204,343,023.180	204,343,023.18	
TOTAL PRIVATE EQUITY			4,210,689,572.864	4,221,848,015.91	
REAL ESTATE					
BARINGS EURO REAL ESTATE II			40,471,017.430	44,706,309.40	
DIVCOWEST FUND IV REIT LLC			1,482,006.310	1,482,006.31	
FUNDAMENTAL PARTNERS III			82,468,333.000	82,468,333.00	
GREENFIELD ACQUI PTNRS VI LP			26,281.850	26,281.85	
GREENFIELD ACQUI RTNRS VII LP			2,810,040.000	2,810,040.00	
HARRISON STREET CORE PROPERTY FUND LP			426,312,114.000	426,312,114.00	
IFM US INFRA DEBT FUND			105,185,892.940	105,185,892.94	
LUBERT-ADLER RE FD VII LP			22,439,223.410	22,439,223.41	
LUBERT-ADLER RE FUND VII-B LP			14,708,246.380	14,708,246.38	
MESA WEST FUND IV			20,550,743.000	20,550,743.00	
MIDDLEGROUND PARTNERS I LP			67,342,829.600	67,342,829.60	
MIDDLEGROUND PARTNERS II-X LP			41,648,548.000	41,648,548.00	
PATRON CAPITAL V LP			19,621,255.000	21,674,619.33	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			421,576,012.730	421,576,012.73	
RUBENSTEIN PROPERTIES FUND II LP			12,006,186.090	12,006,186.09	
STOCKBRIDGE FUND LP			160,513,409.020	160,513,409.02	
WALTON STREET RE FD VII-Q LP			8,854,861.760	8,854,861.76	
WALTON STREET REAL ESTATE FUND VI LP			17,039,414.510	17,039,414.51	
TOTAL REAL ESTATE			1,472,356,415.030	1,478,645,071.33	
Grand Total			199,105,309,982.8..	25,231,458,751.29	