

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
ARROWMARK FUND I			686,097,519.760	686,097,519.76
BLACKSTONE STRAT OPP			1,317,314.530	1,317,314.53
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,661,210.970	1,661,210.97
MAGNETAR MTP EOF II			607,991.280	607,991.28
MYRIAD OPPORTUNITIES			9,135.270	9,135.27
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00
PINE RIVER FUND LTD			101,221.630	101,221.63
TOTAL ALTERNATIVE INVESTMENTS			689,794,394.440	689,794,393.44
CASH & CASH EQUIVALENTS				
BLACKROCK MONEY MARKET FD B			94.470	94.47
CAD/USD SPOT OPTION 2022 PUT APR 22 01.215 ED 04/11/22			13,615,000.000	0.00
CANTOR REPO A TRI REPO 0.290% 04/01/2022 DD 03/31/22			900,000,000.000	900,000,000.00
CASH COLL WITH STATE STREET			370,000.000	370,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			235,941,376.540	235,941,376.54
INSTITUTIONAL SEC DISC 04/01/2022			120,000,000.000	119,980,500.00
INSTITUTIONAL SEC DISC 04/14/2022			150,000,000.000	149,978,874.99
MORTGAGE REPURCHASE S1 A2 144A VAR RT 09/10/2022 DD 09/10/21			7,030,000.000	7,022,321.83
MRA ISSUANCE TRUST 8 A2Y 144A VAR RT 05/15/2022 DD 10/26/21			23,100,000.000	23,100,462.00
SECURITIES LENDING POOL			0.000	0.00
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)			670,000.000	670,000.00
SWAP COLLATERAL WITH BARCLAYS			-1,235,000.000	-1,235,000.00
SWAP COLLATERAL WITH CIBC			-110,000.000	-110,000.00
SWAP COLLATERAL WITH CITIBANK			8,319,263.140	8,319,263.14
SWAP COLLATERAL WITH GOLDMAN			-6,600,000.000	-6,600,000.00
SWAP COLLATERAL WITH JP MORGAN			-431,000.000	-431,000.00
SWAP COLLATERAL WITH MERRILL LYNCH			100,000.000	100,000.00
SWAP COLLATERAL WITH MORGAN STANLEY			-620,000.000	-620,000.00
SWAP COLLATERAL WITH TORONTO DOMINION			-770,000.000	-770,000.00
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00
U S TREASURY BILL 0.000% 05/05/2022 DD 11/04/21			144,000.000	143,947.47
U S TREASURY BILL 0.000% 05/12/2022 DD 11/12/21			621,000.000	620,778.79
U S TREASURY BILL 0.000% 06/30/2022 DD 12/30/21			1,265,000.000	1,263,322.45
TOTAL CASH & CASH EQUIVALENTS			1,451,479,734.150	1,437,814,941.68
CONVERTIBLE OR EXCHANGEABLE SECURITIES				
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			580,000.000	852,870.00
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,445,000.000	1,978,535.00
BP CAPITAL MARKETS PLC REGS 1.000% 04/28/2023			400,000.000	543,913.39
CELLNEX TELECOM SA REGS 0.750% 11/20/2031			700,000.000	671,053.68

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DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			610,000.000	549,107.50
LIBERTY BROADBAND CORP 144A 1.250% 09/30/2050 DD 11/23/20			1,345,000.000	1,287,837.50
LIBERTY BROADBAND CORP 144A 2.750% 09/30/2050 DD 08/27/20			910,000.000	897,509.64
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20			550,000.000	780,450.00
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,010,000.000	1,371,676.25
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			965,000.000	863,675.00
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17			2,690,000.000	2,602,575.00
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			11,205,000.000	12,399,202.96
CONVERTIBLE SECURITIES				
2020 CASH MANDATORY EXCHA 144A PFD 5.250%			1,235.000	1,380,112.50
ALGONQUIN POWER & UTILITIES CO PFD 7.750%			28,000.000	1,375,360.00
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			27,250.000	1,522,457.50
BECTON DICKINSON AND CO PFD 6.000%			11,900.000	628,558.00
BROADCOM INC PFD 8.000% CUMULATIVE			1,325.000	2,601,173.75
DANAHER CORP PFD 5.000%			880.000	1,382,040.00
DTE ENERGY CO PFD 6.250%			27,650.000	1,473,695.70
NEXTERA ENERGY INC PFD 5.279%			74,300.000	3,874,745.00
NEXTERA ENERGY INC PFD 6.219%			19,450.000	1,021,903.00
SABRE CORP PFD 6.500%			2,500.000	363,075.00
SOUTHERN CO/THE PFD 6.750%			38,000.000	2,075,180.00
STANLEY BLACK & DECKER INC PFD 5.250% NOT APPLICABLE			11,700.000	1,024,335.00
TOTAL CONVERTIBLE SECURITIES			244,190.000	18,722,635.45
EQUITY				
1-800-FLOWERS.COM INC			6,080.000	77,580.80
180 DEGREE CAPITAL CORP			497.000	730.81
1LIFE HEALTHCARE INC			14,785.000	163,817.80
1ST SOURCE CORP			4,630.000	214,137.50
2SEVENTY BIO INC			2,751.000	46,932.06
2U INC			8,842.000	117,421.76
3D SYSTEMS CORP			12,020.000	200,493.60
3M CO			58,354.000	8,687,743.52
4D MOLECULAR THERAPEUTICS INC			7,060.000	106,747.20
4LICENSING CORP			1,848.000	0.00
89BIO INC			5,047.000	19,027.19
A O SMITH CORP			12,255.000	782,971.95
A-MARK PRECIOUS METALS INC			3,659.000	282,987.06
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			6,107.000	340,343.11

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AAR CORP			5,411.000	262,054.73	
AARON'S CO INC/THE			5,352.000	107,468.16	
AARTI INDUSTRIES LTD			205,188.000	2,590,473.17	
ABB LTD			460,541.000	15,098,638.37	
ABBOTT LABORATORIES			182,660.000	21,619,637.60	
ABBVIE INC			164,867.000	26,726,589.37	
ABEONA THERAPEUTICS INC			4,155.000	1,308.83	
ABERCROMBIE & FITCH CO			8,241.000	263,629.59	
ABIOMED INC			6,055.000	2,005,658.20	
ABLE LABRATORIES INC COM NEW			2,800.000	0.00	
ABM INDUSTRIES INC			9,780.000	450,271.20	
ABRAXAS PETROLEUM CORP			41.000	89.38	
ABU DHABI COMMERCIAL BANK PJSC			2,064,670.000	5,890,946.64	
ACACIA RESEARCH CORP			6,628.000	29,892.28	
ACADEMY SPORTS & OUTDOORS INC			7,845.000	309,093.00	
ACADIA HEALTHCARE CO INC			10,624.000	696,190.72	
ACADIA REALTY TRUST			12,378.000	268,231.26	
ACCELERATE DIAGNOSTICS INC			7,090.000	10,209.60	
ACCENTURE PLC			100,718.000	33,965,131.14	
ACCEPTANCE INSURANCE COS INC			9,099.000	0.00	
ACCESS WORLDWIDE COMMUNICATION			4,593.000	1.23	
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00	
ACCO BRANDS CORP			16,837.000	134,696.00	
ACCOM INC			306.000	0.00	
ACCURAY INC			9,836.000	32,557.16	
ACE HARDWARE INDONESIA TBK PT			16,139,600.000	1,151,829.18	
ACER THERAPEUTICS INC			3,765.000	10,918.50	
ACHIEVE LIFE SCIENCES INC			1.000	7.57	
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00	
ACI WORLDWIDE INC			16,395.000	516,278.55	
ACLARIS THERAPEUTICS INC			2,690.000	46,375.60	
ACM RESEARCH INC			7,794.000	161,257.86	
ACMAT CORP			438.000	14,782.50	
ACME UNITED CORP			238.000	8,032.50	
ACORDA THERAPEUTICS INC			1,264.000	2,035.04	
ACORN ENERGY INC			2,343.000	1,194.93	
ACRES COMMERCIAL REALTY CORP			2,404.000	32,237.64	
ACTIVISION BLIZZARD INC			96,445.000	7,726,208.95	
ACTUA CORP			8,061.000	0.00	

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ACUMEN PHARMACEUTICALS INC			728.000	2,846.48
ACURA PHARMACEUTICALS INC			1,951.000	237.00
ACUSHNET HOLDINGS CORP			4,787.000	192,724.62
ADAMIS PHARMACEUTICALS CORP			24.000	13.71
ADAMS RESOURCES & ENERGY INC			3,346.000	128,787.54
ADDUS HOMECARE CORP			3,050.000	284,534.50
ADHERA THERAPEUTICS INC			4.000	0.23
ADIENT PLC			13,762.000	561,076.74
ADMA BIOLOGICS INC			13,809.000	25,270.47
ADOBE INC			46,830.000	21,336,684.60
ADTALEM GLOBAL EDUCATION INC			9,492.000	282,007.32
ADTRAN INC			6,884.000	127,009.80
ADVANCE AUTO PARTS INC			99,769.000	20,648,192.24
ADVANCED DRAINAGE SYSTEMS INC			66,600.000	7,912,746.00
ADVANCED EMISSIONS SOLUTIONS I			347.000	2,158.34
ADVANCED ENERGY INDUSTRIES INC			5,168.000	444,861.44
ADVANCED MICRO DEVICES INC			161,568.854	17,665,938.49
ADVANSIX INC			1,609.000	82,203.81
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			419,266.000	5,407,004.47
ADVAXIS INC			537.067	63.73
ADVERUM BIOTECHNOLOGIES INC			8,119.000	10,635.89
ADYEN NV			15,500.000	31,198,149.68
AEOLUS PHARMACEUTICALS INC			328.000	0.00
AERIE PHARMACEUTICALS INC			6,871.000	62,526.10
AEROJET ROCKETDYNE HOLDINGS IN			10,445.000	411,010.75
AEROVIRONMENT INC			4,144.000	390,116.16
AES CORP/THE			834,547.000	21,472,894.31
AFFIMED NV			9,613.000	42,008.81
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00
AFFYMAX INC			1,106.000	1.86
AFLAC INC			70,359.000	4,530,416.01
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	8,139.85
AFYA LTD			12,366.000	178,194.06
AG MORTGAGE INVESTMENT TRUST I			21.000	195.30
AG MTG INVT TR INC			1,463.333	13,609.00
AGEX THERAPEUTICS INC			230.000	196.42
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			36,107.000	4,778,039.31

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AGILYSYS INC			4,148.000	165,422.24
AGIOS PHARMACEUTICALS INC			3,861.000	112,393.71
AGREE REALTY CORP			7,493.000	497,235.48
AIA GROUP LTD HK/01299			1,408,600.000	14,829,924.43
AIM IMMUNOTECH INC			13.000	13.78
AIR PRODUCTS AND CHEMICALS INC			23,665.000	5,914,120.15
AIR TRANSPORT SERVICES GROUP I			303,598.000	10,155,353.10
AIRBNB INC			7,412.000	1,273,085.12
AIRBUS SE			67,926.000	8,340,773.06
AKAMAI TECHNOLOGIES INC			25,245.000	3,014,000.55
AKBANK TAS			4,909,727.000	2,430,135.36
AKEBIA THERAPEUTICS INC			16,891.000	12,126.05
AKERO THERAPEUTICS INC			2,879.000	40,853.01
AKSYS LTD			9,696.000	0.00
AKZO NOBEL NV			116,476.000	10,137,079.01
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	2.00
ALAMO GROUP INC			1,688.000	242,717.52
ALARM.COM HOLDINGS INC			5,088.000	338,148.48
ALASKA AIR GROUP INC			11,741.000	681,095.41
ALAUNOS THERAPEUTICS INC			18,460.000	12,043.31
ALBANY INTERNATIONAL CORP			4,636.000	390,907.52
ALBEMARLE CORP			14,623.000	3,233,876.45
ALBIREO PHARMA INC			6,550.000	195,386.50
ALECTOR INC			12,125.000	172,781.25
ALERISLIFE INC			2,093.000	4,499.95
ALEXANDER & BALDWIN INC			9,636.000	223,458.84
ALEXANDER'S INC			465.000	119,146.95
ALEXANDRIA REAL ESTATE EQUITIE			16,955.000	3,412,193.75
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD HK/09988			475,600.000	6,807,819.82
ALICO INC			4,514.000	169,545.84
ALIGHT INC			1,152,559.000	11,467,962.05
ALIGN TECHNOLOGY INC			7,661.000	3,340,196.00
ALITHYA GROUP INC			7,523.833	19,185.78
ALJ REGIONAL HOLDINGS INC			493.000	1,291.66
ALKERMES PLC			21,021.000	553,062.51
ALLEGIANCE BANCSHARES INC			1,732.000	77,385.76
ALLEGiant TRAVEL CO			2,354.000	382,266.06
ALLEGION PLC			8,365.000	918,309.70

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ALLEGRO.EU SA			163,562.000	1,396,100.63
ALLETE INC			9,070.000	607,508.60
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			37,810.000	2,362,368.80
ALLIANZ SE			38,700.000	9,324,546.64
ALLIED HEALTHCARE PRODUCTS INC			424.000	1,373.76
ALLIED MOTION TECHNOLOGIES INC			133,491.000	3,983,371.44
ALLIN CORP			7.000	1.00
ALLOGENE THERAPEUTICS INC			8,359.000	76,150.49
ALLOVIR INC			2,271.000	15,329.25
ALLSCRIPTS HEALTHCARE SOLUTION			26,882.000	605,382.64
ALLSTATE CORP/THE			32,364.000	4,482,737.64
ALLY FINANCIAL INC			17,212.000	748,377.76
ALPHA & OMEGA SEMICONDUCTOR LT			3,958.000	216,304.70
ALPHA METALLURGICAL RESOURCES			3,186.000	420,424.56
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.00
ALPHA TEKNOVA INC			2,064.000	28,503.84
ALPHABET INC			73,937.000	206,036,814.91
ALPHATEC HOLDINGS INC			650,138.000	7,476,587.00
ALTAIR ENGINEERING INC			5,365.000	345,506.00
ALTIGEN COMMUNICATIONS INC			1,983.000	3,073.65
ALTIMUNE INC			9,252.666	56,348.74
ALTISOURCE ASSET MANAGEMENT CO			354.000	2,490.39
ALTO INGREDIENTS INC			8,980.000	61,243.60
ALTRA INDUSTRIAL MOTION CORP			10,327.000	402,030.11
ALTRIA GROUP INC			179,005.000	9,353,011.25
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
ALX ONCOLOGY HOLDINGS INC			6,177.000	104,391.30
AM CASTLE & CO			2.000	0.00
AMADEUS IT GROUP SA			215,000.000	14,157,024.81
AMALGAMATED FINANCIAL CORP			4,280.000	76,911.60
AMAZON.COM INC			48,835.000	159,199,658.25
AMB FINANCIAL CORP			627.000	16,176.60
AMBAC FINANCIAL GROUP INC			5,238.000	54,475.20
AMBARELLA INC			4,420.000	463,746.40
AMBASSADORS INTERNATIONAL INC			438.000	0.00
AMBER ENTERPRISES INDIA LTD			23,852.000	1,109,027.53
AMBEV SA			3,190,700.000	10,420,914.37
AMBIPAR PARTICIPACOES E EMPREE			218,400.000	1,695,007.73

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AMC NETWORKS INC			5,585.000	226,918.55
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			141,165.000	1,599,399.45
AMDOCS LTD			10,415.000	856,217.15
AMEN PROPERTIES INC			11.000	5,302.00
AMEREN CORP			41,134.000	3,856,723.84
AMERICA'S CAR-MART INC/TX			1,480.000	119,228.80
AMERICAN AIRLINES GROUP INC			60,405.000	1,102,391.25
AMERICAN ASSETS TRUST INC			6,476.000	245,375.64
AMERICAN AXLE & MANUFACTURING			9,673.000	75,062.48
AMERICAN BILTRITE INC			15.000	1,875.00
AMERICAN CARESOURCE HOLDINGS I			275.000	0.01
AMERICAN EAGLE OUTFITTERS INC			23,238.000	390,398.40
AMERICAN ELECTRIC POWER CO INC			67,634.000	6,747,844.18
AMERICAN EQUITY INVESTMENT LIF			174,756.000	6,974,511.96
AMERICAN EXPRESS CO			60,741.000	11,358,567.00
AMERICAN FINANCIAL GROUP INC/O			31,690.000	4,614,697.80
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			95,902.000	6,019,768.54
AMERICAN LOCKER GROUP INC			669.000	0.00
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	0.00
AMERICAN NATIONAL BANKSHARES I			3,047.000	114,810.96
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00
AMERICAN OUTDOOR BRANDS INC			1,893.000	24,855.09
AMERICAN PUBLIC EDUCATION INC			4,285.000	91,013.40
AMERICAN REALTY INVESTORS INC			861.000	13,087.20
AMERICAN SHARED HOSPITAL SERVI			682.000	1,561.78
AMERICAN SKIING CO COM			20,300.000	0.00
AMERICAN SOFTWARE INC/GA			4,911.000	102,345.24
AMERICAN STATES WATER CO			6,224.000	554,060.48
AMERICAN SUPERCONDUCTOR CORP			640.000	4,870.40
AMERICAN TOWER CORP			42,470.000	10,669,313.40
AMERICAN VANGUARD CORP			3,140.000	63,804.80
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			23,010.000	3,808,845.30
AMERICAN WELL CORP			23,813.000	100,252.73
AMERICAN WOODMARK CORP			2,165.000	105,976.75
AMERICOLD REALTY TRUST			19,766.000	551,076.08

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AMERIPRISE FINANCIAL INC			10,342.000	3,106,323.12
AMERIS BANCORP			10,251.000	449,813.88
AMERISAFE INC			2,830.000	140,566.10
AMERISERV FINANCIAL INC			4,079.000	16,479.16
AMERISOURCEBERGEN CORP			14,043.000	2,172,592.53
AMES NATIONAL CORP			1,260.000	31,323.60
AMETEK INC			80,956.000	10,781,720.08
AMGEN INC			55,214.000	13,351,849.48
AMICUS THERAPEUTICS INC			51,826.000	490,792.22
AMISTAR CORP			962.000	0.00
AMKOR TECHNOLOGY INC			17,596.000	382,185.12
AMN HEALTHCARE SERVICES INC			7,673.000	800,524.09
AMNEAL PHARMACEUTICALS INC			28,895.000	120,492.15
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00
AMPCO-PITTSBURGH CORP			1,344.000	8,480.64
AMPHASTAR PHARMACEUTICALS INC			8,489.000	304,755.10
AMPHENOL CORP			63,192.000	4,761,517.20
AMPLIFON SPA			27,076.000	1,221,312.56
AMREP CORP			1,111.000	5,070.00
AMTECH SYSTEMS INC			1,631.000	16,407.86
ANACOMP INC			3.000	0.00
ANALOG DEVICES INC			52,871.780	8,733,360.62
ANAPTYSBIO INC			8,503.000	210,364.22
ANAVEX LIFE SCIENCES CORP			8,599.000	105,853.69
ANC RENTAL CORP			1,750.000	0.00
ANDERSONS INC/THE			2,865.000	143,994.90
ANDREA ELECTRONICS CORP			4,974.000	134.30
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00
ANEMOSTAT INC COM			2,231.000	0.00
ANESIVA INC			4,789.000	0.96
ANGIODYNAMICS INC			7,670.000	165,211.80
ANGLO AMERICAN PLC			204,500.000	10,696,151.89
ANI PHARMACEUTICALS INC			2,629.000	73,901.19
ANIKA THERAPEUTICS INC			3,733.000	93,735.63
ANIXA BIOSCIENCES INC			1,424.000	3,901.76
ANNALY CAPITAL MANAGEMENT INC			121,043.000	852,142.72
ANNEXON INC			4,472.000	12,208.56
ANSYS INC			10,143.000	3,221,923.95
ANTARES PHARMA INC			13,126.000	53,816.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANTERIX INC			3,519.000	203,750.10
ANTERO RESOURCES CORP			22,443.000	685,184.79
ANTHEM INC			25,827.000	12,686,738.94
ANTHERA PHARMACEUTICALS INC			425.000	0.00
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANTOFAGASTA PLC			111,902.000	2,464,927.41
AON PLC			99,692.000	32,462,705.96
AP THAILAND PCL			25,919,700.000	8,574,938.36
APA CORP			33,878.000	1,400,177.74
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	0.00
API GROUP CORP			22,429.000	471,681.87
APOGEE ENTERPRISES INC			4,789.000	227,285.94
APOLLO COMMERCIAL REAL ESTATE			24,610.000	342,817.30
APOLLO ENDOSURGERY INC			37,279.000	225,537.95
APOLLO GLOBAL MANAGEMENT INC			0.800	49.59
APOLLO MEDICAL HOLDINGS INC			7,402.000	358,774.94
APPFOLIO INC			2,780.000	314,723.80
APPLE HOSPITALITY REIT INC			29,679.000	533,331.63
APPLE INC			1,718,927.000	300,141,843.47
APPLIED ENERGETICS INC			7,099.000	14,801.42
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			6,907.000	709,072.62
APPLIED MATERIALS INC			140,063.000	18,460,303.40
APPLIED MOLECULAR TRANSPORT IN			4,816.000	36,216.32
APPLIED OPTOELECTRONICS INC			5,882.000	21,469.30
APPLIED THERAPEUTICS INC			1,855.000	3,914.05
APPLIEDTHEORY CORP			5,601.000	0.00
APREA THERAPEUTICS INC			2,485.000	4,622.10
APTEVO THERAPEUTICS INC			4,055.000	23,802.85
APTIV PLC			27,557.000	3,298,848.47
APYX MEDICAL CORP			2,949.000	19,256.97
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00
ARAVIVE INC			6,265.000	12,091.45
ARBOR REALTY TRUST INC			18,641.822	318,029.48
ARBUTUS BIOPHARMA CORP			5,541.000	16,512.18
ARC DOCUMENT SOLUTIONS INC			4,936.000	19,250.40
ARCBEST CORP			3,860.000	310,730.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCH CAPITAL GROUP LTD			12,124.000	587,044.08
ARCH RESOURCES INC			1,753.000	240,827.14
ARCHER-DANIELS-MIDLAND CO			75,349.000	6,801,000.74
ARCONIC CORP			14,785.000	378,791.70
ARCOS DORADOS HOLDINGS INC			27,099.000	220,314.87
ARCOSA INC			8,161.000	467,217.25
ARCUS BIOSCIENCES INC			7,460.000	235,437.60
ARCUTIS BIOTHERAPEUTICS INC			3,595.000	69,239.70
ARDELYX INC			4,082.000	4,367.74
ARDMORE SHIPPING CORP			16,486.000	74,187.00
ARGAN INC			2,622.000	106,426.98
ARGO GROUP INTERNATIONAL HOLDI			7,272.000	300,188.16
ARISTA NETWORKS INC			31,601.000	4,391,906.98
ARISTON HOLDING NV			368,118.000	3,874,688.22
ARK RESTAURANTS CORP			959.000	17,712.73
ARLINGTON ASSET INVESTMENT COR			2,925.000	10,149.75
ARLO TECHNOLOGIES INC			9,341.000	82,761.26
ARMADA HOFFLER PROPERTIES INC			4,191.000	61,188.60
ARMOUR RESIDENTIAL REIT INC			5,636.000	47,342.40
ARROW FINANCIAL CORP			3,740.608	121,270.51
ARROW RESOURCES DEVELOPMENT IN			2,800.000	0.08
ARROWHEAD PHARMACEUTICALS INC			14,465.000	665,245.35
ARROWMARK FINANCIAL CORP			2,265.000	49,105.20
ARTERIS INC			160,943.000	2,092,259.00
ARTESIAN RESOURCES CORP			3,021.000	146,669.55
ARTHUR J GALLAGHER & CO			61,155.000	10,677,663.00
ARTISAN PARTNERS ASSET MANAGEM			6,608.000	260,024.80
ARTIVION INC			102,251.000	2,186,126.38
ASBURY AUTOMOTIVE GROUP INC			2,486.000	398,257.20
ASCENDIS PHARMA A/S ADR			64,170.000	7,530,991.20
ASCENTIAL PLC			3,200,000.000	14,603,228.48
ASE TECHNOLOGY HOLDING CO LTD			2,239,000.000	8,088,110.66
ASENSUS SURGICAL INC			11.231	7.04
ASFG INC			44.000	0.00
ASGN INC			7,373.000	860,502.83
ASHFORD INC			799.562	13,696.50
ASHTREAD GROUP PLC			119,050.000	7,575,591.33
ASM INTERNATIONAL NV			8,917.000	3,294,930.17
ASML HOLDING NV			20,000.000	13,574,330.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ASPEN AEROGELS INC			162,971.000	5,619,240.08	
ASSEMBLY BIOSCIENCES INC			7,523.000	15,497.38	
ASSERTIO HOLDINGS INC			2,209.000	6,339.83	
ASSICURAZIONI GENERALI SPA			355,000.000	8,203,957.87	
ASSOCIATED BANC-CORP			16,796.000	382,276.96	
ASSOCIATED CAPITAL GROUP INC			1,962.000	82,227.42	
ASSURANT INC			5,314.000	966,244.62	
ASSURED GUARANTY LTD			8,147.000	518,638.02	
ASTEC INDUSTRIES INC			4,140.000	178,020.00	
ASTELLAS PHARMA INC			850,000.000	13,382,904.32	
ASTRAZENECA PLC			183,510.000	24,480,780.49	
ASTRIA THERAPEUTICS INC			2,113.000	14,178.23	
ASTRONICS CORP			581,214.000	7,514,912.72	
ASTRONOVA INC			9,230.000	140,019.10	
ASTROTECH CORP			96.000	69.20	
ASURE SOFTWARE INC			1,470.000	8,746.50	
AT&T INC			704,387.000	16,644,664.81	
AT&T LATIN AMER CORP COM			30,700.000	0.00	
ATAI LIFE SCIENCES NV			18,530.000	94,317.70	
ATARA BIOTHERAPEUTICS INC			9,906.000	92,026.74	
ATEA PHARMACEUTICALS INC			7,647.000	55,211.34	
ATHENEX INC			1,714.000	1,421.76	
ATKORE INC			6,644.000	654,035.36	
ATLANTIC AMERICAN CORP			9,141.000	27,148.77	
ATLANTIC UNION BANKSHARES CORP			11,999.000	440,243.31	
ATLANTICA SUSTAINABLE INFRASTR			14,684.000	514,967.88	
ATLANTICUS HOLDINGS CORP			1,005.000	52,048.95	
ATLANTIS PLASTICS INC			1,094.000	0.00	
ATLAS AIR WORLDWIDE HOLDINGS I			3,276.000	282,948.12	
ATLAS CORP			32,070.000	470,787.60	
ATLASSIAN CORP PLC			48,831.000	14,348,012.73	
ATMOS ENERGY CORP			22,662.000	2,707,882.38	
ATN INTERNATIONAL INC			1,873.000	74,695.24	
ATNA RESOURCES LTD			1,222.000	0.50	
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00	
ATRECA INC			3,603.000	11,421.51	
ATRICURE INC			7,972.000	523,521.24	
ATRION CORP			181.000	129,053.00	
ATS AUTOMATION TOOLING SYS INC			57,100.000	2,061,734.92	



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AUDACY INC			4,453.000	12,869.17
AUDICODES LTD			3,830.000	97,856.50
AURINIA PHARMACEUTICALS INC			15,791.000	195,492.58
AUROBINDO PHARMA LTD			551,988.000	4,870,096.81
AUTODESK INC			23,165.000	4,965,417.75
AUTOGRILL SPA			258,719.000	1,765,755.91
AUTOMATIC DATA PROCESSING INC			39,172.000	8,913,196.88
AUTOSCOPE TECHNOLOGIES CORP			253.000	1,596.43
AUTOWEB INC			874.000	2,018.94
AUTOZONE INC			2,778.000	5,679,843.24
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			13,033.000	3,237,006.21
AVANOS MEDICAL INC			9,066.000	303,711.00
AVERY DENNISON CORP			7,721.000	1,343,222.37
AVEVA GROUP PLC			285,000.000	9,193,508.63
AVIAT NETWORKS INC			2,397.000	73,755.69
AVID BIOSERVICES INC			7,168.000	146,012.16
AVID TECHNOLOGY INC			4,469.000	155,834.03
AVIDITY BIOSCIENCES INC			10,004.000	184,773.88
AVIENT CORP			12,170.000	584,160.00
AVINCI MEDIA CORP			4,781.000	0.00
AVIS BUDGET GROUP INC			8,512.000	2,241,209.60
AVISTA CORP			10,337.000	466,715.55
AVIVA PLC			1,250,600.000	7,444,289.86
AVNET INC			11,969.000	485,821.71
AVROBIO INC			3,072.000	4,055.04
AWARE INC/MA			4,844.000	14,532.00
AXCELIS TECHNOLOGIES INC			8,265.000	624,255.45
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.00
AXOGEN INC			7,272.000	57,739.68
AXONICS INC			89,722.000	5,616,597.20
AXOS FINANCIAL INC			9,910.000	459,724.90
AXSOME THERAPEUTICS INC			3,304.000	136,752.56
AZZ INC			3,210.000	154,850.40
B RILEY FINANCIAL INC			1,836.000	128,446.56
B&G FOODS INC			9,945.000	268,316.10
B2GOLD CORP			1,393,300.000	6,402,899.80
B3 SA - BRASIL BOLSA BALCAO			672,774.000	2,221,366.82

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BABCOCK & WILCOX ENTERPRISES I			227,682.000	1,857,885.12	
BADGER METER INC			4,091.000	407,913.61	
BADGER PAPER MILLS INC			2,800.000	0.00	
BAE SYSTEMS PLC			1,193,800.000	11,276,213.51	
BAIDU INC ADR			30,468.000	4,030,916.40	
BAIDU INC HK/09888			58,550.000	1,057,898.34	
BAKER HUGHES CO			119,427.000	4,348,337.07	
BALCHEM CORP			4,721.000	645,360.70	
BALL CORP			30,205.000	2,718,450.00	
BALLANTYNE STRONG INC			820.000	2,525.60	
BALLY'S CORP			372.000	11,435.28	
BANC OF CALIFORNIA INC			5,004.000	96,877.44	
BANCA POPOLARE DI SONDRIO SPA			292,460.000	1,209,858.10	
BANCFIRST CORP			3,236.000	269,267.56	
BANCO DEL BAJIO SA			721,500.000	1,966,378.76	
BANCO LATINOAMERICANO DE COMER			6,640.000	103,451.20	
BANCORP INC/THE			4,949.000	140,205.17	
BANDWIDTH INC			2,277.000	73,752.03	
BANGKOK BANK PCL			938,100.000	3,865,254.13	
BANK CENTRAL ASIA TBK PT			49,938,100.000	27,728,996.45	
BANK FIRST CORP			2,347.000	168,960.53	
BANK MANDIRI PERSERO TBK PT			9,150,200.000	5,033,025.42	
BANK OF AMERICA CORP			684,910.000	28,231,990.20	
BANK OF FLORIDA CORP			1,663.000	0.00	
BANK OF HAWAII CORP			4,927.000	413,473.84	
BANK OF MARIN BANCORP			2,608.000	91,462.56	
BANK OF NEW YORK MELLON CORP/T			102,083.000	5,066,379.29	
BANK OF NOVA SCOTIA			141,900.000	10,179,128.14	
BANK OF NT BUTTERFIELD & SON L			7,231.000	259,448.28	
BANK OF SOUTH CAROLINA CORP			2,500.000	46,625.00	
BANK RAKYAT INDONESIA PERSERO			12,993,970.000	4,215,986.61	
BANK7 CORP			6,274.000	148,191.88	
BANKFINANCIAL CORP			2,638.000	27,329.68	
BANKINTER SA			1,145,769.000	6,787,247.51	
BANKUNITED FINANCIAL CORP			4,941.000	1.50	
BANKUNITED INC			10,360.000	455,425.60	
BANKWELL FINANCIAL GROUP INC			5,390.000	182,182.00	
BANNER CORP			6,227.000	364,466.31	
BAR HARBOR BANKSHARES			1,490.000	42,643.80	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BARNES & NOBLE EDUCATION INC			3,168.000	11,341.44
BARNES GROUP INC			8,459.000	339,967.21
BARNWELL INDUSTRIES INC			1,786.000	4,554.30
BARRATT DEVELOPMENTS PLC			701,500.000	4,825,042.99
BARRETT BUSINESS SERVICES INC			3,324.000	257,510.28
BASIC ENERGY SERVICES INC			10.000	0.00
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	0.00
BATH & BODY WORKS INC			203,605.000	9,732,319.00
BATTALION OIL CORP WTS EXP 10/08/2022			1.000	0.00
BATTALION OIL WTS EXP 10/08/2022			4.000	0.00
BAUDAX BIO INC			57.628	102.00
BAUSCH HEALTH COS INC			264,600.000	6,050,178.93
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			58,423.000	4,530,119.42
BAYCURRENT CONSULTING INC			6,940.000	2,561,581.89
BB LIQUIDATING INC			31,721.000	2.04
BBQ HOLDINGS INC			4,231.000	64,057.34
BBX CAPITAL INC			21.000	210.00
BCB BANCORP INC			1,430.000	26,097.50
BEACON ROOFING SUPPLY INC			10,067.000	596,771.76
BEARD CO/THE			1,181.000	0.01
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	792.00
BEAZER HOMES USA INC			3,803.000	57,881.66
BEBE STORES INC			399.000	858.50
BECTON DICKINSON AND CO			26,557.000	7,064,162.00
BED BATH & BEYOND INC			15,043.000	338,918.79
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	5,955,952.98
BEL FUSE INC			6,018.000	113,554.72
BELDEN INC			5,338.000	295,725.20
BELIEVING TODAY INC			3,700.000	0.00
BELLEROPHON THERAPEUTICS INC			5,428.000	12,810.08
BELLICUM PHARMACEUTICALS INC			490.800	1,060.13
BENCHMARK ELECTRONICS INC			6,689.000	167,492.56
BENEFITFOCUS INC			4,898.000	61,812.76
BERKSHIRE BANCORP INC/NY			2,254.000	7,935.00
BERKSHIRE HATHAWAY INC			300,545.000	106,065,335.95
BEST BUY CO INC			26,449.000	2,404,214.10
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEYOND AIR INC			10,281.000	68,677.08
BEYONDSRING INC			4,768.000	10,489.60
BGC PARTNERS INC			37,130.000	163,372.00
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BID CORP LTD			111,455.000	2,425,657.41
BIG 5 SPORTING GOODS CORP			4,836.000	82,937.40
BIG LOTS INC			7,056.000	244,137.60
BIGLARI HOLDINGS INC			609.000	88,067.49
BIO-RAD LABORATORIES INC			14,875.000	8,378,046.25
BIO-TECHNE CORP			5,840.000	2,528,953.60
BIOCRYST PHARMACEUTICALS INC			6,427.000	104,503.02
BIOGEN INC			16,312.000	3,435,307.20
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			1,026.000	362.38
BIOLIFE SOLUTIONS INC			7,795.000	177,180.35
BIOMARIN PHARMACEUTICAL INC			4,332.000	333,997.20
BIOPURE CORP			374.000	0.00
BIOSIG TECHNOLOGIES INC			6,555.000	7,538.25
BIOSTAGE INC			68.000	306.68
BIOVENTUS INC			5,054.925	71,274.44
BIOXCEL THERAPEUTICS INC			12,326.000	257,736.66
BIRKS GROUP INC			432.000	2,242.30
BJ'S RESTAURANTS INC			4,269.000	120,812.70
BJ'S WHOLESALE CLUB HOLDINGS I			15,378.000	1,039,706.58
BK TECHNOLOGIES CORP			1,135.000	2,894.25
BLACKBAUD INC			7,120.000	426,274.40
BLACKLINE INC			6,973.000	510,563.06
BLACKROCK CAPITAL INVESTMENT C			4,055.000	17,071.55
BLACKROCK INC			14,282.000	10,913,875.94
BLACKSTONE INC			2,894.000	367,364.36
BLACKSTONE MORTGAGE TRUST INC			19,316.000	614,055.64
BLONDER TONGUE LABORATORIES IN			2,737.000	1,751.68
BLUCORA INC			5,222.000	102,090.10
BLUE RIVER BANCSHARES INC			962.000	0.00
BLUEBIRD BIO INC			8,261.000	40,065.85
BLUEGREEN VACATIONS HOLDING CO			21.000	620.97
BLUELINX HOLDINGS INC			2,490.000	178,981.20
BLUEPRINT MEDICINES CORP			8,665.000	553,520.20
BLUEROCK RESIDENTIAL GROWTH RE			10,216.000	271,439.12

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BM TECHNOLOGIES INC			465.000	3,975.75
BMC INDS INC MINN COM			26,300.000	0.00
BNP PAR-CW22 DONGGUAN YIHE WTS EXP 30-SEP-2022			157,617.000	1,599,812.55
BNP PARIBAS SA			151,100.000	8,730,545.08
BNS HOLDING INC			94.000	0.00
BOEING CO/THE			58,394.000	11,182,451.00
BOISE CASCADE CO			6,260.000	434,882.20
BOLIDEN AB			215,500.000	11,055,491.75
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	0.04
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	0.00
BOOKING HOLDINGS INC			4,017.000	9,433,723.65
BOOT BARN HOLDINGS INC			3,849.000	364,846.71
BORGWARNER INC			42,544.000	1,654,961.60
BOSSARD HOLDING AG			4,370.000	1,030,469.98
BOSTON PROPERTIES INC			16,818.000	2,166,158.40
BOSTON SCIENTIFIC CORP			153,103.000	6,780,931.87
BOTTOMLINE TECHNOLOGIES DE INC			5,448.000	308,792.64
BOX INC			19,793.000	575,184.58
BOYDS COLLECTION LTD/THE			53,633.000	0.00
BP FLY CORP			2,067.000	0.00
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BRADY CORP			7,516.000	347,765.32
BRAEMAR HOTELS & RESORTS INC			14,458.000	89,350.44
BRANDYWINE REALTY TRUST			24,378.000	344,704.92
BREEDON GROUP PLC			909,877.000	977,559.47
BRICKELL BIOTECH INC			51.000	13.65
BRIDGEBIO PHARMA INC			10,589.000	107,478.35
BRIDGEWATER BANCSHARES INC			305,342.000	5,093,104.56
BRIDGFORD FOODS CORP			3,306.000	35,208.90
BRIGGS & STRATTON ESCROW			6,478.000	345.54
BRIGHTCOVE INC			6,423.000	50,099.40
BRIGHTHOUSE FINANCIAL INC			9,655.000	498,777.30
BRIGHTSPIRE CAPITAL INC			8,537.000	78,967.25
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,362,000.000	3,016.06
BRINK'S CO/THE			7,116.000	483,888.00
BRINKER INTERNATIONAL INC			4,545.000	173,437.20

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BRISTOL-MYERS SQUIBB CO			227,933.000	16,645,946.99	
BRISTOW GROUP INC			4,978.000	184,584.24	
BROADCOM INC			39,375.000	24,793,650.00	
BROADRIDGE FINANCIAL SOLUTIONS			17,918.000	2,790,011.78	
BROADSTONE NET LEASE INC			18,104.000	394,305.12	
BROOKDALE SENIOR LIVING INC			29,892.000	210,738.60	
BROOKFIELD RENEWABLE CORP			6,304.000	276,115.20	
BROOKLINE BANCORP INC			16,530.000	261,504.60	
BROOKLYN IMMUNOTHERAPEUTICS IN			73.000	149.65	
BROWN & BROWN INC			21,866.000	1,580,255.82	
BROWN-FORMAN CORP			25,257.000	1,692,724.14	
BRT APARTMENTS CORP			2,191.000	52,518.27	
BSML INC			1,459.000	0.00	
BSQUARE CORP			1,406.000	2,432.38	
BUCKLE INC/THE			4,183.000	138,206.32	
BUDWEISER BREWING CO APAC LTD HK/01876			927,700.000	2,469,870.65	
BUILD-A-BEAR WORKSHOP INC			3,786.000	69,208.08	
BUILDING MATLS HLDG CORP COM			12,400.000	0.00	
BURCKHARDT COMPRESSION HOLDING			2,296.000	1,220,042.38	
BUREAU VERITAS SA			739,733.000	21,350,278.14	
BURLINGTON STORES INC			3,165.000	576,568.05	
BUSINESS FIRST BANCSHARES INC			2,303.000	56,031.99	
BUTLER INTERNATIONAL INC			4,024.000	0.00	
C&F FINANCIAL CORP			1,155.000	57,877.05	
C4 THERAPEUTICS INC			4,743.000	115,065.18	
CABOT CORP			8,346.000	570,949.86	
CACHE INC			3,062.000	0.08	
CACI INTERNATIONAL INC			25,105.000	7,563,132.30	
CACTUS INC			8,074.000	458,118.76	
CADENCE BANK			45,841.100	1,341,310.59	
CADENCE DESIGN SYSTEMS INC			34,786.000	5,720,905.56	
CADIZ INC			10,878.000	22,517.46	
CAE INC			610,666.000	15,908,948.11	
CAESARS ENTERTAINMENT INC			19,936.000	1,542,248.96	
CAESARSTONE LTD			4,280.000	45,025.60	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAL DIVE INTERNATIONAL INC			9,001.000	0.25	
CAL-MAINE FOODS INC			5,415.000	299,016.30	
CALAMP CORP			4,943.000	36,133.33	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALAVO GROWERS INC			2,262.000	82,449.90
CALERES INC			6,599.000	127,558.67
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00
CALIFORNIA FIRST LEASING CORP			2,661.000	12,191.00
CALIFORNIA RESOURCES CORP			10,461.000	467,920.53
CALIFORNIA WATER SERVICE GROUP			7,831.000	464,221.68
CALITHERA BIOSCIENCES INC			400.000	161.60
CALIX INC			4,846.000	207,941.86
CALLAWAY GOLF CO			12,347.000	289,166.74
CALLON PETROLEUM CO			3,194.000	188,701.52
CALMARE THERAPEUTICS INC			1,369.000	0.04
CALYXT INC			14,291.000	14,862.64
CAMBEX CORP			5,237.000	0.60
CAMBRIDGE BANCORP			1,050.000	89,092.50
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			3,116.000	146,576.64
CAMPBELL SOUP CO			18,853.000	840,278.21
CAMPING WORLD HOLDINGS INC			5,431.000	151,796.45
CANADIAN PACIFIC RAILWAY LTD			314,872.980	26,010,643.21
CANADIAN SOLAR INC			7,223.000	255,405.28
CANADIAN TIRE CORP LTD CL A			70,800.000	10,699,498.01
CANNAE HOLDINGS INC			349,742.000	8,365,828.64
CANO PETROLEUM INC			3,018.000	0.00
CANTERBURY PARK HOLDING CORP			828.000	18,009.00
CAPGEMINI SE			144,380.000	32,530,492.42
CAPITAL CITY BANK GROUP INC			1,870.000	49,293.20
CAPITAL ONE FINANCIAL CORP			47,973.000	6,298,375.17
CAPITAL SOUTHWEST CORP			1,194.000	28,333.62
CAPITEC BANK HOLDINGS LTD			16,455.000	2,636,797.61
CAPITOL BANCORP LTD			1,356.000	0.00
CAPITOL FEDERAL FINANCIAL INC			17,395.000	189,257.60
CAPRICOR THERAPEUTICS INC			16,348.000	56,073.64
CAPSTONE GREEN ENERGY CORP			104.000	428.48
CARA THERAPEUTICS INC			7,440.000	90,396.00
CARDIFF ONCOLOGY INC			56.499	140.12
CARDINAL HEALTH INC			25,838.000	1,465,014.60
CARDIOVASCULAR SYSTEMS INC			8,812.000	199,151.20
CARECLOUD INC			9,358.000	48,193.70
CAREDX INC			151,891.000	5,618,448.09

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CAREMAX INC			9,524.000	71,144.28	
CARETRUST REIT INC			13,247.000	255,667.10	
CARGURUS INC			11,503.000	488,417.38	
CARLSBERG AS			100,340.000	12,457,418.11	
CARMAX INC			19,993.000	1,928,924.64	
CARNIVAL CORP			98,592.000	1,993,530.24	
CARPENTER TECHNOLOGY CORP			8,234.000	345,663.32	
CARRIER GLOBAL CORP			91,919.000	4,216,324.53	
CARROLS RESTAURANT GROUP INC			4,823.000	10,899.98	
CARS.COM INC			7,731.000	111,558.33	
CASELLA WASTE SYSTEMS INC			6,417.000	562,450.05	
CASH TECHNOLOGIES INC			787.000	0.00	
CASI PHARMACEUTICALS INC			26,117.000	21,146.93	
CASS INFORMATION SYSTEMS INC			1,545.000	57,025.95	
CASSAVA SCIENCES INC			790.000	29,340.60	
CASTLE BIOSCIENCES INC			154,828.000	6,945,584.08	
CATALENT INC			16,703.000	1,852,362.70	
CATALINA LIGHTING INC			910.000	0.00	
CATALYST BIOSCIENCES INC			13,421.000	8,857.86	
CATALYST PHARMACEUTICALS INC			26,850.000	222,586.50	
CATCHER TECHNOLOGY CO LTD GDR			48,600.000	1,224,720.00	
CATCHMARK TIMBER TRUST INC			10,285.000	84,337.00	
CATERPILLAR INC			58,380.000	13,008,231.60	
CATHAY GENERAL BANCORP			11,548.000	516,773.00	
CATO CORP/THE			4,322.000	63,360.52	
CATSKILL LITIGATION TRUST			3,760.000	0.00	
CAVCO INDUSTRIES INC			1,447.000	348,509.95	
CB FINANCIAL SERVICES INC			78.000	1,833.00	
CB144A APPVION ESCROW			102.000	0.00	
CBIZ INC			16,567.000	695,316.99	
CBL & ASSOCIATES PROPERTIES IN			350.037	11,512.71	
CBOE GLOBAL MARKETS INC			9,945.000	1,137,906.90	
CBRE GROUP INC			40,376.000	3,695,211.52	
CBTX INC			2,592.000	80,352.00	
CDW CORP/DE			16,620.000	2,973,151.80	
CECO ENVIRONMENTAL CORP			1,358.000	7,455.42	
CEDAR REALTY TRUST INC			6,446.000	178,167.44	
CEL-SCI CORP			27.000	106.11	
CELADON GROUP INC			3,024.000	0.08	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CELANESE CORP			16,533.000	2,362,069.71
CELCUITY INC			6,374.000	59,596.90
CELLEX THERAPEUTICS INC			3,824.000	130,245.44
CELSIUS HOLDINGS INC			4,928.000	271,927.04
CENTENE CORP			60,788.000	5,117,741.72
CENTERPOINT ENERGY INC			58,646.000	1,796,913.44
CENTERSPACE			1,232.000	120,883.84
CENTOGENE NV			3,599.000	14,791.89
CENTRAL GARDEN & PET CO			5,716.000	233,098.48
CENTRAL PACIFIC FINANCIAL CORP			441.000	12,303.90
CENTRUS ENERGY CORP			580.000	19,546.00
CENTURY CASINOS INC			269.000	3,214.55
CENTURY COMMUNITIES INC			2,913.000	156,049.41
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERENCE INC			4,526.000	163,388.60
CERIDIAN HCM HOLDING INC			12,757.000	872,068.52
CERNER CORP			39,380.000	3,684,392.80
CERUS CORP			35,839.000	196,756.11
CEVA INC			3,160.000	128,454.00
CEZ AS			145,830.000	6,151,398.66
CF INDUSTRIES HOLDINGS INC			20,002.000	2,061,406.12
CH ROBINSON WORLDWIDE INC			20,265.000	2,182,743.15
CHALEASE HOLDING CO LTD			530,602.000	4,694,609.65
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION INDUSTRIES INC/WV			20.000	19.50
CHAMPIONS ONCOLOGY INC			4,600.000	37,398.00
CHAMPIONX CORP			25,155.000	615,794.40
CHANNELADVISOR CORP			1,372.000	22,734.04
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	1,631.23
CHARLES RIVER LABORATORIES INT			4,707.000	1,336,646.79
CHARLES SCHWAB CORP/THE			162,462.000	13,697,171.22
CHART INDUSTRIES INC			6,665.000	1,144,847.05
CHARTER COMMUNICATIONS INC			11,115.000	6,063,454.80
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHASE CORP			1,802.000	156,611.82
CHATHAM LODGING TRUST			5,458.000	75,265.82
CHAZAK VALUE CORP COM			216.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHECK POINT SOFTWARE TECHNOLOG			9,034.000	1,249,040.84
CHEFS' WAREHOUSE INC/THE			2,301.000	75,012.60
CHEMBIO DIAGNOSTICS INC			13,159.000	10,790.38
CHENIERE ENERGY INC			173,659.000	24,077,820.35
CHENIERE ENERGY PARTNERS LP			20,549.000	1,158,141.64
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	12,638.96
CHERRY HILL MORTGAGE INVESTMEN			3,034.000	23,422.48
CHESAPEAKE ENERGY CORP			12,270.000	1,067,490.00
CHESAPEAKE UTILITIES CORP			3,321.000	457,500.96
CHEVRON CORP			189,060.000	30,784,639.80
CHICAGO RIVET & MACHINE CO			213.000	2,246.35
CHICO'S FAS INC			18,380.000	88,224.00
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			3,745.000	184,628.50
CHIMERA INVESTMENT CORP			25,102.000	302,228.08
CHIMERIX INC			2,613.000	11,967.54
CHINA CGAME INC			1,663.000	0.00
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	3,531,233.25
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	3,570,221.17
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			4,751,000.000	7,486,188.94
CHINA MINSHENG BANKING CORP LT HK/01988			9,476,500.000	3,569,690.61
CHINA MOBILE LTD HK/00941			1,199,800.000	8,295,984.13
CHINA OVERSEAS LAND & INVESTME HK/00688			2,266,000.000	6,785,210.84
CHINA PETROLEUM & CHEMICAL COR HK/00386			16,902,000.000	8,481,862.78
CHINA RESOURCES CEMENT HOLDING HK/01313			4,888,000.000	4,075,725.93
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHIPOTLE MEXICAN GRILL INC			2,886.000	4,565,738.58
CHRISTOPHER & BANKS CORP			3,462.000	0.00
CHROMA ATE INC			138,000.000	866,970.33
CHUBB LTD			48,744.000	10,426,341.60
CHUNBO CO LTD			4,824.000	1,345,250.67
CHURCH & DWIGHT CO INC			40,524.000	4,027,275.12
CHUY'S HOLDINGS INC			3,300.000	89,100.00
CIBL INC			22.000	0.00
CIGNA CORP			30,117.000	7,216,334.37
CIMPRESS PLC			3,915.000	248,954.85
CINCINNATI FINANCIAL CORP			29,681.000	4,035,428.76
CINEWORLD GROUP PLC WTS EXP 01-JAN-2059			37,689.000	8,185.33
CINTAS CORP			10,728.000	4,563,583.92



BNY MELLON

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	2.00
CIRCOR INTERNATIONAL INC			2,276.000	60,587.12
CIRCUIT CITY STORES INC			21,085.000	0.00
CISCO SYSTEMS INC			426,399.000	23,776,008.24
CITI TRENDS INC			4,542.000	139,098.76
CITIGROUP INC			189,988.000	10,145,359.20
CITIZENS & NORTHERN CORP			669.000	16,310.22
CITIZENS COMMUNITY BANCORP INC			1,097.000	16,575.67
CITIZENS FINANCIAL GROUP INC			71,198.000	3,227,405.34
CITIZENS INC/TX			4,529.000	19,202.96
CITRIX SYSTEMS INC			18,965.000	1,913,568.50
CITY BANK/LYNNWOOD WA			1,072.000	0.02
CITY HOLDING CO			2,792.000	219,730.40
CITY OFFICE REIT INC			10,018.000	176,917.88
CIVEO CORP			559.000	13,195.20
CIVISTA BANCSHARES INC			490.000	11,809.00
CIVITAS RESOURCES INC			1,641.032	97,955.21
CLARIVATE PLC			900,000.000	15,084,000.00
CLARUS CORP			3,841.000	87,497.98
CLEAN ENERGY FUELS CORP			11,713.000	93,001.22
CLEARFIELD INC			3,658.000	238,574.76
CLEARSIDE BIOMEDICAL INC			3,006.000	6,883.74
CLEARSTORY SYSTEMS INC			219.000	0.00
CLEARWATER PAPER CORP			2,950.000	82,688.50
CLEARWAY ENERGY INC			14,048.000	508,681.68
CLICKS GROUP LTD			170,927.000	3,615,054.85
CLOOPEN GROUP HOLDING LTD ADR			137,360.000	236,259.20
CLOROX CO/THE			19,326.000	2,686,893.78
CLOVER HEALTH INVESTMENTS CORP			48,923.000	173,676.65
CLOVIS ONCOLOGY INC			7,119.000	14,380.38
CLST HOLDINGS INC			3,920.000	133.28
CME GROUP INC			38,593.000	9,179,730.98
CMS ENERGY CORP			51,680.000	3,614,499.20
CMTSU LIQUIDATION INC			7,875.000	0.00
CNO FINANCIAL GROUP INC			30,974.000	777,137.66
CNX RESOURCES CORP			19,583.000	405,759.76
COCA-COLA CO/THE			373,430.000	23,152,660.00
COCA-COLA CONSOLIDATED INC			1,189.000	590,754.65

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COCA-COLA EUROPACIFIC PARTNERS			286,675.000	14,226,014.67	
COCHLEAR LTD			100,000.000	16,921,156.36	
CODEXIS INC			7,176.000	147,969.12	
COEUR MINING INC			33,895.000	150,832.75	
COGECO COMMUNICATIONS INC SUB VTG			54,769.000	4,537,445.35	
COGENT COMMUNICATIONS HOLDINGS			5,705.000	378,526.75	
COGNIZANT TECHNOLOGY SOLUTIONS			191,893.000	17,207,045.31	
COHEN & CO INC			33.000	532.95	
COHEN & STEERS INC			3,888.000	333,940.32	
COHERUS BIOSCIENCES INC			17,548.000	226,544.68	
COHU INC			3,481.000	103,037.60	
COLDWATER CREEK INC			2,034.000	0.00	
COLGATE-PALMOLIVE CO			84,272.000	6,390,345.76	
COLLEGIUM PHARMACEUTICAL INC			11,773.000	239,698.28	
COLONIAL BANCGROUP INC/THE			63,000.000	0.00	
COLONY BANKCORP INC			943.000	17,605.81	
COLUMBIA BANKING SYSTEM INC			9,632.000	310,824.64	
COLUMBUS MCKINNON CORP/NY			2,348.000	99,555.20	
COMCAST CORP			870,201.000	40,742,810.82	
COMDIAL CORP			222.000	0.00	
COMERICA INC			12,187.000	1,102,070.41	
COMFORT SYSTEMS USA INC			7,239.000	644,343.39	
COMMERCIAL INTERNATIONAL BANK			471,039.000	1,190,223.82	
COMMERCIAL METALS CO			17,027.000	708,663.74	
COMMSCOPE HOLDING CO INC			27,019.000	212,909.72	
COMMUNICATIONS SYSTEMS INC			487.250	0.00	
COMMUNITY BANK SYSTEM INC			6,850.000	480,527.50	
COMMUNITY FINANCIAL CORP/THE			2,396.000	95,840.00	
COMMUNITY HEALTH SYSTEMS INC			15,424.000	183,082.88	
COMMUNITY HEALTHCARE TRUST INC			2,846.000	120,129.66	
COMMUNITY TRUST BANCORP INC			2,036.000	83,883.20	
COMMUNITY WEST BANCSHARES			912.000	3,544.53	
COMMVAULT SYSTEMS INC			5,446.000	361,342.10	
COMPAL ELECTRONICS INC			2,353,000.000	2,200,945.88	
COMPAL ELECTRONICS INC GDR			507,200.000	2,372,123.68	
COMPASS GROUP PLC			384,473.000	8,352,570.20	
COMPASS MINERALS INTERNATIONAL			6,366.000	399,721.14	
COMPUTER PROGRAMS AND SYSTEMS			6,459.000	222,512.55	
COMPUTER SERVICES INC			2,878.000	143,900.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMPUTER TASK GROUP INC			6,010.000	58,717.70
COMPX INTERNATIONAL INC			1,493.000	35,115.36
COMSCORE INC			16,544.000	48,143.04
COMSTOCK RESOURCES INC			8,009.000	104,517.45
COMTECH TELECOMMUNICATIONS COR			5,598.000	87,832.62
CONAGRA BRANDS INC			44,735.000	1,501,753.95
CONCERT PHARMACEUTICALS INC			14,432.000	48,635.84
CONDUENT INC			20,176.000	104,108.16
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			4,332.000	643,518.60
CONN'S INC			2,917.000	44,950.97
CONNECTONE BANCORP INC			1,769.000	56,625.69
CONOCOPHILLIPS			148,995.000	14,899,500.00
CONRAD INDUSTRIES INC			2,023.000	32,570.30
CONSENSUS CLOUD SOLUTIONS INC			2,077.000	124,890.01
CONSOL ENERGY INC			4,902.000	184,462.26
CONSOLIDATED COMMUNICATIONS HO			11,591.000	68,386.90
CONSOLIDATED EDISON INC			49,642.000	4,700,104.56
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED WATER CO LTD			7,152.000	79,101.12
CONSTELLATION BRANDS INC			15,326.000	3,529,884.32
CONSTELLATION ENERGY CORP			30,449.330	1,712,774.82
CONSTELLIUM SE			19,882.000	357,876.00
CONSUMER PORTFOLIO SERVICES IN			197.000	2,001.52
CONTINENTAL AG			91,430.000	6,653,115.15
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.00
CONTRA ADAMAS PHARMAC			6,244.000	0.00
CONTRA ADAMAS PHARMACE			6,244.000	0.00
CONTRA CCUR HOLDINGS			1,052.000	0.00
CONTRA FLEXION THERAPE			4,787.000	0.00
COOPER COS INC/THE			8,089.000	3,377,885.51
COOPER-STANDARD HOLDINGS INC			2,083.000	18,267.91
COPA HOLDINGS SA			22,780.000	1,905,319.20
COPART INC			27,516.000	3,452,432.52
CORCEPT THERAPEUTICS INC			21,448.000	483,008.96
CORECIVIC INC			15,748.000	175,905.16
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE BUILDING BRANDS IN			704.000	17,121.28
CORNING INC			104,739.000	3,865,916.49

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CORPORATE OFFICE PROPERTIES TR			14,383.000	410,490.82
CORTEVA INC			83,295.000	4,787,796.60
CORTEXIME INC			2,236.000	13,840.84
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			3,796.000	639,398.24
COSTAR GROUP INC			18,848.000	1,255,465.28
COSTCO WHOLESALE CORP			67,678.000	38,972,376.30
COTERRA ENERGY INC			75,872.000	2,046,267.84
COUSINS PROPERTIES INC			12.999	523.73
COVENANT LOGISTICS GROUP INC			3,446.000	74,192.38
COVETRUS INC			15,357.200	257,847.40
COWEN INC			386.000	10,460.60
CPI AEROSTRUCTURES INC			1,147.000	3,383.65
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			2,804.000	236,265.04
CRACKER BARREL OLD COUNTRY STO			3,654.000	433,839.42
CRAZY WOMAN CREEK BANCORP INC			437.000	11,366.37
CREATIVE MEDIA & COMMUNITY TRU			596.000	4,613.04
CREDIT AGRICOLE SA			54,716.000	662,737.05
CREDIT SUISSE GROUP AG			516,300.000	4,118,057.05
CREDIT SUISSE GROUP AG ADR			67,020.000	526,107.00
CRESCENT ENERGY INC			2,675.400	46,391.44
CRESTWOOD EQUITY PARTNERS LP			259,412.000	7,761,607.04
CREXENDO INC			1,541.000	5,593.83
CRH PLC			557,143.000	22,533,552.53
CRINETICS PHARMACEUTICALS INC			4,339.000	95,241.05
CROCS INC			10,210.000	780,044.00
CROSS COUNTRY HEALTHCARE INC			10,100.000	218,867.00
CROSSROADS IMPACT CORP			77.000	935.55
CROWN CASTLE INTERNATIONAL COR			40,306.000	7,440,487.60
CRYOPORT INC			23,508.000	820,429.20
CS DISCO INC			208,954.000	7,098,167.38
CSG SYSTEMS INTERNATIONAL INC			5,429.000	345,121.53
CSL LTD			164,240.000	33,072,555.90
CSP INC			834.000	6,505.20
CSW INDUSTRIALS INC			2,044.000	240,353.96
CSX CORP			250,380.000	9,376,731.00
CTO REALTY GROWTH INC			2,897.000	192,129.04
CTS CORP			4,212.000	148,852.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CTS EVENTIM AG & CO KGAA			345,421.000	23,836,312.53
CUE BIOPHARMA INC			2,879.000	14,049.52
CULLINAN ONCOLOGY INC			6,042.000	63,259.74
CULP INC			3,888.000	30,870.72
CUMBERLAND PHARMACEUTICALS INC			396.000	1,116.72
CUMMINS INC			17,164.000	3,520,508.04
CUMULUS CLASS A			8,884.000	88,395.80
CUMULUS MEDIA INC			4,737.000	47,133.15
CURIS INC			8,415.000	20,027.70
CUSHMAN & WAKEFIELD PLC			15,392.000	315,689.92
CUSTOMERS BANCORP INC			5,205.000	271,388.70
CUTERA INC			6,058.000	418,002.00
CV HOLDINGS INC/UNITED STATES			5,499.000	93.48
CVB FINANCIAL CORP			16,072.000	373,031.12
CVR ENERGY INC			5,425.000	138,554.50
CVR F STAR			350.000	0.00
CVR F STAR THERAPEUTIC			350.000	0.00
CVS HEALTH CORP			136,756.000	13,841,074.76
CYBERAGENT INC			950,000.000	11,943,975.38
CYBERARK SOFTWARE LTD			108,000.000	18,225,000.00
CYBERCARE INC COM			5,500.000	0.00
CYBEROPTICS CORP			2,197.000	89,154.26
CYCLERION THERAPEUTICS INC			7,417.000	8,232.87
CYTEK BIOSCIENCES INC			5,733.000	61,801.74
CYTODYN INC			75,004.000	27,458.96
CYTOKINETICS INC			8,944.000	329,228.64
D7 ENTERPRISES INC			18.000	0.00
DADA NEXUS LTD ADR			106,645.000	973,668.85
DAIKIN INDUSTRIES LTD			51,200.000	9,453,281.22
DAILY JOURNAL CORP			267.000	83,301.33
DAISEKI CO LTD			65,900.000	2,508,407.85
DAKTRONICS INC			7,648.000	29,368.32
DALATA HOTEL GROUP PLC			379,156.000	1,670,596.98
DALLASNEWS CORP			379.000	2,637.84
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			19,225.000	337,783.25
DANAHER CORP			65,189.000	19,121,889.37
DANAOS CORP			2,731.000	280,145.98
DARDEN RESTAURANTS INC			15,109.000	2,008,741.55



BNY MELLON

Asset Detail

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DASSAULT SYST SHS			290,790.000	14,467,426.17
DATA I/O CORP			3,985.000	16,936.25
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	309.75
DAVE & BUSTER'S ENTERTAINMENT			8,189.000	402,079.90
DAVITA INC			5,747.000	650,043.17
DAXOR CORP			1,715.000	18,590.60
DB INSURANCE CO LTD			168,850.000	9,737,723.90
DCP MIDSTREAM LP			483,872.000	16,238,744.32
DECHRA PHARMACEUTICALS PLC			30,316.000	1,618,975.17
DECIPHERA PHARMACEUTICALS INC			4,651.000	43,114.77
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			28,413.000	11,804,464.98
DEL CATH SYSTEMS INC			2.000	12.80
DELEK US HOLDINGS INC			8,391.000	178,057.02
DELIA*S INC			3,437.000	0.00
DELIVERY HERO SE			23,377.000	1,036,775.30
DELL TECHNOLOGIES INC			9,028.000	453,115.32
DELPHAX TECHNOLOGIES INC			7,074.000	919.62
DELTA AIR LINES INC			73,713.000	2,916,823.41
DELTA APPAREL INC			4,068.000	121,185.72
DELTA ELECTRONICS INC			188,000.000	1,761,792.60
DELTAGEN INC			13,680.000	0.00
DELUXE CORP			6,550.000	198,072.00
DENALI THERAPEUTICS INC			12,663.000	407,368.71
DENBURY INC			6,236.000	489,962.52
DENBURY INC NEW WTS EXP 09/16/2023			87.000	2,121.39
DENNY'S CORP			11,171.000	159,857.01
DENTSPLY SIRONA INC			35,709.000	1,757,596.98
DERMTECH INC			4,934.000	72,431.12
DESCARTES SYS GROUP INC			40,800.000	2,989,811.46
DESIGN THERAPEUTICS INC			5,956.000	96,189.40
DESIGNER BRANDS INC			9,602.000	129,723.02
DESPEGAR.COM CORP			7,497.000	91,463.40
DESTINATION MATERNITY CORP			3,060.000	0.07
DEUTSCHE BOERSE AG			65,000.000	11,788,526.75
DEUTSCHE POST AG			175,100.000	8,484,629.41
DEVON ENERGY CORP			147,929.000	8,747,041.77
DEXCOM INC			9,039.000	4,624,352.40

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DEXERIALS CORP			58,500.000	1,612,214.23
DHT HOLDINGS INC			21,042.000	122,043.60
DIADEXUS INC			148.000	0.00
DIAMEDICA THERAPEUTICS INC			14,599.000	36,497.50
DIAMOND HILL INVESTMENT GROUP			1,000.000	187,300.00
DIAMOND OFFSHORE D ESCROW			7,966.000	268,100.00
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	0.00
DIAMONDBACK ENERGY INC			25,413.000	3,483,614.04
DIAMONDROCK HOSPITALITY CO			32,520.000	328,452.00
DIEBOLD NIXDORF INC			9,076.000	61,081.48
DIGI INTERNATIONAL INC			8,467.000	182,209.84
DIGIMARC CORP			4,447.000	117,267.39
DIGITAL GARAGE INC			149,587.000	5,669,208.69
DIGITAL REALTY TRUST INC			31,885.000	4,521,293.00
DIGITAL TURBINE INC			10,837.000	474,768.97
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALBRIDGE GROUP INC			66,906.000	481,723.20
DILLARD'S INC			1,166.000	312,942.74
DIME COMMUNITY BANCSHARES INC			2,300.000	79,511.00
DINE BRANDS GLOBAL INC			2,427.000	189,184.65
DIODES INC			6,546.000	569,436.54
DISCOVER FINANCIAL SERVICES			34,161.000	3,764,200.59
DISCOVERY INC			15,811.000	394,010.12
DISH NETWORK CORP			34,021.000	1,076,764.65
DIVERSIFIED HEALTHCARE TRUST			33,068.000	105,817.60
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,675.000	5,192.50
DLH HOLDINGS CORP			899.000	17,027.06
DMC GLOBAL INC			4,131.000	125,995.50
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			24,683.000	5,495,176.29
DOLLAR TREE INC			29,440.000	4,714,816.00
DOMINION ENERGY INC			98,131.000	8,338,191.07
DOMINO'S PIZZA INC			5,040.000	2,051,330.40
DOMO INC			147,307.000	7,449,314.99
DONEGAL GROUP INC			5,442.000	72,458.17
DONGFENG MOTOR GROUP CO LTD HK/00489			2,900,000.000	2,181,091.51
DONNELLEY FINANCIAL SOLUTIONS			582.000	19,357.32
DORIAN LPG LTD			545.000	7,897.05

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DORMAN PRODUCTS INC			5,273.000	501,093.19	
DOUGLAS DYNAMICS INC			3,152.000	109,027.68	
DOUGLAS ELLIMAN INC			4,523.000	33,017.90	
DOVA PHARMACEUTICALS INC			700.000	0.00	
DOVER CORP			18,016.000	2,826,710.40	
DOW INC			74,585.000	4,752,556.20	
DR HORTON INC			177,520.000	13,227,015.20	
DRI CORP			787.000	0.00	
DRIL-QUIP INC			5,126.000	191,456.10	
DRIVE SHACK INC			17,602.000	27,107.08	
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00	
DSP GROUP INC			2,948.000	0.00	
DSV A/S			58,000.000	11,282,730.17	
DT MIDSTREAM INC			18,814.000	1,020,847.64	
DTE ENERGY CO			21,788.000	2,880,591.48	
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.00	
DUCOMMUN INC			3,071.000	160,889.69	
DUKE ENERGY CORP			91,801.000	10,250,499.66	
DUKE REALTY CORP			48,977.000	2,843,604.62	
DUN & BRADSTREET HOLDINGS INC			310,202.000	5,434,739.04	
DUPONT DE NEMOURS INC			55,378.000	4,074,713.24	
DURECT CORP			8,568.000	5,739.70	
DXC TECHNOLOGY CO			22,799.000	743,931.37	
DXP ENTERPRISES INC/TX			1,366.000	37,004.94	
DYADIC INTERNATIONAL INC			11,413.000	34,353.13	
DYCOM INDUSTRIES INC			4,368.000	416,095.68	
DYNACQ HEALTHCARE INC			16.000	0.00	
DYNAVAX TECHNOLOGIES CORP			22,598.000	244,962.32	
DYNEX CAPITAL INC			2,438.000	39,495.60	
DZS INC			257.000	3,564.59	
EACO CORP			16.000	0.00	
EAGLE BANCORP INC			4,915.000	280,204.15	
EAGLE PHARMACEUTICALS INC/DE			3,854.000	190,734.46	
EARTHCARE CO COM			12,400.000	0.00	
EARTHSHHELL CORP COM NEW			1,800.000	0.00	
EARTHSTONE ENERGY INC			10,081.000	127,323.03	
EASTERLY GOVERNMENT PROPERTIES			11,578.000	244,758.92	
EASTERN BANKSHARES INC			19,110.000	411,629.40	
EASTERN CO/THE			1,263.000	29,415.27	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EASTGROUP PROPERTIES INC			5,723.000	1,163,371.44
EASTMAN CHEMICAL CO			18,252.000	2,045,319.12
EATON CORP PLC			42,727.000	6,484,249.52
EBAY INC			80,866.000	4,630,387.16
EBIX INC			5,439.000	180,302.85
EBT INTL INC COM NEW			69.000	0.00
ECOLAB INC			25,048.000	4,422,474.88
EDGEWELL PERSONAL CARE CO			7,950.000	291,526.50
EDISON INTERNATIONAL			50,121.000	3,513,482.10
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			1,873.000	14,515.75
EDWARDS LIFESCIENCES CORP			62,166.000	7,318,181.52
EGAIN CORP			4,510.000	52,225.80
EIGER BIOPHARMACEUTICALS INC			15,059.000	124,989.70
EKIMAS CORP			55.000	67.10
ELANCO ANIMAL HEALTH INC			50,651.000	1,321,484.59
ELECTROMED INC			4,581.000	56,987.64
ELECTRONIC ARTS INC			37,779.000	4,779,421.29
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	0.00
ELEMENT SOLUTIONS INC			25,991.000	569,202.90
ELI LILLY & CO			83,137.000	23,807,942.69
ELITE MATERIAL CO LTD			381,000.000	3,430,815.18
ELLINGTON RESIDENTIAL MORTGAGE			3,754.000	37,877.86
EMAGIN CORP			282.000	321.48
EMAK WORLDWIDE INC			1,137.000	0.00
EMCOR GROUP INC			7,999.000	900,927.37
EMCORE CORP			9,306.000	34,432.20
EMERALD HOLDING INC			6,810.000	23,154.00
EMERGENT BIOSOLUTIONS INC			7,685.000	315,546.10
EMERSON ELECTRIC CO			67,540.000	6,622,297.00
EMERSON RADIO CORP			4,778.000	3,667.59
EMPIRE STATE REALTY TRUST INC			20,427.000	200,593.14
EMPLOYERS HOLDINGS INC			6,899.000	282,996.98
ENANTA PHARMACEUTICALS INC			3,987.000	283,794.66
ENBRIDGE INC			25,019.000	1,153,125.71
ENCORE CAPITAL GROUP INC			5,075.000	318,354.75
ENCORE WIRE CORP			47,355.000	5,401,784.85
ENDAVA PLC ADR			19,240.000	2,559,497.20
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00

Asset Detail

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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENDO INTERNATIONAL PLC			24,359.000	56,269.29
ENDOLOGIX INC			1,462.500	0.00
ENEL SPA			1,051,032.000	7,096,105.82
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			8,549.000	262,967.24
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			19.000	25.84
ENERGY TRANSFER LP			1,962,034.000	21,955,160.46
ENERPAC TOOL GROUP CORP			9,316.000	203,927.24
ENERSYS			6,180.000	460,842.60
ENGIE SA			938,531.000	12,462,157.28
ENGLOBAL CORP			6,306.000	8,197.80
ENHERENT CORP			9,218.000	0.05
ENLINK MIDSTREAM LLC			1,078,156.000	10,404,205.40
ENNIS INC			4,472.000	82,597.84
ENOVA INTERNATIONAL INC			3,948.000	149,905.56
ENPHASE ENERGY INC			12,490.000	2,520,232.20
ENPRO INDUSTRIES INC			2,798.000	273,448.54
ENSIGN GROUP INC/THE			9,642.000	867,876.42
ENSTAR GROUP LTD			1,302.000	340,017.30
ENERGY CORP			33,691.000	3,933,424.25
ENTERPRISE BANCORP INC/MA			2,352.000	94,362.24
ENTERPRISE FINANCIAL SERVICES			3,857.000	182,474.67
ENTERPRISE PRODUCTS PARTNERS L			340,081.000	8,777,490.61
ENTRADE INC COM			13,100.000	0.00
ENVESTNET INC			6,591.000	490,634.04
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	702.90
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			12,122.000	35,153.80
ENZON PHARMACEUTICALS INC			10,765.000	3,255.33
EOG RESOURCES INC			77,376.000	9,225,540.48
EPAM SYSTEMS INC			19,198.000	5,694,318.78
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			7,805.000	437,548.30
EPR PROPERTIES			9,455.000	517,283.05
EQUIFAX INC			11,377.000	2,697,486.70

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EQUIFIN INC			394.000	0.00
EQUINIX INC			8,987.000	6,664,938.94
EQUITRANS MIDSTREAM CORP			50,664.000	427,604.16
EQUITY BANCSHARES INC			2,426.000	78,384.06
EQUITY COMMONWEALTH			14,986.000	422,755.06
EQUITY LIFESTYLE PROPERTIES IN			3,525.000	269,592.00
EQUITY RESIDENTIAL			45,117.000	4,056,920.64
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00
ERSTE GROUP BANK AG			500,240.000	18,417,630.47
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			3,699.000	48,826.80
ESCALERA RESOURCES CO			9,249.000	0.00
ESCO TECHNOLOGIES INC			4,228.000	295,621.76
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00
ESPERION THERAPEUTICS INC			8,538.000	39,616.32
ESPEY MFG. & ELECTRONICS CORP			324.000	1,181.50
ESR CAYMAN LTD HK/01821			2,786,000.000	8,662,448.63
ESSA BANCORP INC			660.000	11,847.00
ESSA PHARMA INC			3,206.000	19,813.08
ESSENT GROUP LTD			14,653.000	603,850.13
ESSENTIAL PROPERTIES REALTY TR			11,895.000	300,943.50
ESSEX PROPERTY TRUST INC			10,175.000	3,515,259.00
ESSILORLUXOTTICA SA			58,730.000	10,867,028.90
ESTABLISHMENT LABS HOLDINGS IN			3,961.000	266,931.79
ESTEE LAUDER COS INC/THE			24,926.000	6,787,848.32
ETHAN ALLEN INTERIORS INC			3,995.000	104,149.65
ETSY INC			15,267.000	1,897,382.76
EURAZEO SE			63,925.000	5,434,037.95
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			268.000	0.00
EUROPEAN WAX CENTER INC			119,673.000	3,537,533.88
EVELO BIOSCIENCES INC			6,900.000	23,391.00
EVERBRIDGE INC			4,526.000	197,514.64
EVERCEL INC			2,040.000	3,243.60
EVERCORE INC			5,212.000	580,199.84

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EVEREST RE GROUP LTD			7,101.000	2,140,099.38
EVERGREEN ENERGY INC			1,552.000	0.00
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			35,833.000	2,448,827.22
EVERI HOLDINGS INC			11,123.000	233,583.00
EVERQUOTE INC			3,490.000	56,468.20
EVERSOURCE ENERGY			45,530.000	4,015,290.70
EVERTEC INC			8,389.000	343,361.77
EVI INDUSTRIES INC			1,974.000	36,696.66
EVO PAYMENTS INC			5,421.000	125,170.89
EVOFEM BIOSCIENCES INC			2,322.000	789.48
EVOLENT HEALTH INC			16,495.000	532,788.50
EVOLUTION PETROLEUM CORP			14,495.000	98,421.05
EVOLVING SYSTEMS INC			7,624.000	13,875.68
EVOQUA WATER TECHNOLOGIES CORP			10,729.000	504,048.42
EVOTEC SE			490,000.000	14,938,438.90
EW SCRIPPS CO/THE			7,529.000	156,527.91
EXELON CORP			130,779.000	6,229,003.77
EXLSERVICE HOLDINGS INC			4,664.000	668,211.28
EXP WORLD HOLDINGS INC			7,946.000	168,216.82
EXPEDIA GROUP INC			19,105.000	3,738,275.35
EXPEDITORS INTERNATIONAL OF WA			25,233.000	2,603,036.28
EXPERIAN PLC			315,000.000	12,239,117.57
EXPONENT INC			8,650.000	934,632.50
EXPRESS INC			12,532.000	44,613.92
EXPRO GROUP HOLDINGS NV			1,022.668	18,183.04
EXTERRAN CORP			9,186.000	57,045.06
EXTRA SPACE STORAGE INC			18,828.000	3,871,036.80
EXTREME NETWORKS INC			15,309.000	186,922.89
EXXON MOBIL CORP			411,841.000	34,013,948.19
EZCORP INC			5,698.000	34,415.92
EZENIA! INC			5,456.000	2.43
F-STAR THERAPEUTICS INC			350.000	1,242.50
F5 INC			10,371.000	2,167,020.45
FAB INDS INC COM			4,400.000	0.00
FABRINET			6,046.000	635,615.98
FACTORY 2-U STORES INC			5,731.000	0.00
FACTSET RESEARCH SYSTEMS INC			5,860.000	2,544,119.00
FAIR ISAAC CORP			569.000	265,415.74

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			70.360	77.40
FARMER BROS CO			2,684.000	19,110.08
FARO TECHNOLOGIES INC			2,807.000	145,739.44
FASTENAL CO			74,313.000	4,414,192.20
FB FINANCIAL CORP			1,695.000	75,291.90
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			918.000	99,584.64
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			6,598.000	805,417.86
FEDERAL SCREW WORKS			815.000	5,142.65
FEDERAL SIGNAL CORP			11,538.000	389,407.50
FEDERATED HERMES INC			12,695.000	432,391.70
FEDEX CORP			27,371.000	6,333,375.69
FEDNAT HOLDING CO			946.000	1,277.10
FERGUSON PLC			55,000.000	7,516,754.85
FERRO CORP			8,968.000	194,964.32
FERROGLOBE PLC			16,608.000	127,881.60
FIBERCORE INC			7,424.000	0.00
FIBERMARK INC COM			6,800.000	0.00
FIBROGEN INC			10,107.000	121,486.14
FIDELITY NATIONAL FINANCIAL IN			235,293.000	11,491,710.12
FIDELITY NATIONAL INFORMATION			125,441.000	12,596,785.22
FIESTA RESTAURANT GROUP INC			3,434.000	25,669.15
FIFTH THIRD BANCORP			85,291.000	3,670,924.64
FINANCIAL INSTITUTIONS INC			3,171.000	95,542.23
FINECOBANK BANCA FINECO SPA			830,000.000	12,767,380.59
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINNING INTERNATIONAL INC			52,900.000	1,594,136.34
FINOVA GROUP INC COM			50,900.000	0.00
FIRST ACCEPTANCE CORP			5,192.000	9,864.80
FIRST BANCORP INC/THE			602.000	18,108.16
FIRST BANCORP/PUERTO RICO			22,593.000	296,420.16
FIRST BANCORP/SOUTHERN PINES N			5,936.000	247,946.72
FIRST BANCSHARES INC/THE			3,437.000	115,689.42
FIRST BUSEY CORP			8,244.000	208,902.96
FIRST BUSINESS FINANCIAL SERVI			920.000	30,185.20
FIRST CITIZENS BANCSHARES INC/			1,238.956	824,649.11
FIRST COMMONWEALTH FINANCIAL C			21,203.000	321,437.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST COMMUNITY BANKSHARES INC			1,274.000	35,939.54
FIRST FEDERAL OF SOUTH CAROLIN			1,118.000	20,124.00
FIRST FINANCIAL BANKSHARES INC			21,183.000	934,593.96
FIRST FINANCIAL CORP/IN			1,917.000	82,967.76
FIRST FINANCIAL NORTHWEST INC			1,476.000	25,254.36
FIRST FOUNDATION INC			4,849.000	117,782.21
FIRST GUARANTY BANCSHARES INC			463.000	11,084.22
FIRST HAWAIIAN INC			14,584.000	406,747.76
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INTERNET BANCORP			1,180.000	50,751.80
FIRST INTERSTATE BANCSYSTEM IN			13,298.752	488,995.11
FIRST MARINER BANCORP			4,813.000	0.00
FIRST MERCHANTS CORP			7,659.000	318,614.40
FIRST MID BANCSHARES INC			43.000	1,655.07
FIRST OF LONG ISLAND CORP/THE			2,521.000	49,058.66
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00
FIRST REPUBLIC BANK/CA			23,937.000	3,880,187.70
FIRST SAVINGS FINANCIAL GROUP			6,726.000	165,056.04
FIRST STATE BANCORPORATION/NM			2,669.000	0.00
FIRST UNITED CORP			5,518.000	124,320.54
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH HOLDINGS INC			5,950.000	418,523.00
FIRSTENERGY CORP			72,655.000	3,331,958.30
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			233,486.000	23,675,480.40
FLAGSTAR BANCORP INC			6,183.000	262,159.20
FLANIGAN'S ENTERPRISES INC			102.000	3,435.36
FLEETCOR TECHNOLOGIES INC			7,573.000	1,886,131.38
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEX LTD			439,835.000	8,158,939.25
FLEXION THERAPEUTICS INC			4,787.000	0.00
FLEXSTEEL INDUSTRIES INC			3,239.000	62,512.70
FLOTEK INDUSTRIES INC			7,023.000	8,848.98
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLUOR CORP			20,749.000	595,288.81
FLUSHING FINANCIAL CORP			5,268.000	117,739.80
FLYI INC COM			29,300.000	0.00
FMC CORP			16,588.000	2,182,483.16

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNB CORP/PA			42,332.000	527,033.40	
FOAMEX INTL INC COM NEW			9,459.000	0.00	
FOCUS ENHANCEMENTS INC			19,974.000	0.00	
FOGHORN THERAPEUTICS INC			3,635.000	55,361.05	
FONAR CORP			6,836.000	126,807.80	
FOOTBALL EQUITIES INC			5,500.000	0.00	
FOOTSTAR INC			18,000.000	0.00	
FORD MOTOR CO			485,613.000	8,211,715.83	
FORD OTOMOTIV SANAYI AS			118,609.000	2,415,401.69	
FORESTAR GROUP INC			7,505.000	133,288.80	
FORMA THERAPEUTICS HOLDINGS IN			3,011.000	28,002.30	
FORMFACTOR INC			10,337.000	434,464.11	
FORRESTER RESEARCH INC			4,630.000	261,224.60	
FORTE BIOSCIENCES INC			100.000	146.00	
FORTINET INC			18,596.000	6,354,997.04	
FORTIS HEALTHCARE LTD			406,920.000	1,559,479.66	
FORTITUDE GOLD CORP			3,539.000	5,798.60	
FORTIVE CORP			41,998.000	2,558,938.14	
FORTNOX AB			185,812.000	1,035,789.15	
FORTUNE BRANDS HOME & SECURITY			18,754.000	1,393,047.12	
FORUM ENERGY TECHNOLOGIES INC			357.000	8,175.30	
FORWARD AIR CORP			5,116.000	500,242.48	
FOSSIL GROUP INC			5,180.000	49,935.20	
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	0.00	
FOUR CORNERS PROPERTY TRUST IN			11,092.000	299,927.68	
FOX CORP			61,650.000	2,388,996.35	
FOX FACTORY HOLDING CORP			5,866.000	574,574.70	
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00	
FRANKLIN BSP REALTY TRUST INC			6,334.607	88,557.81	
FRANKLIN COVEY CO			3,447.000	155,873.34	
FRANKLIN ELECTRIC CO INC			6,873.000	570,733.92	
FRANKLIN RESOURCES INC			26,223.000	732,146.16	
FRANKLIN STREET PROPERTIES COR			11,720.000	69,148.00	
FREEDOM HOLDING CORP/NV			3,830.000	228,268.00	
FREEPOR-T-MCMORAN INC			160,841.000	8,000,231.34	
FREIGHTCAR AMERICA INC			4,375.000	25,856.25	
FREQUENCY ELECTRONICS INC			3,254.000	28,309.80	
FREQUENCY THERAPEUTICS INC			2,830.000	5,999.60	
FRESH CHOICE INC			6,600.000	0.00	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FRESH DEL MONTE PRODUCE INC			4,710.000	122,036.10	
FRIEDMANS INC CL A			10,900.000	0.00	
FRONTIER INS GROUP INC NEW			46,400.000	0.00	
FRONTLINE CAP GROUP COM			30,400.000	0.00	
FRONTLINE LTD/BERMUDA			18,640.000	164,032.00	
FRP HOLDINGS INC			783.000	45,257.40	
FS BANCORP INC			1,739.000	53,909.00	
FUBON FINANCIAL HOLDING CO LTD			3,985,265.000	10,640,726.52	
FUEL TECH INC			2,334.000	3,384.30	
FULCRUM THERAPEUTICS INC			3,703.000	87,575.95	
FULGENT GENETICS INC			4,467.000	278,785.47	
FULTON FINANCIAL CORP			20,972.000	348,554.64	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTURE PLC			28,720.000	983,925.17	
FUTUREFUEL CORP			5,126.000	49,875.98	
G-III APPAREL GROUP LTD			5,337.000	144,365.85	
G1 THERAPEUTICS INC			8,625.000	65,550.00	
GA EXPRESS INC			1,881.000	0.00	
GALAGEN INC			100.000	0.00	
GALAXY ENTERTAINMENT GROUP LTD HK/00027			1,364,000.000	8,186,020.40	
GALECTIN THERAPEUTICS INC			5,579.000	8,982.19	
GALMED PHARMACEUTICALS LTD			1,639.000	2,606.01	
GAMCO INVESTORS INC			6,498.000	143,670.78	
GAMETECH INTERNATIONAL INC			4,418.000	0.00	
GANNETT CO INC			17,668.000	79,682.68	
GARGOYLES INC			187.000	0.00	
GARMIN LTD			24,072.000	2,855,179.92	
GARTNER INC			10,751.000	3,197,992.46	
GATX CORP			4,993.000	615,786.69	
GAZTRANSPORT ET TECHNIGAZ SA			15,221.000	1,718,968.04	
GB GROUP PLC			220,715.000	1,604,136.31	
GCP APPLIED TECHNOLOGIES INC			7,020.000	220,568.40	
GENASYS INC			1,853.000	5,095.75	
GENE BIOTHERAPEUTICS INC			65.000	0.00	
GENERAC HOLDINGS INC			7,992.000	2,375,701.92	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	0.00	
GENERAL DYNAMICS CORP			21,494.000	5,183,922.92	
GENERAL ELECTRIC CO			114,107.000	10,440,790.50	
GENERAL MILLS INC			56,254.000	3,809,520.88	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL MOLY INC			5,187.000	0.00
GENERAL MOTORS CO			171,910.000	7,519,343.40
GENERAL STEEL HOLDINGS INC			1,145.000	0.00
GENESCO INC			3,486.000	221,744.46
GENESIS ENERGY LP			424,327.000	4,968,869.17
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			1,212.000	8,181.00
GENMAB A/S			57,510.000	21,204,895.79
GENTHERM INC			6,188.000	451,971.52
GENUINE PARTS CO			21,410.000	2,698,088.20
GENWORTH FINANCIAL INC			53,170.000	200,982.60
GEOGLOBAL RESOURCES INC			2,056.000	0.00
GEOPETRO RESOURCES CO			1,269.000	0.30
GEOSPACE TECHNOLOGIES CORP			5,077.000	29,192.75
GERMAN AMERICAN BANCORP INC			3,914.000	148,692.86
GERON CORP			8,161.000	11,098.96
GETTY REALTY CORP			5,420.000	155,120.40
GFL ENVIRONMENTAL INC			422,208.000	13,738,648.32
GIBRALTAR INDUSTRIES INC			5,375.000	230,856.25
GIGA-TRONICS INC			104.000	226.72
GILEAD SCIENCES INC			152,083.000	9,041,334.35
GLACIER BANCORP INC			13,798.301	693,778.57
GLADSTONE COMMERCIAL CORP			4,351.000	95,809.02
GLADSTONE LAND CORP			11,167.000	406,702.14
GLASSBRIDGE ENTERPRISES INC			3.000	23.79
GLATFELTER CORP			5,125.000	63,447.50
GLAUKOS CORP			5,334.000	308,411.88
GLAXOSMITHKLINE PLC			625,500.000	13,565,755.68
GLOBAL INDUSTRIAL CO			5,939.000	191,413.97
GLOBAL MEDICAL REIT INC			7,071.000	115,398.72
GLOBAL NET LEASE INC			13,864.000	218,080.72
GLOBAL PAYMENTS INC			100,106.000	13,698,505.04
GLOBAL TECHNOLOGIES LTD			4,068.000	0.12
GLOBALSTAR INC			39,761.000	58,448.67
GLOBANT SA			15,390.000	4,033,257.30
GLOBE LIFE INC			8,664.000	871,598.40
GLYCOMIMETICS INC			5,489.000	6,257.46
GMS INC			6,187.000	307,926.99
GODADDY INC			6,661.000	557,525.70



BNY MELLON

Asset Detail

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLAR LNG LTD			16,964.000	420,367.92
GOLD RESOURCE CORP			13,553.000	30,223.19
GOLDEN ENTERTAINMENT INC			554.000	32,170.78
GOLDEN OCEAN GROUP LTD			15,919.000	197,129.65
GOLDMAN SACHS BDC INC			2,992.000	58,673.12
GOLDMAN SACHS GROUP INC/THE			33,870.000	11,180,487.00
GOODYEAR TIRE & RUBBER CO/THE			42,075.000	601,251.75
GOOSEHEAD INSURANCE INC			56,150.000	4,411,705.50
GOPRO INC			12,765.000	108,885.45
GORMAN-RUPP CO/THE			4,726.000	169,568.88
GOSSAMER BIO INC			19,757.000	171,490.76
GRAFTECH INTERNATIONAL LTD			22,329.000	214,804.98
GRAFTON GROUP PLC			123,662.000	1,599,702.30
GRAHAM CORP			3,559.000	27,439.89
GRAHAM HOLDINGS CO			682.000	417,022.54
GRAN TIERRA ENERGY INC			40,589.000	63,724.73
GRAND CANYON EDUCATION INC			5,834.000	566,539.74
GRANITE BROAD LLC RBR			70.000	0.00
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			8,162.000	267,713.60
GRANITE POINT MORTGAGE TRUST I			4,475.000	49,762.00
GRAPHITE BIO INC			6,608.000	33,700.80
GRAY TELEVISION INC			18,700.000	409,266.77
GREAT AMERICAN BANCORP INC			144.000	4,661.28
GREAT ELM GROUP INC			1,871.000	3,386.51
GREAT LAKES DREDGE & DOCK CORP			6,171.000	86,579.13
GREAT SOUTHERN BANCORP INC			1,227.000	72,405.27
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	3,280.16
GREEN DOT CORP			8,337.000	229,100.76
GREEN PLAINS INC			12,107.000	375,438.07
GREENBRIER COS INC/THE			3,584.000	184,611.84
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENIDGE GENERATION HOLDINGS			712.000	6,123.20
GREENLIGHT CAPITAL RE LTD			10,191.000	72,050.37
GREGGS PLC			30,052.000	973,767.64
GREIF INC			3,643.000	237,013.58
GRID DYNAMICS HOLDINGS INC			613,471.000	8,637,671.68
GRIFFON CORP			7,594.000	152,107.82

Asset Detail

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRITSTONE BIO INC			4,331.000	17,843.72
GROCERY OUTLET HOLDING CORP			11,063.000	362,645.14
GROUP 1 AUTOMOTIVE INC			2,809.000	471,434.47
GROWGENERATION CORP			6,609.000	60,868.89
GRUPO AEROPORTUARIO DEL SUREST ADR			24,307.000	5,386,431.20
GSE SYSTEMS INC			2,630.000	5,470.40
GSV INC			770.000	0.01
GTT COMMUNICATIONS INC			11,875.000	270.75
GTX INC			397.000	0.00
GUARANTY FEDERAL BANCSHARES IN			231.000	7,260.33
GUESS? INC			6,461.000	141,172.85
GUIDED THERAPEUTICS INC			0.002	0.00
GULF ISLAND FABRICATION INC			2,805.000	10,995.60
GULFPORT ENERGY CORP			1,307.000	117,394.74
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,302.000	7,632.64
H&E EQUIPMENT SERVICES INC			3,447.000	150,013.44
HACKETT GROUP INC/THE			5,515.000	127,175.90
HAEMONETICS CORP			6,135.000	387,854.70
HAIN CELESTIAL GROUP INC/THE			10,661.000	366,738.40
HALLADOR ENERGY CO			8,926.000	31,241.00
HALLIBURTON CO			105,874.000	4,009,448.38
HALLMARK FINANCIAL SERVICES IN			5,910.000	21,453.30
HALOZYME THERAPEUTICS INC			18,386.000	733,233.68
HAMILTON BEACH BRANDS HOLDING			2,302.000	26,772.26
HAMILTON LANE INC			3,898.000	301,276.42
HAMPSHIRE GROUP LTD			2,587.000	0.00
HANCOCK WHITNEY CORP			12,161.000	634,196.15
HANGER INC			6,504.000	119,218.32
HANKOOK TIRE & TECHNOLOGY CO L			188,040.000	5,220,529.17
HANMI FINANCIAL CORP			3,682.000	90,614.02
HANNON ARMSTRONG SUSTAINABLE I			9,914.000	470,221.02
HARBOR DIVERSIFIED INC			1,094.000	2,658.42
HARBOURTON CAPITAL GROUP INC			233.000	0.00
HARMONIC INC			14,134.000	131,304.86
HARMONY BIOSCIENCES HOLDINGS I			2,624.000	127,657.60
HARPOON THERAPEUTICS INC			4,113.000	20,441.61
HARROW HEALTH INC			11,721.000	79,937.22
HARTE HANKS INC			579.000	4,371.45

Asset Detail

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARTFORD FINANCIAL SERVICES GR			52,596.000	3,776,918.76
HARVARD BIOSCIENCE INC			18,442.000	114,524.82
HARVEST NATURAL RESOURCES INC			1,538.000	0.00
HASBRO INC			12,092.000	990,576.64
HASTINGS MANUFACTURING CO			262.000	0.00
HAUPPAUGE DIGITAL INC			3,900.000	1.40
HAVERTY FURNITURE COS INC			3,239.000	88,813.38
HAWAIIAN HOLDINGS INC			7,869.000	155,019.30
HAWKINS INC			6,173.000	283,340.70
HAWTHORN BANCSHARES INC			698.000	17,645.44
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			1,661.000	70,758.60
HB FULLER CO			9,452.000	624,493.64
HCA HEALTHCARE INC			24,041.000	6,025,155.42
HDFC BANK LTD			303,446.000	5,888,113.97
HDFC BANK LTD ADR			439,610.000	26,961,281.30
HDFC LIFE INSURANCE CO LTD			338,203.000	2,402,122.84
HEALTHCARE REALTY TRUST INC			20,205.000	555,233.40
HEALTHCARE SERVICES GROUP INC			11,602.000	215,449.14
HEALTHEQUITY INC			9,721.000	655,584.24
HEALTHPEAK PROPERTIES INC			76,552.000	2,628,030.16
HEALTHSTREAM INC			4,447.000	88,584.24
HEALTHWAREHOUSE.COM INC			409.000	63.40
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			10,994.000	154,685.58
HEARTLAND FINANCIAL USA INC			4,598.000	219,922.34
HECLA MINING CO			51,139.000	335,983.23
HEIDRICK & STRUGGLES INTERNATI			4,601.000	182,107.58
HELEN OF TROY LTD			3,672.000	719,124.48
HELICOS BIOSCIENCES CORP			297.000	0.00
HELIOS AND MATHESON ANALYTICS			0.648	0.00
HELIOS TECHNOLOGIES INC			2,870.000	230,317.50
HELIX ENERGY SOLUTIONS GROUP I			26,462.000	126,488.36
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			12,976.000	555,113.28
HENNESSY ADVISORS INC			2,866.000	29,003.92
HENRY SCHEIN INC			23,663.000	2,063,176.97
HENSOLDT AG			357,029.000	10,527,080.40
HERC HOLDINGS INC			3,611.000	603,361.99

Asset Detail

Acct Base Currency Code : USD

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERCULES CAPITAL INC			16,698.000	301,732.86
HERITAGE COMMERCE CORP			321.000	3,611.25
HERITAGE FINANCIAL CORP/WA			5,758.000	144,295.48
HERITAGE-CRYSTAL CLEAN INC			754.000	22,325.94
HERON THERAPEUTICS INC			10,886.000	62,267.92
HERSHA HOSPITALITY TRUST			6,039.000	54,834.12
HERSHEY CO/THE			21,054.000	4,560,928.02
HERTZ GLOBAL HOLDINGS INC			1.000	22.14
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			2.000	30.46
HESKA CORP			3,126.000	432,263.28
HESS CORP			50,860.000	5,444,054.40
HESS MIDSTREAM LP			38,656.000	1,159,680.00
HEWLETT PACKARD ENTERPRISE CO			191,806.000	3,205,078.26
HEXAGON AB			1,440,127.000	20,513,859.14
HG HOLDINGS INC			241.000	2,048.50
HHGREGG INC			6,832.000	4.01
HIBBETT INC			3,476.000	154,125.84
HIGHPEAK ENERGY INC			6,437.000	142,901.40
HIKMA PHARMACEUTICALS PLC			395,000.000	10,718,781.82
HILL INTERNATIONAL INC			4,449.000	7,251.87
HILLENBRAND INC			11,105.000	490,507.85
HILLTOP HOLDINGS INC			11,143.000	327,604.20
HILTON GRAND VACATIONS INC			10,493.000	545,740.93
HILTON WORLDWIDE HOLDINGS INC			25,993.000	3,944,177.82
HINDUSTAN UNILEVER LTD			107,759.000	2,913,368.27
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			478.000	164,049.60
HISPANIC EXPRESS INC			200.000	0.00
HMN FINANCIAL INC			1,279.000	31,668.04
HNI CORP			6,181.000	229,006.05
HOLLYSYS AUTOMATION TECHNOLOGI			6,409.000	102,351.73
HOLOGIC INC			27,833.000	2,138,131.06
HOLOGRAPHIC STORAGE LTD			43.000	0.00
HOME BANCORP INC			2,235.000	91,165.65
HOME BANCSHARES INC/AR			20,446.000	462,079.60
HOME DEPOT INC/THE			122,324.000	36,615,242.92
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			3,527.000	167,109.26
HOMETRUST BANCSHARES INC			2,765.000	81,650.45

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOMOLOGY MEDICINES INC			8,227.000	25,010.08
HON HAI PRECISION INDUSTRY CO			1,602,000.000	5,926,810.18
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	3,029,370.00
HONEYWELL INTERNATIONAL INC			65,846.000	12,812,314.68
HONG KONG EXCHANGES & CLEARING HK/00388			33,300.000	1,579,234.88
HOOKER FURNISHINGS CORP			1,161.000	21,989.34
HOOPER HOLMES INC			820.000	0.00
HOPE BANCORP INC			15,143.000	243,499.44
HORIZON BANCORP INC/IN			2,100.000	39,207.00
HORIZON GLOBAL CORP			2,403.000	13,721.13
HORIZON THERAPEUTICS PLC			80,432.000	8,462,250.72
HORMEL FOODS CORP			54,787.000	2,823,721.98
HOST HOTELS & RESORTS INC			113,005.000	2,195,687.15
HOSTESS BRANDS INC			17,946.000	393,735.24
HOULIHAN LOKEY INC			5,782.000	507,659.60
HOUSING DEVELOPMENT FINANCE CO			154,050.000	4,859,665.18
HOUSTON AMERICAN ENERGY CORP			241.000	1,070.04
HOVNIANIAN ENTERPRISES INC			248.000	14,656.80
HOWDEN JOINERY GROUP PLC			182,366.000	1,843,581.43
HOWMET AEROSPACE INC			35,393.000	1,272,024.42
HP INC			115,598.000	4,196,207.40
HSBC HOLDINGS PLC HK/00005			3,579,600.000	24,773,899.99
HUBSPOT INC			14,770.000	7,014,863.80
HUDSON GLOBAL INC			59.000	2,399.53
HUDSON PACIFIC PROPERTIES INC			18,808.000	521,922.00
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			12,808.000	5,573,657.36
HUNTINGTON BANCSHARES INC/OH			251,637.000	3,678,932.94
HUNTINGTON INGALLS INDUSTRIES			3,736.000	745,107.84
HURCO COS INC			1,499.000	47,248.48
HURON CONSULTING GROUP INC			2,876.000	131,749.56
HUTTIG BUILDING PRODUCTS INC			294.000	3,134.04
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYCROFT MINING HOLDING CORP			659.000	53.53
HYPERDYNAMICS CORP			406.000	0.02
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			2,626.000	87,209.46
HYUNDAI GLOVIS CO LTD			43,300.000	6,876,981.34
HYUNDAI MOTOR CO			12,094.000	1,801,052.55

Asset Detail

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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
I3 VERTICALS INC			2,823.000	78,648.78
IAC/INTERACTIVECORP			7,743.000	776,468.04
IBERDROLA SA			1,379,312.000	15,224,139.65
ICAD INC			1,318.000	5,878.28
ICF INTERNATIONAL INC			2,834.000	266,792.76
ICHOR HOLDINGS LTD			2,933.000	104,473.46
ICICI BANK LTD ADR			146,582.000	2,776,263.08
ICON PLC			120,380.000	29,278,823.60
ICU MEDICAL INC			2,414.000	537,452.96
IDACORP INC			5.000	576.80
IDEAYA BIOSCIENCES INC			3,934.000	44,021.46
IDENTIV INC			369.000	5,966.73
IDERA PHARMACEUTICALS INC			1,377.000	688.50
IDEX CORP			11,314.000	2,169,233.22
IDEXX LABORATORIES INC			17,499.000	9,573,002.94
IDNA INC			2,887.000	0.00
IDT CORP			3,854.000	131,382.86
IENTERTAINMENT NETWORK INC			831.000	0.00
IES HOLDINGS INC			1,220.000	49,044.00
IGM BIOSCIENCES INC			6,949.000	185,746.77
IGO CORPORATIONS			26,400.000	0.00
IHEARTMEDIA INC			13,880.000	262,470.80
II-VI INC			12,590.000	912,649.10
ILLINOIS TOOL WORKS INC			28,522.000	5,972,506.80
ILLUMINA INC			17,377.000	6,071,523.80
IMAGEWARE SYSTEMS INC			1,055.000	14.77
IMAGINON INC			667.000	0.00
IMAGO BIOSCIENCES INC			5,920.000	114,078.40
IMAX CORP			4,826.000	91,356.18
IMEDIA BRANDS INC			342.000	2,062.26
IMMATICS NV			7,561.000	60,412.39
IMMERSION CORP			6,821.000	37,924.76
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNEERING CORP			1,085.000	7,019.95
IMMUNIC INC			14,295.000	161,533.50
IMMUNOGEN INC			23,200.000	110,432.00
IMPAC MORTGAGE HOLDINGS INC			521.000	390.75
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			355,600.000	7,540,372.92

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMPINJ INC			18,211.000	1,157,126.94
INARI MEDICAL INC			4,124.000	373,799.36
INCOMNET INC			300.000	0.00
INCYTE CORP			17,544.000	1,393,344.48
INDEPENDENCE CONTRACT DRILLING			310.000	1,280.30
INDEPENDENCE REALTY TRUST INC			12,611.000	333,434.84
INDEPENDENT BANK CORP			7,102.400	580,195.06
INDEPENDENT BANK CORP/MI			170.000	3,740.00
INDEPENDENT BANK GROUP INC			7,604.000	541,100.64
INDIAN ENERGY EXCHANGE LTD			396,925.000	1,177,024.74
INDUS REALTY TRUST INC			2,459.000	179,728.31
INDUSTRIA DE DISENO TEXTIL SA			415,428.000	9,142,829.58
INDUSTRIAL & COMMERCIAL BANK O HK/01398			2,734,000.000	1,679,206.79
INDUSTRIAL LOGISTICS PROPRTIE			7,710.000	174,785.70
INDUTRADE AB			67,982.000	1,738,321.20
INDYMAC BANCORP INC			25,800.000	0.00
INFINEON TECHNOLOGIES AG			566,919.000	19,544,793.47
INFINERA CORP			15,780.000	136,812.60
INFINITY ENERGY RESOURCES INC			204.000	73.44
INFINITY PHARMACEUTICALS INC			9,348.000	10,656.72
INFORMA PLC			1,099,545.000	8,712,354.43
INFORMATION SERVICES GROUP INC			3,011.000	20,504.91
ING GROEP NV			666,000.000	7,047,887.82
INGERSOLL RAND INC			53,756.000	2,706,614.60
INGEVITY CORP			6,081.000	389,609.67
INGLES MARKETS INC			4,139.000	368,577.95
INHIBITOR THERAPEUTICS INC			1,225.000	124.95
INHIBRX INC			7,367.000	164,136.76
INMODE LTD			9,576.000	353,450.16
INNOSPEC INC			3,539.000	327,534.45
INNOVATE CORP			306.000	1,129.14
INNOVATIVE INDUSTRIAL PROPRTI			2,389.000	490,700.60
INNOVATIVE SOLUTIONS AND SUPPO			878.000	7,076.68
INNOVEX INC/MN			8,343.000	0.00
INNOVIVA INC			19,638.000	379,995.30
INOGEN INC			2,071.000	67,141.82
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			3,332.000	13,494.60
INSIGHT ENTERPRISES INC			6,913.000	741,903.16

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INSIGNIA SYSTEMS INC			280.000	3,169.60
INSMED INC			17,913.000	420,955.50
INSPERITY INC			5,893.000	591,775.06
INSPIRE MEDICAL SYSTEMS INC			3,004.000	771,096.76
INSTALLED BUILDING PRODUCTS IN			3,550.000	299,939.50
INSTEEL INDUSTRIES INC			5,776.000	213,654.24
INSULET CORP			3,438.000	915,848.82
INTEGER HOLDINGS CORP			5,866.000	472,623.62
INTEGRA BANK CORP			2,671.000	0.00
INTEGRAL VISION INC			4,289.000	0.00
INTEL CORP			401,801.000	19,913,257.56
INTELLIA THERAPEUTICS INC			8,524.000	619,439.08
INTELLICHECK INC			158.000	402.90
INTER PARFUMS INC			2,784.000	245,131.20
INTERCEPT PHARMACEUTICALS INC			3,304.000	53,756.08
INTERCONTINENTAL EXCHANGE INC			52,397.000	6,922,691.64
INTERDIGITAL INC			5,639.000	359,768.20
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00
INTERFACE INC			6,782.000	92,031.74
INTERLINK ELECTRONICS INC			705.000	6,803.25
INTERMET CORP			20,500.000	0.00
INTERNATIONAL BANCSHARES CORP			9,011.000	380,354.31
INTERNATIONAL BUSINESS MACHINE			83,633.000	10,873,962.66
INTERNATIONAL FLAVORS & FRAGRA			27,084.000	3,556,941.72
INTERNATIONAL GAME TECHNOLOGY			11,771.000	290,508.28
INTERNATIONAL ISOTOPES INC			831.000	70.64
INTERNATIONAL PAPER CO			65,534.000	3,024,394.10
INTERNATIONAL SEAWAYS INC			7,079.000	127,705.16
INTERNET INITIATIVE JAPAN INC			59,400.000	2,008,955.73
INTERPACE BIOSCIENCES INC			35.000	168.00
INTERPACE BIOSCIENCES INC RTS			35.000	0.00
INTERPLAY ENTERTAINMENT CORP			12,923.000	0.00
INTERPUBLIC GROUP OF COS INC/T			36,707.000	1,301,263.15
INTERROLL HOLDING AG			376.000	1,248,226.03
INTERSECT ENT INC			6,704.000	187,779.04
INTERTAPE POLYMER GROUP INC			63,700.000	2,023,630.76
INTERVISUAL BOOKS INC			5,600.000	0.00
INTEST CORP			3,597.000	38,595.81
INTEVAC INC			6,638.000	35,513.30



BNY MELLON

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTRA-CELLULAR THERAPIES INC			9,591.000	586,873.29
INTREPID POTASH INC			733.000	60,208.62
INTRICON CORP			9,240.000	220,466.40
INTRUSION INC			2,137.000	5,214.28
INTUIT INC			28,027.000	13,476,502.68
INTUITIVE SURGICAL INC			34,628.000	10,446,575.04
INUVO INC			1,115.000	546.35
INVACARE CORP			12,916.000	18,211.56
INVESCO LTD			31,828.000	733,953.68
INVESCO MORTGAGE CAPITAL INC			20,621.000	47,015.88
INVESTAR HOLDING CORP			7,231.000	138,039.79
INVESTORS BANCORP INC			46,654.000	696,544.22
INVESTORS TITLE CO			511.000	101,305.75
INVITATION HOMES INC			16,011.000	643,321.98
INVIVO THERAPEUTICS HOLDINGS C			3.734	1.29
ION GEOPHYSICAL CORP			1,556.000	1,356.84
IPG PHOTONICS CORP			3,331.000	365,610.56
IQVIA HOLDINGS INC			17,816.000	4,119,237.36
IRADIMED CORP			5,001.000	224,244.84
IRIDEX CORP			6,493.000	30,062.59
IRIDIUM COMMUNICATIONS INC			15,693.000	632,741.76
IROBOT CORP			4,221.000	267,611.40
IRON MOUNTAIN INC			27,003.000	1,496,236.23
IRONWOOD PHARMACEUTICALS INC			32,834.000	413,051.72
ISHARES CORE S&P MIDCAP ETF			1,095,414.000	293,943,392.76
ISIGN SOLUTIONS INC			2.000	2.30
ISRAEL DISCOUNT BANK LTD			2,177,763.000	13,621,041.74
ISTAR INC			13,249.000	310,159.09
ISUZU MOTORS LTD			541,600.000	7,085,979.86
ITEOS THERAPEUTICS INC			5,831.000	187,641.58
ITERIS INC			3,055.000	9,103.90
ITOCHU CORP			266,600.000	9,102,289.66
ITRON INC			6,354.000	334,728.72
ITT INC			58,353.000	4,388,729.13
ITURAN LOCATION AND CONTROL LT			2,823.000	64,985.46
ITZYOURMALL INC			17.000	0.00
IVERIC BIO INC			10,703.000	180,131.49
J & J SNACK FOODS CORP			2,659.000	412,410.90
J M SMUCKER CO/THE			20,606.000	2,790,258.46

Asset Detail

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
J SAINSBURY PLC			2,652,600.000	8,825,663.21	
JACK HENRY & ASSOCIATES INC			9,737.000	1,918,675.85	
JACK IN THE BOX INC			3,160.000	295,175.60	
JACO ELECTRONICS INC			1,562.000	0.01	
JACOBS ENGINEERING GROUP INC			20,901.000	2,880,366.81	
JAKKS PACIFIC INC			895.000	12,556.85	
JAPAN AIRLINES CO LTD			260,100.000	4,907,345.04	
JB HUNT TRANSPORT SERVICES INC			13,401.000	2,690,786.79	
JBG SMITH PROPERTIES			15,891.000	464,335.02	
JD SPORTS FASHION PLC			617,412.000	1,205,147.24	
JD.COM INC ADR			41,710.000	2,413,757.70	
JD.COM INC HK/09618			65,215.000	1,948,605.62	
JELD-WEN HOLDING INC			9,677.000	196,249.56	
JER INVESTORS TRUST INC			786.000	0.01	
JOHN B SANFILIPPO & SON INC			1,020.000	85,108.80	
JOHN BEAN TECHNOLOGIES CORP			4,657.000	551,714.79	
JOHN WILEY & SONS INC			6,916.000	366,755.48	
JOHNSON & JOHNSON			251,742.000	44,616,234.66	
JOHNSON CONTROLS INTERNATIONAL			77,752.000	5,098,198.64	
JOHNSON OUTDOORS INC			2,484.000	193,081.32	
JOINT CORP/THE			150,705.000	5,333,449.95	
JONES LANG LASALLE INC			3.000	718.38	
JOURNAL REGISTER CO COM			18,400.000	0.00	
JPM -CW23 CTS INTERNATI WTS EXP 23-JAN-2023			859,840.000	1,583,100.44	
JPMORGAN CHASE & CO			293,399.000	39,996,151.68	
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,323,000.000	1,555,894.22	
JUBILANT INGREVIA LTD			501,200.000	2,975,451.34	
JUBILANT PHARMOVA LTD			570,500.000	2,922,330.32	
JUNIPER NETWORKS INC			30,325.000	1,126,877.00	
JW MAYS INC			248.000	9,548.00	
JYSKE BANK A/S			28,181.000	1,555,459.18	
K+S AG			41,018.000	1,252,781.70	
KA WANG HOLDING INC			2.000	0.00	
KADANT INC			1,457.000	282,934.83	
KAISER ALUMINUM CORP			2,259.000	212,707.44	
KALA PHARMACEUTICALS INC			5,115.000	7,058.70	
KALEIDO BIOSCIENCES INC			9,750.000	16,087.50	
KALVISTA PHARMACEUTICALS INC			13,678.000	201,613.72	
KAMAN CORP			3,874.000	168,441.52	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KANSAS CITY LIFE INSURANCE CO			1,342.000	13,650.00	
KAR AUCTION SERVICES INC			19,147.000	345,603.35	
KARYOPHARM THERAPEUTICS INC			8,824.000	65,032.88	
KASPIEN HOLDINGS INC			297.000	2,156.22	
KATY INDUSTRIES INC			5,499.000	0.00	
KB FINANCIAL GROUP INC			190,400.000	9,629,564.23	
KB HOME			12,033.000	389,628.54	
KBR INC			19,600.000	1,072,708.00	
KDDI CORP			376,000.000	12,406,838.40	
KE HOLDINGS INC ADR			60,352.000	746,554.24	
KEARNY FINANCIAL CORP/MD			15,878.000	204,508.64	
KELLOGG CO			43,293.000	2,791,965.57	
KELLY SERVICES INC			4,192.000	90,924.48	
KENNAMETAL INC			13,012.000	372,273.32	
KENNEDY-WILSON HOLDINGS INC			17,170.000	418,776.30	
KEROS THERAPEUTICS INC			1,944.000	105,714.72	
KEURIG DR PEPPER INC			28,169.000	1,067,605.10	
KEWAUNEE SCIENTIFIC CORP			494.000	7,064.20	
KEYCORP			139,218.000	3,115,698.84	
KEYENCE CORP			34,400.000	16,225,746.77	
KEYSIGHT TECHNOLOGIES INC			35,094.000	5,543,799.18	
KEYSTONE CONS INDS INC			5,800.000	0.00	
KEYWORDS STUDIOS PLC			395,000.000	13,626,010.85	
KEZAR LIFE SCIENCES INC			7,500.000	124,650.00	
KFORCE INC			5,122.000	378,874.34	
KID BRANDS INC			2,768.000	0.18	
KIMBALL ELECTRONICS INC			4,051.000	80,979.49	
KIMBALL INTERNATIONAL INC			6,458.000	54,570.10	
KIMBERLY-CLARK CORP			36,537.000	4,499,896.92	
KIMCO REALTY CORP			57,508.000	1,420,447.60	
KINDER MORGAN INC			280,076.000	5,296,237.16	
KINETIK HOLDINGS INC			9,791.000	636,512.91	
KINGDEE INTERNATIONAL SOFTWARE HK/00268			949,000.000	2,110,935.46	
KINGFISHER PLC			709,600.000	2,386,189.02	
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00	
KINSALE CAPITAL GROUP INC			2,840.000	647,576.80	
KIRBY CORP			7,845.000	566,330.55	
KIRKLAND'S INC			1,616.000	15,012.64	
KITE REALTY GROUP TRUST			30,337.613	690,787.45	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KKR & CO INC			229,344.000	13,409,743.68
KLA CORP			16,298.000	5,966,045.88
KLX ENERGY SERVICES HOLDINGS I			649.000	3,355.33
KNOWLES CORP			10,736.000	231,146.08
KOBE BUSSAN CO LTD			610,600.000	18,990,854.92
KONA GRILL INC			1,503.000	0.00
KONGSBERG GRUPPEN ASA			37,911.000	1,521,816.21
KONINKLIJKE AHOLD DELHAIZE NV			343,300.000	11,121,136.47
KONINKLIJKE DSM NV			143,108.000	25,874,731.39
KONTOOR BRANDS INC			5,831.000	241,111.85
KOPIN CORP			10,478.000	26,509.34
KOPPERS HOLDINGS INC			6,110.000	168,147.20
KOREA SHIPBUILDING & OFFSHORE			46,508.000	3,411,211.45
KOREAN REINSURANCE CO			532,200.000	4,320,650.97
KORN FERRY			8,242.000	535,235.48
KOSMOS ENERGY LTD			49,825.000	358,241.75
KOSS CORP			1,824.000	5,111.28
KOTAK MAHINDRA BANK LTD			173,974.000	4,026,714.71
KOTOBUKI SPIRITS CO LTD			30,100.000	1,616,906.29
KRAFT HEINZ CO/THE			92,906.000	3,659,567.34
KRATOS DEFENSE & SECURITY SOLU			12,888.000	263,946.24
KROGER CO/THE			89,194.000	5,117,059.78
KRONOS BIO INC			4,568.000	33,026.64
KRONOS WORLDWIDE INC			3,903.000	60,574.56
KRUNG THAI BANK PCL			12,448,500.000	5,166,595.50
KRYSTAL BIOTECH INC			2,393.000	159,230.22
KT&G CORP			93,600.000	6,232,016.57
KUBOO INC			208.000	2.75
KULICKE & SOFFA INDUSTRIES INC			9,114.000	510,566.28
KURA ONCOLOGY INC			13,138.000	211,259.04
KURA SUSHI USA INC			105,734.000	5,831,230.10
KVH INDUSTRIES INC			5,985.000	54,463.50
KYNDRYL HOLDINGS INC			1.400	18.37
L B FOSTER CO			2,375.000	36,503.75
L3HARRIS TECHNOLOGIES INC			18,300.000	4,547,001.00
LA JOLLA PHARMACEUTICAL CO			14,483.000	61,842.41
LA-Z-BOY INC			7,093.000	187,042.41
LABORATORY CORP OF AMERICA HOL			12,173.000	3,209,533.18
LADDER CAPITAL CORP			20,773.000	246,575.51



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAKE SHORE BANCORP INC			152.000	2,264.80
LAKELAND BANCORP INC			3,626.000	60,554.20
LAKELAND FINANCIAL CORP			3,523.000	257,179.00
LAKELAND INDUSTRIES INC			329.000	6,320.09
LAM RESEARCH CORP			14,248.000	7,659,867.28
LAMB WESTON HOLDINGS INC			13,541.000	811,241.31
LANCASTER COLONY CORP			2,926.000	436,412.90
LANDEC CORP			4,021.000	46,563.18
LANDMARK BANCORP INC/MANHATTAN			324.000	8,530.92
LANNETT CO INC			10,696.000	8,427.38
LANTHEUS HOLDINGS INC			108,704.000	6,012,418.24
LANTRONIX INC			1,239.000	8,276.52
LAREDO PETROLEUM INC			2,058.000	162,870.12
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			119.000	481.95
LAS VEGAS SANDS CORP			32,062.000	1,246,249.94
LASERSIGHT INC COM NEW			413.000	0.00
LATTICE SEMICONDUCTOR CORP			17,270.000	1,052,606.50
LAUREATE EDUCATION INC			15,022.000	178,010.70
LAWSON PRODUCTS INC/DE			3,033.000	116,891.82
LAZARD EMERG MKT EQY-INST			9,536,104.367	165,832,854.95
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			5,459.000	566,698.79
LEAR CORP			6,026.000	859,247.34
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	1,197.50
LECG CORP			659.000	0.00
LEGAL & GENERAL GROUP PLC			1,994,400.000	7,142,520.79
LEIDOS HOLDINGS INC			13,087.000	1,413,657.74
LEMAITRE VASCULAR INC			7,687.000	357,214.89
LENDINGCLUB CORP			6,522.000	102,917.16
LENNAR CORP			43,234.000	3,509,303.78
LENOVO GROUP LTD HK/00992			3,896,000.000	4,238,567.82
LENOX GROUP INC COM			6,400.000	0.00
LENSAR INC			1,544.000	11,425.60
LEXICON PHARMACEUTICALS INC			7,847.000	16,400.23
LG CHEM LTD			4,601.000	2,019,496.39
LG INNOTEK CO LTD			5,050.000	1,612,432.56
LGI HOMES INC			3,066.000	299,486.88

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LGL GROUP INC/THE			450.000	4,927.50
LHC GROUP INC			4,372.000	737,119.20
LI NING CO LTD HK/02331			1,382,500.000	11,933,626.20
LIBERTY BROADBAND CORP			186,966.000	25,300,239.12
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			11,947.000	114,571.73
LIBERTY MEDIA CORP-LIBERTY BRA			15,430.000	430,651.30
LIBERTY MEDIA CORP-LIBERTY SIR			423,623.000	19,372,279.79
LIBERTY TRIPADVISOR HOLDINGS I			10,175.000	20,858.75
LICT CORP			4.000	97,200.00
LIFEWAY FOODS INC			1,646.000	11,884.12
LIGAND PHARMACEUTICALS INC			3,482.000	391,690.18
LIGHT & WONDER INC			12,241.000	719,158.75
LIGHTPATH TECHNOLOGIES INC			618.000	1,217.46
LIMESTONE BANCORP INC			203.000	4,234.58
LIMONEIRA CO			2,104.000	30,886.72
LINCOLN EDUCATIONAL SERVICES C			1,617.000	11,561.55
LINCOLN NATIONAL CORP			24,196.000	1,581,450.56
LINDBLAD EXPEDITIONS HOLDINGS			529,170.000	7,979,883.60
LINDE PLC			86,020.000	27,606,620.34
LINDSAY CORP			1,578.000	247,761.78
LINEA DIRECTA ASEGURADORA SA C			1,145,769.000	1,778,401.63
LINEAGE CELL THERAPEUTICS INC			2,758.000	4,247.32
LINNCO LLC ESCROW			13,796.000	0.00
LIONS GATE ENTERTAINMENT CORP			10,129.000	164,596.25
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			3,757.000	64,319.84
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,311.68
LITE-ON TECHNOLOGY CORP			2,033,000.000	4,832,113.56
LIVANOVA PLC			7,659.000	626,735.97
LIVE MICROSYSTEMS INC			117.000	0.00
LIVE NATION ENTERTAINMENT INC			80,097.000	9,422,611.08
LIVENT CORP			20,955.000	546,296.85
LIVEPERSON INC			9,549.000	233,186.58
LIVERAMP HOLDINGS INC			7,845.000	293,324.55
LKQ CORP			453,535.000	20,595,024.35
LL FLOORING HOLDINGS INC			7,726.000	108,318.52
LOCAWEB SERVICOS DE INTERNET S			470,359.000	999,721.36
LOCKHEED MARTIN CORP			22,603.000	9,976,964.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LOEWS CORP			34,842.000	2,258,458.44
LOGIC DEVICES INC			306.000	0.00
LONZA GROUP AG			25,930.000	18,940,663.94
LOOKSMART GROUP INC			13.000	15.60
LOWE'S COS INC			65,018.000	13,145,989.42
LS STARRETT CO/THE			905.000	6,959.45
LSB INDUSTRIES INC			4,407.500	96,259.80
LSI INDUSTRIES INC			2,985.000	17,910.00
LTC PROPERTIES INC			5,522.000	212,431.34
LTV CORP			50,656.000	0.00
LUBY'S INC			5,279.000	12,036.12
LUKOIL PJSC ADR			258,364.000	1,156.07
LUMEN TECHNOLOGIES INC			146,020.000	1,645,645.40
LUMENT FINANCE TRUST INC			100.000	274.00
LUMENTUM HOLDINGS INC			75,180.000	7,337,568.00
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMOS PHARMA INC			745.000	7,040.25
LUNA INNOVATIONS INC			1,520.000	11,688.80
LVMH MOET HENNESSY LOUIS VUITT			24,840.000	17,948,263.97
LXP INDUSTRIAL TRUST			31,938.000	501,426.60
LYONDELLBASELL INDUSTRIES NV			31,018.000	3,189,270.76
M&T BANK CORP			22,754.000	3,856,803.00
M/I HOMES INC			3,212.000	142,452.20
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACERICH CO/THE			19,996.000	312,737.44
MACOM TECHNOLOGY SOLUTIONS HOL			7,262.000	434,775.94
MACQUARIE INFRASTRUCTURE HOLDI			9,331.000	34,804.63
MACROGENICS INC			7,365.000	64,885.65
MACY'S INC			43,713.000	1,064,848.68
MAGAZINE LUIZA SA			740,604.000	1,067,590.65
MAGELLAN MIDSTREAM PARTNERS LP			279,056.000	13,693,277.92
MAGENTA THERAPEUTICS INC			6,992.000	20,276.80
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			90,300.000	5,802,392.22
MAGNACHIP SEMICONDUCTOR CORP			2,796.000	47,280.36
MAGNITE INC			8,432.000	111,386.72
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	558,604.56
MAGNOLIA OIL & GAS CORP			17,299.000	409,121.35
MAGYAR BANCORP INC			300.000	3,540.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAIDEN HOLDINGS LTD			3,501.000	8,437.41
MAIN STREET CAPITAL CORP			8,317.000	354,636.88
MAKITA CORP			222,900.000	7,226,459.38
MALIBU BOATS INC			2,805.000	162,718.05
MALLINCKRODT PLC			7,100.000	780.29
MANDIANT INC			20,527.000	457,957.37
MANHATTAN BRIDGE CAPITAL INC			399.000	2,533.65
MANNATECH INC			2,673.000	97,778.34
MANNKIND CORP			29,032.000	106,837.76
MANTECH INTERNATIONAL CORP/VA			4,342.000	374,236.98
MAPFRE SA			3,587,200.000	7,583,466.36
MARATHON OIL CORP			72,604.000	1,823,086.44
MARATHON PETROLEUM CORP			60,079.000	5,136,754.50
MARCHEX INC			5,871.000	13,444.59
MARCUS CORP/THE			3,950.000	69,915.00
MARINE PRODUCTS CORP			5,741.000	66,308.55
MARKEL CORP			722.000	1,065,123.28
MARKETAXESS HOLDINGS INC			4,294.000	1,460,818.80
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			25,513.000	4,483,909.75
MARSH & MCLENNAN COS INC			53,100.000	9,049,302.00
MARTEN TRANSPORT LTD			233,091.000	4,139,696.16
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			7,580.000	2,917,466.20
MARVELL TECHNOLOGY INC			109,610.000	7,860,133.10
MASCO CORP			32,744.000	1,669,944.00
MASIMO CORP			2,673.000	389,028.42
MASONITE INTERNATIONAL CORP			4,039.000	359,228.66
MASTECH DIGITAL INC			779.000	14,279.07
MASTERCARD INC			81,587.000	29,157,562.06
MATADOR RESOURCES CO			13,678.000	724,660.44
MATCH GROUP INC			26,400.000	2,870,736.00
MATERION CORP			5,144.000	441,046.56
MATRIX SERVICE CO			8,270.000	67,979.40
MATSON INC			7,536.000	908,992.32
MATTHEWS INTERNATIONAL CORP			5,440.000	176,038.40
MAUI LAND & PINEAPPLE CO INC			319.000	3,544.09
MAXAR TECHNOLOGIES INC			1,775.000	70,041.50
MAXCO INC			3,300.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAXEON SOLAR TECHNOLOGIES LTD			72.000	1,042.56
MAXIMUS INC			11,750.000	880,662.50
MAXLINEAR INC			9,048.000	527,950.80
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			13,912.000	214,105.68
MCCORMICK & CO INC/MD			32,613.000	3,254,777.40
MCDONALD'S CORP			69,686.000	17,231,954.08
MCEWEN MINING INC			46,010.000	38,726.62
MCGRATH RENTCORP			4,470.000	379,860.60
MCKESSON CORP			13,970.000	4,276,636.10
MCRAE INDUSTRIES INC			1,002.000	35,070.00
MDC HOLDINGS INC			8,606.920	325,685.85
MECKLERMEDIA CORP			970.000	0.00
MEDALLION FINANCIAL CORP			241.000	2,048.50
MEDIA GEN INC CVR			17,631.000	0.00
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00
MEDICINOVA INC			19,394.000	51,781.98
MEDIFAST INC			2,884.000	492,529.52
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDPACE HOLDINGS INC			4,265.000	697,711.35
MEDTRONIC PLC			217,369.000	24,117,090.55
MEI PHARMA INC			100.000	60.25
MEIRAGTX HOLDINGS PLC			9,671.000	133,943.35
MEITUAN HK/03690			145,100.000	2,882,953.25
MELEXIS NV			11,907.000	1,112,859.18
MERCADOLIBRE INC			21,200.000	25,216,976.00
MERCANTILE BANK CORP			4,168.000	147,630.56
MERCEDES-BENZ GROUP AG			159,390.000	11,316,402.54
MERCK & CO INC			263,735.000	21,639,456.75
MERCURY GENERAL CORP			3,145.000	172,975.00
MERCURY SYSTEMS INC			7,242.000	466,746.90
MEREO BIOPHARMA GROUP PLC ADR			377.000	422.24
MERIDIAN BIOSCIENCE INC			9,825.000	255,057.00
MERIT MEDICAL SYSTEMS INC			9,484.000	630,875.68
MERITAGE HOMES CORP			5,115.000	405,261.45
MERITOR INC			12,355.000	439,467.35
MERRIMACK PHARMACEUTICALS INC			2,990.000	18,911.75
MERSANA THERAPEUTICS INC			7,548.000	30,116.52
MERUS NV			9,050.000	239,282.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MESA AIR GROUP INC			29,700.000	0.00
MESA LABORATORIES INC			566.000	144,262.08
META FINANCIAL GROUP INC			7,832.000	430,133.44
META MATERIALS INC			598.000	998.66
META PLATFORMS INC			339,207.000	75,426,068.52
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			6,171.000	266,895.75
METLIFE INC			78,327.000	5,504,821.56
METRO ONE TELECOMMUNICATIONS I			4,577.000	458.16
METSO OUTOTEC OYJ			160,108.000	1,368,859.78
METTLER-TOLEDO INTERNATIONAL I			3,153.000	4,329,668.07
MEXCO ENERGY CORP			114.000	1,571.40
MGE ENERGY INC			6,340.000	505,868.60
MGIC INVESTMENT CORP			44,120.000	597,826.00
MGM RESORTS INTERNATIONAL			231,701.000	9,717,539.94
MGP INGREDIENTS INC			2,479.000	212,177.61
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROBOT MEDICAL INC			0.400	2.51
MICROCHIP TECHNOLOGY INC			51,850.000	3,896,009.00
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	3,856.30
MICRON TECHNOLOGY INC			109,903.000	8,560,344.67
MICROSOFT CORP			786,930.000	242,618,388.30
MICROSTRATEGY INC			1,051.000	511,122.32
MICROWAVE FILTER CO INC			1,944.000	504.00
MID PENN BANCORP INC			737.000	19,758.97
MID-AMERICA APARTMENT COMMUNIT			17,552.000	3,676,266.40
MIDDLESEX WATER CO			4,679.000	492,090.43
MIDLAND STATES BANCORP INC			5.000	144.30
MIDWESTONE FINANCIAL GROUP INC			1,089.000	36,045.90
MILLER INDUSTRIES INC/TN			2,281.000	64,232.96
MILLERKNOLL INC			12,318.000	425,710.08
MIMECAST LTD			8,656.000	688,671.36
MIMEDX GROUP INC			10,800.000	50,760.00
MIND TECHNOLOGY INC			1,746.000	2,199.96
MINDA INDUSTRIES LTD			30,802.000	378,973.34
MINERALS TECHNOLOGIES INC			5,623.000	371,961.45
MINERVA NEUROSCIENCES INC			3,286.000	2,728.04
MINTH GROUP LTD HK/00425			226,000.000	557,540.16

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MIPS AB			13,688.000	1,292,512.39
MIRUM PHARMACEUTICALS INC			10,034.000	220,948.68
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITEK SYSTEMS INC			335.000	4,914.45
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	7,877,052.58
MITSUI HIGH-TEC INC			13,750.000	1,410,401.65
MODEL N INC			5,156.000	138,696.40
MODERNA INC			32,896.000	5,666,664.96
MODINE MANUFACTURING CO			3,925.000	35,364.25
MODIVCARE INC			2,605.000	300,590.95
MOELIS & CO			8,414.000	395,037.30
MOHAWK INDUSTRIES INC			5,116.000	635,407.20
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLECULAR TEMPLATES INC			9,293.000	32,060.85
MOLINA HEALTHCARE INC			10,379.000	3,462,330.61
MOLSON COORS BEVERAGE CO			35,225.000	1,880,310.50
MOMENTIVE GLOBAL INC			16,552.000	269,135.52
MONARCH CASINO & RESORT INC			1,135.000	99,006.05
MONARCH CEMENT CO/THE			90.000	10,530.00
MONDELEZ INTERNATIONAL INC			143,705.000	9,021,799.90
MONEYGRAM INTERNATIONAL INC			2,486.000	26,252.16
MONITRONICS INTERNATIONAL INC			424.000	249.76
MONOGATARI CORP/THE			35,200.000	1,687,859.95
MONOLITHIC POWER SYSTEMS INC			4,041.000	1,962,632.88
MONOPAR THERAPEUTICS INC			9,039.000	23,139.84
MONOTARO CO LTD			488,200.000	10,594,593.69
MONRO INC			5,041.000	223,517.94
MONSTER BEVERAGE CORP			39,628.000	3,166,277.20
MOODY'S CORP			16,212.000	5,470,090.92
MOOG INC			3,821.000	335,483.80
MOORE HANDLEY INC			612.000	0.00
MORGAN GROUP HOLDING CO			44.000	68.20
MORGAN STANLEY			187,050.000	16,348,170.00
MORPHIC HOLDING INC			4,296.000	172,484.40
MOSAIC CO/THE			34,543.000	2,297,109.50
MOSSIMO INC			12,487.000	0.00
MOTORCAR PARTS OF AMERICA INC			3,627.000	64,669.41
MOTOROLA SOLUTIONS INC			21,351.000	5,171,212.20
MOVADO GROUP INC			2,794.000	109,105.70

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MOVIE GALLERY INC COM			15,125.000	0.00
MPLX LP			639,460.000	21,217,282.80
MR COOPER GROUP INC			8,237.000	376,183.79
MR DIY GROUP M BHD			2,214,400.000	1,822,183.01
MRC GLOBAL INC			13,474.000	160,475.34
MSCI INC			10,064.000	5,060,984.32
MSCI WORLD EX-US INDEX FUND A			32,701,396.653	846,980,627.33
MSCI WORLD EX-US INDEX FUND B			14,321,594.173	411,689,104.64
MTU AERO ENGINES AG			93,000.000	21,802,488.02
MUELLER INDUSTRIES INC			8,521.000	461,582.57
MUELLER WATER PRODUCTS INC			24,565.000	317,379.80
MUENCHENER RUECKVERSICHERUNGS-			23,300.000	6,299,713.04
MULTIPLAN CORP			47,355.000	221,621.40
MURPHY OIL CORP			17,975.000	726,010.25
MURPHY USA INC			3,735.000	746,850.60
MYERS INDUSTRIES INC			5,258.000	113,572.80
MYR GROUP INC			2,381.000	223,909.24
MYREXIS INC			3,666.000	1.44
MYRIAD GENETICS INC			15,234.000	383,896.80
N-VIRO INTERNATIONAL CORP			846.000	0.06
NABORS INDUSTRIES LTD			1,290.000	197,008.80
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	5,658.00
NACCO INDUSTRIES INC			1,910.000	74,910.20
NANOGEN INC			7,205.000	0.00
NANOPHASE TECHNOLOGIES CORP			2,437.000	8,895.05
NASB FINANCIAL INC			682.000	12,331.00
NASDAQ INC			16,983.000	3,026,370.60
NATHAN'S FAMOUS INC			1,158.000	62,728.86
NATIONAL BANK HOLDINGS CORP			4,874.000	196,324.72
NATIONAL BANK OF CANADA			217,798.000	16,709,965.43
NATIONAL BANKSHARES INC			650.000	24,173.50
NATIONAL BEVERAGE CORP			4,990.000	217,065.00
NATIONAL CINEMEDIA INC			6,910.000	17,551.40
NATIONAL HEALTH INVESTORS INC			6,343.000	374,300.43
NATIONAL HEALTHCARE CORP			3,117.000	218,906.91
NATIONAL PRESTO INDUSTRIES INC			1,061.000	81,643.95
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			2,455.000	97,340.75
NATIONAL STORAGE AFFILIATES TR			8,032.000	504,088.32

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL VISION HOLDINGS INC			9,250.000	403,022.50
NATIONAL WESTERN LIFE GROUP IN			806.000	169,582.40
NATURAL ALTERNATIVES INTERNATI			1,035.000	11,923.20
NATURAL GAS SERVICES GROUP INC			3,232.000	38,493.12
NATURAL GROCERS BY VITAMIN COT			1,294.000	25,362.40
NATURE'S SUNSHINE PRODUCTS INC			2,562.000	43,041.60
NATUS MEDICAL INC			4,835.000	127,063.80
NAUTILUS BIOTECHNOLOGY INC			14,676.000	63,693.84
NAVIDEA BIOPHARMACEUTICALS INC			26.000	20.54
NAVIENT CORP			24,997.000	425,948.88
NAVIGATOR HOLDINGS LTD			9,279.000	113,296.59
NBT BANCORP INC			7,702.000	278,273.26
NCR CORP			473,679.000	19,037,159.01
NCISOFT CORP			3,867.000	1,491,540.34
NECESSITY RETAIL REIT INC/THE			12,107.000	95,766.37
NEENAH INC			3,623.000	143,688.18
NEKTAR THERAPEUTICS			21,725.000	117,097.75
NELNET INC			5,048.000	429,029.52
NEOGEN CORP			15,207.000	468,983.88
NEOGENOMICS INC			15,239.000	185,001.46
NEOLEUKIN THERAPEUTICS INC			5,758.000	10,825.04
NEOMAGIC CORP			1,790.000	39.38
NEOPHOTONICS CORP			100.000	1,521.00
NEOSE TECHNOLOGIES INC			9,800.000	0.00
NESCO INC COM			5,500.000	0.00
NET 1 UEPS TECHNOLOGIES INC			5,302.000	31,122.74
NETAPP INC			40,564.000	3,366,812.00
NETBANK INC COM			43,611.000	0.00
NETEASE INC HK/09999			161,465.000	2,964,816.89
NETFLIX INC			41,402.000	15,508,775.18
NETGEAR INC			4,947.000	122,091.96
NETLIST INC			1,400.000	7,588.00
NETSCOUT SYSTEMS INC			10,918.000	350,249.44
NETSOL TECHNOLOGIES INC			4,033.000	15,527.05
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,862.80
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.00
NEUROBO PHARMACEUTICALS INC			4,868.000	4,391.42
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			14,984.000	687,166.24

Asset Detail

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW RELIC INC			6,638.000	443,949.44
NEW RESIDENTIAL INVESTMENT COR			48,379.000	531,201.42
NEW WEI INC			11,600.000	0.00
NEW YORK MORTGAGE TRUST INC			31,954.000	116,632.10
NEWELL BRANDS INC			35,307.000	755,922.87
NEWMARK GROUP INC			17,375.000	276,610.00
NEWMONT CORP			74,367.000	5,908,458.15
NEWPARK RESOURCES INC			14,587.000	53,388.42
NEWS CORP			739,706.000	16,388,665.57
NEXA RESOURCES SA			16,345.000	152,662.30
NEXIEN BIOPHARMA INC			50.000	1.90
NEXPOINT RESIDENTIAL TRUST INC			2,793.000	252,235.83
NEXPRISE INC			1,644.000	0.01
NEXSTAR MEDIA GROUP INC			4,891.000	921,855.68
NEXTAGE CO LTD			89,500.000	1,636,255.42
NEXTCURE INC			5,478.000	26,623.08
NEXTERA ENERGY INC			203,389.000	17,229,082.19
NEXTERA ENTERPRISES INC			29,140.000	0.00
NEXTGEN HEALTHCARE INC			9,719.000	203,224.29
NEXTier OILFIELD SOLUTIONS INC			21,629.000	199,851.96
NICE LTD ADR			59,385.000	13,005,315.00
NICOLET BANKSHARES INC			2,240.240	209,619.25
NIELSEN HOLDINGS PLC			33,461.000	911,477.64
NIHON M&A CENTER HOLDINGS INC			1,040,000.000	14,797,775.60
NIKE INC			124,624.000	16,769,405.44
NINE DRAGONS PAPER HOLDINGS LT HK/02689			4,973,000.000	4,343,453.29
NIPPON TELEGRAPH & TELEPHONE C			402,800.000	11,764,580.93
NISOURCE INC			36,622.000	1,164,579.60
NITCHES INC			1,080.000	168.48
NKARTA INC			4,496.000	51,164.48
NL INDUSTRIES INC			6,560.000	47,166.40
NLIGHT INC			9,213.000	159,753.42
NMI HOLDINGS INC			267,788.000	5,521,788.56
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,450.000	7,056.00
NOBILITY HOMES INC			1,411.000	45,152.00
NOBLE CORP NEW WTS EXP 02/05/2026			340.000	30.79
NOBLE INTL LTD			5,650.000	0.00
NOKIA OYJ			1,663,600.000	9,228,183.14

Asset Detail

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NORD RESOURCES CORP			1,694.000	0.00	
NORDIC AMERICAN TANKERS LTD			13,803.000	29,400.39	
NORDIC ENTERTAINMENT GROUP AB			360,000.000	14,802,669.66	
NORDIC SEMICONDUCTOR ASA			50,183.000	1,303,931.56	
NORDSON CORP			5,046.000	1,145,845.68	
NORFOLK SOUTHERN CORP			27,212.000	7,761,406.64	
NORTECH SYSTEMS INC			821.000	8,070.43	
NORTHEAST BANK			1,609.000	54,882.99	
NORTHEAST COMMUNITY BANCORP IN			1,985.000	24,316.25	
NORTHEAST INDIANA BANCORP INC			588.000	26,460.00	
NORTHERN OIL AND GAS INC			4,141.000	116,734.79	
NORTHERN TECHNOLOGIES INTERNAT			338.000	4,062.76	
NORTHERN TRUST CORP			29,817.000	3,472,189.65	
NORTHFIELD BANCORP INC			11,389.000	163,546.04	
NORTHRIM BANCORP INC			1,287.000	56,074.59	
NORTHROP GRUMMAN CORP			13,684.000	6,119,758.48	
NORTHWEST BIOTHERAPEUTICS INC			76,993.000	53,664.12	
NORTHWEST NATURAL HOLDING CO			5,747.000	297,234.84	
NORTHWEST PIPE CO			3,752.000	95,488.40	
NORTHWESTERN CORP			8,520.000	515,374.80	
NORTONLIFELOCK INC			93,607.000	2,482,457.64	
NORWEGIAN CRUISE LINE HOLDINGS			38,878.000	850,650.64	
NORWOOD FINANCIAL CORP			794.000	22,700.46	
NOVA LTD			2,220.000	241,713.60	
NOVANTA INC			5,299.000	753,994.71	
NOVARTIS AG			139,700.000	12,334,284.16	
NOVATEK MICROELECTRONICS CORP			527,000.000	7,844,807.51	
NOVATION COS INC			1,726.000	63.69	
NOVELSTEM INTERNATIONAL CORP			3,839.000	959.75	
NOVO NORDISK A/S			216,820.000	24,288,406.47	
NOW INC			12,915.000	142,452.45	
NRG ENERGY INC			22,833.000	875,873.88	
NU SKIN ENTERPRISES INC			9,886.000	473,341.68	
NUCOR CORP			43,775.000	6,507,153.75	
NUSTAR ENERGY LP			357,234.000	5,151,314.28	
NUTROGANICS INC			831.000	0.00	
NUVASIVE INC			6,775.000	384,142.50	
NV5 GLOBAL INC			2,041.000	272,065.30	
NVE CORP			1,455.000	79,253.85	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NVIDIA CORP			271,616.000	74,113,141.76
NVR INC			615.000	2,747,371.05
NXP SEMICONDUCTORS NV			24,800.000	4,589,984.00
NXXI INC			11,261.000	0.00
O'REILLY AUTOMOTIVE INC			8,385.000	5,743,389.60
O-I GLASS INC			18,516.000	244,040.88
OAKTREE SPECIALTY LENDING CORP			1,030.000	7,591.10
OBLONG INC			154.000	100.96
OCCIDENTAL PETROLEUM CORP			98,041.000	5,562,846.34
OCEANEERING INTERNATIONAL INC			13,156.000	199,444.96
OCEANFIRST FINANCIAL CORP			6,610.000	132,861.00
OCONEE FEDERAL FINANCIAL CORP			87.000	2,118.45
OCUPHIRE PHARMA INC			9.000	29.16
ODP CORP/THE			5,507.000	252,385.81
ODYSSEY MARINE EXPLORATION INC			55.000	366.30
OFFICE PROPERTIES INCOME TRUST			1.480	38.08
OFG BANCORP			7,616.000	202,890.24
OHIO VALLEY BANCORP			1,498.000	44,940.00
OIL STATES INTERNATIONAL INC			5,937.000	41,262.15
OIL-DRI CORP OF AMERICA			3,047.000	87,296.55
OILSANDS QUEST INC			6,899.000	0.00
OLD DOMINION FREIGHT LINE INC			15,171.000	4,531,274.28
OLD NATIONAL BANCORP/IN			20,217.000	331,154.46
OLD POINT FINANCIAL CORP			259.000	6,345.50
OLD SECOND BANCORP INC			1,875.000	27,206.25
OLEMA PHARMACEUTICALS INC			3,595.000	15,314.70
OLYMPIC STEEL INC			2,450.000	94,227.00
OLYMPUS CORP			439,500.000	8,469,540.74
OMEGA FLEX INC			1,206.000	156,623.22
OMEGA THERAPEUTICS INC			2,149.000	13,409.76
OMEROS CORP			11,303.000	67,931.03
OMNICELL INC			7,111.000	920,803.39
OMNICOM GROUP INC			19,490.000	1,654,311.20
OMTHERA PHARMACEUTICALS			2,956.000	0.00
OMV AG			152,400.000	7,357,549.45
ONCOCYTE CORP			128.000	190.72
ONCOTELIC THERAPEUTICS INC			10.000	2.20
ONCTERNAL THERAPEUTICS INC			397.000	551.83
ONE GAS INC			8,842.000	780,218.08

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ONE LIBERTY PROPERTIES INC			4,935.000	151,948.65
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			278,683.000	19,683,380.29
ONESPAN INC			9,130.000	131,837.20
ONTO INNOVATION INC			6,786.000	589,635.54
ONTRAK INC			4,620.000	10,464.31
OPIANT PHARMACEUTICALS INC			8,703.000	186,418.26
OPKO HEALTH INC			65,351.000	224,807.44
OPTICAL CABLE CORP			1,148.000	4,867.52
OPTIMIZERX CORP			3,960.000	149,331.60
OPTION CARE HEALTH INC			15,667.000	447,449.52
ORACLE CORP			348,905.000	28,864,910.65
ORAMED PHARMACEUTICALS INC			3,110.000	26,901.50
ORASURE TECHNOLOGIES INC			14,397.000	97,611.66
ORBIT INTERNATIONAL CORP			335.000	0.00
ORCHID ISLAND CAPITAL INC			4,886.000	15,879.50
ORGANOGENESIS HOLDINGS INC			6,512.000	49,621.44
ORGANON & CO			23,645.000	825,919.85
ORGANOVO HOLDINGS INC			444.000	1,669.44
ORIC PHARMACEUTICALS INC			5,054.000	26,988.36
ORION ENERGY SYSTEMS INC			2,172.000	6,081.60
ORION ENGINEERED CARBONS SA			8,017.000	128,031.49
ORION GROUP HOLDINGS INC			5,649.000	14,009.52
ORKLA ASA			644,100.000	5,772,149.56
ORLEANS HOMEBUILDERS INC			2,200.000	0.00
ORTHOPIX MEDICAL INC			4,783.000	156,404.10
ORTHOPEDIATRICS CORP			146,242.000	7,895,605.58
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00
OSI SYSTEMS INC			3,905.000	332,393.60
OTIS WORLDWIDE CORP			49,888.000	3,838,881.60
OTONOMY INC			6,021.000	14,450.40
OTP BANK NYRT			104,545.000	3,846,885.85
OTTER TAIL CORP			7,703.000	481,437.50
OUTFRONT MEDIA INC			20,315.000	577,555.45
OVERSEAS SHIPHOLDING GROUP INC			447.000	934.23
OVERSTOCK.COM INC			3,074.000	135,271.37
OVINTIV INC			32,230.000	1,742,676.10
OWENS & MINOR INC			7,640.000	336,312.80
OXFORD INDUSTRIES INC			3,555.000	321,727.50



BNY MELLON

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OYSTER POINT PHARMA INC			2,363.000	27,505.32
P&F INDUSTRIES INC			1,803.000	10,854.06
P10 INC			1,270.500	3,654.00
PAB BANKSHARES INC			1,304.000	0.00
PACCAR INC			42,382.000	3,732,582.74
PACIFIC PREMIER BANCORP INC			15,023.000	531,063.05
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			8,257.000	630,174.24
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			18,140.000	2,831,835.40
PAGEGROUP PLC			250,539.000	1,624,290.60
PAGERDUTY INC			9,655.000	330,104.45
PALM HARBOR HOMES INC			3,688.000	0.00
PALOMAR HOLDINGS INC			2,598.000	166,246.02
PAM TRANSPORTATION SERVICES IN			5,766.000	200,368.50
PAN JIT INTERNATIONAL INC			553,000.000	1,968,692.76
PAPA JOHN'S INTERNATIONAL INC			3,804.000	400,485.12
PAR PACIFIC HOLDINGS INC			3,507.000	45,661.14
PAR TECHNOLOGY CORP			3,571.000	144,054.14
PARADE TECHNOLOGIES LTD			53,000.000	3,348,166.80
PARAGON TECHNOLOGIES INC			1,680.000	10,768.80
PARAMOUNT GLOBAL			70,125.000	2,651,426.25
PARATEK PHARMACEUTICALS INC			10,799.000	32,073.03
PARETEUM CORP			769.000	4.50
PARK AEROSPACE CORP			3,586.000	46,797.30
PARK CITY GROUP INC			766.000	4,036.82
PARK NATIONAL CORP			2,184.000	286,933.92
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	0.21
PARKER-HANNIFIN CORP			11,981.000	3,399,728.56
PARKERVISION INC			219.000	54.77
PARSONS CORP			1,643.000	63,584.10
PARTNERS GROUP HOLDING AG			22,910.000	28,716,854.11
PASON SYSTEMS INC			160,900.000	1,972,202.07
PATRICK INDUSTRIES INC			3,366.000	202,969.80
PATRIOT TRANSPORTATION HOLDING			969.000	2,689.26
PATTERSON COS INC			16,675.000	539,769.75
PATTERSON-UTI ENERGY INC			29,856.738	462,182.30
PAUL MUELLER CO			119.000	4,712.40
PAYCHEX INC			38,682.000	5,278,932.54

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PAYCOM SOFTWARE INC			5,768.000	1,997,919.84
PAYPAL HOLDINGS INC			108,645.000	12,564,794.25
PBF ENERGY INC			11,516.000	280,644.92
PC CONNECTION INC			4,940.000	258,806.60
PCD INC COM			12,400.000	0.00
PCTEL INC			9,722.000	45,110.08
PDC ENERGY INC			12,111.000	880,227.48
PDF SOLUTIONS INC			10,906.000	303,950.22
PDL BIOPHARMA INC			20,195.000	16,845.15
PEABODY ENERGY CORP			8,570.000	210,222.10
PEAPACK-GLADSTONE FINANCIAL CO			3,964.000	137,749.00
PEBBLEBROOK HOTEL TRUST			18,167.000	444,728.16
PEGASUS COS INC/THE			36.000	0.00
PEMBINA PIPELINE CORP			30,262.000	1,137,851.20
PENN NATIONAL GAMING INC			15,492.000	657,170.64
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	0.00
PENNANT GROUP INC/THE			3,976.500	74,082.20
PENNS WOODS BANCORP INC			1,564.000	38,208.52
PENNSYLVANIA REAL ESTATE INVES			12,081.000	7,618.28
PENNYMAC FINANCIAL SERVICES IN			4,940.000	262,808.00
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			15,432.000	836,568.72
PEOPLE'S UNITED FINANCIAL INC			39,907.000	797,740.93
PEOPLES BANCORP INC/OH			4,768.580	149,304.24
PEOPLES BANCORP OF NORTH CAROL			365.000	10,475.50
PEOPLES FINANCIAL CORP/MS			675.000	10,800.00
PEOPLES FINANCIAL SERVICES COR			752.000	37,690.24
PEPSICO INC			131,993.000	22,092,988.34
PERASO INC			25.000	55.50
PERDOCEO EDUCATION CORP			7,321.000	84,045.08
PERFICIENT INC			6,148.000	676,833.32
PERFORMANCE FOOD GROUP CO			21,006.160	1,069,423.61
PERKINELMER INC			19,094.000	3,331,139.24
PERMA-FIX ENVIRONMENTAL SERVIC			1,321.000	7,305.13
PERMA-PIPE INTERNATIONAL HOLDI			675.000	6,365.25
PERNOD RICARD SA			120,120.000	26,636,747.54
PERSONALIS INC			5,244.000	42,948.36
PERVASIP CORP			276.000	0.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PETERSHILL PARTNERS PLC			973,518.000	3,191,638.36
PETIQ INC			4,955.000	120,902.00
PETMED EXPRESS INC			3,430.000	88,494.00
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PFF BANCORP INC			6,255.000	0.00
PFIZER INC			551,753.000	28,564,252.81
PFSWEB INC			321.000	3,669.03
PGT INNOVATIONS INC			9,968.000	179,224.64
PHARMANETICS INC COM			6,690.000	0.00
PHARMARON BEIJING CO LTD HK/03759			187,200.000	2,281,615.04
PHARMCHEM INC			1,619.000	7,075.03
PHI GROUP INC WTS EXP 08/30/2022			338.000	0.00
PHIBRO ANIMAL HEALTH CORP			6,044.000	120,577.80
PHILIP MORRIS INTERNATIONAL IN			160,516.000	15,078,873.04
PHILLIPS 66			49,041.500	4,236,695.19
PHOENIX FOOTWEAR GROUP INC			1,137.000	12.50
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			5,020.000	85,189.40
PHREESIA INC			2,796.000	73,702.56
PHX MINERALS INC			6,722.000	20,569.32
PHYSICIANS REALTY TRUST			27,966.000	490,523.64
PIEDMONT OFFICE REALTY TRUST I			17,659.000	304,087.98
PINEAPPLE ENERGY INC			487.250	3,045.32
PINNACLE WEST CAPITAL CORP			10,521.000	821,690.10
PIONEER BANCORP INC/NY			300.000	1,052.00
PIONEER NATURAL RESOURCES CO			37,222.000	9,306,616.66
PIPER SANDLER COS			2,882.000	378,262.50
PITNEY BOWES INC			21,344.000	110,988.80
PIXELWORKS INC			1,554.000	4,615.38
PJT PARTNERS INC			3,144.000	198,449.28
PLAINS ALL AMERICAN PIPELINE L			1,794,873.000	19,312,833.48
PLANTRONICS INC			4,980.000	196,212.00
PLAYA HOTELS & RESORTS NV			311.000	2,690.15
PLEXUS CORP			4,480.000	366,508.80
PLUS THERAPEUTICS INC			0.160	0.16
PLYMOUTH INDUSTRIAL REIT INC			4,034.000	109,321.40
PMV PHARMACEUTICALS INC			6,177.000	128,605.14
PNC FINANCIAL SERVICES GROUP I			46,693.000	8,612,523.85
PNM RESOURCES INC			11,255.000	536,525.85

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
POINT BLANK SOLUTIONS INC			5,587.000	0.00	
POINT.360			3,662.000	0.00	
POLARIS INC			99,218.000	10,449,639.76	
POLARITYTE INC			1,793.000	439.29	
PONIARD PHARMACEUTICALS INC			80.000	0.00	
POOL CORP			3,738.000	1,580,613.30	
PORTLAND GENERAL ELECTRIC CO			14,856.000	819,308.40	
PORTMAN RIDGE FINANCE CORP			293.000	7,084.74	
POSCO HOLDINGS INC			34,599.000	8,363,929.87	
POTLATCHDELTIC CORP			9,197.000	484,957.81	
POWELL INDUSTRIES INC			3,049.000	59,211.58	
POWER INTEGRATIONS INC			7,412.000	686,944.16	
POWERFLEET INC			1,938.000	5,755.86	
POWERTECH TECHNOLOGY INC			1,862,000.000	6,173,847.85	
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00	
PPG INDUSTRIES INC			25,727.000	3,372,037.89	
PPL CORP			81,892.000	2,338,835.52	
PRA GROUP INC			7,562.000	340,894.96	
PRAXIS PRECISION MEDICINES INC			10,907.000	111,360.47	
PRECISION BIOSCIENCES INC			8,553.000	26,343.24	
PREFERRED APARTMENT COMMUNITIE			7,650.000	190,791.00	
PREFERRED BANK/LOS ANGELES CA			2,740.000	203,006.60	
PREFORMED LINE PRODUCTS CO			1,399.000	88,724.58	
PREMIER FINANCIAL CORP			7,333.000	222,409.89	
PREMIER INC			8,833.000	314,366.47	
PREMIER LASER SYS INC CL A COM			15,000.000	0.00	
PRESTIGE CONSUMER HEALTHCARE I			8,876.000	469,895.44	
PRICESMART INC			3,124.000	246,389.88	
PRIMECARE SYSTEMS INC			1,444.000	0.01	
PRIMEENERGY RESOURCES CORP			1,176.000	80,203.20	
PRIMIS FINANCIAL CORP			66.000	922.68	
PRIMORIS SERVICES CORP			4,298.000	102,378.36	
PRINCETON NATIONAL BANCORP INC			3,531.000	0.11	
PRINCIPAL FINANCIAL GROUP INC			32,324.000	2,372,904.84	
PRISM TECHNOLOGIES GROUP INC			294.000	0.01	
PRO-DEX INC			3,703.000	61,210.59	
PROASSURANCE CORP			10,069.000	270,654.72	
PROCTER & GAMBLE CO/THE			228,490.000	34,913,272.00	
PROG HOLDINGS INC			10,703.000	307,925.31	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROGENICS PHARMACEUTICALS INC CONTRA			10,463.000	0.00
PROGRESS SOFTWARE CORP			6,198.000	291,863.82
PROGRESSIVE CORP/THE			122,083.000	13,916,241.17
PROGYNY INC			7,946.000	408,424.40
PROLIANCE INTERNATIONAL INC			4,794.000	0.00
PROLOGIS INC			75,800.000	12,240,184.00
PROPETRO HOLDING CORP			7,777.000	108,333.61
PROQR THERAPEUTICS NV			4,524.000	4,095.13
PROSOFT LEARNING CORP COM			3,150.000	0.00
PROSPECT CAPITAL CORP			39,165.000	324,286.20
PROTAGENIC THERAPEUTICS INC			2.000	1.64
PROTAGONIST THERAPEUTICS INC			4,275.000	101,232.00
PROTALIX BIOTHERAPEUTICS INC			1,818.000	1,927.08
PROTARA THERAPEUTICS INC			1,408.000	7,194.88
PROTHENA CORP PLC			6,253.000	228,672.21
PROTO LABS INC			3,855.000	203,929.50
PROVENTION BIO INC			5,689.000	41,643.48
PROVIDENT FINANCIAL HOLDINGS I			1,295.000	21,419.30
PRUDENTIAL BANCORP INC			656.000	10,797.76
PRUDENTIAL FINANCIAL INC			43,554.000	5,146,776.18
PS BUSINESS PARKS INC			2,801.000	470,792.08
PSYCHEMEDICS CORP			4,048.000	28,133.60
PTC INC			9,816.000	1,057,379.52
PUBLIC SERVICE ENTERPRISE GROU			59,906.000	4,193,420.00
PUBLIC STORAGE			20,170.000	7,871,947.60
PULMONX CORP			198,176.000	4,916,746.56
PULSE BIOSCIENCES INC			14,380.000	69,886.80
PULTEGROUP INC			23,188.000	971,577.20
PUMA SE			104,220.000	8,979,972.06
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	46.93
PVH CORP			6,526.000	499,956.86
PYXIS TANKERS INC			199.000	103.48
PZENA INVESTMENT MANAGEMENT IN			6,951.000	55,747.02
Q2 HOLDINGS INC			6,864.000	423,165.60
QC HOLDINGS INC			1,838.000	224.00
QCR HOLDINGS INC			1,182.000	66,889.38
QEP CO INC			510.000	9,950.10
QORVO INC			17,523.000	2,174,604.30

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,180.000	15,129.20
QUAKER CHEMICAL CORP			3,004.000	519,121.24
QUAKER FABRIC CORP NEW			8,200.000	0.00
QUALCOMM INC			303,625.000	46,399,972.50
QUALSTAR CORP			333.000	289.80
QUALYS INC			4,721.000	672,317.61
QUANEX BUILDING PRODUCTS CORP			4,885.000	102,536.15
QUANTA SERVICES INC			13,289.000	1,748,965.29
QUANTUM CORP			2,297.000	5,214.19
QUANTUM CORP RIGHTS			2,297.000	45.94
QUEST DIAGNOSTICS INC			13,912.000	1,903,996.32
QUICKLOGIC CORP			189.000	1,039.50
QUINSTREET INC			12,494.000	144,930.40
QUMU CORP			3,585.000	6,309.60
QUOTIENT TECHNOLOGY INC			8,534.000	54,446.92
R1 RCM INC			15,046.000	402,630.96
RADIAN GROUP INC			25,591.000	568,376.11
RADIOIO INC			9.000	0.00
RADIUS HEALTH INC			6,300.000	55,629.00
RADNET INC			7,805.000	174,597.85
RADWARE LTD			4,781.000	152,848.57
RAFAEL HOLDINGS INC			5,233.000	13,134.83
RAIA DROGASIL SA			184,035.000	927,155.78
RAINMAKER SYSTEMS INC			1,456.000	0.05
RAIT FINANCIAL TRUST			270.000	0.00
RALPH LAUREN CORP			4,316.000	489,607.04
RAMBUS INC			14,493.000	462,181.77
RANGE RESOURCES CORP			26,381.000	801,454.78
RANGER OIL CORP			3,818.000	131,835.54
RAPID MICRO BIOSYSTEMS INC			2,490.000	16,907.10
RAPID7 INC			6,641.000	738,744.84
RAPT THERAPEUTICS INC			5,155.000	113,358.45
RASER TECHNOLOGIES INC			6,049.000	0.00
RAYMOND JAMES FINANCIAL INC			36,281.000	3,987,644.72
RAYTHEON TECHNOLOGIES CORP			139,171.486	13,787,719.12
RBC BEARINGS INC			3,772.000	731,315.36
RCM TECHNOLOGIES INC			3,101.000	30,575.86
RE/MAX HOLDINGS INC			4,280.000	118,684.40



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
READING INTERNATIONAL INC			8,352.000	35,746.56
READY CAPITAL CORP			3,978.000	59,908.68
REALNETWORKS INC			4,528.000	2,626.24
REALOGY HOLDINGS CORP			13,357.000	209,437.76
REALTEK SEMICONDUCTOR CORP			210,000.000	3,155,332.22
REALTY INCOME CORP			73,110.000	5,066,523.00
REC LTD			3,414,700.000	5,545,085.38
RED ROBIN GOURMET BURGERS INC			3,702.000	62,415.72
RED ROCK RESORTS INC			9,328.000	452,967.68
RED VIOLET INC			44,199.000	1,259,671.50
REDWOOD TRUST INC			9,651.000	101,625.03
REGAL REXNORD CORP			0.919	136.73
REGENCY CENTERS CORP			14,370.000	1,025,155.80
REGENERON PHARMACEUTICALS INC			12,462.000	8,703,710.04
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			4,706.000	156,192.14
REGIONAL SAB DE CV			692,848.000	4,828,256.30
REGIONS FINANCIAL CORP			163,263.000	3,634,234.38
REGIS CORP			9,920.000	21,030.40
RELIANCE INDUSTRIES LTD			123,683.000	4,300,544.92
RELMADA THERAPEUTICS INC			1,440.000	38,865.60
RELX PLC			602,241.000	18,895,774.80
RENASANT CORP			8,820.000	295,029.00
RENT-A-CENTER INC/TX			6,691.000	168,546.29
REPARE THERAPEUTICS INC			2,917.000	41,538.08
REPLIMUNE GROUP INC			13,150.000	223,287.00
REPLY SPA			11,186.000	1,866,915.44
REPUBLIC BANCORP INC/KY			2,315.000	104,036.10
REPUBLIC FIRST BANCORP INC			2,292.000	11,826.72
REPUBLIC SERVICES INC			24,346.000	3,225,845.00
RESEARCH FRONTIERS INC			2,595.000	4,982.40
RESIDEO TECHNOLOGIES INC			18,909.000	450,601.47
RESMED INC			18,518.000	4,490,800.18
RESOLUTE FOREST PRODUCTS INC			9,007.000	116,280.37
RESONA HOLDINGS INC			1,526,400.000	6,591,029.84
RESONATE BLENDS INC			0.167	0.02
RESOURCES CONNECTION INC			6,408.000	109,833.12
RESPIRERX PHARMACEUTICALS INC			3.000	0.03
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	4,838.08

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RETAIL OPPORTUNITY INVESTMENTS			18,631.000	361,255.09	
RETAIL VALUE INC			4,519.000	13,828.14	
RETRACTABLE TECHNOLOGIES INC			11,824.000	56,164.00	
REUNION INDUSTRIES INC			1,969.000	0.10	
REVOLVE GROUP INC			9,253.000	496,793.57	
REX AMERICAN RESOURCES CORP			2,955.000	294,318.00	
REZOLUTE INC			8,455.000	28,577.90	
RF INDUSTRIES LTD			1,443.000	10,404.03	
RGC RESOURCES INC			1,315.000	28,114.70	
RHEINMETALL AG			87,386.000	18,677,889.32	
RHYTHM PHARMACEUTICALS INC			6,423.000	73,992.96	
RIBBON COMMUNICATIONS INC			5,565.000	17,195.85	
RICHARDSON ELECTRONICS LTD/UNI			321.000	3,993.24	
RICHTER GEDEON NYRT			270,600.000	5,755,372.25	
RIGEL PHARMACEUTICALS INC			20,021.000	59,862.79	
RIGHTMOVE PLC			206,223.000	1,718,200.80	
RILEY EXPLORATION PERMIAN INC			29.000	727.32	
RING ENERGY INC			6,322.000	24,150.04	
RINGKJOEBING LANDBOBANK A/S			12,554.000	1,613,062.30	
RIO TINTO LTD			127,600.000	11,413,265.51	
RIO TINTO PLC			161,329.000	12,916,884.87	
RIOT BLOCKCHAIN INC			7,668.000	162,331.56	
RITE AID CORP			6,764.000	59,185.00	
RLI CORP			6,109.000	675,838.67	
RLJ LODGING TRUST			25,964.000	365,573.12	
RMR GROUP INC/THE			144.000	4,478.40	
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	0.00	
ROBERT HALF INTERNATIONAL INC			10,211.000	1,165,891.98	
ROCHE HOLDING AG			35,600.000	14,176,169.51	
ROCK CREEK PHARMACEUTICALS INC			413.000	0.00	
ROCKET PHARMACEUTICALS INC			7,390.000	117,205.40	
ROCKWELL AUTOMATION INC			13,327.000	3,731,959.81	
ROCKWELL MEDICAL INC			11,634.000	5,483.10	
ROCKY BRANDS INC			3,105.000	129,136.95	
ROCKY MOUNTAIN CHOCOLATE FACTO			2,786.000	20,727.84	
ROGERS CORP			2,605.000	707,778.50	
ROKU INC			3,701.000	463,624.27	
ROLLINS INC			21,108.000	739,835.40	
ROPER TECHNOLOGIES INC			9,838.000	4,645,798.74	



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RORZE CORP			14,900.000	1,508,720.91
ROSS STORES INC			32,950.000	2,980,657.00
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			25,113.000	2,103,967.14
ROYALE ENERGY INC			2,193.000	218.21
RPT REALTY			12,010.000	165,377.70
RUBICON TECHNOLOGY INC			586.000	5,285.72
RUSH ENTERPRISES INC			11,875.000	604,556.25
RUTH'S HOSPITALITY GROUP INC			2,111.000	48,299.68
RYANAIR HOLDINGS PLC ADR			179,229.000	15,614,430.48
RYDER SYSTEM INC			6,840.000	542,617.20
S&P GLOBAL INC			45,851.524	18,807,378.12
SABRA HEALTH CARE REIT INC			28,892.000	430,201.88
SAFEGUARD SCIENTIFICS INC			2,316.000	12,089.52
SAFETY INSURANCE GROUP INC			1,842.000	167,345.70
SAGA COMMUNICATIONS INC			846.000	19,331.10
SAGE THERAPEUTICS INC			9,083.000	300,647.30
SAIA INC			3,927.000	957,481.14
SAILPOINT TECHNOLOGIES HOLDING			11,895.000	608,786.10
SALEM MEDIA GROUP INC			2,472.000	8,380.08
SALESFORCE INC			136,135.000	28,904,183.20
SALLY BEAUTY HOLDINGS INC			20,658.000	322,884.54
SAMPO OYJ			221,285.000	10,926,922.08
SAMSUNG ELECTRONICS CO LTD			401,482.000	23,054,437.71
SAMSUNG ELECTRONICS CO LTD GDR			4,537.000	6,438,003.00
SANCHEZ ENERGY CORP			6,989.000	0.00
SANDERSON FARMS INC			3,317.000	621,904.33
SANDRIDGE ENERGY INC			3,513.000	56,278.26
SANDS CHINA LTD HK/01928			354,000.000	857,946.22
SANDY SPRING BANCORP INC			3,698.000	166,114.16
SANGAMO THERAPEUTICS INC			16,247.000	94,395.07
SANMINA CORP			9,662.000	390,538.04
SANOFI			279,727.000	28,792,650.19
SAPIENS INTERNATIONAL CORP NV			7,226.000	183,468.14
SARATOGA INVESTMENT CORP			3,110.000	84,778.60
SASOL LTD			304,003.000	7,385,530.49
SATCON TECHNOLOGY CORP			1,198.000	0.00
SATSUMA PHARMACEUTICALS INC			3,315.000	12,597.00
SAUL CENTERS INC			1,421.000	74,886.70



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SAWAI GROUP HOLDINGS CO LTD			122,300.000	4,493,989.73
SBA COMMUNICATIONS CORP			10,145.000	3,490,894.50
SBERBANK OF RUSSIA PJSC ADR			167,041.000	1,670.41
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			3,442.000	119,747.18
SCHEID VINEYARDS INC			578.000	9,826.00
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			130,875.000	5,406,446.25
SCHNEIDER ELECTRIC SE			150,480.000	25,476,387.99
SCHNITZER STEEL INDUSTRIES INC			2,105.000	109,333.70
SCHOLASTIC CORP			5,024.000	202,366.72
SCHWEITZER-MAUDUIT INTERNATION			6,118.000	168,245.00
SCIPLAY CORP			16,913.000	218,515.96
SCO GROUP INC/THE			6,400.000	0.00
SCORPIO TANKERS INC			8,898.000	190,239.24
SCPHARMACEUTICALS INC			8,742.000	49,654.56
SEA LTD ADR			13,323.000	1,595,962.17
SEABOARD CORP			99.000	416,343.51
SEACHANGE INTERNATIONAL INC			5,353.000	6,048.89
SEACOAST BANKING CORP OF FLORI			7,762.000	271,825.24
SEACOR MARINE HOLDINGS INC			7,589.000	61,243.23
SEADRILL LTD			92.000	0.00
SEAGATE TECHNOLOGY HOLDINGS PL			37,481.000	3,369,541.90
SEAGEN INC			7,331.000	1,056,030.55
SEALED AIR CORP			13,817.000	925,186.32
SEASPINE HOLDINGS CORP			118,407.000	1,439,829.12
SECURE ENERGY SERVICES INC 144A			6,800.000	3,493.54
SECUREWORKS CORP			5,635.000	74,663.75
SECURITY NATIONAL FINANCIAL CO			2,847.951	28,479.51
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SEGRO PLC			778,090.000	13,784,273.43
SELECT MEDICAL HOLDINGS CORP			18,478.000	443,287.22
SELECTA BIOSCIENCES INC			2,350.000	2,890.50
SELECTIVE INSURANCE GROUP INC			8,162.000	729,356.32
SEMLER SCIENTIFIC INC			3,330.000	164,402.10
SEMPRA ENERGY			29,781.000	5,006,781.72
SEMRUSH HOLDINGS INC			231,331.000	2,762,092.14
SEMTECH CORP			9,396.000	651,518.64



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SENECA FOODS CORP			3,772.000	194,408.88
SENSIENT TECHNOLOGIES CORP			6,568.000	551,383.60
SEQUENTIAL BRANDS GROUP INC			12.000	0.00
SERVICE PROPERTIES TRUST			22,546.000	199,081.18
SERVICENOW INC			40,166.000	22,368,043.74
SERVISFIRST BANCSHARES INC			9,396.000	895,344.84
SERVOTRONICS INC			306.000	4,483.71
SFL CORP LTD			14,548.000	148,098.64
SHAKE SHACK INC			3,759.000	255,236.10
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	5,704,195.94
SHARPER IMAGE CORP			2,100.000	0.00
SHATTUCK LABS INC			3,305.000	14,079.30
SHELL PLC			416,100.000	11,551,587.30
SHELLS SEAFOOD RESTAURANTS			44.000	0.00
SHENANDOAH TELECOMMUNICATIONS			6,607.000	155,793.06
SHENZHOU INTERNATIONAL GROUP H HK/02313			154,000.000	2,060,832.04
SHERWIN-WILLIAMS CO/THE			25,899.000	6,464,908.38
SHIMANO INC			43,700.000	10,136,959.91
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	4,412,100.94
SHOE CARNIVAL INC			8,091.000	235,933.56
SHOLODGE INC			1,650.000	0.00
SHOPIFY INC			20,000.000	13,519,200.00
SHOPIFY INC CL A SUB VTG			13,530.000	9,158,327.60
SHORE BANCSHARES INC			1,007.769	20,639.11
SHOTSPOTTER INC			3,490.000	96,742.80
SHRIRAM TRANSPORT FINANCE CO L			367,648.000	5,506,108.12
SHUTTERSTOCK INC			930.000	86,564.40
SHYFT GROUP INC/THE			2,571.000	92,838.81
SI-BONE INC			314,797.000	7,114,412.20
SIAM COMMERCIAL BANK PCL/THE			1,477,500.000	5,052,048.12
SIAM GLOBAL HOUSE PCL			3,604,695.000	2,471,790.86
SIEBERT FINANCIAL CORP			7,310.000	3,453.84
SIEMENS GAMESA RENEWABLE ENERG			164,404.000	2,922,212.66
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00
SIENTRA INC			2,487.000	5,521.14
SIERRA BANCORP			696.000	17,386.08
SIERRA ONCOLOGY INC			10,840.000	347,422.00
SIERRA WIRELESS INC			1,170.000	21,128.78
SIFCO INDUSTRIES INC			1,415.000	2,707.29

Asset Detail

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SIG GROUP AG			369,020.000	9,383,393.64
SIGA TECHNOLOGIES INC			5,058.000	35,861.22
SIGHT RESOURCE CORP			200.000	0.00
SIGMATRON INTERNATIONAL INC			535.000	3,654.05
SIGNATURE BANK/NEW YORK NY			13,587.000	3,987,648.63
SIGNET JEWELERS LTD			6,677.000	485,417.90
SIKA AG			75,390.000	25,183,250.20
SILERGY CORP			36,000.000	4,309,722.06
SILGAN HOLDINGS INC			8,346.000	385,835.58
SILICOM LTD			3,686.000	145,117.82
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			5,937.000	891,737.40
SILK ROAD MEDICAL INC			181,757.000	7,504,746.53
SILVERBOW RESOURCES INC			2,325.000	74,400.00
SILVERGATE CAPITAL CORP			26,092.000	3,928,672.44
SIMCLAR INC			700.000	1.00
SIMCORP A/S			130,000.000	9,664,415.48
SIMMONS FIRST NATIONAL CORP			10,529.000	276,070.38
SIMON PROPERTY GROUP INC			30,646.000	4,031,787.76
SIMPLY GOOD FOODS CO/THE			12,244.000	464,659.80
SIMPSON MANUFACTURING CO INC			6,612.000	720,972.48
SIMULATIONS PLUS INC			3,668.000	186,994.64
SINCLAIR BROADCAST GROUP INC			8,292.000	232,341.84
SINGULAR GENOMICS SYSTEMS INC			7,755.000	48,934.05
SIRIUSPOINT LTD			9,856.000	73,669.42
SITE CENTERS CORP			17,025.000	284,487.75
SIXTH STREET SPECIALTY LENDING			7,670.000	178,634.30
SJW GROUP			4,205.000	292,583.90
SK SQUARE CO LTD			61,840.000	2,897,991.00
SK TELECOM CO LTD			95,660.000	4,490,780.82
SKAN GROUP AG			23,417.000	1,628,566.15
SKF AB			444,700.000	7,346,134.39
SKYLINE CHAMPION CORP			7,591.000	416,594.08
SKYWEST INC			8,583.000	247,619.55
SKYWORKS SOLUTIONS INC			21,973.000	2,928,561.44
SLEEP NUMBER CORP			3,078.000	156,085.38
SLR INVESTMENT CORP			2,731.000	49,513.03
SM ENERGY CO			10,663.000	415,323.85
SMART GLOBAL HOLDINGS INC			11,004.000	284,233.32



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SMF ENERGY CORP			441.000	0.00
SMILEDIRECTCLUB INC			15,194.000	39,352.46
SMITH & NEPHEW PLC			385,097.000	6,185,863.18
SMITH MICRO SOFTWARE INC			636.000	2,397.72
SNAP-ON INC			10,269.000	2,110,074.12
SNOW PEAK INC			69,100.000	1,881,569.53
SOCIETAL CDMO INC			12,964.000	23,335.20
SOCIETE GENERALE SA			16,504.000	449,163.27
SOCKET MOBILE INC			511.000	2,049.11
SOFTECH INC			157.000	0.00
SOJITZ CORP			601,880.000	10,001,993.56
SOLAREEDGE TECHNOLOGIES INC			4,898.000	1,578,968.26
SOLARIS OILFIELD INFRASTRUCTUR			4,037.000	45,577.73
SOLID BIOSCIENCES INC			1,062.000	1,274.40
SOLIGENIX INC			5.000	3.65
SOLITARIO ZINC CORP			40.000	33.76
SOLUNA HOLDINGS INC			734.000	8,081.34
SONIC AUTOMOTIVE INC			7,143.000	303,648.93
SONIDA SENIOR LIVING INC			471.000	15,604.23
SONOS INC			12,586.000	355,176.92
SOPRA STERIA GROUP SACA			44,000.000	8,268,769.74
SOUTH JERSEY INDUSTRIES INC			14,773.000	510,407.15
SOUTHERN CO/THE			124,259.000	9,010,020.09
SOUTHERN FIRST BANCSHARES INC			3,216.000	163,501.44
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			446.000	22,277.70
SOUTHSIDE BANCSHARES INC			3,625.000	148,008.75
SOUTHWEST AIRLINES CO			55,240.000	2,529,992.00
SOUTHWEST GAS HOLDINGS INC			8,696.000	680,809.84
SOUTHWESTERN ENERGY CO			78,254.000	561,081.18
SP PLUS CORP			3,712.000	116,408.32
SPANISH BROADCASTING SYSTEM IN			375.000	334.00
SPARTANNASH CO			5,028.000	165,873.72
SPECTRUM BRANDS HOLDINGS INC			7,173.000	636,388.56
SPECTRUM PHARMACEUTICALS INC			9,454.000	12,195.66
SPEED COMMERCE INC			303.000	0.00
SPEEDUS CORP			1,690.000	0.01
SPERO THERAPEUTICS INC			6,652.000	57,872.40
SPIRE CORP			3,525.000	9.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPIRE INC			8,490.000	609,242.40
SPIRIT MTA REIT ESCROW			93,012.000	7,656.57
SPIRIT OF TEXAS BANCSHARES INC			3,272.000	85,988.16
SPIRIT REALTY CAPITAL INC			140,520.000	6,466,730.40
SPLUNK INC			1,940.000	288,303.40
SPOK HOLDINGS INC			10,402.000	83,007.96
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			2,632.000	397,484.64
SPRINGWORKS THERAPEUTICS INC			6,181.000	348,855.64
SPROUTS FARMERS MARKET INC			18,190.000	581,716.20
SPS COMMERCE INC			6,289.000	825,116.80
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			7,783.000	384,558.03
SPX FLOW INC			7,255.000	625,526.10
STAAR SURGICAL CO			36,906.000	2,949,158.46
STAG INDUSTRIAL INC			21,134.000	873,890.90
STANDARD BIOTOOLS INC			13,223.000	47,470.57
STANDARD CHARTERED PLC			1,007,934.000	6,770,845.33
STANDARD MOTOR PRODUCTS INC			3,263.000	140,765.82
STANDEX INTERNATIONAL CORP			2,991.000	298,860.72
STANLEY BLACK & DECKER INC			15,204.000	2,125,367.16
STAR BUFFET INC			762.000	0.01
STAR BULK CARRIERS CORP			13,638.000	404,912.22
STAR STRUCK LTD			262.000	0.00
STARBUCKS CORP			107,274.000	9,758,715.78
STARTEK INC			1,890.000	8,372.70
STATE BANK OF INDIA			373,258.000	2,431,164.51
STATE STREET CORP			42,619.000	3,712,967.28
STATERA BIOPHARMA INC			52.000	16.39
STEEL CONNECT INC			17,950.000	23,155.50
STEELCASE INC			14,112.000	168,638.40
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	0.00
STEPAN CO			3,578.000	353,542.18
STEPHAN CO/THE			1,476.000	246.38
STEREOTAXIS INC			158.000	589.34
STERIS PLC			14,768.000	3,570,459.36
STERLING CONSTRUCTION CO INC			5,753.000	154,180.40
STEVEN MADDEN LTD			11,911.000	460,241.04

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STEWART INFORMATION SERVICES C			2,228.000	135,039.08
STOCK YARDS BANCORP INC			4,571.000	241,805.90
STOKE THERAPEUTICS INC			4,633.000	97,524.65
STONERIDGE INC			3,266.000	67,802.16
STONEX GROUP INC			2,985.000	221,576.55
STORAGE ENGINE INC COM			1,650.000	0.00
STRASBAUGH INC			204.000	0.00
STRATA SKIN SCIENCES INC			48.000	70.56
STRATASYS LTD			6,865.000	174,302.35
STRATEGIC EDUCATION INC			3,227.000	214,208.26
STRATTEC SECURITY CORP			1,219.000	45,432.13
STRATUS PROPERTIES INC			1,130.000	47,765.10
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	3,516.80
STRIDE INC			4,783.000	173,766.39
STRYKER CORP			34,663.000	9,267,153.05
STURM RUGER & CO INC			1,988.000	138,404.56
STYLECLICK INC			3,762.000	0.00
SUGARMADE INC			80.000	0.05
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			213,100.000	6,859,581.51
SUMMIT HOTEL PROPERTIES INC			9,884.000	98,444.64
SUMMIT MATERIALS INC			19,349.000	600,979.94
SUN COMMUNITIES INC			2,397.000	420,170.13
SUN COUNTRY AIRLINES HOLDINGS			85,179.000	2,229,986.22
SUNCOKE ENERGY INC			2,202.000	19,619.82
SUNCOR ENERGY INC NEW			326,089.000	10,625,533.24
SUNLINK HEALTH SYSTEMS INC			1,406.000	2,024.64
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			125,000.000	2,012,730.80
SUNSTONE HOTEL INVESTORS INC			31,789.000	374,474.42
SUPER MICRO COMPUTER INC			5,633.000	214,448.31
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR GROUP OF COS INC			3,209.000	57,280.65
SUPERIOR INDUSTRIES INTERNATIO			5,809.000	27,069.94
SUPERNUS PHARMACEUTICALS INC			7,998.000	258,495.36
SURGALIGN HOLDINGS INC			8,660.000	2,635.24
SURGERY PARTNERS INC			9,175.000	505,083.75
SURMODICS INC			4,012.000	181,863.96
SUTRO BIOPHARMA INC			2,380.000	19,563.60
SUZUKI MOTOR CORP			145,200.000	5,039,980.27



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SVB FINANCIAL GROUP			5,479.000	3,065,226.55
SWEDBANK AB			482,200.000	7,295,555.49
SWITCH INC			4,401.000	135,638.82
SWK HOLDINGS CORP			633.000	10,761.00
SYLVAMO CORP			2.277	75.77
SYMRISE AG			102,500.000	12,413,975.14
SYNALLOY CORP			465.000	7,463.25
SYNAPTICS INC			5,199.000	1,037,200.50
SYNCHRONOSS TECHNOLOGIES INC			11,302.000	19,552.46
SYNCHRONY FINANCIAL			91,000.000	3,167,710.00
SYNDAX PHARMACEUTICALS INC			9,363.000	162,728.94
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00
SYNLOGIC INC			2,246.000	5,390.40
SYNOPSIS INC			18,757.000	6,251,145.39
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.01
SYPRIS SOLUTIONS INC			3,498.000	9,409.62
SYSCO CORP			54,698.000	4,466,091.70
T ROWE PRICE GROUP INC			25,941.000	3,922,019.79
T-MOBILE US INC			62,059.000	7,965,272.65
TABULA RASA HEALTHCARE INC			2,879.000	16,583.04
TACTILE SYSTEMS TECHNOLOGY INC			2,152.000	43,384.32
TAITRON COMPONENTS INC			3,163.000	12,145.92
TAIWAN SEMICONDUCTOR MANUFACTU			1,386,000.000	28,879,535.41
TAIWAN SEMICONDUCTOR MANUFACTU ADR			164,513.000	17,152,125.38
TAKE-TWO INTERACTIVE SOFTWARE			21,306.000	3,275,584.44
TALANX AG			148,200.000	6,599,087.09
TALON INTERNATIONAL INC			3,150.000	346.50
TANDY BRANDS ACCESSORIES INC			1,325.000	2.50
TANGER FACTORY OUTLET CENTERS			11,255.000	193,473.45
TAPESTRY INC			170,849.000	6,347,040.35
TARGA RESOURCES CORP			349,465.000	26,374,123.55
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			57,415.000	12,184,611.30
TARO PHARMACEUTICAL INDUSTRIES			5,479.000	237,021.54
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,541,900.000	4,156,824.40
TATA CONSULTANCY SERVICES LTD			60,953.000	3,008,395.61
TATA ELXSI LTD			24,130.000	2,815,081.81
TAYLOR DEVICES INC			501.000	4,909.80



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TAYLOR MORRISON HOME CORP			17,719.000	482,311.18
TCR2 THERAPEUTICS INC			10,187.000	28,116.12
TCS GROUP HOLDING PLC GDR			65,310.000	1,959.30
TE CONNECTIVITY LTD			36,112.000	4,729,949.76
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			5,336.000	11,792.56
TECHNICAL COMMUNICATIONS CORP			135.000	216.00
TECHNIPFMC PLC			56,224.000	435,736.00
TECHNOGYM SPA			396,574.000	3,172,573.56
TECHNOLOGY SOLUTIONS CO			920.000	0.00
TECHNOPRO HOLDINGS INC			45,200.000	1,240,090.63
TECHTARGET INC			101,113.000	8,218,464.64
TECHTRONIC INDUSTRIES CO LTD HK/00669			223,000.000	3,613,491.85
TEEKAY CORP			10,803.000	34,245.51
TEEKAY TANKERS LTD			1,320.000	18,268.80
TEGNA INC			29,761.000	666,646.40
TEJON RANCH CO			5,647.000	103,114.22
TEKNOWLEDGE CORP			2,012.000	0.00
TELEDYNE TECHNOLOGIES INC			6,596.000	3,117,467.48
TELEFLEX INC			5,053.000	1,792,955.99
TELEPERFORMANCE			37,878.000	14,594,798.50
TELEPHONE AND DATA SYSTEMS INC			13,484.000	254,577.92
TELESAT CORP			2,413.000	39,814.50
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00
TELEVIDEO INC/CA			2,143.000	0.00
TELIGENT INC			48.900	0.05
TEMPEST THERAPEUTICS INC			361.000	1,227.40
TENABLE HOLDINGS INC			9,048.000	522,883.92
TENAYA THERAPEUTICS INC			4,859.000	57,239.02
TENCENT HOLDINGS LTD HK/00700			111,300.000	5,318,137.25
TENET HEALTHCARE CORP			15,577.000	1,338,998.92
TENNANT CO			2,965.000	233,642.00
TENNECO INC			7,068.000	129,485.76
TERADYNE INC			23,037.000	2,723,664.51
TEREX CORP			8,161.000	291,021.26
TERRENO REALTY CORP			9,731.000	720,580.55
TESLA INC			83,577.000	90,062,575.20
TESSCO TECHNOLOGIES INC			8,337.000	50,355.48
TETON ENERGY CORP COM			4,100.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TETRA TECH INC			8,597.000	1,417,989.18	
TETRA TECHNOLOGIES INC			9,636.000	39,603.96	
TETRAPHASE PHARMACEUTICALS INC			271.000	46.19	
TEXAS CAPITAL BANCSHARES INC			5,418.000	310,505.58	
TEXAS INSTRUMENTS INC			91,995.000	16,879,242.60	
TEXAS ROADHOUSE INC			9,762.000	817,372.26	
TEXTAINER GROUP HOLDINGS LTD			2,362.000	89,921.34	
TEXTRON INC			35,320.000	2,627,101.60	
THERAPEUTICSMD INC			9,630.000	3,635.33	
THERMO FISHER SCIENTIFIC INC			54,139.000	31,977,200.35	
THERMOGENESIS HOLDINGS INC			11.100	7.55	
THERMON GROUP HOLDINGS INC			2,855.000	46,251.00	
THIRD COAST BANCSHARES INC			101,520.000	2,345,112.00	
THOMAS GROUP INC			367.000	0.00	
THQ INC			896.000	0.00	
THULE GROUP AB			27,975.000	1,125,676.00	
TIDEWATER INC			6,774.000	147,266.76	
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	8.40	
TILE SHOP HOLDINGS INC			589.000	3,857.95	
TIMBERLAND BANCORP INC/WA			1,348.000	36,409.48	
TINEXTA SPA			44,026.000	1,299,096.22	
TITAN INTERNATIONAL INC			8,848.000	130,331.04	
TITAN MACHINERY INC			1,608.000	45,442.08	
TITAN PHARMACEUTICALS INC			9.000	8.61	
TIVITY HEALTH INC			7,504.000	241,403.68	
TJX COS INC/THE			116,678.000	7,068,353.24	
TL ADMIN CORP COM			29,100.000	0.00	
TOFAS TURK OTOMOBIL FABRIKASI			662,398.000	3,515,718.77	
TOKYO ELECTRON LTD			19,200.000	10,005,355.38	
TOMPKINS FINANCIAL CORP			2,572.000	201,310.44	
TONIX PHARMACEUTICALS HOLDING			4.000	0.92	
TOOTSIE ROLL INDUSTRIES INC			8,309.011	290,483.02	
TOPCON CORP			135,800.000	1,750,994.86	
TOR MINERALS INTERNATIONAL INC			236.000	592.36	
TOROMONT INDUSTRIES LTD			141,218.000	13,398,779.21	
TOTALENERGIES SE			206,100.000	10,555,469.11	
TOWER AUTOMOTIVE INC			33,100.000	0.00	
TOWNE BANK/PORTSMOUTH VA			9,442.000	282,693.48	
TPI COMPOSITES INC			4,472.000	62,876.32	



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TRACTOR SUPPLY CO			21,847.000	5,098,434.39
TRADE DESK INC/THE			8,606.000	595,965.50
TRANE TECHNOLOGIES PLC			29,115.000	4,445,860.50
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			3,326.000	23,481.56
TRANSCAT INC			3,030.000	245,854.20
TRANSCOASTAL CORP			23.000	0.00
TRANSCONTINENTAL REALTY INVEST			283.000	3,395.61
TRANSCOSMOS INC			68,400.000	1,797,701.35
TRANSDIGM GROUP INC			18,542.000	12,080,854.68
TRANSMEDICS GROUP INC			164,484.000	4,431,198.96
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			71,962.000	328,866.34
TRAVEL + LEISURE CO			11,434.000	662,485.96
TRAVELERS COS INC/THE			27,661.000	5,054,494.53
TRAVELZOO			3,681.000	24,147.36
TREACE MEDICAL CONCEPTS INC			457,040.000	8,642,626.40
TRECORA RESOURCES			1,197.000	10,126.62
TREDEGAR CORP			5,471.000	65,597.29
TREEHOUSE FOODS INC			6,537.000	210,883.62
TRI POINTE HOMES INC			17,123.000	343,829.84
TRI-VALLEY CORP			1,094.000	0.00
TRIAD GUARANTY INC			2,231.000	0.02
TRICO BANCSHARES			3,553.000	142,226.59
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			7,329.000	235,187.61
TRIMBLE INC			34,180.000	2,465,745.20
TRINITY INDUSTRIES INC			13,752.000	472,518.72
TRINITY PLACE HOLDINGS INC			2,067.000	3,927.30
TRINSEO PLC			7,477.000	358,297.84
TRIO-TECH INTERNATIONAL			682.000	4,910.40
TRIP.COM GROUP LTD ADR			241,098.000	5,574,185.76
TRIP.COM GROUP LTD HK/09961			22,650.000	545,469.52
TRIPLE CROWN MEDIA INC			983.000	0.00
TRITON INTERNATIONAL LTD			9,349.000	656,112.82
TRIUMPH BANCORP INC			4,647.000	436,910.94
TRONOX HOLDINGS PLC			6,943.000	137,401.97
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TRUEBLUE INC			5,792.000	167,330.88

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TRUIST FINANCIAL CORP			124,488.000	7,058,469.60	
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00	
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00	
TRUSTCO BANK CORP NY			1,990.000	63,540.70	
TRUSTMARK CORP			9,279.000	281,988.81	
TS TECH CO LTD			390,600.000	4,424,922.79	
TSR INC			631.000	5,761.03	
TTEC HOLDINGS INC			3,072.000	253,501.44	
TTM TECHNOLOGIES INC			11,976.000	177,484.32	
TUCOWS INC			1,234.000	84,282.20	
TUESDAY MORNING CORP			4,264.000	4,690.40	
TURNING POINT BRANDS INC			209.000	7,108.09	
TURNING POINT THERAPEUTICS INC			3,971.000	106,621.35	
TURTLE BEACH CORP			457.000	9,729.53	
TUTOR PERINI CORP			4,514.000	48,751.20	
TWIN DISC INC			2,544.000	42,332.16	
TWITTER INC			88,829.000	3,436,794.01	
TWO HARBORS INVESTMENT CORP			25,340.000	140,130.20	
TWO RIVERS WATER & FARMING CO			199.000	0.51	
TYLER TECHNOLOGIES INC			5,166.000	2,298,301.74	
TYSON FOODS INC			52,238.000	4,682,091.94	
UBS -CW23 WULIANGYE YIB WTS EXP 17-MAR-2023			59,000.000	1,443,140.00	
UBS -CW22 FOSHAN HAITIA WTS EXP 09-MAY-2022			215,439.000	2,968,749.42	
UBS -CW23 GUANGZHOU KIN WTS EXP 08-MAR-2023			140,913.000	1,633,181.67	
UBS -CW23 LAOBAIXING PH WTS EXP 08-MAR-2023			282,099.000	1,607,964.30	
UBS AG LONDON DELTAONEWARRANT384685			45,030.000	2,181,253.20	
UBS AG LONDON DELTAONEWARRANT384973 15DEC22			305,500.000	2,508,155.00	
UBS CW22 AMOY DIAGNOST WTS EXP 16-AUG-202			155,851.000	1,256,159.06	
UBS CW22 PING AN BANK WTS EXP 19-AUG-2022			949,852.000	2,298,641.84	
UBS CW23 HUNDSUN TECHN WTS EXP 16-JAN-2023			141,925.000	994,894.25	
UBS CW23 QINGDAO HAIER WTS EXP 18-MAY-2023			175,011.000	1,970,623.86	
UBS-CW22 SICHUAN SWELL WTS EXP 09-MAY-2022			98,830.000	1,283,801.70	
UBS-CW23 SKSHU PAINT C WTS EXP 13-JAN-2023			218,374.000	3,052,868.52	
UDR INC			27,889.000	1,599,991.93	
UFP INDUSTRIES INC			9,638.000	743,668.08	
UFP TECHNOLOGIES INC			2,793.000	184,812.81	
ULTA BEAUTY INC			8,761.000	3,488,805.42	
ULTIMATE LIFESTYLE CORP			20.000	0.00	
ULTRA CLEAN HOLDINGS INC			9,213.000	390,539.07	



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ULTRAGENYX PHARMACEUTICAL INC			9,462.000	687,130.44
ULTRALIFE CORP			1,817.000	9,757.29
ULTRAPETROL BAHAMAS LTD			1,582.000	0.08
UMB FINANCIAL CORP			6,418.000	623,572.88
UMH PROPERTIES INC			5,924.000	145,671.16
UMPQUA HOLDINGS CORP			24,642.000	464,748.12
UNDER ARMOUR INC			37,648.000	611,487.20
UNICO AMERICAN CORP			668.000	1,957.24
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00
UNIFI INC			704.000	12,742.40
UNIFIRST CORP/MA			2,247.000	414,077.16
UNIGENE LABORATORIES INC			9,893.000	0.00
UNILEVER PLC ADR			237,624.000	10,828,525.68
UNION BANKSHARES INC/MORRISVIL			4,155.000	127,766.25
UNION PACIFIC CORP			100,947.000	27,579,729.87
UNIURE NV			5,490.000	99,204.30
UNISYS CORP			4,730.000	102,215.30
UNIT CORP WTS EXP 09/03/2027			200.000	0.00
UNITED AIRLINES HOLDINGS INC			30,198.000	1,399,979.28
UNITED AMERICAN HEALTHCARE COR			1,094.000	2.70
UNITED BANCORP INC/OH			335.000	6,040.05
UNITED BANKSHARES INC/WV			13,546.000	472,484.48
UNITED COMMUNITY BANKS INC/GA			10,996.000	382,660.80
UNITED FIRE GROUP INC			3,894.000	120,986.58
UNITED INSURANCE HOLDINGS CORP			3,494.000	11,565.14
UNITED NATURAL FOODS INC			6,379.000	263,771.65
UNITED OVERSEAS BANK LTD			371,100.000	8,780,154.43
UNITED PARCEL SERVICE INC			67,999.000	14,583,065.54
UNITED RENTALS INC			6,754.000	2,399,088.34
UNITED SECURITY BANCSHARES/FRE			835.000	6,930.50
UNITED STATES LIME & MINERALS			968.000	112,326.72
UNITED WESTERN BANCORP INC			2,275.000	0.00
UNITED-GUARDIAN INC			1,193.000	26,890.22
UNITEDHEALTH GROUP INC			89,032.000	45,403,649.04
UNITIL CORP			2,658.000	132,581.04
UNITY BANCORP INC			1,922.000	53,777.56
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			4,139.000	240,351.73
UNIVERSAL ELECTRONICS INC			2,956.000	92,345.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL HEALTH SERVICES INC			10,935.000	1,585,028.25
UNIVERSAL INSURANCE HOLDINGS I			3,618.000	48,806.82
UNIVERSAL LOGISTICS HOLDINGS I			3,916.000	78,907.40
UNIVERSAL MUSIC GROUP NV			1,036,169.000	27,894,256.74
UNIVERSAL STAINLESS & ALLOY PR			2,344.000	20,345.92
UNIVERSAL TECHNICAL INSTITUTE			2,566.000	22,709.10
UNIVEST FINANCIAL CORP			3,861.000	103,320.36
UPLAND SOFTWARE INC			1,806.000	31,803.66
UPWORK INC			13,722.000	318,899.28
URANIUM ENERGY CORP			5,547.000	25,460.73
URBAN EDGE PROPERTIES			15,988.000	305,370.80
URBAN OUTFITTERS INC			8,748.000	219,662.28
UROGEN PHARMA LTD			5,864.000	51,075.44
UROLOGIX INC			2,793.000	0.10
URSTADT BIDDLE PROPERTIES INC			6,228.000	117,148.68
US BANCORP			206,922.000	10,997,904.30
US ENERGY CORP			40.000	174.00
US GLOBAL INVESTORS INC			424.000	2,204.80
US GOLD CORP			2.000	14.00
US PHYSICAL THERAPY INC			2,544.000	253,000.80
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,333.000	136,833.78
USA TRUCK INC			1,664.000	34,278.40
USANA HEALTH SCIENCES INC			1,653.000	131,330.85
USHIO INC			116,000.000	1,745,136.99
UTAH MEDICAL PRODUCTS INC			2,263.000	203,353.18
UTG INC			513.000	14,235.75
UTSTARCOM HOLDINGS CORP			4,757.000	3,425.99
V ONE CORP COM			2,000.000	0.00
VAALCO ENERGY INC			12,945.000	84,530.85
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			46,948.000	4,767,099.92
VALLEY MEDIA INC COM			11,100.000	0.00
VALLEY NATIONAL BANCORP			44,556.000	580,119.12
VALMET OYJ			116,079.000	3,643,471.00
VALUE AMER INC COM			290.000	0.00
VALUE LINE INC			1,219.000	81,673.00
VANDA PHARMACEUTICALS INC			7,679.000	86,849.49
VANGUARD INTERNATIONAL SEMICON			925,000.000	4,019,423.11

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VAPOTHERM INC			2,262.000	31,441.80
VAREX IMAGING CORP			4,343.000	92,462.47
VARONIS SYSTEMS INC			12,257.000	582,697.78
VASO CORP			17,910.000	1,432.80
VAXART INC			14,030.000	70,711.20
VAXCYTE INC			8,842.000	213,534.30
VBI VACCINES INC			21,867.000	36,299.22
VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			9,046.000	108,913.84
VECTRUS INC			3,138.000	112,528.68
VEECO INSTRUMENTS INC			10,079.000	274,048.01
VENTAS INC			61,040.827	3,769,881.48
VERA BRADLEY INC			2,764.000	21,199.88
VERICEL CORP			109,609.000	4,189,255.98
VERINT SYSTEMS INC			9,134.000	472,227.80
VERIS RESIDENTIAL INC			12,962.000	225,409.18
VERISIGN INC			11,454.000	2,548,056.84
VERISK ANALYTICS INC			15,029.000	3,225,674.27
VERITEX HOLDINGS INC			6,067.000	231,577.39
VERITIV CORP			755.000	100,860.45
VERIZON COMMUNICATIONS INC			437,415.000	22,281,920.10
VERRA MOBILITY CORP			497,537.000	8,099,902.36
VERRICA PHARMACEUTICALS INC			5,553.000	45,034.83
VERSO CORP			5,635.000	152,145.00
VERTEX PHARMACEUTICALS INC			27,631.000	7,210,862.07
VF CORP			47,708.000	2,712,676.88
VIAD CORP			3,072.000	109,486.08
VIASAT INC			7,456.000	363,852.80
VIATRIS INC			157,769.000	1,716,526.72
VIAVI SOLUTIONS INC			28,893.000	464,599.44
VICON INDUSTRIES INC			2.000	65.00
VICOR CORP			4,395.000	310,067.25
VICTORY CAPITAL HOLDINGS INC			102,107.000	2,947,829.09
VIDEO DISPLAY CORP			2,455.000	634.27
VIDLER WATER RESOUCES INC			4,269.000	65,913.36
VIEWCAST.COM INC			6,812.000	0.04
VIEWRAY INC			16,036.000	62,861.12
VIEWTRAN GROUP INC			2,440.000	0.06
VILLAGE SUPER MARKET INC			1,496.000	36,652.00

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VIP INDUSTRIES LTD			234,425.000	2,306,816.30	
VIR BIOTECHNOLOGY INC			4,412.000	113,476.64	
VIRCO MFG. CORP			3,572.000	10,680.28	
VIRIDIAN THERAPEUTICS INC			6,123.000	113,214.27	
VIRNETX HOLDING CORP			4,886.000	7,964.18	
VIRTUS INVESTMENT PARTNERS INC			869.000	208,551.31	
VISA INC			211,852.000	46,982,418.04	
VISHAY INTERTECHNOLOGY INC			15,542.000	304,623.20	
VISHAY PRECISION GROUP INC			4,198.000	134,965.70	
VISIONAL INC			20,600.000	1,283,097.85	
VISTEON CORP			3,735.000	407,600.55	
VISTRA CORP			640,542.000	14,892,601.50	
VL DISSOLUTION CORP COM			1,293.000	0.00	
VMWARE INC			5,672.000	645,870.64	
VOC ENERGY TRUST			8,407.000	57,503.88	
VOLT INFORMATION SCIENCES INC			5,216.000	31,191.68	
VOLVO AB			425,500.000	8,063,104.90	
VONAGE HOLDINGS CORP			31,182.000	632,682.78	
VONOVIA SE			163,136.000	7,679,826.47	
VORNADO REALTY TRUST			14,827.000	671,959.64	
VOXX INTERNATIONAL CORP			3,162.000	31,525.14	
VOYAGER THERAPEUTICS INC			8,512.000	64,861.44	
VSE CORP			3,413.000	157,305.17	
VULCAN MATERIALS CO			50,195.000	9,220,821.50	
W R BERKLEY CORP			19,536.000	1,300,902.24	
W WORLD CORP			11.000	16.72	
W&T OFFSHORE INC			30,944.000	118,206.08	
WABASH NATIONAL CORP			4,685.000	69,525.40	
WAL-MART DE MEXICO SAB DE CV			993,421.000	4,060,462.65	
WALGREENS BOOTS ALLIANCE INC			156,562.000	7,009,280.74	
WALKER & DUNLOP INC			5,897.000	763,189.74	
WALKING CO HOLDINGS INC/THE			3,656.000	0.00	
WALMART INC			156,412.000	23,292,875.04	
WALT DISNEY CO/THE			169,787.000	23,287,984.92	
WANDERPORT CORP			82.000	0.31	
WANT WANT CHINA HOLDINGS LTD HK/00151			8,237,000.000	7,614,970.52	
WARNER BROS DISCOVERY INC			28,325.000	707,275.25	
WARRIOR MET COAL INC			8,556.000	317,513.16	
WASHINGTON REAL ESTATE INVESTM			11,125.000	283,687.50	



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WASHINGTON TRUST BANCORP INC			3,140.000	164,850.00
WASTE MANAGEMENT INC			35,891.000	5,688,723.50
WATCHES OF SWITZERLAND GROUP P			108,604.000	1,630,125.41
WATERS CORP			9,856.000	3,059,203.84
WATERSTONE FINANCIAL INC			3,725.000	72,041.50
WATTS WATER TECHNOLOGIES INC			4,394.000	613,358.46
WAVE LIFE SCIENCES LTD			4,298.000	8,596.00
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	0.00
WAYSIDE TECHNOLOGY GROUP INC			4,001.000	136,834.20
WD-40 CO			1,978.000	362,428.94
WEBCO INDUSTRIES INC			62.000	12,586.00
WEC ENERGY GROUP INC			43,935.000	4,385,152.35
WEGENER CORP			4,812.000	6.33
WEIS MARKETS INC			3,497.000	249,755.74
WELBILT INC			15,196.000	360,905.00
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			424,174.000	20,555,472.04
WELLTOWER INC			40,593.000	3,902,611.02
WERNER ENTERPRISES INC			6,890.000	282,490.00
WESBANCO INC			10,949.000	376,207.64
WESCO INTERNATIONAL INC			6,762.000	880,006.68
WEST BANCORP INC			855.000	23,264.55
WEST PHARMACEUTICAL SERVICES I			11,770.000	4,834,056.70
WESTAMERICA BANCORP			4,444.000	268,862.00
WESTELL TECHNOLOGIES INC			1,757.000	2,301.67
WESTERN ASSET MORTGAGE CAPITAL			6,414.000	10,967.94
WESTERN DIGITAL CORP			42,967.000	2,133,311.55
WESTERN METALS CORP			3,193.000	0.00
WESTERN MIDSTREAM PARTNERS LP			837,754.000	21,128,155.88
WESTERN NEW ENGLAND BANCORP IN			6,510.000	58,199.40
WESTERN UNION CO/THE			23,552.000	441,364.48
WESTERN WTR CO			9,200.000	0.00
WESTINGHOUSE AIR BRAKE TECHNOL			17,422.000	1,675,473.74
WESTMORELAND COAL CO			2,487.000	0.00
WESTROCK CO			48,889.000	2,299,249.67
WESTWATER RESOURCES INC			1.000	2.00
WESTWOOD HOLDINGS GROUP INC			2,424.000	37,135.68
WET SEAL INC/THE			24,433.000	0.00



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WEYCO GROUP INC			3,093.000	76,458.96
WEYERHAEUSER CO			69,691.000	2,641,288.90
WH GROUP LTD HK/00288			8,900,634.000	5,625,831.70
WHIRLPOOL CORP			9,341.000	1,613,937.98
WHITE MOUNTAINS INSURANCE GROU			109.000	123,850.16
WHITESTONE REIT			11,361.000	150,533.25
WHITING PETROLEUM CORP			5,195.000	406,657.27
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	4,397.25
WILLDAN GROUP INC			2,023.000	62,085.87
WILLIAMS COS INC/THE			188,421.000	6,295,145.61
WILLIS LEASE FINANCE CORP			2,078.000	66,890.82
WILLIS TOWERS WATSON PLC			75,014.000	17,719,807.08
WILLSCOT MOBILE MINI HOLDINGS			19,540.000	764,600.20
WILMAR INTERNATIONAL LTD			1,911,400.000	6,652,155.02
WINDTREE THERAPEUTICS INC			9,439.000	10,760.46
WINGSTOP INC			4,128.000	484,420.80
WINLAND HOLDINGS CORP			968.000	3,678.40
WINMARK CORP			753.000	165,660.00
WINNEBAGO INDUSTRIES INC			6,554.000	354,112.62
WIRELESS TELECOM GROUP INC			5,567.000	9,575.24
WIRELESS XCESSORIES GROUP INC			1,262.000	0.10
WISDOMTREE INVESTMENTS INC			13,400.000	78,658.00
WIZZ AIR HOLDINGS PLC			44,643.000	1,699,894.63
WOLVERINE WORLD WIDE INC			11,977.000	270,201.12
WORKDAY INC			37,829.000	9,058,532.34
WORKHORSE GROUP INC			15,162.000	75,810.00
WORKIVA INC			4,902.000	578,436.00
WORLD ACCEPTANCE CORP			1,302.000	249,775.68
WORLD FUEL SERVICES CORP			414,973.000	11,220,869.92
WORLDGATE COMMUNICATIONS			6,943.000	0.00
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			9,172.000	471,532.52
WQN INC			656.000	0.00
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	605.13
WSFS FINANCIAL CORP			12,716.500	592,843.23
WUXI BIOLOGICS CAYMAN INC HK/02269			387,500.000	3,218,693.34
WW GRAINGER INC			6,304.000	3,251,540.16



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WW INTERNATIONAL INC			5,976.000	61,134.48
WYNN RESORTS LTD			9,816.000	782,727.84
X4 PHARMACEUTICALS INC			7,740.000	13,545.00
XBIOTECH INC			4,833.000	41,757.12
XCEL ENERGY INC			67,376.000	4,862,525.92
XENCOR INC			7,941.000	211,865.88
XENON PHARMACEUTICALS INC			5,923.000	181,066.11
XINYI SOLAR HOLDINGS LTD HK/00968			1,380,000.000	2,435,273.39
XOMA CORP			7,329.000	205,065.42
XOMETRY INC			186,395.000	6,850,016.25
XP INC			74,729.000	2,249,343.06
XPEL INC			2,259.000	118,845.99
XPERI HOLDING CORP			13,609.000	235,707.88
XTEP INTERNATIONAL HOLDINGS LT HK/01368			1,059,000.000	1,606,471.38
XYLEM INC/NY			27,570.000	2,350,618.20
YAMAHA CORP			157,700.000	6,951,143.20
YELP INC			11,588.000	395,266.68
YOKOHAMA RUBBER CO LTD/THE			419,600.000	5,849,336.40
YORK WATER CO/THE			3,280.000	147,501.60
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,830,000.000	7,795,694.28
YUM CHINA HOLDINGS INC			62,623.000	2,601,359.42
YUM! BRANDS INC			30,319.000	3,593,711.07
YUMA ENERGY INC			1.266	0.00
YUNHONG CTI LTD			179.000	218.38
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	0.01
ZEBRA TECHNOLOGIES CORP			7,551.000	3,123,848.70
ZEDGE INC			1,559.000	9,494.31
ZENDESK INC			83,260.000	10,015,345.40
ZHONGSHENG GROUP HOLDINGS LTD HK/00881			213,500.000	1,510,317.44
ZIFF DAVIS INC			6,454.000	624,618.12
ZIMMER BIOMET HOLDINGS INC			21,790.000	2,786,941.00
ZIMVIE INC			1.600	36.55
ZION OIL & GAS INC			469.000	51.59
ZIONS BANCORP NA			14,140.000	927,018.40
ZIPLINK INC			21,900.000	0.00
ZOETIS INC			50,490.000	9,521,909.10
ZOGENIX INC			6,599.000	54,053.68
ZOGENIX INC CONTRA			6,608.000	2,026.00

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ZOOMINFO TECHNOLOGIES INC			95,980.000	5,733,845.20
ZUMIEZ INC			5,163.000	197,278.23
ZURN WATER SOLUTIONS CORP			16,206.000	573,692.40
ZYMEWORKS INC			5,407.000	35,415.85
ZYNERBA PHARMACEUTICALS INC			13,713.000	28,111.65
ZYNEX INC			7,065.300	43,946.16
TOTAL EQUITY			521,124,587.933	10,227,612,125.68
FIXED INCOME SECURITIES				
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			1,529,000.000	1,421,970.00
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			3,674,000.000	3,481,243.60
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			3,858,000.000	3,500,922.81
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,604,000.000	2,499,840.00
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			580,000.000	597,440.60
129 W TRADE ST LLC			1,866,952.247	1,446,304.96
188 INVERNESS LLC			202,200.790	302,077.15
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			569,084.590	548,429.10
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			1,357,726.150	1,298,557.94
8TH AVENUE FOOD 9/18 TL			1,319,631.360	1,141,481.13
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.532	99,872.29
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	233,082.95
ABBVIE INC 2.300% 11/21/2022 DD 05/21/20			4,617,000.000	4,631,800.76
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			1,153,000.000	1,145,751.17
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,411,000.000	2,464,644.75
ABN AMRO BANK NV 144A 4.800% 04/18/2026 DD 04/18/16			1,800,000.000	1,851,732.00
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,341,000.000	2,347,119.37
ABN AMRO BANK NV REGS VAR RT 03/27/2028			2,800,000.000	2,814,235.20
ABRA AUTO BODY/CALIBER COLLISI			881,718.860	853,618.48
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	637,780.62
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			705,000.000	696,002.44
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			1,460,000.000	1,461,825.00
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			2,030,432.930	2,029,538.16
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21			600,462.500	591,455.56
ACCESS CIG 2/18 2ND LIEN TL			315,000.007	311,850.01
ACCESS CIG 2/18 TL			1,377,325.760	1,353,801.04
ACCUVANT 1/17 COV-LITE TL			1,135,641.870	1,107,602.87
ACREC 2021-FL1 LTD FL1 A 144A VAR RT 10/16/2036 DD 10/15/21			3,500,000.000	3,447,019.45
ACRES COMMERCIAL RE FL2 A 144A VAR RT 01/15/2037 DD 12/21/21			6,120,000.000	6,027,349.44
ACRISURE 1/20 TLB			863,087.020	849,424.35
ACRISURE 11/21 INCREMENTAL TLB 0.000% 02/15/2027 DD 11/01/21			159,600.000	158,703.05

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ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19			645,000.000	659,512.50
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,540,000.000	1,517,731.60
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21			378,000.000	342,090.00
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21			2,512,000.000	2,333,020.00
ADIANT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21			893,250.000	877,618.13
AECOM 4/21 TLB 0.000% 04/13/2028 DD 04/06/21			1,516,048.250	1,511,439.46
AECOM 5.125% 03/15/2027 DD 02/21/17			1,140,000.000	1,165,912.20
AERCAP IRELAND CAPITAL DAC / A 1.150% 10/29/2023 DD 10/29/21			1,400,000.000	1,340,915.69
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21			1,240,000.000	1,172,172.87
AERCAP IRELAND CAPITAL DAC / A 1.750% 10/29/2024 DD 10/29/21			1,176,000.000	1,108,814.43
AERCAP IRELAND CAPITAL DAC / A 3.000% 10/29/2028 DD 10/29/21			2,041,000.000	1,877,626.17
AERCAP IRELAND CAPITAL DAC / A 3.150% 02/15/2024 DD 09/25/20			3,000,000.000	2,948,437.66
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	405,159.57
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			242,000.000	245,457.30
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20			2,765,000.000	2,712,741.50
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	173,364.91
AETNA INC 2.750% 11/15/2022 DD 11/07/12			225,000.000	225,920.86
AETNA INC 3.500% 11/15/2024 DD 11/10/14			340,000.000	343,960.32
AETNA INC 6.625% 06/15/2036 DD 06/09/06			245,000.000	308,604.06
AFFIRM ASSET SECURITI B A 144A 1.030% 08/17/2026 DD 08/04/21			3,425,000.000	3,274,690.80
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			313,000.000	312,217.50
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			3,900,000.000	3,969,242.74
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			5,691,000.000	5,706,052.30
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,463,000.000	1,380,706.25
AIR CANADA 8/21 TLB			1,205,000.000	1,192,443.90
AIR LEASE CORP 3.000% 09/15/2023 DD 08/15/16			3,750,000.000	3,735,862.88
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			236,000.000	238,707.14
AIR MEDICAL 9/17 COV-LITE TLB			442,710.440	439,230.74
AIR MEDICAL 9/20 TLB 0.000% 10/02/2025 DD 09/16/20			358,386.160	355,361.38
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	337,719.09
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			2,035,000.000	2,073,775.28
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,013,000.000	4,030,784.17
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			409,000.000	415,586.64
AKBANK TAS 144A 5.000% 10/24/2022 DD 10/24/12			1,085,000.000	1,088,202.92
ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21			75,000.000	64,225.26
ALABAMA POWER CO 3.050% 03/15/2032 DD 03/07/22			410,000.000	398,712.01
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			50,000.000	46,615.00
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			1,339,174.390	1,326,023.70
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			1,599,000.000	1,510,575.30

Asset Detail

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As Of Date : 3/31/2022

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ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,059,000.000	1,027,230.00
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			2,243,000.000	2,243,000.00
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,243,206.25
ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20			2,314,000.000	2,395,175.12
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20			3,308,000.000	3,209,149.71
ALI GROUP 10/21 (USD) COV-LITE 0.000% 10/13/2028 DD 08/18/21			781,000.000	768,636.77
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,278,321.940	1,256,948.39
ALLEGHANY CORP 3.625% 05/15/2030 DD 05/18/20			130,000.000	130,789.35
ALLEGHENY TECHNOLOGIES INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	432,146.64
ALLEGHENY TECHNOLOGIES INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,801,379.33
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	533,006.37
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	453,658.56
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,243,000.000	1,195,604.41
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	979,842.50
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,639,000.000	2,612,610.00
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19			1,476,000.000	1,493,461.08
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19			1,162,000.000	1,199,765.00
ALLY AUTO RECEIVABLES TRU 3 A3 1.930% 05/15/2024 DD 09/17/19			773,956.150	774,882.97
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			721,396.880	722,021.40
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	611,859.40
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20			469,000.000	458,241.54
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,997,000.000	2,021,424.37
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			1,267,000.000	1,307,158.85
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,958,000.000	5,179,470.88
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			3,317,000.000	3,492,537.67
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08			215,000.000	270,059.89
ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20			2,775,000.000	2,487,371.25
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	1,129,205.00
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	1,541,287.50
ALTICE FRANCE SA/FRANCE 144A 5.125% 07/15/2029 DD 04/27/21			1,767,000.000	1,583,673.75
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			710,000.000	658,383.00
ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	1,967,735.04
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			7,210,000.000	7,429,039.80
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21			465,000.000	382,117.89
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			85,000.000	71,938.62
AMAYA 6/18 (USD) TL 0.000% 07/21/2026 DD 04/23/18			3,300,793.390	3,271,218.29
AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21			240,000.000	224,939.36
AMENTUM/AECOM MAVERICK 2/22 CO 0.000% 02/10/2029 DD 01/31/22			1,596,000.000	1,578,045.00
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			506,000.000	499,393.01

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19			1,427,000.000	1,443,464.99
AMERICAN AIRLINES 2021-1 CLASS 2.875% 01/11/2036 DD 11/08/21			185,000.000	167,142.24
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			2,377,000.000	2,164,472.43
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19			2,002,000.000	2,001,199.20
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			1,926,000.000	2,248,142.76
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			4,546,489.000	4,581,042.32
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,926,604.000	2,915,629.24
AMERICAN AUTO AUCTION 12/21 TL 0.000% 12/08/2027 DD 12/08/21			988,522.500	969,987.70
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			1,408,000.000	1,393,920.00
AMERICAN BATH 1/21 COV-LITE TL 0.000% 11/23/2027 DD 01/21/21			0.010	0.01
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,442,000.000	1,391,558.84
AMERICAN CAMPUS COMMUNITIES OP 3.300% 07/15/2026 DD 06/21/19			1,017,000.000	1,012,597.12
AMERICAN CREDIT ACCEP 2 A 144A 0.370% 10/15/2024 DD 04/29/21			217,291.200	216,746.23
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20			614,000.000	595,232.07
AMERICAN ELECTRIC POWER CO INC 2.031% 03/15/2024 DD 01/06/22			3,531,000.000	3,472,349.77
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			210,000.000	213,775.19
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19			2,435,000.000	2,441,696.74
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,600,492.50
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			557,937.500	550,265.86
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	316,411.67
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	445,366.66
AMERICAN TOWER CORP 3.650% 03/15/2027 DD 04/01/22			1,783,000.000	1,782,786.04
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21			1,123,786.220	1,114,885.84
AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21			1,195,000.000	1,180,567.63
AMERICREDIT AUTOMOBILE RE 2 A3 0.660% 12/18/2024 DD 07/22/20			746,376.670	742,864.52
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			570,000.000	551,072.07
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			1,830,000.000	1,820,326.07
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			356,000.000	350,186.80
AMERICREDIT AUTOMOBILE REC 2 D 2.130% 03/18/2026 DD 07/22/20			2,485,000.000	2,428,926.47
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,410,293.29
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			1,019,825.400	1,016,497.15
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	896,824.40
AMMC CLO XIII LT 13A A1R2 144A VAR RT 07/24/2029 DD 04/26/21			1,000,000.000	992,876.25
AMR 11/17 TLB			171,834.630	169,520.01
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21			2,691,204.000	2,722,314.32
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			209,224.190	209,750.44
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			17,519.010	17,538.89
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,472,945.31
AMWINS 2/21 TLB 0.000% 02/19/2028 DD 02/08/21			1,014,834.020	997,074.42

Asset Detail

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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.550	827,985.15
ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21			185,000.000	166,955.84
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			1,568,150.000	1,539,860.58
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			267,304.490	267,021.69
ANGEL OAK MORTGAGE T 4 A1 144A VAR RT 01/20/2065 DD 08/01/21			2,133,792.620	2,018,963.86
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			665,223.460	651,747.49
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 09/25/2066 DD 09/01/21			2,528,399.170	2,391,697.73
ANGI GROUP LLC 144A 3.875% 08/15/2028 DD 08/20/20			735,000.000	622,647.90
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			1,546,000.000	1,424,997.58
ANGLO AMERICAN CAPITAL PL 144A 4.875% 05/14/2025 DD 05/14/15			363,000.000	375,917.61
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			115,000.000	127,837.28
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18			385,000.000	413,795.29
ANHEUSER-BUSCH INBEV WORLDWIDE 6.625% 08/15/2033 DD 08/15/16			295,000.000	365,844.71
AOC/ALIANCYS 10/21 TL 0.000% 10/15/2028 DD 09/20/21			484,577.000	477,187.20
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			110,000.000	91,118.06
APACHE CORP 4.750% 04/15/2043 DD 04/09/12			2,438,000.000	2,317,684.70
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			1,100,000.000	1,108,250.00
APACHE CORP 5.250% 02/01/2042 DD 12/03/10			999,000.000	994,005.00
APEX GROUP 11/21 (USD) INCREME 0.000% 07/27/2028 DD 11/09/21			886,000.000	877,698.18
APEX GROUP 7/21 (USD) COV-LITE TL			448,745.000	444,540.26
API GROUP/J2 ACQUISITION 10/19			961,793.760	949,771.34
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,430,785.00
APIDOS CLO XXIV 24A A1AL 144A VAR RT 10/20/2030 DD 03/11/21			1,270,000.000	1,263,015.00
APIDOS CLO XXXI 31A A1R 144A VAR RT 04/15/2031 DD 05/14/21			4,800,000.000	4,759,200.00
APPLIED SYSTEMS 9/17 COV-LITE TLB			3,380,137.560	3,353,941.49
APX GROUP INC 144A 5.750% 07/15/2029 DD 07/09/21			185,000.000	169,275.00
APX GROUP INC 144A 6.750% 02/15/2027 DD 02/14/20			419,000.000	428,171.74
AQUA FINANCE TRUST 20 A A 144A 1.540% 07/17/2046 DD 10/06/21			3,815,858.570	3,637,464.89
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			216,300.070	213,932.43
ARAMARK 6/18 COV-LITE TLB			1,140,000.000	1,116,060.00
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18			498,000.000	487,840.80
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			1,758,000.000	1,762,395.00
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			599,000.000	614,723.75
ARBOR REALTY COMMER FL2 A 144A VAR RT 05/15/2036 DD 06/10/21			2,270,000.000	2,247,300.00
ARBOR REALTY COMMER FL3 A 144A VAR RT 08/15/2034 DD 09/29/21			3,000,000.000	2,985,097.98
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB			1,309,377.147	1,297,920.09
ARBY'S/INSPIRE BRANDS 1/22 TLB 0.000% 12/15/2027 DD 01/20/22			651,750.000	647,402.83
ARCELORMITTAL SA 4.550% 03/11/2026 DD 03/11/19			105,000.000	107,702.42
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			527,000.000	491,617.22



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ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			974,000.000	900,316.90
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	1,020,085.65
ARCONIC CORP 144A 6.000% 05/15/2025 DD 05/13/20			803,000.000	819,060.00
ARCOS DORADOS HOLDINGS IN 144A 5.875% 04/04/2027 DD 04/04/17			2,375,000.000	2,430,480.00
ARCOS DORADOS HOLDINGS IN 144A 6.625% 09/27/2023 DD 09/27/13			3,300,000.000	3,431,703.00
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	975,562.50
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			4,066,000.000	3,670,378.20
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			402,000.000	403,005.00
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 06/02/20			1,077,000.000	998,917.50
ARDENT HEALTH 8/21 COV-LITE TL 0.000% 08/24/2028 DD 07/27/21			897,490.000	887,671.46
ARES L CLO LTD 50A AR 144A VAR RT 01/15/2032 DD 06/15/21			4,530,000.000	4,495,879.63
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20			210,521.437	210,703.56
ARISTOCRAT LEISURE 5/18 TLB			816,838.107	807,991.75
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			183,348.340	183,727.44
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			256,751.270	252,936.90
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	638,387.97
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			643,000.000	601,500.78
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			994,000.000	923,962.76
ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			1,268,820.010	1,253,276.96
ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL			757,000.000	751,322.50
ASHTead CAPITAL INC 144A 4.000% 05/01/2028 DD 11/04/19			1,665,000.000	1,643,748.59
ASHTead CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			2,600,000.000	2,632,552.00
ASP BLADE/OREGON TOOL 10/21 IN 0.000% 10/13/2028 DD 09/28/21			1,131,331.760	1,114,644.62
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21			658,000.000	614,289.06
ASP UNIFRAX HOLDINGS INC 144A 7.500% 09/30/2029 DD 09/30/21			143,000.000	127,164.32
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			749,599.140	735,664.09
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			248,750.000	245,434.16
ASSURANT INC 2.650% 01/15/2032 DD 06/14/21			410,000.000	357,965.60
ASSURANT INC 3.700% 02/22/2030 DD 08/22/19			120,000.000	115,932.38
ASSURANT INC 4.900% 03/27/2028 DD 03/27/18			230,000.000	240,224.07
ASSUREDPARTNERS 2/20 COV-LITE			796,158.970	785,410.82
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,508,000.000	1,387,963.20
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21			415,000.000	406,285.00
ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21			1,720,343.240	1,683,252.64
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			2,426,793.150	2,371,171.05
ASURION 2/18 COV-LITE TLB			5,817,719.070	5,776,995.04
ASURION 7/18 B7 COV-LITE TLB			919,187.500	906,383.22
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21			1,210,000.000	1,181,262.50
AT&T INC 3.500% 06/01/2041 DD 05/28/20			200,000.000	184,325.14

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AT&T INC 4.300% 02/15/2030 DD 08/15/18			180,000.000	190,206.15
AT&T INC 4.350% 06/15/2045 DD 06/15/13			160,000.000	161,664.88
AT&T INC 6.000% 08/15/2040 DD 02/15/16			205,000.000	250,085.16
AT&T INC 7.125% 03/15/2026 DD 09/15/18			250,000.000	285,367.08
AT&T INC VAR RT 12/15/2043 DD 06/05/19			275,000.000	302,797.55
ATENTO LUXCO 1 SA 144A 8.000% 02/10/2026 DD 02/10/21			542,000.000	547,553.90
ATHENAHEALTH 2/22 COV-LITE DEL 0.000% 02/15/2029 DD 01/14/22			375,072.460	370,477.83
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22			2,094,492.760	2,068,835.22
ATHENE GLOBAL FUNDING 144A 1.716% 01/07/2025 DD 01/07/22			295,000.000	281,420.93
ATHENE GLOBAL FUNDING 144A 1.730% 10/02/2026 DD 10/04/21			528,000.000	480,103.32
ATHENE GLOBAL FUNDING 144A 1.985% 08/19/2028 DD 08/19/21			465,000.000	409,292.49
ATHENE GLOBAL FUNDING 144A 2.646% 10/04/2031 DD 10/04/21			605,000.000	533,978.84
ATHENE GLOBAL FUNDING 144A 2.673% 06/07/2031 DD 06/07/21			834,000.000	748,734.84
ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			453,195.000	446,397.08
ATLANTIC DEV LLC			123,680.950	1,041,991.93
ATMOS ENERGY CORP 0.625% 03/09/2023 DD 03/09/21			1,265,000.000	1,246,932.72
ATOTECH 3/21 (USD) COV-LITE TL 0.000% 03/18/2028 DD 02/25/21			923,025.000	909,871.89
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,697,232.96
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,787,584.70
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,073,790.93
AUSTRALIA & NEW ZEALAND B 144A 4.400% 05/19/2026 DD 05/19/16			3,222,000.000	3,286,022.72
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	252,995.25
AUSTRALIA GOVERNMENT BOND REGS 0.250% 11/21/2024			2,230,000.000	1,593,333.16
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026			865,000.000	592,716.18
AUTHENTIC BRANDS 1/21 TLB 0.000% 09/27/2024 DD 01/27/21			6,882,273.370	6,819,162.92
AVANT REVOLVING NOTE LLC 0.000% 12/31/2025 DD 03/31/06			2,442,975.996	874,070.75
AVANTOR 7/21 B5 COV-LITE TLB 0.000% 11/08/2027 DD 07/07/21			4,627,005.480	4,584,853.46
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,896,000.000	2,722,240.00
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,664,000.000	1,643,200.00
AVAYA 2/21 COV-LITE TLB2 0.000% 12/15/2027 DD 02/09/21			581,000.000	573,737.50
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	845,962.94
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21			1,090,000.000	1,003,039.80
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,278,000.000	1,284,061.12
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20			1,200,000.000	1,236,233.19
AVIS BUDGET CAR RENTAL 3/22 TL 0.000% 03/15/2029 DD 03/07/22			510,000.000	505,537.50
AVOLON GLENCAR VI			6,309,687.326	291,088.84
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21			917,000.000	838,259.85
AVOLON HOLDINGS FUNDING L 144A 3.625% 05/01/2022 DD 04/16/19			537,000.000	537,000.00
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20			2,100,000.000	2,073,407.20

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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			2,650,000.000	2,698,060.69
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,874,000.000	1,914,650.81
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20			1,271,000.000	1,313,273.73
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	992,140.00
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,429,000.000	1,374,762.31
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20			589,000.000	568,069.06
BA CREDIT CARD TRUST A1 A1 1.740% 01/15/2025 DD 09/13/19			6,712,000.000	6,723,745.33
BAFFINLAND IRON MINES COR 144A 8.750% 07/15/2026 DD 06/27/18			2,202,000.000	2,297,423.68
BAIDU INC 3.075% 04/07/2025 DD 04/07/20			400,000.000	393,555.18
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			3,500,000.000	3,532,356.59
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			4,255,000.000	4,330,649.81
BAIN CAPITAL CREDI 1A A1R 144A VAR RT 07/20/2030 DD 05/20/21			5,000,000.000	4,993,283.80
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20			3,310,000.000	3,298,916.64
BALL CORP 2.875% 08/15/2030 DD 08/13/20			580,000.000	519,996.10
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,580,000.000	1,646,116.68
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,490,000.000	1,578,655.00
BALLYROCK CLO 2019 1A A1R 144A VAR RT 07/15/2032 DD 07/15/21			4,210,000.000	4,171,226.36
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			910,000.000	898,551.38
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			1,308,894.711	117,800.52
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			0.001	0.00
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			415,000.000	289,462.50
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			17,100,000.000	566,369.97
BANCO SANTANDER SA VAR RT 03/24/2028 DD 03/24/22			2,400,000.000	2,415,817.35
BANCO SANTANDER SA VAR RT 12/31/2049 DD 05/12/21			800,000.000	737,600.01
BANCOLOMBIA SA 3.000% 01/29/2025 DD 01/29/20			407,000.000	395,888.90
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19			0.001	0.00
BANK 2019-BNK20 BN20 XA VAR RT 09/15/2062 DD 09/01/19			0.069	0.00
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19			852,000.000	823,554.87
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20			493,000.000	451,677.68
BANK 2021-BNK36 BN36 A5 2.470% 09/15/2064 DD 10/01/21			375,000.000	350,895.19
BANK 2022-BNK40 BNK40 A4 VAR RT 03/15/2064 DD 03/01/22			67,000.000	67,463.49
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			270,000.000	273,004.83
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			6,639,000.000	6,758,058.18
BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16			4,529,000.000	4,686,833.02
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20			95,000.000	87,332.31
BANK OF AMERICA CORP VAR RT 04/02/2026 DD 03/22/22			4,543,000.000	4,542,045.97
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			185,000.000	188,959.37
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			1,356,000.000	1,251,163.30
BANK OF AMERICA CORP VAR RT 06/14/2024 DD 06/14/21			3,101,000.000	3,015,452.12

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BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20			815,000.000	685,803.23
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21			2,424,000.000	2,157,719.01
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			1,388,000.000	1,405,195.03
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			814,000.000	771,286.84
BANK OF AMERICA CORP VAR RT 12/06/2025 DD 12/06/21			4,310,000.000	4,125,711.43
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	314,925.46
BANK OF IRELAND GROUP PLC 144A VAR RT 09/30/2027 DD 09/30/21			2,123,000.000	1,922,737.41
BANK OF MONTREAL VAR RT 01/10/2037 DD 01/10/22			410,000.000	372,610.41
BANK OF MONTREAL VAR RT 01/22/2027 DD 01/22/21			150,000.000	138,313.12
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD			1,555,000.000	1,246,590.74
BANK OF NOVA SCOTIA/THE 1.950% 02/02/2027 DD 01/10/22			675,000.000	638,934.75
BANK OF NOVA SCOTIA/THE 2.450% 02/02/2032 DD 01/10/22			115,000.000	105,841.58
BANK OF NOVA SCOTIA/THE 2.951% 03/11/2027 DD 03/11/22			345,000.000	339,148.80
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			5,621,000.000	5,873,343.89
BARCLAYS BANK PLC 1.700% 05/12/2022 DD 05/12/20			516,000.000	516,268.61
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17			4,889,000.000	4,999,369.37
BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16			1,562,000.000	1,624,105.12
BARCLAYS PLC VAR RT 11/24/2027 DD 11/24/21			250,000.000	232,424.30
BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21			145,000.000	131,539.43
BARCLAYS PLC VAR RT 12/31/2049 DD 08/11/21			590,000.000	519,642.50
BARINGS CLO LTD 20 3A A1R 144A VAR RT 04/20/2031 DD 05/20/21			4,460,000.000	4,431,010.00
BARRACUDA NETWORKS 1/18 TLB			1,769,759.640	1,760,025.96
BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12			215,000.000	249,190.05
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			1,583,022.620	1,575,107.51
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,098,000.000	1,084,531.81
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			6,093,000.000	6,095,960.95
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20			225,000.000	222,452.98
BAT INTERNATIONAL FINANCE PLC 4.448% 03/16/2028 DD 03/16/22			937,000.000	940,566.56
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,622,000.000	1,705,614.10
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20			1,030,000.000	1,174,200.00
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	451,849.95
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	302,074.00
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,207,000.000	1,307,416.37
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	984,948.70
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			1,470,000.000	1,468,926.90
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,794,000.000	1,840,294.18
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			528,000.000	505,560.00
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19			1,439,000.000	1,185,117.23
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20			392,000.000	308,053.20



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BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19			211,000.000	165,748.94
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20			809,000.000	633,042.50
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			2,645,000.000	2,639,048.48
BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22			1,248,000.000	1,257,185.28
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			853,000.000	860,463.75
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20			629,000.000	515,780.00
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			143,000.000	148,158.73
BAXTER INTERNATIONAL INC 144A 1.322% 11/29/2024 DD 12/01/21			480,000.000	458,797.03
BAXTER INTERNATIONAL INC 144A 2.272% 12/01/2028 DD 12/01/21			939,000.000	871,619.90
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,510,000.000	2,537,380.56
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			9,492,000.000	9,663,628.55
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,159,000.000	3,173,287.81
BAYVIEW MSR OPPORTU 4 A11 144A VAR RT 10/25/2051 DD 09/25/21			7,939,696.580	7,824,459.03
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			9,147,000.000	9,039,798.08
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	570,885.66
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	8,534,993.25
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			128,018.950	124,312.71
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	6,182,670.18
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			4,590,000.000	4,665,092.40
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			171,738.700	3,606.52
BDS 2021-FL7 LTD FL7 A 144A VAR RT 06/16/2036 DD 05/24/21			4,100,000.000	4,059,295.00
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,028,000.000	949,676.68
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			798,000.000	792,613.50
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			885,000.000	785,083.50
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17			4,018,000.000	4,021,009.88
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	673,155.10
BELFOR 4/19 TLB 0.000% 04/06/2026 DD 02/07/19			763,412.620	758,641.29
BELLEMEADE RE 2020 4A M2A 144A VAR RT 06/25/2030 DD 12/22/20			0.007	0.01
BELRON 10/19 (USD) TLB 0.000% 10/30/2026 DD 10/21/19			327,462.500	323,575.52
BELRON 4/21 (USD) TLB 0.000% 03/31/2028 DD 03/23/21			465,300.000	461,461.28
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,682,904.15
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,834,949.10
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			165,000.000	157,682.30
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20			1,171,000.000	1,083,028.50
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20			1,314,000.000	1,174,414.44
BENCHMARK 2020-B20 MORT B20 A5 2.034% 10/15/2053 DD 10/01/20			1,111,000.000	1,003,039.69
BENCHMARK 2021-B27 MORT B27 A5 2.390% 07/15/2054 DD 06/01/21			273,000.000	252,468.73
BENCHMARK 2021-B28 MORT B28 A5 2.224% 08/15/2054 DD 08/01/21			764,000.000	695,857.77
BENCHMARK 2021-B29 MORT B29 A5 2.388% 09/15/2054 DD 09/01/21			26,000.000	24,046.25

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BENEFIT STREET IIIA A1R2 144A VAR RT 07/20/2029 DD 04/28/21			3,008,656.580	2,994,143.03
BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21			3,090,000.000	3,066,962.41
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	1,016,914.56
BERKSHIRE HATHAWAY FINANCE COR 2.875% 03/15/2032 DD 03/15/22			616,000.000	597,368.05
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			1,315,000.000	1,426,901.68
BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13			35,000.000	38,424.29
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,555,000.000	1,577,478.61
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			2,755,658.490	2,714,112.53
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			128,100.000	125,846.95
BIO-RAD LABORATORIES INC 3.300% 03/15/2027 DD 03/02/22			921,000.000	907,512.14
BISON MIDSTREAM 5/18 TLB			625,230.130	616,633.22
BJ'S WHOLESALE CLUB 1/17			3,637,381.890	3,630,107.12
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			695,000.000	656,775.00
BLACKSTONE HOLDINGS FINAN 144A 1.625% 08/05/2028 DD 08/05/21			355,000.000	317,522.32
BLACKSTONE MORTGAGE 11/19 TLB			757,842.230	750,263.81
BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21			1,886,000.000	1,753,980.00
BLOCK COMMUNICATIONS 2/20 TL			728,140.000	715,091.73
BLOCK INC 144A 3.500% 06/01/2031 DD 05/20/21			355,000.000	326,333.75
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21			2,750,000.000	2,733,500.00
BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21			241,450.730	239,791.96
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	581,490.56
BMW US CAPITAL LLC 144A 3.250% 04/01/2025 DD 04/01/22			1,016,000.000	1,021,147.80
BMW US CAPITAL LLC 144A 3.450% 04/01/2027 DD 04/01/22			509,000.000	513,610.47
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			807,000.000	780,860.30
BNP PARIBAS SA 144A 3.375% 01/09/2025 DD 01/09/18			683,000.000	680,232.86
BNP PARIBAS SA 144A 4.375% 05/12/2026 DD 05/12/16			752,000.000	763,165.48
BNP PARIBAS SA 144A 4.375% 09/28/2025 DD 09/28/15			200,000.000	202,228.48
BNP PARIBAS SA 144A VAR RT 01/10/2025 DD 01/10/19			1,014,000.000	1,035,961.83
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21			819,000.000	746,638.90
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/20			740,000.000	663,780.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21			1,554,000.000	1,396,657.50
BOEING CO/THE 2.196% 02/04/2026 DD 02/04/21			220,000.000	208,227.39
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			420,000.000	355,962.21
BOEING CO/THE 4.508% 05/01/2023 DD 05/04/20			3,252,000.000	3,308,378.85
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			7,686,000.000	7,942,057.70
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20			1,120,000.000	1,181,051.20
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			2,340,000.000	2,495,804.47
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21			3,033,000.000	2,972,340.00
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			1,715,000.000	1,684,987.50

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			620,000.000	599,318.04
BOSTON PROPERTIES LP 2.900% 03/15/2030 DD 09/03/19			200,000.000	189,292.30
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	916,313.17
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	938,068.70
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20			228,000.000	235,410.00
BOYD 8/18 COV-LITE TLB			739,833.290	722,106.88
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			1,945,000.000	1,874,493.75
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	783,782.70
BPCE SA 144A 4.500% 03/15/2025 DD 09/15/14			1,107,000.000	1,120,765.41
BPCE SA 144A 4.875% 04/01/2026 DD 04/01/16			556,000.000	572,042.74
BPCE SA 144A 5.150% 07/21/2024 DD 01/21/14			1,413,000.000	1,456,384.79
BRAND ENERGY 6/17 COV-LITE TL			589,648.740	561,557.89
BRASKEM FINANCE LTD 6.450% 02/03/2024 DD 02/03/14			1,175,000.000	1,235,512.50
BRASKEM IDESA SAPI 144A 6.990% 02/20/2032 DD 10/20/21			580,000.000	568,434.80
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/31/2030 DD 11/01/19			545,000.000	527,445.55
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	649,760.00
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			3,095,000.000	654,497.13
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			13,930,000.000	2,904,620.25
BREAD FINANCIAL HOLDINGS 144A 7.000% 01/15/2026 DD 09/22/20			2,987,000.000	3,035,538.75
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			963,343.430	954,914.18
BRISTOL-MYERS SQUIBB CO 0.537% 11/13/2023 DD 11/13/20			240,000.000	233,449.39
BRISTOL-MYERS SQUIBB CO 3.550% 03/15/2042 DD 03/02/22			210,000.000	207,653.51
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			85,000.000	92,642.20
BRITISH AIRWAYS 2013-1 CL 144A 4.625% 12/20/2025 DD 07/03/13			586,035.776	588,878.40
BRIXMOR OPERATING PARTNERSHIP 2.500% 08/16/2031 DD 08/16/21			260,000.000	229,677.45
BROADCOM INC 4.110% 09/15/2028 DD 05/21/20			553,000.000	560,564.67
BROADCOM INC 4.150% 11/15/2030 DD 05/08/20			139,000.000	140,892.97
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			2,416,000.000	2,252,920.00
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			375,000.000	376,975.42
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			496,293.700	495,518.24
BSPRT 2021-FL7 ISSU FL7 A 144A VAR RT 12/15/2038 DD 12/21/21			3,450,000.000	3,426,793.09
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21			1,048,700.350	1,040,017.11
BUCKEYE PARTNERS LP 3.950% 12/01/2026 DD 11/07/16			1,321,000.000	1,290,934.04
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19			2,345,255.760	2,291,995.00
BURLINGTON COAT FACTORY 6/21 T 0.000% 06/24/2028 DD 06/10/21			1,004,950.000	990,709.86
BURLINGTON RESOURCES LLC 8.200% 03/15/2025 DD 03/15/95			525,000.000	597,197.06
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	3,898,891.69
BWAY 3/17 TLB			1,196,403.550	1,177,955.01
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			974,000.000	938,692.50



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BX 2021-MFM1 MFM1 A 144A VAR RT 01/15/2034 DD 01/19/21			460,000.000	450,016.20
BX COMMERCIAL MORT ACNT A 144A VAR RT 11/15/2038 DD 11/19/21			3,130,000.000	3,088,017.62
BX COMMERCIAL MORT ACNT D 144A VAR RT 11/15/2038 DD 11/19/21			4,090,000.000	4,017,323.15
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	579,698.44
BX COMMERCIAL MORTG XL2 A 144A VAR RT 10/15/2038 DD 10/26/21			4,538,231.930	4,441,586.65
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,284,725.718	1,279,131.12
BX COMMERCIAL MORTGA XL F 144A VAR RT 10/15/2036 DD 10/24/19			2,337,499.987	2,293,407.72
BX TRUST 2019-MMP MMP F 144A VAR RT 008/15/2036 DD 08/29/19			0.004	0.00
BX TRUST 2021-ARIA ARIA E 144A VAR RT 10/15/2036 DD 10/28/21			7,760,000.000	7,555,783.97
BX TRUST 2021-RISE RISE B 144A VAR RT 11/15/2036 DD 12/15/21			6,230,000.000	6,078,054.04
BX TRUST 2022-LBA6 LBA6 A 144A VAR RT 01/15/2039 DD 02/02/22			11,540,000.000	11,338,061.54
BXHPP TRUST 2021-F FILM A 144A VAR RT 08/15/2036 DD 08/26/21			5,680,000.000	5,523,088.86
CA MAGNUM HOLDINGS 144A 5.375% 10/31/2026 DD 11/03/21			2,030,000.000	1,999,550.00
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	456,498.90
CABLEVISION LIGHTPATH LLC 144A 3.875% 09/15/2027 DD 09/29/20			897,000.000	838,695.00
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			2,866,000.000	2,689,425.74
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			4,770,000.000	4,929,890.40
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			4,193,000.000	4,496,300.67
CAESARS RESORT 12/17 COV-LITE TL			3,032,701.300	3,013,746.92
CAESARS RESORT 6/20 COV-LITE T			1,251,107.710	1,245,477.72
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			422,000.000	432,498.73
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			4,180,000.000	4,156,487.50
CALPINE 12/20 B5 COV-LITE TLB			1,163,967.970	1,153,061.59
CALPINE 3/19 B-9 COV-LITE TLB			379,275.000	373,426.58
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,368,000.000	1,334,456.64
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			1,975,000.000	1,984,875.00
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			1,247,757.100	1,236,065.61
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,364,000.000	1,326,490.00
CAMPBELL CENTRE LLC 0.000% 12/31/2024 DD 03/31/06			2,011,028.841	1,969,130.39
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			805,715.740	772,987.57
CANADIAN IMPERIAL BANK OF COMM 1.000% 10/18/2024 DD 10/18/21			725,000.000	689,277.99
CANADIAN IMPERIAL BANK OF COMM 3.450% 04/07/2027 DD 04/07/22			475,000.000	474,575.81
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			200,000.000	224,197.58
CANADIAN PACIFIC RAILWAY CO 1.350% 12/02/2024 DD 12/02/21			530,000.000	508,662.97
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			2,479,000.000	2,170,141.39
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	952,529.70
CAPITAL ONE FINANCIAL CORP 0.800% 06/12/2024			105,000.000	116,084.52
CAPITAL ONE FINANCIAL CORP VAR RT 07/29/2032 DD 07/29/21			195,000.000	167,062.71
CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/2027 DD 03/30/22			350,000.000	347,471.25



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CAPITAL ONE MULTI-ASSET A2 A2 1.390% 07/15/2030 DD 07/22/21			803,000.000	734,976.43
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19			934,000.000	935,669.43
CAPITAL ONE PRIME AUTO RE 1 A2 0.320% 02/18/2025 DD 10/27/21			2,755,000.000	2,730,536.15
CAPITAL ONE PRIME AUTO RE 1 A3 0.770% 09/15/2026 DD 10/27/21			994,000.000	950,552.36
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			429,276.180	429,775.85
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21			3,050,000.000	3,015,289.96
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21			590,000.000	589,088.95
CARMAX AUTO OWNER TRUST 2 1 A3 1.470% 12/15/2026 DD 01/26/22			1,168,000.000	1,130,952.67
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			526,000.000	530,672.30
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			371,630.840	371,609.66
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			1,195,000.000	1,158,124.69
CARMAX AUTO OWNER TRUST 2 3 A3 3.130% 06/15/2023 DD 07/25/18			0.020	0.02
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	843,550.00
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			735,000.000	701,217.35
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			1,726,617.500	1,685,610.34
CARNIVAL 6/20 (USD) TLB			5,923,246.400	5,751,472.25
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			2,222,000.000	2,066,460.00
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			3,872,000.000	3,688,738.24
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,809,000.000	2,647,033.06
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			1,215,000.000	1,224,306.90
CARNIVAL CORP 144A 9.875% 08/01/2027 DD 08/18/20			1,948,000.000	2,153,163.36
CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20			395,000.000	359,381.19
CARVANA AUTO RECEIV 3A XS 144A 0.000% 07/15/2026 DD 09/27/19			42,781,897.003	168,988.49
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			216,491.960	217,005.26
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21			793,169.090	767,448.76
CARVANA AUTO RECEIVABLES N2 B 0.750% 03/10/2028 DD 06/03/21			453,973.380	444,470.31
CARVANA AUTO RECEIVABLES P1 A3 3.350% 02/10/2027 DD 03/30/22			6,330,000.000	6,299,038.07
CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21			734,000.000	704,308.09
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	595,245.05
CASCADE FUND S 4 LLC			2,970,280.321	4,861,300.46
CASCADE FUNDING LP K45 0.000% 12/31/2034 DD 03/31/06			72,664.743	70,251.49
CASCADE FUNDING LP K54 0.000% 12/31/2024 DD 03/31/06			347,693.118	334,742.83
CASCADE FUNDING LP K58 0.000% 12/31/2024 DD 03/31/06			334,536.618	327,310.68
CASCADE FUNDING LP K98 D 0.000% 12/31/2024 DD 03/31/06			279,434.956	269,290.01
CASCADE FUNDING LP K99 0.000% 12/31/2024 DD 03/31/06			273,205.588	276,894.49
CASCADE FUNDING LP KW01 0.000% 12/31/2024 DD 03/31/06			137,373.967	130,777.17
CASCADE FUNDING LP SERIES 7 0.000% 12/31/2024 DD 03/31/06			8,454,059.410	12,715,346.49
CASCADE FUNDING LP SERIES 8 0.000% 12/31/2024 DD 03/31/06			2,470,457.339	3,206,343.17
CASCADE FUNDING SERIES 9 LLC 0.000% 12/31/2050 DD 02/14/18			3,669,280.735	3,900,714.78

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CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			721,000.000	655,327.72
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	287,850.00
CBS RADIO/ENTERCOM MEDIA 12/19 0.000% 11/18/2024 DD 11/25/19			265,376.880	260,334.72
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			701,242.500	693,528.84
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			628,650.000	619,088.23
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,892,000.000	1,716,990.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21			560,000.000	499,800.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			1,906,000.000	1,788,385.51
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			1,664,000.000	1,550,914.56
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			4,113,000.000	3,947,019.89
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			4,522,000.000	4,531,552.73
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			1,996,000.000	1,996,000.00
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			189,000.000	191,889.81
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			1,740,000.000	1,594,188.00
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			1,769,000.000	1,817,647.50
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			262,000.000	264,127.44
CDW LLC / CDW FINANCE CORP 4.125% 05/01/2025 DD 04/21/20			1,450,000.000	1,457,612.50
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,435,000.000	1,406,300.00
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			795,000.000	759,217.05
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			3,221,000.000	3,307,693.22
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			582,000.000	592,185.00
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,273,975.96
CEDAR FUNDING X CL 10A AR 144A VAR RT 10/20/2032 DD 10/20/21			4,800,000.000	4,764,963.03
CEDAR FUNDING XI 11A A1R 144A VAR RT 05/29/2032 DD 06/01/21			4,340,000.000	4,306,020.18
CEDAR FUNDING XIV C 14A A 144A VAR RT 07/15/2033 DD 06/09/21			3,690,000.000	3,667,860.00
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	186,765.88
CELLNEX TELECOM SA 1.875% 06/26/2029			600,000.000	605,210.39
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			1,355,000.000	1,236,451.05
CEMIG GERACAO E TRANSMISS 144A 9.250% 12/05/2024 DD 12/05/17			278,000.000	301,632.78
CENGAGE LEARNING INC 144A 9.500% 06/15/2024 DD 06/07/16			1,782,000.000	1,777,545.00
CENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	439,012.30
CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			220,000.000	238,367.83
CENOVUS ENERGY INC 5.375% 07/15/2025 DD 07/30/20			5,226,000.000	5,516,715.38
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			868,000.000	976,870.71
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,457,000.000	1,800,398.04
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			1,332,000.000	1,217,048.40
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,000,000.000	885,000.00
CENTENE CORP 2.625% 08/01/2031 DD 08/12/21			987,000.000	878,430.00
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			3,753,000.000	3,461,194.88

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CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			3,056,000.000	2,872,640.00
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19			3,889,000.000	3,903,583.75
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	293,480.00
CENTEREACH LLC 0.000% 12/31/2024 DD 03/31/06			1,229,514.548	1,414,987.85
CENTURI GROUP 8/21 TLB 0.000% 12/31/2024 DD 08/03/21			463,303.440	454,732.33
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,340,000.000	1,265,809.02
CENTURYLINK 1/20 COV-LITE TLB			3,154,846.750	3,067,110.47
CENTURYLINK 1/20 TLA			2,282,095.980	2,252,154.88
CHAMPIONX CORP 6.375% 05/01/2026 DD 11/01/18			573,000.000	584,460.00
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			2,673,000.000	2,673,000.00
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	521,893.75
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			641,000.000	601,738.75
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			782,000.000	761,472.50
CHARTER COMM OPERATING 10/19 T			136,926.670	135,634.08
CHARTER COMM OPERATING 10/19 TLB1			14,430,507.470	14,358,354.94
CHARTER COMM OPERATING 12/17 TLA2			1,274,546.510	1,268,173.78
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	234,368.45
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21			160,000.000	139,198.08
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19			265,000.000	251,604.35
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16			274,000.000	284,455.19
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19			1,054,000.000	1,116,720.99
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,030,000.000	1,022,501.88
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			570,000.000	605,719.25
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			910,000.000	1,036,873.48
CHENIERE CORPUS 5/18 TRANCHE 2 0.000% 06/30/2024 DD 05/22/18			2,576,051.230	2,564,252.91
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			4,921,000.000	5,198,499.17
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			7,515,000.000	8,001,257.02
CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21			1,634,000.000	1,646,271.34
CHENIERE ENERGY PARTNERS 144A 3.250% 01/31/2032 DD 09/27/21			2,936,000.000	2,671,760.00
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21			2,248,000.000	2,179,188.72
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			1,665,000.000	1,672,500.84
CHEVRON USA INC 8.000% 04/01/2027 DD 10/01/20			105,000.000	128,551.23
CHG HEALTHCARE 9/21 COV-LITE T 0.000% 09/22/2028 DD 09/13/21			1,154,200.000	1,142,300.20
CHILE ELECTRICITY PEC SPA 144A 0.000% 01/25/2028 DD 02/08/21			675,000.000	507,937.50
CHILE GOVERNMENT INTERNATIONAL 3.100% 05/07/2041 DD 05/07/21			20,000.000	17,657.40
CHILE GOVERNMENT INTERNATIONAL 4.340% 03/07/2042 DD 03/07/22			160,000.000	164,795.20
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			2,258,000.000	2,183,034.40
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			209,000.000	197,505.00
CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22			3,119,000.000	2,997,483.76



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			435,000.000	443,921.85
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,400,000.000	1,375,500.00
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			2,235,000.000	2,327,573.70
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	7,649,159.89
CHT 2017-COSMO MOR CSMO C 144A VAR RT 11/15/2036 DD 12/15/17			4,000,000.000	3,981,584.00
CHUBB INA HOLDINGS INC 3.050% 12/15/2061 DD 11/18/21			70,000.000	60,262.54
CHURCHILL DOWNS INC 144A 5.500% 04/01/2027 DD 03/25/19			2,082,000.000	2,108,025.00
CIFC FUNDING 2013 2A A1L2 144A VAR RT 10/18/2030 DD 04/19/21			4,450,000.000	4,399,584.62
CIFC FUNDING 2021-IV 4A A 144A VAR RT 07/15/2033 DD 07/01/21			4,000,000.000	3,965,293.80
CINCINNATI BELL 11/21 COV-LITE 0.000% 11/22/2028 DD 11/08/21			650,370.000	641,024.18
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			1,948,000.000	1,801,900.00
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			668,000.000	698,895.00
CINEWORLD 11/20 WHEN ISSUED TL			124,667.600	147,092.81
CINEWORLD 2/18 (USD) COV-LITE			3,032.920	2,333.08
CINEWORLD 9/19 INCREMENTAL TL			1,799,948.300	1,354,461.09
CIRQUE DU SOLEIL 11/20 2ND LIE			386,480.590	383,098.88
CIRQUE DU SOLEIL 11/20 TL			405,795.670	404,854.22
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	0.00
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,399,301.07
CITIGROUP COMMERCIAL WSS F 144A VAR RT 02/15/2039 DD 07/21/20			0.004	0.00
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	231,088.79
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	854,208.17
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			349,000.000	341,362.03
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,009,908.30
CITIGROUP GLOBAL MARKETS HOLDI 0.750% 06/07/2024 DD 06/07/21			2,322,000.000	2,216,179.82
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15			2,851,000.000	2,891,608.14
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			877,000.000	884,376.14
CITIGROUP INC 4.400% 06/10/2025 DD 06/10/15			1,076,000.000	1,108,160.24
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			65,000.000	69,873.37
CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14			85,000.000	96,811.17
CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13			1,400,000.000	1,496,672.51
CITIGROUP INC VAR RT 03/17/2026 DD 03/17/22			960,000.000	957,046.88
CITIGROUP INC VAR RT 03/17/2033 DD 03/17/22			993,000.000	987,751.50
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20			35,000.000	34,741.21
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			4,055,000.000	4,067,845.23
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20			2,046,000.000	2,030,055.52
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			5,811,000.000	5,887,826.94
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20			823,000.000	754,055.53
CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19			140,000.000	133,278.84

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			2,107,981.470	2,436,262.55
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			617,000.000	634,738.75
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			5,011,000.000	5,198,912.50
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			653,000.000	676,201.09
CLARIVATE ANALYTICS 10/19 COV-			1,316,692.520	1,300,786.87
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2026 DD 09/16/20			80,975.000	80,115.05
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			1,297,000.000	1,235,392.50
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,108,000.000	1,983,227.48
CLEAN HARBORS 10/21 INCREMENTA 0.000% 10/08/2028 DD 09/09/21			1,590,000.000	1,572,112.50
CLEAN HARBORS 6/17 COV-LITE TL			1,328,171.460	1,319,206.31
CLEAR CHANNEL 2/20 COV-LITE TL			354,838.920	352,223.76
CLEAR CHANNEL 7/20 INCREMENTAL TL			0.010	0.01
CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20			850,000.000	864,875.00
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19			2,423,000.000	2,396,807.37
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,540,000.000	1,541,078.00
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,478,000.000	2,490,390.00
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	605,360.00
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			3,020,000.000	2,823,986.91
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	643,000.00
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21			1,575,000.000	1,547,437.50
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			870,000.000	858,446.40
CLYDESDALE ACQUISITION HO 144A 6.625% 04/15/2029 DD 04/13/22			207,000.000	209,328.75
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			210,000.000	212,846.98
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			798,000.000	798,059.04
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			3,178,000.000	3,244,667.80
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			5,737,000.000	5,957,821.32
CNO GLOBAL FUNDING 144A 1.750% 10/07/2026 DD 10/07/21			1,077,000.000	994,321.55
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,412,000.000	1,322,295.64
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,128,170.00
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19			4,284,000.000	4,533,157.44
COCA-COLA EUROPACIFIC PAR 144A 0.500% 05/05/2023 DD 05/05/21			550,000.000	538,115.56
COCA-COLA EUROPACIFIC PAR 144A 0.800% 05/03/2024 DD 05/05/21			245,000.000	234,206.15
COLBUN SA 144A 3.150% 01/19/2032 DD 10/19/21			703,000.000	639,730.00
COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20			371,000.000	319,512.62
COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21			1,060,000.000	885,524.00
COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18			433,000.000	418,416.56
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14			205,000.000	186,152.30
COLOMBIAN TES 10.000% 07/24/2024			5,253,100,000.000	1,436,348.46
COLOMBIAN TES 6.250% 11/26/2025			8,174,900,000.000	1,983,048.86

Asset Detail

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COLOMBIAN TES 7.500% 08/26/2026			4,315,000,000.000	1,075,716.72
COLORADO ST BRIDGE ENTERPRISE 0.923% 12/31/2023 DD 09/15/21			1,130,000.000	1,093,426.87
COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21			505,392.670	496,128.82
COMCAST 8/19 TLA			19,327,570.000	19,230,932.15
COMCAST CORP 144A 2.937% 11/01/2056 DD 08/19/21			150,000.000	123,783.11
COMCAST CORP 3.200% 07/15/2036 DD 07/19/16			55,000.000	52,879.18
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17			80,000.000	81,637.42
COMCAST CORP 4.650% 07/15/2042 DD 07/02/12			155,000.000	170,475.40
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			2,020,000.000	2,063,450.20
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			183,245.630	183,737.39
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			0.001	0.00
COMM 2013-CCRE9 MOR CR9 G 144A VAR RT 07/10/2045 DD 07/01/13			0.002	0.00
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	658,946.28
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,096,284.63
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,382,617.740	2,371,037.51
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,833,639.250	3,808,531.59
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,516,669.50
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			778,150.000	752,860.12
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	759,183.12
COMMIT TO PUR FNMA SF MTG 2.000% 04/01/2037 DD 04/01/22			5,885,000.000	5,716,266.04
COMMIT TO PUR FNMA SF MTG 2.000% 05/01/2052 DD 05/01/22			2,665,000.000	2,470,140.08
COMMIT TO PUR FNMA SF MTG 2.500% 03/01/2052 DD 03/01/22			6,020,000.000	5,758,990.80
COMMIT TO PUR FNMA SF MTG 2.500% 04/01/2037 DD 04/01/22			1,925,000.000	1,902,742.19
COMMIT TO PUR FNMA SF MTG 2.500% 04/01/2052 DD 04/01/22			5,845,000.000	5,583,801.56
COMMIT TO PUR FNMA SF MTG 3.000% 04/01/2037 DD 04/01/22			50,000.000	50,359.38
COMMIT TO PUR FNMA SF MTG 3.000% 04/01/2052 DD 04/01/22			12,470,000.000	12,211,161.70
COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2052 DD 02/01/22			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.500% 04/01/2052 DD 04/01/22			6,900,000.000	6,917,384.76
COMMIT TO PUR FNMA SF MTG 4.000% 05/01/2052 DD 05/01/22			6,375,000.000	6,487,827.49
COMMIT TO PUR FNMA SF MTG 4.500% 04/01/2052 DD 04/01/22			2,335,000.000	2,422,197.66
COMMIT TO PUR GNMA II JUMBOS 2.500% 04/20/2052 DD 04/01/22			7,335,000.000	7,121,826.57
COMMIT TO PUR GNMA II JUMBOS 3.000% 04/20/2052 DD 04/01/22			12,045,000.000	11,915,433.38
COMMIT TO PUR GNMA II JUMBOS 3.500% 04/20/2052 DD 04/01/22			2,945,000.000	2,963,463.77
COMMIT TO PUR GNMA II JUMBOS 4.000% 06/20/2052 DD 06/01/22			2,975,000.000	3,013,000.98
COMMIT TO PUR GNMA II JUMBOS 4.500% 06/20/2052 DD 06/01/22			1,470,000.000	1,508,357.81
COMMONWEALTH BANK OF AUST 144A 2.552% 03/14/2027 DD 03/14/22			910,000.000	883,886.42
COMMONWEALTH EDISON CO 3.150% 03/15/2032 DD 03/15/22			145,000.000	143,074.91
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			161,000.000	158,371.74
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19			803,159.360	780,735.15



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COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			725,000.000	692,375.00
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			621,000.000	611,871.30
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			216,000.000	222,821.28
CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21			803,960.000	789,890.70
CONDOR MERGER SUB INC 144A 7.375% 02/15/2030 DD 02/17/22			2,206,000.000	2,112,245.00
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			3,008,301.250	2,979,722.39
CONNECTICUT AVENU R01 1M1 144A VAR RT 10/25/2041 DD 10/27/21			395,196.842	392,356.29
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2041 DD 01/20/22			199,591.586	197,571.30
CONNECTICUT AVENU R01 1M2 144A VAR RT 12/25/2041 DD 01/20/22			3,240,000.000	3,089,876.23
CONNECTICUT AVENU R01 2M2 144A VAR RT 07/25/2031 DD 02/13/19			0.011	0.01
CONNECTICUT AVENU R02 2M1 144A VAR RT 01/25/2042 DD 02/09/22			0.004	0.00
CONNECTICUT AVENU R03 1M1 144A VAR RT 03/25/2042 DD 03/30/22			80,000.000	80,273.99
CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			2,339,009.650	2,309,465.16
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			1,029,420.000	1,021,184.64
CONSILIO/SKOPIMA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			808,019.600	796,780.05
CONSOLIDATED COMMUNICATIONS 4/ 0.000% 10/02/2027 DD 03/01/21			1,154,261.070	1,077,583.50
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			130,000.000	125,772.85
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20			1,182,000.000	1,154,854.63
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			1,470,000.000	1,321,191.90
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,360,704.55
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,497,000.000	1,497,000.00
CONSUMER LOAN UNDER HP1 A 144A 2.590% 12/15/2026 DD 11/21/19			27,342.680	27,350.95
CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21			1,194,000.000	1,114,873.62
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			1,336,000.000	1,191,378.00
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,589,000.000	1,738,048.20
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			2,933,000.000	2,953,413.68
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			803,000.000	814,081.40
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			3,924,000.000	3,971,088.00
COOPERATIEVE RABOBANK UA 144A VAR RT 04/06/2028 DD 04/06/22			530,000.000	529,421.25
COOPERATIEVE RABOBANK UA 144A VAR RT 04/06/2033 DD 04/06/22			1,069,000.000	1,066,015.49
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			1,167,135.000	1,151,822.18
CORNERSTONE ONDEMAND 10/21 COV 0.000% 10/16/2028 DD 09/08/21			380,000.000	375,725.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
CORPORATE OFFICE PROPERTIES LP 2.900% 12/01/2033 DD 11/17/21			275,000.000	242,799.09
COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20			353,000.000	322,674.17
COTERRA ENERGY INC 144A 4.375% 06/01/2024 DD 06/01/21			4,580,000.000	4,675,285.62
COTY INC 144A 5.000% 04/15/2026 DD 04/21/21			3,090,000.000	3,009,103.80
COVANTA 11/21 TLB 0.000% 11/17/2028 DD 11/04/21			694,944.250	690,746.78
COVANTA 11/21 TLC 0.000% 11/17/2028 DD 11/04/21			52,055.750	51,741.34

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COVANTA HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21			1,217,000.000	1,156,150.00	
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	440,907.92	
CPG INTERNATIONAL 5/17 0.000% 05/05/2024 DD 04/27/17			792,836.440	785,304.49	
CPI INTERNATIONAL 7/17 TL			955,417.270	945,385.39	
CPM HOLDINGS 10/18 2ND LIEN			434,898.980	430,549.99	
CPM HOLDINGS 10/18 COV-LITE TL			480,398.650	472,592.17	
CPS AUTO RECEIVABLES B A 144A 0.370% 03/17/2025 DD 04/28/21			402,741.340	401,134.40	
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			500,000.000	510,893.85	
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19			19,557.300	19,568.78	
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			400,000.000	402,695.12	
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19			350,111.960	350,485.77	
CREATIVE ARTISTS 11/19 COV-LIT			1,249,245.000	1,246,121.88	
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20			918,000.000	909,201.52	
CREDIT ACCEPTANCE AU 3A A 144A 1.000% 05/15/2030 DD 05/20/21			1,825,000.000	1,761,251.84	
CREDIT ACCEPTANCE AUT 4 A 144A 1.260% 10/15/2030 DD 10/28/21			582,000.000	558,872.95	
CREDIT AGRICOLE SA 144A 4.375% 03/17/2025 DD 03/17/15			1,140,000.000	1,152,814.97	
CREDIT AGRICOLE SA 144A VAR RT 01/26/2027 DD 01/26/21			2,014,000.000	1,834,482.61	
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/23/14			735,000.000	774,506.25	
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 02/27/19			228,000.000	236,949.00	
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			3,021.318	2,981.53	
CREDIT SUISSE GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			1,723,000.000	1,541,044.31	
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,242,000.000	1,166,122.29	
CREDIT SUISSE GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19			1,077,000.000	1,041,315.77	
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 01/24/20			605,000.000	556,600.00	
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19			880,000.000	868,621.60	
CREDIT SUISSE GROUP AG 3.750% 03/26/2025 DD 09/26/15			1,523,000.000	1,519,022.53	
CREDIT SUISSE GROUP FUNDING GU 3.800% 09/15/2022 DD 09/15/15			634,000.000	640,533.58	
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			871,180.001	867,327.56	
CROWN CASTLE 1/16 TLA 0.000% 06/18/2026 DD 01/21/16			1,800,579.850	1,792,711.32	
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			1,123,000.000	1,267,243.74	
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,058,000.000	1,058,000.04	
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			6,395,000.000	6,518,007.83	
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	500,462.40	
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	390,435.05	
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,366,421.46	
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			979,000.000	818,727.91	
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	277,331.66	
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,222,000.000	2,156,584.32	
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			70,000.000	69,387.50	

Asset Detail

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,704,000.000	1,527,998.10
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			1,925,000.000	1,947,151.94
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			742,000.000	741,780.74
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			766,712.430	745,207.53
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			906,628.080	891,923.57
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			734,508.960	720,404.33
CSMC 2021-ADV ADV A 144A VAR RT 07/15/2038 DD 08/05/21			1,570,000.000	1,535,741.03
CSMC 2021-AFC1 TR AFC1 A1 144A VAR RT 03/25/2056 DD 02/01/21			253,311.930	244,374.05
CSMC 2021-NQM1 NQM1 A1 144A VAR RT 05/25/2065 DD 01/01/21			1,897,530.640	1,846,879.85
CSMC 2021-NQM3 NQM3 A1 144A VAR RT 04/25/2066 DD 05/01/21			1,247,588.500	1,192,101.00
CSMC 2021-NQM6 NQM6 A1 144A VAR RT 07/25/2066 DD 09/01/21			5,070,634.570	4,785,813.48
CSMC 2021-NQM6 NQM6 A2 144A VAR RT 07/25/2066 DD 09/01/21			3,322,736.640	3,142,618.39
CSMC 2021-RPL4 TR RPL4 A1 144A VAR RT 12/27/2060 DD 04/01/21			0.001	0.00
CSMC 2021-RPL7 TR RPL7 A1 144A VAR RT 07/27/2061 DD 09/01/21			0.002	0.00
CSMC 2022-NQM1 NQM1 A1 144A VAR RT 11/25/2066 DD 01/01/22			2,986,774.800	2,882,570.11
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			206,578.830	202,833.45
CSN RESOURCES SA 144A 7.625% 04/17/2026 DD 04/17/19			1,081,000.000	1,121,645.60
CT TRUST 144A 5.125% 02/03/2032 DD 02/03/22			700,000.000	700,308.00
CUBIC 4/21 TLB 0.000% 05/25/2028 DD 04/15/21			662,277.090	658,760.40
CUBIC 4/21 TLC 0.000% 05/25/2028 DD 04/15/21			134,700.410	133,985.15
CULLIGAN 7/21 COV-LITE TLB			708,000.000	700,700.52
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	654,500.00
DAIMLER TRUCKS FINANCE NO 144A 2.375% 12/14/2028 DD 12/14/21			1,316,000.000	1,200,469.35
DANSKE BANK A/S 144A 1.226% 06/22/2024 DD 06/22/20			1,632,000.000	1,556,370.04
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			10,549,000.000	10,883,426.62
DANSKE BANK A/S 144A VAR RT 04/01/2028 DD 04/01/22			1,322,000.000	1,333,018.43
DANSKE BANK A/S 144A VAR RT 09/10/2025 DD 09/10/21			1,799,000.000	1,687,429.65
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			1,756,000.000	1,625,841.04
DANSKE BANK A/S 144A VAR RT 12/08/2023 DD 09/11/20			5,596,000.000	5,525,207.30
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			2,197,000.000	2,166,804.12
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			2,756,000.000	2,899,725.40
DAVITA 2/20 TLB			5,553,986.160	5,504,888.92
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			740,649.290	624,508.08
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			628,875.000	630,220.80
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			887,999.996	890,800.75
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,076,068.826	2,063,094.64
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18			83,333,131.652	853,406.27
DBGS 2021-W52 MORTG W52 C 144A VAR RT 10/15/2036 DD 11/18/21			9,120,000.000	9,190,478.45
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18			9,500,000.000	9,410,851.05

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DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,110,000.000	2,170,113.90
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			287,000.000	297,532.90
DEEPHAVEN RESIDENTIA 3 A1 144A VAR RT 08/25/2066 DD 09/01/21			4,846,684.430	4,611,070.13
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	857,850.00
DELL EQUIPMENT FINAN 2 A2 144A 0.330% 12/22/2026 DD 09/22/21			2,370,000.000	2,341,076.52
DELL INTERNATIONAL LLC / EMC C 5.450% 06/15/2023 DD 06/15/21			2,831,000.000	2,917,450.50
DELL INTERNATIONAL LLC / EMC C 5.850% 07/15/2025 DD 01/15/21			1,062,000.000	1,133,720.88
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21			840,000.000	910,962.18
DELL SOFTWARE (QUEST/ONE IDENT 0.000% 02/01/2029 DD 01/05/22			850,000.000	836,051.50
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			678,602.420	630,698.13
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20			931,000.000	937,157.86
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			5,644,000.000	5,695,693.84
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,555,000.000	1,520,012.50
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			2,654,000.000	2,545,385.07
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,321,000.000	1,434,586.20
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			340,000.000	327,655.88
DEUTSCHE BANK AG VAR RT 12/31/2049 DD 02/14/20			1,400,000.000	1,365,000.00
DEUTSCHE BANK AG/NEW YORK NY 0.962% 11/08/2023 DD 11/08/21			656,000.000	636,383.27
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2028 DD 01/07/22			1,977,000.000	1,824,703.60
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			300,000.000	286,730.80
DEVON ENERGY CORP 5.250% 09/15/2024 DD 09/15/21			1,462,000.000	1,529,048.93
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21			2,807,000.000	2,911,250.29
DEVON ENERGY CORP 8.250% 08/01/2023 DD 08/01/21			2,059,000.000	2,181,710.00
DIAMOND SPORTS/SINCLAIR/REGION 0.000% 08/24/2026 DD 03/01/22			724,034.600	244,817.82
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22			555,000.000	473,417.72
DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20			277,000.000	281,395.99
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19			1,303,696.200	1,292,653.89
DIGITAL REALTY TRUST LP 3.600% 07/01/2029 DD 06/14/19			120,000.000	119,469.94
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			1,053,035.270	1,050,708.06
DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21			2,410,000.000	2,372,163.00
DISCOVER CARD EXECUTION A2 A2 1.030% 09/15/2028 DD 09/27/21			978,000.000	908,121.41
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			3,146,000.000	2,976,902.50
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			3,750,000.000	3,193,462.50
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			3,154,000.000	3,169,706.92
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,490,000.000	1,477,863.95
DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14			255,000.000	286,507.01
DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18			600,000.000	597,000.00
DNB BANK ASA 144A VAR RT 03/28/2025 DD 03/30/22			2,485,000.000	2,484,329.05
DNB BANK ASA 144A VAR RT 09/30/2025 DD 09/30/21			1,668,000.000	1,579,991.71



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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			331,000.000	331,141.39
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			160,000.000	185,923.82
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			908,652.503	916,028.95
DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 05/18/2024 DD 05/04/21			796,950.000	793,833.93
DOTDASH MEREDITH 11/21 TLB 0.000% 11/23/2028 DD 11/15/21			840,892.500	838,790.27
DPL INC 4.125% 07/01/2025 DD 01/01/21			1,345,000.000	1,335,800.20
DRIVE AUTO RECEIVABLES TR 2 A2 0.360% 05/15/2024 DD 08/25/21			1,672,081.800	1,668,503.88
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			2,114,000.000	2,082,394.21
DRIVE AUTO RECEIVABLES TRU 1 D 1.450% 01/16/2029 DD 04/21/21			1,420,000.000	1,368,329.61
DRIVE AUTO RECEIVABLES TRU 2 B 1.420% 03/17/2025 DD 06/17/20			450,734.780	450,573.46
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			512,000.000	512,412.62
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			194,655.750	195,367.80
DRIVE AUTO RECEIVABLES TRU 2 D 1.390% 03/15/2029 DD 08/25/21			3,468,000.000	3,297,393.82
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	436,576.13
DRIVE AUTO RECEIVABLES TRU 3 D 4.300% 09/16/2024 DD 07/24/18			1,404,021.410	1,412,503.52
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			882,389.710	883,540.08
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,334,000.000	1,332,933.73
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			188,314.030	189,987.96
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			3,721,000.000	3,761,664.20
DRYDEN 72 CLO LTD 72A AR 144A VAR RT 05/15/2032 DD 05/17/21			3,430,000.000	3,405,540.85
DRYDEN SENIOR LOA 47A A1R 144A VAR RT 04/15/2028 DD 04/29/21			5,500,000.000	5,482,950.00
DT AUTO OWNER TRUST 2A B 144A 2.080% 03/16/2026 DD 06/11/20			368,274.320	368,772.41
DT AUTO OWNER TRUST 4A A 144A 0.560% 09/15/2025 DD 11/10/21			1,106,931.280	1,096,052.25
DT AUTO OWNER TRUST 4A B 144A 1.020% 05/15/2026 DD 11/10/21			954,000.000	922,189.53
DT MIDSTREAM 5/21 COV-LITE TL 0.000% 06/12/2028 DD 05/14/21			698,720.000	696,875.38
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,239,000.000	1,187,959.40
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			1,535,000.000	1,469,762.50
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20			846,000.000	792,371.80
DTE ENERGY CO 2.250% 11/01/2022 DD 11/05/19			195,000.000	195,263.00
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19			678,000.000	666,754.07
DTZ/CUSHMAN 1/20 COV-LITE TLB			2,213,211.000	2,180,012.84
DUFF & PHELPS 4/20 (USD) COV-L			1,080,099.900	1,073,349.27
DUKE ENERGY CAROLINAS LLC 2.850% 03/15/2032 DD 03/04/22			250,000.000	241,674.51
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			435,000.000	394,250.89
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			236,876.450	236,132.50
DUKE ENERGY PROGRESS LLC 3.400% 04/01/2032 DD 03/17/22			280,000.000	281,797.95
DUN & BRADSTREET 1/19 COV-LITE TL			795,515.320	787,130.59
DUPONT DE NEMOURS INC 4.205% 11/15/2023 DD 11/28/18			965,000.000	988,024.90
DUPONT PERFORMANCE 5/17 TL			4,174,029.270	4,133,040.30

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DYNATRACE 8/18 COV-LITE TL			454,084.980	446,801.46
E.ON SE REGS 0.375% 09/29/2027			345,000.000	363,465.71
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			955,586.060	941,730.06
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			704,255.950	696,333.07
EAGLEVIEW TECHNOLOGY 7/18			1,118,449.730	1,085,365.99
ECOLAB INC 1.000% 01/15/2024			325,000.000	364,676.26
ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21			480,000.000	436,008.00
ECOPETROL SA 5.375% 06/26/2026 DD 06/26/15			255,000.000	258,327.75
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14			260,000.000	227,825.00
ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20			520,000.000	545,828.40
EDISON INTERNATIONAL 3.125% 11/15/2022 DD 11/19/19			378,000.000	379,959.21
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			1,360,000.000	1,461,764.14
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	890,294.12
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,454,000.000	2,288,355.00
ELIX AVIATION 2/17 SERIES B TL 0.000% 12/31/2021 DD 02/16/17			767,489.355	341,532.76
ELIX AVIATION 2/17 SERIES C TL 0.000% 12/31/2021 DD 02/16/17			821,437.381	246,431.22
ELLINGTON FINANCIAL 1 A1 144A VAR RT 02/25/2066 DD 02/01/21			227,465.170	219,260.80
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20			636,295.300	629,422.29
ELMWOOD CLO X LTD 3A A 144A VAR RT 10/20/2034 DD 09/02/21			3,610,000.000	3,582,925.00
ELP COMMERCIAL MORT ELP D 144A VAR RT 11/15/2038 DD 11/17/21			5,850,000.000	5,721,471.41
EMBECTA 1/22 COV-LITE TLB 0.000% 01/26/2029 DD 01/14/22			1,423,695.660	1,402,596.49
EMDEON 3/17 COV-LITE TLB			4,561,806.910	4,531,014.71
ENBRIDGE INC 2.500% 02/14/2025 DD 02/17/22			507,000.000	495,924.16
ENBRIDGE/GRIZZLY ACQUISITIONS 10/18 COV-LITE TLB			863,675.040	855,582.41
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	995,590.69
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			717,000.000	741,378.00
ENDEAVOR ENERGY RESOURCES 144A 6.625% 07/15/2025 DD 06/05/20			3,293,000.000	3,416,487.50
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			598,000.000	337,870.00
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21			1,312,000.000	1,197,200.00
ENERGY TRANSFER LP 3.600% 02/01/2023 DD 01/22/13			24,000.000	24,139.16
ENERGY TRANSFER LP 4.250% 03/15/2023 DD 03/15/19			2,275,000.000	2,299,879.46
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19			3,175,000.000	3,309,593.99
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	101,828.16
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	57,513.98
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	314,840.79
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/26/2028 DD 04/27/21			788,040.000	773,264.25
ENTAIN/GVC HOLDINGS 7/21 (USD) 0.000% 03/29/2027 DD 07/07/21			836,677.500	828,310.73
ENTERGY CORP 0.900% 09/15/2025 DD 08/26/20			195,000.000	179,053.26
ENTERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			765,000.000	767,768.35



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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			2,898,362.860	2,849,107.50
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19			2,042,000.000	2,099,441.46
EPIC HEALTH 6/21 DELAYED TL 0.000% 12/31/2024 DD 06/23/21			122,075.480	118,687.89
EPIC HEALTH 6/21 TLB 0.000% 12/31/2024 DD 06/23/21			522,299.900	507,806.08
EPICOR 7/20 2ND LIEN COV-LITE			407,000.000	414,631.25
EPR PROPERTIES 4.500% 06/01/2027 DD 05/23/17			983,000.000	970,736.76
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16			3,350,000.000	3,356,721.00
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	1,028,196.03
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			2,932,000.000	2,741,420.00
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			885,000.000	896,969.63
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,234,646.28
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	936,989.28
EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21			1,337,000.000	1,294,510.14
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			1,235,000.000	1,176,337.50
EQT CORP 3.900% 10/01/2027 DD 10/04/17			362,000.000	362,000.00
EQT CORP VAR RT 02/01/2025 DD 01/21/20			1,651,000.000	1,743,951.30
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			190,000.000	192,096.72
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			145,000.000	145,966.86
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	22,742.64
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			540,000.000	509,928.93
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	1,030,437.68
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			160,000.000	132,200.86
EVERSOURCE ENERGY 2.900% 03/01/2027 DD 02/25/22			1,409,000.000	1,382,705.04
EVERSOURCE ENERGY 3.375% 03/01/2032 DD 02/25/22			385,000.000	377,362.56
EW SCRIPPS 12/19 COV-LITE TLB2			969,991.950	957,003.76
EW SCRIPPS 12/20 INCREMENTAL 0.000% 01/07/2028 DD 12/09/20			869,153.360	862,226.20
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,586,000.000	1,566,666.66
EXELON CORP 144A 2.750% 03/15/2027 DD 03/07/22			368,000.000	359,106.28
EXELON CORP 4.950% 06/15/2035 DD 12/15/15			170,000.000	183,001.74
EXETER AUTOMOBILE RE 2A B 144A 2.080% 07/15/2024 DD 06/10/20			139,129.420	139,180.03
EXETER AUTOMOBILE RE 3A E 144A 3.040% 12/15/2028 DD 08/25/21			1,150,000.000	1,081,347.76
EXETER AUTOMOBILE RECEIV 2A A2 0.270% 01/16/2024 DD 06/02/21			5,602.440	5,600.27
EXETER AUTOMOBILE RECEIV 3A A2 0.340% 01/16/2024 DD 08/25/21			963,116.730	962,185.78
EXETER AUTOMOBILE RECEIVA 2A C 0.980% 06/15/2026 DD 06/02/21			1,120,000.000	1,091,969.76
EXETER AUTOMOBILE RECEIVA 2A D 1.400% 04/15/2027 DD 06/02/21			525,000.000	495,332.99
EXETER AUTOMOBILE RECEIVA 3A D 1.550% 06/15/2027 DD 08/25/21			2,345,000.000	2,224,596.68
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			1,250,000.000	1,337,766.95
EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21			563,740.000	559,433.03
EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21			80,000.000	72,180.14



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
F&G GLOBAL FUNDING 144A 0.900% 09/20/2024 DD 09/22/21			1,175,000.000	1,108,653.81
F&G GLOBAL FUNDING 144A 1.750% 06/30/2026 DD 06/30/21			2,592,000.000	2,412,282.15
F&G GLOBAL FUNDING 144A 2.300% 04/11/2027 DD 01/11/22			2,186,000.000	2,046,488.11
FACTSET RESEARCH SYSTEMS INC 2.900% 03/01/2027 DD 03/01/22			1,080,000.000	1,051,027.35
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,024,000.000	1,993,640.00
FANNIE MAE CONNEC R02 2M1 144A VAR RT 11/25/2041 DD 12/01/21			0.001	0.00
FANNIE MAE CONNECTICU C05 1ED1 VAR RT 01/25/2031 DD 08/03/18			0.002	0.00
FANNIE MAE CONNECTICU C05 1M2A VAR RT 01/25/2030 DD 07/26/17			0.004	0.00
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 07/25/2029 DD 01/26/17			0.088	0.09
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 08/25/2028 DD 02/18/16			0.026	0.03
FANNIE MAE CONNECTICUT C01 2M2 VAR RT 08/25/2028 DD 02/18/16			0.013	0.01
FANNIE MAE CONNECTICUT C01 M2 VAR RT 10/25/2023 DD 10/24/13			0.009	0.01
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 05/25/2025 DD 05/27/15			0.025	0.03
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 08/25/2030 DD 03/14/18			0.004	0.00
FANNIE MAE CONNECTICUT C03 2M2 VAR RT 10/25/2028 DD 04/21/16			0.001	0.00
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 01/25/2029 DD 07/28/16			0.013	0.01
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 04/25/2028 DD 10/27/15			0.026	0.03
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 11/25/2024 DD 11/25/14			0.046	0.05
FANNIE MAE CONNECTICUT C05 2M2 VAR RT 01/25/2029 DD 08/10/16			0.032	0.04
FANNIE MAE CONNECTICUT C06 1M2 VAR RT 04/25/2029 DD 11/09/16			0.012	0.01
FANNIE MAE CONNECTICUT C07 2M2 VAR RT 05/25/2029 DD 12/08/16			0.005	0.01
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,866,662.28
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19			2,045,000.000	2,046,270.13
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,610,338.51
FELLS POINT FUNDING TRUST 144A 3.046% 01/31/2027 DD 02/09/22			2,294,000.000	2,202,237.18
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			1,731,000.000	1,592,494.04
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			971,661.280	1,015,939.71
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			3,125.050	3,386.02
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			6,308.960	7,057.85
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			16,341.832	18,209.58
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			9,458.361	9,969.20
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			23,203.235	24,730.37
FHLMC POOL #C0-4306 3.000% 11/01/2042 DD 11/01/12			16,778.934	16,789.82
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			8,579.470	9,040.25
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			16,271.280	16,616.72
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			590.970	615.50
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			34,469.230	37,331.18
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			181,218.580	196,218.15
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09			110,664.490	120,429.09



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	39,896.620	43,177.22
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	18,735.360	19,621.44
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	28,893.530	31,679.09
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	92,863.980	94,465.79
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	0.000	0.00
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	49,090.422	51,192.84
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	520,787.440	518,668.38
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	116,874.580	121,750.77
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	125,901.390	125,207.62
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	336,442.470	334,518.52
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	283,434.633	293,419.18
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	352,302.645	348,274.21
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	8,643.700	8,900.67
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	15,389.070	15,848.40
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	151,559.470	153,288.96
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	69,674.030	71,647.83
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	181,510.621	183,524.20
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	436,124.200	446,465.19
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	892,306.738	926,350.32
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	1,163,386.495	1,218,009.59
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	1,223,261.713	1,249,400.83
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	227,806.320	225,904.68
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	329,773.920	326,704.77
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	47,032.973	47,858.29
FHLMC	POOL #Q1-3637	3.000% 11/01/2042 DD 11/01/12	1,323.229	1,321.74
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	591,874.210	592,136.20
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	103,023.590	102,994.85
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	139,836.270	141,520.99
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	170,731.840	168,735.88
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	34,062.774	33,867.99
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	33,945.635	35,285.80
FHLMC	POOL #Q4-9464	4.000% 07/01/2047 DD 07/01/17	78,832.559	81,677.42
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	1,182,604.014	1,199,577.31
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	158,180.039	160,312.60
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	268,976.267	264,595.46
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	456,702.705	449,272.91
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	627,761.910	617,782.48
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	527,345.090	518,635.67
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	2,042,162.303	2,009,703.19

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #QA-9049	3.000% 04/01/2050 DD 04/01/20	0.001	0.00
FHLMC	POOL #QB-5146	2.000% 11/01/2050 DD 10/01/20	395,924.531	368,889.06
FHLMC	POOL #QC-0887	2.000% 04/01/2051 DD 04/01/21	876,154.379	815,460.10
FHLMC	POOL #QC-2293	3.000% 05/01/2051 DD 05/01/21	0.004	0.00
FHLMC	POOL #QC-3428	2.500% 06/01/2051 DD 06/01/21	126,916.718	121,623.15
FHLMC	POOL #QC-4959	2.000% 08/01/2051 DD 07/01/21	1,264,576.889	1,175,990.87
FHLMC	POOL #QC-5798	2.000% 08/01/2051 DD 08/01/21	758,368.669	705,484.29
FHLMC	POOL #QC-5978	2.500% 08/01/2051 DD 08/01/21	1,836,479.868	1,756,965.63
FHLMC	POOL #QC-8477	2.000% 10/01/2051 DD 10/01/21	249,094.288	231,606.44
FHLMC	POOL #QC-9130	1.500% 10/01/2051 DD 10/01/21	1,388,730.870	1,241,683.78
FHLMC	POOL #QD-6093	2.000% 02/01/2052 DD 01/01/22	103,132.977	95,888.46
FHLMC	POOL #QD-6542	2.500% 02/01/2052 DD 02/01/22	714,254.940	683,423.14
FHLMC	POOL #QD-6543	2.500% 02/01/2052 DD 02/01/22	1,483,722.440	1,419,503.34
FHLMC	POOL #QD-6813	2.500% 02/01/2052 DD 02/01/22	1,053,332.120	1,007,782.39
FHLMC	POOL #QD-8152	2.500% 03/01/2052 DD 02/01/22	688,141.996	658,306.22
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	45,414.057	44,961.34
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	770,409.540	749,181.46
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	102,768.158	97,781.33
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	205,526.020	202,198.68
FHLMC	POOL #RA-2454	3.500% 04/01/2050 DD 04/01/20	0.003	0.00
FHLMC	POOL #RA-2457	3.000% 04/01/2050 DD 04/01/20	18,480.178	18,174.96
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,465,377.079	1,441,286.07
FHLMC	POOL #RA-3575	2.000% 09/01/2050 DD 09/01/20	825,303.248	768,951.56
FHLMC	POOL #RA-3808	2.000% 10/01/2050 DD 10/01/20	1,003,790.942	935,246.34
FHLMC	POOL #RA-5267	3.000% 05/01/2051 DD 05/01/21	0.005	0.00
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	3,114,458.307	2,895,797.86
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	527,725.990	495,498.82
FHLMC	POOL #RB-5154	2.500% 04/01/2042 DD 03/01/22	1,761,819.757	1,701,171.58
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	72,269.331	71,548.90
FHLMC	POOL #SB-8084	2.000% 12/01/2035 DD 12/01/20	0.015	0.01
FHLMC	POOL #SB-8148	2.000% 04/01/2037 DD 03/01/22	625,000.000	607,758.14
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	159,762.750	157,231.16
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	2,333,999.530	2,238,448.95
FHLMC	POOL #SD-0895	2.000% 02/01/2052 DD 02/01/22	4,054,267.164	3,771,151.08
FHLMC	POOL #SD-0934	2.000% 04/01/2051 DD 03/01/22	419,027.533	389,495.93
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	2,053,450.466	2,132,402.23
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	107,412.288	108,906.70
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	2,106,989.701	2,076,921.99
FHLMC	POOL #SD-7526	2.500% 10/01/2050 DD 09/01/20	5,875,822.275	5,638,330.82



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

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FHLMC	POOL #SD-8004	3.000% 08/01/2049 DD 07/01/19	0.003	0.00
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	998,424.653	957,019.82
FHLMC	POOL #SD-8162	3.000% 08/01/2051 DD 07/01/21	0.006	0.01
FHLMC	POOL #SD-8176	1.500% 10/01/2051 DD 10/01/21	401,920.370	359,363.69
FHLMC	POOL #SD-8193	2.000% 01/01/2052 DD 01/01/22	3,304,617.407	3,071,459.86
FHLMC	POOL #SD-8200	2.500% 02/01/2052 DD 02/01/22	196.062	187.56
FHLMC	POOL #SD-8205	2.500% 04/01/2052 DD 03/01/22	6,359,694.386	6,083,957.06
FHLMC	POOL #ZA-4918	4.000% 05/01/2047 DD 10/01/18	534,297.726	556,833.16
FHLMC	POOL #ZL-4395	3.000% 11/01/2042 DD 10/01/18	629.725	628.58
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	206,501.070	210,485.99
FHLMC	POOL #ZM-5325	4.000% 01/01/2048 DD 10/01/18	32,253.094	33,273.72
FHLMC	POOL #ZN-3443	3.000% 02/01/2049 DD 02/01/19	0.000	0.00
FHLMC	POOL #ZS-4531	4.000% 09/01/2043 DD 09/01/18	298,965.656	312,357.46
FHLMC	POOL #ZS-4577	3.500% 08/01/2044 DD 09/01/18	260,904.102	266,300.07
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	88,861.035	87,975.21
FHLMC	POOL #ZT-0389	4.000% 06/01/2048 DD 09/01/18	111,495.716	115,235.22
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	633,890.893	626,580.51
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	1,014,836.946	1,029,622.63
FHLMC	POOL #ZT-1858	4.500% 04/01/2049 DD 03/01/19	56,293.706	59,194.06
FHLMC	MULTICLASS MT VAR RT	01/25/2030 DD 03/01/20	0.000	0.00
FHLMC	MULTICLASS MTG 4821 MA	3.500% 10/15/2053 DD 08/01/18	611,180.775	614,057.97
FHLMC	MULTICLASS MTG 5004 SM VAR RT	08/25/2050 DD 07/25/20	0.018	0.00
FHLMC	MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	726,369.09
FHLMC	MULTICLASS MTG K063 A2 VAR RT	01/25/2027 DD 03/01/17	190,000.000	195,565.12
FHLMC	MULTICLASS MTG K064 A2	3.224% 03/25/2027 DD 05/01/17	205,000.000	209,226.73
FHLMC	MULTICLASS MTG K065 A2	3.243% 04/25/2027 DD 07/01/17	1,100,000.000	1,124,508.55
FHLMC	MULTICLASS MTG K067 A2	3.194% 07/25/2027 DD 09/01/17	1,141,000.000	1,164,691.73
FHLMC	MULTICLASS MTG K068 A2	3.244% 08/25/2027 DD 10/01/17	975,000.000	998,020.83
FHLMC	MULTICLASS MTG K070 A2 VAR RT	11/25/2027 DD 12/01/17	364,000.000	373,953.33
FHLMC	MULTICLASS MTG K076 A2	3.900% 04/25/2028 DD 05/01/18	3,016,000.000	3,197,065.86
FHLMC	MULTICLASS MTG K080 A2 VAR RT	07/25/2028 DD 09/01/18	327,000.000	347,535.63
FHLMC	MULTICLASS MTG K085 A2 VAR RT	10/25/2028 DD 12/01/18	324,000.000	345,151.82
FHLMC	MULTICLASS MTG K091 A2	3.505% 03/25/2029 DD 04/01/19	871,000.000	907,474.87
FHLMC	MULTICLASS MTG K095 A2	2.785% 06/25/2029 DD 08/01/19	1,388,000.000	1,387,431.89
FHLMC	MULTICLASS MTG K107 A2	1.639% 01/25/2030 DD 04/01/20	619,000.000	569,209.68
FHLMC	MULTICLASS MTG K131 X1 VAR RT	07/25/2031 DD 09/01/21	0.071	0.00
FHLMC	MULTICLASS MTG K723 A2	2.454% 08/25/2023 DD 11/01/16	221,594.920	222,187.20
FIDELITY NATIONAL INFORMATION		0.600% 03/01/2024 DD 03/02/21	735,000.000	704,158.40
FIDELITY NATIONAL INFORMATION		1.500% 05/21/2027	710,000.000	785,135.76

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			462,000.000	464,567.98
FILTRATION GROUP 10/21 INCREME 0.000% 10/21/2028 DD 10/12/21			507,450.000	501,106.87
FILTRATION GROUP 3/18 (USD) TL			2,631,498.150	2,590,104.68
FINN AUTO LTD (WF FM LTD) 0.000% 12/31/2025 DD 03/31/06			1,356,331.630	1,275,714.94
FIRST QUANTUM MINERALS LT 144A 7.250% 04/01/2023 DD 03/22/17			2,740,000.000	2,740,054.80
FIRST QUANTUM MINERALS LT 144A 7.500% 04/01/2025 DD 03/22/17			1,887,000.000	1,915,305.00
FIRST-CITIZENS BANK & TRUST CO VAR RT 06/19/2024 DD 06/19/20			745,000.000	752,864.78
FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20			1,303,000.000	1,247,622.50
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			2,143,000.000	2,646,605.00
FIRSTENERGY CORP VAR RT 07/15/2022 DD 06/21/17			6,242,000.000	6,234,197.50
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			1,000,000.000	1,005,785.01
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17			748,000.000	783,103.64
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			587,000.000	545,403.45
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			1,250,000.000	1,257,189.46
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			433,488.490	403,136.36
FISERV 2/20 COV-LITE TLB			791,939.550	785,342.70
FISERV INC 1.125% 07/01/2027			395,000.000	429,220.43
FISERV INC 4.400% 07/01/2049 DD 06/24/19			170,000.000	175,443.22
FLAGSHIP CREDIT AUTO 1 A 144A 1.900% 08/15/2024 DD 02/20/20			271,127.590	271,121.95
FLAGSHIP CREDIT AUTO 2 A 144A 0.370% 12/15/2026 DD 05/20/21			1,129,992.460	1,114,814.06
FLAGSHIP CREDIT AUTO 2 A 144A 1.490% 07/15/2024 DD 05/28/20			146,837.420	146,808.93
FLAGSHIP CREDIT AUTO 3 A 144A 0.700% 04/15/2025 DD 08/06/20			186,254.260	185,503.02
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19			229,069.770	229,236.97
FLEX LTD 3.750% 02/01/2026 DD 05/12/20			328,000.000	328,331.70
FLEX REVOLVING NOTE LLC 0.000% 12/31/2024 DD 03/31/06			3,743,819.599	5,770,062.86
FLEXITI LTD 0.000% 12/31/2025 DD 03/31/06			3,183,384.000	3,313,297.52
FLINT GROUP 5/14 (USD) 0.000% 09/07/2022 DD 04/19/14			868,848.110	822,512.43
FLORIDA POWER & LIGHT CO 2.450% 02/03/2032 DD 01/14/22			667,000.000	627,456.52
FLUOR CORP 3.500% 12/15/2024 DD 11/25/14			798,000.000	797,241.90
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21			2,695,000.000	2,549,200.50
FMG RESOURCES AUGUST 2006 144A 5.125% 05/15/2024 DD 05/12/17			499,000.000	508,555.85
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20			873,000.000	867,836.47
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			1,938.172	2,064.08
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			3,922.620	4,083.04
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			187.074	200.88
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			482.900	518.54
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			282.370	303.21
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			542.230	582.25
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			1,843.510	1,983.37



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	1,353.875	1,461.06
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	626.765	673.02
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	311.920	342.54
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	684.290	750.84
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	15,211.560	16,551.02
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	22,048.510	24,701.95
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	33.705	35.77
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	195.525	209.95
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	536.890	576.51
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	1,434.560	1,540.43
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	93.982	94.26
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	100.370	107.78
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	110.362	110.69
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	1,278.680	1,373.05
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	776.640	833.96
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,439.600	1,545.84
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	248.460	266.80
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	2,705.924	2,905.62
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	32.680	35.09
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	209.630	225.10
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	607.100	608.91
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	820.220	885.89
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	2,109.530	2,265.22
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	919.570	999.82
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	1,849.462	1,988.83
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	27,094.860	29,649.72
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	311.860	334.88
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	722.520	745.98
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	11,173.720	11,557.04
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	478.620	513.94
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	782.444	840.19
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,746.710	2,949.42
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	366.590	393.64
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	381.870	414.62
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,230.970	2,395.62
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	7,522.670	8,101.93
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	4,570.626	4,715.67
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	278.992	299.58
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,001.990	5,093.71



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	2,838.650	2,896.42
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	2,866.690	2,944.73
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	6,178.305	6,318.24
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	9,196.460	9,551.01
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	4,261.240	4,330.14
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	10,246.056	10,824.15
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	305.682	328.24
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	732.260	786.30
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	1,130.160	1,213.57
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,249.220	1,329.47
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,332.873	1,424.13
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	13,424.263	13,701.95
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,009.290	1,016.42
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	5,552.538	5,815.22
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	3,793.260	3,982.11
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	15,684.205	17,019.82
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	14,894.384	16,174.34
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	16,207.940	18,065.46
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	2,307.090	2,441.89
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	651.384	693.35
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	9,113.373	9,836.33
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	20,345.352	21,979.89
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	73,694.670	82,228.31
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,826.030	1,972.29
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	33,687.550	35,879.50
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	123,255.720	131,241.57
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	72,373.480	76,567.37
FNMA	POOL #0AB4530	4.000% 02/01/2042 DD 01/01/12	103,482.616	108,323.60
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	114,906.350	117,302.92
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	27,573.220	28,376.36
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	10,508.200	10,813.57
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	212,993.150	217,378.38
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	351,210.150	374,148.14
FNMA	POOL #0AH9342	4.000% 04/01/2041 DD 03/01/11	94,508.629	98,027.28
FNMA	POOL #0AI2116	4.000% 05/01/2041 DD 04/01/11	56,472.638	58,588.67
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	30,398.793	32,897.61
FNMA	POOL #0AK1799	4.000% 01/01/2042 DD 01/01/12	48,169.566	50,429.50
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	39,970.990	43,257.33
FNMA	POOL #0AL2465	3.000% 10/01/2027 DD 09/01/12	332,765.534	336,237.62

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AL6074	3.500% 11/01/2029 DD 11/01/14	59,361.634	60,635.44
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	1,215,587.090	1,239,569.55
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	139,330.200	151,674.90
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	261,437.088	278,325.83
FNMA	POOL #0AL7430	3.500% 08/01/2030 DD 09/01/15	206,501.145	213,553.99
FNMA	POOL #0AL8168	4.000% 11/01/2042 DD 02/01/16	113,953.790	119,231.73
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	251,595.370	264,377.12
FNMA	POOL #0AL9405	3.500% 06/01/2044 DD 11/01/16	878,847.423	897,923.19
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	200,809.370	202,656.16
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	91,492.180	93,381.00
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	554,986.880	565,571.90
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	193,306.770	197,295.23
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	41,948.700	41,544.85
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	99,676.120	99,661.61
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	113,084.440	113,009.95
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	310,615.540	310,283.30
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	65,770.910	65,627.81
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	189,110.170	187,406.91
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	36,698.800	37,321.50
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	435,156.725	439,827.60
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	344,356.270	342,728.99
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	157,771.646	157,604.33
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	489,497.220	487,182.45
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	126,208.301	130,690.95
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	64,975.700	64,470.36
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	259,480.537	257,776.70
FNMA	POOL #0AS9676	4.000% 05/01/2047 DD 05/01/17	239,721.583	248,161.75
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	320,210.480	335,145.35
FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	0.018	0.01
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	90,392.730	90,179.36
FNMA	POOL #0AT2016	3.000% 04/01/2043 DD 04/01/13	0.031	0.03
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	45,158.370	45,247.88
FNMA	POOL #0AV4545	4.000% 02/01/2044 DD 02/01/14	162,742.330	169,780.63
FNMA	POOL #0AW8155	3.000% 01/01/2027 DD 09/01/14	400,199.913	403,416.03
FNMA	POOL #0AW8165	4.000% 01/01/2042 DD 09/01/14	115,115.083	120,373.25
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	355,314.070	351,772.07
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	50,063.013	51,792.55
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	100,208.022	103,812.80
FNMA	POOL #0BE2678	4.000% 05/01/2047 DD 05/01/17	128,366.097	131,973.65



Asset Detail

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FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	87,012.210	88,299.25
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	121,844.570	124,020.29
FNMA	POOL #0BF0278	3.500% 05/01/2042 DD 12/01/18	214,802.060	220,073.35
FNMA	POOL #0BF0451	3.500% 06/01/2041 DD 08/01/20	2,201,763.832	2,255,242.43
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	760,749.207	752,705.44
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	209,714.336	206,398.68
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	339,331.160	349,847.94
FNMA	POOL #0BM1277	4.000% 05/01/2047 DD 05/01/17	168,310.583	174,716.93
FNMA	POOL #0BM1761	4.000% 08/01/2044 DD 09/01/17	67,190.477	70,360.16
FNMA	POOL #0BM4142	4.000% 09/01/2046 DD 06/01/18	187,991.003	196,842.81
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	947,089.901	966,547.75
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	804,960.432	822,533.60
FNMA	POOL #0BM6785	3.500% 08/01/2043 DD 09/01/21	42,564.640	43,493.18
FNMA	POOL #0BN5321	4.500% 03/01/2049 DD 03/01/19	698,177.605	732,134.18
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	144,552.559	142,221.26
FNMA	POOL #0BO7242	3.000% 01/01/2050 DD 01/01/20	0.000	0.00
FNMA	POOL #0BO8749	3.000% 03/01/2050 DD 03/01/20	0.000	0.00
FNMA	POOL #0BO9482	3.000% 12/01/2049 DD 12/01/19	0.000	0.00
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	404,883.057	398,029.58
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	784,676.009	752,074.23
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,207,964.543	1,157,488.24
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	321,886.986	308,470.38
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	790,328.263	757,660.23
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,610,444.564	1,543,274.56
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	892,304.520	855,182.57
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	478,987.040	459,009.56
FNMA	POOL #0BT1307	2.500% 07/01/2051 DD 06/01/21	594,999.631	569,648.39
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	312,745.662	299,701.39
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	467,512.761	454,647.78
FNMA	POOL #0BT7309	2.000% 09/01/2051 DD 09/01/21	285,163.109	265,230.64
FNMA	POOL #0BU1215	2.500% 03/01/2052 DD 03/01/22	1,314,525.416	1,259,294.13
FNMA	POOL #0BV3694	2.500% 02/01/2052 DD 02/01/22	691.133	661.17
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	261,851.230	272,745.07
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	173,790.627	179,393.45
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	119,242.453	124,314.76
FNMA	POOL #0CA2200	4.500% 08/01/2048 DD 07/01/18	1,353,555.947	1,421,806.46
FNMA	POOL #0CA3467	3.500% 05/01/2049 DD 04/01/19	1,821,614.214	1,842,186.28
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	190,047.026	187,054.77
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	756,940.642	768,236.02



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0CA4666	4.000% 10/01/2048 DD 11/01/19	368,929.321	381,134.83
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,274,660.320	1,254,513.19
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	3,167,626.021	3,138,306.38
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	1,049,133.895	1,028,327.04
FNMA	POOL #0CA5549	3.000% 04/01/2050 DD 03/01/20	0.000	0.00
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	621,960.642	615,760.54
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,554,151.001	1,527,657.40
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	2,008,126.236	1,910,973.03
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	496,150.301	518,577.75
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	978,947.089	969,188.33
FNMA	POOL #0CA7754	3.000% 11/01/2050 DD 10/01/20	0.021	0.02
FNMA	POOL #0CA9007	4.500% 02/01/2051 DD 01/01/21	146,989.986	153,423.67
FNMA	POOL #0CB1382	2.500% 08/01/2051 DD 07/01/21	2,166,739.035	2,077,037.66
FNMA	POOL #0CB1620	2.000% 09/01/2051 DD 08/01/21	3,450,312.190	3,208,074.16
FNMA	POOL #0CB1782	2.000% 10/01/2051 DD 09/01/21	2,788,251.488	2,592,496.02
FNMA	POOL #0CB1784	2.500% 10/01/2051 DD 09/01/21	890,406.645	851,801.27
FNMA	POOL #0CB2275	2.500% 12/01/2051 DD 11/01/21	1,450,589.034	1,387,695.83
FNMA	POOL #0CB2610	2.000% 01/01/2052 DD 12/01/21	2,903,757.646	2,698,866.35
FNMA	POOL #0CB2835	2.000% 02/01/2052 DD 01/01/22	2,341,207.277	2,183,521.77
FNMA	POOL #0CB2927	2.000% 02/01/2052 DD 01/01/22	1,953,874.491	1,815,983.38
FNMA	POOL #0CB3010	2.000% 03/01/2052 DD 02/01/22	2,753,906.227	2,566,557.93
FNMA	POOL #0CB3098	2.500% 03/01/2052 DD 02/01/22	4,360,792.708	4,178,979.48
FNMA	POOL #0CB3152	2.000% 03/01/2052 DD 02/01/22	4,185,476.903	3,890,095.03
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	177,860.917	175,058.49
FNMA	POOL #0FM2743	3.000% 02/01/2034 DD 03/01/20	842,496.499	849,528.20
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	800,712.939	788,203.60
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	88,178.372	86,929.27
FNMA	POOL #0FM3524	3.000% 04/01/2032 DD 06/01/20	1,894,818.799	1,910,633.47
FNMA	POOL #0FM3662	3.000% 03/01/2050 DD 06/01/20	0.016	0.02
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	254,889.993	251,293.20
FNMA	POOL #0FM4461	3.000% 03/01/2050 DD 09/01/20	0.002	0.00
FNMA	POOL #0FM4523	2.000% 10/01/2050 DD 10/01/20	319,479.457	299,240.51
FNMA	POOL #0FM5662	4.000% 02/01/2049 DD 01/01/21	31,598.924	32,605.94
FNMA	POOL #0FM6471	2.000% 02/01/2051 DD 03/01/21	1,812,900.283	1,688,251.75
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	95,800.296	95,100.19
FNMA	POOL #0FS0007	3.000% 08/01/2050 DD 12/01/21	148,213.252	145,707.38
FNMA	POOL #0FS0031	2.500% 10/01/2051 DD 12/01/21	28,587.355	27,395.04
FNMA	POOL #0FS0047	3.000% 12/01/2047 DD 12/01/21	59,096.190	58,586.80
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	4,263,084.924	3,973,331.69



Asset Detail

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FNMA	POOL #0FS0654	2.500% 10/01/2050 DD 02/01/22	9,472.203	9,091.95
FNMA	POOL #0FS0712	4.500% 09/01/2049 DD 02/01/22	48,262.570	50,627.80
FNMA	POOL #0FS1086	2.000% 04/01/2051 DD 03/01/22	1,266,909.162	1,179,015.70
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	21,438.167	22,247.44
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	16,757.710	17,287.41
FNMA	POOL #0MA1505	3.000% 07/01/2043 DD 06/01/13	0.017	0.02
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	61,409.890	62,437.66
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	98,807.060	98,165.51
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	122,420.302	121,199.94
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	312,654.410	325,157.23
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	123,889.330	128,952.74
FNMA	POOL #0MA3741	3.000% 08/01/2039 DD 07/01/19	0.001	0.00
FNMA	POOL #0MA3774	3.000% 09/01/2049 DD 08/01/19	0.003	0.00
FNMA	POOL #0MA4049	3.500% 05/01/2050 DD 05/01/20	0.006	0.01
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	320,850.645	287,142.39
FNMA	POOL #0MA4205	1.500% 11/01/2035 DD 11/01/20	316,993.058	301,041.94
FNMA	POOL #0MA4236	1.500% 01/01/2051 DD 12/01/20	488,089.741	437,186.27
FNMA	POOL #0MA4255	2.000% 01/01/2050 DD 01/01/21	0.001	0.00
FNMA	POOL #0MA4278	1.500% 03/01/2036 DD 02/01/21	447,663.890	424,987.23
FNMA	POOL #0MA4364	2.000% 05/01/2041 DD 05/01/21	1,569,172.164	1,473,419.98
FNMA	POOL #0MA4387	2.000% 06/01/2041 DD 06/01/21	370,637.361	348,004.12
FNMA	POOL #0MA4516	2.000% 12/01/2036 DD 12/01/21	1,024,898.861	996,676.10
FNMA	POOL #0MA4547	2.000% 01/01/2051 DD 01/01/22	5,470,116.562	5,084,073.75
FNMA	POOL #0MA4562	2.000% 03/01/2052 DD 02/01/22	3,193.449	2,968.08
FNMA	POOL #0MA4566	1.500% 02/01/2037 DD 02/01/22	1,253,007.000	1,189,887.72
FNMA	POOL #0MA4579	3.000% 03/01/2052 DD 03/01/22	1,425,000.000	1,397,071.34
FNMA	POOL #0MA4586	2.000% 03/01/2042 DD 03/01/22	1,361,636.634	1,278,484.63
FNMA	POOL #0MA4587	2.500% 03/01/2042 DD 03/01/22	1,880,803.466	1,815,314.15
FNMA	POOL #0MA4607	2.500% 04/01/2042 DD 04/01/22	766,260.000	739,360.85
FNMA	GTD REMIC P/T 14-21 KW	4.000% 04/25/2041 DD 03/01/14	273,409.000	274,956.91
FNMA	GTD REMIC P/T 19-74 PS VAR RT	12/25/2049 DD 11/25/19	0.017	0.00
FNMA	GTD REMIC P/T 19-74 SA VAR RT	12/25/2049 DD 11/25/19	0.054	0.01
FOMENTO ECONOMICO MEXICANO SAB		2.875% 05/10/2023 DD 05/10/13	520,000.000	521,263.60
FOMENTO ECONOMICO MEXICANO SAB		3.500% 01/16/2050 DD 01/16/20	150,000.000	138,724.50
FONTAINEBLEAU MIA FBLU XA 144A VAR RT		12/10/2036 DD 12/01/19	40,000,000.000	675,400.00
FONTAINEBLEAU MIAM FBLU A 144A		3.144% 12/10/2036 DD 12/01/19	1,136,286.000	1,116,502.02
FONTAINEBLEAU MIAM FBLU B 144A		3.447% 12/10/2036 DD 12/01/19	500,461.000	488,914.21
FORD CREDIT AUTO LEASE TR A A2		0.190% 07/15/2023 DD 01/25/21	1,463,978.090	1,462,102.15
FORD CREDIT AUTO LEASE TR A A3		0.260% 02/15/2024 DD 01/25/21	4,268,000.000	4,234,462.06

Asset Detail

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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD CREDIT AUTO OWNE 1 A 144A 1.370% 10/17/2033 DD 04/13/21			2,975,000.000	2,764,708.56
FORD CREDIT AUTO OWNE 1 A 144A 3.520% 07/15/2030 DD 01/18/19			3,557,000.000	3,597,147.50
FORD CREDIT AUTO OWNE 2 A 144A 1.530% 05/15/2034 DD 11/09/21			1,656,000.000	1,544,250.80
FORD CREDIT AUTO OWNER TR A A2 0.170% 10/15/2023 DD 02/22/21			2,218,790.900	2,214,197.33
FORD CREDIT AUTO OWNER TR A A3 1.040% 08/15/2024 DD 05/12/20			845,095.190	841,670.36
FORD CREDIT AUTO OWNER TR A A3 1.290% 06/15/2026 DD 01/24/22			493,000.000	478,160.94
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			880,000.000	863,770.08
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			1,074,000.000	1,040,784.40
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20			3,667,000.000	3,611,677.07
FORD CREDIT AUTO OWNER TR C A4 0.510% 08/15/2026 DD 11/20/20			1,484,000.000	1,404,220.46
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20			1,295,000.000	1,208,894.54
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			1,893,000.000	1,687,874.52
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			1,004,000.000	907,525.64
FORD MOTOR CREDIT CO LLC 2.300% 02/10/2025 DD 01/10/22			2,104,000.000	1,997,153.62
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21			1,334,000.000	1,239,352.70
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	438,348.77
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			1,407,000.000	1,271,576.25
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			1,400,000.000	1,400,000.00
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20			553,000.000	553,165.90
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20			1,305,000.000	1,303,055.55
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			1,892,000.000	1,835,240.00
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,360,000.000	1,232,880.80
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,738,000.000	2,704,979.72
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	563,295.00
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			2,185,000.000	2,058,707.00
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20			205,000.000	200,781.10
FORD MOTOR CREDIT CO LLC 4.271% 01/09/2027 DD 01/09/20			584,000.000	576,413.84
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			2,353,000.000	2,346,905.73
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	560,000.00
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22			3,104,000.000	3,159,965.12
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19			641,000.000	647,410.00
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20			6,108,000.000	6,230,160.00
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			1,282,000.000	1,318,575.46
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17			3,157,000.000	3,146,417.52
FORMULA ONE 1/18 (USD)			804,904.594	800,381.03
FORTRESS TRANSPORTATION A 144A 6.500% 10/01/2025 DD 09/18/18			2,244,000.000	2,221,560.00
FOUR POINTS LLC			2,030,118.528	2,700,453.41
FOUR SEASONS 12/13 TL			3,141,580.000	3,128,322.53
FOURSIGHT CAPITAL AU 1 A3 144A 2.050% 10/15/2024 DD 02/06/20			78,601.140	78,635.90

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FREDDIE MAC STAC DNA1 M1B 144A VAR RT 01/25/2042 DD 01/21/22			4,140,000.000	3,908,866.70
FREDDIE MAC STAC HQA1 M1B 144A VAR RT 03/25/2042 DD 03/18/22			80,000.000	81,452.25
FREDDIE MAC STACR DNA3 M2 144A VAR RT 06/25/2050 DD 07/08/20			0.005	0.00
FREDDIE MAC STACR DNA5 M1 144A VAR RT 01/25/2034 DD 07/23/21			19,128.960	19,094.41
FREDDIE MAC STACR DNA6 M1 144A VAR RT 10/25/2041 DD 10/29/21			1,370,000.000	1,355,230.03
FREDDIE MAC STACR HQA2 M1 144A VAR RT 12/25/2033 DD 06/25/21			646,870.840	641,008.89
FREDDIE MAC STACR HQA2 M2 144A VAR RT 03/25/2050 DD 03/18/20			0.002	0.00
FREDDIE MAC STACR HQA3 M1 144A VAR RT 09/25/2041 DD 09/30/21			2,445,000.000	2,385,085.76
FREDDIE MAC STACR HQA3 M2 144A VAR RT 07/25/2050 DD 07/28/20			0.013	0.01
FREDDIE MAC STACR HRP1 M2 144A VAR RT 02/25/2049 DD 06/18/19			0.003	0.00
FREDDIE MAC STRUC DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			1,870,000.000	1,833,994.27
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 07/25/2028 DD 01/21/16			0.014	0.02
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 10/25/2027 DD 04/28/15			0.013	0.01
FREDDIE MAC STRUCTURED DNA2 M3 VAR RT 10/25/2028 DD 05/10/16			0.010	0.01
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 04/25/2028 DD 11/09/15			0.018	0.02
FREDDIE MAC STRUCTURED DNA4 M3 VAR RT 03/25/2029 DD 09/30/16			0.004	0.00
FREDDIE MAC STRUCTURED HQA1 M2 VAR RT 08/25/2029 DD 02/22/17			0.013	0.01
FREDDIE MAC STRUCTURED HQA1 M3 VAR RT 09/25/2028 DD 03/15/16			0.005	0.01
FREDDIE MAC STRUCTURED HQA2 M3 VAR RT 11/25/2028 DD 06/01/16			0.006	0.01
FREDDIE MAC STRUCTURED HQA3 M2 VAR RT 04/25/2030 DD 10/18/17			0.007	0.01
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			350,000.000	353,850.00
FREEMPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	154,840.35
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			5,434,000.000	5,600,932.48
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			1,095,000.000	1,119,637.50
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			1,995,000.000	2,234,599.70
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15			0.694	0.00
FREMF 2016-KC01 KC01 X2A 144A 0.100% 12/25/2022 DD 05/01/16			0.057	0.00
FREMF 2016-KW01 KW01 X2A 144A 0.100% 01/25/2026 DD 05/01/16			0.000	0.00
FREMF 2019-K95 MO K95 X2A 144A 0.010% 06/25/2029 DD 08/01/19			1.106	0.01
FREMF 2019-KF66 MO KF66 B 144A VAR RT 07/25/2029 DD 08/30/19			0.032	0.03
FRONTERA GENERATION 7/21 2ND L 0.000% 06/30/2028 DD 06/30/21			49,272.000	24,882.36
FRONTERA GENERATION EQUITY			411.000	10.28
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20			1,199,000.000	1,151,040.00
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			925,000.000	969,483.25
GA GLOBAL FUNDING TRUST 144A 0.800% 09/13/2024 DD 09/14/21			910,000.000	853,018.37
GA GLOBAL FUNDING TRUST 144A 2.900% 01/06/2032 DD 01/06/22			320,000.000	291,034.28
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21			2,280,000.000	2,264,040.00
GALAXY XXIII CLO L 23A AR 144A VAR RT 04/24/2029 DD 03/17/21			0.006	0.01
GAMCO INVESTORS INC STEP 06/15/2023 DD 06/15/2021			12,000.356	11,754.57



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GARDA WORLD 2/22 TLB 0.000% 02/11/2029 DD 02/02/22			875,000.000	866,250.00
GARDA WORLD 3/21 TLB			480,361.610	474,016.03
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			580,000.000	556,236.88
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21			664,000.000	622,500.00
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			1,925,000.000	1,802,281.25
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,226,000.000	2,225,532.54
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,783,000.000	2,789,957.44
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20			158,150.940	156,283.79
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	1,101,498.75
GE CAPITAL FUNDING LLC 4.550% 05/15/2032 DD 11/15/20			495,000.000	531,645.77
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02			182,000.000	229,305.14
GENERAL ELECTRIC CO VAR RT 05/05/2026 DD 05/05/06			406,000.000	399,236.48
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20			1,213,000.000	1,255,751.44
GENERAL MOTORS FINANCIAL CO IN 2.350% 02/26/2027 DD 01/11/22			1,749,000.000	1,632,336.90
GENERAL MOTORS FINANCIAL CO IN 2.400% 10/15/2028 DD 10/15/21			1,768,000.000	1,585,259.64
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			5,200,000.000	5,056,551.55
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			774,000.000	760,708.09
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			2,010,000.000	2,030,775.10
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			1,889,000.000	1,919,613.40
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			6,056,000.000	6,264,892.88
GENERATE CLO 2 LTD 2A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	9,178,358.50
GENERATION BRANDS/VISUAL COMFO 0.000% 06/30/2028 DD 06/16/21			546,630.000	527,497.96
GETTY IMAGES 2/19 COV-LITE			817,190.300	810,554.72
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20			456,000.000	428,781.96
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,106,420.00
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20			2,363,000.000	2,173,960.00
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	603,900.00
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			1,291,000.000	1,232,905.00
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			980,000.000	988,330.00
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20			513,000.000	501,285.27
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			2,088,000.000	2,101,279.68
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,184,000.000	2,191,207.20
GLENCORE FUNDING LLC 144A 4.000% 03/27/2027 DD 03/27/17			1,104,000.000	1,108,934.04
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			1,500,000.000	1,510,041.83
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			2,614,000.000	2,651,108.03
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			5,811,000.000	5,903,511.12
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			1,949,000.000	1,996,886.93
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19			2,596,476.000	2,361,417.03
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			523,370.000	519,282.48



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	897,300.41
GLOBAL PAYMENTS 7/19 TL 0.000% 07/09/2024 DD 07/09/19			4,210,893.000	4,200,365.77
GLOBO COMUNICACAO E PARTI 144A 5.500% 01/14/2032 DD 01/14/22			630,000.000	569,475.90
GLS AUTO RECEIVABLES 2A B 144A 0.770% 09/15/2025 DD 06/14/21			511,000.000	500,105.83
GLS AUTO RECEIVABLES 3A A 144A 0.420% 01/15/2025 DD 09/20/21			3,375,317.950	3,341,848.63
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20			1,980,047.510	1,977,529.88
GM FINANCIAL AUTOMOBILE L 2 A4 1.010% 07/22/2024 DD 06/17/20			390,000.000	388,159.43
GM FINANCIAL AUTOMOBILE L 3 A4 0.510% 10/21/2024 DD 09/29/20			6,399,000.000	6,340,554.09
GM FINANCIAL CONSUMER AUT 1 A2 0.230% 11/16/2023 DD 01/20/21			654,889.020	653,950.49
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21			2,590,000.000	2,539,824.45
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			1,272,410.350	1,275,147.31
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			862,623.640	861,094.98
GM FINANCIAL CONSUMER AUT 2 A3 2.650% 02/16/2024 DD 04/17/19			843,035.650	846,003.39
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			929,725.380	918,267.91
GM FINANCIAL CONSUMER AUT 4 A3 0.380% 08/18/2025 DD 10/14/20			4,752,000.000	4,677,847.89
GM FINANCIAL CONSUMER AUT 4 A4 0.500% 02/17/2026 DD 10/14/20			1,394,000.000	1,324,762.81
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	250,311.83
GM FINANCIAL LEASING TRUS 1 A2 0.170% 04/20/2023 DD 02/24/21			2,075,487.090	2,073,063.96
GM FINANCIAL LEASING TRUS 1 A3 0.260% 02/20/2024 DD 02/24/21			5,490,000.000	5,438,215.58
GM FINANCIAL REVOLVIN 1 A 144A 1.170% 06/12/2034 DD 09/22/21			547,000.000	501,258.22
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20			1,064,000.000	1,036,144.37
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			496.670	498.08
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			502.920	520.51
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			53.420	54.08
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			24.340	24.43
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			1,014.350	1,026.96
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			4,123.290	4,138.43
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			559.450	561.65
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			87.115	87.44
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			340.630	345.93
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			1,218.230	1,222.54
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,374.520	1,418.06
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			2,869.290	2,880.75
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			3,464.470	3,523.64
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			3,008.420	3,019.29
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			11,397.390	12,242.88
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			5,527.930	5,586.07
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			828.440	843.44
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			6,193.730	6,626.70

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GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	775.780	825.06
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	3,737.810	3,983.74
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	5,035.140	5,549.46
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	29,520.890	32,134.21
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	10,511.120	11,444.52
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,292.900	2,460.48
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,008.010	3,076.00
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	987.530	1,050.42
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	2,035.530	2,074.89
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	9,422.370	10,232.79
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	9,759.140	10,599.02
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	88,190.080	96,106.25
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	7,245.820	7,530.17
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	90,586.860	97,419.04
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	40,798.640	44,076.14
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	63,665.250	70,235.03
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	1,384.460	1,449.08
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	32.580	32.64
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	3,471.070	3,900.43
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	12,259.910	13,986.88
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	3,933.120	4,370.10
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	84,194.500	94,463.01
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	22,876.800	25,646.94
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	130,274.330	129,997.69
GNMA	GTD REMIC P/T 17-H24 QI VAR RT	11/20/2067 DD 12/01/17	98,393.216	10,788.46
GNMA	GTD REMIC P/T 18-153 AI 4.500%	09/16/2045 DD 11/01/18	0.028	0.00
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	98.083	106.29
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	65.385	65.63
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	42.738	43.38
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	22,561.870	25,031.82
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	36,193.330	38,563.17
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	49,619.410	52,878.08
GNMA II	POOL #0784114	3.500% 02/20/2046 DD 03/01/16	2,019,805.648	2,061,686.18
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	30,830.727	30,778.80
GNMA II	POOL #0MA0533	3.000% 11/20/2042 DD 11/01/12	104,684.681	104,508.39
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	56,260.237	56,165.46
GNMA II	POOL #0MA0698	3.000% 01/20/2043 DD 01/01/13	34,973.026	34,914.12
GNMA II	POOL #0MA1284	3.000% 09/20/2043 DD 09/01/13	56,942.466	56,846.86
GNMA II	POOL #0MA1374	3.000% 10/20/2043 DD 10/01/13	55,024.598	54,932.06



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GNMA II POOL #0MA2304 4.000% 10/20/2044 DD 10/01/14			709,995.539	746,454.37
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			38,312.080	39,208.83
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			73,274.554	74,984.65
GNMA II POOL #0MA2893 4.000% 06/20/2045 DD 06/01/15			148,182.167	155,771.72
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			1,274,449.545	1,340,270.65
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			779,336.563	796,889.86
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			72,540.932	76,188.81
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			193,417.212	203,173.56
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			342,610.988	358,763.45
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			87,391.566	89,337.23
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			68,716.405	70,840.37
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			51,003.300	50,857.64
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,152,400.782	1,175,043.17
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			884,040.342	881,474.01
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			36,081.099	36,700.59
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			874,603.370	888,605.94
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			654,056.311	664,264.76
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			100,463.899	101,990.12
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			398,252.209	404,298.56
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			226,746.532	233,769.64
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			641,618.164	665,101.62
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			48,409.442	49,145.23
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			422,361.917	436,544.61
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			94,280.018	95,712.71
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			387,369.329	393,258.88
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			993,471.036	1,007,833.33
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			525,945.509	544,988.57
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			723,885.435	734,870.51
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			7,932.070	8,052.34
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			325,553.452	335,219.86
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			207,470.089	209,203.04
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			518,413.167	515,018.12
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			210,295.338	200,849.19
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			3,250,451.043	3,160,282.49
GNMA II POOL #0MA7051 2.000% 12/20/2050 DD 12/01/20			0.001	0.00
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			265,477.481	253,540.20
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			464,159.524	443,269.58
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			282,357.355	274,524.67
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			863,341.718	824,470.31



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GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			291,491.379	278,370.43
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			242,289.718	235,568.52
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			407,272.643	388,934.10
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			250,715.370	239,418.10
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			511,774.220	497,577.44
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			740,175.030	706,726.45
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			779,966.410	758,329.89
GNMA II POOL #0MA7937 3.000% 03/20/2052 DD 03/01/22			695,000.000	688,691.19
GOLDEN BEAR LLC 0.000% 12/31/2050 DD 12/14/18			1,341,938.806	1,907,721.31
GOLDEN NUGGET/LANDRYS 1/22 TLB 0.000% 01/13/2029 DD 01/05/22			1,480,882.060	1,471,626.54
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			805,000.000	797,251.55
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			714,000.000	802,281.09
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			353,000.000	394,248.07
GOLDMAN SACHS GROUP INC/T REGS 3.375% 03/27/2025			207,000.000	244,092.51
GOLDMAN SACHS GROUP INC/THE 1.217% 12/06/2023 DD 12/06/21			1,147,000.000	1,119,973.44
GOLDMAN SACHS GROUP INC/THE 3.000% 03/15/2024 DD 03/15/22			1,351,000.000	1,350,524.52
GOLDMAN SACHS GROUP INC/THE VAR RT 01/24/2025 DD 01/24/22			2,890,000.000	2,870,608.10
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			3,440,000.000	3,446,331.74
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2028 DD 01/24/22			1,428,000.000	1,367,374.88
GOLDMAN SACHS GROUP INC/THE VAR RT 03/09/2027 DD 03/08/21			360,000.000	332,532.26
GOLDMAN SACHS GROUP INC/THE VAR RT 03/15/2028 DD 03/15/22			875,000.000	873,351.26
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			6,895,000.000	6,898,248.46
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21			225,000.000	193,886.70
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			4,298,000.000	4,301,493.33
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21			3,101,000.000	3,000,843.35
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			989,000.000	990,133.06
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			4,320,000.000	4,020,424.97
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21			1,903,000.000	1,730,062.88
GOODYEAR TIRE & RUBBER CO 144A 5.000% 07/15/2029 DD 05/18/21			618,000.000	577,332.52
GOPHER RESOURCE 2/18 COV-LITE			521,919.520	471,684.77
GPMT 2019-FL2 LTD FL2 A 144A VAR RT 02/22/2036 DD 02/28/19			665,944.410	664,903.87
GRAFTECH 2/18 COV-LITE TLB			253,341.190	249,857.75
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			148,000.000	137,628.16
GRANITE US HOLDINGS CORP 144A 11.000% 10/01/2027 DD 09/30/19			2,053,000.000	2,165,915.00
GRAY TELEVISION 10/21 COV-LITE 0.000% 10/27/2028 DD 10/20/21			558,600.000	555,209.30
GRAY TELEVISION 2/17 TLB			405,000.000	401,407.65
GRAY TELEVISION INC 144A 7.000% 05/15/2027 DD 11/16/18			938,000.000	977,489.80
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			8,150,000.000	8,042,535.73
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19			6,000,000.000	5,884,680.00



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GREAT WOLF TRUST 2 WOLF D 144A VAR RT 12/15/2036 DD 12/30/19			944,000.000	920,255.95
GREATBATCH/INTEGER 8/21 COV-LITE TLB			845,750.000	841,521.26
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			21.220	0.00
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21			1,869,190.000	1,786,571.80
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			1,440,000.000	1,453,536.00
GREENKO WIND PROJECTS MAU 144A 5.500% 04/06/2025 DD 04/06/22			845,000.000	842,887.50
GREENWAY MEDICAL 2/17 COV-LITE TL			1,031,739.620	961,457.51
GREYSTONE CRE NOTES FL3 A 144A VAR RT 07/15/2039 DD 08/10/21			3,530,000.000	3,446,538.20
GRIFFON/HUNTER FAN 1/22 TLB 0.000% 01/24/2029 DD 01/07/22			752,000.000	743,306.88
GRIFOLS 11/19 (USD) COV-LITE T			609,911.080	598,932.69
GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21			1,038,000.000	977,017.50
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			306,000.000	285,733.62
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			0.000	0.00
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			0.000	0.00
GS MORTGAGE SECURI ARDN A 144A VAR RT 11/15/2036 DD 11/10/21			4,200,000.000	4,124,989.68
GS MORTGAGE SECURI BOCA B 144A VAR RT 06/15/2038 DD 06/26/19			938,000.000	926,210.09
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,453,526.29
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	199,424.68
GS MORTGAGE SECURI RENT F 144A VAR RT 11/21/2035 DD 02/25/21			1,326,258.641	1,306,195.66
GS MORTGAGE SECURI ROCK A 144A 5.366% 05/03/2032 DD 05/01/05			3,804,000.000	3,978,440.79
GS MORTGAGE SECURI ROSS A 144A VAR RT 05/15/2026 DD 05/28/21			1,940,000.000	1,914,709.97
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			0.000	0.00
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			5,477,000.000	5,419,039.65
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,265,677.64
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	878,551.41
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13			20,933.940	20,919.48
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	2,969,279.40
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	7,079,473.44
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	504,346.61
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,618,835.66
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15			5,000,000.000	5,008,300.50
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20			788,000.000	760,722.90
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	539,070.55
GSK CONSUMER HEALTHCARE C 144A 3.024% 03/24/2024 DD 03/24/22			1,042,000.000	1,042,123.25
GSK CONSUMER HEALTHCARE C 144A 3.375% 03/24/2027 DD 03/24/22			1,413,000.000	1,415,599.92
GSK CONSUMER HEALTHCARE C 144A 3.375% 03/24/2029 DD 03/24/22			460,000.000	455,664.95
GSK CONSUMER HEALTHCARE C 144A 3.625% 03/24/2032 DD 03/24/22			707,000.000	707,402.99
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19			388,000.000	392,520.20
GUARDIAN LIFE GLOBAL FUND 144A 1.250% 11/19/2027 DD 11/19/20			330,000.000	295,068.71

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GUITAR CENTER INC 144A 8.500% 01/15/2026 DD 12/15/20			2,115,000.000	2,157,955.65
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			2,100,000.000	1,966,146.00
H.B. FULLER 10/17 COV-LITE TLB			26,729.220	26,599.85
HALCYON LOAN ADVIS 3A A1R 144A VAR RT 10/18/2027 DD 12/21/17			435,995.566	436,658.86
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			414,572.940	415,607.68
HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21			908,032.360	887,601.64
HARLAND CLARKE/VERICAST 8/21 C 0.000% 06/16/2026 DD 08/31/21			351,556.900	290,649.66
HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			195,000.000	229,597.35
HASBRO INC 3.900% 11/19/2029 DD 11/19/19			385,000.000	386,490.21
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	637,873.83
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21			1,234,000.000	1,172,300.00
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20			267,000.000	274,014.09
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	565,256.88
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			2,091,683.000	2,092,875.26
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,623,000.000	1,519,452.60
HCA INC 144A 3.125% 03/15/2027 DD 03/09/22			380,000.000	371,846.87
HCA INC 3.500% 09/01/2030 DD 02/26/20			4,380,000.000	4,214,567.40
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,245,000.000	1,269,170.65
HCA INC 5.000% 03/15/2024 DD 03/17/14			8,734,000.000	9,060,942.53
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,525,000.000	3,715,225.82
HCA INC 5.375% 02/01/2025 DD 01/16/15			3,558,000.000	3,704,945.40
HCA INC 5.625% 09/01/2028 DD 08/23/18			1,127,000.000	1,216,968.41
HCA INC 5.875% 02/01/2029 DD 01/30/19			1,567,000.000	1,712,746.67
HCA INC 8.360% 04/15/2024 DD 04/15/94			952,000.000	1,031,730.00
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			582,108.110	576,287.03
HEALTHQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			2,665,000.000	2,525,087.50
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			241,875.000	233,636.74
HEARTHSIDE FOOD 4/18 COV-LITE TL			852,848.100	820,201.08
HEARTLAND DENTAL 4/18 COV-LITE			1,083,709.250	1,069,577.68
HEARTLAND DENTAL 6/21 INCREMEN 0.000% 04/30/2025 DD 06/02/21			372,187.500	368,067.39
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,537,169.13
HELLENIC REPUBLIC GOVERN 144A 1.500% 06/18/2030			1,080,000.000	1,116,824.66
HELLENIC REPUBLIC GOVERN 144A 2.000% 04/22/2027			854,000.000	966,938.07
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,680,198.00
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,617,000.000	1,450,012.41
HERMAN MILLER 7/21 COV-LITE TL 0.000% 07/19/2028 DD 04/19/21			920,375.000	905,998.75
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			564,165.000	559,933.77
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			1,224,542.350	1,213,484.74
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			232,889.640	230,786.65

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HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21			2,400,000.000	2,250,048.00
HERTZ VEHICLE FINANC 1A A 144A 1.210% 12/26/2025 DD 06/30/21			3,540,000.000	3,356,503.39
HERTZ VEHICLE FINANC 2A A 144A 1.680% 12/27/2027 DD 06/30/21			3,847,000.000	3,516,261.10
HESS 3/20 TL			0.010	0.01
HESS CORP 3.500% 07/15/2024 DD 06/24/14			1,444,000.000	1,454,025.62
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			438,000.000	413,296.80
HIDROVIAS INTERNATIONAL F 144A 4.950% 02/08/2031 DD 02/08/21			675,000.000	568,579.50
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,613,000.000	1,576,707.50
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,133,000.000	1,133,679.80
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			949,000.000	961,194.56
HILEX POLY/NOVOLEX 3/21 COV-LI 0.000% 03/02/2028 DD 02/16/21			839,421.660	837,255.95
HILEX POLY/NOVOLEX 3/22 COV-LI 0.000% 03/30/2029 DD 03/21/22			228,000.000	224,199.24
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			540,000.000	486,000.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,587,000.000	1,623,580.35
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			601,000.000	621,794.60
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			325,000.000	324,267.13
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			5,213,225.000	5,176,732.43
HILTON GRAND VACATIO AA B 144A 4.220% 02/25/2039 DD 06/10/20			0.026	0.03
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21			655,000.000	627,643.73
HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19			10,036,205.000	9,922,093.35
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	3,088,209.84
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,106,000.000	1,049,306.44
HOME DEPOT INC/THE 2.700% 04/15/2030 DD 03/30/20			195,000.000	188,943.67
HOME DEPOT INC/THE 2.875% 04/15/2027 DD 03/28/22			437,000.000	436,021.33
HOME DEPOT INC/THE 3.250% 04/15/2032 DD 03/28/22			1,856,000.000	1,855,044.20
HONDA AUTO RECEIVABLES 20 1 A2 0.160% 07/21/2023 DD 02/24/21			1,496,826.180	1,494,492.78
HONDA AUTO RECEIVABLES 20 2 A2 0.170% 11/15/2023 DD 05/26/21			3,451,173.700	3,439,139.80
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20			1,275,974.200	1,267,260.32
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			4,569,000.000	4,470,999.06
HONDA AUTO RECEIVABLES 20 3 A3 0.370% 10/18/2024 DD 09/29/20			3,789,000.000	3,741,366.96
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20			1,806,000.000	1,742,462.21
HONDA MOTOR CO LTD 2.534% 03/10/2027 DD 03/10/22			2,562,000.000	2,484,853.72
HONDA MOTOR CO LTD 2.967% 03/10/2032 DD 03/10/22			610,000.000	590,285.20
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21			2,040,000.000	2,007,987.92
HOWMET AEROSPACE INC 5.125% 10/01/2024 DD 09/22/14			1,200,000.000	1,242,000.00
HOWMET AEROSPACE INC 6.875% 05/01/2025 DD 04/24/20			1,896,000.000	2,058,864.50
HPEFS EQUIPMENT TRU 1A A3 144A 1.760% 02/20/2030 DD 02/20/20			354,029.290	354,222.31
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20			290,000.000	290,146.42
HSBC HOLDINGS PLC 4.250% 03/14/2024 DD 03/12/14			2,961,000.000	3,006,409.13



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HSBC HOLDINGS PLC 7.350% 11/27/2032 DD 05/27/05			75,000.000	93,165.03
HSBC HOLDINGS PLC VAR RT 03/10/2026 DD 03/10/22			1,150,000.000	1,128,753.66
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			1,103,000.000	1,108,974.13
HSBC HOLDINGS PLC VAR RT 05/24/2025 DD 05/24/21			859,000.000	816,132.02
HSBC HOLDINGS PLC VAR RT 08/17/2024 DD 08/17/21			1,622,000.000	1,569,566.35
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	71,221.34
HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21			1,131,203.630	1,122,979.78
HUB INTERNATIONAL 4/18 (USD)			479,683.240	473,735.17
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			1,974,000.000	1,885,170.00
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			4,685,000.000	4,737,565.70
HUBBARD RADIO 5/15 TLB			374,605.610	371,327.82
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			3,444,000.000	3,357,900.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			715,000.000	739,724.70
HUMANA 10/21 TL 0.000% 10/30/2023 DD 10/29/21			4,798,469.000	4,745,787.81
HUMANA INC 0.650% 08/03/2023 DD 08/03/21			340,000.000	331,865.90
HUNTER DOUGLAS 2/22 (USD) TLB 0.000% 02/09/2029 DD 01/27/22			785,000.000	768,318.75
HYATT HOTELS CORP 1.300% 10/01/2023 DD 10/01/21			1,462,000.000	1,425,495.81
HYATT HOTELS CORP 1.800% 10/01/2024 DD 10/01/21			1,117,000.000	1,075,696.87
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			827,000.000	913,889.00
HYLAND SOFTWARE 10/18			1,598,439.870	1,588,193.87
HYUNDAI AUTO LEASE S A A2 144A 0.250% 04/17/2023 DD 01/20/21			807,111.160	806,045.53
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			1,383,347.000	1,377,905.32
HYUNDAI AUTO RECEIVABLES A A3 2.220% 10/15/2026 DD 03/16/22			172,000.000	169,855.08
HYUNDAI AUTO RECEIVABLES A A4 0.620% 05/17/2027 DD 04/28/21			586,000.000	552,436.15
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,203,016.83
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			1,283,000.000	1,240,859.23
HYUNDAI AUTO RECEIVABLES C A3 0.740% 05/15/2026 DD 11/17/21			724,000.000	695,762.26
HYUNDAI AUTO RECEIVABLES C A4 1.030% 12/15/2027 DD 11/17/21			644,000.000	604,713.94
HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21			3,318,000.000	3,168,730.48
HYUNDAI CAPITAL AMERICA 144A 0.875% 06/14/2024 DD 06/15/21			3,283,000.000	3,101,707.39
HYUNDAI CAPITAL AMERICA 144A 1.000% 09/17/2024 DD 09/17/21			934,000.000	879,272.45
HYUNDAI CAPITAL AMERICA 144A 1.150% 11/10/2022 DD 11/10/20			470,000.000	466,755.74
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20			2,185,000.000	2,126,702.78
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21			2,488,000.000	2,282,192.19
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19			2,271,000.000	2,275,910.36
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			711,000.000	714,508.87
HYUNDAI CAPITAL AMERICA 144A 5.875% 04/07/2025 DD 04/07/20			4,000,000.000	4,230,053.28
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19			9,130,000.000	9,134,405.23
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			1,668,000.000	1,672,170.00

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ICON 6/21 COV-LITE TLB 0.000% 07/03/2028 DD 06/08/21			4,576,711.200	4,550,990.09
ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21			1,215,184.790	1,208,355.46
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	802,200.00
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,096,000.000	1,083,670.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			511,515.000	526,476.82
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,357,396.000	2,439,904.87
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			3,518,000.000	3,447,640.00
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	605,775.00
IHS HOLDING LTD 144A 6.250% 11/29/2028 DD 11/29/21			680,000.000	637,840.00
II-VI 12/21 TLB 0.000% 11/30/2026 DD 11/30/21			1,066,000.000	1,058,005.00
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			4,758,420.120	4,718,782.48
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21			2,101,000.000	2,106,672.70
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			2,663,000.000	2,666,941.24
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			425,090.926	432,666.85
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			1,740,000.000	1,850,328.87
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			1,299,000.000	1,315,237.50
IMG WORLDWIDE 5/18 TLB			2,512,602.753	2,466,019.10
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,913,000.000	4,871,363.60
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15			2,400,000.000	2,405,652.29
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	471,755.13
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	236,456.32
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			895,000.000	836,482.35
INDIAN RAILWAY FINANCE CO REGS 3.730% 03/29/2024			696,000.000	699,061.08
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			2,248,000.000	2,290,712.00
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	950,047.33
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	293,292.18
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	569,264.04
INDONESIA GOVERNMENT INTERNATI 3.550% 03/31/2032 DD 03/31/22			210,000.000	215,639.53
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	310,856.25
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	1,007,080.14
INDONESIA TREASURY BOND 6.375% 04/15/2032			34,420,000,000.000	2,327,530.91
INDONESIA TREASURY BOND 6.500% 06/15/2025			59,968,000,000.000	4,347,606.16
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	212,892.34
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	737,868.81
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	520,388.33
INDONESIA TREASURY BOND 8.125% 05/15/2024			7,083,000,000.000	529,452.68
INDONESIA TREASURY BOND 8.375% 09/15/2026			9,399,000,000.000	724,561.50
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	869,539.82
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	509,307.68

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			811,000.000	794,017.66
INFORMATICA 10/21 (USD) COV-LI 0.000% 10/27/2028 DD 10/06/21			649,000.000	641,536.50
ING GROEP NV REGS VAR RT 03/22/2028			1,601,000.000	1,612,738.53
ING GROEP NV VAR RT 03/28/2026 DD 03/28/22			947,000.000	952,311.90
ING GROEP NV VAR RT 03/28/2028 DD 03/28/22			1,103,000.000	1,110,689.87
ING GROEP NV VAR RT 12/31/2049 DD 09/10/19			650,000.000	653,575.00
ING GROEP NV VAR RT 12/31/2049 DD 09/14/21			890,000.000	757,612.50
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,084,000.000	979,751.72
INGRAM MICRO 7/21 COV-LITE TL 0.000% 06/30/2028 DD 03/24/21			672,915.000	666,354.08
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,556,000.000	1,649,360.00
INSULET 4/21 COV-LITE TLB 0.000% 05/04/2028 DD 04/19/21			509,152.500	505,333.86
INTER-AMERICAN DEVELOPMENT BAN 2.700% 01/29/2026			627,000.000	465,498.79
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20			110,000.000	94,394.58
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			603,000.000	585,663.75
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	724,208.60
INTERNATIONAL BANK FOR RECONST 2.875% 11/30/2026			795,000.000	535,245.18
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			1,984,000.000	1,957,979.85
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			2,526,000.000	2,663,376.52
INTESA SANPAOLO SPA 144A 3.125% 07/14/2022 DD 07/14/17			233,000.000	233,347.25
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19			1,627,000.000	1,612,345.96
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14			1,552,000.000	1,565,409.92
INTESA SANPAOLO SPA 144A 5.710% 01/15/2026 DD 01/15/16			4,500,000.000	4,602,449.07
INTESA SANPAOLO SPA 144A VAR RT 12/31/2049 DD 09/17/15			870,000.000	909,150.00
INTL BK FOR RECON AND DEV 1.800% 19-JAN-2027			695,000.000	532,261.33
INTRAWEST/ALTERRA 7/21 SERIES 0.000% 08/17/2028 DD 07/21/21			2,056,946.070	2,038,947.80
INVERSIONES LATIN AMERICA 144A 5.125% 06/15/2033 DD 06/15/21			644,293.390	525,099.12
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20			7,407,514.000	7,388,995.22
INVITATION HOMES OPERATING PAR 2.000% 08/15/2031 DD 08/06/21			120,000.000	102,491.84
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,470,000.000	1,416,712.50
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,090,834.75
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			3,441,000.000	3,501,217.50
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,065,000.000	1,107,600.00
IRI 11/18 TLB			2,355,862.500	2,343,093.72
IRIDIUM COMMUNICATIONS 7/21 CO 0.000% 11/04/2026 DD 07/19/21			668,126.090	661,965.97
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	783,000.00
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			883,000.000	873,331.15
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	758,448.86
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	651,700.00
ISRAEL ELECTRIC CORP LTD 144A 3.750% 02/22/2032			1,360,000.000	1,303,853.76



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ISRAEL ELECTRIC CORP LTD 144A 4.250% 08/14/2028			886,000.000	890,430.00
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			591,000.000	616,264.07
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	349,942.26
ISTAR INC 5.500% 02/15/2026 DD 09/01/20			2,095,000.000	2,126,425.00
ITALY BUONI POLIENNALI DE 144A 1.850% 07/01/2025			620,000.000	710,607.27
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			692,000.000	694,059.20
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	776,848.52
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	206,335.71
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	5,786,067.38
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	219,686.06
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	203,412.44
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	600,963.38
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	214,394.80
JACKSON NATIONAL LIFE GLO 144A 1.750% 01/12/2025 DD 01/12/22			1,141,000.000	1,093,778.30
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			685,000.000	674,320.85
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,600,000.000	4,571,321.58
JAZZ PHARMACEUTICALS 5/21 USD TL			2,189,890.000	2,179,772.71
JBS FINANCE LUXEMBOURG SA 144A 3.625% 01/15/2032 DD 06/15/21			1,435,000.000	1,313,025.00
JBS USA LUX SA / JBS USA 144A 6.750% 02/15/2028 DD 02/15/18			1,449,000.000	1,525,086.99
JDE PEET'S NV 144A 0.800% 09/24/2024 DD 09/24/21			315,000.000	295,838.71
JELD-WEN 7/21 COV-LITE TLB 0.000% 07/28/2028 DD 07/09/21			1,624,034.230	1,607,387.88
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,973,000.000	3,041,758.44
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			2,220,489.000	2,213,070.88
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,111,270.44
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	301,924.14
JOSTENS/CHAMP ACQUISITION			240,647.230	238,481.41
JP MORGAN ALTERNATIVE LO S1 A1 VAR RT 04/25/2047 DD 05/31/07			0.025	0.02
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,207,535.31
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	1,105,308.08
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	783,240.45
JP MORGAN CHASE CO MKST E 144A VAR RT 12/15/2036 DD 02/19/20			4,280,000.000	4,047,468.02
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			3,813,353.667	3,126,950.01
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20			4,040,000.000	3,939,634.69
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20			890,000.000	858,090.56
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	972,796.46
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			0.032	0.00
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,733,000.000	2,709,684.50
JPMDB COMMERCIAL MORTG COR6 XA VAR RT 11/13/2052 DD 11/01/19			0.030	0.00
JPMORGAN CHASE & CO VAR RT 02/24/2026 DD 02/24/22			2,034,000.000	2,031,951.74



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JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22			1,365,000.000	1,364,126.40
JPMORGAN CHASE & CO VAR RT 03/16/2024 DD 03/16/21			545,000.000	534,787.93
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20			140,000.000	126,646.36
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			3,767,000.000	3,594,993.66
JPMORGAN CHASE & CO VAR RT 06/01/2029 DD 06/01/21			630,000.000	581,663.37
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			195,000.000	186,332.37
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			730,000.000	736,423.54
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			3,729,000.000	3,537,690.40
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			122,105.860	0.00
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			302.961	0.00
JUICE PLUS+ 11/18 TL			739,414.880	626,654.11
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			2,761,000.000	2,475,070.84
KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19			78,000.000	73,440.90
KAR AUCTION 9/19 COV-LITE B6 0.000% 09/19/2026 DD 09/03/19			985,952.980	976,093.45
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			5,816,000.000	5,888,700.00
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			2,009,000.000	2,053,041.99
KENAN ADVANTAGE 3/21 (USD) COV 0.000% 03/24/2026 DD 03/03/21			696,187.500	684,658.64
KENBOURNE INVEST SA 144A 4.700% 01/22/2028 DD 01/22/21			555,000.000	488,554.85
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			75,000.000	77,973.21
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			7,257,685.680	7,292,076.22
KIMBERLY-CLARK DE MEXICO 144A 2.431% 07/01/2031 DD 07/01/20			435,000.000	394,066.50
KIMBERLY-CLARK DE MEXICO 144A 3.800% 04/08/2024 DD 04/08/14			495,000.000	497,385.90
KIND TRUST 2021-KI KIND A 144A VAR RT 08/15/2038 DD 08/16/21			3,160,000.000	3,128,912.55
KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05			195,000.000	222,454.25
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			2,116,000.000	2,211,680.02
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			992,674.560	974,419.28
KITE REALTY GROUP TRUST 4.000% 03/15/2025 DD 03/12/15			949,000.000	955,556.07
KKR CLO 24 LTD 24 A1R 144A VAR RT 04/20/2032 DD 07/20/21			3,760,000.000	3,733,948.69
KKR CLO 38 LTD 38A A1 144A VAR RT 04/15/2033 DD 04/19/22			910,000.000	910,000.00
KLEOPATRA FINCO 2/21 COV-LITE 0.000% 02/12/2026 DD 01/26/21			4,950.000	4,495.24
KOC HOLDING AS 144A 5.250% 03/15/2023 DD 03/15/16			465,000.000	465,037.20
KOREA DEVELOPMENT BANK/THE 2.000% 10/25/2031 DD 10/25/21			180,000.000	161,832.62
KOREA NATIONAL OIL CORP 144A 1.750% 04/18/2025 DD 01/18/22			544,000.000	520,946.28
KOREA NATIONAL OIL CORP 144A 2.625% 04/18/2032 DD 01/18/22			547,000.000	501,266.96
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	233,753.05
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			769,000.000	757,738.00
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20			405,000.000	412,087.50
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20			1,635,000.000	1,677,150.30
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20			1,210,000.000	1,226,250.30



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KRONOS ACQUISITION HOLDINGS			882,825.000	820,294.51
L&W/AUTOKINITON GROUP (AGG) 4/ 0.000% 04/06/2028 DD 03/16/21			788,045.000	775,239.27
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			910,000.000	872,111.05
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			3,285,000.000	3,112,488.23
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			5,671,000.000	5,649,733.75
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			1,419,000.000	1,325,111.87
LAMB WESTON HOLDINGS INC 144A 4.375% 01/31/2032 DD 11/08/21			1,394,000.000	1,302,302.68
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20			2,805,000.000	2,924,647.28
LASERSHIP 5/21 COV-LITE TL 0.000% 05/07/2028 DD 04/20/21			1,137,513.280	1,130,403.82
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			175,000.000	145,329.58
LCCM 2017-LC26 LC26 XA 144A VAR RT 07/12/2050 DD 06/01/17			9,218.716	575.21
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	825,811.18
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			515,143.960	488,928.28
LEARNING CARE 3/18 COV-LITE TLB			702,529.950	690,818.78
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	412,416.40
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20			470,000.000	454,725.00
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			1,037,250.520	988,966.30
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			1,133,074.753	1,069,582.12
LEGACY MORTGAGE AS GS5 A1 144A VAR RT 06/25/2060 DD 09/17/20			0.007	0.01
LENDMARK FUNDING TRU 2A A 144A 2.000% 04/20/2032 DD 10/22/21			5,090,000.000	4,635,070.05
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,325,000.000	1,359,214.79
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15			264,000.000	271,322.64
LENNAR CORP VAR RT 11/15/2022 DD 05/15/13			1,181,000.000	1,192,895.64
LES SCHWAB 10/20 COV-LITE TLB			1,076,375.000	1,065,611.25
LIFE TIME 1/21 COV-LITE TLB 0.000% 12/10/2024 DD 01/11/21			752,614.500	747,910.66
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,435,000.000	2,424,919.10
LIGHTSTONE 2/18 COV-LITE TLB			645,738.940	581,487.91
LIGHTSTONE 2/18 COV-LITE TLC			36,420.823	32,796.95
LIONS GATE 4/21 TLA 0.000% 03/22/2023 DD 04/06/21			843,480.000	838,208.25
LIONS GATE CAPITAL HOLDIN 144A 5.500% 04/15/2029 DD 04/01/21			845,000.000	815,425.00
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			662,000.000	622,200.56
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,766,000.000	1,726,494.58
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			1,094,000.000	1,098,384.21
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,037,000.000	1,104,425.74
LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16			468,000.000	478,206.40
LLOYDS BANKING GROUP PLC VAR RT 06/15/2023 DD 06/15/20			6,708,000.000	6,691,780.05
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18			400,000.000	425,676.36
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			354,600.020	354,630.08
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19			1,705,143.320	1,699,772.12

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LOANCORE 2022-CRE7 CRE7 A 144A VAR RT 01/17/2037 DD 02/23/22			4,520,000.000	4,500,332.44
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12			275,000.000	293,864.16
LOGAN QUAKER LLC			3,492,863.310	3,634,258.64
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20			3,141,000.000	2,931,683.76
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	75,305.78
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			105,000.000	109,626.93
LOWE'S COS INC 3.350% 04/01/2027 DD 03/24/22			126,000.000	126,859.12
LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22			240,000.000	248,390.00
LOWE'S COS INC 5.000% 04/15/2040 DD 03/26/20			220,000.000	245,334.39
LUCID ENERGY 11/21 TL 0.000% 11/24/2028 DD 11/09/21			877,800.000	869,575.01
LUKOIL CAPITAL DAC 144A 2.800% 04/26/2027 DD 10/26/21			890,000.000	471,700.00
LUMEN TECHNOLOGIES INC 144A 5.125% 12/15/2026 DD 12/16/19			1,029,000.000	980,863.38
LUMEN TECHNOLOGIES INC 6.750% 12/01/2023 DD 11/27/13			130,000.000	134,986.80
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16			1,782,000.000	1,875,198.60
LUNDIN ENERGY FINANCE BV 144A 2.000% 07/15/2026 DD 06/23/21			3,094,000.000	2,884,961.53
LUNDIN ENERGY FINANCE BV 144A 3.100% 07/15/2031 DD 06/23/21			335,000.000	310,282.11
LXP INDUSTRIAL TRUST 2.375% 10/01/2031 DD 08/30/21			776,000.000	688,425.85
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,625,520.00
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			333,821.460	334,572.55
MACDONALD DETTWILER (MDA) 7/17 TLB			1,264,056.050	1,242,832.55
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21			1,344,000.000	1,228,038.90
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			1,854,000.000	1,875,273.47
MACQUARIE GROUP LTD 144A VAR RT 06/21/2028 DD 03/21/22			1,011,000.000	1,008,391.42
MACQUARIE GROUP LTD 144A VAR RT 10/14/2025 DD 10/14/21			1,486,000.000	1,405,791.44
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			1,565,000.000	1,567,556.81
MACY'S RETAIL HOLDINGS LL 144A 5.875% 04/01/2029 DD 03/17/21			545,000.000	540,912.50
MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			1,252,535.000	1,232,707.37
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			1,097,000.000	1,011,982.50
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			2,276,000.000	2,019,950.00
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21			621,754.440	618,671.43
MAGALLANES INC 144A 3.755% 03/15/2027 DD 03/15/22			430,000.000	429,184.02
MAGALLANES INC 144A 3.788% 03/15/2025 DD 03/15/22			350,000.000	350,143.50
MAGALLANES INC 144A 5.141% 03/15/2052 DD 03/15/22			125,000.000	127,918.11
MAGALLANES INC 144A 5.391% 03/15/2062 DD 03/15/22			235,000.000	242,329.23
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	48,258.58
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB			291,822.730	288,904.51
MAGNETITE XXIX LTD 29A A 144A VAR RT 01/15/2034 DD 03/18/21			2,360,000.000	2,337,947.59
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			2,779,000.000	2,830,828.35
MALAYSIA GOVERNMENT BOND 2.632% 04/15/2031			5,500,000.000	1,171,679.77

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	476,386.37
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	636,356.37
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			4,468,000.000	1,032,216.47
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	653,477.75
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	773,660.69
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			2,000,000.000	485,298.77
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			3,480,000.000	849,905.96
MANITOWOC 10/18 TLB 0.000% 10/23/2025 DD 10/04/18			4,581,644.080	4,535,827.64
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			55,000.000	66,882.00
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			1,245,000.000	1,295,180.18
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,257,000.000	1,339,345.96
MARB BONDCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,244,408.50
MARINER FINANCE ISSU BA A 144A 2.100% 11/20/2036 DD 11/04/21			2,365,000.000	2,161,684.03
MARKEL CORP 3.450% 05/07/2052 DD 05/07/21			120,000.000	106,393.58
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			3,485,000.000	3,506,148.37
MARRIOTT OWNERSHIP RESORTS/MAR			2,075,000.000	2,011,193.75
MARSH & MCLENNAN COS INC 2.250% 11/15/2030 DD 05/07/20			155,000.000	141,509.08
MARYLAND ST HLTH & HGR EDUCNTL 3.052% 07/01/2040 DD 07/22/20			140,000.000	123,551.53
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			5,808,000.000	5,914,286.40
MATCH GROUP 2/20 TLB			730,000.000	714,034.90
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			440,000.000	395,450.00
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	941,755.35
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,343,000.000	1,302,710.00
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	159,955.11
MATTEL INC 144A 3.375% 04/01/2026 DD 03/19/21			800,000.000	783,268.01
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			3,234,000.000	3,383,087.40
MATTEL INC 3.150% 03/15/2023 DD 03/07/13			692,000.000	691,162.68
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,350,000.000	1,344,637.13
MAXLINEAR 6/21 COV-LITE TLB 0.000% 12/31/2024 DD 06/04/21			452,400.000	446,745.00
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			1,075,000.000	987,602.50
MCAFFEE 2/22 (USD) TLB 0.000% 02/02/2029 DD 01/24/22			2,073,367.000	2,055,225.04
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21			424,534.820	409,943.56
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	651,375.00
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			740,000.000	745,920.00
MEDLINE INDUSTRIES/MOZART 10/2 0.000% 10/23/2028 DD 09/15/21			3,270,000.000	3,235,665.00
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			575,110.000	569,358.90
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			2,673,000.000	2,716,436.25
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			50,000.000	53,610.92
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21			635,000.000	592,143.85

Asset Detail

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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERCADOLIBRE INC 3.125% 01/14/2031 DD 01/14/21			200,000.000	174,270.00
MERCEDES-BENZ AUTO LEASE A A2 0.180% 03/15/2023 DD 01/27/21			368,149.240	367,898.42
MERCEDES-BENZ AUTO LEASE A A3 0.250% 01/16/2024 DD 01/27/21			2,842,000.000	2,815,103.60
MERIT SECURITIES CORP 13 M2 VAR RT 12/28/2033 DD 08/01/99			1,883.655	1,527.41
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,462,087.50
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,139,835.84
METROPOLITAN LIFE GLOBAL 144A 1.550% 01/07/2031 DD 01/07/21			260,000.000	223,987.42
MEXICAN BONOS 5.750% 03/05/2026			27,010,000.000	1,231,825.04
MEXICAN BONOS 6.750% 03/09/2023			24,310,000.000	1,201,956.52
MEXICAN BONOS 7.500% 06/03/2027			58,330,000.000	2,807,193.42
MEXICAN BONOS 7.750% 05/29/2031			43,120,000.000	2,083,239.61
MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10			20,000.000	20,291.00
MEXICO REMITTANCES FUNDIN 144A 4.875% 01/15/2028 DD 01/20/21			695,000.000	542,447.50
MF1 2021-FL7 LTD FL7 A 144A VAR RT 10/16/2036 DD 09/24/21			2,980,000.000	2,938,355.06
MF1 2021-FL7 LTD FL7 AS 144A VAR RT 10/16/2036 DD 09/24/21			3,610,000.000	3,541,331.23
MF1 2022-FL8 LTD FL8 A 144A VAR RT 02/19/2037 DD 01/20/22			8,420,000.000	8,354,644.97
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,122,000.000	1,108,435.02
MGM GROWTH PROPERTIES OPE 144A 3.875% 02/15/2029 DD 11/19/20			308,000.000	302,610.00
MGM GROWTH PROPERTIES OPE 144A 4.625% 06/15/2025 DD 06/05/20			710,000.000	715,325.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			152,000.000	153,140.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			1,053,000.000	1,058,265.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			603,000.000	620,776.44
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19			531,000.000	560,868.75
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	111,300.45
MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20			1,542,000.000	1,595,970.00
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			733,457.500	686,494.22
MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20			2,867,000.000	2,749,641.87
MICROCHIP TECHNOLOGY INC 2.670% 09/01/2023 DD 05/29/20			10,490,000.000	10,460,333.65
MICROCHIP TECHNOLOGY INC 4.250% 09/01/2025 DD 05/29/20			1,354,000.000	1,371,380.13
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			2,603,000.000	2,644,932.82
MICRON TECHNOLOGY INC 2.703% 04/15/2032 DD 11/01/21			937,000.000	848,275.47
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,793,000.000	1,660,210.42
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,122,928.560	1,120,121.24
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			3,704,741.000	3,862,192.50
MILFORD CROSSING LLC			1,167,092.907	1,398,706.06
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			524,591.180	502,950.43
MILLICOM INTERNATIONAL CE 144A 4.500% 04/27/2031 DD 10/27/20			610,000.000	568,089.95
MINERVA MERGER SUB INC 144A 6.500% 02/15/2030 DD 02/15/22			2,658,000.000	2,584,639.20
MISYS 6/17 (USD) COV-LITE TLB			2,424,282.530	2,390,681.98



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MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21			2,258,000.000	2,218,236.62
MITEL NETWORKS 7/18 TL			631,142.510	605,701.15
MITSUBISHI UFJ FINANCIAL GROUP 3.677% 02/22/2027 DD 02/22/17			205,000.000	206,843.27
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 01/19/2028 DD 01/19/22			876,000.000	828,581.00
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/19/2025 DD 07/20/21			2,466,000.000	2,339,423.82
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2027 DD 07/20/21			375,000.000	344,662.47
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/15/2024 DD 09/15/20			626,000.000	607,021.53
MIZUHO FINANCIAL GROUP INC 2.564% 09/13/2031 DD 09/13/21			205,000.000	179,197.55
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17			245,000.000	246,417.94
MIZUHO FINANCIAL GROUP INC VAR RT 07/09/2027 DD 07/09/21			550,000.000	505,509.11
MKS INSTRUMENTS 10/21 (USD) TL 0.000% 10/20/2028 DD 07/01/21			977,000.000	967,532.87
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			0.001	0.00
MOLYCOP 10/21 COV-LITE TL			935,655.000	925,128.88
MONEYGRAM PAYMENT 7/21 TLB 0.000% 07/21/2026 DD 07/07/21			17,952,434.800	17,889,601.28
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			910,000.000	925,964.25
MORGAN STANLEY 4.100% 05/22/2023 DD 05/21/13			1,129,000.000	1,149,726.69
MORGAN STANLEY BANK OF A C7 A4 2.918% 02/15/2046 DD 01/01/13			500,000.000	499,919.05
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			85,000.000	85,189.47
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,194,251.80
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,190,565.24
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,742,662.43
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,557,354.38
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,345,010.887	7,298,030.73
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			835,000.000	872,181.30
MORGAN STANLEY VAR RT 01/22/2025 DD 07/20/21			3,798,000.000	3,648,406.93
MORGAN STANLEY VAR RT 01/25/2024 DD 01/25/21			1,435,000.000	1,412,082.33
MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20			662,000.000	569,354.14
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20			275,000.000	265,946.13
MORGAN STANLEY VAR RT 04/28/2032 DD 01/25/21			482,000.000	416,673.01
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21			360,000.000	334,896.33
MORGAN STANLEY VAR RT 05/30/2025 DD 06/01/21			3,403,000.000	3,235,561.68
MORGAN STANLEY VAR RT 07/20/2027 DD 07/20/21			498,000.000	458,377.41
MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21			230,000.000	207,325.13
MORGAN STANLEY VAR RT 10/21/2025 DD 10/19/21			675,000.000	641,814.22
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,308,000.000	3,326,144.61
MOTEL 6 TRUST 2017 MTL6 F 144A VAR RT 08/15/2034 DD 09/11/17			0.005	0.00
MOTEL 6 TRUST 2017 MTL6 G 144A VAR RT 08/15/2034 DD 09/11/17			156.432	0.00
MOTEL TRUST 2021-M MTL6 D 144A VAR RT 09/15/2038 DD 09/15/21			857,821.820	842,038.50
MOTEL TRUST 2021-M MTL6 E 144A VAR RT 09/15/2038 DD 09/15/21			1,017,612.160	994,670.60

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MOVIDA EUROPE SA 144A 5.250% 02/08/2031 DD 02/08/21			650,000.000	582,075.00
MOZART DEBT MERGER SUB IN 144A 3.875% 04/01/2029 DD 10/15/21			1,250,000.000	1,154,687.50
MOZART DEBT MERGER SUB IN 144A 5.250% 10/01/2029 DD 10/15/21			2,113,000.000	1,974,894.32
MPLX LP 4.700% 04/15/2048 DD 02/08/18			185,000.000	186,513.50
MPLX LP 4.950% 03/14/2052 DD 03/14/22			64,000.000	66,809.19
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,350,000.000	1,253,761.47
MPT OPERATING PARTNERSHIP LP / 5.000% 10/15/2027 DD 09/21/17			4,129,000.000	4,198,676.88
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	396,101.20
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,680,000.000	1,580,997.60
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	878,703.58
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	883,500.00
MTN COMMERCIAL MOR LPFL A 144A VAR RT 03/15/2039 DD 03/24/22			1,670,000.000	1,662,675.38
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			942,492.500	928,524.76
MULTIPLAN 8/21 COV-LITE TLB 0.000% 09/01/2028 DD 08/09/21			967,140.000	938,009.74
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			1,877,000.000	1,891,077.50
MUTHOOT FINANCE LTD 144A 4.400% 09/02/2023 DD 03/02/20			1,660,000.000	1,658,755.00
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19			675,000.000	681,750.00
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			215,208.220	215,085.08
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			608,940.000	601,328.25
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			786,000.000	786,000.00
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19			424,190.430	420,109.72
NASDAQ INC 0.445% 12/21/2022 DD 12/21/20			365,000.000	360,880.11
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	266,718.55
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			3,874,000.000	4,106,308.36
NATIONAL RURAL UTILITIES COOPE 2.300% 09/15/2022 DD 08/30/17			345,000.000	346,096.81
NATIONAL RURAL UTILITIES COOPE 2.750% 04/15/2032 DD 02/07/22			135,000.000	127,494.57
NATIONAL SECURITIES CLEAR 144A 1.500% 04/23/2025 DD 04/23/20			530,000.000	508,073.47
NATIONWIDE BUILDING SOCIE 144A 4.000% 09/14/2026 DD 09/14/16			1,015,000.000	1,017,601.08
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	498,838.20
NATURA COSMETICOS SA 144A 4.125% 05/03/2028 DD 05/03/21			1,340,000.000	1,290,085.00
NATWEST GROUP PLC 5.125% 05/28/2024 DD 05/28/14			3,832,000.000	3,950,871.93
NATWEST GROUP PLC VAR RT 12/31/2049 DD 06/28/21			520,000.000	457,600.00
NATWEST MARKETS PLC 144A 0.800% 08/12/2024 DD 05/12/21			876,000.000	825,359.14
NATWEST MARKETS PLC 144A 3.479% 03/22/2025 DD 03/22/22			2,057,000.000	2,051,658.83
NAVICURE/WAYSTAR 9/19 COV-LITE TLB			965,300.000	961,680.13
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			2,624,000.000	2,656,800.00
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			3,281,000.000	3,322,012.50
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			2,289,000.000	2,348,948.68
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			1,559,000.000	1,595,636.50



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NAVIENT CORP 7.250% 09/25/2023 DD 09/16/16			223,000.000	231,315.67
NAVIENT PRIVATE EDUC CA A 144A 1.060% 10/15/2069 DD 05/27/21			4,839,449.530	4,604,565.39
NAVIENT PRIVATE EDUC FA A 144A 1.110% 02/18/2070 DD 09/28/21			3,532,622.490	3,295,464.82
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			1,911,908.215	1,866,180.54
NAVIENT PRIVATE EDUCA A A 144A 2.230% 07/15/2070 DD 02/10/22			3,925,000.000	3,795,918.53
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			405,000.000	420,341.40
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			853,000.000	810,350.00
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22			286,000.000	289,540.68
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			3,636,000.000	3,371,826.44
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,416,000.000	2,313,320.00
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			756,000.000	712,530.00
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	821,788.70
NELNET STUDENT LOA A APT1 144A 1.360% 04/20/2062 DD 05/20/21			2,038,204.600	1,911,705.88
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			4,817,000.000	4,843,059.97
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			10,472,000.000	10,890,199.32
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			2,053,000.000	2,153,094.02
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21			2,610,000.000	2,436,442.05
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,455,000.000	1,603,361.99
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			100,000.000	145,662.05
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,411,590.65
NEW RESIDENTIAL M INV2 B6 144A VAR RT 09/25/2051 DD 11/01/21			426.723	264.57
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			252,622.860	251,306.12
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			168,681.970	170,064.10
NEW SOUTH WALES TREASURY REGS 1.250% 03/20/2025			1,200,000.000	869,331.44
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			105,000.000	97,260.94
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16			70,000.000	74,963.19
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	322,735.99
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	17,759.55
NEW YORK ST TRANSPRTN DEV CORP 1.610% 12/01/2022 DD 12/01/20			440,000.000	438,970.80
NEW ZEALAND GOVERNMENT BO REGS 4.500% 04/15/2027			325,000.000	240,326.78
NEW ZEALAND GOVERNMENT BO REGS 5.500% 04/15/2023			1,065,000.000	763,731.74
NEW ZEALAND GOVERNMENT BOND 0.500% 05/15/2024			1,565,000.000	1,035,328.12
NEW ZEALAND GOVERNMENT BOND 0.500% 05/15/2026			1,970,000.000	1,234,033.11
NEW ZEALAND LOCAL GOVERNMENT F 4.500% 04/15/2027			315,000.000	226,613.31
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21			1,800,000.000	1,802,247.48
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20			370,000.000	381,926.96
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			2,700,000.000	2,726,399.25
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			1,689,000.000	1,696,921.41
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,735,000.000	1,639,575.00

Asset Detail

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NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,546,241.200	1,538,788.32
NEXSTAR BROADCASTING 6/19 TLA			2,275,781.700	2,253,023.88
NEXTERA ENERGY CAPITAL HOLDING VAR RT 02/22/2023 DD 02/22/21			3,920,000.000	3,906,329.79
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	649,700.80
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,610,000.000	1,612,012.50
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,644,000.000	1,570,020.00
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,347,000.000	4,140,517.50
NIELSEN FINANCE LLC / NIE 144A 4.500% 07/15/2029 DD 05/28/21			880,000.000	877,800.00
NIELSEN FINANCE LLC / NIE 144A 4.750% 07/15/2031 DD 05/28/21			1,100,000.000	1,099,318.00
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20			783,000.000	788,637.60
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20			1,733,000.000	1,737,332.50
NIELSENIQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			1,013,785.580	1,002,380.49
NISSAN AUTO LEASE TRUST 2 B A3 0.430% 10/16/2023 DD 09/29/20			1,162,965.950	1,158,876.38
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			1,188,834.410	1,183,662.98
NISSAN AUTO RECEIVABLES 2 A A3 2.900% 10/16/2023 DD 02/13/19			692,048.070	694,777.65
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			3,687,000.000	3,722,710.63
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			12,000,000.000	1,377,982.61
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,147,232.39
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	332,518.57
NORTH AMERICAN BANCARD 11/21 C 0.000% 11/23/2028 DD 11/09/21			1,137,150.000	1,121,866.70
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06			1,917,116.352	2,555,620.58
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			718,533.910	708,474.43
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17			110,000.000	115,679.79
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20			300,000.000	349,420.30
NORTHROP GRUMMAN SYSTEMS CORP 7.750% 02/15/2031 DD 02/27/01			150,000.000	194,743.72
NORTHWEST FIBER LLC / NOR 144A 4.750% 04/30/2027 DD 10/15/21			385,000.000	365,557.50
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21			896,000.000	786,510.23
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			7,505,000.000	781,555.11
NORWAY GOVERNMENT BOND 144A 1.750% 02/17/2027			4,345,000.000	478,277.96
NORWAY GOVERNMENT BOND 144A 1.750% 03/13/2025			4,330,000.000	485,550.27
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			1,093,000.000	1,006,696.72
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			1,089,000.000	1,105,335.00
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			343,000.000	343,418.46
NOVA GAS TRANSMISSION LTD 7.875% 04/01/2023 DD 04/01/93			1,588,000.000	1,666,954.03
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			2,733,000.000	2,610,780.24
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			3,485,000.000	3,383,464.53
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	822,241.75
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			1,793,000.000	1,577,104.87
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			6,737,000.000	6,717,318.59

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NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			1,610,000.000	1,416,800.00	
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			631,000.000	616,632.13	
NUMERICABLE / YPSO / ALTICE			1,122,825.000	1,100,840.08	
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,237,543.63	
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	755,912.50	
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			823,000.000	839,575.22	
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2023 DD 01/17/20			1,437,522.000	1,430,334.40	
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2025 DD 01/17/20			2,535,593.000	2,532,423.51	
NXP BV / NXP FUNDING LLC 144A 2.700% 05/01/2025 DD 05/01/20			49,000.000	47,592.43	
NYO COMMERCIAL MOR 1290 A 144A VAR RT 11/15/2038 DD 11/16/21			2,810,000.000	2,757,869.44	
OASIS PETROLEUM INC 144A 6.375% 06/01/2026 DD 06/09/21			1,663,000.000	1,708,732.50	
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			1,662,000.000	1,632,915.00	
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			260,000.000	257,400.00	
OCCIDENTAL PETROLEUM CORP 4.200% 03/15/2048 DD 03/02/18			926,000.000	865,810.00	
OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16			1,951,000.000	1,853,450.00	
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19			2,624,000.000	2,466,560.00	
OCCIDENTAL PETROLEUM CORP 4.500% 07/15/2044 DD 07/15/19			287,000.000	274,267.25	
OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15			220,000.000	213,400.00	
OCCIDENTAL PETROLEUM CORP 5.550% 03/15/2026 DD 09/15/19			4,169,000.000	4,419,140.00	
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			4,458,000.000	5,020,822.50	
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			1,968,000.000	2,319,061.68	
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			789,000.000	927,075.00	
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			3,139,000.000	3,602,002.50	
OCCIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19			2,387,000.000	2,560,534.90	
OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	451,400.00	
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			556,000.000	550,184.24	
OCP CLO 2019-17 L 17A A1R 144A VAR RT 07/20/2032 DD 07/20/21			6,090,000.000	6,041,280.00	
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,270,000.000	1,256,775.67	
OCTAGON INVESTMEN 1A AAR3 144A VAR RT 02/14/2031 DD 02/24/21			3,730,000.000	3,692,572.66	
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21			480,000.000	477,480.00	
OCTAGON INVESTMENT 1A A1R 144A VAR RT 07/15/2029 DD 04/15/21			1,270,000.000	1,270,218.38	
OCTANE RECEIVABLES T 1A A 144A 0.930% 03/22/2027 DD 05/05/21			1,147,137.250	1,120,688.39	
OFFICE PROPERTIES INCOME TRUST 2.400% 02/01/2027 DD 08/13/21			155,000.000	138,067.93	
OGE ENERGY CORP 0.703% 05/26/2023 DD 05/27/21			352,000.000	344,846.77	
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	
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			1,831,000.000	1,664,067.73	
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			364,000.000	322,140.00	
ONE GAS INC 0.850% 03/11/2023 DD 03/11/21			2,277,000.000	2,245,927.20	

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ONE GAS INC 1.100% 03/11/2024 DD 03/11/21			1,583,000.000	1,528,056.68
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,233,906.71
ONEMAIN DIRECT AUTO 1A A 144A 0.870% 07/14/2028 DD 10/15/21			4,445,000.000	4,236,396.59
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			1,995,000.000	2,026,969.88
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			2,165,000.000	2,219,125.00
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			997,000.000	1,047,069.34
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			684,000.000	730,334.16
ONEMAIN FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			1,025,000.000	1,076,250.00
ONEMAIN FINANCE CORP 8.875% 06/01/2025 DD 05/14/20			470,000.000	495,167.09
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			87,503.520	87,477.91
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	339,100.78
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19			1,143,000.000	1,118,485.16
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	200,065.80
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			985,000.000	979,904.69
ONEOK INC 7.500% 09/01/2023 DD 08/21/15			1,173,000.000	1,233,808.86
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			872,812.500	863,359.94
ORACLE CORP 2.950% 04/01/2030 DD 04/01/20			1,241,000.000	1,145,045.88
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16			425,000.000	391,269.52
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			620,000.000	549,888.77
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11			80,000.000	84,481.92
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			116,338.380	114,218.85
ORBIA ADVANCE CORP SAB DE 144A 1.875% 05/11/2026 DD 05/11/21			2,340,000.000	2,192,112.00
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	12,224.01
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			2,642,000.000	2,522,165.49
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21			2,863,000.000	2,772,099.75
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			2,182,965.130	2,169,321.60
ORIFLAME INVESTMENT HOLDI 144A 5.125% 05/04/2026 DD 05/04/21			526,000.000	420,800.00
ORION ENGINEERED 9/21 (USD) CO 0.000% 09/24/2028 DD 09/14/21			322,380.000	316,873.75
ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20			279,000.000	287,370.00
ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20			675,000.000	695,250.00
ORYX MIDSTREAM 10/21 TL 0.000% 10/05/2028 DD 09/16/21			1,436,400.000	1,423,386.22
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			714,000.000	664,198.50
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			734,000.000	690,877.50
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	300,117.06
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			188,000.000	192,935.00
OVINTIV EXPLORATION INC 5.375% 01/01/2026 DD 03/10/15			1,004,000.000	1,065,304.62
OVINTIV EXPLORATION INC 5.625% 07/01/2024 DD 06/26/12			1,503,000.000	1,581,467.27
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			600,000.000	711,030.37
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			815,000.000	967,501.87

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OWENS & MINOR INC 144A 6.625% 04/01/2030 DD 03/29/22			1,209,000.000	1,244,073.09
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	282,300.45
PACIFIC GAS AND ELECTRIC CO 1.367% 03/10/2023 DD 03/11/21			2,314,000.000	2,272,201.32
PACIFIC GAS AND ELECTRIC CO 1.750% 06/16/2022 DD 06/19/20			688,000.000	687,011.97
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			4,289,515.000	4,134,911.44
PACIFIC GAS AND ELECTRIC CO 3.250% 02/16/2024 DD 02/18/22			981,000.000	977,104.96
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14			121,000.000	121,478.73
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18			490,000.000	494,989.99
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20			360,000.000	338,922.48
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/2025 DD 06/24/20			435,000.000	407,683.96
PACIFIC LIFE GLOBAL FUNDI 144A 1.600% 09/21/2028 DD 09/21/21			320,000.000	283,990.90
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,335,600.00
PADAGIS/PERRIGO 7/21 COV-LITE 0.000% 07/06/2028 DD 06/14/21			1,640,470.590	1,625,099.38
PAGAYA AI DEBT TRUST 1 A 144A 2.030% 10/15/2029 DD 02/10/22			5,821,000.000	5,717,028.79
PANAMA GOVERNMENT INTERNATIONA 4.500% 01/19/2063 DD 01/19/22			180,000.000	172,942.20
PANASONIC HOLDINGS CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	652,465.18
PANERA BREAD 6/17 TLA			4,286,966.340	4,257,514.88
PAPA JOHN'S INTERNATIONAL 144A 3.875% 09/15/2029 DD 09/14/21			600,000.000	550,752.00
PAREXEL INTERNATIONAL 11/21 CO 0.000% 11/15/2028 DD 07/27/21			942,000.000	934,266.18
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,004,000.000	1,011,191.53
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			4,158,000.000	4,184,783.21
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			3,638,000.000	3,725,840.75
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			855,000.000	801,519.75
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,363,150.00
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			2,018,000.000	2,098,720.00
PARK PLACE LLC			655,607.685	1,628,072.16
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			2,131,000.000	2,202,763.32
PDC ENERGY INC 5.750% 05/15/2026 DD 05/15/18			1,082,000.000	1,096,866.68
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,257,000.000	1,272,385.68
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			559,000.000	566,694.84
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	751,196.20
PENINSULA PACIFIC ENTERTA 144A 8.500% 11/15/2027 DD 10/23/20			575,000.000	636,093.75
PENN NATIONAL GAMING 8/18 TL			194,763.910	193,384.98
PENTAIR FINANCE SARL 3.150% 09/15/2022 DD 03/15/13			3,308,000.000	3,295,519.34
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	642,279.62
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			1,997,691.100	1,980,830.59
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			410,000.000	388,323.04
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	483,874.97
PERUSAHAAN PERSEROAN PERS 144A 4.125% 05/15/2027 DD 05/15/17			471,000.000	476,279.91



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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,295,000.000	1,284,652.95
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13			1,700,000.000	1,700,425.00
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			2,075,000.000	2,170,595.25
PETRORIO LUXEMBOURG TRADI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	600,132.00
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,598,000.000	1,547,822.80
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			634,000.000	653,020.00
PFIZER INC 5.600% 09/15/2040 DD 09/15/15			375,000.000	476,266.96
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19			560,440.930	556,720.90
PFP 2021-7 LTD 7 A 144A VAR RT 04/14/2038 DD 03/25/21			3,118,953.510	3,104,474.86
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20			3,367,000.000	3,279,776.85
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20			2,577,000.000	2,470,449.81
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	700,785.00
PHILIPPINE GOVERNMENT BOND 2.375% 09/10/2023			21,900,000.000	418,429.89
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,480,000.000	1,570,972.79
PHILIPPINE GOVERNMENT INTERNAT 3.556% 09/29/2032 DD 03/29/22			200,000.000	204,854.19
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	838,481.02
PHILLIPS 66 PARTNERS LP 3.150% 12/15/2029 DD 09/06/19			255,000.000	245,975.20
PHILLIPS EDISON GROCERY CENTER 2.625% 11/15/2031 DD 10/06/21			145,000.000	127,682.78
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			855,000.000	805,837.50
PILGRIM'S PRIDE CORP 144A 3.500% 03/01/2032 DD 09/02/21			3,079,000.000	2,694,125.00
PILGRIM'S PRIDE CORP 144A 4.250% 04/15/2031 DD 04/08/21			3,678,000.000	3,402,150.00
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			4,058,000.000	4,101,197.42
PILOT TRAVEL CENTERS 7/21 COV- 0.000% 07/28/2028 DD 07/16/21			1,610,637.500	1,586,139.70
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			340,000.000	318,431.78
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			116,000.000	119,321.23
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,347,584.999	3,333,649.01
PLANET FITNESS/UNITED PF 12/19			1,328,854.300	1,273,706.85
PLANTRONICS 5/18 COV-LITE TLB			558,942.570	553,878.55
PLANTRONICS INC 144A 4.750% 03/01/2029 DD 03/04/21			3,594,000.000	3,701,316.84
PLASTIPAK PACKAGING 12/21 COV- 0.000% 12/01/2028 DD 11/09/21			576,555.000	564,666.43
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			2,234,430.000	2,198,366.30
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21			515,000.000	475,087.50
PLAZA MEXICO PREF LLC			749,001.900	928,758.17
PLY GEM/PISCES MIDCO/CORNERSTO 0.000% 04/12/2028 DD 03/22/21			1,030,210.960	995,008.65
PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21			1,210,800.570	1,196,428.36
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	257,544.00
PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027			475,000.000	524,277.93
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			2,332,000.000	2,062,654.00
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			2,013,000.000	1,812,605.85

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	389,682.90
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			1,918,000.000	1,882,641.68
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			1,965,000.000	1,974,726.75
POWERSCOURT			23,247,739.574	30,147,945.33
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2023 DD 01/09/18			183,456.000	176,018.69
PPL ELECTRIC UTILITIES CORP VAR RT 06/24/2024 DD 06/24/21			520,000.000	516,844.49
PQ CORP/ECOVYST 6/21 COV-LITE 0.000% 06/09/2028 DD 05/19/21			420,820.000	414,856.98
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			623,437.500	614,085.94
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			713,000.000	678,462.28
PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/15/2028 DD 11/18/21			808,000.000	797,059.68
PREGIS 6/21 INCREMENTAL TL 0.000% 07/31/2026 DD 06/10/21			467,650.000	457,127.88
PREGIS 7/19 COV-LITE TLB			508,791.380	497,343.57
PREMIER DISTRIBUTION LLC			2,381,955.687	3,659,001.81
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			996,000.000	852,745.32
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			1,179,000.000	1,008,045.00
PRESTIGE AUTO RECEI 1A A2 144A 0.550% 09/16/2024 DD 11/10/21			1,771,000.000	1,760,666.92
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	626,267.50
PRETIUM PACKAGING 10/21 COV-LI 0.000% 10/02/2028 DD 08/27/21			460,000.000	446,117.20
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,817,641.74
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			1,787,000.000	1,617,413.70
PRINCE INTERNATIONAL/CHROMAFLO /FERRO 2/22 COV-LITE			1,708,760.000	1,626,876.22
PRINCE MINERALS 3/18 COV-LITE			680,337.800	674,099.10
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21			805,000.000	769,703.45
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			925,000.000	853,069.06
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			265,000.000	270,171.58
PRO MACH 8/21 COV-LITE DELAYED 0.000% 08/13/2028 DD 08/02/21			71,634.090	71,237.23
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			1,040,757.500	1,034,991.70
PROGRESS RESIDENTI SFR8 F 144A 3.181% 10/17/2038 DD 09/09/21			4,370,000.000	3,881,053.81
PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20			35,000.000	36,227.04
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18			85,000.000	90,590.87
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21			1,697,289.100	1,683,507.12
PROMETRIC 1/18 COV-LITE TL			1,046,969.520	1,026,030.13
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21			805,980.000	796,461.38
PROSUS NV 144A 3.061% 07/13/2031 DD 07/13/21			488,000.000	405,431.58
PROSUS NV 144A 3.257% 01/19/2027 DD 01/19/22			2,300,000.000	2,104,185.39
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			1,855,000.000	1,510,515.48
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	733,814.32
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,495,000.000	1,197,336.95
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	557,968.57



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN			1,470,000.000	1,210,607.76
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			2,075,000.000	2,040,264.50
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	389,638.80
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			1,004,983.910	973,549.02
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			625,506.800	597,597.00
PRPM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			307,436.278	293,872.93
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			816,504.960	771,370.37
PUBLIC SERVICE ENTERPRISE GROU 2.450% 11/15/2031 DD 11/08/21			395,000.000	359,060.45
PUBLIC STORAGE 2.300% 05/01/2031 DD 04/23/21			80,000.000	73,946.16
PUBLIC STORAGE VAR RT 04/23/2024 DD 04/23/21			860,000.000	859,803.84
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,168,112.500	1,143,290.11
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12			575,000.000	576,561.26
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	127,005.28
PVH CORP 4.625% 07/10/2025 DD 07/10/20			2,080,000.000	2,124,247.05
QATAR ENERGY 144A 1.375% 09/12/2026 DD 07/12/21			795,000.000	741,369.30
QATAR ENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	625,695.20
QATAR ENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	624,118.96
QORVO INC 144A 1.750% 12/15/2024 DD 12/14/21			1,120,000.000	1,068,334.40
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,167,387.247	1,941,204.16
QUEENSLAND TREASURY CORP 144A 4.250% 07/21/2023			1,050,000.000	816,446.37
QUIKRETE 11/16 COV-LITE TLB 0.000% 02/01/2027 DD 10/24/16			1,116,233.150	1,087,400.84
QUIKRETE 6/21 COV-LITE TLB1 0.000% 06/11/2028 DD 04/12/21			815,000.000	799,156.40
QUORUM 7/20 TL			0.010	0.01
QVC INC 4.750% 02/15/2027 DD 02/04/20			445,000.000	426,087.50
QVC INC 4.850% 04/01/2024 DD 03/18/14			371,000.000	379,406.86
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			805,650.000	789,972.05
RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21			2,490,000.000	2,230,666.50
RAD CLO 2 LTD 2A AR 144A VAR RT 10/15/2031 DD 02/17/21			3,950,000.000	3,926,395.07
RAD CLO 6 LTD 6A A1 144A VAR RT 01/20/2033 DD 12/16/19			3,000,000.000	2,985,216.90
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,320,000.000	1,326,600.00
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			2,900,000.000	2,792,939.26
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			3,098,000.000	2,939,150.06
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18			110,000.000	115,193.86
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	6,043,455.85
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			1,288,770.000	1,276,372.03
READY CAPITAL MORTG FL6 A 144A VAR RT 07/25/2036 DD 08/17/21			3,100,000.000	3,040,371.87
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			326,007.820	320,313.22
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19			781,802.280	763,289.35
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			961,170.000	949,059.26



Asset Detail

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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RED VENTURES 1/20 COV-LITE TLB			864,275.950	852,858.86
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20			295,000.000	271,400.00
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			445,000.000	434,991.95
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			750,000.000	784,852.50
REGIONALCARE/LIFEPOINT HEALTH 0.000% 11/16/2025 DD 10/30/18			810,943.970	805,283.58
RENAISSANCE LEARNING 5/18 TL 0.000% 05/30/2025 DD 05/07/18			960,373.140	947,773.04
REPUBLIC OF KENYA GOVERNMENT 144A 6.875% 06/24/2024 DD 06/24/14			2,384,000.000	2,388,768.00
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 01/26/2060 DD 01/01/20			200,154.491	194,796.19
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			1,241,000.000	1,129,372.05
RESOURCE LABEL 7/21 TL 0.000% 07/10/2028 DD 06/23/21			664,335.000	657,691.66
RESTON PLAZA LLC			1,496,869.310	1,986,741.36
RESTORATION HARDWARE/RH 10/21 0.000% 10/20/2028 DD 09/29/21			1,681,973.940	1,648,637.21
REXFORD INDUSTRIAL REALTY LP 2.150% 09/01/2031 DD 08/09/21			210,000.000	182,319.74
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			146,000.000	149,234.56
RIBBON HOME INC SERIES C 0.000% 12/31/2024 DD 03/31/06			9,048.000	110,476.08
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			2,315,000.000	2,338,150.00
RITCHIE BROS HOLDINGS INC 144A 4.750% 12/15/2031 DD 12/21/21			2,577,000.000	2,519,017.50
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	717,250.00
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	768,928.60
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			2,390,000.000	2,238,999.80
ROCHE HOLDINGS INC 144A 2.314% 03/10/2027 DD 03/10/22			2,105,000.000	2,043,879.95
ROCKET MORTGAGE LLC / ROC 144A 2.875% 10/15/2026 DD 10/05/21			2,099,000.000	1,923,932.91
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	1,087,471.44
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			1,867,000.000	1,680,300.00
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,838,000.000	3,361,704.20
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18			503,742.530	496,266.99
ROCKET SOFTWARE 6/21 (USD) INC 0.000% 11/28/2025 DD 05/20/21			310,307.770	305,653.16
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,603,000.000	1,602,519.10
ROGERS COMMUNICATIONS INC VAR RT 17-DEC-2081			575,000.000	447,605.08
ROMARK CLO LTD 1A A2R 144A VAR RT 10/23/2030 DD 07/23/21			6,950,000.000	6,895,808.07
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			270,000.000	276,150.43
ROYAL BANK OF CANADA 2.300% 11/03/2031 DD 10/29/21			20,000.000	18,198.73
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	503,660.57
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			6,509,000.000	7,152,479.74
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			2,039,000.000	1,896,270.00
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22			709,000.000	681,193.02
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			2,723,000.000	2,595,863.13
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			1,716,000.000	1,653,743.52
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20			645,000.000	671,606.25

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			895,000.000	797,771.68
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			518,000.000	523,293.96
RYAN SPECIALTY GROUP LLC 144A 4.375% 02/01/2030 DD 02/03/22			522,000.000	493,290.00
SABERT 12/19 COV-LITE TLB			858,489.520	824,149.94
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			5,405,000.000	5,660,889.94
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16			1,486,000.000	1,608,250.10
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			6,528,000.000	6,679,433.68
SABRE 6/21 TLB1 0.000% 12/17/2027 DD 06/25/21			167,996.130	165,896.18
SABRE 6/21 TLB2 0.000% 12/17/2027 DD 06/25/21			268,271.900	264,918.50
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20			3,799,000.000	3,967,029.77
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			289,000.000	320,405.63
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			671,625.000	643,221.97
SAIC 2/20 INCREMENTAL TLB			962,426.660	951,897.71
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			130,000.000	115,357.63
SALESFORCE.COM 12/20 DELAYED T 0.000% 12/23/2023 DD 12/23/20			2,213,586.000	0.00
SALLY BEAUTY 6/17 COV-LITE			136,066.570	134,365.74
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	236,068.39
SAN DIEGO GAS & ELECTRIC CO 2.950% 08/15/2051 DD 08/13/21			70,000.000	61,452.55
SANTANDER CONSUMER BA A3 144A 0.460% 08/15/2024 DD 08/26/20			1,116,170.040	1,112,552.54
SANTANDER DRIVE AUTO RECE 2 A2 0.280% 04/15/2024 DD 05/26/21			492,032.190	491,857.76
SANTANDER DRIVE AUTO RECE 3 A2 0.290% 05/15/2024 DD 07/21/21			2,571,183.780	2,567,432.68
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21			620,000.000	608,050.55
SANTANDER DRIVE AUTO RECEI 2 B 0.960% 11/15/2024 DD 07/22/20			218,257.100	218,174.82
SANTANDER DRIVE AUTO RECEI 2 B 3.440% 09/15/2027 DD 03/30/22			1,134,000.000	1,128,831.57
SANTANDER DRIVE AUTO RECEI 2 C 0.900% 06/15/2026 DD 05/26/21			728,000.000	707,558.85
SANTANDER DRIVE AUTO RECEI 2 C 3.760% 07/16/2029 DD 03/30/22			1,675,000.000	1,666,720.98
SANTANDER DRIVE AUTO RECEI 2 D 1.350% 07/15/2027 DD 05/26/21			2,246,000.000	2,151,168.04
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19			512,355.400	513,425.45
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20			1,855,000.000	1,834,017.54
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			4,188,347.670	4,217,659.41
SANTANDER HOLDINGS USA INC 3.450% 06/02/2025 DD 06/01/20			2,814,000.000	2,796,903.01
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22			1,306,000.000	1,220,261.10
SANTANDER RETAIL AUT A A3 144A 0.510% 07/22/2024 DD 03/24/21			6,185,000.000	6,017,278.26
SANTANDER RETAIL AUT C A2 144A 0.290% 04/22/2024 DD 09/22/21			2,108,656.960	2,090,612.34
SANTANDER RETAIL AUT C A3 144A 0.500% 03/20/2025 DD 09/22/21			2,740,000.000	2,664,597.39
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19			566,000.000	569,249.46
SANTANDER UK GROUP HOLDIN 144A 4.750% 09/15/2025 DD 09/15/15			1,201,000.000	1,221,631.06
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			2,103,000.000	2,108,990.32
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22			1,451,000.000	1,351,470.15



Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2025 DD 03/15/21			400,000.000	380,740.50
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			690,000.000	706,362.66
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			755,000.000	769,486.94
SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21			1,065,000.000	968,745.30
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,135,000.000	3,053,427.30
SBA FINANCE 4/18 TLB			2,383,614.540	2,351,507.25
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21			5,125,000.000	5,006,012.37
SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22			3,900,000.000	3,798,931.89
SCF EQUIPMENT LEASI 2A A1 144A 2.220% 06/20/2024 DD 10/31/19			50,280.430	50,297.39
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			2,834,000.000	2,830,632.64
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21			2,000,000.000	1,879,906.00
SCIENTIFIC GAMES 1/18 B5			10,071,401.390	10,027,389.37
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			1,843,000.000	1,816,792.54
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			3,030,000.000	3,105,750.00
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,129,774.10
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,611,000.000	1,677,453.75
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			265,000.000	246,450.00
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			149,000.000	142,667.50
SEAWORLD PARKS & ENTERTAI 144A 8.750% 05/01/2025 DD 04/30/20			1,569,000.000	1,627,837.50
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18			638,710.860	631,525.37
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			4,917,000.000	5,078,867.64
SERVICE PROPERTIES TRUST 4.350% 10/01/2024 DD 09/18/19			1,107,000.000	1,067,258.70
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20			84,000.000	81,018.00
SETANTA AIRCRAFT/AERCAP 11/21 0.000% 11/02/2028 DD 10/25/21			510,000.000	501,926.70
SFO COMMERCIAL MORT 555 A 144A VAR RT 05/15/2038 DD 05/10/21			2,600,000.000	2,550,123.16
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20			538,000.000	503,161.81
SHELTER GROWTH CRE FL3 A 144A VAR RT 09/15/2036 DD 09/27/21			0.004	0.00
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,278,000.000	1,230,573.42
SHINHAN FINANCIAL GROUP C 144A VAR RT 12/31/2049 DD 05/12/21			980,000.000	891,016.00
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			249,000.000	249,811.22
SI GROUP/ADDIVANT 7/18 TL			1,029,419.490	995,963.36
SIEMENS FINANCIERINGSMAAT 144A 3.400% 03/16/2027 DD 03/16/17			285,000.000	287,934.30
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			1,224,169.000	1,205,806.47
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,635,120.089	2,826,945.00
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			3,783,000.000	3,546,562.50
SIMPAR EUROPE SA 144A 5.200% 01/26/2031 DD 01/20/21			460,000.000	412,160.00
SIMPAR FINANCE S.A.R.L 144A 10.750% 02/12/2028 DD 02/12/21			3,310,000.000	583,901.43
SINCLAIR TELEVISION 12/16 TLB2			358,576.860	352,122.48
SINCLAIR TELEVISION 7/19 0.000% 09/30/2026 DD 05/06/19			755,625.000	731,694.36

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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SINGAPORE AIR JUNIOR LOAN 21 0.000% 12/31/2024 DD 03/31/06			3,883,747.690	4,641,512.00
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			1,860,000.000	1,386,736.62
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	698,276.50
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			220,000.000	209,000.00
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			317,000.000	297,292.11
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			2,415,000.000	2,447,143.65
SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16			583,000.000	583,000.00
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			952,000.000	993,650.00
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21			1,471,000.000	1,361,996.82
SKYSCRAPER PERFORMANCE/MBCC 3/ 0.000% 09/29/2027 DD 03/08/21			1,015,778.390	1,010,069.72
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			1,566,000.000	1,570,641.29
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			1,557,000.000	1,566,262.54
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			299,388.890	302,682.26
SLG OFFICE TRUST 20 OVA A 144A 2.585% 07/15/2041 DD 06/01/21			323,000.000	300,548.79
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,490,390.700	4,456,315.82
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,763,529.730	2,740,881.78
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,726,860.690	1,702,837.99
SM ENERGY CO 144A 10.000% 01/15/2025 DD 06/17/20			2,136,000.000	2,331,785.76
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			669,000.000	685,725.00
SMB PRIVATE EDUCATIO A A1 144A VAR RT 01/15/2053 DD 02/09/21			220,329.460	220,254.99
SMRT 2022-MINI MINI A 144A VAR RT 01/15/2039 DD 02/08/22			11,540,000.000	11,405,480.53
SOCIETE GENERALE SA 144A 2.625% 01/22/2025 DD 01/22/20			479,000.000	463,841.42
SOCIETE GENERALE SA 144A VAR RT 01/21/2026 DD 01/19/22			2,874,000.000	2,731,119.64
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 04/06/18			525,000.000	530,250.00
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 09/29/15			1,165,000.000	1,258,374.75
SOLARWINDS 3/18 TLB			966,886.150	952,382.86
SOLENIS 9/21 (USD) TLB 0.000% 11/09/2028 DD 09/06/21			738,448.260	717,564.94
SOUND PHYSICIANS 6/18 TL			481,250.000	478,040.06
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18			8,703,348.000	8,668,153.14
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	45,632.42
SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04			160,000.000	187,492.51
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			346,000.000	347,921.22
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	244,651.60
SOUTHWEST GAS CORP 4.050% 03/15/2032 DD 03/22/22			210,000.000	209,452.56
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			255,000.000	219,131.59
SOUTHWESTERN ENERGY 12/21 TL			2,287,302.500	2,281,584.24
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21			3,449,000.000	3,444,688.75
SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21			742,000.000	754,057.50
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			19,000.000	19,861.46



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SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024			565,000.000	628,784.29
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027			900,000.000	995,176.41
SPECIALTY BUILDING PRODUC 144A 6.375% 09/30/2026 DD 09/30/20			1,654,000.000	1,681,787.20
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20			185,000.000	191,670.18
SPRINGS WINDOW FASHIONS 10/21 0.000% 10/06/2028 DD 09/08/21			2,158,000.000	2,089,656.14
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			934,000.000	1,083,468.02
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02			475,000.000	639,316.04
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			185,000.000	198,421.75
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			866,000.000	943,940.00
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	828,546.54
SPRINT SPECTRUM CO LLC / 144A VAR RT 03/20/2023 DD 10/27/16			0.003	0.00
SRS DISTRIBUTION 6/21 COV-LITE 0.000% 06/02/2028 DD 06/04/21			768,140.000	757,900.70
SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			779,000.000	744,108.59
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21			2,151,000.000	1,989,675.00
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,721,000.000	1,587,622.50
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			246,545.790	242,423.54
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			200,140.710	196,794.35
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			815,000.000	864,926.90
STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13			2,664,000.000	2,731,829.49
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21			3,007,000.000	2,872,536.64
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20			433,000.000	421,538.43
STANDARD CHARTERED PLC 144A VAR RT 03/15/2024 DD 03/15/18			561,000.000	565,149.56
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21			662,000.000	631,650.51
STANDARD CHARTERED PLC 144A VAR RT 10/14/2023 DD 10/14/20			938,000.000	929,346.44
STANDARD CHARTERED PLC 144A VAR RT 11/23/2025 DD 11/23/21			757,000.000	719,867.53
STANDARD INDUSTRIES 8/21 COV-L 0.000% 08/06/2028 DD 08/06/21			66,963.750	66,762.86
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19			713,000.000	633,832.05
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			1,846,000.000	1,792,659.83
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			167,505.897	166,258.40
STARWOOD PROPERTY 7/19 TLB			697,125.000	691,896.56
STARWOOD PROPERTY TRUST I 144A 3.750% 12/31/2024 DD 12/15/21			4,007,000.000	3,907,065.42
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22			375,000.000	363,750.00
STATE STREET CORP VAR RT 02/07/2028 DD 02/07/22			185,000.000	177,536.28
STEEL DYNAMICS INC 5.000% 12/15/2026 DD 12/06/16			2,011,000.000	2,065,504.71
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			435,000.000	443,352.00
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			700,000.000	690,081.00
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	500,392.50
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,031,892.320	928,703.09
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/29/2026 DD 01/11/21			575,650.000	564,712.66



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SUMITOMO MITSUI FINANCIAL GROU 1.902% 09/17/2028 DD 09/17/21			810,000.000	724,458.18
SUMITOMO MITSUI FINANCIAL GROU 2.348% 01/15/2025 DD 01/15/20			80,000.000	77,819.73
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19			120,000.000	115,413.85
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96			417,000.000	486,364.66
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			989,000.000	1,007,543.75
SUPERANNUATION AND INVESTMENTS 0.000% 12/01/2028 DD 08/30/21			1,870,000.000	1,848,177.10
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			202,000.000	212,100.00
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			823,000.000	819,913.75
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16			886,000.000	950,235.00
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			8,789,033.200	1,701,598.41
SWITCH LTD 144A 3.750% 09/15/2028 DD 09/17/20			719,000.000	698,727.80
SWITCH LTD 144A 4.125% 06/15/2029 DD 06/07/21			990,000.000	975,150.00
SYMANTEC/NORTONLIFELOCK 1/22 C 0.000% 01/28/2029 DD 01/28/22			2,532,000.000	2,498,248.44
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	994,638.20
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15			250,000.000	255,297.50
SYNEOS HEALTH INC 144A 3.625% 01/15/2029 DD 11/24/20			157,000.000	144,047.50
SYNIVERSE 2/18 TL			4,658,120.050	4,508,175.16
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			851,000.000	854,608.14
T-MOBILE USA INC 144A 2.700% 03/15/2032 DD 12/06/21			320,000.000	290,590.56
T-MOBILE USA INC 144A 3.500% 04/15/2031 DD 03/23/21			2,062,000.000	1,943,435.00
T-MOBILE USA INC 2.550% 02/15/2031 DD 02/15/21			840,000.000	761,821.20
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			2,473,000.000	2,257,181.29
T-MOBILE USA INC 2.625% 04/15/2026 DD 03/23/21			260,000.000	249,126.80
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			1,544,000.000	1,391,035.92
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	500,393.25
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			1,313,000.000	1,237,502.50
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			1,394,000.000	1,420,486.00
TABEO LLC 0.000% 12/31/2050 DD 02/14/18			1,541,486.887	1,326,208.68
TACALA 1/18 COV-LITE TL 0.000% 02/05/2027 DD 01/18/18			1,093,492.200	1,077,363.19
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,171,575.008	1,191,605.42
TAMKO BUILDING 4/19 COV-LITE T			632,392.400	618,163.57
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	2,029,990.43
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19			1,514,000.000	1,578,360.14
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19			2,188,000.000	2,302,060.44
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			654,000.000	700,996.44
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,743,000.000	1,766,966.25
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21			1,400,000.000	1,386,570.29
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21			2,350,000.000	2,351,166.80
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20			90,000.000	79,634.76

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TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			70,000.000	77,237.16
TECTA AMERICA 3/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			541,905.000	535,808.57
TEKNI-PLEX 10/17 (USD)			913,122.360	901,279.16
TEKNI-PLEX 7/21 DELAYED TL 0.000% 07/29/2028 DD 07/22/21			53,098.640	52,335.61
TEKNI-PLEX 7/21 INCREMENTAL TL 0.000% 07/22/2026 DD 07/22/21			373,435.230	368,068.97
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	385,605.00
TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18			305,000.000	311,539.01
TELENET 1/20 (USD) AR TL			1,390,000.000	1,356,236.90
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			1,167,233.750	866,671.06
TEMPO ACQUISITION 5/17 COV-LITE TLB			148,351.300	147,053.23
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			608,000.000	613,320.00
TENET HEALTHCARE CORP 144A 4.250% 06/01/2029 DD 06/02/21			224,000.000	215,416.32
TENET HEALTHCARE CORP 144A 4.375% 01/15/2030 DD 12/01/21			796,000.000	764,104.28
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20			842,000.000	829,370.00
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,119,000.000	1,132,517.52
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			1,718,000.000	1,726,083.20
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20			2,550,000.000	2,591,437.50
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			2,063,000.000	2,117,865.49
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			377,000.000	378,621.10
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			2,318,000.000	2,039,840.00
TENNECO 6/18 TL			4,548,837.000	4,485,471.70
TENNECO INC 144A 7.875% 01/15/2029 DD 11/30/20			1,752,000.000	1,842,438.24
TENNESSEE GAS PIPELINE CO 144A 2.900% 03/01/2030 DD 02/24/20			275,000.000	258,329.53
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			55,000.000	69,766.78
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,723,212.61
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	271,245.57
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,255,000.000	1,224,001.50
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			784,000.000	783,353.20
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16			1,055,000.000	956,230.90
TEXAS CROSSING LLC			188.803	844,460.84
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	246,716.10
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			210,000.000	211,423.41
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	878,282.04
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	268,101.99
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	540,238.28
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	499,049.68
THERMO FISHER SCIENTIFIC INC 2.600% 10/01/2029 DD 10/08/19			715,000.000	679,692.29
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22			135,000.000	126,433.35
THOMSON LEARNING 6/21 COV-LITE 0.000% 07/14/2026 DD 06/15/21			1,575,354.740	1,560,593.66

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
THYSSENKRUPP ELEVATOR 6/21 (USD) TL			631,027.670	624,326.16
TIBCO SOFTWARE 3/20 COV-LITE T			1,241,201.220	1,233,443.71
TICP CLO XIV LTD 14A A1R 144A VAR RT 10/20/2032 DD 12/01/21			5,010,000.000	4,969,156.37
TIERPOINT 3/21 COV-LITE TL 0.000% 05/05/2026 DD 03/02/21			607,437.910	600,731.79
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			95,000.000	100,024.24
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			990,000.000	981,337.50
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			1,665,000.000	1,652,895.45
TMS 12/20 TLB3 0.000% 08/14/2024 DD 12/31/20			75.760	75.00
TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13			629,000.000	635,385.25
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15			543,000.000	559,831.26
TORONTO-DOMINION BANK/THE 1.950% 01/12/2027 DD 01/12/22			776,000.000	734,866.25
TORONTO-DOMINION BANK/THE 3.200% 03/10/2032 DD 03/10/22			696,000.000	684,367.96
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			452,580.000	439,002.61
TOTAL PLAY TELECOMUNICACI 144A 7.500% 11/12/2025 DD 11/12/20			1,005,000.000	975,734.40
TOWER HEALTH 4.451% 02/01/2050 DD 02/11/20			3,000,000.000	2,250,000.00
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21			430,000.000	442,835.50
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			6,925,000.000	6,568,463.61
TOYOTA AUTO RECEIVABLES 2 A A3 2.910% 07/17/2023 DD 02/13/19			398,954.160	400,196.14
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	390,209.60
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			1,082,848.330	1,080,301.69
TOYOTA AUTO RECEIVABLES 2 B A4 0.530% 10/15/2026 DD 06/14/21			1,545,000.000	1,447,503.24
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,181,269.49
TOYOTA AUTO RECEIVABLES 2 D A2 0.230% 05/15/2023 DD 10/13/20			111,041.820	110,999.38
TOYOTA AUTO RECEIVABLES 2 D A3 0.350% 01/15/2025 DD 10/13/20			3,913,000.000	3,867,954.72
TOYOTA AUTO RECEIVABLES 2 D A3 3.180% 03/15/2023 DD 11/07/18			27,540.840	27,568.41
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,314,000.000	1,255,901.10
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	555,660.33
TOYOTA MOTOR CREDIT CORP 1.800% 02/13/2025 DD 02/13/20			120,000.000	116,617.33
TOYOTA MOTOR CREDIT CORP 1.900% 01/13/2027 DD 01/13/22			435,000.000	414,141.80
TOYOTA MOTOR CREDIT CORP 3.050% 03/22/2027 DD 03/22/22			2,031,000.000	2,030,649.19
TRADER 3/17 TL			296,205.080	293,243.03
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			130,000.000	131,025.42
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			2,073,000.000	2,082,328.50
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			150,000.000	172,131.41
TRANSDIGM 2/20 COV-LITE TLF			5,729,913.070	5,629,639.59
TRANSDIGM 2/20 COV-LITE TLG			517,659.269	509,573.43
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			4,263,000.000	4,382,896.88
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20			4,907,000.000	5,109,413.75
TRANSDIGM INC 4.625% 01/15/2029 DD 07/15/21			815,000.000	762,000.55

Asset Detail

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As Of Date : 3/31/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			706,000.000	661,712.62
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			2,405,000.000	2,386,962.50
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,467,000.000	2,489,264.69
TRANSDIGM UK HOLDINGS PLC 6.875% 05/15/2026 DD 11/15/18			510,000.000	519,384.00
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			1,164,082.500	1,155,596.34
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,495,000.000	1,477,344.05
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			325,635.113	311,795.62
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			0.002	0.00
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			0.002	0.00
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			1,527,180.095	1,493,429.42
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			977,221.680	961,830.44
TRANSUNION 11/21 B6 COV-LITE T 0.000% 12/01/2028 DD 11/01/21			1,657,700.470	1,643,195.59
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,642,000.000	1,522,659.44
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			744,000.000	775,620.00
TRAVEL + LEISURE CO VAR RT 10/01/2025 DD 09/15/15			790,000.000	839,090.60
TRAVELERS COS INC/THE 3.050% 06/08/2051 DD 06/08/21			150,000.000	133,280.24
TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17			135,000.000	138,872.18
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07			65,000.000	82,727.89
TREA LLC 0.000% 12/31/2050 DD 02/14/18			2,314,192.038	2,126,921.61
TREEHOUSE FOODS INC 4.000% 09/01/2028 DD 09/09/20			2,245,000.000	1,900,897.63
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			880,000.000	902,000.00
TRITON CONTAINER INTERNAT 144A 0.800% 08/01/2023 DD 08/06/21			947,000.000	919,262.64
TRITON CONTAINER INTERNAT 144A 1.150% 06/07/2024 DD 06/07/21			2,349,000.000	2,230,347.17
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,910,393.900	1,860,246.06
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,340,000.000	1,145,700.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			930,000.000	923,025.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			385,000.000	383,075.00
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			938,773.850	924,110.20
TRTX 2019-FL3 ISSUE FL3 A 144A VAR RT 10/15/2034 DD 10/25/19			4,031,846.060	3,987,463.50
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			330,000.000	329,934.00
TURKIYE VAKIFLAR BANKASI 144A 5.750% 01/30/2023 DD 01/30/18			2,750,000.000	2,760,785.50
TWILIO INC 3.625% 03/15/2029 DD 03/09/21			515,000.000	485,387.50
TWILIO INC 3.875% 03/15/2031 DD 03/09/21			695,000.000	646,014.60
TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			1,362,987.500	1,354,468.83
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20			425,000.000	335,235.35
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20			1,150,000.000	887,027.34
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			1,110,000.000	911,414.07
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21			740,000.000	642,065.63
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21			2,545,000.000	2,230,851.56



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			720,000.000	648,759.38
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21			1,610,000.000	1,451,767.19
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21			4,125,000.000	3,900,219.72
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			210,000.000	199,803.52
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22			2,430,000.000	2,346,468.76
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			1,925,000.000	1,887,101.57
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			1,350,000.000	1,318,359.38
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			555,000.000	544,463.66
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			480,000.000	471,225.01
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			155,000.000	157,827.54
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			725,000.000	751,621.09
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19			100,000.000	107,597.66
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			375,000.000	409,643.55
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			530,000.000	562,814.45
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			1,075,000.000	1,158,564.46
U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11			485,000.000	523,762.11
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			50,000.000	56,230.47
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			800,000.000	931,812.49
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			50,000.000	58,855.47
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			190,000.000	225,016.41
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			50,000.000	59,759.77
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			60,000.000	75,042.19
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			70,000.000	89,055.86
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			535,000.000	680,118.75
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11			65,000.000	86,561.72
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94			555,000.000	626,521.29
U S TREASURY NOTE 0.125% 01/15/2024 DD 01/15/21			500,000.000	481,386.72
U S TREASURY NOTE 0.125% 06/30/2023 DD 06/30/21			860,000.000	840,985.93
U S TREASURY NOTE 0.125% 07/15/2023 DD 07/15/20			605,000.000	590,749.41
U S TREASURY NOTE 0.125% 08/15/2023 DD 08/15/20			1,040,000.000	1,013,106.24
U S TREASURY NOTE 0.125% 09/15/2023 DD 09/15/20			4,605,000.000	4,476,024.04
U S TREASURY NOTE 0.250% 03/15/2024 DD 03/15/21			225,000.000	216,281.25
U S TREASURY NOTE 0.250% 05/15/2024 DD 05/15/21			135,000.000	129,130.66
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20			11,068,000.000	10,311,398.37
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			6,440,000.000	5,988,948.45
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			2,999,000.000	2,783,446.88
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			5,020,000.000	4,650,167.16
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20			5,255,000.000	4,859,848.64
U S TREASURY NOTE 0.250% 10/31/2025 DD 10/31/20			2,105,000.000	1,942,931.44



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2022

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21			9,145,000.000	8,437,334.20
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20			2,053,000.000	1,924,286.53
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			8,314,000.000	7,694,996.76
U S TREASURY NOTE 0.375% 12/31/2025 DD 12/31/20			14,907,000.000	13,781,987.34
U S TREASURY NOTE 0.500% 02/28/2026 DD 02/28/21			4,284,000.000	3,965,210.17
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20			3,530,000.000	3,328,955.49
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			970,000.000	874,742.97
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			1,250,000.000	1,123,583.99
U S TREASURY NOTE 0.625% 07/31/2026 DD 07/31/21			8,478,000.000	7,833,539.57
U S TREASURY NOTE 0.625% 08/15/2030 DD 08/15/20			140,000.000	121,707.03
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20			1,130,000.000	1,021,458.20
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21			260,000.000	236,122.66
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21			11,166,000.000	10,424,943.95
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			2,937,000.000	2,738,867.23
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			4,687,000.000	4,364,402.60
U S TREASURY NOTE 0.750% 08/31/2026 DD 08/31/21			7,907,000.000	7,338,684.38
U S TREASURY NOTE 0.750% 11/15/2024 DD 11/15/21			535,000.000	511,802.73
U S TREASURY NOTE 0.875% 06/30/2026 DD 06/30/21			11,527,000.000	10,779,546.10
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21			3,277,000.000	3,054,266.41
U S TREASURY NOTE 1.000% 07/31/2028 DD 07/31/21			3,375,000.000	3,091,552.72
U S TREASURY NOTE 1.125% 01/15/2025 DD 01/15/22			4,628,000.000	4,460,596.54
U S TREASURY NOTE 1.125% 10/31/2026 DD 10/31/21			3,112,000.000	2,930,993.45
U S TREASURY NOTE 1.250% 05/31/2028 DD 05/31/21			3,015,000.000	2,810,191.99
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21			230,000.000	214,187.50
U S TREASURY NOTE 1.250% 11/30/2026 DD 11/30/21			5,009,000.000	4,745,636.20
U S TREASURY NOTE 1.250% 12/31/2026 DD 12/31/21			8,028,000.000	7,595,554.20
U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20			1,715,000.000	1,663,817.97
U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21			10,706,000.000	9,827,773.44
U S TREASURY NOTE 1.500% 01/31/2027 DD 01/31/20			13,437,000.000	12,859,628.91
U S TREASURY NOTE 1.500% 02/15/2025 DD 02/15/22			5,578,000.000	5,427,655.50
U S TREASURY NOTE 1.500% 02/15/2030 DD 02/15/20			1,185,000.000	1,111,770.70
U S TREASURY NOTE 1.500% 02/29/2024 DD 02/28/22			4,264,000.000	4,204,870.30
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			781,000.000	763,244.45
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			2,180,000.000	2,125,585.15
U S TREASURY NOTE 1.500% 11/30/2028 DD 11/30/21			3,790,000.000	3,573,851.57
U S TREASURY NOTE 1.750% 03/15/2025 DD 03/15/22			3,913,000.000	3,834,434.32
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22			9,226,000.000	8,861,284.68
U S TREASURY NOTE 1.875% 02/28/2027 DD 02/28/22			12,702,000.000	12,380,480.63
U S TREASURY NOTE 1.875% 02/28/2029 DD 02/28/22			3,485,000.000	3,366,836.72

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As Of Date : 3/31/2022

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U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			180,000.000	178,277.34
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			205,000.000	203,886.91
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			315,000.000	312,157.62
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			1,555,000.000	1,538,842.59
U S TREASURY NOTE 2.500% 03/31/2027 DD 03/31/22			11,546,000.000	11,589,297.50
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			4,245,000.000	4,300,881.43
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			605,000.000	612,255.27
U S TREASURY NOTE 2.875% 11/30/2025 DD 11/30/18			230,000.000	232,946.88
U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18			75,000.000	78,175.78
U.S. RENAL CARE 6/19 TLB			470,036.400	429,495.76
U.S.I. 8/17 INCREMENTAL TLB			170,842.580	169,557.84
UAL 2007-1 PASS THROUGH TRUST 6.636% 01/02/2024 DD 06/26/07			340,943.281	340,923.51
UBER 2/21 COV-LITE TL 0.000% 04/04/2025 DD 02/17/21			911,265.400	908,495.15
UBER 2/21 TLB 0.000% 02/16/2027 DD 02/17/21			160,773.400	159,969.54
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			4,807,000.000	4,514,926.68
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	1,045,313.34
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20			1,050,000.000	1,095,675.00
UBER TECHNOLOGIES INC 144A 7.500% 09/15/2027 DD 09/17/19			953,000.000	1,016,145.78
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			687,000.000	730,074.90
UBS AG REGS 5.125% 05/15/2024			4,544,000.000	4,642,504.84
UBS AG/LONDON 144A 0.700% 08/09/2024 DD 08/09/21			505,000.000	479,231.82
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			2,337,000.000	2,371,890.33
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18			0.001	0.00
UBS GROUP AG 144A 4.125% 09/24/2025 DD 09/24/15			135,000.000	137,693.83
UBS GROUP AG 144A VAR RT 02/11/2043 DD 01/11/22			130,000.000	115,630.09
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17			750,000.000	750,870.60
UBS GROUP AG 144A VAR RT 07/30/2024 DD 07/30/20			1,563,000.000	1,521,163.18
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/21			1,085,000.000	979,212.50
UBS GROUP AG 144A VAR RT 12/31/2049 DD 06/02/21			630,000.000	580,671.00
UBS GROUP AG REGS VAR RT 12/31/2049			634,000.000	635,725.75
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,800,555.89
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,123,599.60
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,732,828.34
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			0.001	0.00
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13			5,598,000.000	5,616,912.28
ULTIMATE SOFTWARE 11/21 2ND LIEN TL			1,471,000.000	1,457,437.38
ULTIMATE SOFTWARE 12/21 COV-LI 0.000% 05/04/2026 DD 11/15/21			1,636,563.180	1,621,686.82
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19			1,046,175.000	1,041,142.90
UNICREDIT SPA 144A 7.830% 12/04/2023 DD 12/04/18			1,357,000.000	1,440,265.52



Asset Detail

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UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20			210,000.000	200,688.45
UNICREDIT SPA REGS VAR RT 12/31/2049			800,000.000	834,000.00
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			185,000.000	191,387.10
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21			1,628,989.000	1,607,274.58
UNITED AIR LINES/UNITED MILEAG 0.000% 06/21/2027 DD 06/23/20			935,000.000	968,893.75
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			72,048.860	72,100.31
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			612,913.751	593,118.47
UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20			1,233,849.849	1,269,287.50
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			1,780,000.000	1,752,187.51
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,265,000.000	1,202,951.75
UNITED KINGDOM GILT REGS 0.125% 01/31/2024			430,000.000	553,070.48
UNITED KINGDOM GILT REGS 0.250% 01/31/2025			360,000.000	458,020.40
UNITED KINGDOM GILT REGS 0.500% 07/22/2022			1,340,000.000	1,763,765.47
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,240,000.000	1,168,700.00
UNITED RENTALS NORTH AMERICA I 3.875% 11/15/2027 DD 11/04/19			3,000,000.000	2,970,960.00
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	1,138,032.70
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			990,000.000	1,005,637.06
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			805,000.000	832,611.50
UNITED SITE 12/21 COV-LITE T LB			1,491,262.500	1,475,291.08
UNIV OF MICHIGAN MI 4.454% 04/01/2122 DD 03/16/22			225,000.000	239,903.84
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			2,364,819.460	2,325,539.81
UNIVISION 3/17 C5 COV-LITE TL			2,977,611.080	2,967,933.85
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			880,575.000	874,340.53
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			865,000.000	823,380.53
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			2,859,000.000	2,861,401.56
UNIVISION COMMUNICATIONS 144A 9.500% 05/01/2025 DD 04/28/20			543,000.000	570,150.00
UPC FINANCING 4/21 AX TL			1,059,000.000	1,043,559.78
UPSTART SECURITIZATIO 2 A 144A 0.910% 06/20/2031 DD 05/11/21			1,713,474.290	1,683,858.95
UPSTART SECURITIZATIO 5 A 144A 1.310% 11/20/2031 DD 11/23/21			4,008,516.750	3,833,008.25
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US BANCORP 0.850% 06/07/2024			970,000.000	1,079,980.66
US BANCORP VAR RT 01/27/2028 DD 01/27/22			1,573,000.000	1,504,664.43
US BANCORP VAR RT 11/03/2036 DD 11/03/21			65,000.000	58,261.82
US BANCORP VAR RT 12/31/2049 DD 10/26/21			1,346,000.000	1,218,264.60
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,091,000.000	1,011,902.50
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			1,791,000.000	1,708,166.25
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			2,786,000.000	2,862,615.00
US OUTPATIENT/US RADIOLOGY COV-LT TL			822,937.500	819,341.27



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USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			436,000.000	441,118.64
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			315,000.000	316,209.60
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19			1,229,529.120	1,232,826.96
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			2,480,000.000	2,488,208.80
UTEX INDUSTRIES 11/20 EQUITY 0.000% 12/31/2023 DD 11/03/20			73,000.000	45,260.00
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			766,666.550	659,011.24
VAIL RESORTS INC 144A 6.250% 05/15/2025 DD 05/04/20			1,764,000.000	1,822,000.32
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20			105,000.000	101,119.20
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			1,989,000.000	2,190,784.05
VALEANT 5/18 TLB			545,768.944	540,764.24
VALERO ENERGY CORP 2.800% 12/01/2031 DD 11/29/21			653,000.000	602,778.27
VALERO ENERGY CORP 2.850% 04/15/2025 DD 04/16/20			83,000.000	82,210.80
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			377,067.630	359,873.84
VEEAM SOFTWARE 2/20 TLB			647,507.790	640,495.28
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	1,896,021.23
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			1,670,000.000	1,595,434.50
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,078,000.000	3,019,979.70
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			1,405,398.820	1,343,436.75
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			407,000.000	427,317.44
VERIZON COMMUNICATIONS IN 144A 2.355% 03/15/2032 DD 09/20/21			1,262,000.000	1,137,991.59
VERIZON COMMUNICATIONS INC 5.050% 03/15/2034 DD 03/17/14			375,000.000	399,951.84
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			185,000.000	221,496.30
VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13			385,000.000	464,650.18
VERIZON MASTER TRUST 1 A 0.500% 05/20/2027 DD 05/25/21			2,381,000.000	2,267,731.31
VERIZON MASTER TRUST 1 A VAR RT 01/20/2027 DD 01/25/22			1,945,000.000	1,909,336.48
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			173,476.550	174,001.23
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			2,560,947.570	2,561,688.19
VERIZON OWNER TRUST 2020-B B A 0.470% 02/20/2025 DD 08/12/20			3,326,000.000	3,280,014.06
VERIZON/YAHOO 7/21 AMORTIZATIO 0.000% 09/01/2027 DD 07/01/21			775,187.500	770,342.58
VERIZON/YAHOO 7/21 HIGH-YIELD 0.000% 09/01/2027 DD 07/01/21			545,000.000	541,593.75
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			3,123,000.000	3,247,920.00
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			1,514,017.000	1,506,446.92
VERTIV 3/21 COV-LITE TLB			646,056.460	629,097.48
VERUS SECURITIZATIO R2 A1 144A VAR RT 02/25/2064 DD 03/01/21			392,114.346	384,807.77
VERUS SECURITIZATIO R3 A1 144A VAR RT 04/25/2064 DD 05/01/21			1,052,769.750	1,032,686.27
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			231,033.010	230,379.72
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2066 DD 02/01/21			1,169,118.520	1,132,344.13
VERUS SECURITIZATION 3 A1 144A VAR RT 06/25/2066 DD 06/01/21			1,895,655.660	1,806,829.59
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			888,882.410	870,069.66

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VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20			809,501.560	790,857.12
VERUS SECURITIZATION 5 A1 144A VAR RT 09/25/2066 DD 09/01/21			2,985,731.070	2,749,388.07
VF CORP 2.050% 04/23/2022 DD 04/23/20			343,000.000	343,144.78
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			746,000.000	734,429.54
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			1,977,000.000	1,922,632.50
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			2,795,000.000	2,698,181.20
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			723,000.000	719,963.40
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			1,123,000.000	1,123,000.02
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			877,000.000	806,840.00
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,149,000.000	2,188,992.89
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	966,681.80
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			3,856,000.000	3,641,972.73
VIRGIN MEDIA SECURED FINA 144A 4.500% 08/15/2030 DD 06/29/20			400,000.000	373,000.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			819,000.000	811,145.79
VIRTU 1/22 COV-LITE TLB 0.000% 01/07/2029 DD 01/04/22			1,201,000.000	1,187,488.75
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			881,567.910	871,738.43
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			6,222,000.000	6,168,117.98
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21			1,082,000.000	1,022,490.00
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			229,000.000	225,292.49
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			877,000.000	881,385.00
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,474,000.000	1,472,754.47
VITERRA FINANCE BV 144A 2.000% 04/21/2026 DD 04/21/21			2,288,000.000	2,109,071.45
VIVID SEATS 2/22 COV-LITE TL 0.000% 02/03/2029 DD 01/20/22			626,412.450	618,193.92
VIVINT/APX 7/21 COV-LITE TLB 0.000% 07/10/2028 DD 06/24/21			402,975.000	397,075.44
VIZIENT 2/20 TLB			570,360.000	562,517.55
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			4,574,830.940	4,579,371.46
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	839,383.16
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			4,639,000.000	4,242,922.18
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	2,429,765.00
VMWARE 9/21 3YEAR TL 0.000% 09/02/2024 DD 09/02/21			4,384,048.500	4,367,608.32
VMWARE INC 2.200% 08/15/2031 DD 08/02/21			1,714,000.000	1,509,289.56
VNU 4/17 COV-LITE TLB4			5,219,893.280	5,211,750.25
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	630,311.97
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			567,150.000	560,298.83
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			3,436,202.540	3,414,699.47
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			5,783,000.000	5,671,897.58
VOLKSWAGEN GROUP OF AMERI 144A 2.900% 05/13/2022 DD 05/13/20			4,466,000.000	4,471,670.03
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			578,491.540	560,622.29
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			713,932.920	685,916.34



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VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			663,682.300	646,275.70
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			778,837.860	753,192.99
VORNADO REALTY LP 2.150% 06/01/2026 DD 05/24/21			928,000.000	868,432.97
VORNADO REALTY LP 3.500% 01/15/2025 DD 12/27/17			500,000.000	498,236.63
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	900,013.01
VTR COMUNICACIONES SPA 144A 4.375% 04/15/2029 DD 03/18/21			450,000.000	412,053.75
VTR COMUNICACIONES SPA 144A 5.125% 01/15/2028 DD 07/01/20			245,000.000	233,531.55
VTR FINANCE NV 144A 6.375% 07/15/2028 DD 07/01/20			655,000.000	634,537.80
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,109,000.000	2,906,915.00
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	465,500.56
WALT DISNEY CO/THE 2.000% 09/01/2029 DD 09/06/19			230,000.000	212,664.12
WALT DISNEY CO/THE 6.150% 02/15/2041 DD 08/15/19			85,000.000	110,792.47
WALT DISNEY CO/THE 7.750% 12/01/2045 DD 06/01/19			70,000.000	110,343.24
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19			200,000.000	229,719.10
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/20/2028 DD 01/11/21			3,285,000.000	3,250,770.30
WASHINGTON MUTURAL ASSE HE2 A3 VAR RT 05/25/2036 DD 05/25/06			0.003	0.00
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,823,000.000	2,639,505.00
WATERFALL EAGLE FUND LLC			240,223,944.810	236,196,109.93
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			944,000.000	943,122.48
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			292,950.000	265,852.13
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	819,956.07
WELLS FARGO & CO VAR RT 03/24/2028 DD 03/24/22			1,174,000.000	1,170,790.16
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19			965,000.000	954,298.10
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	853,173.18
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,127,476.75
WELLS FARGO COMMERCIAL C41 XA VAR RT 11/15/2050 DD 11/01/17			0.084	0.00
WELLS FARGO COMMERCIAL C43 XA VAR RT 03/15/2051 DD 03/01/18			0.001	0.00
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	292,295.37
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	6,680,636.52
WELLTOWER INC 3.850% 06/15/2032 DD 03/31/22			240,000.000	242,049.02
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			1,989,000.000	2,066,073.75
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,168,000.000	2,302,708.69
WEST CORP 10/17 COV-LITE TL			838,182.900	763,416.98
WEST CORP 3/18 INCREMENTAL			185,182.710	167,034.81
WESTERN DENTAL 7/21 DELAYED TL 0.000% 08/12/2028 DD 07/28/21			35,874.810	35,650.60
WESTERN DENTAL 7/21 TLB 0.000% 12/31/2024 DD 07/28/21			351,193.820	348,998.85
WESTERN DIGITAL CORP 2.850% 02/01/2029 DD 12/10/21			296,000.000	271,381.86
WESTERN DIGITAL CORP 3.100% 02/01/2032 DD 12/10/21			863,000.000	772,704.31
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,543,000.000	1,573,860.00

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WESTERN MIDSTREAM OPERATING LP 4.650% 07/01/2026 DD 07/12/16			204,000.000	209,100.00
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	783,386.67
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18			587,000.000	581,130.00
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20			1,740,000.000	1,722,600.00
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			844,000.000	839,780.00
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			1,884,000.000	1,920,064.20
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21			1,040,331.250	1,020,502.53
WESTLAKE AUTOMOBIL 2A A2A 144A 0.320% 04/15/2025 DD 06/16/21			4,693,644.410	4,654,096.70
WESTLAKE AUTOMOBIL 2A A2A 144A 0.930% 02/15/2024 DD 06/23/20			1,037,176.970	1,036,854.31
WESTLAKE AUTOMOBILE 2A C 144A 0.890% 07/15/2026 DD 06/16/21			2,090,000.000	2,007,110.81
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19			213,181.890	213,443.67
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			758,000.000	761,226.88
WESTLAKE AUTOMOBILE 3A A2 144A 0.560% 05/15/2024 DD 10/14/20			970,420.120	968,096.54
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19			1,412,514.660	1,414,632.44
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21			235,000.000	208,852.47
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			963,889.906	1,004,144.32
WF ACP LLC			1,177,554.294	1,588,611.52
WF BELMAR LLC 0.000% 12/31/2024 DD 03/31/06			1,224,244.660	1,255,521.15
WF BI LLC 0.000% 12/31/2024 DD 03/31/06			289,562.660	288,016.03
WF DANBURY LLC 0.000% 12/31/2024 DD 03/31/06			2,017,686.910	2,102,626.40
WF ECOPLEX LLC 0.000% 12/31/2024 DD 03/31/06			165,182.970	165,182.97
WF FRH LLC 0.000% 09/16/2024 DD 09/16/19			1,877,169.082	2,324,489.00
WF HTMF 2021-1 LLC 0.000% 12/31/2025 DD 03/31/06			7,056,577.870	7,186,215.25
WF HTZ LLC 0.000% 12/31/2024 DD 03/31/06			1,450,223.500	1,320,566.80
WF POST OAK LLC			2,125,867.683	2,438,487.15
WF SFG IND LLC			6,794,611.000	7,492,461.04
WF SGM LLC 0.000% 12/31/2023 DD 03/31/06			751,655.815	1,674,034.47
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			50,988.603	0.00
WFG E KRSJV LLC 0.000% 12/31/2024 DD 03/31/06			4,721,112.299	4,885,902.67
WFK E HOLDINGS LLC 0.000% 12/31/2024 DD 03/31/06			103,353.120	103,071.61
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	843,821.92
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,423,880.99
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,206,616.53
WFTG 2021-1 LLC 0.000% 12/31/2024 DD 03/31/06			3,910,102.328	4,095,324.00
WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21			1,746,432.500	1,723,519.31
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			1,440,000.000	1,364,529.60
WIDEPENWEST 12/21 COV-LITE TL 0.000% 12/20/2028 DD 12/01/21			844,000.000	837,670.00
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20			2,075,000.000	2,138,287.50
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	175,781.67



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WILLIS NORTH AMERICA INC 2.950% 09/15/2029 DD 09/10/19			185,000.000	173,749.54
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19			120,000.000	109,065.58
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			604,432.500	598,768.97
WIND RIVER 2013-1 1A A1RR 144A VAR RT 07/20/2030 DD 06/14/21			1,390,000.000	1,384,440.00
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			480,000.000	429,600.00
WORKDAY INC 3.500% 04/01/2027 DD 04/01/22			1,292,000.000	1,294,554.50
WORKDAY INC 3.700% 04/01/2029 DD 04/01/22			848,000.000	849,030.33
WORKDAY INC 3.800% 04/01/2032 DD 04/01/22			398,000.000	398,494.05
WORLD FINANCIAL NETWORK CR B A 2.490% 04/15/2026 DD 06/26/19			130,000.000	130,344.51
WORLD FINANCIAL NETWORK CR C A 2.210% 07/15/2026 DD 09/18/19			1,802,000.000	1,806,864.14
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			507,495.800	509,276.14
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			561,000.000	552,163.97
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			909,014.860	910,729.26
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	831,010.25
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			260,927.090	262,042.19
WORLD OMNI AUTOMOBILE LEA B A3 0.450% 02/15/2024 DD 10/14/20			2,216,000.000	2,189,168.23
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			203,148.220	203,594.85
WORLD OMNI SELECT AUTO TR A A2 0.290% 02/18/2025 DD 09/22/21			407,412.030	404,665.50
WORLD OMNI SELECT AUTO TR A A2 0.470% 06/17/2024 DD 09/16/20			24,185.960	24,178.47
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20			656,000.000	653,761.01
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			167,000.000	166,282.21
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	631,967.19
WORLDSTRIDES / LAKELAND TOURS			465,296.430	323,381.02
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2023 DD 09/24/20			164,140.050	163,833.11
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20			728,716.210	680,411.88
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			999,495.000	987,631.00
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,777,390.000	1,759,616.11
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			2,063,000.000	2,016,685.65
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			3,343,000.000	3,126,039.30
WRIGHT EXPRESS 4/21 COV-LITE T 0.000% 03/31/2028 DD 03/15/21			875,160.000	863,441.61
WSA (DELTA) GLENCAR VIII			17,146.880	0.00
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			829,900.000	811,434.73
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,501,127.20
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			2,704,000.000	2,697,240.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			2,529,400.000	2,529,450.59
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20			75,000.000	77,848.50
XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21			1,427,825.000	1,398,968.66
XPO LOGISTICS 2/18 COV-LITE 0.000% 02/24/2025 DD 02/15/18			7,484,137.870	7,407,724.82
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			1,383,902.470	1,369,772.82

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YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,235,000.000	2,198,692.43
YUM! BRANDS INC 144A 7.750% 04/01/2025 DD 04/01/20			305,000.000	316,818.75
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			1,965,000.000	1,791,770.51
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			1,472,000.000	1,423,850.88
YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22			1,465,000.000	1,466,875.20
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20			1,261,793.200	1,226,778.44
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			2,201,000.000	2,025,426.23
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20			1,290,000.000	1,154,550.00
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21			777,211.870	768,468.24
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			2,981,000.000	2,991,418.60
ZH TRUST 2021-2 2 A 144A 2.349% 10/17/2027 DD 10/01/21			6,800,000.000	6,704,039.08
ZIFF DAVIS INC 144A 4.625% 10/15/2030 DD 10/07/20			335,000.000	320,831.18
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	971,577.72
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,924,956.25
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,749,000.000	1,647,085.77
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			2,894,000.000	2,648,010.00
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			2,078,447.430	2,055,064.89
ÉWFOD LLC 0.000% 12/31/2050 DD 02/14/18			4,068,041.570	4,269,144.26
TOTAL FIXED INCOME SECURITIES			187,058,405,254.2..	4,706,440,334.56
FUTURES CONTRACTS				
E-MINI RUSS 2000 FUTURE (CME) EXP JUN 22			147.000	629,253.09
EURO-BTP FUTURE (EUX) EXP JUN 22			7.000	-42,369.71
EURO-BUND FUTURE (EUX) EXP JUN 22			-25.000	201,945.97
US 2YR NOTE FUTURE (CBT) EXP JUN 22			5,046.000	-12,844,901.06
US 5YR NOTE FUTURE (CBT) EXP JUN 22			-1,410.000	3,844,452.42
US LONG BOND FUTURE (CBT) EXP JUN 22			-193.000	892,264.25
TOTAL FUTURES CONTRACTS			3,572.000	-7,319,355.04
NATURAL RESOURCES				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			34,124,209.390	34,124,209.39
KAYNE ANDERSON ENER FD VII LP			41,501,322.000	41,501,322.00
TAURUS MINING FINANCE FD LLC			4,430,707.660	4,430,707.66
TOTAL NATURAL RESOURCES			80,056,239.050	80,056,239.05
PREFERRED SECURITIES				
AON CORP 8.205% 01/01/2027 DD 01/01/09			1,695,000.000	1,966,200.00
BROOKFIELD PROPERTY PREFERRED PFD 6.250% CUMULATIVE			703.932	15,838.47
CIA ENERGETICA DE MINAS GERAIS			3,590,024.000	11,453,143.22
CIA PARANAENSE DE ENERGIA			4,939,000.000	7,899,157.20
ITAU UNIBANCO HOLDING SA			838,100.000	4,841,348.30
META MATERIALS INC PFD 0.000%			1,195.000	1,457.90



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O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PORSCHE AUTOMOBIL HOLDING SE			135,900.000	13,291,282.96
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.825	10,769.76
STIFEL FINANCIAL CORP PFD 4.500%			36,525.000	761,363.63
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			424,000.000	352,183.42
VOLKSWAGEN AG			43,336.000	7,570,194.66
TOTAL PREFERRED SECURITIES			11,728,945.757	48,162,939.52
PRIVATE EQUITY				
ADAMS STREET SPC II A1			94,248,857.000	94,248,857.00
ADAMS STREET SPC II B1			102,403,315.000	102,403,315.00
AMERRA AGRI FUND II			31,142,762.910	31,142,762.91
AMERRA-KRS AGRI HOLDING CO LP			68,753,933.720	68,753,933.72
ARCANO FUND LP			18,510,539.300	18,510,539.30
ARES SPECIAL SIT IV LP			29,776,806.340	29,776,806.34
BARINGS RE EUR VAL ADD I SCSP			72,788,467.700	80,988,088.59
BAY HILLS EMERGING PARTNERS I LP			8,142,472.310	8,142,472.31
BAY HILLS EMERGING PARTNERS II LP			114,407,562.000	114,407,562.00
BAY HILLS EMERGING PARTNERS III LP			128,195,455.180	128,195,455.18
BAY HILLS EMERGING PTNRS II-B LP			87,947,195.970	87,947,195.97
BDCM OPPORTUNITY FD IV LP			75,761,163.000	75,761,163.00
BLACKSTONE CAP PARTNERS VI LP			45,151,389.150	45,151,389.15
BLACKSTONE CAPITAL V LP			1,161,779.130	1,161,779.13
BLUE TORCH CREDIT OPP FD I LP			172,746,141.000	172,746,141.00
BSP COINVEST VEHICLE K LP			55,697,584.000	55,697,584.00
BSP PRIVATE CREDIT FUND			145,941,998.000	145,941,998.00
CERBERUS KRS LEVERED LOAN OPP			223,307,462.000	223,307,462.00
CM GROWTH CAPITAL PARTNERS LP			13,359,963.000	13,359,963.00
COLUMBIA CAP EQUITY PTRS IV			6,929,247.000	6,929,247.00
CRESTVIEW CAPITAL PARTNERS II LP			49,057,946.810	49,057,946.81
CRESTVIEW PARTNERS III LP			53,163,732.000	53,163,732.00
CS ADJ INVEST PTNS PARALLEL LP			120,982,888.690	120,982,888.69
CVC CAPITAL PARTNERS VI LP			44,754,112.770	49,795,663.57
DAG VENTURE II			3,716,232.970	3,716,232.97
DAG VENTURES III LP			340,437.370	340,437.37
DAG VENTURES IV LP			58,674,129.850	58,674,129.85
DAG VENTURES V LP			6,624,152.200	6,624,152.20
DANIEL BOONE LLC			136,759,079.170	136,759,079.17
DCM VI LP			21,217,183.000	21,217,183.00
GREEN EQUITY INVESTORS V LP			4,185,476.000	4,185,476.00

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GREEN EQUITY INVESTORS VI LP			80,400,728.420	80,400,728.42	
GREEN EQUITY INVESTORS VII LP			75,191,044.510	75,191,044.51	
H&F SPOCK 1 LP			14,545,987.000	14,545,987.00	
HARVEST PARTNERS V LP			2.000	2.00	
HARVEST PARTNERS VI LP			13,605,617.420	13,605,617.42	
HARVEST PARTNERS VII LP			53,599,210.000	53,599,210.00	
HELLMAN & FRIEDMAN VI L P			466,699.000	466,699.00	
HIG BIOVENTURES II			18,856,666.520	18,856,666.52	
HIG CAPITAL PARTNERS V L P			19,077,252.130	19,077,252.13	
HIG VENTURE PARTNERS II LP			4,943,840.630	4,943,840.63	
HORSLEY BRIDGE INTERNATIONAL V			148,138,407.000	148,138,407.00	
INSTITUTIONAL VENTURE PARTNERS XII LP			969,198.000	969,198.00	
KEYHAVEN CAPITAL PARTNERS III GP LP			12,266,091.560	13,647,866.77	
KEYHAVEN CAPITAL PARTNERS IV			13,645,132.680	15,182,256.88	
KEYHAVEN IV CO-INVEST LP			2,168,221.110	2,412,471.22	
LEVINE LEICHTMAN CAP PTNRS VI LP			71,848,217.180	71,848,217.18	
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			66,861,495.620	66,861,495.62	
MARATHON BLUEGRASS LP			705,953,443.300	705,953,443.30	
MATLIN PATTERSON GLOB PTRS III			130,684.000	130,684.00	
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,369,424.000	1,369,424.00	
MERIT MEZZANINE FUND IV LP			314,667.830	314,667.83	
MESA WEST CORE LENDING FUND LP			103,127,176.970	103,127,176.97	
MHR INSTITUTIONAL PARTNERS III			984,184.000	984,184.00	
MIDDLEGROUND PARTNERS II LP			17,334,642.000	17,334,642.00	
MILL ROAD CAPITAL I LP			6,250,662.084	6,250,662.08	
NEW MOUNTAIN PARTNERS II LP			169,352.000	169,352.00	
NEW MOUNTAIN PTNRS III LP			769,585.000	769,585.00	
NEW MOUNTAIN PTNRS IV LP			22,498,810.000	22,498,810.00	
NEW STATE CP FUND III LP			2,268,182.000	2,268,182.00	
OAK HILL CAP PT II			197,183.320	197,183.32	
OAK HILL III			2,126,598.990	2,126,598.99	
OBERLAND CAP HEALTHCARE LP			10,630,312.000	10,630,312.00	
OCM OPP FUND VIIB (CAYMAN) LTD			3,757.030	3,757.03	
RIVERSIDE CAPITAL APPREC FUND VI LP			21,818,730.000	21,818,730.00	
SECONDARY OPP FUND III LP			36,285,466.750	36,285,466.75	
STRATEGIC VAL SPEC SIT FD V LP			34,878,661.000	34,878,661.00	
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			99,435,723.010	99,435,723.01	
SUN CAPITAL PARTNERS IV LP			112,685.000	112,685.00	
TPF II LP			1,038,540.000	1,038,540.00	

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TRITON FUND IV LP			30,607,774.260	34,055,740.03
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			10,441,971.710	10,441,971.71
VANTAGEPOINT VENTURE PART IV-Q			65,067.680	65,067.68
VISTA EQUITY PARTNERS FUND III			5,101,252.000	5,101,252.00
VISTA EQUITY PARTNERS FUND IV LP			39,859,419.000	39,859,419.00
VISTA EQUITY PTNRS FD VI LP			81,480,164.000	81,480,164.00
WARBURG PINCUS PE IX LP			675,456.000	675,456.00
WARBURG PINCUS PRIVATE EQUITY X LP			959,148.570	959,148.57
WAYZATA OPPORTUNITIES FUND II			115,080.680	115,080.68
WAYZATA OPPORTUNITIES FUND III			6,721,711.000	6,721,711.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			230,892,229.580	230,892,229.58
TOTAL PRIVATE EQUITY			4,067,051,020.084	4,086,903,307.06
REAL ESTATE				
BARINGS EURO REAL ESTATE II			35,949,156.200	39,998,828.65
DIVCOWEST FUND IV REIT LLC			1,982,485.310	1,982,485.31
FUNDAMENTAL PARTNERS III			98,154,485.000	98,154,485.00
GREENFIELD ACQUI PTNRS VI LP			96,919.000	96,919.00
GREENFIELD ACQUI RTNRS VII LP			14,240,108.000	14,240,108.00
HARRISON STREET CORE PROPERTY FUND LP			345,015,480.000	345,015,480.00
IFM US INFRA DEBT FUND			76,645,705.990	76,645,705.99
LUBERT-ADLER RE FD VII LP			30,414,659.460	30,414,659.46
LUBERT-ADLER RE FUND VII-B LP			19,008,836.950	19,008,836.95
MESA WEST FUND IV			16,723,932.680	16,723,932.68
MIDDLEGROUND PARTNERS I LP			70,589,468.000	70,589,468.00
MIDDLEGROUND PARTNERS II-X LP			8,366,204.000	8,366,204.00
PATRON CAPITAL V LP			28,016,384.000	31,172,429.66
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			317,966,724.250	317,966,724.25
RUBENSTEIN PROPERTIES FUND II LP			23,403,078.040	23,403,078.04
STOCKBRIDGE FUND LP			162,529,620.000	162,529,620.00
WALTON STREET RE FD VII-Q LP			13,791,839.000	13,791,839.00
WALTON STREET REAL ESTATE FUND VI LP			14,925,722.000	14,925,722.00
TOTAL REAL ESTATE			1,285,120,807.880	1,292,326,525.99
Grand Total			195,176,213,745.5..	22,592,913,290.35