

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALTERNATIVE INVESTMENTS					
ARROWMARK FUND I			751,757,992.130	751,757,992.13	
BLACKSTONE STRAT OPP			765,570.400	765,570.40	
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,728,240.950	1,728,240.95	
MAGNETAR MTP EOF II			430,955.530	430,955.53	
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00	
PINE RIVER FUND LTD			72,569.390	72,569.39	
TOTAL ALTERNATIVE INVESTMENTS			754,755,329.400	754,755,328.40	
CASH & CASH EQUIVALENTS					
BLACKROCK MONEY MARKET FD B			95.900	95.90	
CANTOR REPO A TRI REPO 4.810% 04/03/2023 DD 03/31/23			113,000,000.000	113,000,000.00	
CCPC COLLATERAL WITH BANK OF AMERICA			0.000	-0.02	
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97			277,711,641.500	277,711,641.50	
GLOBAL PAYMENTS INC DISC 04/03/2023			6,523,000.000	6,519,928.75	
JABIL INC DISC 04/03/2023			12,387,000.000	12,381,219.39	
JPY/USD SPOT OPTION 2023 PUT APR 23 112.750 ED 040523			-10,375,000.000	-61,835.00	
JPY/USD SPOT OPTION 2023 PUT APR 23 120.500 ED 040523			10,375,000.000	130,517.50	
JPY/USD SPOT OPTION 2023 PUT MAY 23 127.000 ED 053123			352,500.000	2,183.03	
SECURITIES LENDING POOL			0.000	0.00	
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)			670,000.000	670,000.00	
SWAP COLLATERAL WITH BARCLAYS			-1,235,030.000	-1,235,030.00	
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00	
SWAP COLLATERAL WITH CITIBANK			8,389,263.140	8,389,263.14	
SWAP COLLATERAL WITH GOLDMAN			-6,520,000.000	-6,520,000.00	
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	
SWAP COLLATERAL WITH WELLS FARGO			-100,454.280	-100,454.28	
U S TREASURY BILL 0.000% 04/11/2023 DD 12/13/22			8,636,000.000	8,512,861.50	
U S TREASURY BILL 0.000% 05/11/2023 DD 11/10/22			1,740,000.000	1,731,133.84	
TOTAL CASH & CASH EQUIVALENTS			419,853,016.260	419,430,525.25	
CONVERTIBLE OR EXCHANGEABLE SECURITIES					
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			535,000.000	629,015.42	
AKAMAI TECHNOLOGIES INC 0.125% 05/01/2025 DD 05/21/18			180,000.000	180,961.44	
AKAMAI TECHNOLOGIES INC 0.375% 09/01/2027 DD 08/16/19			415,000.000	381,139.13	
ALNYLAM PHARMACEUTICALS I 144A 1.000% 09/15/2027 DD 09/15/22			233,000.000	232,547.59	
ALTAIR ENGINEERING INC 144A 1.750% 06/15/2027 DD 06/14/22			226,000.000	263,177.00	

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ALTERYX INC 1.000% 08/01/2026 DD 08/12/19			153,000.000	128,902.50	
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,445,000.000	1,669,697.50	
AXON ENTERPRISE INC 144A 0.500% 12/15/2027 DD 12/09/22			173,000.000	202,669.50	
BENTLEY SYSTEMS INC 0.125% 01/15/2026 DD 01/26/21			156,000.000	147,723.74	
BENTLEY SYSTEMS INC 0.375% 07/01/2027 DD 06/28/21			89,000.000	75,116.00	
BIOMARIN PHARMACEUTICAL INC 0.599% 08/01/2024 DD 08/11/17			540,000.000	554,028.66	
BLACKLINE INC 0.000% 03/15/2026 DD 03/15/21			297,000.000	251,707.50	
BLACKLINE INC 0.125% 08/01/2024 DD 08/13/19			97,000.000	106,284.37	
BLACKSTONE MORTGAGE TRUST INC 5.500% 03/15/2027 DD 03/29/22			295,000.000	233,234.38	
BLOCK INC 0.125% 03/01/2025 DD 03/05/20			430,000.000	410,865.00	
BOOKING HOLDINGS INC 0.750% 05/01/2025 DD 04/14/20			120,000.000	179,688.16	
BOX INC 0.000% 01/15/2026 DD 01/14/21			168,000.000	195,636.00	
BURLINGTON STORES INC 2.250% 04/15/2025 DD 04/16/20			155,000.000	177,959.38	
CABLE ONE INC 0.000% 03/15/2026 DD 03/05/21			200,000.000	157,800.00	
CARNIVAL CORP 144A 5.750% 12/01/2027 DD 11/18/22			975,000.000	1,052,512.50	
CERIDIAN HCM HOLDING INC 0.250% 03/15/2026 DD 03/05/21			192,000.000	172,207.99	
CHEESECAKE FACTORY INC/THE 0.375% 06/15/2026 DD 06/15/21			203,000.000	167,982.50	
CHEFS' WAREHOUSE INC/THE 144A 2.375% 12/15/2028 DD 12/13/22			183,000.000	186,612.01	
CHEGG INC 0.125% 03/15/2025 DD 03/26/19			250,000.000	218,750.00	
COHERUS BIOSCIENCES INC 1.500% 04/15/2026 DD 04/17/20			100,000.000	69,600.00	
CONMED CORP 144A 2.250% 06/15/2027 DD 06/06/22			265,000.000	262,482.50	
CONMED CORP 2.625% 02/01/2024 DD 01/29/19			65,000.000	79,852.50	
CYBERARK SOFTWARE LTD 0.000% 11/15/2024 DD 11/18/19			259,000.000	289,818.86	
DATADOG INC 0.125% 06/15/2025 DD 06/02/20			215,000.000	232,092.50	
DEXCOM INC 0.250% 11/15/2025 DD 05/14/20			330,000.000	353,482.02	
DIGITALOCEAN HOLDINGS INC 0.000% 12/01/2026 DD 11/18/21			208,000.000	163,334.23	
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			400,000.000	206,000.03	
DROPBOX INC 0.000% 03/01/2026 DD 02/26/21			213,000.000	190,200.28	
DROPBOX INC 0.000% 03/01/2028 DD 02/26/21			500,000.000	434,203.03	
ENPHASE ENERGY INC 0.000% 03/01/2026 DD 03/01/21			273,000.000	280,507.50	
ENPHASE ENERGY INC 0.000% 03/01/2028 DD 03/01/21			57,000.000	59,097.20	
ENVESTNET INC 0.750% 08/15/2025 DD 08/20/20			240,000.000	216,450.01	
ENVESTNET INC 144A 2.625% 12/01/2027 DD 11/17/22			112,000.000	116,984.00	
ETSY INC 0.125% 09/01/2027 DD 08/24/20			293,000.000	263,556.30	
ETSY INC 0.250% 06/15/2028 DD 06/11/21			271,000.000	223,662.47	
EXACT SCIENCES CORP 0.375% 03/15/2027 DD 03/08/19			423,000.000	393,592.89	
EXACT SCIENCES CORP 144A 2.000% 03/01/2030 DD 03/01/23			68,000.000	74,766.00	
FIVE9 INC 0.500% 06/01/2025 DD 05/27/20			325,000.000	299,180.79	
FORD MOTOR CO 0.000% 03/15/2026 DD 03/19/21			323,000.000	322,677.00	

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FRESHPET INC 144A 3.000% 04/01/2028 DD 03/20/23			95,000.000	110,651.25	
FTI CONSULTING INC 2.000% 08/15/2023 DD 08/20/18			75,000.000	146,062.50	
GREENBRIER COS INC/THE 2.875% 04/15/2028 DD 04/20/21			300,000.000	254,550.00	
HALOZYME THERAPEUTICS INC 0.250% 03/01/2027 DD 03/01/21			177,000.000	150,008.72	
HALOZYME THERAPEUTICS INC 144A 1.000% 08/15/2028 DD 08/18/22			109,000.000	102,732.50	
HERBALIFE NUTRITION LTD 2.625% 03/15/2024 DD 03/23/18			380,000.000	360,050.00	
IMAX CORP 0.500% 04/01/2026 DD 03/19/21			235,000.000	219,915.20	
INSULET CORP 0.375% 09/01/2026 DD 09/06/19			112,000.000	167,272.00	
INTEGER HOLDINGS CORP 144A 2.125% 02/15/2028 DD 02/03/23			154,000.000	167,629.00	
INTEGRA LIFESCIENCES HOLDINGS 0.500% 08/15/2025 DD 02/07/20			355,000.000	345,267.58	
INTERDIGITAL INC 144A 3.500% 06/01/2027 DD 05/27/22			169,000.000	188,942.00	
IRONWOOD PHARMACEUTICALS INC 0.750% 06/15/2024 DD 08/12/19			322,000.000	322,678.32	
IRONWOOD PHARMACEUTICALS INC 1.500% 06/15/2026 DD 08/12/19			85,000.000	85,176.07	
ITRON INC 0.000% 03/15/2026 DD 03/12/21			77,000.000	63,717.50	
JAMF HOLDING CORP 0.125% 09/01/2026 DD 09/17/21			230,000.000	189,290.00	
JETBLUE AIRWAYS CORP 0.500% 04/01/2026 DD 03/25/21			208,000.000	159,536.00	
JOHN BEAN TECHNOLOGIES CORP 0.250% 05/15/2026 DD 05/28/21			329,000.000	299,883.50	
LCI INDUSTRIES 1.125% 05/15/2026 DD 05/13/21			331,000.000	300,713.50	
LIBERTY BROADBAND CORP 144A 3.125% 03/31/2053 DD 02/28/23			2,060,000.000	2,013,650.00	
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20			550,000.000	541,529.45	
LIBERTY MEDIA CORP 144A 2.750% 12/01/2049 DD 11/26/19			384,922.170	342,003.35	
LIBERTY MEDIA CORP-LIBERT 144A 2.250% 08/15/2027 DD 08/12/22			276,000.000	296,229.58	
LIVE NATION ENTERTAINMENT INC 2.000% 02/15/2025 DD 02/03/20			454,000.000	441,742.00	
LIVONGO HEALTH INC 0.875% 06/01/2025 DD 06/04/20			150,000.000	132,082.60	
LUMENTUM HOLDINGS INC 0.500% 06/15/2028 DD 03/08/22			340,000.000	258,869.94	
LUMENTUM HOLDINGS INC 0.500% 12/15/2026 DD 12/12/19			50,000.000	43,250.00	
MACOM TECHNOLOGY SOLUTIONS HOL 0.250% 03/15/2026 DD 03/25/21			267,000.000	280,750.50	
MARRIOTT VACATIONS WORLDW 144A 3.250% 12/15/2027 DD 12/08/22			688,000.000	670,800.00	
MARRIOTT VACATIONS WORLDWIDE C 0.000% 01/15/2026 DD 02/02/21			230,000.000	222,640.00	
MICROCHIP TECHNOLOGY INC 0.125% 11/15/2024 DD 12/01/20			328,000.000	366,153.01	
NCL CORP LTD 1.125% 02/15/2027 DD 11/19/21			471,000.000	334,954.99	
NEXTERA ENERGY PARTNERS L 144A 0.000% 06/15/2024 DD 06/17/21			90,000.000	83,565.00	
NEXTERA ENERGY PARTNERS L 144A 0.000% 11/15/2025 DD 12/03/20			302,000.000	281,766.00	
NEXTGEN HEALTHCARE INC 144A 3.750% 11/15/2027 DD 11/01/22			256,000.000	252,468.86	
NICE LTD 0.000% 09/15/2025 DD 08/27/20			295,000.000	282,462.50	
NOVOCURE LTD 0.000% 11/01/2025 DD 11/05/20			229,000.000	196,823.34	
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18			327,000.000	335,992.50	
NUVASIVE INC 0.375% 03/15/2025 DD 03/02/20			150,000.000	132,450.00	
OKTA INC 0.125% 09/01/2025 DD 09/09/19			23,000.000	20,734.50	

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OKTA INC 0.375% 06/15/2026 DD 06/12/20			189,000.000	160,839.00	
ON SEMICONDUCTOR CORP 144A 0.500% 03/01/2029 DD 02/28/23			305,000.000	317,080.42	
PALO ALTO NETWORKS INC 0.375% 06/01/2025 DD 06/08/20			48,000.000	96,792.00	
PARSONS CORP 0.250% 08/15/2025 DD 08/20/20			240,000.000	264,480.00	
PATRICK INDUSTRIES INC 1.750% 12/01/2028 DD 12/13/21			357,000.000	322,371.00	
PELTON INTERACTIVE INC 0.000% 02/15/2026 DD 02/11/21			174,000.000	132,111.66	
PERFICIENT INC 0.125% 11/15/2026 DD 11/09/21			310,000.000	246,291.49	
POST HOLDINGS INC 144A 2.500% 08/15/2027 DD 08/12/22			286,000.000	298,927.20	
PURE STORAGE INC 0.125% 04/15/2023 DD 04/09/18			237,000.000	240,875.05	
Q2 HOLDINGS INC 0.750% 06/01/2026 DD 06/10/19			103,000.000	82,863.50	
RAPID7 INC 0.250% 03/15/2027 DD 03/19/21			135,000.000	117,252.02	
RAPID7 INC 2.250% 05/01/2025 DD 05/01/20			97,000.000	99,279.50	
ROYAL CARIBBEAN CRUISES L 144A 6.000% 08/15/2025 DD 08/05/22			41,000.000	62,504.50	
SABRE GLBL INC 4.000% 04/15/2025 DD 04/17/20			170,000.000	153,028.87	
SHIFT4 PAYMENTS INC 0.500% 08/01/2027 DD 07/26/21			110,000.000	103,785.00	
SILICON LABORATORIES INC 0.625% 06/15/2025 DD 06/01/20			61,000.000	91,122.33	
SNAP INC 0.000% 05/01/2027 DD 04/30/21			76,000.000	55,366.00	
SNAP INC 0.125% 03/01/2028 DD 02/11/22			243,000.000	170,464.50	
SOLAREDGE TECHNOLOGIES INC 0.000% 09/15/2025 DD 09/25/20			50,000.000	64,800.00	
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,250,000.000	1,420,000.00	
SPIRIT AIRLINES INC 1.000% 05/15/2026 DD 04/30/21			313,000.000	252,121.50	
SPLUNK INC 0.500% 09/15/2023 DD 09/21/18			104,000.000	101,400.00	
SPLUNK INC 1.125% 06/15/2027 DD 06/05/20			356,000.000	304,202.00	
SPLUNK INC 1.125% 09/15/2025 DD 09/21/18			335,000.000	324,155.22	
STRIDE INC 1.125% 09/01/2027 DD 08/31/20			230,000.000	227,880.42	
TANDEM DIABETES CARE INC 144A 1.500% 05/01/2025 DD 05/15/20			50,000.000	45,559.73	
TRIPADVISOR INC 0.250% 04/01/2026 DD 03/25/21			245,000.000	200,777.50	
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			965,000.000	848,988.68	
VAIL RESORTS INC 0.000% 01/01/2026 DD 12/18/20			340,000.000	303,662.50	
VARONIS SYSTEMS INC 1.250% 08/15/2025 DD 05/11/20			155,000.000	168,950.00	
VERADIGM INC 0.875% 01/01/2027 DD 12/09/19			133,000.000	149,292.50	
VERINT SYSTEMS INC 0.250% 04/15/2026 DD 04/09/21			475,000.000	420,078.13	
WAYFAIR INC 0.625% 10/01/2025 DD 08/14/20			164,000.000	119,354.14	
WAYFAIR INC 1.000% 08/15/2026 DD 08/19/19			233,000.000	153,746.99	
WAYFAIR INC 144A 3.250% 09/15/2027 DD 09/13/22			38,000.000	32,262.00	
WINNEBAGO INDUSTRIES INC 1.500% 04/01/2025 DD 11/01/19			200,000.000	219,900.00	
WOLFSPEED INC 144A 1.875% 12/01/2029 DD 11/21/22			350,000.000	309,925.00	
WORKIVA INC 1.125% 08/15/2026 DD 08/16/19			123,000.000	173,144.66	
ZIFF DAVIS INC 144A 1.750% 11/01/2026 DD 11/15/19			376,000.000	367,540.00	

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ZILLOW GROUP INC 1.375% 09/01/2026 DD 09/09/19			146,000.000	171,769.00	
ZILLOW GROUP INC 2.750% 05/15/2025 DD 05/15/20			331,000.000	338,282.00	
ZSCALER INC 0.125% 07/01/2025 DD 06/25/20			172,000.000	181,374.00	
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			34,629,922.170	33,587,352.15	
CONVERTIBLE SECURITIES					
AES CORP/THE PFD 6.875%			15,600.000	1,396,356.00	
NEXTERA ENERGY INC PFD 6.926%			59,300.000	2,735,509.00	
PARAMOUNT GLOBAL PFD 5.750%			16,100.000	491,371.44	
TOTAL CONVERTIBLE SECURITIES			91,000.000	4,623,236.44	
EQUITY					
1-800-FLOWERS.COM INC			8,148.000	93,702.00	
180 DEGREE CAPITAL CORP			497.000	2,499.91	
1ST SOURCE CORP			6,022.000	259,849.30	
2SEVENTY BIO INC			3,508.000	35,781.60	
2U INC			11,681.000	80,014.85	
3M CO			66,730.000	7,013,990.30	
4D MOLECULAR THERAPEUTICS INC			9,192.000	158,010.48	
4LICENSING CORP			1,848.000	0.00	
89BIO INC			6,938.000	105,665.74	
A O SMITH CORP			14,545.000	1,005,786.75	
A-MARK PRECIOUS METALS INC			9,377.000	324,913.05	
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00	
AAIPHARMA INC COM			13,700.000	0.00	
AAK AB			56,019.000	1,013,463.88	
AAON INC			7,825.000	756,599.25	
AAR CORP			7,038.000	383,922.90	
AARON'S CO INC/THE			6,857.000	66,238.62	
AARTI INDUSTRIES LTD			277,952.000	1,752,451.35	
AARTI PHARMALABS LTD			66,105.000	221,885.01	
ABB LTD			310,631.000	10,666,624.13	
ABBOTT LABORATORIES			207,999.000	21,061,978.74	
ABBVIE INC			209,410.000	33,373,671.70	
ABCELLERA BIOLOGICS INC			32,377.000	244,122.58	
ABEONA THERAPEUTICS INC			166.000	468.12	
ABERCROMBIE & FITCH CO			10,715.000	297,341.25	
ABLE LABRATORIES INC COM NEW			2,800.000	0.00	
ABM INDUSTRIES INC			12,533.000	563,233.02	
ABRAXAS PETROLEUM CORP			41.000	25.83	
ABU DHABI COMMERCIAL BANK PJSC			2,217,720.000	5,012,137.78	

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ACACIA RESEARCH CORP			8,352.000	32,238.72	
ACADEMY SPORTS & OUTDOORS INC			12,290.000	801,922.50	
ACADIA HEALTHCARE CO INC			13,811.000	997,844.75	
ACADIA REALTY TRUST			15,883.000	221,567.85	
ACCELERATE DIAGNOSTICS INC			7,486.000	5,240.20	
ACCENTURE PLC			113,897.000	32,552,901.57	
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93	
ACCESS WORLDWIDE COMMUNICATION			4,593.000	18.83	
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00	
ACCO BRANDS CORP			21,562.000	114,709.84	
ACCOM INC			306.000	0.61	
ACCURAY INC			12,128.000	36,020.16	
ACER THERAPEUTICS INC			4,033.000	3,059.03	
ACERAGEN INC			80.999	185.48	
ACETO CHEM INC ESCROW			3,861.000	0.00	
ACHIEVE LIFE SCIENCES INC			1.000	6.80	
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00	
ACI WORLDWIDE INC			21,317.000	575,132.66	
ACLARIS THERAPEUTICS INC			3,467.000	28,048.03	
ACM RESEARCH INC			9,971.000	116,660.70	
ACMAT CORP			438.000	14,673.00	
ACME UNITED CORP			238.000	5,497.80	
ACORDA THERAPEUTICS INC			1,264.000	740.70	
ACORN ENERGY INC			2,343.000	866.91	
ACRES COMMERCIAL REALTY CORP			3,005.000	29,208.60	
ACTIVISION BLIZZARD INC			125,901.000	10,775,866.59	
ACUMEN PHARMACEUTICALS INC			1,208.000	4,904.48	
ACURA PHARMACEUTICALS INC			1,951.000	97.55	
ACUSHNET HOLDINGS CORP			6,229.000	317,305.26	
ADAMIS PHARMACEUTICALS CORP			24.000	2.79	
ADAMS RESOURCES & ENERGY INC			4,279.000	164,399.18	
ADAPTHEALTH CORP			11,348.000	141,055.64	
ADDUS HOMECARE CORP			3,966.000	423,410.16	
ADEIA INC			17,438.000	154,500.68	
ADHERA THERAPEUTICS INC			2.000	0.62	
ADIENT PLC			17,638.000	722,452.48	
ADMA BIOLOGICS INC			18,374.000	60,634.20	
ADOBE INC			55,315.000	21,316,741.55	
ADTALEM GLOBAL EDUCATION INC			12,342.000	476,648.04	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ADTRAN HOLDINGS INC			8,806.000	139,663.16	
ADVANCE AUTO PARTS INC			10,500.000	1,276,905.00	
ADVANCED EMISSIONS SOLUTIONS I			347.000	687.06	
ADVANCED ENERGY INDUSTRIES INC			6,623.000	649,054.00	
ADVANCED MICRO DEVICES INC			192,440.925	18,861,135.06	
ADVANSIX INC			4,715.000	180,443.05	
ADVANTA CORP			17,350.000	0.00	
ADVANTECH CO LTD			441,266.000	5,376,785.81	
ADVANTEST CORP			145,200.000	13,266,452.11	
ADVAXIS INC			5.767	7.21	
ADVERUM BIOTECHNOLOGIES INC			9,134.000	6,552.73	
ADYEN NV			17,580.000	27,870,415.03	
AEGIS LOGISTICS LTD			387,618.000	1,787,337.27	
AEHR TEST SYSTEMS			98,275.000	3,048,490.50	
AEOLUS PHARMACEUTICALS INC			328.000	0.03	
AEROJET ROCKETDYNE HOLDINGS IN			13,579.000	762,732.43	
AERSALE CORP			113,642.000	1,956,915.24	
AES CORP/THE			673,377.000	16,214,918.16	
AFFIMED NV			12,160.000	9,066.49	
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00	
AFFYMAX INC			1,106.000	4.42	
AFLAC INC			85,717.000	5,530,460.84	
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	6,703.89	
AFYA LTD			16,457.000	183,660.12	
AG MORTGAGE INVESTMENT TRUST I			228.000	1,311.00	
AG MTG INVT TR INC			1,463.333	8,414.16	
AGEX THERAPEUTICS INC			230.000	152.50	
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00	
AGILENT TECHNOLOGIES INC			40,080.000	5,544,667.20	
AGILYSYS INC			43,644.000	3,601,066.44	
AGIOS PHARMACEUTICALS INC			5,027.000	115,470.19	
AGREE REALTY CORP			13,338.000	915,120.18	
AIA GROUP LTD HK/01299			2,928,800.000	30,836,542.79	
AIM IMMUNOTECH INC			13.000	5.59	
AIR LIQUIDE SA			86,618.000	14,511,164.64	
AIR PRODUCTS AND CHEMICALS INC			25,461.000	7,312,653.81	
AIR TRANSPORT SERVICES GROUP I			570,594.000	11,885,473.02	
AIRBNB INC			9,201.000	1,144,604.40	
AIRBUS SE			187,619.000	25,129,230.33	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AKAMAI TECHNOLOGIES INC			37,017.000	2,898,431.10	
AKBANK TAS			2,142,628.000	1,890,915.25	
AKEBIA THERAPEUTICS INC			16,891.000	9,465.72	
AKER SOLUTIONS ASA			609,591.000	2,214,133.51	
AKERO THERAPEUTICS INC			3,876.000	148,295.76	
AKSYS LTD			9,696.000	0.01	
AKZO NOBEL NV			129,165.000	10,101,048.00	
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	0.09	
ALAMO GROUP INC			2,196.000	404,415.36	
ALARM.COM HOLDINGS INC			6,615.000	332,602.20	
ALASKA AIR GROUP INC			14,622.000	613,539.12	
ALAUNOS THERAPEUTICS INC			21,031.000	13,249.53	
ALBANY INTERNATIONAL CORP			5,940.000	530,798.40	
ALBEMARLE CORP			15,650.000	3,459,276.00	
ALBIREO PHARMA CONTRA			8,399.000	0.00	
ALBIREO PHARMA INC			8,399.000	352,758.00	
ALCON INC			93,578.000	6,627,438.67	
ALECTOR INC			15,695.000	97,152.05	
ALEXANDER & BALDWIN INC			12,529.000	236,923.39	
ALEXANDER'S INC			596.000	115,475.00	
ALEXANDRIA REAL ESTATE EQUITIE			25,863.000	3,248,134.17	
ALEXZA PHARMACEUTICALS INC			428.000	0.00	
ALIBABA GROUP HOLDING LTD HK/09988			1,341,900.000	17,162,753.84	
ALICO INC			6,010.000	145,442.00	
ALIGHT INC			57,241.000	527,189.61	
ALIGN TECHNOLOGY INC			8,329.000	2,783,052.06	
ALITHYA GROUP INC			8,646.000	17,205.54	
ALJ REGIONAL HOLDINGS INC			493.000	887.40	
ALKERMES PLC			339,649.000	9,574,705.31	
ALLEGION PLC			10,072.000	1,074,984.56	
ALLETE INC			11,789.000	758,857.93	
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00	
ALLIANT ENERGY CORP			54,886.000	2,930,912.40	
ALLIANZ SE			38,700.000	8,947,306.88	
ALLIED HEALTHCARE PRODUCTS INC			424.000	1.52	
ALLIED MOTION TECHNOLOGIES INC			122,455.000	4,732,885.76	
ALLIN CORP			7.000	7.00	
ALLOGENE THERAPEUTICS INC			10,914.000	53,915.16	
ALLOVIR INC			2,865.000	11,288.10	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALLSTATE CORP/THE			41,643.000	4,614,460.83	
ALLY FINANCIAL INC			17,022.000	433,890.78	
ALPHA & OMEGA SEMICONDUCTOR LT			5,071.000	136,663.45	
ALPHA METALLURGICAL RESOURCES			4,239.000	661,284.00	
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.42	
ALPHA TEKNOVA INC			2,804.000	8,299.84	
ALPHABET INC			1,585,694.000	164,644,764.22	
ALPHATEC HOLDINGS INC			622,325.000	9,708,270.00	
ALTAIR ENGINEERING INC			6,978.000	503,183.58	
ALTERYX INC			9,142.000	537,915.28	
ALTIGEN COMMUNICATIONS INC			1,983.000	991.50	
ALTIMUNE INC			12,081.000	50,981.82	
ALTISOURCE ASSET MANAGEMENT CO			559.000	36,586.55	
ALTO INGREDIENTS INC			11,439.000	17,158.50	
ALTRIA GROUP INC			232,644.000	10,380,575.28	
ALTUS PHARMACEUTICALS INC			4,112.000	0.00	
ALX ONCOLOGY HOLDINGS INC			7,914.000	35,771.28	
AM CASTLE & CO			2.000	0.02	
AMADEUS IT GROUP SA			280,000.000	18,757,341.97	
AMALGAMATED FINANCIAL CORP			5,758.000	101,859.02	
AMAZON.COM INC			1,223,141.000	126,338,233.89	
AMB FINANCIAL CORP			627.000	14,107.50	
AMBAC FINANCIAL GROUP INC			6,695.000	103,638.60	
AMBARELLA INC			5,749.000	445,087.58	
AMBASSADORS INTERNATIONAL INC			438.000	0.00	
AMBEV SA			3,820,000.000	10,826,566.71	
AMC NETWORKS INC			7,144.000	125,591.52	
AMCAST INDL CORP COM			11,100.000	0.00	
AMCOR PLC			214,021.000	2,435,558.98	
AMDOCS LTD			14,867.000	1,427,678.01	
AMEDISYS INC			5,097.000	374,884.35	
AMEN PROPERTIES INC			11.000	5,863.00	
AMEREN CORP			55,029.000	4,753,955.31	
AMERESCO INC			5,233.000	257,568.26	
AMERICA'S CAR-MART INC/TX			1,892.000	149,865.32	
AMERICAN AIRLINES GROUP INC			74,595.000	1,100,276.25	
AMERICAN ASSETS TRUST INC			8,411.000	156,360.49	
AMERICAN AXLE & MANUFACTURING			12,740.000	99,499.40	
AMERICAN BILTRITE INC			15.000	1,515.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERICAN BUSINESS BANK			428.000	13,910.00	
AMERICAN EAGLE OUTFITTERS INC			30,213.000	406,062.72	
AMERICAN ELECTRIC POWER CO INC			85,838.000	7,810,399.62	
AMERICAN EQUITY INVESTMENT LIF			20,490.000	747,680.10	
AMERICAN EXPRESS CO			71,016.000	11,714,089.20	
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00	
AMERICAN INTERNATIONAL GROUP I			101,282.000	5,100,561.52	
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			3,904.000	123,756.80	
AMERICAN NOBLE GAS INC			204.000	7.14	
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00	
AMERICAN OUTDOOR BRANDS INC			2,360.000	23,222.40	
AMERICAN PUBLIC EDUCATION INC			5,491.000	29,761.22	
AMERICAN REALTY INVESTORS INC			967.000	25,219.36	
AMERICAN SHARED HOSPITAL SERVI			682.000	1,916.42	
AMERICAN SKIING CO COM			20,300.000	0.00	
AMERICAN SOFTWARE INC/GA			6,609.000	83,339.49	
AMERICAN STATES WATER CO			7,975.000	708,897.75	
AMERICAN SUPERCONDUCTOR CORP			640.000	3,142.40	
AMERICAN TOWER CORP			53,381.000	10,907,873.54	
AMERICAN VANGUARD CORP			4,025.000	88,067.00	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			27,642.000	4,049,276.58	
AMERICAN WELL CORP			30,516.000	72,017.76	
AMERICAN WOODMARK CORP			2,880.000	149,961.60	
AMERIPRISE FINANCIAL INC			12,073.000	3,700,374.50	
AMERIS BANCORP			13,330.000	487,611.40	
AMERISAFE INC			3,656.000	178,961.20	
AMERISERV FINANCIAL INC			5,165.000	15,753.25	
AMERISOURCEBERGEN CORP			18,551.000	2,970,200.61	
AMES NATIONAL CORP			1,607.000	33,425.60	
AMETEK INC			86,502.000	12,571,335.66	
AMGEN INC			66,292.000	16,026,091.00	
AMICUS THERAPEUTICS INC			67,329.000	746,678.61	
AMISTAR CORP			962.000	0.00	
AMKOR TECHNOLOGY INC			22,876.000	595,233.52	
AMN HEALTHCARE SERVICES INC			9,978.000	827,774.88	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMNEAL PHARMACEUTICALS INC			37,032.000	51,474.48	
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00	
AMPCO-PITTSBURGH CORP			1,687.000	4,133.15	
AMPHASTAR PHARMACEUTICALS INC			10,934.000	410,025.00	
AMPHENOL CORP			81,468.000	6,657,564.96	
AMPLIFON SPA			32,133.000	1,115,054.08	
AMREP CORP			1,347.000	18,844.53	
AMRYT PHARMA PLC ADR			197.000	2,872.26	
AMTECH SYSTEMS INC			2,074.000	19,785.96	
ANACOMP INC			3.000	1.05	
ANALOG DEVICES INC			58,112.540	11,460,955.14	
ANAPTYSBIO INC			11,058.000	240,622.08	
ANAVEX LIFE SCIENCES CORP			22,933.000	196,535.81	
ANC RENTAL CORP			1,750.000	0.00	
ANDERSONS INC/THE			3,856.000	159,329.92	
ANDREA ELECTRONICS CORP			4,974.000	49.74	
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	2.23	
ANEMOSTAT INC COM			2,231.000	0.00	
ANESIVA INC			4,789.000	15.32	
ANGI INC			81,391.000	184,757.57	
ANGIODYNAMICS INC			10,210.000	105,571.40	
ANGLO AMERICAN PLC			204,500.000	6,771,430.78	
ANI PHARMACEUTICALS INC			3,375.000	134,055.00	
ANIKA THERAPEUTICS INC			4,782.000	137,339.04	
ANIXA BIOSCIENCES INC			1,424.000	6,123.20	
ANNALY CAPITAL MANAGEMENT INC			58,966.750	1,126,854.59	
ANNEXON INC			5,893.000	22,688.05	
ANSYS INC			13,007.000	4,328,729.60	
ANTERIX INC			4,684.000	154,759.36	
ANTHERA PHARMACEUTICALS INC			425.000	0.04	
ANTHRACITE CAPITAL INC			6,549.000	0.00	
ANYWHERE REAL ESTATE INC			17,272.000	91,196.16	
AON PLC			90,741.000	28,609,729.89	
AP THAILAND PCL			26,855,700.000	9,348,630.94	
APA CORP			48,451.000	1,747,143.06	
APEX SILVER MINES			22,900.000	0.00	
APHTON CORP			11,691.000	0.00	
API GROUP CORP			28,738.000	646,030.24	
APOGEE ENTERPRISES INC			6,136.000	265,382.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
APOLLO COMMERCIAL REAL ESTATE			31,537.000	293,609.47	
APOLLO ENDOSURGERY INC			47,792.000	474,096.64	
APOLLO MEDICAL HOLDINGS INC			9,484.000	345,881.48	
APPFOLIO INC			3,558.000	442,899.84	
APPLE HOSPITALITY REIT INC			38,574.000	598,668.48	
APPLE INC			1,968,063.000	324,533,588.70	
APPLIED ENERGETICS INC			9,361.000	20,524.00	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE			8,953.000	1,272,489.89	
APPLIED MATERIALS INC			100,026.000	12,286,193.58	
APPLIED MOLECULAR TRANSPORT IN			5,191.000	1,661.12	
APPLIED OPTOELECTRONICS INC			7,882.000	17,419.22	
APPLIED THERAPEUTICS INC			1,855.000	1,504.59	
APPLIEDTHEORY CORP			5,601.000	0.00	
APREA THERAPEUTICS INC			124.250	552.92	
APTEVO THERAPEUTICS INC			5,014.000	10,228.56	
APTIV PLC			31,064.000	3,485,070.16	
APYX MEDICAL CORP			3,639.000	10,480.32	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00	
ARAVIVE INC			7,305.000	14,610.00	
ARBOR REALTY TRUST INC			24,233.000	278,437.17	
ARBUTUS BIOPHARMA CORP			7,548.000	22,870.44	
ARC DOCUMENT SOLUTIONS INC			7,014.000	22,234.38	
ARCBEST CORP			4,945.000	457,016.90	
ARCELLX INC			9,906.000	305,203.86	
ARCH CAPITAL GROUP LTD			63,754.000	4,326,983.98	
ARCH RESOURCES INC			2,336.000	307,090.56	
ARCHER-DANIELS-MIDLAND CO			84,909.000	6,763,850.94	
ARCONIC CORP			19,222.000	504,193.06	
ARCOS DORADOS HOLDINGS INC			36,442.000	280,967.82	
ARCOSA INC			10,457.000	659,941.27	
ARCUS BIOSCIENCES INC			9,701.000	176,946.24	
ARCUTIS BIOTHERAPEUTICS INC			4,696.000	51,656.00	
ARDELYX INC			6,351.000	30,421.29	
ARDMORE SHIPPING CORP			21,941.000	326,262.67	
AREZZO INDUSTRIA E COMERCIO SA			114,500.000	1,438,518.80	
ARGAN INC			3,361.000	136,019.67	
ARGO GROUP INTERNATIONAL HOLDI			9,456.000	276,966.24	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ARISTA NETWORKS INC			41,229.000	6,920,699.94	
ARK RESTAURANTS CORP			1,183.000	20,465.90	
ARLINGTON ASSET INVESTMENT COR			3,943.000	11,276.98	
ARLO TECHNOLOGIES INC			12,002.000	72,732.12	
ARMADA HOFFLER PROPERTIES INC			5,855.000	69,147.55	
ARMOUR RESIDENTIAL REIT INC			7,222.000	37,915.50	
ARROW FINANCIAL CORP			5,130.160	127,792.29	
ARROW RESOURCES DEVELOPMENT IN			2,800.000	0.00	
ARROWMARK FINANCIAL CORP			2,902.000	52,236.00	
ARTESIAN RESOURCES CORP			3,870.000	214,243.20	
ARTHUR J GALLAGHER & CO			67,785.000	12,967,948.35	
ARTISAN PARTNERS ASSET MANAGEM			8,588.000	274,644.24	
ARTIVION INC			9,824.000	128,694.40	
ASAHI INTECC CO LTD			900,000.000	15,715,682.11	
ASBURY AUTOMOTIVE GROUP INC			3,231.000	678,510.00	
ASCENDIS PHARMA A/S ADR			94,620.000	10,145,156.40	
ASCENT INDUSTRIES CO			482.000	4,405.48	
ASCENTIAL PLC			3,000,000.000	8,939,533.50	
ASE TECHNOLOGY HOLDING CO LTD			2,872,000.000	10,611,708.68	
ASENSUS SURGICAL INC			12.000	7.90	
ASFG INC			44.000	0.00	
ASGN INC			9,588.000	792,639.96	
ASHFORD INC			973.562	12,354.50	
ASICS CORP			86,600.000	2,440,078.30	
ASM INTERNATIONAL NV			6,464.000	2,611,784.08	
ASML HOLDING NV			27,500.000	18,679,334.85	
ASPEED TECHNOLOGY INC			26,000.000	2,250,102.63	
ASPEN AEROGELS INC			4,856.000	36,177.20	
ASSEMBLY BIOSCIENCES INC			9,181.000	7,715.71	
ASSERTIO HOLDINGS INC			2,669.000	17,001.53	
ASSICURAZIONI GENERALI SPA			557,400.000	11,130,693.28	
ASSOCIATED BANC-CORP			21,840.000	392,683.20	
ASSOCIATED BRITISH FOODS PLC			480,700.000	11,530,613.39	
ASSOCIATED CAPITAL GROUP INC			2,636.000	97,400.20	
ASSURANT INC			6,057.000	727,263.99	
ASSURED GUARANTY LTD			10,592.000	532,459.84	
ASTEC INDUSTRIES INC			5,305.000	218,831.25	
ASTELLAS PHARMA INC			1,000,000.000	14,148,321.58	
ASTRAZENECA PLC			165,510.000	22,985,708.37	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ASTRIA THERAPEUTICS INC			2,462.000	32,744.60	
ASTRONICS CORP			641,009.000	8,563,620.61	
ASTRONOVA INC			10,831.000	152,608.79	
ASTROTECH CORP			2.267	24.17	
ASURE SOFTWARE INC			241,897.000	3,507,506.50	
AT&T INC			997,411.000	19,200,161.75	
AT&T LATIN AMER CORP COM			30,700.000	0.00	
ATAI LIFE SCIENCES NV			23,742.000	42,973.02	
ATARA BIOTHERAPEUTICS INC			12,609.000	36,566.10	
ATEA PHARMACEUTICALS INC			9,799.000	32,826.65	
ATHENEX INC			85.000	113.05	
ATKORE INC			8,640.000	1,213,747.20	
ATLANTIC AMERICAN CORP			10,720.000	25,728.00	
ATLANTIC UNION BANKSHARES CORP			15,601.000	546,815.05	
ATLANTICA SUSTAINABLE INFRASTR			18,815.000	556,171.40	
ATLANTICUS HOLDINGS CORP			1,279.000	34,699.27	
ATLANTIS PLASTICS INC			1,094.000	437.60	
ATLASSIAN CORP			45,839.000	7,846,261.63	
ATMOS ENERGY CORP			33,296.000	3,741,138.56	
ATN INTERNATIONAL INC			2,389.000	97,757.88	
ATNA RESOURCES LTD			1,222.000	6.11	
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00	
ATRECA INC			3,922.000	4,471.08	
ATRICURE INC			10,214.000	423,370.30	
ATRION CORP			231.000	145,047.21	
ATS CORPORATION			51,000.000	2,132,552.55	
AUDACY INC			4,767.000	642.12	
AUDICODES LTD			4,907.000	73,997.56	
AUROBINDO PHARMA LTD			716,454.000	4,516,713.75	
AUTODESK INC			24,738.000	5,149,462.08	
AUTOGRILL SPA			307,230.000	2,203,014.22	
AUTOMATIC DATA PROCESSING INC			49,753.000	11,076,510.39	
AUTOSCOPE TECHNOLOGIES CORP			253.000	999.35	
AUTOZONE INC			2,585.000	6,354,317.75	
AVADO BRANDS INC COM			40,600.000	365.40	
AVALONBAY COMMUNITIES INC			19,336.000	3,249,608.16	
AVANOS MEDICAL INC			11,786.000	350,515.64	
AVANTAX INC			6,792.000	178,765.44	
AVERY DENNISON CORP			9,283.000	1,661,007.19	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AVIAT NETWORKS INC			3,073.000	105,895.58	
AVID BIOSERVICES INC			9,547.000	179,101.72	
AVID TECHNOLOGY INC			5,759.000	184,172.82	
AVIDITY BIOSCIENCES INC			13,024.000	199,918.40	
AVIDXCHANGE HOLDINGS INC			240,349.000	1,874,722.20	
AVIENT CORP			15,594.000	641,849.04	
AVINCI MEDIA CORP			4,781.000	0.00	
AVISTA CORP			13,440.000	570,528.00	
AVIVA PLC			1,367,628.000	6,835,036.72	
AVNET INC			15,337.000	693,232.40	
AVROBIO INC			4,859.000	4,859.00	
AWARE INC/MA			5,554.000	9,441.80	
AXCELIS TECHNOLOGIES INC			10,747.000	1,432,037.75	
AXCESS INTERNATIONAL INC			2,712.000	0.00	
AXION INTERNATIONAL HOLDINGS I			122.000	0.09	
AXOGEN INC			9,782.000	92,439.90	
AXONICS INC			108,810.000	5,936,673.60	
AXOS FINANCIAL INC			12,885.000	475,714.20	
AXSOME THERAPEUTICS INC			4,450.000	274,476.00	
AZEK CO INC/THE			19,188.000	451,685.52	
AZENTA INC			63.000	2,811.06	
AZZ INC			4,271.000	176,136.04	
B RILEY FINANCIAL INC			2,390.000	67,852.10	
B&G FOODS INC			12,931.000	200,818.43	
B&M EUROPEAN VALUE RETAIL SA			229,622.000	1,368,759.62	
B2GOLD CORP			2,394,200.000	9,446,948.68	
B3 SA - BRASIL BOLSA BALCAO			356,225.000	725,763.87	
BABCOCK & WILCOX ENTERPRISES I			7,677.000	46,522.62	
BADGER METER INC			5,322.000	648,326.04	
BADGER PAPER MILLS INC			2,800.000	0.00	
BAE SYSTEMS PLC			662,400.000	8,047,734.54	
BAIDU INC ADR			6,788.000	1,024,444.96	
BAIDU INC HK/09888			221,750.000	4,200,564.96	
BAKER HUGHES CO			193,275.000	5,577,916.50	
BALCHEM CORP			6,136.000	776,081.28	
BALL CORP			35,991.000	1,983,464.01	
BALLY'S CORP			422.000	8,237.44	
BANC OF CALIFORNIA INC			6,419.000	80,430.07	
BANCA POPOLARE DI SONDRIO SPA			161,479.000	686,667.70	

Asset Detail

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As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANCFIRST CORP			4,212.000	350,017.20	
BANCO DEL BAJIO SA			641,193.000	2,327,769.22	
BANCO DO BRASIL SA			323,100.000	2,494,183.52	
BANCO LATINOAMERICANO DE COMER			8,725.000	151,640.50	
BANCORP INC/THE			6,660.000	185,481.00	
BANDWIDTH INC			2,898.000	44,049.60	
BANGKOK BANK PCL			938,100.000	4,156,226.13	
BANK CENTRAL ASIA TBK PT			58,185,100.000	33,953,696.92	
BANK FIRST CORP			3,003.000	220,960.74	
BANK MANDIRI PERSERO TBK PT			7,671,500.000	5,282,476.57	
BANK OF AMERICA CORP			800,199.000	22,885,691.40	
BANK OF FLORIDA CORP			1,663.000	0.00	
BANK OF HAWAII CORP			6,408.000	333,728.64	
BANK OF MARIN BANCORP			3,395.000	74,316.55	
BANK OF NEW YORK MELLON CORP/T			93,730.000	4,259,091.20	
BANK OF NOVA SCOTIA			152,400.000	7,665,325.30	
BANK OF NT BUTTERFIELD & SON L			9,266.000	250,182.00	
BANK OF SOUTH CAROLINA CORP			3,090.000	48,883.80	
BANK RAKYAT INDONESIA PERSERO			13,658,770.000	4,308,637.55	
BANK7 CORP			8,200.000	201,310.00	
BANKFINANCIAL CORP			3,369.000	29,478.75	
BANKUNITED FINANCIAL CORP			4,941.000	24.71	
BANKWELL FINANCIAL GROUP INC			6,895.000	170,651.25	
BANNER CORP			8,097.000	440,233.89	
BAR HARBOR BANKSHARES			1,884.000	49,831.80	
BARNES & NOBLE EDUCATION INC			3,409.000	5,181.68	
BARNES GROUP INC			10,997.000	442,959.16	
BARNWELL INDUSTRIES INC			1,885.000	4,090.45	
BARRATT DEVELOPMENTS PLC			1,052,900.000	6,073,168.53	
BARRETT BUSINESS SERVICES INC			4,260.000	377,606.40	
BATH & BODY WORKS INC			26,188.000	957,957.04	
BAUDAX BIO INC			1.000	1.70	
BAUSCH HEALTH COS INC			56,339.000	456,345.90	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			57,860.000	2,346,801.60	
BAYCURRENT CONSULTING INC			554,000.000	22,686,153.66	
BB LIQUIDATING INC			31,721.000	79.30	
BBX CAPITAL INC			9.400	75.48	
BCB BANCORP INC			1,795.000	23,568.35	

Asset Detail

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As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BEACON ROOFING SUPPLY INC			12,894.000	758,811.90	
BEAM THERAPEUTICS INC			9,723.000	297,718.26	
BEARD CO/THE			1,181.000	0.00	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	370.58	
BEAZER HOMES USA INC			5,117.000	81,257.96	
BEAZLEY PLC			182,050.000	1,344,946.95	
BEBE STORES INC			399.000	1,695.75	
BECTON DICKINSON & CO			41,617.000	10,301,872.18	
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	6,754,851.91	
BEL FUSE INC			7,524.000	278,092.98	
BELDEN INC			6,943.000	602,444.11	
BELIEVING TODAY INC			3,700.000	0.00	
BELLEROPHON THERAPEUTICS INC			5,771.000	45,533.19	
BELLICUM PHARMACEUTICALS INC			490.800	161.96	
BELLRING BRANDS INC			22,185.000	754,290.00	
BENCHMARK ELECTRONICS INC			8,839.000	209,395.91	
BERKELEY GROUP HOLDINGS PLC			96,181.000	4,991,198.21	
BERKSHIRE HATHAWAY INC			302,533.000	93,413,114.41	
BEST BUY CO INC			32,857.000	2,571,717.39	
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00	
BEYOND AIR INC			13,829.000	93,345.75	
BEYONDSRING INC			6,153.000	6,891.36	
BGC PARTNERS INC			49,385.000	258,283.55	
BGF RETAIL CO LTD			11,824.000	1,650,283.65	
BHP GROUP LTD			293,300.000	9,277,751.39	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BID CORP LTD			117,157.000	2,631,369.00	
BIDVEST GROUP LTD/THE			185,316.000	2,646,908.87	
BIG 5 SPORTING GOODS CORP			6,196.000	47,647.24	
BIG LOTS INC			9,124.000	99,999.04	
BIGLARI HOLDINGS INC			783.000	132,483.60	
BIO-RAD LABORATORIES INC			17,498.000	8,381,891.96	
BIO-TECHNE CORP			21,733.000	1,612,371.27	
BIOGEN INC			22,768.000	6,330,187.04	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLASE INC			40.680	11.44	
BIOLIFE SOLUTIONS INC			9,988.000	217,239.00	
BIOMARIN PHARMACEUTICAL INC			14,685.000	1,427,969.40	

Asset Detail

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As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BIOMERICA INC			562.000	1,050.94	
BIOPURE CORP			374.000	0.00	
BIOSIG TECHNOLOGIES INC			9,527.000	10,860.78	
BIOSTAGE INC			68.000	435.20	
BIOVENTUS INC			6,393.000	6,840.51	
BIOXCEL THERAPEUTICS INC			16,048.000	299,455.68	
BIRKS GROUP INC			432.000	3,503.52	
BJ'S RESTAURANTS INC			5,492.000	160,036.88	
BJ'S WHOLESALE CLUB HOLDINGS I			165,681.000	12,603,353.67	
BK TECHNOLOGIES CORP			1,135.000	3,234.75	
BLACKBAUD INC			9,257.000	641,510.10	
BLACKLINE INC			8,935.000	599,985.25	
BLACKROCK CAPITAL INVESTMENT C			4,943.000	17,053.35	
BLACKROCK INC			17,850.000	11,943,792.00	
BLACKSTONE MORTGAGE TRUST INC			25,118.000	448,356.30	
BLONDER TONGUE LABORATORIES IN			2,737.000	656.88	
BLUE RIVER BANCSHARES INC			962.000	0.00	
BLUEBIRD BIO INC			10,895.000	34,646.10	
BLUELINX HOLDINGS INC			3,314.000	225,219.44	
BLUEROCK HOMES TRUST INC			1,622.000	32,148.04	
BM TECHNOLOGIES INC			656.000	2,309.12	
BMC INDS INC MINN COM			26,300.000	0.00	
BNP PAR-CW23 DONGGUAN YIHE WTS EXP 21-AUG-2023			167,402.000	1,285,647.36	
BNP PARIBAS SA			170,100.000	10,203,092.05	
BNS HOLDING INC			94.000	0.00	
BOEING CO/THE			69,026.000	14,663,193.18	
BOISE CASCADE CO			8,022.000	507,391.50	
BOLIDEN AB NPV (POST SPLIT)			225,900.000	8,883,897.54	
BOMBAY CO			19,600.000	0.00	
BON-TON STORES INC/THE			1,828.000	0.18	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	0.81	
BOOKING HOLDINGS INC			4,447.000	11,795,267.27	
BOOT BARN HOLDINGS INC			29,910.000	2,292,302.40	
BORGWARNER INC			48,666.000	2,389,987.26	
BOSTON PROPERTIES INC			23,216.000	1,256,449.92	
BOSTON SCIENTIFIC CORP			197,282.000	9,870,018.46	
BOX INC			25,732.000	689,360.28	
BOYDS COLLECTION LTD/THE			53,633.000	5.36	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BP FLY CORP			2,067.000	0.00	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BRADY CORP			9,771.000	524,995.83	
BRAEMAR HOTELS & RESORTS INC			18,512.000	71,456.32	
BRANDYWINE REALTY TRUST			31,244.000	147,784.12	
BREMBO SPA			154,561.000	2,266,957.78	
BRIDGEWATER BANCSHARES INC			43,325.000	469,643.00	
BRIDGFORD FOODS CORP			5,528.000	75,623.04	
BRIGGS & STRATTON ESCROW			6,478.000	1,035.83	
BRIGHTCOVE INC			8,190.000	36,445.50	
BRIGHTHOUSE FINANCIAL INC			12,553.000	553,712.83	
BRIGHTSPIRE CAPITAL INC			11,485.000	67,761.50	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00	
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,356,000.000	1,035,446.08	
BRINK'S CO/THE			9,119.000	609,149.20	
BRINKER INTERNATIONAL INC			4,545.000	172,710.00	
BRISTOL-MYERS SQUIBB CO			283,607.000	19,656,801.17	
BRISTOW GROUP INC			6,476.000	145,062.40	
BROADCOM INC			50,100.000	32,141,154.00	
BROADRIDGE FINANCIAL SOLUTIONS			13,494.000	1,977,815.58	
BROADSTONE NET LEASE INC			23,538.000	400,381.38	
BROOKDALE SENIOR LIVING INC			38,312.000	113,020.40	
BROOKLINE BANCORP INC			21,493.000	225,676.50	
BROWN & BROWN INC			26,949.000	1,547,411.58	
BROWN-FORMAN CORP			32,180.000	2,068,208.60	
BRP INC SUB VTG			68,383.000	5,343,914.05	
BRT APARTMENTS CORP			2,863.000	56,458.36	
BRUNELLO CUCINELLI SPA			19,210.000	1,908,625.93	
BSML INC			1,459.000	0.00	
BSQUARE CORP			1,406.000	1,560.66	
BUCKLE INC/THE			5,570.000	198,793.30	
BUDWEISER BREWING CO APAC LTD HK/01876			694,100.000	2,117,681.63	
BUILD-A-BEAR WORKSHOP INC			5,094.000	118,384.56	
BUILDING MATLS HLDG CORP COM			12,400.000	0.00	
BUMBLE INC			14,089.000	275,439.95	
BUNGE LTD			35,505.000	3,391,437.60	
BURCKHARDT COMPRESSION HOLDING			2,685.000	1,669,399.59	
BUREAU VERITAS SA			942,024.000	27,091,038.48	
BURLINGTON STORES INC			3,705.000	748,780.50	

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BUSINESS FIRST BANCSHARES INC			3,006.000	51,492.78	
BUTLER INTERNATIONAL INC			4,024.000	0.00	
BUYSELL TECHNOLOGIES CO LTD			23,900.000	982,290.24	
C&F FINANCIAL CORP			1,552.000	80,253.92	
C4 THERAPEUTICS INC			6,027.000	18,924.78	
CABOT CORP			10,696.000	819,741.44	
CACHE INC			3,062.000	0.00	
CACTUS INC			10,495.000	432,708.85	
CADENCE BANK			33,486.000	695,169.36	
CADENCE DESIGN SYSTEMS INC			50,037.000	10,512,273.33	
CADIZ INC			14,650.000	59,186.00	
CAE INC			606,121.000	13,686,819.93	
CAESARS ENTERTAINMENT INC			24,600.000	1,200,726.00	
CAESARSTONE LTD			5,442.000	22,475.46	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAL DIVE INTERNATIONAL INC			9,001.000	0.01	
CAL-MAINE FOODS INC			7,212.000	439,138.68	
CALAMP CORP			6,444.000	23,133.96	
CALAVO GROWERS INC			2,935.000	84,439.95	
CALBEE INC			37,100.000	772,440.50	
CALERES INC			8,873.000	191,922.99	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00	
CALIFORNIA FIRST LEASING CORP			2,661.000	41,777.70	
CALIFORNIA RESOURCES CORP			13,600.000	523,600.00	
CALIFORNIA WATER SERVICE GROUP			10,181.000	592,534.20	
CALITHERA BIOSCIENCES INC			20.000	1.10	
CALIX INC			8,709.000	466,715.31	
CALLON PETROLEUM CO			4,253.000	142,220.32	
CALMARE THERAPEUTICS INC			1,369.000	0.14	
CALYXT INC			14,291.000	5,001.85	
CAMBEX CORP			5,237.000	0.52	
CAMBRIDGE BANCORP			1,343.000	86,878.67	
CAMBRIDGE HEART INC			5,193.000	0.00	
CAMDEN NATIONAL CORP			4,051.000	146,605.69	
CAMDEN PROPERTY TRUST			12,627.000	1,323,814.68	
CAMPBELL SOUP CO			47,450.000	2,608,801.00	
CAMPING WORLD HOLDINGS INC			7,062.000	147,383.94	
CANADIAN PACIFIC RAILWAY LTD			381,591.000	29,343,610.57	
CANADIAN SOLAR INC			9,392.000	373,895.52	

Asset Detail

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Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CANADIAN TIRE CORP LTD CL A			74,500.000	9,708,918.61	
CANNAE HOLDINGS INC			13,296.000	268,313.28	
CANO PETROLEUM INC			3,018.000	0.00	
CANTERBURY PARK HOLDING CORP			990.000	24,116.40	
CAPGEMINI SE			108,050.000	20,044,500.01	
CAPITAL CITY BANK GROUP INC			2,422.000	70,988.82	
CAPITAL ONE FINANCIAL CORP			49,116.000	4,722,994.56	
CAPITAL SOUTHWEST CORP			1,491.000	26,509.98	
CAPITEC BANK HOLDINGS LTD			24,354.000	2,316,584.60	
CAPITOL BANCORP LTD			1,356.000	0.00	
CAPITOL FEDERAL FINANCIAL INC			23,155.000	155,833.15	
CAPRICOR THERAPEUTICS INC			20,949.000	88,404.78	
CAPSTONE GREEN ENERGY CORP			104.000	138.32	
CARA THERAPEUTICS INC			9,713.000	47,690.83	
CARDIFF ONCOLOGY INC			58.000	95.70	
CARDINAL HEALTH INC			29,538.000	2,230,119.00	
CARDIOVASCULAR SYSTEMS INC			11,727.000	232,898.22	
CARECLOUD INC			11,932.000	39,972.20	
CAREMAX INC			12,203.000	32,582.01	
CARETRUST REIT INC			17,341.000	339,536.78	
CARGURUS INC			14,956.000	279,378.08	
CARIBOU BIOSCIENCES INC			15,705.000	83,393.55	
CARLISLE COS INC			45,164.000	10,210,225.48	
CARLSBERG AS			99,591.000	15,440,014.73	
CARMAX INC			22,545.000	1,449,192.60	
CARNIVAL CORP			172,375.000	1,749,606.25	
CARPENTER TECHNOLOGY CORP			10,705.000	479,155.80	
CARRIER GLOBAL CORP			95,639.000	4,375,484.25	
CARROLS RESTAURANT GROUP INC			6,750.000	15,052.50	
CARS.COM INC			9,907.000	191,205.10	
CARTER'S INC			5,998.000	431,376.16	
CASELLA WASTE SYSTEMS INC			8,342.000	689,549.72	
CASH TECHNOLOGIES INC			787.000	0.00	
CASI PHARMACEUTICALS HOLDINGS			2,936.000	6,752.80	
CASS INFORMATION SYSTEMS INC			1,990.000	86,186.90	
CASSAVA SCIENCES INC			694.000	16,739.28	
CASTLE BIOSCIENCES INC			2,373.000	53,914.56	
CATALENT INC			20,647.000	1,356,714.37	
CATALINA LIGHTING INC			910.000	0.00	



Asset Detail

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CATALYST BIOSCIENCES INC			16,348.000	3,384.04	
CATALYST PHARMACEUTICALS INC			35,726.000	592,337.08	
CATERPILLAR INC			70,140.000	16,050,837.60	
CATHAY GENERAL BANCORP			14,798.000	510,826.96	
CATO CORP/THE			5,538.000	48,955.92	
CATSKILL LITIGATION TRUST			3,760.000	0.00	
CAVCO INDUSTRIES INC			1,884.000	598,622.16	
CB FINANCIAL SERVICES INC			356.000	7,693.16	
CB144A APPVION ESCROW			102.000	0.00	
CBIZ INC			21,656.000	1,071,755.44	
CBL & ASSOCIATES PROPERTIES IN			398.000	10,204.72	
CBOE GLOBAL MARKETS INC			12,163.000	1,632,761.12	
CBRE GROUP INC			41,284.000	3,005,888.04	
CDW CORP/DE			17,753.000	3,459,882.17	
CECO ENVIRONMENTAL CORP			2,022.000	28,287.78	
CEL-SCI CORP			27.000	62.64	
CELADON GROUP INC			3,024.000	0.30	
CELANESE CORP			60,277.000	6,563,562.53	
CELCUITY INC			8,570.000	87,842.50	
CELLDEX THERAPEUTICS INC			5,148.000	185,225.04	
CELLNEX TELECOM SA			235,230.000	9,139,027.06	
CELSIUS HOLDINGS INC			6,314.000	586,823.16	
CENTENE CORP			76,325.000	4,824,503.25	
CENTERPOINT ENERGY INC			119,421.000	3,518,142.66	
CENTERSPACE			1,578.000	86,206.14	
CENTOGENE NV			3,825.000	2,501.17	
CENTRAL GARDEN & PET CO			7,430.000	290,290.10	
CENTRAL PACIFIC FINANCIAL CORP			504.000	9,021.60	
CENTRAL PLAZA HOTEL PCL			1,035,500.000	1,695,803.51	
CENTRUS ENERGY CORP			811.000	26,114.20	
CENTURY CASINOS INC			269.000	1,971.77	
CENTURY COMMUNITIES INC			3,746.000	239,444.32	
CENVEO INC			1,035.000	0.00	
CERBCO INC CL A			500.000	0.00	
CERENCE INC			5,888.000	165,393.92	
CERIDIAN HCM HOLDING INC			103,740.000	7,595,842.80	
CERTARA INC			18,516.000	446,420.76	
CERUS CORP			46,565.000	138,298.05	
CEVA INC			4,057.000	123,454.51	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CF INDUSTRIES HOLDINGS INC			22,493.000	1,630,517.57	
CH ROBINSON WORLDWIDE INC			19,380.000	1,925,790.60	
CHAILEASE HOLDING CO LTD			586,131.000	4,302,497.04	
CHAMPION ENTERPRISES INC			21,400.000	0.00	
CHAMPION INDUSTRIES INC/WV			20.000	0.00	
CHAMPIONS ONCOLOGY INC			5,587.000	22,459.74	
CHAMPIONX CORP			36,134.000	980,315.42	
CHANNELL COMMERCIAL CORP			3,181.000	0.00	
CHARLES & COLVARD LTD			1,039.000	966.27	
CHARLES RIVER LABORATORIES INT			5,833.000	1,177,216.06	
CHARLES SCHWAB CORP/THE			174,876.000	9,160,004.88	
CHARTER COMMUNICATIONS INC			12,076.000	4,318,498.36	
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00	
CHASE CORP			2,303.000	241,193.19	
CHATHAM LODGING TRUST			6,954.000	72,947.46	
CHAZAK VALUE CORP COM			216.000	0.00	
CHECK POINT SOFTWARE TECHNOLOG			11,465.000	1,490,450.00	
CHEFS' WAREHOUSE INC/THE			3,097.000	105,452.85	
CHEGG INC			18,587.000	302,968.10	
CHEMBIO DIAGNOSTICS INC			13,159.000	5,818.91	
CHENIERE ENERGY INC			156,314.000	24,635,086.40	
CHENIERE ENERGY PARTNERS LP			20,549.000	972,378.68	
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	11,653.54	
CHERRY HILL MORTGAGE INVESTMEN			3,937.000	21,732.24	
CHESAPEAKE UTILITIES CORP			4,255.000	544,597.45	
CHEVRON CORP			215,682.000	35,190,675.12	
CHICAGO RIVET & MACHINE CO			213.000	6,330.36	
CHICO'S FAS INC			23,806.000	130,933.00	
CHILDREN'S PLACE INC/THE			4,798.000	193,119.50	
CHIMERA INVESTMENT CORP			32,632.000	184,044.48	
CHIMERIX INC			2,613.000	3,292.38	
CHINA CGAME INC			1,663.000	0.00	
CHINA COMMUNICATIONS SERVICES HK/00552			10,034,000.000	4,933,947.33	
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	3,078,010.68	
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			4,751,000.000	7,504,812.11	
CHINA OVERSEAS LAND & INVESTME HK/00688			2,689,863.000	6,496,831.48	
CHINA PETROLEUM & CHEMICAL COR HK/00386			19,102,000.000	11,290,935.57	
CHINA SKY ONE MEDICAL INC			581.000	0.00	
CHIPOTLE MEXICAN GRILL INC			8,316.000	14,206,139.64	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CHORD ENERGY CORP			7,416.000	966,684.04	
CHRISTOPHER & BANKS CORP			3,462.000	0.35	
CHUBB LTD			57,092.000	11,086,124.56	
CHURCH & DWIGHT CO INC			45,771.000	4,046,614.11	
CHUY'S HOLDINGS INC			4,235.000	151,824.75	
CIBL INC			22.000	0.00	
CIGNA GROUP/THE			36,213.000	9,253,507.89	
CIMPRESS PLC			5,093.000	223,175.26	
CINCINNATI FINANCIAL CORP			31,868.000	3,571,765.44	
CINEWORLD GROUP PLC WTS EXP 01/01/2059			37,689.000	1,280.79	
CINTAS CORP			12,028.000	5,565,115.04	
CIPRICO INC			5,400.000	0.00	
CIRCLE ENTERTAINMENT INC			8,246.000	0.01	
CIRCOR INTERNATIONAL INC			2,872.000	89,376.64	
CIRCUIT CITY STORES INC			21,085.000	0.00	
CISCO SYSTEMS INC			502,689.000	26,278,067.49	
CITI TRENDS INC			5,819.000	110,677.38	
CITIGROUP INC			222,060.000	10,412,393.40	
CITIZENS & NORTHERN CORP			806.000	17,232.28	
CITIZENS COMMUNITY BANCORP INC			1,338.000	14,196.18	
CITIZENS FINANCIAL GROUP INC			100,147.000	3,041,464.39	
CITIZENS INC/TX			5,402.000	20,041.42	
CITY BANK/LYNNWOOD WA			1,072.000	0.00	
CITY HOLDING CO			3,633.000	330,167.04	
CITY OFFICE REIT INC			13,330.000	91,977.00	
CIVEO CORP			614.000	12,679.10	
CIVISTA BANCSHARES INC			662.000	11,174.56	
CIVITAS RESOURCES INC			12,701.000	867,986.34	
CLARIVATE PLC			250,000.000	2,347,500.00	
CLARUS CORP			4,931.000	46,597.95	
CLEAN ENERGY FUELS CORP			15,013.000	65,456.68	
CLEARFIELD INC			4,755.000	221,487.90	
CLEARSIDE BIOMEDICAL INC			3,006.000	3,126.24	
CLEARSTORY SYSTEMS INC			219.000	0.00	
CLEARWATER PAPER CORP			3,806.000	127,196.52	
CLEARWAY ENERGY INC			18,241.000	569,268.83	
CLICKS GROUP LTD			179,672.000	2,603,864.24	
CLIMB GLOBAL SOLUTIONS INC			5,128.000	273,271.12	
CLOROX CO/THE			25,388.000	4,017,397.12	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CLOVIS ONCOLOGY INC			7,119.000	774.55	
CLST HOLDINGS INC			3,920.000	66.25	
CME GROUP INC			45,405.000	8,695,965.60	
CMS ENERGY CORP			65,857.000	4,042,302.66	
CMTSU LIQUIDATION INC			7,875.000	0.79	
CNO FINANCIAL GROUP INC			40,250.000	893,147.50	
CNX RESOURCES CORP			25,460.000	407,869.20	
COAL INDIA LTD			2,436,000.000	6,332,873.98	
COCA-COLA CO/THE			461,878.000	28,650,292.34	
COCA-COLA CONSOLIDATED INC			1,545.000	826,698.60	
COCA-COLA EUROPACIFIC PARTNERS			296,267.000	17,510,232.95	
COCHLEAR LTD			90,000.000	14,267,081.48	
CODEXIS INC			9,195.000	38,067.30	
COEUR MINING INC			43,373.000	173,058.27	
COGENT COMMUNICATIONS HOLDINGS			7,416.000	472,547.52	
COGNIZANT TECHNOLOGY SOLUTIONS			207,002.000	12,612,631.86	
COHEN & CO INC			183.000	1,254.86	
COHEN & STEERS INC			4,982.000	318,648.72	
COHERENT CORP			14,939.000	568,877.12	
COHERUS BIOSCIENCES INC			22,485.000	153,797.40	
COHU INC			4,459.000	171,181.01	
COLDWATER CREEK INC			2,034.000	0.00	
COLGATE-PALMOLIVE CO			115,949.000	8,713,567.35	
COLLEGIUM PHARMACEUTICAL INC			15,306.000	367,190.94	
COLONIAL BANCGROUP INC/THE			63,000.000	0.00	
COLONY BANKCORP INC			1,102.000	11,240.40	
COLUMBIA BANKING SYSTEM INC			31,739.175	679,853.12	
COLUMBUS MCKINNON CORP/NY			3,017.000	112,111.72	
COMCAST CORP			850,716.000	32,250,643.56	
COMDIAL CORP			222.000	0.00	
COMERICA INC			15,015.000	651,951.30	
COMFORT SYSTEMS USA INC			9,412.000	1,373,775.52	
COMMERCIAL INTERNATIONAL BANK			708,635.000	1,173,619.18	
COMMERCIAL METALS CO			22,136.000	1,082,450.40	
COMMSCOPE HOLDING CO INC			35,118.000	223,701.66	
COMMUNITY BANK SYSTEM INC			8,904.000	467,370.96	
COMMUNITY FINANCIAL CORP/THE			3,223.000	106,777.99	
COMMUNITY HEALTH SYSTEMS INC			20,326.000	99,597.40	
COMMUNITY HEALTHCARE TRUST INC			3,829.000	140,141.40	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COMMUNITY TRUST BANCORP INC			2,736.000	103,831.20	
COMMUNITY WEST BANCSHARES			1,044.000	13,206.60	
COMMVault SYSTEMS INC			6,979.000	395,988.46	
COMPAL ELECTRONICS INC			6,541,000.000	5,424,427.29	
COMPAL ELECTRONICS INC GDR			507,200.000	2,103,104.80	
COMPASS GROUP PLC			918,803.000	23,095,977.20	
COMPUTER PROGRAMS AND SYSTEMS			8,261.000	249,482.20	
COMPUTER TASK GROUP INC			7,663.000	55,556.75	
COMPX INTERNATIONAL INC			1,833.000	33,140.64	
COMSCORE INC			20,898.000	25,704.54	
COMSTOCK RESOURCES INC			16,299.000	175,866.21	
COMTECH TELECOMMUNICATIONS COR			7,187.000	89,693.76	
CONAGRA BRANDS INC			54,644.000	2,052,428.64	
CONDUENT INC			27,134.000	93,069.62	
CONE MLS CORP N C			20,100.000	0.00	
CONMED CORP			5,552.000	576,630.72	
CONN'S INC			3,697.000	22,403.82	
CONNECTONE BANCORP INC			2,271.000	40,151.28	
CONOCOPHILLIPS			160,908.000	15,963,682.68	
CONRAD INDUSTRIES INC			2,346.000	31,647.54	
CONSENSUS CLOUD SOLUTIONS INC			2,798.000	95,383.82	
CONSOL ENERGY INC			6,374.000	371,412.98	
CONSOLIDATED COMMUNICATIONS HO			14,791.000	38,160.78	
CONSOLIDATED EDISON INC			67,567.000	6,464,134.89	
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00	
CONSOLIDATED WATER CO LTD			9,537.000	156,692.91	
CONSTELLATION BRANDS INC			21,662.000	4,893,229.18	
CONSTELLATION ENERGY CORP			53,816.000	4,224,556.00	
CONSTELLIUM SE			25,849.000	394,972.72	
CONSUMER PORTFOLIO SERVICES IN			197.000	2,105.93	
CONTANGO ORE INC			279.000	7,848.27	
CONTINENTAL AG			104,371.000	7,815,105.73	
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13	
CONTRA ABIOMED INC			8,394.000	0.00	
CONTRA ADAMAS PHARMAC			6,244.000	0.00	
CONTRA ADAMAS PHARMACE			6,244.000	0.00	
CONTRA CCUR HOLDINGS			321.000	0.00	
CONTRA COMMUNICATIONS			486.000	4.86	
CONTRA CONCERT PHARMAC			18,492.000	0.00	

Asset Detail

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As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CONTRA FLEXION THERAPE			4,787.000	0.00	
CONTRA OYSTER POINT PHARMA INC			2,917.000	0.00	
CONTRA RADIUS HEALTH I			6,911.000	691.10	
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00	
COOPER COS INC/THE			8,856.000	3,306,476.16	
COOPER-STANDARD HOLDINGS INC			2,625.000	37,380.00	
COPA HOLDINGS SA			25,111.000	2,319,000.85	
COPART INC			55,809.000	4,197,394.89	
CORCEPT THERAPEUTICS INC			27,882.000	603,924.12	
CORECIVIC INC			20,142.000	185,306.40	
COREENERGY INFRASTRUCTURE TRUST			300.000	384.00	
CORINTHIAN COLLEGES INC			11,399.000	0.00	
CORNING INC			407,701.000	14,383,691.28	
CORPORATE OFFICE PROPERTIES TR			18,699.000	443,353.29	
CORTEVA INC			97,931.000	5,906,218.61	
CORUS BANKSHARES INC			10,586.000	0.00	
CORVEL CORP			4,936.000	939,222.08	
COSTAR GROUP INC			80,047.000	5,511,235.95	
COSTCO WHOLESALE CORP			76,912.000	38,215,265.44	
COTERRA ENERGY INC			138,509.000	3,399,010.86	
COUSINS PROPERTIES INC			13.000	277.94	
COVENANT LOGISTICS GROUP INC			4,425.000	156,733.50	
COVESTRO AG			100,000.000	4,142,633.85	
CPI AEROSTRUCTURES INC			1,147.000	4,358.60	
CPI CORP			1,363.000	0.00	
CRA INTERNATIONAL INC			3,646.000	393,111.72	
CRACKER BARREL OLD COUNTRY STO			4,752.000	539,827.20	
CRAZY WOMAN CREEK BANCORP INC			437.000	10,164.62	
CREATIVE MEDIA & COMMUNITY TRU			927.000	3,772.89	
CREDICORP LTD			27,818.000	3,682,825.02	
CRESCENT ENERGY CO			3,411.000	38,578.41	
CRESTWOOD EQUITY PARTNERS LP			259,412.000	6,467,141.16	
CREXENDO INC			1,541.000	2,450.19	
CRINETICS PHARMACEUTICALS INC			13,365.000	214,641.90	
CROCS INC			13,082.000	1,654,088.08	
CROSS COUNTRY HEALTHCARE INC			13,130.000	293,061.60	
CROSSROADS IMPACT CORP			77.000	523.60	
CROWN CASTLE INC			49,643.000	6,644,219.12	
CRYOPORT INC			5,653.000	135,672.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CSG SYSTEMS INTERNATIONAL INC			6,995.000	375,631.50	
CSL LTD			136,390.000	26,335,398.49	
CSP INC			1,152.000	15,632.64	
CSW INDUSTRIALS INC			2,655.000	368,859.15	
CSX CORP			269,684.000	8,074,338.96	
CTO REALTY GROWTH INC			11,293.000	194,917.18	
CTS CORP			5,475.000	270,793.50	
CTS EVENTIM AG & CO KGAA			425,939.000	26,585,643.95	
CUE BIOPHARMA INC			4,170.000	14,886.90	
CULLINAN ONCOLOGY INC			11,342.000	116,028.66	
CULP INC			4,944.000	25,708.80	
CUMBERLAND PHARMACEUTICALS INC			559.000	1,090.05	
CUMMINS INC			23,288.000	5,563,037.44	
CUMULUS MEDIA INC			6,040.000	22,287.60	
CUREVAC NV			29,528.000	205,810.16	
CURIS INC			8,415.000	5,015.34	
CUSHMAN & WAKEFIELD PLC			20,013.000	210,937.02	
CUTERA INC			7,804.000	184,330.48	
CV HOLDINGS INC/UNITED STATES			5,499.000	109.98	
CVB FINANCIAL CORP			20,728.000	345,743.04	
CVR CATALYST CONTRA			16,348.000	0.00	
CVR ENERGY INC			7,129.000	233,688.62	
CVR F STAR			350.000	0.00	
CVR F STAR THERAPEUTIC			350.000	0.00	
CVS HEALTH CORP			162,958.000	12,109,408.98	
CYBERAGENT INC			1,500,000.000	12,566,685.00	
CYBERARK SOFTWARE LTD			184,146.000	27,249,925.08	
CYBERCARE INC COM			5,500.000	0.00	
CYCLERION THERAPEUTICS INC			7,417.000	3,218.24	
CYMABAY THERAPEUTICS INC			7,125.000	62,130.00	
CYTODYN INC			78,238.000	28,165.68	
CYTOKINETICS INC			11,628.000	409,189.32	
D7 ENTERPRISES INC			18.000	0.00	
DADA NEXUS LTD ADR			106,645.000	903,283.15	
DAIKIN INDUSTRIES LTD			50,800.000	9,029,033.56	
DAILY JOURNAL CORP			345.000	98,311.20	
DAKTRONICS INC			9,699.000	54,993.33	
DALATA HOTEL GROUP PLC			442,121.000	2,012,634.49	
DALLASNEWS CORP			379.000	1,675.18	



Asset Detail

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As Of Date : 3/31/2023

Acct Base Currency Code : USD

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			24,993.000	376,144.65	
DANAHER CORP			79,291.000	19,984,503.64	
DANAOS CORP			3,495.000	190,896.90	
DARDEN RESTAURANTS INC			13,954.000	2,165,102.64	
DATA I/O CORP			5,002.000	24,859.94	
DATATEC SYS INC COM			25,900.000	0.00	
DATATRAK INTERNATIONAL INC			59.000	32.45	
DAVE & BUSTER'S ENTERTAINMENT			10,649.000	391,776.71	
DAVITA INC			6,302.000	511,155.22	
DAXOR CORP			2,075.000	21,704.50	
DB INSURANCE CO LTD			141,751.000	8,155,436.29	
DBS GROUP HOLDINGS LTD			361,400.000	8,970,102.67	
DCP MIDSTREAM LP			483,872.000	20,187,139.84	
DECHRA PHARMACEUTICALS PLC			20,800.000	681,531.24	
DECIPHERA PHARMACEUTICALS INC			9,741.000	150,498.45	
DECORATOR INDUSTRIES INC			831.000	0.00	
DEERE & CO			33,525.000	13,841,802.00	
DELCATH SYSTEMS INC			2.000	11.48	
DELEK US HOLDINGS INC			11,418.000	262,043.10	
DELIA*S INC			3,437.000	0.00	
DELIVERY HERO SE			19,473.000	663,677.55	
DELL TECHNOLOGIES INC			9,213.000	370,454.73	
DELPHAX TECHNOLOGIES INC			7,074.000	318.33	
DELTA AIR LINES INC			86,766.000	3,029,868.72	
DELTA APPAREL INC			5,201.000	57,211.00	
DELTA ELECTRONICS INC			198,000.000	1,957,402.09	
DELTAGEN INC			13,680.000	0.01	
DELUXE CORP			8,516.000	136,256.00	
DENBURY INC			7,991.000	700,251.33	
DENBURY INC NEW WTS EXP 09/16/2023			87.000	0.00	
DENNY'S CORP			14,393.000	160,625.88	
DENTSPLY SIRONA INC			47,754.000	1,875,777.12	
DERMTECH INC			6,482.000	23,853.76	
DESCARTES SYS GROUP INC			37,490.000	3,021,693.72	
DESIGN THERAPEUTICS INC			7,633.000	44,042.41	
DESIGNER BRANDS INC			12,386.000	108,253.64	
DESPEGAR.COM CORP			9,704.000	59,582.56	
DESTINATION MATERNITY CORP			3,060.000	0.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DEUTSCHE BOERSE AG			50,000.000	9,748,172.63	
DEUTSCHE POST AG			259,200.000	12,134,481.83	
DEVON ENERGY CORP			210,558.000	10,656,340.38	
DEXCOM INC			44,303.000	5,147,122.54	
DHT HOLDINGS INC			28,298.000	305,901.38	
DIADEXUS INC			148.000	0.00	
DIAGEO PLC ADR			43,810.000	7,937,495.80	
DIAMEDICA THERAPEUTICS INC			18,245.000	27,914.85	
DIAMOND HILL INVESTMENT GROUP			1,277.000	210,168.66	
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	0.00	
DIAMONDBACK ENERGY INC			34,881.000	4,714,864.77	
DIAMONDROCK HOSPITALITY CO			42,259.000	343,565.67	
DIEBOLD NIXDORF INC			11,453.000	13,743.60	
DIGI INTERNATIONAL INC			10,889.000	366,741.52	
DIGIMARC CORP			5,698.000	111,965.70	
DIGITAL GARAGE INC			148,587.000	4,862,096.52	
DIGITAL REALTY TRUST INC			38,573.000	3,792,111.63	
DIGITAL TURBINE INC			14,089.000	174,140.04	
DIGITAL VIDEO SYSTEMS INC			319.000	0.00	
DILLARD'S INC			1,520.000	467,673.60	
DIME COMMUNITY BANCSHARES INC			3,097.000	70,363.84	
DINE BRANDS GLOBAL INC			3,127.000	211,510.28	
DIODES INC			8,508.000	789,202.08	
DIPLOMA PLC			29,700.000	1,031,904.07	
DISCOVER FINANCIAL SERVICES			39,632.000	3,917,226.88	
DISH NETWORK CORP			28,818.000	268,871.94	
DISTRIBUTION SOLUTIONS GROUP I			3,945.000	179,339.70	
DIVERSIFIED HEALTHCARE TRUST			42,009.000	56,712.15	
DIVINE INC			6,229.000	0.00	
DIXIE GROUP INC/THE			1,675.000	1,273.00	
DLH HOLDINGS CORP			1,203.000	13,798.41	
DMC GLOBAL INC			5,373.000	118,044.81	
DOCGO INC			12,347.000	106,801.55	
DOCUSIGN INC			8,287.000	483,132.10	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			29,275.000	6,161,216.50	
DOLLAR TREE INC			36,562.000	5,248,475.10	
DOMINION ENERGY INC			138,755.000	7,757,792.05	
DOMINO'S PIZZA INC			6,552.000	2,161,308.24	

Asset Detail

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As Of Date : 3/31/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DOMO INC			5,976.000	84,799.44	
DONEGAL GROUP INC			6,981.000	106,231.68	
DONNELLEY FINANCIAL SOLUTIONS			739.000	30,195.54	
DOORDASH INC			7,394.000	469,962.64	
DORIAN LPG LTD			586.000	11,684.84	
DORMAN PRODUCTS INC			6,756.000	582,772.56	
DOUGLAS DYNAMICS INC			4,239.000	135,181.71	
DOUGLAS ELLIMAN INC			5,721.000	17,792.31	
DOVER CORP			21,480.000	3,263,671.20	
DOW INC			88,765.000	4,866,097.30	
DR HORTON INC			52,480.000	5,126,771.20	
DRI CORP			787.000	0.00	
DRIL-QUIP INC			6,592.000	189,124.48	
DRIVE SHACK INC			21,464.000	7,665.33	
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00	
DSV A/S			110,000.000	21,281,110.77	
DT MIDSTREAM INC			18,814.000	928,847.18	
DTE ENERGY CO			38,898.000	4,260,886.92	
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94	
DUCOMMUN INC			3,943.000	215,721.53	
DUKE ENERGY CORP			130,028.000	12,543,801.16	
DUN & BRADSTREET HOLDINGS INC			961,836.000	11,291,954.64	
DUPONT DE NEMOURS INC			58,948.000	4,230,697.96	
DURECT CORP			856.000	3,877.68	
DXC TECHNOLOGY CO			26,103.000	667,192.68	
DXP ENTERPRISES INC/TX			1,794.000	48,294.48	
DYADIC INTERNATIONAL INC			14,737.000	25,937.12	
DYCOM INDUSTRIES INC			5,682.000	532,119.30	
DYNACQ HEALTHCARE INC			16.000	0.02	
DYNAVAX TECHNOLOGIES CORP			29,418.000	288,590.58	
DYNEX CAPITAL INC			3,107.000	37,656.84	
DZS INC			688.000	5,428.32	
EACO CORP			16.000	480.16	
EAGLE BANCORP INC			6,392.000	213,940.24	
EAGLE PHARMACEUTICALS INC/DE			5,019.000	142,389.03	
EARTHCARE CO COM			12,400.000	0.00	
EARTHSHELL CORP COM NEW			1,800.000	0.00	
EARTHSTONE ENERGY INC			17,307.000	225,164.07	
EASTERLY GOVERNMENT PROPERTIES			15,053.000	206,828.22	

Asset Detail

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As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EASTERN BANKSHARES INC			24,844.000	313,531.28	
EASTERN CO/THE			1,598.000	31,129.04	
EASTGROUP PROPERTIES INC			6,792.000	1,122,853.44	
EASTMAN CHEMICAL CO			19,911.000	1,679,293.74	
EATON CORP PLC			48,868.000	8,373,043.12	
EBAY INC			80,816.000	3,585,805.92	
EBIX INC			7,036.000	92,804.84	
EBT INTL INC COM NEW			69.000	0.00	
ECOLAB INC			31,140.000	5,154,604.20	
EDGEWELL PERSONAL CARE CO			10,337.000	438,495.54	
EDISON INTERNATIONAL			69,193.000	4,884,333.87	
EDITAS MEDICINE INC			8,197.000	59,428.25	
EDP - ENERGIAS DE PORTUGAL SA			1,868,990.000	10,185,309.95	
EDUCATION HOLDINGS 1 INC			4,413.000	0.00	
EDUCATIONAL DEVELOPMENT CORP			2,279.000	6,700.26	
EDWARDS LIFESCIENCES CORP			70,883.000	5,864,150.59	
EGAIN CORP			5,771.000	43,801.89	
EIGER BIOPHARMACEUTICALS INC			19,296.000	17,306.58	
EKIMAS CORP			56.000	44.80	
ELANCO ANIMAL HEALTH INC			33,254.000	312,587.60	
ELECTROMED INC			6,160.000	64,064.00	
ELECTRONIC ARTS INC			48,307.000	5,818,578.15	
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	34.90	
ELEMENT SOLUTIONS INC			33,787.000	652,426.97	
ELEVANCE HEALTH INC			29,231.000	13,440,706.11	
ELI LILLY & CO			125,862.000	43,223,528.04	
ELITE MATERIAL CO LTD			614,000.000	3,670,186.38	
ELLINGTON RESIDENTIAL MORTGAGE			4,811.000	35,120.30	
ELME COMMUNITIES			14,463.000	258,309.18	
EMAGIN CORP			282.000	583.74	
EMAK WORLDWIDE INC			1,137.000	0.00	
EMBECTA CORP			9,511.000	267,449.32	
EMCOR GROUP INC			10,402.000	1,691,261.18	
EMCORE CORP			12,454.000	14,322.10	
EMERALD HOLDING INC			9,040.000	33,628.80	
EMERGENT BIOSOLUTIONS INC			9,937.000	102,947.32	
EMERSON ELECTRIC CO			70,743.000	6,164,545.02	
EMERSON RADIO CORP			4,778.000	2,582.51	
EMPIRE STATE REALTY TRUST INC			26,154.000	169,739.46	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EMPLOYERS HOLDINGS INC			8,840.000	368,539.60	
ENANTA PHARMACEUTICALS INC			5,187.000	209,762.28	
ENBRIDGE INC			25,019.000	954,474.85	
ENCORE CAPITAL GROUP INC			6,601.000	333,020.45	
ENCORE WIRE CORP			3,821.000	708,145.93	
ENDAVA PLC ADR			7,730.000	519,301.40	
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00	
ENDO INTERNATIONAL PLC			24,359.000	1,705.13	
ENER1 INC			8,865.000	0.00	
ENERFLEX LTD			11,959.000	71,275.64	
ENERGIZER HOLDINGS INC			11,114.000	385,655.80	
ENERGY CONVERSION DEVICES INC			3,568.000	0.00	
ENERGY FOCUS INC			19.000	10.64	
ENERGY TRANSFER LP			1,962,034.000	24,466,563.98	
ENERPAC TOOL GROUP CORP			12,096.000	308,448.00	
ENERSYS			8,034.000	697,993.92	
ENGAGESMART INC			105,835.000	2,037,323.75	
ENGIE SA			461,441.000	7,306,420.93	
ENGLOBAL CORP			6,459.000	3,097.09	
ENHERENT CORP			9,218.000	0.01	
ENLINK MIDSTREAM LLC			1,297,770.000	14,067,826.80	
ENNIS INC			5,708.000	120,381.72	
ENOVA INTERNATIONAL INC			5,058.000	224,726.94	
ENOVIS CORP			7,932.000	424,282.68	
ENPHASE ENERGY INC			15,584.000	3,277,003.52	
ENPRO INDUSTRIES INC			3,586.000	372,549.54	
ENSIGN GROUP INC/THE			12,535.000	1,197,593.90	
ENSTAR GROUP LTD			1,668.000	386,625.72	
ENTERGY CORP			40,486.000	4,361,961.64	
ENTERPRISE BANCORP INC/MA			3,015.000	94,851.90	
ENTERPRISE FINANCIAL SERVICES			4,933.000	219,962.47	
ENTERPRISE PRODUCTS PARTNERS L			340,081.000	8,808,097.90	
ENTRADE INC COM			13,100.000	0.00	
ENVESTNET INC			8,447.000	495,585.49	
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00	
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,077.78	
ENVIT CAPITAL GROUP INC			290.000	0.01	
ENZO BIOCHEM INC			15,334.000	37,261.62	
ENZON PHARMACEUTICALS INC			10,765.000	2,798.90	

Asset Detail

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Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EOG RESOURCES INC			79,673.000	9,132,915.99	
EPAM SYSTEMS INC			17,997.000	5,381,103.00	
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.00	
EPIX PHARMACEUTICALS INC			6,452.000	0.00	
EPL TECHNOLOGIES INC			19,700.000	0.00	
EPLUS INC			10,001.000	490,449.04	
EPR PROPERTIES			12,292.000	468,325.20	
EQT CORP			42,081.000	1,342,804.71	
EQUIFAX INC			14,045.000	2,848,887.80	
EQUIFIN INC			394.000	0.75	
EQUINIX INC			11,688.000	8,427,515.52	
EQUITRANS MIDSTREAM CORP			65,814.000	380,404.92	
EQUITY BANCSHARES INC			3,114.000	75,888.18	
EQUITY COMMONWEALTH			19,202.000	397,673.42	
EQUITY LIFESTYLE PROPERTIES IN			9,045.000	607,190.85	
EQUITY RESIDENTIAL			47,662.000	2,859,720.00	
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00	
ERSTE GROUP BANK AG			270,400.000	8,960,170.44	
ESAB CORP			8,544.000	504,694.08	
ESC CONCORD CAMERA CORP			3,480.000	0.00	
ESC DOVPHARMACEUTICAL INC			243.000	0.00	
ESC FRESH MKT INC			4,766.000	0.00	
ESC GLOBIX CORPORATION			33,000.000	33.00	
ESCALADE INC			4,747.000	69,306.20	
ESCALERA RESOURCES CO			9,249.000	0.00	
ESCO TECHNOLOGIES INC			5,499.000	524,879.55	
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00	
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00	
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00	
ESCROW NEW YORK REIT INC			1,767.000	20,143.80	
ESPERION THERAPEUTICS INC			10,941.000	17,396.19	
ESPEY MFG. & ELECTRONICS CORP			324.000	6,561.00	
ESR GROUP LTD HK/01821			2,728,200.000	4,893,414.08	
ESSA BANCORP INC			752.000	11,821.44	
ESSA PHARMA INC			4,374.000	12,990.78	
ESSENT GROUP LTD			19,052.000	763,032.60	
ESSENTIAL PROPERTIES REALTY TR			15,467.000	384,354.95	
ESSEX PROPERTY TRUST INC			10,429.000	2,181,121.06	
ESSILORLUXOTTICA SA			80,170.000	14,458,715.62	

Asset Detail

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As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ESTABLISHMENT LABS HOLDINGS IN			5,152.000	348,996.48	
ESTEE LAUDER COS INC/THE			39,043.000	9,622,537.78	
ETERNA THERAPEUTICS INC			3.000	10.50	
ETHAN ALLEN INTERIORS INC			5,121.000	140,622.66	
ETSY INC			14,410.000	1,604,265.30	
EUROBANCSHARES INC			3,146.000	0.00	
EUROBO PHARMACEUTICALS INC			268.000	0.00	
EVELO BIOSCIENCES INC			8,413.000	1,520.23	
EVERBRIDGE INC			5,800.000	201,086.00	
EVERCEL INC			2,040.000	4,467.60	
EVERCORE INC			6,778.000	782,045.64	
EVEREST RE GROUP LTD			8,743.000	3,130,168.86	
EVERGREEN ENERGY INC			1,552.000	0.00	
EVERGREEN SOLAR INC			8,573.000	0.00	
EVERGY INC			54,294.000	3,318,449.28	
EVERI HOLDINGS INC			14,461.000	248,006.15	
EVERQUOTE INC			4,473.000	62,174.70	
EVERSOURCE ENERGY			59,402.000	4,648,800.52	
EVERTEC INC			10,911.000	368,246.25	
EVI INDUSTRIES INC			2,486.000	49,222.80	
EVOFEM BIOSCIENCES INC			154.000	3.38	
EVOLENT HEALTH INC			21,448.000	695,987.60	
EVOLUTION PETROLEUM CORP			18,526.000	116,899.06	
EVOQUA WATER TECHNOLOGIES CORP			13,949.000	693,544.28	
EVOTEC SE			880,000.000	18,581,337.06	
EW SCRIPPS CO/THE			9,701.000	91,286.41	
EXCELERATE ENERGY INC			20,804.000	460,600.56	
EXELON CORP			143,930.000	6,029,227.70	
EXLSERVICE HOLDINGS INC			5,978.000	967,419.74	
EXP WORLD HOLDINGS INC			10,329.000	131,075.01	
EXPEDIA GROUP INC			22,365.000	2,170,075.95	
EXPEDITORS INTERNATIONAL OF WA			25,804.000	2,841,536.48	
EXPERIAN PLC			380,000.000	12,498,036.60	
EXPONENT INC			11,083.000	1,104,864.27	
EXPRESS INC			15,271.000	12,038.13	
EXPRO GROUP HOLDINGS NV			1,646.000	30,220.56	
EXTRA SPACE STORAGE INC			25,710.000	4,188,930.30	
EXTREME NETWORKS INC			19,904.000	380,564.48	
EXXON MOBIL CORP			499,524.000	54,777,801.84	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EZCORP INC			7,261.000	62,444.60	
EZENIA! INC			5,456.000	152.77	
F&G ANNUITIES & LIFE INC			1,521.000	27,560.52	
F5 INC			14,050.000	2,046,944.50	
FAB INDS INC COM			4,400.000	0.00	
FABRINET			7,747.000	920,033.72	
FACTORY 2-U STORES INC			5,731.000	0.00	
FACTSET RESEARCH SYSTEMS INC			7,459.000	3,096,156.31	
FAIR ISAAC CORP			4,989.000	3,505,720.41	
FAIRFAX FINANCIAL HOLDINGS LTD			35,433.000	23,567,228.85	
FALCON PRODS INC			7,000.000	0.00	
FALCONSTOR SOFTWARE INC			72.000	72.00	
FARADAY TECHNOLOGY CORP			210,000.000	1,355,283.69	
FARFETCH LTD			56,305.000	276,457.55	
FARMER BROS CO			3,241.000	12,510.26	
FARO TECHNOLOGIES INC			3,583.000	88,177.63	
FAST RETAILING CO LTD			64,500.000	13,996,244.03	
FASTENAL CO			81,768.000	4,410,565.92	
FB FINANCIAL CORP			2,283.000	70,955.64	
FEDDERS CORP COM NEW			23,100.000	0.00	
FEDERAL AGRICULTURAL MORTGAGE			1,176.000	156,631.44	
FEDERAL MOGUL CORP COM			2,400.000	0.00	
FEDERAL REALTY INVESTMENT TRUS			8,394.000	829,579.02	
FEDERAL SCREW WORKS			815.000	4,482.50	
FEDERAL SIGNAL CORP			15,000.000	813,150.00	
FEDERATED HERMES INC			16,509.000	662,671.26	
FEDEX CORP			28,577.000	6,529,558.73	
FEDNAT HOLDING CO			946.000	0.85	
FERRARI NV			54,850.000	14,856,231.38	
FERROGLOBE PLC			21,949.000	108,428.06	
FG GROUP HOLDINGS INC			820.000	1,648.20	
FIBERCORE INC			7,424.000	0.01	
FIBERMARK INC COM			6,800.000	0.00	
FIDELITY NATIONAL FINANCIAL IN			22,374.000	781,523.82	
FIDELITY NATIONAL INFORMATION			68,031.000	3,696,124.23	
FIESTA RESTAURANT GROUP INC			4,344.000	35,707.68	
FIFTH THIRD BANCORP			124,548.000	3,317,958.72	
FINANCIAL INSTITUTIONS INC			4,063.000	78,334.64	
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00	

Asset Detail

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Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FINNING INTERNATIONAL INC			78,000.000	1,941,715.00	
FINOVA GROUP INC COM			50,900.000	0.00	
FIRST ACCEPTANCE CORP			5,531.000	4,646.04	
FIRST BANCORP INC/THE			752.000	19,469.28	
FIRST BANCORP/PUERTO RICO			29,373.000	335,439.66	
FIRST BANCORP/SOUTHERN PINES N			7,718.000	274,143.36	
FIRST BANCSHARES INC/THE			4,404.000	113,755.32	
FIRST BUSEY CORP			10,563.000	214,851.42	
FIRST BUSINESS FINANCIAL SERVI			1,172.000	35,757.72	
FIRST COMMONWEALTH FINANCIAL C			27,567.000	342,657.81	
FIRST COMMUNITY BANKSHARES INC			1,625.000	40,706.25	
FIRST FINANCIAL BANKSHARES INC			27,539.000	878,494.10	
FIRST FINANCIAL CORP/IN			2,576.000	96,548.48	
FIRST FINANCIAL NORTHWEST INC			1,846.000	23,573.42	
FIRST FOUNDATION INC			6,253.000	46,584.85	
FIRST GUARANTY BANCSHARES INC			528.000	8,273.76	
FIRST HAWAIIAN INC			18,962.000	391,186.06	
FIRST HRIZN NATL COM FRAC TEMP			52,400.000	0.00	
FIRST HUMANICS G/O IL			5,000.000	0.00	
FIRST INTERNET BANCORP			1,509.000	25,124.85	
FIRST INTERSTATE BANCSYSTEM IN			17,204.000	513,711.44	
FIRST MARINER BANCORP			4,813.000	0.00	
FIRST MERCHANTS CORP			9,959.000	328,149.05	
FIRST MID BANCSHARES INC			212.000	5,770.64	
FIRST OF LONG ISLAND CORP/THE			3,293.000	44,455.50	
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00	
FIRST REPUBLIC BANK/CA			27,521.000	385,018.79	
FIRST SAVINGS FINANCIAL GROUP			8,678.000	139,629.02	
FIRST SOLAR INC			11,367.000	2,472,322.50	
FIRST STATE BANCORPORATION/NM			2,669.000	0.00	
FIRST UNITED CORP			7,267.000	122,521.62	
FIRST UNITED CORP RIGHTS			1,689.000	0.00	
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00	
FIRSTCASH HOLDINGS INC			7,625.000	727,196.25	
FIRSTENERGY CORP			99,023.000	3,966,861.38	
FISCHER IMAGING CORP			5,800.000	0.00	
FISERV INC			235,806.000	26,653,152.18	
FLANIGAN'S ENTERPRISES INC			102.000	2,822.34	
FLEETCOR TECHNOLOGIES INC			8,455.000	1,782,736.75	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00	
FLEX LTD			237,294.000	5,460,134.94	
FLEXSTEEL INDUSTRIES INC			4,149.000	79,909.74	
FLOTEK INDUSTRIES INC			7,486.000	5,165.34	
FLOUR CITY INTL INC COM NEW			7,300.000	0.00	
FLUOR CORP			26,976.000	833,828.16	
FLUSHING FINANCIAL CORP			6,759.000	100,641.51	
FLYI INC COM			29,300.000	0.00	
FLYWIRE CORP			272,053.000	7,987,476.08	
FMC CORP			24,430.000	2,983,635.90	
FOAMEX INTL INC COM NEW			9,459.000	37.84	
FOCUS ENHANCEMENTS INC			19,974.000	15.98	
FOGHORN THERAPEUTICS INC			10,600.000	65,720.00	
FONAR CORP			8,764.000	141,976.80	
FOOT LOCKER INC			12,442.000	493,822.98	
FOOTBALL EQUITIES INC			5,500.000	0.00	
FOOTSTAR INC			18,000.000	0.00	
FORD MOTOR CO			528,353.000	6,657,247.80	
FORESTAR GROUP INC			9,599.000	149,360.44	
FORMFACTOR INC			13,244.000	421,821.40	
FORRESTER RESEARCH INC			6,022.000	194,811.70	
FORTE BIOSCIENCES INC			100.000	101.00	
FORTINET INC			196,925.000	13,087,635.50	
FORTITUDE GOLD CORP			4,805.000	34,211.60	
FORTIVE CORP			46,678.000	3,182,039.26	
FORTNOX AB			175,901.000	1,203,031.85	
FORUM ENERGY TECHNOLOGIES INC			569.000	14,469.67	
FORWARD AIR CORP			6,654.000	717,035.04	
FOSSIL GROUP INC			6,568.000	21,017.60	
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00	
FOUR CORNERS PROPERTY TRUST IN			14,421.000	387,348.06	
FOX CORP			81,823.000	2,742,775.67	
FOX FACTORY HOLDING CORP			6,296.000	764,145.52	
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00	
FRANKLIN BSP REALTY TRUST INC			8,117.000	96,835.81	
FRANKLIN COVEY CO			4,408.000	169,575.76	
FRANKLIN ELECTRIC CO INC			8,806.000	828,644.60	
FRANKLIN RESOURCES INC			32,698.000	880,884.12	
FRANKLIN STREET PROPERTIES COR			15,048.000	23,625.36	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FREEDOM HOLDING CORP/NV			4,982.000	357,109.76	
FREEPORT-MCMORAN INC			173,361.000	7,092,198.51	
FREIGHTCAR AMERICA INC			5,565.000	17,362.80	
FREQUENCY ELECTRONICS INC			3,618.000	24,928.02	
FREQUENCY THERAPEUTICS INC			2,830.000	1,423.49	
FRESH CHOICE INC			6,600.000	0.00	
FRESH DEL MONTE PRODUCE INC			6,050.000	182,165.50	
FRESHPET INC			51,429.000	3,404,085.51	
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 PLC			25,072.000	415,192.32	
FRP HOLDINGS INC			1,003.000	58,053.64	
FS BANCORP INC			2,343.000	70,313.43	
FUBON FINANCIAL HOLDING CO LTD			4,184,527.000	7,765,030.81	
FUEL TECH INC			2,334.000	2,987.52	
FULCRUM THERAPEUTICS INC			4,663.000	13,289.55	
FULGENT GENETICS INC			5,810.000	181,388.20	
FULTON FINANCIAL CORP			27,979.000	386,669.78	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTUREFUEL CORP			6,484.000	47,851.92	
FUYAO GLASS INDUSTRY GROUP CO HK/03606			323,600.000	1,409,833.18	
G-III APPAREL GROUP LTD			6,818.000	106,019.90	
G1 THERAPEUTICS INC			11,051.000	29,616.68	
GA EXPRESS INC			1,881.000	0.00	
GALAGEN INC			100.000	0.00	
GALAXY ENTERTAINMENT GROUP LTD HK/00027			1,364,000.000	9,113,663.11	
GALECTIN THERAPEUTICS INC			7,397.000	15,533.70	
GALMED PHARMACEUTICALS LTD			1,639.000	699.03	
GAMCO INVESTORS INC			8,300.000	157,285.00	
GAMETECH INTERNATIONAL INC			4,418.000	0.00	
GANNETT CO INC			22,678.000	42,407.86	
GARGOYLES INC			187.000	0.00	
GARMIN LTD			28,004.000	2,826,163.68	
GARTNER INC			12,221.000	3,981,235.17	
GATX CORP			6,494.000	714,469.88	
GAZTRANSPORT ET TECHNIGAZ SA			14,393.000	1,473,031.29	
GE HEALTHCARE INC			41,628.000	3,414,744.84	
GEN DIGITAL INC			128,448.000	2,204,167.68	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GENASYS INC			1,853.000	5,466.35	
GENE BIOTHERAPEUTICS INC			65.000	0.00	
GENELUX CORP			147.000	4,077.78	
GENERAC HOLDINGS INC			7,263.000	784,476.63	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	70.28	
GENERAL DYNAMICS CORP			25,800.000	5,887,818.00	
GENERAL ELECTRIC CO			124,887.000	11,939,197.20	
GENERAL MILLS INC			81,449.000	6,960,631.54	
GENERAL MOLY INC			5,187.000	0.00	
GENERAL MOTORS CO			179,730.000	6,592,496.40	
GENERAL STEEL HOLDINGS INC			1,145.000	0.23	
GENESCO INC			4,503.000	166,070.64	
GENESIS ENERGY LP			308,808.000	3,477,178.08	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			1,622.000	22,416.04	
GENMAB A/S			71,318.000	26,929,330.64	
GENTHERM INC			8,048.000	486,260.16	
GENUINE PARTS CO			26,732.000	4,472,530.92	
GENWORTH FINANCIAL INC			68,159.000	342,158.18	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	3.81	
GEOSPACE TECHNOLOGIES CORP			6,681.000	47,101.05	
GERMAN AMERICAN BANCORP INC			5,016.000	167,383.92	
GERON CORP			13,852.000	30,058.84	
GETTY REALTY CORP			7,051.000	254,047.53	
GF SECURITIES CO LTD HK/01776			3,269,800.000	4,631,899.04	
GFL ENVIRONMENTAL INC			276,478.000	9,521,902.32	
GIBRALTAR INDUSTRIES INC			6,887.000	334,019.50	
GIGA-TRONICS INC			104.000	26.02	
GILEAD SCIENCES INC			178,968.000	14,848,974.96	
GLACIER BANCORP INC			17,942.000	753,743.42	
GLADSTONE COMMERCIAL CORP			5,619.000	70,967.97	
GLADSTONE LAND CORP			14,516.000	241,691.40	
GLASSBRIDGE ENTERPRISES INC			3.000	27.06	
GLATFELTER CORP			6,302.000	20,103.38	
GLAUKOS CORP			6,827.000	342,032.70	
GLOBAL INDUSTRIAL CO			7,612.000	204,306.08	
GLOBAL MEDICAL REIT INC			9,061.000	82,545.71	
GLOBAL NET LEASE INC			18,023.000	231,775.78	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GLOBAL PAYMENTS INC			102,083.000	10,743,214.92	
GLOBAL TECHNOLOGIES LTD			4,068.000	0.81	
GLOBALSTAR INC			56,865.000	65,963.40	
GLOBANT SA			15,386.000	2,523,457.86	
GLOBE LIFE INC			10,372.000	1,141,127.44	
GLYCOMIMETICS INC			5,516.000	6,950.16	
GMS INC			8,044.000	465,667.16	
GODADDY INC			18,171.000	1,412,250.12	
GOGO INC			7,174.000	104,023.00	
GOLAR LNG LTD			21,699.000	468,698.40	
GOLD RESOURCE CORP			17,035.000	17,886.75	
GOLDEN ENTERTAINMENT INC			693.000	30,152.43	
GOLDEN OCEAN GROUP LTD			21,419.000	203,854.28	
GOLDMAN SACHS BDC INC			3,817.000	52,102.05	
GOLDMAN SACHS GROUP INC/THE			40,967.000	13,400,715.37	
GOODRX HOLDINGS INC			61,754.000	385,962.50	
GOODYEAR TIRE & RUBBER CO/THE			53,941.000	594,429.82	
GOPRO INC			16,468.000	82,834.04	
GORMAN-RUPP CO/THE			6,057.000	151,425.00	
GOSSAMER BIO INC			28,559.000	35,984.34	
GRAFTECH INTERNATIONAL LTD			29,027.000	141,071.22	
GRAHAM CORP			4,500.000	58,860.00	
GRAHAM HOLDINGS CO			875.000	521,360.00	
GRAN TIERRA ENERGY INC			52,166.000	45,859.13	
GRAND CANYON EDUCATION INC			7,585.000	863,931.50	
GRANITE BROAD LLC RBR			70.000	0.07	
GRANITE BROADCASTING CORP			70.000	0.00	
GRANITE CONSTRUCTION INC			10,458.000	429,614.64	
GRANITE POINT MORTGAGE TRUST I			5,689.000	28,217.44	
GRAPHITE BIO INC			8,725.000	21,376.25	
GRAY TELEVISION INC			23,884.000	207,445.28	
GREAT AMERICAN BANCORP INC			144.000	4,572.00	
GREAT ELM GROUP INC			1,871.000	4,247.17	
GREAT LAKES DREDGE & DOCK CORP			8,056.000	43,744.08	
GREAT SOUTHERN BANCORP INC			1,653.000	83,774.04	
GREAT TREE PHARMACY CO LTD			136,000.000	1,621,413.91	
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00	
GREEN BRICK PARTNERS INC			166.000	5,819.96	
GREEN DOT CORP			10,780.000	185,200.40	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GREEN PLAINS INC			15,514.000	480,778.86	
GREENBRIER COS INC/THE			4,586.000	147,531.62	
GREENHUNTER RESOURCES INC			1,231.000	0.00	
GREENIDGE GENERATION HOLDINGS			712.000	321.83	
GREENLIGHT CAPITAL RE LTD			13,707.000	128,708.73	
GREGGS PLC			61,787.000	2,119,239.92	
GREIF INC			4,694.000	297,458.78	
GRID DYNAMICS HOLDINGS INC			301,373.000	3,453,734.58	
GRIFFON CORP			10,104.000	323,429.04	
GRITSTONE BIO INC			5,772.000	16,046.16	
GROCERY OUTLET HOLDING CORP			14,384.000	406,491.84	
GROUP 1 AUTOMOTIVE INC			3,654.000	827,338.68	
GROWGENERATION CORP			8,428.000	28,823.76	
GRUPO AEROPORTUARIO DEL PACIFI			187,050.000	3,641,652.98	
GRUPO AEROPORTUARIO DEL SUREST ADR			16,966.000	5,199,570.02	
GSE SYSTEMS INC			2,630.000	1,827.86	
GSK PLC			520,860.000	9,203,007.89	
GSV INC			770.000	0.08	
GTT COMMUNICATIONS INC WTS EXP 12/31/2024			146.000	0.00	
GTX INC			397.000	0.00	
GUESS? INC			8,603.000	167,414.38	
GUIDED THERAPEUTICS INC			2.000	0.46	
GULF ISLAND FABRICATION INC			5,194.000	19,217.80	
GULFPORT ENERGY CORP			1,700.000	136,000.00	
GYRODYNE CO AMER INC			13,568.000	0.00	
GYRODYNE LLC			1,392.000	11,901.60	
H WORLD GROUP LTD ADR			237,790.000	11,646,954.20	
H&E EQUIPMENT SERVICES INC			4,408.000	194,965.84	
HACKETT GROUP INC/THE			7,262.000	134,201.76	
HAEMONETICS CORP			7,979.000	660,262.25	
HAIN CELESTIAL GROUP INC/THE			13,859.000	237,681.85	
HALEON PLC			593,700.000	2,363,738.77	
HALLADOR ENERGY CO			11,708.000	107,596.52	
HALLIBURTON CO			129,317.000	4,091,589.88	
HALLMARK FINANCIAL SERVICES IN			750.000	4,875.00	
HALOZYME THERAPEUTICS INC			23,905.000	912,931.95	
HAMILTON BEACH BRANDS HOLDING			2,934.000	30,044.16	
HAMILTON LANE INC			4,994.000	369,456.12	
HAMPSHIRE GROUP LTD			2,587.000	0.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HANCOCK WHITNEY CORP			15,583.000	567,221.20	
HANKOOK TIRE & TECHNOLOGY CO L			269,162.000	7,195,023.90	
HANMI FINANCIAL CORP			4,840.000	89,878.80	
HARBOR DIVERSIFIED INC			1,094.000	2,166.12	
HARBOURTON CAPITAL GROUP INC			233.000	0.00	
HARMONIC INC			18,376.000	268,105.84	
HARMONY BIOSCIENCES HOLDINGS I			3,531.000	115,287.15	
HARPOON THERAPEUTICS INC			4,371.000	3,252.90	
HARROW HEALTH INC			15,764.000	333,566.24	
HARTE HANKS INC			612.000	5,691.60	
HARTFORD FINANCIAL SERVICES GR			55,569.000	3,872,603.61	
HARVARD BIOSCIENCE INC			24,811.000	104,206.20	
HARVEST NATURAL RESOURCES INC			1,538.000	0.00	
HASBRO INC			20,452.000	1,098,067.88	
HASTINGS MANUFACTURING CO			262.000	0.00	
HAUPPAUGE DIGITAL INC			3,900.000	19.50	
HAVERTY FURNITURE COS INC			4,158.000	132,681.78	
HAWAIIAN HOLDINGS INC			10,105.000	92,561.80	
HAWKINS INC			7,883.000	345,117.74	
HAWTHORN BANCSHARES INC			907.000	21,201.13	
HAYDEN HALL INC			1.000	0.00	
HAYNES INTERNATIONAL INC			2,215.000	110,949.35	
HB FULLER CO			12,290.000	841,250.50	
HCA HEALTHCARE INC			26,316.000	6,939,002.88	
HCL TECHNOLOGIES LTD			622,900.000	8,225,622.79	
HDFC BANK LTD			318,970.000	6,247,049.90	
HDFC BANK LTD ADR			451,570.000	30,106,171.90	
HDFC LIFE INSURANCE CO LTD			374,434.000	2,274,419.23	
HEALTHCARE SERVICES GROUP INC			14,865.000	206,177.55	
HEALTH EQUITY INC			12,640.000	742,094.40	
HEALTHPEAK PROPERTIES INC			90,204.000	1,981,781.88	
HEALTHSTREAM INC			5,787.000	156,827.70	
HEALTHWAREHOUSE.COM INC			409.000	57.26	
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00	
HEARTLAND EXPRESS INC			14,064.000	223,898.88	
HEARTLAND FINANCIAL USA INC			5,892.000	226,017.12	
HECLA MINING CO			92,378.000	584,752.74	
HEIDRICK & STRUGGLES INTERNATI			6,129.000	186,076.44	
HELICOS BIOSCIENCES CORP			297.000	0.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HELIOS AND MATHESON ANALYTICS			2.000	0.00	
HELIOS TECHNOLOGIES INC			3,678.000	240,541.20	
HELIX ENERGY SOLUTIONS GROUP I			35,581.000	275,396.94	
HELM CAP GROUP INC COM			600.000	0.00	
HELMERICH & PAYNE INC			16,872.000	603,174.00	
HENNESSY ADVISORS INC			3,880.000	30,031.20	
HENRY SCHEIN INC			25,906.000	2,112,375.24	
HENSOLDT AG			346,230.000	12,488,564.57	
HERC HOLDINGS INC			4,628.000	527,129.20	
HERCULES CAPITAL INC			21,711.000	279,854.79	
HERITAGE COMMERCE CORP			337.000	2,807.21	
HERITAGE FINANCIAL CORP/WA			7,746.000	165,764.40	
HERITAGE-CRYSTAL CLEAN INC			941.000	33,509.01	
HERON THERAPEUTICS INC			13,770.000	20,792.70	
HERSHA HOSPITALITY TRUST			8,243.000	55,392.96	
HERSHEY CO/THE			24,327.000	6,189,032.07	
HERTZ GLOBAL HOLDINGS INC			2.000	32.58	
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			4.000	35.52	
HESKA CORP			4,004.000	390,870.48	
HESS CORP			53,876.000	7,129,949.84	
HESS MIDSTREAM LP			38,656.000	1,118,704.64	
HEWLETT PACKARD ENTERPRISE CO			227,612.000	3,625,859.16	
HEXAGON AB			1,366,445.000	15,661,430.62	
HG HOLDINGS INC			241.000	1,699.05	
HHGREGG INC			6,832.000	1.37	
HIBBETT INC			4,538.000	267,651.24	
HIGHPEAK ENERGY INC			8,371.000	192,533.00	
HILLENBRAND INC			14,229.000	676,304.37	
HILLTOP HOLDINGS INC			14,488.000	429,858.96	
HILTON GRAND VACATIONS INC			13,445.000	597,361.35	
HILTON WORLDWIDE HOLDINGS INC			30,549.000	4,303,437.63	
HINDUSTAN UNILEVER LTD			74,130.000	2,309,478.92	
HINES HORTICULTURE INC COM			21,200.000	0.00	
HINGHAM INSTITUTION FOR SAVING			613.000	143,098.72	
HISPANIC EXPRESS INC			200.000	0.04	
HMN FINANCIAL INC			1,609.000	31,005.43	
HNI CORP			8,037.000	223,750.08	
HOLLYSYS AUTOMATION TECHNOLOGI			8,623.000	149,436.59	
HOLOGIC INC			40,848.000	3,296,433.60	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HOLOGRAPHIC STORAGE LTD			43.000	21.50	
HOME BANCORP INC			2,871.000	94,829.13	
HOME BANCSHARES INC/AR			26,581.000	577,073.51	
HOME DEPOT INC/THE			153,883.000	45,413,950.96	
HOME Banc Corp GA COM			25,900.000	0.00	
HOMESTREET INC			4,559.000	82,016.41	
HOMETRUST BANCSHARES INC			3,541.000	87,073.19	
HOMOLOGY MEDICINES INC			11,415.000	11,757.45	
HON HAI PRECISION INDUSTRY CO			1,602,000.000	5,471,976.35	
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	2,847,105.00	
HONEYWELL INTERNATIONAL INC			76,602.000	14,640,174.24	
HONG KONG EXCHANGES & CLEARING HK/00388			35,000.000	1,552,493.96	
HOOKER FURNISHINGS CORP			1,536.000	27,939.84	
HOOPER HOLMES INC			820.000	0.00	
HOPE BANCORP INC			19,686.000	193,316.52	
HORIZON BANCORP INC/IN			2,678.000	29,618.68	
HORIZON THERAPEUTICS PLC			17,028.000	1,858,435.92	
HORMEL FOODS CORP			62,284.000	2,483,885.92	
HOST HOTELS & RESORTS INC			158,173.000	2,608,272.77	
HOSTESS BRANDS INC			23,333.000	580,525.04	
HOULIHAN LOKEY INC			7,520.000	657,924.80	
HOUSING DEVELOPMENT FINANCE CO			161,932.000	5,173,272.64	
HOUSTON AMERICAN ENERGY CORP			241.000	624.19	
HOVNANIAN ENTERPRISES INC			285.000	19,334.40	
HOWMET AEROSPACE INC			42,215.000	1,788,649.55	
HP INC			114,025.000	3,346,633.75	
HSBC HOLDINGS PLC			1,682,473.000	11,435,374.70	
HSBC HOLDINGS PLC HK/00005			2,254,000.000	15,275,613.17	
HSBC-CW23 CTS INTERNATI WTS EXP 10-NOV-2023			690,800.000	956,917.57	
HUBSPOT INC			15,860.000	6,799,975.00	
HUDSON GLOBAL INC			59.000	1,316.29	
HUDSON PACIFIC PROPERTIES INC			24,177.000	160,777.05	
HUFFY CORP COM			5,000.000	0.00	
HUMANA INC			17,273.000	8,385,350.58	
HUNTINGTON BANCSHARES INC/OH			194,050.000	2,173,360.00	
HUNTINGTON INGALLS INDUSTRIES			4,569.000	945,874.38	
HURCO COS INC			1,982.000	50,184.24	
HURON CONSULTING GROUP INC			3,713.000	298,413.81	
HYBRID ENERGY HOLDINGS INC			141.000	0.01	

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HYGEIA HEALTHCARE HOLDINGS CO HK/06078			282,200.000	2,005,969.46	
HYPERDYNAMICS CORP			406.000	0.00	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			3,365.000	167,879.85	
HYUNDAI GLOVIS CO LTD			61,300.000	7,463,267.21	
I3 VERTICALS INC			3,618.000	88,749.54	
IBERDROLA SA			1,199,222.000	14,963,746.11	
ICAD INC			1,318.000	1,634.32	
ICF INTERNATIONAL INC			3,631.000	398,320.70	
ICHOR HOLDINGS LTD			3,758.000	123,036.92	
ICICI BANK LTD ADR			146,582.000	3,163,239.56	
ICON PLC			159,147.000	33,992,207.73	
ICU MEDICAL INC			3,094.000	510,386.24	
IDACORP INC			5.000	541.65	
IDEAYA BIOSCIENCES INC			5,296.000	72,714.08	
IDENTIV INC			369.000	2,265.66	
IDEX CORP			12,266.000	2,833,813.98	
IDEXX LABORATORIES INC			9,495.000	4,748,259.60	
IDNA INC			2,887.000	0.00	
IDORSIA LTD			156,036.000	1,711,434.21	
IDT CORP			5,134.000	174,966.72	
IENTERTAINMENT NETWORK INC			831.000	30.04	
IES HOLDINGS INC			1,639.000	70,624.51	
IGM BIOSCIENCES INC			9,046.000	124,292.04	
IGO CORPORATIONS			26,400.000	0.00	
IHEARTMEDIA INC			17,786.000	69,009.68	
ILLINOIS TOOL WORKS INC			34,178.000	8,320,634.10	
ILLUMINA INC			18,034.000	4,193,806.70	
IMAGEWARE SYSTEMS INC			1,055.000	0.42	
IMAGINON INC			667.000	0.00	
IMAX CORP			6,494.000	124,554.92	
IMEDIA BRANDS INC			342.000	174.28	
IMMATICS NV			9,995.000	68,965.50	
IMMERSSION CORP			8,873.000	79,324.62	
IMMUNE PHARMACEUTICALS INC			2.000	0.00	
IMMUNEERING CORP			1,407.000	13,661.97	
IMMUNIC INC			19,893.000	29,640.57	
IMMUNOGEN INC			30,889.000	118,613.76	
IMPAC MORTGAGE HOLDINGS INC			521.000	182.51	



Asset Detail

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IMPATH INC COM			18,800.000	82,532.00	
IMPERIAL BRANDS PLC			355,600.000	8,195,665.40	
IMPINJ INC			3,039.000	411,845.28	
INCOMNET INC			300.000	0.00	
INCYTE CORP			48,519.000	3,506,468.13	
INDEPENDENCE CONTRACT DRILLING			310.000	1,010.60	
INDEPENDENCE REALTY TRUST INC			16,278.000	260,936.34	
INDEPENDENT BANK CORP			9,235.000	606,000.70	
INDEPENDENT BANK CORP/MI			170.000	3,020.90	
INDEPENDENT BANK GROUP INC			9,886.000	458,216.10	
INDUS REALTY TRUST INC			3,199.000	212,061.71	
INDUSTRIAL LOGISTICS PROPERTIE			9,864.000	30,282.48	
INDYMAC BANCORP INC			25,800.000	0.00	
INFINEON TECHNOLOGIES AG			740,102.000	30,297,878.25	
INFINITY PHARMACEUTICALS INC			9,918.000	1,586.88	
INFORMA PLC			832,466.000	7,128,949.70	
INFORMATION SERVICES GROUP INC			3,763.000	19,153.67	
INFOSYS LTD ADR			153,672.000	2,680,039.68	
ING GROEP NV			666,000.000	7,908,682.40	
INGERSOLL RAND INC			54,149.000	3,150,388.82	
INGEVITY CORP			7,905.000	565,365.60	
INGLES MARKETS INC			5,386.000	477,738.20	
INHIBITOR THERAPEUTICS INC			1,225.000	61.25	
INHIBRX INC			9,591.000	180,982.17	
INMODE LTD			44,871.000	1,434,077.16	
INNOSPEC INC			4,535.000	465,608.45	
INNOVATE CORP			1,592.000	4,728.24	
INNOVATIVE SOLUTIONS AND SUPPO			922.000	6,767.48	
INNOVEX INC/MN			8,343.000	0.00	
INNOVIVA INC			25,535.000	287,268.75	
INOGEN INC			2,629.000	32,809.92	
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00	
INSEEGO CORP			3,524.000	2,052.38	
INSIGHT ENTERPRISES INC			8,987.000	1,284,781.52	
INSIGNIA SYSTEMS INC			280.000	2,021.60	
INSMED INC			23,319.000	397,588.95	
INSPERITY INC			7,662.000	931,316.10	
INSPIRE MEDICAL SYSTEMS INC			4,663.000	1,091,468.41	
INSTALLED BUILDING PRODUCTS IN			4,620.000	526,818.60	

Asset Detail

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As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INSTEEL INDUSTRIES INC			7,401.000	205,895.82	
INSULET CORP			10,348.000	3,300,598.08	
INTAPP INC			27,265.000	1,222,562.60	
INTEGER HOLDINGS CORP			7,628.000	591,170.00	
INTEGRA BANK CORP			2,671.000	0.00	
INTEGRAL VISION INC			4,289.000	0.00	
INTEL CORP			518,857.000	16,951,058.19	
INTELLICHECK INC			158.000	395.00	
INTER PARFUMS INC			3,621.000	515,051.04	
INTERCEPT PHARMACEUTICALS INC			4,318.000	57,990.74	
INTERCONTINENTAL EXCHANGE INC			64,072.000	6,682,068.88	
INTERDIGITAL INC			7,227.000	526,848.30	
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00	
INTERFACE INC			8,706.000	70,692.72	
INTERLINK ELECTRONICS INC			764.000	6,876.00	
INTERMET CORP			20,500.000	0.00	
INTERNATIONAL BANCSHARES CORP			11,715.000	501,636.30	
INTERNATIONAL BUSINESS MACHINE			116,474.000	15,268,576.66	
INTERNATIONAL FLAVORS & FRAGRA			29,231.000	2,688,082.76	
INTERNATIONAL GAME TECHNOLOGY			15,084.000	404,251.20	
INTERNATIONAL ISOTOPES INC			831.000	25.84	
INTERNATIONAL PAPER CO			64,187.000	2,314,583.22	
INTERNATIONAL SEAWAYS INC			9,522.000	396,876.96	
INTERNET INITIATIVE JAPAN INC			91,200.000	1,883,068.72	
INTERPACE BIOSCIENCES INC			35.000	38.85	
INTERPLAY ENTERTAINMENT CORP			12,923.000	0.01	
INTERPUBLIC GROUP OF COS INC/T			44,545.000	1,658,855.80	
INTERROLL HOLDING AG			411.000	1,477,899.41	
INTERVISUAL BOOKS INC			5,600.000	0.06	
INTEST CORP			4,679.000	97,042.46	
INTEVAC INC			8,579.000	62,884.07	
INTREPID POTASH INC			928.000	25,612.80	
INTRUSION INC			2,468.000	2,887.56	
INTUIT INC			35,971.000	16,036,950.93	
INTUITIVE SURGICAL INC			40,172.000	10,262,740.84	
INUVO INC			1,115.000	325.24	
INVACARE CORP			13,925.000	236.73	
INVENTRUST PROPERTIES CORP			12,140.000	284,076.00	
INVESCO LTD			52,143.000	855,145.20	



Asset Detail

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As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INVESCO MORTGAGE CAPITAL INC			578.000	6,410.02	
INVESCO MTG CAP INC			2,061.600	22,863.14	
INVESTAR HOLDING CORP			10,585.000	147,766.60	
INVESTORS TITLE CO			654.000	96,281.88	
INVITATION HOMES INC			97,274.000	3,037,867.02	
INVIVO THERAPEUTICS HOLDINGS C			1.000	1.06	
ION GEOPHYSICAL CORP			1,556.000	3.35	
IQVIA HOLDINGS INC			21,291.000	4,234,566.99	
IRADIMED CORP			6,407.000	252,115.45	
IRIDEX CORP			8,713.000	18,123.04	
IRIDIUM COMMUNICATIONS INC			20,406.000	1,263,743.58	
IROBOT CORP			5,491.000	239,627.24	
IRON MOUNTAIN INC			33,330.000	1,763,490.30	
IRONWOOD PHARMACEUTICALS INC			42,668.000	448,867.36	
ISHARES CORE S&P MIDCAP ETF			1,222,004.000	305,696,520.64	
ISIGN SOLUTIONS INC			2.000	0.41	
ISRAEL DISCOUNT BANK LTD			2,161,503.000	10,535,424.92	
ISUZU MOTORS LTD			810,900.000	9,620,641.53	
ITC LTD			324,003.000	1,511,941.77	
ITEOS THERAPEUTICS INC			7,471.000	101,680.31	
ITERIS INC			3,468.000	16,264.92	
ITOCHU CORP			266,600.000	8,615,573.46	
ITRON INC			8,263.000	458,183.35	
ITT INC			83,373.000	7,195,089.90	
ITURAN LOCATION AND CONTROL LT			3,618.000	78,800.04	
ITZYOURMALL INC			17.000	0.00	
IVERIC BIO INC			14,251.000	346,726.83	
J & J SNACK FOODS CORP			3,457.000	512,396.54	
J M SMUCKER CO/THE			24,695.000	3,886,252.15	
J SAINSBURY PLC			2,652,600.000	9,140,822.86	
JACK HENRY & ASSOCIATES INC			15,823.000	2,384,842.56	
JACK IN THE BOX INC			4,110.000	359,994.90	
JACKSON FINANCIAL INC			11,394.000	426,249.54	
JACO ELECTRONICS INC			1,562.000	0.00	
JACOBS SOLUTIONS INC			17,325.000	2,035,860.75	
JAKKS PACIFIC INC			1,118.000	19,341.40	
JB HUNT TRANSPORT SERVICES INC			14,217.000	2,494,514.82	
JBG SMITH PROPERTIES			20,661.000	311,154.66	
JD SPORTS FASHION PLC			903,041.000	1,984,694.37	

Asset Detail

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Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
JD.COM INC ADR			56,437.000	2,477,019.93	
JD.COM INC HK/09618			67,366.000	1,476,054.24	
JELD-WEN HOLDING INC			12,580.000	159,262.80	
JER INVESTORS TRUST INC			786.000	0.08	
JOHN B SANFILIPPO & SON INC			1,328.000	128,709.76	
JOHN BEAN TECHNOLOGIES CORP			5,968.000	652,242.72	
JOHN WILEY & SONS INC			8,863.000	343,618.51	
JOHNSON & JOHNSON			315,025.000	48,828,875.00	
JOHNSON CONTROLS INTERNATIONAL			89,151.000	5,368,673.22	
JOHNSON OUTDOORS INC			3,182.000	200,497.82	
JOINT CORP/THE			3,636.000	61,193.88	
JONES LANG LASALLE INC			3.000	436.47	
JOURNAL REGISTER CO COM			18,400.000	0.00	
JPMORGAN CHASE & CO			336,292.000	43,822,210.52	
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,231,000.000	1,263,939.26	
JUMBO SA			66,810.000	1,415,421.63	
JUNIPER NETWORKS INC			37,142.000	1,278,427.64	
JW MAYS INC			283.000	12,848.20	
JYSKE BANK A/S			15,817.000	1,107,747.10	
KA WANG HOLDING INC			2.000	0.00	
KADANT INC			1,895.000	395,145.40	
KAGA ELECTRONICS CO LTD			13,800.000	519,483.09	
KAISER ALUMINUM CORP			2,910.000	217,173.30	
KALA PHARMACEUTICALS INC			153.000	2,302.65	
KALEIDO BIOSCIENCES INC			9,750.000	1.95	
KALVISTA PHARMACEUTICALS INC			18,209.000	143,122.74	
KAMAN CORP			4,947.000	113,088.42	
KANSAS CITY LIFE INSURANCE CO			1,581.000	35,572.50	
KAR AUCTION SERVICES INC			24,534.000	335,625.12	
KARYOPHARM THERAPEUTICS INC			11,254.000	43,778.06	
KASPIEN HOLDINGS INC			297.000	179.98	
KATY INDUSTRIES INC			5,499.000	0.00	
KB FINANCIAL GROUP INC			196,900.000	7,206,889.63	
KB HOME			15,647.000	628,696.46	
KEEPER TECHNICAL LABORATORY CO			37,400.000	1,383,988.36	
KELLOGG CO			57,467.000	3,847,990.32	
KELLY SERVICES INC			5,378.000	89,221.02	
KEMPER CORP			9,505.000	519,543.30	
KENNAMETAL INC			16,763.000	462,323.54	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KENNEDY-WILSON HOLDINGS INC			22,208.000	368,430.72	
KEROS THERAPEUTICS INC			2,618.000	111,788.60	
KEURIG DR PEPPER INC			155,042.000	5,469,881.76	
KEWAUNEE SCIENTIFIC CORP			521.000	8,195.33	
KEYCORP			153,338.000	1,919,791.76	
KEYENCE CORP			42,600.000	20,629,425.00	
KEYSIGHT TECHNOLOGIES INC			30,752.000	4,965,832.96	
KEYSTONE CONS INDS INC			5,800.000	0.00	
KEYWORDS STUDIOS PLC			632,115.000	21,555,937.56	
KEZAR LIFE SCIENCES INC			9,608.000	30,073.04	
KID BRANDS INC			2,768.000	0.00	
KIMBALL ELECTRONICS INC			5,194.000	125,175.40	
KIMBALL INTERNATIONAL INC			8,304.000	102,969.60	
KIMBERLY-CLARK CORP			49,997.000	6,710,597.34	
KIMCO REALTY CORP			70,909.000	1,384,852.77	
KINAXIS INC			140,000.000	19,195,625.66	
KINDER MORGAN INC			373,034.000	6,531,825.34	
KINETIK HOLDINGS INC			19,582.000	612,916.60	
KINGDEE INTERNATIONAL SOFTWARE HK/00268			638,000.000	1,033,810.40	
KINGFISHER PLC			709,600.000	2,291,729.41	
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00	
KINSALE CAPITAL GROUP INC			3,641.000	1,092,846.15	
KIRBY CORP			10,051.000	700,554.70	
KIRKLAND'S INC			2,054.000	5,853.90	
KITE REALTY GROUP TRUST			38,884.000	813,453.28	
KKR & CO INC			6,495.000	341,117.40	
KLA CORP			18,105.000	7,226,972.85	
KLX ENERGY SERVICES HOLDINGS I			649.000	7,560.85	
KNOWLES CORP			13,867.000	235,739.00	
KOBE BUSSAN CO LTD			166,700.000	4,615,595.00	
KONA GRILL INC			1,503.000	58.62	
KONINKLIJKE AHOLD DELHAIZE NV			343,300.000	11,745,086.20	
KONINKLIJKE DSM NV			231,128.000	27,295,550.00	
KONTOOR BRANDS INC			7,582.000	366,892.98	
KOPIN CORP			12,756.000	13,904.04	
KOPPERS HOLDINGS INC			7,816.000	273,325.52	
KOREA AEROSPACE INDUSTRIES LTD			34,060.000	1,240,115.78	
KOREAN REINSURANCE CO			161,400.000	901,316.23	
KORN FERRY			10,717.000	554,497.58	

Asset Detail

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Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KOSMOS ENERGY LTD			64,724.000	481,546.56	
KOSS CORP			2,224.000	10,274.88	
KOTAK MAHINDRA BANK LTD			182,877.000	3,856,032.84	
KOTOBUKI SPIRITS CO LTD			35,300.000	2,485,243.23	
KRAFT HEINZ CO/THE			173,713.000	6,717,481.71	
KROGER CO/THE			505,862.000	24,974,406.94	
KRONOS BIO INC			6,109.000	8,919.14	
KRONOS WORLDWIDE INC			4,993.000	45,985.53	
KRUNG THAI BANK PCL			14,281,700.000	6,891,301.47	
KRYSTAL BIOTECH INC			3,082.000	246,744.92	
KT&G CORP			93,600.000	6,032,218.44	
KUBOO INC			208.000	1.35	
KULICKE & SOFFA INDUSTRIES INC			11,849.000	624,323.81	
KURA ONCOLOGY INC			17,492.000	213,927.16	
KURA SUSHI USA INC			89,850.000	5,915,724.00	
KVH INDUSTRIES INC			7,663.000	87,204.94	
L B FOSTER CO			3,114.000	35,748.72	
L3HARRIS TECHNOLOGIES INC			23,764.000	4,663,447.36	
LA-Z-BOY INC			9,222.000	268,175.76	
LABORATORY CORP OF AMERICA HOL			15,116.000	3,467,912.72	
LADDER CAPITAL CORP			27,007.000	255,216.15	
LAKE SHORE BANCORP INC			235.000	2,371.15	
LAKELAND BANCORP INC			4,882.000	76,354.48	
LAKELAND FINANCIAL CORP			4,583.000	287,079.12	
LAKELAND INDUSTRIES INC			359.000	5,241.40	
LAM RESEARCH CORP			16,221.000	8,599,076.52	
LAMB WESTON HOLDINGS INC			16,494.000	1,723,952.88	
LANCASTER COLONY CORP			3,806.000	772,161.28	
LANDMARK BANCORP INC/MANHATTAN			1,044.000	21,569.04	
LANNETT CO INC			2,672.000	4,649.28	
LANTHEUS HOLDINGS INC			13,006.000	1,073,775.36	
LANTRONIX INC			1,239.000	5,377.26	
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00	
LARIMAR THERAPEUTICS INC			352.000	1,594.56	
LAS VEGAS SANDS CORP			37,678.000	2,164,601.10	
LASERSIGHT INC COM NEW			413.000	0.00	
LAUREATE EDUCATION INC			19,992.000	235,105.92	
LAZARD EMERG MKT EQY-INST			10,096,763.197	158,721,117.45	
LAZARD LTD			14,131.000	467,877.41	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00	
LCI INDUSTRIES			6,996.000	768,650.52	
LEAR CORP COM			10,600.000	0.00	
LEARNING TREE INTERNATIONAL IN			3,072.000	3,225.60	
LECG CORP			659.000	0.00	
LEGAL & GENERAL GROUP PLC			2,094,400.000	6,186,604.28	
LEIDOS HOLDINGS INC			15,672.000	1,442,764.32	
LEMAITRE VASCULAR INC			9,849.000	506,928.03	
LENDINGCLUB CORP			8,499.000	61,277.79	
LENNAR CORP			43,258.000	4,546,848.38	
LENOVO GROUP LTD HK/00992			12,168,000.000	13,175,625.27	
LENOX GROUP INC COM			6,400.000	0.00	
LENSAR INC			1,756.000	4,319.76	
LESAKA TECHNOLOGIES INC			6,685.000	32,088.00	
LESLIE'S INC			23,830.000	262,368.30	
LEXICON PHARMACEUTICALS INC			10,295.000	25,016.85	
LG CHEM LTD			4,836.000	2,644,877.34	
LGI HOMES INC			55,410.000	6,318,402.30	
LGL GROUP INC/THE			450.000	1,926.00	
LI NING CO LTD HK/02331			1,981,500.000	15,624,921.12	
LIBERTY BROADBAND CORP			6,148.000	502,291.60	
LIBERTY ENERGY INC			24,732.000	316,816.92	
LIBERTY HOMES INC			1,312.000	0.00	
LIBERTY LATIN AMERICA LTD			15,309.000	126,452.34	
LIBERTY MEDIA CORP-LIBERTY BRA			18,392.000	619,626.48	
LIBERTY TRIPADVISOR HOLDINGS I			11,605.000	9,968.69	
LICT CORP			4.000	75,400.00	
LIFECORE BIOMEDICAL INC			5,134.000	19,380.86	
LIFEWAY FOODS INC			1,851.000	11,180.04	
LIGAND PHARMACEUTICALS INC			4,527.000	333,006.12	
LIGHT & WONDER INC			15,916.000	955,755.80	
LIGHTPATH TECHNOLOGIES INC			618.000	871.38	
LIMESTONE BANCORP INC			203.000	4,528.93	
LIMONEIRA CO			2,720.000	45,315.20	
LINCOLN EDUCATIONAL SERVICES C			1,850.000	10,471.00	
LINCOLN NATIONAL CORP			17,654.000	396,685.38	
LINDBLAD EXPEDITIONS HOLDINGS			524,525.000	5,014,459.00	
LINDE PLC			59,316.000	21,083,279.04	
LINDSAY CORP			2,051.000	309,967.63	

Asset Detail

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LINEAGE CELL THERAPEUTICS INC			2,758.000	4,137.00	
LIPID SCIENCES INC			7,118.000	0.00	
LIQUIDITY SERVICES INC			4,814.000	63,400.38	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	898.15	
LITE-ON TECHNOLOGY CORP			2,033,000.000	4,894,290.18	
LIVANOVA PLC			9,959.000	434,013.22	
LIVE MICROSYSTEMS INC			117.000	0.01	
LIVE NATION ENTERTAINMENT INC			16,343.000	1,144,010.00	
LIVENT CORP			27,240.000	591,652.80	
LIVERAMP HOLDINGS INC			10,198.000	223,642.14	
LKQ CORP			346,146.000	19,647,246.96	
LL FLOORING HOLDINGS INC			9,917.000	37,684.60	
LOCAWEB SERVICOS DE INTERNET S			494,426.000	468,072.54	
LOCKHEED MARTIN CORP			26,050.000	12,314,616.50	
LOEWS CORP			41,243.000	2,392,918.86	
LOGIC DEVICES INC			306.000	0.00	
LONDON STOCK EXCHANGE GROUP PL			153,413.000	14,924,612.80	
LONZA GROUP AG			32,430.000	19,432,085.82	
LOOKSMART GROUP INC			13.000	195.00	
LOWE'S COS INC			69,329.000	13,863,720.13	
LPL FINANCIAL HOLDINGS INC			2,593.000	524,823.20	
LS STARRETT CO/THE			959.000	10,759.98	
LSB INDUSTRIES INC			6,447.000	66,597.51	
LSI INDUSTRIES INC			3,763.000	52,418.59	
LTC PROPERTIES INC			7,111.000	249,809.43	
LTV CORP			50,656.000	0.00	
LUBYS INC ESCROW			5,279.000	1,055.80	
LUKOIL PJSC ADR			142,900.000	1.43	
LULULEMON ATHLETICA INC			19,307.000	7,031,416.33	
LUMENT FINANCE TRUST INC			100.000	202.00	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	
LUMOS PHARMA INC			845.000	2,864.55	
LUNA INNOVATIONS INC			1,731.000	12,411.27	
LVMH MOET HENNESSY LOUIS VUITT			24,520.000	22,494,608.27	
LXP INDUSTRIAL TRUST			41,503.000	427,895.93	
LYONDELLBASELL INDUSTRIES NV			41,745.000	3,919,438.05	
M&T BANK CORP			29,535.000	3,531,499.95	
M-TRON INDUSTRIES INC			262.000	2,816.50	
M/I HOMES INC			4,178.000	263,590.02	

Asset Detail

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MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00	
MACERICH CO/THE			25,998.000	275,578.80	
MACOM TECHNOLOGY SOLUTIONS HOL			9,445.000	669,083.80	
MACROGENICS INC			9,440.000	67,684.80	
MACY'S INC			8,239.000	144,100.11	
MADISON SQUARE GARDEN ENTERTAI			2,194.000	129,599.58	
MAGELLAN MIDSTREAM PARTNERS LP			279,056.000	15,141,578.56	
MAGENTA THERAPEUTICS INC			7,866.000	6,251.11	
MAGNA ENTERTAINMENT CORP			225.000	0.00	
MAGNA INTL INC			107,900.000	5,771,515.86	
MAGNACHIP SEMICONDUCTOR CORP			3,691.000	34,252.48	
MAGNITE INC			10,808.000	100,082.08	
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6.56	
MAGNOLIA OIL & GAS CORP			29,505.000	645,569.40	
MAGYAR BANCORP INC			315.000	3,339.00	
MAIDEN HOLDINGS LTD			5,165.000	10,794.85	
MAIN STREET CAPITAL CORP			10,812.000	426,641.52	
MALIBU BOATS INC			3,587.000	202,486.15	
MAMMOTH ENERGY SERVICES INC			130.000	548.60	
MANHATTAN BRIDGE CAPITAL INC			399.000	2,066.82	
MANI INC			103,300.000	1,401,756.79	
MANNATECH INC			3,424.000	57,352.00	
MANNKIND CORP			39,047.000	160,092.70	
MAPFRE SA			3,587,200.000	7,241,208.37	
MARATHON OIL CORP			140,066.000	3,355,981.36	
MARATHON PETROLEUM CORP			71,187.000	9,598,143.21	
MARAVAI LIFESCIENCES HOLDINGS			17,239.000	241,518.39	
MARCHEX INC			7,915.000	14,405.30	
MARCUS CORP/THE			5,061.000	80,976.00	
MARINE PRODUCTS CORP			7,287.000	96,115.53	
MARKEL CORP			1,008.000	1,287,629.28	
MARKETAXESS HOLDINGS INC			4,315.000	1,688,416.35	
MARQETA INC			66,079.000	301,981.03	
MARRIOTT INTERNATIONAL			194,414.000	0.00	
MARRIOTT INTERNATIONAL INC/MD			30,848.000	5,122,001.92	
MARSH & MCLENNAN COS INC			62,894.000	10,474,995.70	
MARTEN TRANSPORT LTD			189,965.000	3,979,766.75	
MARTIN INDS INC DEL			9,400.000	0.00	
MARTIN MARIETTA MATERIALS INC			7,118.000	2,527,317.08	

Asset Detail

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As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MARVELL TECHNOLOGY INC			147,929.000	6,405,325.70	
MASCO CORP			40,974.000	2,037,227.28	
MASONITE INTERNATIONAL CORP			5,216.000	473,456.32	
MASTECH DIGITAL INC			1,042.000	12,529.03	
MASTERCARD INC			101,341.000	36,828,332.81	
MATADOR RESOURCES CO			19,560.000	932,034.00	
MATCH GROUP INC			32,022.000	1,229,324.58	
MATERION CORP			6,597.000	765,252.00	
MATIV HOLDINGS INC			14,118.000	303,113.46	
MATRIX SERVICE CO			10,596.000	57,218.40	
MATSON INC			9,799.000	584,706.33	
MATTHEWS INTERNATIONAL CORP			7,031.000	253,537.86	
MAUI LAND & PINEAPPLE CO INC			319.000	3,815.24	
MAXAR TECHNOLOGIES INC			12,280.000	627,016.80	
MAXCO INC			3,300.000	0.00	
MAXEON SOLAR TECHNOLOGIES LTD			72.000	1,910.88	
MAXIMUS INC			15,056.000	1,184,907.20	
MAXLINEAR INC			11,763.000	414,175.23	
MAXUS TECHNOLOGY CORP COM			94.000	0.00	
MBIA INC			18,518.000	171,476.68	
MCCORMICK & CO INC/MD			38,801.000	3,228,631.21	
MCDONALD'S CORP			86,609.000	24,216,742.49	
MCEWEN MINING INC			5,231.000	44,306.57	
MCGRATH RENTCORP			5,728.000	534,479.68	
MCKESSON CORP			15,700.000	5,589,985.00	
MCRAE INDUSTRIES INC			1,018.000	42,338.62	
MDC HOLDINGS INC			11,188.200	434,885.33	
MECKLERMEDIA CORP			970.000	0.00	
MEDALLION FINANCIAL CORP			241.000	1,848.47	
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00	
MEDICINOVA INC			25,250.000	54,540.00	
MEDIFAST INC			3,750.000	388,762.50	
MEDIS TECHNOLOGIES LTD			7,776.000	0.00	
MEDPACE HOLDINGS INC			5,467.000	1,028,069.35	
MEDTRONIC PLC			165,151.000	13,314,473.62	
MEI PHARMA INC			100.000	22.89	
MEIRAGTX HOLDINGS PLC			12,779.000	66,067.43	
MEITUAN HK/03690			59,050.000	1,079,455.91	
MELEXIS NV			19,889.000	2,299,134.19	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MERCADOLIBRE INC			17,857.000	23,536,597.42	
MERCANTILE BANK CORP			5,331.000	163,021.98	
MERCEDES-BENZ GROUP AG			163,250.000	12,553,750.49	
MERCER INTERNATIONAL INC			6,067.000	59,304.93	
MERCK & CO INC			335,653.000	35,710,122.67	
MERCK KGAA			54,728.000	10,200,231.87	
MERCURY GENERAL CORP			4,184.000	132,800.16	
MERCURY SYSTEMS INC			9,418.000	481,448.16	
MEREO BIOPHARMA GROUP PLC ADR			377.000	266.51	
MERIT MEDICAL SYSTEMS INC			12,153.000	898,714.35	
MERITAGE HOMES CORP			6,627.000	773,768.52	
MERRIMACK PHARMACEUTICALS INC			3,397.000	41,749.13	
MERSANA THERAPEUTICS INC			9,623.000	39,550.53	
MERUS NV			11,765.000	216,476.00	
MESA AIR GROUP INC			29,700.000	0.00	
MESA LABORATORIES INC			762.000	133,144.26	
META MATERIALS INC			598.000	243.74	
META PLATFORMS INC			285,172.000	60,439,353.68	
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00	
METHODE ELECTRONICS INC			8,023.000	352,049.24	
METLIFE INC			88,835.000	5,147,099.90	
METRO ONE TELECOMMUNICATIONS I			4,577.000	192.69	
METSO OUTOTEC OYJ			207,563.000	2,264,088.49	
METTLER-TOLEDO INTERNATIONAL I			3,467.000	5,305,238.07	
MEXCO ENERGY CORP			114.000	1,297.64	
MGE ENERGY INC			8,241.000	640,078.47	
MGM RESORTS INTERNATIONAL			202,938.000	9,014,505.96	
MGP INGREDIENTS INC			3,223.000	311,728.56	
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00	
MICROBOT MEDICAL INC			2.000	4.16	
MICROCHIP TECHNOLOGY INC			62,805.000	5,261,802.90	
MICROLOG CORP			831.000	0.83	
MICRON SOLUTIONS INC			1,574.000	2,675.80	
MICRON TECHNOLOGY INC			141,258.000	8,523,507.72	
MICROSOFT CORP			963,562.000	277,794,924.60	
MICROWAVE FILTER CO INC			1,944.000	1,263.60	
MID PENN BANCORP INC			955.000	24,457.55	
MID-AMERICA APARTMENT COMMUNIT			18,070.000	2,729,292.80	
MIDDLESEX WATER CO			5,996.000	468,407.52	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MIDLAND STATES BANCORP INC			5.000	107.10	
MIDWESTONE FINANCIAL GROUP INC			1,391.000	33,968.22	
MILLER INDUSTRIES INC/TN			3,067.000	108,418.45	
MILLERKNOLL INC			16,014.000	327,486.30	
MIMEDX GROUP INC			13,772.000	46,687.08	
MIND TECHNOLOGY INC			1,746.000	896.22	
MINERALS TECHNOLOGIES INC			7,206.000	435,386.52	
MINERVA NEUROSCIENCES INC			410.000	656.00	
MINTH GROUP LTD HK/00425			226,000.000	682,322.82	
MIRUM PHARMACEUTICALS INC			13,354.000	320,763.08	
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00	
MITEK SYSTEMS INC			352.000	3,375.68	
MITSUBISHI HC CAPITAL INC			372,100.000	1,912,363.19	
MITSUBISHI UFJ FINANCIAL GROUP			400,000.000	2,548,350.90	
MODEL N INC			6,621.000	221,604.87	
MODERNA INC			43,417.000	6,667,982.86	
MODINE MANUFACTURING CO			5,039.000	116,148.95	
MODIVCARE INC			3,336.000	280,490.88	
MOELIS & CO			10,939.000	420,495.16	
MOHAWK INDUSTRIES INC			6,045.000	605,829.90	
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00	
MOLECULAR TEMPLATES INC			9,293.000	3,530.41	
MOLINA HEALTHCARE INC			11,098.000	2,968,604.02	
MOLSON COORS BEVERAGE CO			355,190.000	18,356,219.20	
MOMENTIVE GLOBAL INC			21,524.000	200,603.68	
MONARCH CASINO & RESORT INC			1,528.000	113,301.20	
MONARCH CEMENT CO/THE			102.000	11,322.00	
MONDELEZ INTERNATIONAL INC			170,053.000	11,856,095.16	
MONEYGRAM INTERNATIONAL INC			3,145.000	32,770.90	
MONGODB INC			3,791.000	883,757.92	
MONITRONICS INTERNATIONAL INC			424.000	21.20	
MONOGATARI CORP/THE			56,700.000	1,147,292.13	
MONOLITHIC POWER SYSTEMS INC			6,645.000	3,326,088.30	
MONOPAR THERAPEUTICS INC			11,480.000	16,301.60	
MONOTARO CO LTD			638,900.000	7,954,447.12	
MONRO INC			6,556.000	324,063.08	
MONSTER BEVERAGE CORP			112,376.000	6,069,427.76	
MOODY'S CORP			18,063.000	5,527,639.26	
MOOG INC			4,972.000	500,929.00	

Asset Detail

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MOORE HANDLEY INC			612.000	0.06	
MORGAN GROUP HOLDING CO			44.000	44.44	
MORGAN STANLEY			158,672.000	13,931,401.60	
MOSAIC CO/THE			68,366.000	3,136,632.08	
MOSSIMO INC			12,487.000	39,334.05	
MOTORCAR PARTS OF AMERICA INC			4,647.000	34,573.68	
MOTOROLA SOLUTIONS INC			23,327.000	6,674,554.51	
MOVADO GROUP INC			3,579.000	102,967.83	
MOVIE GALLERY INC COM			15,125.000	0.00	
MPLX LP			714,770.000	24,623,826.50	
MR COOPER GROUP INC			10,708.000	438,706.76	
MR DIY GROUP M BHD			4,873,900.000	1,712,078.19	
MRC GLOBAL INC			17,441.000	169,526.52	
MSCI INC			9,167.000	5,130,678.23	
MSCI WORLD EX-US INDEX FUND A			34,809,449.212	881,337,346.56	
MSCI WORLD EX-US INDEX FUND B			14,570,873.610	407,664,455.55	
MTU AERO ENGINES AG			83,000.000	20,794,435.71	
MUELLER INDUSTRIES INC			10,919.000	802,328.12	
MUELLER WATER PRODUCTS INC			31,488.000	438,942.72	
MUENCHENER RUECKVERSICHERUNGS-			29,200.000	10,231,099.66	
MULLEN GROUP LTD			529,500.000	5,778,782.27	
MULTIPLAN CORP			63,104.000	66,890.24	
MURPHY OIL CORP			26,057.000	963,587.86	
MURPHY USA INC			46,910.000	12,105,125.50	
MYERS INDUSTRIES INC			6,744.000	144,523.92	
MYR GROUP INC			3,052.000	384,582.52	
MYREXIS INC			3,666.000	5.87	
MYRIAD GENETICS INC			19,519.000	453,426.37	
N-VIRO INTERNATIONAL CORP			846.000	0.17	
NABORS INDUSTRIES LTD			1,737.000	211,757.67	
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	4,612.50	
NACCO INDUSTRIES INC			2,389.000	86,171.23	
NANOGEN INC			7,205.000	0.00	
NANOPHASE TECHNOLOGIES CORP			2,437.000	2,802.55	
NAPCO SECURITY TECHNOLOGIES IN			200,164.000	7,522,163.12	
NASB FINANCIAL INC			779.000	24,928.00	
NASDAQ INC			38,864.000	2,124,694.88	
NATERA INC			13,638.000	757,181.76	
NATHAN'S FAMOUS INC			1,484.000	112,190.40	

Asset Detail

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Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NATIONAL BANK HOLDINGS CORP			6,247.000	209,024.62	
NATIONAL BANK OF CANADA			216,178.000	15,441,628.00	
NATIONAL BANKSHARES INC			813.000	25,576.98	
NATIONAL BEVERAGE CORP			6,489.000	342,100.08	
NATIONAL CINEMEDIA INC			7,886.000	1,041.74	
NATIONAL HEALTH INVESTORS INC			8,244.000	425,225.52	
NATIONAL HEALTHCARE CORP			4,055.000	235,473.85	
NATIONAL PRESTO INDUSTRIES INC			1,372.000	98,907.48	
NATIONAL RECORD MART INC			8,200.000	0.00	
NATIONAL RESEARCH CORP			3,145.000	136,838.95	
NATIONAL STORAGE AFFILIATES TR			10,371.000	433,300.38	
NATIONAL VISION HOLDINGS INC			12,026.000	226,569.84	
NATIONAL WESTERN LIFE GROUP IN			1,033.000	250,626.46	
NATURAL ALTERNATIVES INTERNATI			1,180.000	10,891.40	
NATURAL GAS SERVICES GROUP INC			4,073.000	41,992.63	
NATURAL GROCERS BY VITAMIN COT			1,578.000	18,541.50	
NATURE'S SUNSHINE PRODUCTS INC			3,224.000	32,788.08	
NAUTILUS BIOTECHNOLOGY INC			19,281.000	53,408.37	
NAVIDEA BIOPHARMACEUTICALS INC			26.000	6.76	
NAVIENT CORP			32,034.000	512,223.66	
NAVIGATOR HOLDINGS LTD			11,890.000	166,460.00	
NBT BANCORP INC			10,014.000	337,571.94	
NCR CORP			19,544.000	461,042.96	
NCISOFT CORP			3,489.000	995,632.44	
NECESSITY RETAIL REIT INC/THE			15,594.000	97,930.32	
NELNET INC			6,469.000	594,436.41	
NEOENERGIA SA			1,006,200.000	2,992,652.43	
NEOGEN CORP			19,707.000	364,973.64	
NEOGENOMICS INC			19,859.000	345,546.60	
NEOLEUKIN THERAPEUTICS INC			5,758.000	4,030.60	
NEOMAGIC CORP			1,790.000	13.07	
NEOSE TECHNOLOGIES INC			9,800.000	0.00	
NESCO INC COM			5,500.000	0.00	
NETAPP INC			105,897.000	6,761,523.45	
NETBANK INC COM			43,611.000	0.00	
NETEASE INC ADR			6,214.000	549,566.16	
NETEASE INC HK/09999			131,665.000	2,314,635.11	
NETFLIX INC			56,233.000	19,427,376.84	
NETGEAR INC			6,372.000	117,945.72	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NETLIST INC			1,400.000	5,194.00	
NETSCOUT SYSTEMS INC			14,194.000	406,658.10	
NETSOL TECHNOLOGIES INC			5,396.000	14,245.44	
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,182.00	
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.00	
NEUROBO PHARMACEUTICALS INC			161.000	114.35	
NEVRO CORP			5,524.000	199,692.60	
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00	
NEW JERSEY RESOURCES CORP			19,482.000	1,036,442.40	
NEW RELIC INC			8,631.000	649,827.99	
NEW WEI INC			11,600.000	0.00	
NEW YORK COMMUNITY BANCORP INC			32,275.000	291,766.00	
NEW YORK MORTGAGE TRUST INC			10,239.750	101,987.91	
NEWELL BRANDS INC			43,151.000	536,798.44	
NEWMARK GROUP INC			22,265.000	157,636.20	
NEWMARKET CORP			1,049.000	382,864.02	
NEWMONT CORP			108,704.000	5,328,670.08	
NEWPARK RESOURCES INC			18,646.000	71,787.10	
NEWS CORP			57,351.000	992,614.01	
NEXA RESOURCES SA			21,986.000	138,072.08	
NEXIEN BIOPHARMA INC			50.000	1.05	
NEXPOINT RESIDENTIAL TRUST INC			3,578.000	156,251.26	
NEXPRISE INC			1,644.000	0.16	
NEXTCURE INC			7,333.000	10,852.84	
NEXTERA ENERGY INC			238,779.000	18,405,085.32	
NEXTERA ENTERPRISES INC			29,140.000	0.03	
NEXTGEN HEALTHCARE INC			12,517.000	217,920.97	
NEXTIER OILFIELD SOLUTIONS INC			29,094.000	231,297.30	
NICE LTD ADR			89,792.000	20,552,490.88	
NICOLET BANKSHARES INC			2,916.000	183,853.80	
NIKE INC			149,985.000	18,394,160.40	
NINE ENERGY SERVICE INC			2,907.000	16,162.92	
NIPPON TELEGRAPH & TELEPHONE C			301,900.000	8,987,361.00	
NISOURCE INC			46,563.000	1,301,901.48	
NITCHES INC			1,080.000	2.92	
NKARTA INC			5,711.000	20,274.05	
NL INDUSTRIES INC			8,359.000	50,655.54	
NLIGHT INC			11,910.000	121,243.80	
NMI HOLDINGS INC			12,019.000	268,384.27	

Asset Detail

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NMT MEDICAL INC			2,641.000	0.00	
NN INC			2,450.000	2,621.50	
NOBILITY HOMES INC			1,624.000	44,254.00	
NOBLE CORP PLC			13,138.000	518,556.86	
NOBLE INTL LTD			5,650.000	0.00	
NOKIA OYJ			1,765,100.000	8,659,342.27	
NOMAD FOODS LTD			29,528.000	553,354.72	
NORD RESOURCES CORP			1,694.000	0.00	
NORDIC AMERICAN TANKERS LTD			17,698.000	70,084.08	
NORDSON CORP			6,162.000	1,369,566.12	
NORFOLK SOUTHERN CORP			30,562.000	6,479,144.00	
NORTECH SYSTEMS INC			1,451.000	15,090.40	
NORTHEAST BANK			2,063.000	69,440.58	
NORTHEAST COMMUNITY BANCORP IN			2,532.000	33,219.84	
NORTHEAST INDIANA BANCORP INC			605.000	23,595.00	
NORTHERN OIL AND GAS INC			5,578.000	169,292.30	
NORTHERN TECHNOLOGIES INTERNAT			338.000	3,998.54	
NORTHERN TRUST CORP			31,085.000	2,739,521.05	
NORTHFIELD BANCORP INC			15,159.000	178,573.02	
NORTHRIM BANCORP INC			1,652.000	77,941.36	
NORTHROP GRUMMAN CORP			16,494.000	7,615,609.68	
NORTHWEST BIOTHERAPEUTICS INC			80,966.000	50,603.75	
NORTHWEST NATURAL HOLDING CO			7,473.000	355,415.88	
NORTHWEST PIPE CO			4,807.000	150,122.61	
NORTHWESTERN CORP			11,075.000	640,799.50	
NORWEGIAN CRUISE LINE HOLDINGS			48,313.000	649,809.85	
NORWOOD FINANCIAL CORP			992.000	29,184.64	
NOVA LTD			2,846.000	297,321.62	
NOVANTA INC			6,790.000	1,080,221.10	
NOVARTIS AG			173,400.000	15,898,400.75	
NOVATEK MICROELECTRONICS CORP			527,000.000	7,468,609.90	
NOVATION COS INC			1,726.000	3.97	
NOVELSTEM INTERNATIONAL CORP			3,839.000	691.02	
NOVO NORDISK A/S			302,156.000	47,849,280.61	
NOW INC			16,483.000	183,785.45	
NRG ENERGY INC			26,414.000	905,736.06	
NU HOLDINGS LTD/CAYMAN ISLANDS			558,757.000	2,659,683.32	
NU SKIN ENTERPRISES INC			12,855.000	505,330.05	
NUCOR CORP			38,516.000	5,949,566.52	

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NUSTAR ENERGY LP			357,234.000	5,587,139.76	
NUTANIX INC			32,226.000	837,553.74	
NUTROGANICS INC			831.000	0.00	
NUVASIVE INC			8,680.000	358,570.80	
NV5 GLOBAL INC			2,653.000	275,832.41	
NVE CORP			1,914.000	158,842.86	
NVIDIA CORP			322,382.000	89,548,048.14	
NVR INC			555.000	3,092,565.45	
NXP SEMICONDUCTORS NV			29,710.000	5,540,172.26	
NXXI INC			11,261.000	0.00	
O'REILLY AUTOMOTIVE INC			8,930.000	7,581,391.40	
O-I GLASS INC			23,727.000	538,840.17	
OAKTREE SPECIALTY LENDING CORP			519.335	9,747.92	
OBLONG INC			11.000	18.04	
OCCIDENTAL PETROLEUM CORP			104,238.000	6,507,578.34	
OCEANEERING INTERNATIONAL INC			16,839.000	296,871.57	
OCEANFIRST FINANCIAL CORP			8,890.000	164,287.20	
OCONEE FEDERAL FINANCIAL CORP			147.000	2,719.50	
OCUPHIRE PHARMA INC			9.000	33.75	
ODP CORP/THE			7,334.000	329,883.32	
ODYSSEY MARINE EXPLORATION INC			55.000	178.75	
OFFICE PROPERTIES INCOME TRUST			1.480	18.20	
OFG BANCORP			10,138.000	252,841.72	
OHIO VALLEY BANC CORP			1,928.000	44,652.48	
OIL STATES INTERNATIONAL INC			7,589.000	63,216.37	
OIL-DRI CORP OF AMERICA			3,904.000	162,445.44	
OILSANDS QUEST INC			6,899.000	0.00	
OKTA INC			73,600.000	6,347,264.00	
OLD DOMINION FREIGHT LINE INC			14,098.000	4,805,162.32	
OLD NATIONAL BANCORP/IN			26,115.000	376,578.30	
OLD POINT FINANCIAL CORP			1,022.000	24,333.82	
OLD SECOND BANCORP INC			2,391.000	33,617.46	
OLEMA PHARMACEUTICALS INC			4,384.000	15,212.48	
OLLIE'S BARGAIN OUTLET HOLDING			9,445.000	547,243.30	
OLYMPIC STEEL INC			3,187.000	166,393.27	
OLYMPUS CORP			436,200.000	7,598,841.12	
OMEGA FLEX INC			1,570.000	174,960.80	
OMEGA THERAPEUTICS INC			2,376.000	14,327.28	
OMEROS CORP			14,482.000	67,341.30	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OMNIAB INC			22,981.000	80,474.24	
OMNIAB INC/OLD			3,275.637	0.00	
OMNICELL INC			9,245.000	542,404.15	
OMNICOM GROUP INC			23,241.000	2,192,555.94	
OMTHERA PHARMACEUTICALS			2,956.000	0.00	
OMV AG			178,000.000	8,172,581.11	
ON SEMICONDUCTOR CORP			78,730.000	6,481,053.60	
ONCOCYTE CORP			128.000	45.37	
ONCOTELIC THERAPEUTICS INC			10.000	0.48	
ONCTERNAL THERAPEUTICS INC			397.000	311.65	
ONE GAS INC			15,022.000	1,190,193.06	
ONE LIBERTY PROPERTIES INC			7,539.000	172,869.27	
ONE PRICE CLOTHING STORES INC			2,557.000	0.00	
ONEOK INC			303,308.000	19,272,190.32	
ONESPAN INC			11,717.000	205,047.50	
ONO PHARMACEUTICAL CO LTD			360,300.000	7,482,675.35	
ONTO INNOVATION INC			8,696.000	764,204.48	
ONTRAK INC			4,910.000	2,592.48	
OPIANT PHARMACE CONTRA			11,152.000	0.00	
OPIANT PHARMACEUTICALS INC			11,152.000	0.00	
OPKO HEALTH INC			83,771.000	122,305.66	
OPTICAL CABLE CORP			1,148.000	4,947.88	
OPTIMIZERX CORP			5,073.000	74,217.99	
OPTION CARE HEALTH INC			27,549.000	875,231.73	
ORACLE CORP			349,549.000	32,480,093.08	
ORAMED PHARMACEUTICALS INC			3,934.000	8,576.12	
ORANGE SA			800,200.000	9,521,420.08	
ORASURE TECHNOLOGIES INC			18,659.000	112,886.95	
ORBIT INTERNATIONAL CORP			335.000	2,261.25	
ORCHID ISLAND CAPITAL INC			1,148.000	12,318.04	
ORGANOGENESIS HOLDINGS INC			8,238.000	17,546.94	
ORGANON & CO			29,163.000	685,913.76	
ORGANOVO HOLDINGS INC			444.000	972.36	
ORIC PHARMACEUTICALS INC			6,811.000	38,822.70	
ORION ENERGY SYSTEMS INC			2,172.000	4,409.16	
ORION ENGINEERED CARBONS SA			8,439.000	220,173.51	
ORION GROUP HOLDINGS INC			6,919.000	17,920.21	
ORKLA ASA			961,969.000	6,820,885.70	
ORLEANS HOMEBUILDERS INC			2,200.000	0.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ORMAT TECHNOLOGIES INC			8,103.000	686,891.31	
ORTHOFIX MEDICAL INC			13,439.000	225,103.25	
ORTHOPEDIATRICS CORP			167,583.000	7,422,251.07	
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00	
OSI SYSTEMS INC			5,077.000	519,681.72	
OTIS WORLDWIDE CORP			59,331.000	5,007,536.40	
OTONOMY INC			6,463.000	730.32	
OTP BANK NYRT			178,245.000	5,082,311.08	
OTTER TAIL CORP			10,016.000	723,856.32	
OUTFRONT MEDIA INC			26,411.000	428,650.53	
OUTSET MEDICAL INC			124,246.000	2,286,126.40	
OVERSEAS SHIPHOLDING GROUP INC			447.000	1,743.30	
OVERSTOCK.COM INC			3,074.000	62,309.98	
OWENS & MINOR INC			9,933.000	144,525.15	
OXFORD INDUSTRIES INC			4,624.000	488,248.16	
OYSTER POINT PHARMA INC			884.000	0.00	
P&F INDUSTRIES INC			1,933.000	10,070.93	
P10 INC			1,271.000	15,252.00	
PAB BANKSHARES INC			1,304.000	0.00	
PACCAR INC			80,449.000	5,888,866.80	
PACIFIC PREMIER BANCORP INC			19,532.000	469,158.64	
PACIFICNET INC			245.000	0.00	
PACIRA BIOSCIENCES INC			10,737.000	438,176.97	
PACKAGED HOME SOLUTIONS INC			13.000	0.00	
PACKAGING CORP OF AMERICA			20,478.000	2,842,960.74	
PACWEST BANCORP			17,688.000	172,104.24	
PALANTIR TECHNOLOGIES INC			30,053.000	253,947.85	
PALM HARBOR HOMES INC			3,688.000	0.00	
PALOMAR HOLDINGS INC			3,431.000	189,391.20	
PAM TRANSPORTATION SERVICES IN			7,456.000	213,465.28	
PAPA JOHN'S INTERNATIONAL INC			4,948.000	370,753.64	
PAR PACIFIC HOLDINGS INC			4,720.000	137,729.60	
PAR TECHNOLOGY CORP			4,642.000	157,642.32	
PARADE TECHNOLOGIES LTD			56,000.000	1,931,193.04	
PARAGON 28 INC			106,486.000	1,817,716.02	
PARAGON TECHNOLOGIES INC			1,800.000	14,580.00	
PARAMOUNT GLOBAL			101,965.000	2,274,839.15	
PARAMOUNT GROUP INC			33,576.000	153,106.56	
PARATEK PHARMACEUTICALS INC			13,601.000	34,546.54	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PARK AEROSPACE CORP			4,662.000	62,703.90	
PARK CITY GROUP INC			805.000	5,023.20	
PARK HOTELS & RESORTS INC			38,846.000	480,136.56	
PARK NATIONAL CORP			2,840.000	336,738.80	
PARK SYSTEMS CORP			3,963.000	463,621.13	
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			110.000	0.00	
PARKER-HANNIFIN CORP			14,706.000	4,942,833.66	
PARKERVISION INC			219.000	26.61	
PARSONS CORP			2,105.000	94,177.70	
PARTNERS GROUP HOLDING AG			28,309.000	26,550,436.43	
PASON SYSTEMS INC			122,300.000	1,096,168.03	
PATRICK INDUSTRIES INC			4,313.000	296,777.53	
PATRIOT TRANSPORTATION HOLDING			969.000	7,664.79	
PATTERSON COS INC			563,568.000	15,086,715.36	
PATTERSON-UTI ENERGY INC			38,803.000	453,995.10	
PAUL MUELLER CO			124.000	5,271.24	
PAYCHEX INC			44,500.000	5,099,255.00	
PAYCOM SOFTWARE INC			7,156.000	2,175,495.56	
PAYPAL HOLDINGS INC			129,712.000	9,850,329.28	
PBF ENERGY INC			15,487.000	671,516.32	
PC CONNECTION INC			6,330.000	284,596.80	
PCD INC COM			12,400.000	0.00	
PCTEL INC			12,458.000	52,697.34	
PDC ENERGY INC			2,406.000	154,417.08	
PDF SOLUTIONS INC			14,175.000	601,020.00	
PDL BIOPHARMA INC			20,195.000	26,674.00	
PEABODY ENERGY CORP			20,845.000	533,632.00	
PEAPACK-GLADSTONE FINANCIAL CO			5,112.000	151,417.44	
PEBBLEBROOK HOTEL TRUST			23,618.000	331,596.72	
PEGASUS COS INC/THE			36.000	1,800.00	
PEMBINA PIPELINE CORP			30,262.000	980,488.80	
PENN OCTANE CORP			5,906.000	0.00	
PENN TREATY AMERICAN CORP			5,499.000	0.00	
PENNANT GROUP INC/THE			5,258.000	75,084.24	
PENNS WOODS BANCORP INC			1,998.000	46,153.80	
PENNSYLVANIA REAL ESTATE INVES			805.000	885.50	
PENNYMAC FINANCIAL SERVICES IN			6,424.000	382,934.64	
PENSON WORLDWIDE INC			4,020.000	0.00	
PENTAIR PLC			18,859.000	1,042,336.93	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PEOPLES BANCORP INC/OH			6,143.000	158,182.25	
PEOPLES BANCORP OF NORTH CAROL			383.000	12,167.91	
PEOPLES FINANCIAL CORP/MS			715.000	8,401.25	
PEOPLES FINANCIAL SERVICES COR			963.000	40,937.13	
PEPSICO INC			167,760.000	30,582,648.00	
PERASO INC			25.000	13.63	
PERDOCEO EDUCATION CORP			9,618.000	129,169.74	
PERFICIENT INC			7,878.000	568,712.82	
PERKINELMER INC			18,483.000	2,463,044.58	
PERMA-FIX ENVIRONMENTAL SERVIC			1,474.000	17,363.72	
PERMA-PIPE INTERNATIONAL HOLDI			709.000	7,536.67	
PERMIAN RESOURCES CORP			36,426.000	382,473.00	
PERNOD RICARD SA			94,415.000	21,407,856.79	
PERSONALIS INC			7,013.000	19,355.88	
PERVASIP CORP			276.000	0.17	
PETIQ INC			6,643.000	75,995.92	
PETMED EXPRESS INC			4,614.000	74,931.36	
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00	
PFF BANCORP INC			6,255.000	0.00	
PFIZER INC			1,043,986.000	42,594,628.80	
PFSWEB INC			337.000	1,428.88	
PG&E CORP			265,944.000	4,300,314.48	
PGT INNOVATIONS INC			12,961.000	325,450.71	
PHARMANETICS INC COM			6,690.000	0.00	
PHARMCHEM INC			1,619.000	4,209.40	
PHIBRO ANIMAL HEALTH CORP			7,740.000	118,576.80	
PHILIP MORRIS INTERNATIONAL IN			193,617.000	18,829,253.25	
PHILLIPS 66			72,408.000	7,340,723.04	
PHILLIPS EDISON & CO INC			20,538.000	669,949.56	
PHOENIX FOOTWEAR GROUP INC			1,137.000	198.98	
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00	
PHOENIX MILLS LTD/THE			99,344.000	1,572,616.81	
PHOTRONICS INC			6,422.000	106,476.76	
PHX MINERALS INC			8,410.000	22,034.20	
PHYSICIANS REALTY TRUST			36,349.000	542,690.57	
PICC PROPERTY & CASUALTY CO LT HK/02328			8,182,000.000	8,348,820.02	
PIEDMONT LITHIUM INC			1,800.000	108,090.00	
PIEDMONT OFFICE REALTY TRUST I			22,787.000	166,345.10	
PINEAPPLE ENERGY INC			486.000	772.74	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PING AN INSURANCE GROUP CO OF HK/02318			524,500.000	3,414,282.89	
PINNACLE WEST CAPITAL CORP			12,972.000	1,027,901.28	
PINTEREST INC			56,496.000	1,540,645.92	
PIONEER BANCORP INC/NY			300.000	2,958.00	
PIONEER NATURAL RESOURCES CO			35,622.000	7,275,437.28	
PIPER SANDLER COS			3,747.000	519,371.67	
PITNEY BOWES INC			28,711.000	111,685.79	
PIXELWORKS INC			1,554.000	2,299.92	
PJT PARTNERS INC			4,027.000	290,709.13	
PLAINS ALL AMERICAN PIPELINE L			1,971,447.000	24,583,944.09	
PLANET LABS PBC			810,168.000	3,183,960.24	
PLAYA HOTELS & RESORTS NV			311.000	2,985.60	
PLEXUS CORP			5,828.000	568,637.96	
PLUS THERAPEUTICS INC			2.000	0.58	
PLYMOUTH INDUSTRIAL REIT INC			5,165.000	108,516.65	
PMV PHARMACEUTICALS INC			7,914.000	37,749.78	
PNC FINANCIAL SERVICES GROUP I			50,326.000	6,396,434.60	
PNM RESOURCES INC			14,633.000	712,334.44	
POINT BLANK SOLUTIONS INC			5,587.000	0.00	
POINT.360			3,662.000	0.00	
POLARITYTE INC			73.000	35.04	
PONIARD PHARMACEUTICALS INC			80.000	0.00	
POOL CORP			4,478.000	1,533,446.32	
PORTLAND GENERAL ELECTRIC CO			19,316.000	944,359.24	
PORTMAN RIDGE FINANCE CORP			293.000	6,038.73	
POSCO HOLDINGS INC			35,962.000	10,165,550.58	
POTLATCHDELTIC CORP			14,815.000	733,342.50	
POWELL INDUSTRIES INC			3,906.000	166,356.54	
POWER INTEGRATIONS INC			9,497.000	803,826.08	
POWERFLEET INC			1,938.000	6,647.34	
POWERTECH TECHNOLOGY INC			2,246,000.000	6,712,735.03	
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00	
PPG INDUSTRIES INC			30,291.000	4,046,271.78	
PPL CORP			150,898.000	4,193,455.42	
PRA GROUP INC			9,833.000	383,093.68	
PRAXIS PRECISION MEDICINES INC			16,733.000	13,537.00	
PRECISION BIOSCIENCES INC			9,754.000	7,350.62	
PREFERRED BANK/LOS ANGELES CA			3,647.000	199,892.07	
PREFORMED LINE PRODUCTS CO			1,796.000	229,959.84	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PREMIER FINANCIAL CORP			9,537.000	197,702.01	
PREMIER INC			351,506.000	11,378,249.22	
PREMIER LASER SYS INC CL A COM			15,000.000	0.00	
PRESIDENT CHAIN STORE CORP			171,000.000	1,513,572.54	
PRESTIGE CONSUMER HEALTHCARE I			11,540.000	722,750.20	
PRICESMART INC			4,036.000	288,493.28	
PRIMECARE SYSTEMS INC			1,444.000	0.14	
PRIMEENERGY RESOURCES CORP			1,506.000	126,609.42	
PRIMIS FINANCIAL CORP			438.000	4,217.94	
PRIMORIS SERVICES CORP			5,787.000	142,707.42	
PRINCETON NATIONAL BANCORP INC			3,531.000	0.00	
PRINCIPAL FINANCIAL GROUP INC			40,706.000	3,025,269.92	
PRISM TECHNOLOGIES GROUP INC			294.000	0.03	
PRO-DEX INC			5,421.000	89,717.55	
PROASSURANCE CORP			12,902.000	238,428.96	
PROCEPT BIOROBOTICS CORP			25,743.000	731,101.20	
PROCTER & GAMBLE CO/THE			278,774.000	41,450,906.06	
PROG HOLDINGS INC			13,716.000	326,303.64	
PROGENICS PHARMACEUTICALS INC CONTRA			10,463.000	0.00	
PROGRESS SOFTWARE CORP			8,058.000	462,932.10	
PROGRESSIVE CORP/THE			75,900.000	10,858,254.00	
PROGYNY INC			10,329.000	331,767.48	
PROLIANCE INTERNATIONAL INC			4,794.000	0.48	
PROLOGIS INC			109,444.000	13,655,327.88	
PROPETRO HOLDING CORP			10,461.000	75,214.59	
PROQR THERAPEUTICS NV			6,332.000	13,487.16	
PROSOFT LEARNING CORP COM			3,150.000	0.00	
PROSPECT CAPITAL CORP			50,212.000	349,475.52	
PROTAGENIC THERAPEUTICS INC			0.500	0.86	
PROTAGONIST THERAPEUTICS INC			5,731.000	131,813.00	
PROTALIX BIOTHERAPEUTICS INC			1,818.000	3,817.80	
PROTARA THERAPEUTICS INC			1,408.000	4,364.80	
PROTHENA CORP PLC			8,129.000	394,012.63	
PROTO LABS INC			4,919.000	163,064.85	
PROVENTION BIO INC			7,785.000	187,618.50	
PROVIDENT FINANCIAL HOLDINGS I			1,623.000	22,121.49	
PRUDENTIAL FINANCIAL INC			50,595.000	4,186,230.30	
PSYCHEMEDICS CORP			5,135.000	26,958.75	
PTC INC			12,203.000	1,564,790.69	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PUBLIC SERVICE ENTERPRISE GROU			79,707.000	4,977,702.15	
PUBLIC STORAGE			24,155.000	7,298,191.70	
PULSE BIOSCIENCES INC			18,338.000	61,615.68	
PULTEGROUP INC			25,864.000	1,507,353.92	
PUMA SE			178,620.000	11,034,348.20	
PURCHASEPRO COM INC COM NEW			44.000	0.00	
PURE BIOSCIENCE INC			247.000	37.81	
PYXIS TANKERS INC			49.000	240.59	
Q2 HOLDINGS INC			8,923.000	219,684.26	
QC HOLDINGS INC			1,838.000	1,102.80	
QCR HOLDINGS INC			2,126.000	93,352.66	
QEP CO INC			519.000	6,362.94	
QORVO INC			18,303.000	1,859,035.71	
QUAD SYSTEMS CORP			8,400.000	0.00	
QUAD/GRAPHICS INC			2,563.000	10,995.27	
QUAKER CHEMICAL CORP			3,849.000	761,909.55	
QUAKER FABRIC CORP NEW			8,200.000	0.00	
QUALCOMM INC			283,948.000	36,226,085.84	
QUALITAS CONTROLADORA SAB DE C			242,919.000	1,547,841.76	
QUALSTAR CORP			126.000	0.00	
QUALYS INC			6,136.000	797,802.72	
QUANEX BUILDING PRODUCTS CORP			6,350.000	136,715.50	
QUANTA SERVICES INC			18,128.000	3,020,849.92	
QUANTUM CORP			3,675.000	4,226.25	
QUEST DIAGNOSTICS INC			24,969.000	3,532,614.12	
QUICKLOGIC CORP			189.000	1,126.44	
QUINCE THERAPEUTICS INC			3,525.000	5,499.00	
QUINSTREET INC			16,245.000	257,808.15	
QUOTIENT TECHNOLOGY INC			10,883.000	35,696.24	
R1 RCM INC			19,561.000	293,415.00	
RADIAN GROUP INC			33,266.000	735,178.60	
RADIOIO INC			9.000	0.00	
RADIUS HEALTH INC			2,045.000	0.00	
RADNET INC			10,149.000	254,029.47	
RADWARE LTD			6,115.000	131,717.10	
RAFAEL HOLDINGS INC			6,267.000	9,713.85	
RAIA DROGASIL SA			384,805.000	1,851,071.24	
RAINMAKER SYSTEMS INC			1,456.000	0.00	
RAIT FINANCIAL TRUST			270.000	0.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RALPH LAUREN CORP			4,712.000	549,749.04	
RAMBUS INC			18,571.000	951,949.46	
RANGER OIL CORP			4,892.000	199,789.28	
RAPID MICRO BIOSYSTEMS INC			2,832.000	3,709.92	
RAPID7 INC			8,634.000	396,386.94	
RAPT THERAPEUTICS INC			11,589.000	212,658.15	
RASER TECHNOLOGIES INC			6,049.000	0.00	
RAYMOND JAMES FINANCIAL INC			33,245.000	3,100,761.15	
RAYTHEON TECHNOLOGIES CORP			167,955.000	16,447,833.15	
RBC BEARINGS INC			4,833.000	1,124,784.09	
RCM TECHNOLOGIES INC			3,982.000	46,031.92	
RE/MAX HOLDINGS INC			5,571.000	104,511.96	
READING INTERNATIONAL INC			10,672.000	34,684.00	
READY CAPITAL CORP			5,112.000	51,989.04	
REALTEK SEMICONDUCTOR CORP			221,000.000	2,812,628.29	
REALTY INCOME CORP			93,184.000	5,900,410.88	
REATA PHARMACEUTICALS INC			2,410.000	219,117.20	
REC LTD			5,086,799.000	7,145,936.93	
RED ROBIN GOURMET BURGERS INC			4,684.000	67,074.88	
RED ROCK RESORTS INC			12,127.000	540,500.39	
REDWOOD TRUST INC			12,324.000	83,063.76	
REGENCY CENTERS CORP			17,657.000	1,080,255.26	
REGENERON PHARMACEUTICALS INC			16,396.000	13,472,101.32	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			6,279.000	118,735.89	
REGIONAL SAB DE CV			594,693.000	4,533,644.84	
REGIONS FINANCIAL CORP			198,174.000	3,678,109.44	
REGIS CORP			10,479.000	11,631.69	
RELIANCE INDUSTRIES LTD			130,003.000	3,687,445.64	
RELMADA THERAPEUTICS INC			1,777.000	4,016.02	
RELX PLC			621,285.000	20,111,157.60	
RENASANT CORP			11,301.000	345,584.58	
RENASAS ELECTRONICS CORP			794,500.000	11,422,915.67	
REPARE THERAPEUTICS INC			3,720.000	36,604.80	
REPLIMUNE GROUP INC			17,119.000	302,321.54	
REPLY SPA			8,750.000	1,097,993.53	
REPUBLIC BANCORP INC/KY			2,962.000	125,677.66	
REPUBLIC FIRST BANCORP INC			2,471.000	3,360.56	
REPUBLIC SERVICES INC			26,743.000	3,616,188.46	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RESEARCH FRONTIERS INC			2,595.000	4,437.45	
RESIDEO TECHNOLOGIES INC			24,583.000	449,377.24	
RESMED INC			24,612.000	5,389,781.88	
RESOLUTE FOREST PRODUCTS INC			11,530.000	236,365.00	
RESOLUTE FORESTTS INC CONTRA			11,530.000	0.00	
RESONA HOLDINGS INC			1,850,400.000	8,891,208.02	
RESONATE BLENDS INC			1.000	0.03	
RESOURCES CONNECTION INC			8,186.000	139,653.16	
RESPIRERX PHARMACEUTICALS INC			3.000	0.01	
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	14,192.64	
RETAIL OPPORTUNITY INVESTMENTS			24,222.000	338,139.12	
RETAIL VALUE INC			4,519.000	1,220.13	
RETRACTABLE TECHNOLOGIES INC			15,030.000	26,302.50	
REUNION INDUSTRIES INC			1,969.000	0.39	
REVOLVE GROUP INC			12,030.000	316,389.00	
REX AMERICAN RESOURCES CORP			11,365.000	324,925.35	
REXEL SA			457,500.000	10,910,266.70	
REZOLUTE INC			10,435.000	20,035.20	
RF INDUSTRIES LTD			1,644.000	7,134.96	
RGC RESOURCES INC			1,676.000	38,866.44	
RHEINMETALL AG			8,174.000	2,429,743.74	
RHYTHM PHARMACEUTICALS INC			8,640.000	154,137.60	
RIBBON COMMUNICATIONS INC			6,762.000	23,126.04	
RICHARDSON ELECTRONICS LTD/UNI			337.000	7,521.84	
RICHTER GEDEON NYRT			270,600.000	5,661,894.12	
RIGEL PHARMACEUTICALS INC			24,606.000	32,479.92	
RIGHTMOVE PLC			255,390.000	1,777,824.32	
RILEY EXPLORATION PERMIAN INC			29.000	1,103.74	
RING ENERGY INC			7,983.000	15,167.70	
RINGKJOEBING LANDBOBANK A/S			7,746.000	1,092,441.83	
RIO TINTO LTD			141,200.000	11,361,483.62	
RITE AID CORP			8,598.000	19,259.52	
RITHM CAPITAL CORP			62,022.000	496,176.00	
RLI CORP			7,942.000	1,055,571.22	
RLJ LODGING TRUST			33,751.000	357,760.60	
RMR GROUP INC/THE			144.000	3,778.56	
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35	
ROBERT HALF INTERNATIONAL INC			12,347.000	994,797.79	
ROCHE HOLDING AG			25,500.000	7,283,919.87	

Asset Detail

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Acct Base Currency Code : USD

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ROCK CREEK PHARMACEUTICALS INC			413.000	0.05	
ROCKET PHARMACEUTICALS INC			9,468.000	162,186.84	
ROCKWELL AUTOMATION INC			15,028.000	4,409,966.60	
ROCKWELL MEDICAL INC			1,057.000	1,913.17	
ROCKY BRANDS INC			3,980.000	91,818.60	
ROCKY MOUNTAIN CHOCOLATE FACTO			3,788.000	20,265.80	
ROGERS CORP			3,387.000	553,537.41	
ROHTO PHARMACEUTICAL CO LTD			114,200.000	2,376,842.89	
ROKU INC			6,412.000	422,037.84	
ROLLINS INC			26,537.000	995,933.61	
ROPER TECHNOLOGIES INC			13,266.000	5,846,193.54	
ROSS STORES INC			39,482.000	4,190,224.66	
ROUND ONE CORP			259,000.000	994,432.40	
ROWE COS/THE			5,035.000	0.00	
ROYAL CARIBBEAN CRUISES LTD			25,167.000	1,643,405.10	
ROYALE ENERGY INC			2,193.000	131.58	
RPT REALTY			15,988.000	152,045.88	
RS GROUP PLC			1,450,000.000	16,386,671.85	
RUBICON TECHNOLOGY INC			291.000	488.88	
RUSH ENTERPRISES INC			15,438.000	842,914.80	
RUTH'S HOSPITALITY GROUP INC			2,692.000	44,202.64	
RXSIGHT INC			391,468.000	6,529,686.24	
RYANAIR HOLDINGS PLC ADR			103,947.000	9,801,162.63	
RYMAN HOSPITALITY PROPERTIES I			8,994.000	807,031.62	
S&P GLOBAL INC			39,036.000	13,458,441.72	
SABRA HEALTH CARE REIT INC			37,545.000	431,767.50	
SAFEGUARD SCIENTIFICS INC			2,635.000	4,532.20	
SAFEHOLD INC			4,054.480	119,080.07	
SAFETY INSURANCE GROUP INC			2,395.000	178,475.40	
SAGA COMMUNICATIONS INC			1,302.000	28,943.46	
SAGE THERAPEUTICS INC			11,807.000	495,421.72	
SAIA INC			5,106.000	1,389,240.48	
SALEM MEDIA GROUP INC			2,472.000	2,694.48	
SALESFORCE INC			164,199.000	32,803,676.22	
SALLY BEAUTY HOLDINGS INC			26,795.000	417,466.10	
SAMPO OYJ			219,639.000	10,375,492.90	
SAMSONITE INTERNATIONAL SA HK/01910			429,000.000	1,325,263.21	
SAMSUNG ELECTRONICS CO LTD			518,364.000	25,483,205.52	
SAMSUNG ELECTRONICS CO LTD GDR			4,537.000	5,573,704.50	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SANCHEZ ENERGY CORP			6,989.000	0.00	
SANDRIDGE ENERGY INC			4,502.000	64,873.82	
SANDS CHINA LTD HK/01928			373,200.000	1,297,888.51	
SANDY SPRING BANCORP INC			4,730.000	122,885.40	
SANGAMO THERAPEUTICS INC			20,819.000	36,641.44	
SANMINA CORP			12,563.000	766,217.37	
SANOFI			127,300.000	13,863,701.72	
SANRIO CO LTD			49,100.000	2,187,715.22	
SAPIENS INTERNATIONAL CORP NV			9,266.000	201,257.52	
SASOL LTD			396,014.000	5,356,818.94	
SATCON TECHNOLOGY CORP			1,198.000	0.00	
SATSUMA PHARMACEUTICALS INC			4,157.000	2,903.67	
SAUL CENTERS INC			1,823.000	71,097.00	
SAVARA INC			1,417.000	2,763.15	
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00	
SBA COMMUNICATIONS CORP			12,379.000	3,231,785.53	
SBERBANK OF RUSSIA PJSC ADR			167,041.000	1,670.41	
SCAN OPTICS			8,600.000	0.00	
SCANSOURCE INC			4,477.000	136,279.88	
SCB X PCL			1,477,500.000	4,428,827.39	
SCHEID VINEYARDS INC			620.000	10,316.80	
SCHLOTZSKY'S INC			2,581.000	0.00	
SCHLUMBERGER LTD			162,824.000	7,994,658.40	
SCHNEIDER ELECTRIC SE			135,020.000	22,543,700.18	
SCHNITZER STEEL INDUSTRIES INC			2,830.000	88,013.00	
SCHOLASTIC CORP			6,691.000	228,966.02	
SCIPLAY CORP			21,991.000	372,967.36	
SCO GROUP INC/THE			6,400.000	0.00	
SCORPIO TANKERS INC			11,965.000	673,749.15	
SCOUT24 SE			36,324.000	2,158,692.28	
SCPHARMACEUTICALS INC			11,710.000	106,209.70	
SEABOARD CORP			128.000	482,561.28	
SEACHANGE INTERNATIONAL INC			5,353.000	1,947.96	
SEACOAST BANKING CORP OF FLORI			10,093.000	239,204.10	
SEACOR MARINE HOLDINGS INC			10,352.000	78,778.72	
SEAGATE TECHNOLOGY HOLDINGS PL			40,805.000	2,698,026.60	
SEALED AIR CORP			16,585.000	761,417.35	
SECURE ENERGY SERVICES INC 144A			6,800.000	3,224.30	
SECUREWORKS CORP			7,220.000	61,875.40	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SECURITY NATIONAL FINANCIAL CO			3,530.000	21,921.30	
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.24	
SEGRO PLC			899,510.000	8,537,240.59	
SELECT MEDICAL HOLDINGS CORP			23,676.000	612,024.60	
SELECTA BIOSCIENCES INC			2,350.000	3,266.50	
SELECTIVE INSURANCE GROUP INC			10,612.000	1,011,641.96	
SEMLER SCIENTIFIC INC			4,267.000	113,843.56	
SEMPRA ENERGY			48,527.000	7,335,341.32	
SEMTECH CORP			12,217.000	294,918.38	
SENDAS DISTRIBUIDORA S/A			2,337,200.000	7,154,152.93	
SENECA FOODS CORP			5,026.000	262,709.02	
SENSIENT TECHNOLOGIES CORP			8,541.000	653,898.96	
SEQUENTIAL BRANDS GROUP INC			12.000	0.00	
SERVICE PROPERTIES TRUST			28,842.000	287,266.32	
SERVICENOW INC			48,535.000	22,555,185.20	
SERVISFIRST BANCSHARES INC			12,217.000	667,414.71	
SERVOTRONICS INC			306.000	3,226.12	
SFL CORP LTD			18,641.000	177,089.50	
SHAKE SHACK INC			4,891.000	271,401.59	
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	5,517,356.91	
SHARPER IMAGE CORP			2,100.000	0.00	
SHATTUCK LABS INC			3,768.000	11,077.92	
SHELL PLC			501,600.000	14,317,393.64	
SHELLS SEAFOOD RESTAURANTS			44.000	0.00	
SHENANDOAH TELECOMMUNICATIONS			8,795.000	167,280.90	
SHENZHOU INTERNATIONAL GROUP H HK/02313			247,400.000	2,596,928.64	
SHERWIN-WILLIAMS CO/THE			28,701.000	6,451,123.77	
SHIFT INC			6,650.000	1,172,206.85	
SHIMANO INC			28,800.000	4,942,460.31	
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	3,499,022.98	
SHIZUOKA FINANCIAL GROUP INC			145,700.000	1,041,105.33	
SHOCKWAVE MEDICAL INC			5,550.000	1,203,406.50	
SHOE CARNIVAL INC			10,517.000	269,761.05	
SHOEI CO LTD			84,800.000	1,767,489.78	
SHOLODGE INC			1,650.000	0.00	
SHOPIFY INC			355,000.000	17,018,700.00	
SHORE BANCSHARES INC			1,263.000	18,035.64	
SHRIRAM FINANCE LTD			377,226.000	5,780,773.74	
SHUTTERSTOCK INC			3,729.000	270,725.40	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SHYFT GROUP INC/THE			3,294.000	74,938.50	
SI-BONE INC			428,904.000	8,436,541.68	
SIAM GLOBAL HOUSE PCL			2,701,353.994	1,461,472.43	
SIEBERT FINANCIAL CORP			8,989.000	17,213.94	
SIEGFRIED HOLDING AG			1,901.000	1,397,319.79	
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00	
SIENTRA INC			248.700	382.99	
SIERRA BANCORP			931.000	16,031.82	
SIFCO INDUSTRIES INC			1,552.000	4,665.32	
SIG GROUP AG			750,000.000	19,309,287.95	
SIGA TECHNOLOGIES INC			6,480.000	37,260.00	
SIGHT RESOURCE CORP			200.000	0.00	
SIGMATRON INTERNATIONAL INC			535.000	1,407.05	
SIGNATURE BANK/NEW YORK NY			7,182.000	1,314.30	
SIGNET JEWELERS LTD			8,682.000	675,285.96	
SIKA AG			100,290.000	28,048,924.54	
SILERGY CORP			137,000.000	2,157,533.46	
SILGAN HOLDINGS INC			10,862.000	582,963.54	
SILICOM LTD			4,794.000	179,679.12	
SILICON GRAPHICS INC COM			11,800.000	0.00	
SILICON LABORATORIES INC			7,608.000	1,332,084.72	
SILK ROAD MEDICAL INC			162,650.000	6,364,494.50	
SILVERBOW RESOURCES INC			3,066.000	70,058.10	
SIMCLAR INC			700.000	0.07	
SIMCORP A/S			235,000.000	17,781,245.68	
SIMMONS FIRST NATIONAL CORP			17,795.000	311,234.55	
SIMON PROPERTY GROUP INC			37,485.000	4,197,195.45	
SIMPLY GOOD FOODS CO/THE			15,920.000	633,138.40	
SIMPSON MANUFACTURING CO INC			8,472.000	928,870.08	
SIMULATIONS PLUS INC			4,718.000	207,308.92	
SINCLAIR BROADCAST GROUP INC			10,706.000	183,714.96	
SINGULAR GENOMICS SYSTEMS INC			9,741.000	11,786.61	
SIRIUSPOINT LTD			13,026.000	105,901.38	
SITE CENTERS CORP			22,133.000	271,793.24	
SITIME CORP			18,621.000	2,648,464.83	
SIXT SE			10,018.000	1,334,385.28	
SIXTH STREET SPECIALTY LENDING			9,826.000	179,815.80	
SJW GROUP			5,471.000	416,507.23	
SK SQUARE CO LTD			61,840.000	1,888,190.74	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SK TELECOM CO LTD			184,900.000	6,859,986.99	
SKAN GROUP AG			17,351.000	1,589,709.05	
SKF AB			493,300.000	9,704,683.40	
SKYLINE CHAMPION CORP			9,871.000	742,595.33	
SKYWEST INC			11,159.000	247,395.03	
SKYWORKS SOLUTIONS INC			30,754.000	3,628,356.92	
SLEEP NUMBER CORP			3,942.000	119,876.22	
SLR INVESTMENT CORP			889.000	13,370.56	
SM ENERGY CO			346,630.000	9,761,100.80	
SMART GLOBAL HOLDINGS INC			14,101.000	243,101.24	
SMF ENERGY CORP			441.000	0.00	
SMILEDIRECTCLUB INC			18,523.000	7,964.89	
SMITH MICRO SOFTWARE INC			636.000	737.76	
SNAP INC			83,870.000	940,182.70	
SNAP-ON INC			10,567.000	2,608,886.63	
SOCIETAL CDMO INC			14,641.000	17,422.79	
SOCKET MOBILE INC			511.000	960.68	
SOFTECH INC			157.000	0.08	
SOJITZ CORP			499,180.000	10,363,170.99	
SOLAREEDGE TECHNOLOGIES INC			6,408.000	1,947,711.60	
SOLARIS OILFIELD INFRASTRUCTUR			5,220.000	44,578.80	
SOLID BIOSCIENCES INC			70.000	331.80	
SOLIGENIX INC			1.067	2.10	
SOLITARIO ZINC CORP			40.000	26.48	
SOLUNA HOLDINGS INC			734.000	203.83	
SONIC AUTOMOTIVE INC			9,290.000	504,818.60	
SONIDA SENIOR LIVING INC			538.000	3,653.02	
SONOS INC			16,127.000	316,411.74	
SONOVA HOLDING AG			16,875.000	4,961,551.09	
SOPRA STERIA GROUP SACA			44,000.000	9,240,474.54	
SOTHERLY HOTELS INC			2,675.000	5,336.63	
SOUNDTHINKING INC			76,370.000	3,002,868.40	
SOUTHERN CO/THE			146,507.000	10,193,957.06	
SOUTHERN FIRST BANCSHARES INC			4,135.000	126,944.50	
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00	
SOUTHERN MISSOURI BANCORP INC			553.000	20,687.73	
SOUTHSIDE BANCSHARES INC			4,718.000	156,637.60	
SOUTHWEST AIRLINES CO			68,135.000	2,217,112.90	
SOUTHWEST GAS HOLDINGS INC			11,308.000	706,184.60	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SP PLUS CORP			4,757.000	163,117.53	
SPANISH BROADCASTING SYSTEM IN			375.000	412.50	
SPARTANNASH CO			6,768.000	167,846.40	
SPECTRUM PHARMACEUTICALS INC			9,991.000	7,493.25	
SPEED COMMERCE INC			303.000	0.03	
SPEEDUS CORP			1,690.000	0.00	
SPERO THERAPEUTICS INC			9,309.000	13,498.05	
SPIRE CORP			3,525.000	35.25	
SPIRE INC			11,039.000	774,275.46	
SPIRIT MTA REIT ESCROW			93,012.000	24,890.01	
SPIRIT REALTY CAPITAL INC			102,670.000	4,090,372.80	
SPLUNK INC			64,838.000	6,216,667.44	
SPOK HOLDINGS INC			13,350.000	135,235.50	
SPORT-HALEY HOLDINGS INC			1,950.000	0.00	
SPOTIFY TECHNOLOGY SA			7,244.000	967,943.28	
SPRINKLR INC			100,466.000	1,302,039.36	
SPROUT SOCIAL INC			96,130.000	5,852,394.40	
SPROUTS FARMERS MARKET INC			23,307.000	816,444.21	
SPS COMMERCE INC			8,061.000	1,227,690.30	
SPS TECHNOLOGIES INC			6,300.000	0.00	
SPX TECHNOLOGIES INC			10,120.000	714,269.60	
SS&C TECHNOLOGIES HOLDINGS INC			5,554.000	313,634.38	
ST JOE CO/THE			6,067.000	252,447.87	
STAAR SURGICAL CO			8,432.000	539,226.40	
STAG INDUSTRIAL INC			27,472.000	929,103.04	
STANDARD BIOTOOLS INC			16,723.000	32,609.85	
STANDARD CHARTERED PLC			895,015.000	6,796,990.85	
STANDARD MOTOR PRODUCTS INC			4,258.000	157,162.78	
STANDEX INTERNATIONAL CORP			3,832.000	469,190.08	
STANLEY BLACK & DECKER INC			16,961.000	1,366,717.38	
STAR BUFFET INC			762.000	0.00	
STAR BULK CARRIERS CORP			19,471.000	411,227.52	
STAR HOLDINGS			2,635.884	45,838.02	
STAR STRUCK LTD			262.000	0.00	
STARBUCKS CORP			131,767.000	13,720,897.71	
STATE BANK OF INDIA			373,258.000	2,378,777.51	
STATE STREET CORP			40,015.000	3,028,735.35	
STATERA BIOPHARMA INC			52.000	0.91	
STEEL CONNECT INC			22,705.000	25,883.70	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STEEL DYNAMICS INC			25,771.000	2,913,669.26	
STEELCASE INC			18,783.000	158,152.86	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	0.00	
STELLAR BANCORP INC			6,470.000	159,226.70	
STEPAN CO			4,652.000	479,295.56	
STEPHAN CO/THE			1,476.000	2,523.96	
STEREOTAXIS INC			644.000	1,313.76	
STERIS PLC			15,524.000	2,969,430.72	
STERLING INFRASTRUCTURE INC			7,657.000	290,047.16	
STEVEN MADDEN LTD			15,487.000	557,532.00	
STEWART INFORMATION SERVICES C			2,968.000	119,758.80	
STOCK YARDS BANCORP INC			5,857.000	322,954.98	
STOKE THERAPEUTICS INC			5,936.000	49,446.88	
STONERIDGE INC			4,392.000	82,130.40	
STONEX GROUP INC			3,866.000	400,246.98	
STORAGE ENGINE INC COM			1,650.000	0.00	
STRASBAUGH INC			204.000	0.00	
STRATA SKIN SCIENCES INC			48.000	52.80	
STRATASYS LTD			8,823.000	145,844.19	
STRATEGIC EDUCATION INC			4,239.000	380,789.37	
STRATTEC SECURITY CORP			1,544.000	35,126.00	
STRATUS PROPERTIES INC			1,430.000	28,085.20	
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	3,956.40	
STRIDE INC			6,369.000	249,983.25	
STRIKE CO LTD			43,100.000	1,232,215.12	
STRYKER CORP			42,537.000	12,143,037.39	
STURM RUGER & CO INC			2,675.000	153,652.00	
STYLECLICK INC			3,762.000	0.75	
SUGARMADE INC			80.000	0.01	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			262,500.000	10,449,508.52	
SUMMIT HOTEL PROPERTIES INC			13,295.000	93,065.00	
SUMMIT MATERIALS INC			25,213.000	718,318.37	
SUN COMMUNITIES INC			7,021.000	989,118.48	
SUN COUNTRY AIRLINES HOLDINGS			147,065.000	3,014,832.50	
SUNCOKE ENERGY INC			2,784.000	25,000.32	
SUNCOR ENERGY INC NEW			323,663.000	10,035,023.81	
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,532.54	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SUNSTONE HOTEL INVESTORS INC			41,313.000	408,172.44	
SUPER MICRO COMPUTER INC			7,208.000	768,012.40	
SUPERIOR BANCORP			1,987.000	0.00	
SUPERIOR GROUP OF COS INC			4,119.000	32,416.53	
SUPERIOR INDUSTRIES INTERNATIO			7,406.000	36,659.70	
SUPERNUS PHARMACEUTICALS INC			10,400.000	376,792.00	
SURGALIGN HOLDINGS INC			288.000	460.80	
SURGERY PARTNERS INC			11,929.000	411,192.63	
SURMODICS INC			5,168.000	117,727.04	
SUTRO BIOPHARMA INC			3,106.000	14,349.72	
SUZUKI MOTOR CORP			144,100.000	5,201,415.92	
SVB FINANCIAL GROUP			6,762.000	6,119.62	
SWEDBANK AB			579,200.000	9,503,872.38	
SWK HOLDINGS CORP			806.000	14,314.56	
SYMBOLIC LOGIC INC			8,719.000	9,852.47	
SYNAPTICS INC			6,662.000	740,481.30	
SYNCHRONOSS TECHNOLOGIES INC			13,754.000	12,928.76	
SYNCHRONY FINANCIAL			75,106.000	2,184,082.48	
SYNDAX PHARMACEUTICALS INC			12,464.000	263,239.68	
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00	
SYNLOGIC INC			2,246.000	1,419.47	
SYNOPSYS INC			27,195.000	10,504,068.75	
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.07	
SYPRIS SOLUTIONS INC			3,737.000	7,324.52	
SYSCO CORP			63,297.000	4,888,427.31	
T ROWE PRICE GROUP INC			29,029.000	3,277,374.10	
T-MOBILE US INC			82,456.000	11,942,927.04	
TABULA RASA HEALTHCARE INC			3,283.000	18,351.97	
TACTILE SYSTEMS TECHNOLOGY INC			131,159.000	2,153,630.78	
TAITRON COMPONENTS INC			3,595.000	12,834.15	
TAIWAN SEMICONDUCTOR MANUFACTU			1,369,000.000	23,965,087.44	
TAIWAN SEMICONDUCTOR MANUFACTU ADR			172,728.000	16,067,158.56	
TAKE-TWO INTERACTIVE SOFTWARE			31,144.000	3,715,479.20	
TALANX AG			148,200.000	6,875,207.70	
TALON INTERNATIONAL INC			3,150.000	393.75	
TANDEM DIABETES CARE INC			10,512.000	426,892.32	
TANDY BRANDS ACCESSORIES INC			1,325.000	6.63	
TANGER FACTORY OUTLET CENTERS			14,675.000	288,070.25	
TAPESTRY INC			27,066.000	1,166,815.26	

Asset Detail

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Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TARGA RESOURCES CORP			375,419.000	27,386,816.05	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			56,556.000	9,367,370.28	
TARRAGON CORP			10,464.000	0.00	
TATA CONSULTANCY SERVICES LTD			59,324.000	2,314,200.92	
TAYLOR DEVICES INC			1,373.000	27,185.40	
TAYLOR MORRISON HOME CORP			23,036.000	881,357.36	
TCR2 THERAPEUTICS INC			13,376.000	20,064.00	
TCS GROUP HOLDING PLC GDR			65,310.000	1,959.30	
TD SYNnex CORP			146,394.000	14,169,475.26	
TE CONNECTIVITY LTD			39,749.000	5,213,081.35	
TEAM FINANCIAL INC			4,300.000	0.00	
TEAM INC			532.000	2,915.30	
TECAN GROUP AG			4,514.000	1,972,512.50	
TECHNICAL COMMUNICATIONS CORP			135.000	81.00	
TECHNIPFMC PLC			73,058.000	997,241.70	
TECHNOGYM SPA			158,371.000	1,410,049.52	
TECHNOLOGY SOLUTIONS CO			920.000	0.64	
TECHNOPRO HOLDINGS INC			65,400.000	1,791,141.45	
TECHTARGET INC			30,476.000	1,100,793.12	
TECHTRONIC INDUSTRIES CO LTD HK/00669			224,500.000	2,426,617.36	
TEEKAY CORP			14,477.000	89,467.86	
TEEKAY TANKERS LTD			1,779.000	76,372.47	
TEGNA INC			38,677.000	654,028.07	
TEJON RANCH CO			7,595.000	138,760.65	
TEKKNOWLEDGE CORP			2,012.000	0.00	
TELA BIO INC			354,832.000	3,775,412.48	
TELEDYNE TECHNOLOGIES INC			5,374.000	2,404,112.64	
TELEFLEX INC			6,858.000	1,737,199.98	
TELEPERFORMANCE			8,473.000	2,040,857.32	
TELEPHONE AND DATA SYSTEMS INC			17,531.000	184,250.81	
TELESAT CORP			3,035.000	26,101.00	
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00	
TELEVIDEO INC/CA			2,143.000	0.00	
TELIGENT INC			50.000	0.01	
TEMPEST THERAPEUTICS INC			361.000	837.52	
TENABLE HOLDINGS INC			17,141.000	814,368.91	
TENAYA THERAPEUTICS INC			6,378.000	18,177.30	
TENCENT HOLDINGS LTD HK/00700			547,800.000	26,922,622.34	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TENET HEALTHCARE CORP			3,015.000	179,151.30	
TENNANT CO			3,796.000	260,139.88	
TERADYNE INC			28,326.000	3,045,328.26	
TEREX CORP			10,611.000	513,360.18	
TERRENO REALTY CORP			12,469.000	805,497.40	
TESLA INC			350,899.000	72,797,506.54	
TESSCO TECHNOLOGIES INC			10,682.000	51,273.60	
TETON ENERGY CORP COM			4,100.000	0.00	
TETRA TECHNOLOGIES INC			12,269.000	32,512.85	
TETRAPHASE PHARMACEUTICALS INC			271.000	0.00	
TEXAS CAPITAL BANCSHARES INC			7,048.000	345,070.08	
TEXAS INSTRUMENTS INC			111,838.000	20,802,986.38	
TEXAS ROADHOUSE INC			12,695.000	1,371,821.70	
TEXTAINER GROUP HOLDINGS LTD			3,182.000	102,174.02	
TEXTRON INC			34,135.000	2,410,955.05	
THERAPEUTICSMD INC			194.000	727.50	
THERAVANCE BIOPHARMA INC			9,344.000	101,382.40	
THERMO FISHER SCIENTIFIC INC			55,415.000	31,939,543.55	
THERMOGENESIS HOLDINGS INC			2.000	5.24	
THERMON GROUP HOLDINGS INC			3,687.000	91,880.04	
THOMAS GROUP INC			367.000	0.00	
THQ INC			896.000	0.00	
TIDEWATER INC			9,116.000	401,833.28	
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	28.92	
TILE SHOP HOLDINGS INC			589.000	2,762.41	
TIMBERLAND BANCORP INC/WA			1,720.000	46,474.40	
TINEXTA SPA			46,677.000	1,015,258.78	
TITAN INTERNATIONAL INC			11,743.000	123,066.64	
TITAN MACHINERY INC			2,077.000	63,244.65	
TITAN PHARMACEUTICALS INC			9.000	7.45	
TJX COS INC/THE			145,042.000	11,365,491.12	
TL ADMIN CORP COM			29,100.000	0.00	
TOKYO ELECTRON LTD			57,300.000	6,905,793.51	
TOMPKINS FINANCIAL CORP			3,295.000	218,161.95	
TONIX PHARMACEUTICALS HOLDING			1.000	0.59	
TOOTSIE ROLL INDUSTRIES INC			11,025.082	495,136.43	
TOPCON CORP			110,700.000	1,482,210.63	
TOPGOLF CALLAWAY BRANDS CORP			15,789.000	341,358.18	
TOR MINERALS INTERNATIONAL INC			236.000	535.72	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TOROMONT INDUSTRIES LTD			140,167.000	11,489,064.40	
TOTALENERGIES SE			194,100.000	11,463,433.82	
TOTVS SA			303,393.000	1,682,641.12	
TOWER AUTOMOTIVE INC			33,100.000	0.00	
TOWNE BANK/PORTSMOUTH VA			12,275.000	327,128.75	
TOYO SUISAN KAISHA LTD			48,330.000	2,015,414.50	
TPI COMPOSITES INC			6,019.000	78,547.95	
TRACTOR SUPPLY CO			23,932.000	5,624,977.28	
TRADE DESK INC/THE			9,481.000	577,487.71	
TRANE TECHNOLOGIES PLC			29,428.000	5,414,163.44	
TRANS-INDUSTRIES INC			1,700.000	0.00	
TRANSACT TECHNOLOGIES INC			4,207.000	26,041.33	
TRANSCAT INC			3,905.000	349,067.95	
TRANSCOASTAL CORP			23.000	0.00	
TRANSCONTINENTAL REALTY INVEST			323.000	13,691.97	
TRANSDIGM GROUP INC			21,836.000	16,094,223.80	
TRANSMEDICS GROUP INC			120,841.000	9,151,288.93	
TRANSNET CORP			481.000	0.00	
TRANSOCEAN LTD			93,510.000	594,723.60	
TRAVEL + LEISURE CO			14,866.000	582,747.20	
TRAVELERS COS INC/THE			36,468.000	6,250,979.88	
TRAVELZOO			4,657.000	28,128.28	
TRAVERE THERAPEUTICS INC			5,526.000	124,279.74	
TREACE MEDICAL CONCEPTS INC			369,837.000	9,316,194.03	
TREDEGAR CORP			6,976.000	63,690.88	
TREEHOUSE FOODS INC			6,537.000	329,660.91	
TRI POINTE HOMES INC			22,264.000	563,724.48	
TRI-VALLEY CORP			1,094.000	0.00	
TRIAD GUARANTY INC			2,231.000	1.56	
TRICO BANCSHARES			4,547.000	189,109.73	
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00	
TRIMAS CORP			9,395.000	261,744.70	
TRIMBLE INC			44,268.000	2,320,528.56	
TRINITY INDUSTRIES INC			17,880.000	435,556.80	
TRINITY PLACE HOLDINGS INC			2,067.000	927.67	
TRINSEO PLC			9,580.000	199,743.00	
TRIO-TECH INTERNATIONAL			682.000	3,184.94	
TRIP.COM GROUP LTD ADR			178,548.000	6,725,903.16	
TRIP.COM GROUP LTD HK/09961			22,650.000	847,721.32	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRIPADVISOR INC			16,789.000	333,429.54	
TRIPLE CROWN MEDIA INC			983.000	0.00	
TRITON INTERNATIONAL LTD			12,155.000	768,439.10	
TRIVENI TURBINE LTD			450,970.000	1,828,134.45	
TRONOX HOLDINGS PLC			19,905.000	286,233.90	
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00	
TRUEBLUE INC			7,454.000	132,681.20	
TRUIST FINANCIAL CORP			152,121.000	5,187,326.10	
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00	
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00	
TRUSTCO BANK CORP NY			2,619.000	83,650.86	
TRUSTMARK CORP			12,064.000	297,980.80	
TS TECH CO LTD			409,900.000	5,171,103.34	
TSR INC			631.000	4,909.18	
TTEC HOLDINGS INC			3,936.000	146,537.28	
TTM TECHNOLOGIES INC			15,937.000	214,990.13	
TUCOWS INC			1,579.000	30,711.55	
TUESDAY MORNING CORP			141.000	12.54	
TURNING POINT BRANDS INC			239.000	5,019.00	
TURTLE BEACH CORP			498.000	4,989.96	
TUTOR PERINI CORP			5,689.000	35,101.13	
TWIN DISC INC			3,179.000	30,581.98	
TWO HARBORS INVESTMENT CORP			8,431.000	124,020.01	
TWO RIVERS WATER & FARMING CO			199.000	0.34	
TYLER TECHNOLOGIES INC			4,774.000	1,693,051.36	
TYSON FOODS INC			56,214.000	3,334,614.48	
UBS -CW23 AMOY DIAGNOST WTS EXP 04-AUG-2023			294,831.000	1,208,807.10	
UBS -CW24 GUANGZHOU KIN WTS EXP 01-MAR-2024			148,113.000	1,898,808.66	
UBS -CW24 JIANGSU HENGL WTS EXP 15-JAN-2024			321,100.000	3,098,615.00	
UBS -CW24 LAOBAIXING PH WTS EXP 01-MAR-2024			111,635.000	608,410.75	
UBS -CW24 SHENZHEN MIND WTS EXP 15-JAN-2024			47,330.000	2,149,255.30	
UBS -CW24 SKSHU PAINT C WTS EXP 05-FEB-2024			183,987.000	3,116,739.78	
UBS -CW24 WULIANGYE YIB WTS EXP 01-MAR-2024			99,800.000	2,861,266.00	
UBS CW23 QINGDAO HAIER WTS EXP 18-MAY-2023			183,966.000	1,782,630.54	
UBS GROUP AG			489,200.000	10,329,667.78	
UBS-CW23 FOSHAN HAITIA WTS EXP 09-JUN-2023			200,638.000	2,237,113.70	
UDR INC			50,812.000	2,086,340.72	
UFP INDUSTRIES INC			12,531.000	995,838.57	
UFP TECHNOLOGIES INC			3,578.000	464,567.52	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ULTA BEAUTY INC			8,894.000	4,853,188.98	
ULTIMATE LIFESTYLE CORP			20.000	0.00	
ULTRA CLEAN HOLDINGS INC			11,975.000	397,091.00	
ULTRALIFE CORP			2,071.000	8,325.42	
ULTRAPETROL BAHAMAS LTD			1,582.000	0.16	
UMB FINANCIAL CORP			8,269.000	477,286.68	
UMH PROPERTIES INC			7,885.000	116,619.15	
UNICO AMERICAN CORP			668.000	688.04	
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00	
UNICREDIT SPA			281,595.000	5,326,396.04	
UNIFI INC			724.000	5,915.08	
UNIFIRST CORP/MA			2,920.000	514,591.60	
UNIGENE LABORATORIES INC			9,893.000	0.00	
UNILEVER PLC ADR			237,624.000	12,339,814.32	
UNION BANKSHARES INC/MORRISVIL			5,782.000	127,840.02	
UNION PACIFIC CORP			108,930.000	21,923,251.80	
UNIQUE NV			7,323.000	147,485.22	
UNISYS CORP			6,023.000	23,369.24	
UNIT CORP WTS EXP 09/03/2027			200.000	0.00	
UNITED AIRLINES HOLDINGS INC			37,482.000	1,658,578.50	
UNITED AMERICAN HEALTHCARE COR			1,094.000	25.16	
UNITED BANCORP INC/OH			352.000	5,104.00	
UNITED BANKSHARES INC/WV			17,613.000	619,977.60	
UNITED COMMUNITY BANKS INC/GA			14,294.000	401,947.28	
UNITED FIRE GROUP INC			5,022.000	133,334.10	
UNITED INSURANCE HOLDINGS CORP			4,891.000	13,792.62	
UNITED MICROELECTRONICS CORP			865,000.000	1,502,865.59	
UNITED NATURAL FOODS INC			8,294.000	218,546.90	
UNITED OVERSEAS BANK LTD			371,100.000	8,306,521.76	
UNITED PARCEL SERVICE INC			160,138.000	31,065,170.62	
UNITED RENTALS INC			7,952.000	3,147,083.52	
UNITED SECURITY BANCSHARES/FRE			835.000	5,327.30	
UNITED STATES LIME & MINERALS			1,303.000	198,955.07	
UNITED WESTERN BANCORP INC			2,275.000	0.00	
UNITED-GUARDIAN INC			1,454.000	13,507.66	
UNITEDHEALTH GROUP INC			144,866.000	68,462,222.94	
UNITIL CORP			3,442.000	196,331.68	
UNITY BANCORP INC			2,473.000	56,409.13	
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UNIVERSAL CORP/VA			5,386.000	284,865.54	
UNIVERSAL ELECTRONICS INC			3,793.000	38,461.02	
UNIVERSAL HEALTH SERVICES INC			12,493.000	1,587,860.30	
UNIVERSAL INSURANCE HOLDINGS I			4,621.000	84,194.62	
UNIVERSAL LOGISTICS HOLDINGS I			5,018.000	146,274.70	
UNIVERSAL MUSIC GROUP NV			1,161,715.000	29,414,295.34	
UNIVERSAL STAINLESS & ALLOY PR			3,300.000	30,855.00	
UNIVERSAL TECHNICAL INSTITUTE			3,207.000	23,667.66	
UNIVEST FINANCIAL CORP			4,956.000	117,655.44	
UPBOUND GROUP INC			8,701.000	213,261.51	
UPL LTD			166,843.000	1,456,938.92	
UPLAND SOFTWARE INC			2,202.000	9,468.60	
URANIUM ENERGY CORP			6,932.000	19,964.16	
URBAN EDGE PROPERTIES			20,486.000	308,519.16	
URBAN OUTFITTERS INC			11,374.000	315,287.28	
UROGEN PHARMA LTD			7,732.000	71,443.68	
UROLOGIX INC			2,793.000	0.28	
URSTADT BIDDLE PROPERTIES INC			8,381.000	147,254.17	
US BANCORP			476,566.000	17,180,204.30	
US ENERGY CORP			40.000	70.40	
US GLOBAL INVESTORS INC			1,910.000	5,042.40	
US GOLD CORP			2.000	11.16	
US PHYSICAL THERAPY INC			3,261.000	319,284.51	
US PLASTIC LMBR CORP COM			29,600.000	0.00	
US SILICA HOLDINGS INC			9,441.000	112,725.54	
USANA HEALTH SCIENCES INC			2,200.000	138,380.00	
UTAH MEDICAL PRODUCTS INC			2,900.000	274,833.00	
UTG INC			513.000	13,338.00	
UTSTARCOM HOLDINGS CORP			1,798.000	7,335.84	
V ONE CORP COM			2,000.000	0.00	
V2X INC			4,225.000	167,817.00	
VAALCO ENERGY INC			16,587.000	75,139.11	
VALARIS LTD			10,493.000	682,674.58	
VALENCE TECHNOLOGY INC			14,867.000	0.00	
VALEO			254,399.000	5,226,568.82	
VALERO ENERGY CORP			51,786.000	7,229,325.60	
VALLEY MEDIA INC COM			11,100.000	0.00	
VALLEY NATIONAL BANCORP			57,880.000	534,811.20	
VALMET OYJ			287,500.000	9,320,654.55	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VALUE AMER INC COM			290.000	0.00	
VALUE LINE INC			1,564.000	75,588.12	
VANDA PHARMACEUTICALS INC			9,839.000	66,806.81	
VANGUARD INTERNATIONAL SEMICON			973,000.000	3,096,599.07	
VAPOTHERM INC			2,262.000	1,488.62	
VAREX IMAGING CORP			11,210.000	203,909.90	
VARONIS SYSTEMS INC			15,934.000	414,443.34	
VASO CORP			17,910.000	4,298.40	
VAXART INC			17,833.000	13,494.24	
VAXCYTE INC			11,511.000	431,432.28	
VBI VACCINES INC			21,867.000	6,625.71	
VCAMPUS CORP			271.000	0.00	
VECTOR GROUP LTD			12,165.000	146,101.65	
VEECO INSTRUMENTS INC			12,913.000	272,851.69	
VENTAS INC			72,294.000	3,133,944.90	
VERA BRADLEY INC			3,155.000	18,898.45	
VERACYTE INC			12,195.000	271,948.50	
VERADIGM INC			34,941.000	455,980.05	
VERICEL CORP			8,297.000	243,268.04	
VERINT SYSTEMS INC			11,768.000	438,240.32	
VERIS RESIDENTIAL INC			16,565.000	242,511.60	
VERISIGN INC			19,302.000	4,079,091.66	
VERISK ANALYTICS INC			26,264.000	5,039,011.04	
VERITIV CORP			1,018.000	137,572.52	
VERIZON COMMUNICATIONS INC			538,888.000	20,957,354.32	
VERRA MOBILITY CORP			527,237.000	8,920,850.04	
VERRICA PHARMACEUTICALS INC			6,825.000	44,362.50	
VERTEX INC			304,088.000	6,291,580.72	
VERTEX PHARMACEUTICALS INC			43,225.000	13,618,900.75	
VESTAS WIND SYSTEMS A/S			209,159.000	6,070,493.33	
VF CORP			52,620.000	1,205,524.20	
VIAD CORP			4,135.000	86,173.40	
VIAPLAY GROUP AB			800,000.000	20,336,465.86	
VIATRIS INC			206,524.000	1,986,760.88	
VIAVI SOLUTIONS INC			37,548.000	406,644.84	
VICI PROPERTIES INC			166,429.000	5,428,913.98	
VICON INDUSTRIES INC			2.000	130.00	
VICOR CORP			5,633.000	264,413.02	
VICTORIA'S SECRET & CO			12,442.000	424,894.30	

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VICTORY CAPITAL HOLDINGS INC			11,805.000	345,532.35	
VIDEO DISPLAY CORP			2,455.000	2,700.50	
VIEWCAST.COM INC			6,812.000	1.36	
VIEWRAY INC			20,545.000	71,085.70	
VIEWTRAN GROUP INC			2,440.000	0.24	
VIKING THERAPEUTICS INC			11,180.000	186,147.00	
VILLAGE SUPER MARKET INC			1,912.000	43,746.56	
VIP INDUSTRIES LTD			261,608.000	1,823,051.21	
VIR BIOTECHNOLOGY INC			11,972.000	278,588.44	
VIRCO MFG. CORP			4,379.000	17,384.63	
VIRIDIAN THERAPEUTICS INC			8,238.000	209,574.72	
VIRNETX HOLDING CORP			5,183.000	6,789.73	
VIRTU FINANCIAL INC			15,139.000	286,127.10	
VIRTUS INVESTMENT PARTNERS INC			1,145.000	217,996.55	
VISA INC			256,346.000	57,795,769.16	
VISHAY INTERTECHNOLOGY INC			20,206.000	457,059.72	
VISHAY PRECISION GROUP INC			5,370.000	224,251.20	
VISION INC/TOKYO JAPAN			158,300.000	1,904,262.65	
VISIONAL INC			24,900.000	1,384,476.76	
VISTEON CORP			4,859.000	762,036.97	
VISTRA CORP			490,965.000	11,783,160.00	
VITAL ENERGY INC			2,676.000	121,865.04	
VL DISSOLUTION CORP COM			1,293.000	0.00	
VMWARE INC			3,441.000	429,608.85	
VOC ENERGY TRUST			9,990.000	82,617.30	
VOLVO AB			509,200.000	10,501,171.20	
VOLVO CAR AB			188,000.000	819,385.60	
VOXX INTERNATIONAL CORP			3,867.000	47,680.11	
VOYAGER THERAPEUTICS INC			11,165.000	86,082.15	
VSE CORP			4,366.000	196,033.40	
VULCAN MATERIALS CO			55,928.000	9,595,007.68	
W R BERKLEY CORP			23,354.000	1,454,020.04	
W WORLD CORP			11.000	5.48	
W&T OFFSHORE INC			40,210.000	204,266.80	
WABASH NATIONAL CORP			6,004.000	147,638.36	
WAL-MART DE MEXICO SAB DE CV			1,044,250.000	4,164,045.19	
WALGREENS BOOTS ALLIANCE INC			91,874.000	3,177,002.92	
WALKER & DUNLOP INC			7,669.000	584,147.73	
WALKING CO HOLDINGS INC/THE			3,656.000	0.00	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WALMART INC			174,813.000	25,776,176.85	
WALT DISNEY CO/THE			209,443.000	20,971,527.59	
WANDERPORT CORP			82.000	0.13	
WARNER BROS DISCOVERY INC			253,357.000	3,825,690.70	
WARRIOR MET COAL INC			11,387.000	418,016.77	
WASHINGTON TRUST BANCORP INC			4,084.000	141,551.44	
WASTE MANAGEMENT INC			45,635.000	7,446,262.95	
WATERS CORP			9,639.000	2,984,523.57	
WATERSTONE FINANCIAL INC			4,773.000	72,215.49	
WATTS WATER TECHNOLOGIES INC			5,631.000	947,809.92	
WAVE LIFE SCIENCES LTD			7,178.000	31,080.74	
WAVE SYSTEMS CORP			137.000	0.00	
WAXMAN INDUSTRIES INC			400.000	800.00	
WD-40 CO			2,573.000	458,122.65	
WEBCO INDUSTRIES INC			67.000	12,328.00	
WEC ENERGY GROUP INC			60,223.000	5,708,538.17	
WEGENER CORP			4,812.000	63.04	
WEICHAH POWER CO LTD HK/02338			916,000.000	1,470,276.88	
WEIS MARKETS INC			4,550.000	385,248.50	
WELLMAN INC COM			15,700.000	0.00	
WELLS FARGO & CO			462,696.000	17,295,576.48	
WELLTOWER INC			64,773.000	4,643,576.37	
WERNER ENTERPRISES INC			8,962.000	407,681.38	
WESBANCO INC			14,031.000	430,751.70	
WESCO INTERNATIONAL INC			1,448.000	223,773.92	
WEST BANCORP INC			1,068.000	19,512.36	
WEST PHARMACEUTICAL SERVICES I			10,687.000	3,702,724.89	
WESTAMERICA BANCORP			5,694.000	252,244.20	
WESTELL TECHNOLOGIES INC			1,757.000	2,899.05	
WESTERN ASSET MORTGAGE CAPITAL			640.000	5,843.20	
WESTERN DIGITAL CORP			58,366.000	2,198,647.22	
WESTERN MIDSTREAM PARTNERS LP			857,178.000	22,603,783.86	
WESTERN NEW ENGLAND BANCORP IN			8,340.000	68,471.40	
WESTERN WTR CO			9,200.000	0.00	
WESTINGHOUSE AIR BRAKE TECHNOL			20,851.000	2,107,202.06	
WESTMORELAND COAL CO			2,487.000	0.00	
WESTROCK CO			45,240.000	1,378,462.80	
WESTWATER RESOURCES INC			1.000	1.11	
WESTWOOD HOLDINGS GROUP INC			3,050.000	34,190.50	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WET SEAL INC/THE			24,433.000	0.00	
WEX INC			81,778.000	15,038,156.42	
WEYCO GROUP INC			3,970.000	100,441.00	
WEYERHAEUSER CO			94,808.000	2,856,565.04	
WH GROUP LTD HK/00288			12,794,500.000	7,627,852.38	
WHIRLPOOL CORP			9,615.000	1,269,372.30	
WHITE MOUNTAINS INSURANCE GROU			5,887.000	8,109,283.63	
WHITESTONE REIT			15,282.000	140,594.40	
WHX CORP COM NEW			6,933.000	0.00	
WICKES INC COM			7,200.000	0.00	
WILHELMINA INTERNATIONAL INC			975.000	3,987.75	
WILLDAN GROUP INC			2,592.000	40,487.04	
WILLIAMS COS INC/THE			530,648.000	15,845,149.28	
WILLIS LEASE FINANCE CORP			2,696.000	147,686.88	
WILLIS TOWERS WATSON PLC			63,254.000	14,698,964.52	
WILMAR INTERNATIONAL LTD			1,911,400.000	6,052,419.24	
WINDTREE THERAPEUTICS INC			189.700	946.60	
WINGSTOP INC			4,498.000	825,742.84	
WINLAND HOLDINGS CORP			968.000	1,800.48	
WINMARK CORP			1,014.000	324,916.02	
WINNEBAGO INDUSTRIES INC			8,521.000	491,661.70	
WIRELESS TELECOM GROUP INC			5,791.000	10,713.35	
WIRELESS XCESSORIES GROUP INC			1,262.000	0.00	
WISDOMTREE INC			17,139.000	100,434.54	
WIX.COM LTD			8,242.000	822,551.60	
WIZZ AIR HOLDINGS PLC			54,317.000	1,996,674.37	
WORKDAY INC			47,093.000	9,726,588.22	
WORKHORSE GROUP INC			19,430.000	25,841.90	
WORKIVA INC			6,329.000	648,152.89	
WORLD ACCEPTANCE CORP			1,695.000	141,176.55	
WORLD FUEL SERVICES CORP			11,606.000	296,533.30	
WORLDGATE COMMUNICATIONS			6,943.000	0.00	
WORLDTEX INC			47.000	0.00	
WORTHINGTON INDUSTRIES INC			11,923.000	770,821.95	
WP CAREY INC			15,542.000	1,203,727.90	
WQN INC			656.000	0.13	
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	419.73	
WSFS FINANCIAL CORP			16,381.000	616,089.41	
WUXI APPTec CO LTD HK/02359			171,700.000	1,797,940.10	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WUXI BIOLOGICS CAYMAN INC HK/02269			253,000.000	1,566,353.92	
WW GRAINGER INC			8,287.000	5,708,168.47	
WW INTERNATIONAL INC			7,597.000	31,299.64	
WYNN RESORTS LTD			11,822.000	1,323,000.02	
X4 PHARMACEUTICALS INC			8,225.000	7,155.75	
XBIOTECH INC			6,114.000	21,093.30	
XCEL ENERGY INC			88,014.000	5,935,664.16	
XENCOR INC			10,340.000	288,382.60	
XENIA HOTELS & RESORTS INC			20,197.000	264,378.73	
XENON PHARMACEUTICALS INC			7,884.000	282,168.36	
XOMA CORP			9,391.000	198,244.01	
XP INC			107,600.000	1,277,212.00	
XPEL INC			2,890.000	196,375.50	
XPERI INC			6,974.000	76,225.82	
XTEP INTERNATIONAL HOLDINGS LT HK/01368			777,500.000	988,471.26	
XYLEM INC/NY			28,787.000	3,013,998.90	
YAMAHA CORP			156,500.000	5,985,311.07	
YELP INC			14,849.000	455,864.30	
YETI HOLDINGS INC			12,990.000	519,600.00	
YIHAI INTERNATIONAL HOLDING LT HK/01579			580,000.000	1,703,068.17	
YOKOHAMA RUBBER CO LTD/THE			419,600.000	8,818,252.87	
YORK WATER CO/THE			4,264.000	190,600.80	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,830,000.000	6,805,113.38	
YUM CHINA HOLDINGS INC			43,671.000	2,768,304.69	
YUM! BRANDS INC			36,094.000	4,767,295.52	
YUMA ENERGY INC			2.000	0.00	
YUNHONG CTI LTD			179.000	284.61	
ZANETT INC			154.000	0.00	
ZAZA ENERGY CORP			342.000	0.00	
ZEBRA TECHNOLOGIES CORP			6,964.000	2,214,552.00	
ZEDGE INC			1,658.000	3,233.10	
ZEON CORP			633,500.000	6,659,152.12	
ZIFF DAVIS INC			8,393.000	655,073.65	
ZIMMER BIOMET HOLDINGS INC			31,067.000	4,013,856.40	
ZION OIL & GAS INC			469.000	42.49	
ZIONS BANCORP NA			17,154.000	513,419.22	
ZIPLINK INC			21,900.000	4.38	
ZIPRECRUITER INC			13,042.000	207,889.48	
ZOETIS INC			56,842.000	9,460,782.48	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ZOGENIX INC			2,026.000	0.00	
ZOOM VIDEO COMMUNICATIONS INC			6,482.000	478,630.88	
ZUMIEZ INC			6,714.000	123,806.16	
ZYMEWORKS INC			7,103.000	64,211.12	
ZYNERBA PHARMACEUTICALS INC			15,488.000	6,659.84	
ZYNEX INC			9,051.000	108,521.49	
TOTAL EQUITY			547,047,340.036	10,782,123,890.45	
FIXED INCOME SECURITIES					
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			2,889,000.000	2,586,377.25	
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			5,059,000.000	4,704,870.00	
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			2,743,000.000	2,352,122.50	
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,729,000.000	2,519,276.35	
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			1,629,000.000	1,622,891.25	
1375209 BC LTD 144A 9.000% 01/30/2028 DD 09/30/22			123,000.000	122,077.50	
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			407,995.980	374,202.08	
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			991,964.880	899,614.64	
8TH AVENUE FOOD 9/18 TL			1,306,026.920	1,145,829.66	
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			1,153,000.000	1,112,315.57	
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,411,000.000	2,326,976.65	
ABN AMRO BANK NV 144A 4.800% 04/18/2026 DD 04/18/16			1,800,000.000	1,741,032.00	
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	517,907.08	
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			705,000.000	662,700.00	
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			1,460,000.000	1,414,375.00	
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			390,199.970	385,989.40	
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21			594,412.500	418,068.14	
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			315,000.007	287,698.96	
ACCESS CIG 2/18 TL			1,362,714.830	1,346,811.95	
ACCUVANT 1/17 COV-LITE TL			1,123,285.310	1,101,100.42	
ACREC 2021-FL1 LTD FL1 A 144A VAR RT 10/16/2036 DD 10/15/21			3,500,000.000	3,432,466.03	
ACRES COMMERCIAL RE FL2 A 144A VAR RT 01/15/2037 DD 12/21/21			6,120,000.000	6,065,851.16	
ACRISURE 10/22 INCREMENTAL TL 0.000% 12/31/2025 DD 10/28/22			852,862.500	844,333.88	
ACRISURE 11/21 INCREMENTAL TLB			158,000.000	154,396.02	
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,540,000.000	1,425,270.00	
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21			378,000.000	314,728.37	
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21			2,621,000.000	2,223,459.83	
ADIENT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21			569,250.000	567,115.31	
ADP 7/22 COV-LITE TLB 0.000% 07/06/2029 DD 06/02/22			944,632.500	940,457.23	
AECOM 5.125% 03/15/2027 DD 02/21/17			2,780,000.000	2,753,784.60	
AEP TRANSMISSION CO LLC 5.400% 03/15/2053 DD 03/13/23			350,000.000	362,628.48	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AERCAP IRELAND CAPITAL DAC / A 1.150% 10/29/2023 DD 10/29/21			915,000.000	887,161.72	
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21			1,240,000.000	1,158,189.65	
AERCAP IRELAND CAPITAL DAC / A 1.750% 10/29/2024 DD 10/29/21			2,101,000.000	1,956,513.54	
AERCAP IRELAND CAPITAL DAC / A 3.150% 02/15/2024 DD 09/25/20			3,000,000.000	2,908,732.24	
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	394,038.68	
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			774,000.000	765,228.34	
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20			7,503,000.000	7,111,413.71	
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	156,677.50	
AETNA INC 6.625% 06/15/2036 DD 06/09/06			245,000.000	271,057.64	
AFFIRM ASSET SECURITI B A 144A 1.030% 08/17/2026 DD 08/04/21			3,425,000.000	3,275,631.64	
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			678,000.000	612,451.45	
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22			1,311,000.000	1,319,534.61	
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			5,691,000.000	5,567,835.60	
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,463,000.000	1,329,026.94	
AIR LEASE CORP 3.000% 09/15/2023 DD 08/15/16			3,750,000.000	3,700,886.21	
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			145,000.000	142,588.54	
AIR MEDICAL 9/17 COV-LITE TLB			438,131.320	305,596.59	
AIR MEDICAL 9/20 TLB 0.000% 10/02/2025 DD 09/16/20			354,756.960	247,148.53	
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	285,969.50	
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			2,035,000.000	1,987,919.00	
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,013,000.000	3,941,361.49	
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			409,000.000	409,000.00	
AIRPORT AUTHORITY 144A 4.875% 01/12/2026 DD 01/12/23			899,000.000	910,100.40	
AKER BP ASA 144A 2.000% 07/15/2026 DD 06/23/21			3,094,000.000	2,780,873.99	
AKZONOBEL SPECIALTY CHEMICALS (STARFRUIT) 3/23			324,000.000	322,785.00	
ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21			75,000.000	51,573.80	
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			50,000.000	37,370.66	
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			1,676,731.340	1,424,182.06	
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			1,965,000.000	1,849,055.18	
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,059,000.000	1,027,134.69	
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			744,000.000	739,428.12	
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,218,041.99	
ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20			2,314,000.000	2,285,121.28	
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20			4,076,000.000	3,953,825.69	
ALI GROUP/WELBILT 10/21 (USD) 0.000% 07/30/2029 DD 08/18/21			1,224,171.310	1,204,584.57	
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,265,409.610	1,259,474.84	
ALLEGHANY CORP 3.625% 05/15/2030 DD 05/18/20			130,000.000	122,157.80	
ALLEGHANY CORP 4.900% 09/15/2044 DD 09/09/14			75,000.000	70,552.45	
ALLEGRO CLO XI LTD 2A D 144A VAR RT 01/19/2033 DD 01/17/20			1,250,000.000	1,145,195.00	

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ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	505,640.35	
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	396,489.07	
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,243,000.000	1,113,342.67	
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	861,046.72	
ALLIANT HOLDINGS INTERMED 144A 6.750% 04/15/2028 DD 02/13/23			2,771,000.000	2,739,826.25	
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,639,000.000	2,452,554.65	
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			505,478.400	502,544.85	
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20			469,000.000	453,261.54	
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,739,000.000	1,670,392.19	
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,582,000.000	4,436,934.20	
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			3,200,000.000	3,009,831.55	
ALLY FINANCIAL INC 7.100% 11/15/2027 DD 11/15/22			467,000.000	473,972.43	
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	824,670.00	
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	1,140,463.40	
ALTICE FRANCE SA/FRANCE 144A 5.125% 07/15/2029 DD 04/27/21			1,767,000.000	1,329,667.50	
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			710,000.000	573,325.00	
ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	1,675,936.28	
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			5,465,000.000	5,058,950.50	
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21			465,000.000	328,212.66	
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			85,000.000	61,022.63	
AMAYA 6/18 (USD) TL 0.000% 07/21/2026 DD 04/23/18			5,464,518.040	5,454,299.38	
AMAYA 7/22 TLB 0.000% 07/22/2028 DD 07/28/22			616,900.000	616,098.03	
AMAZON.COM INC 4.550% 12/01/2027 DD 12/01/22			3,788,000.000	3,842,436.82	
AMC NETWORKS INC 4.750% 08/01/2025 DD 07/28/17			646,000.000	572,898.64	
AMCOR FLEXIBLES NORTH AMERICA 4.000% 05/17/2025 DD 05/17/22			360,000.000	352,277.17	
AMENTUM/AECOM MAVERICK 2/22 CO 0.000% 02/10/2029 DD 01/31/22			1,584,030.000	1,545,094.54	
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			506,000.000	485,743.94	
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19			233,000.000	217,391.96	
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			549,000.000	503,799.67	
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			1,736,000.000	1,899,491.27	
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			6,241,489.000	6,142,770.30	
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,926,604.000	2,807,804.07	
AMERICAN AUTO AUCTION 12/21 TL 0.000% 12/08/2027 DD 12/08/21			978,612.500	843,563.98	
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	631,120.00	
AMERICAN AXLE 12/22 TLB 0.000% 12/06/2029 DD 12/02/22			797,998.330	791,015.85	
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,442,000.000	1,312,940.91	
AMERICAN CREDIT ACCEP 3 A 144A 4.120% 02/13/2026 DD 08/11/22			115,312.910	114,730.88	
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20			614,000.000	599,532.83	
AMERICAN ELECTRIC POWER CO INC 2.031% 03/15/2024 DD 01/06/22			3,531,000.000	3,415,884.49	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERICAN ELECTRIC POWER CO INC 5.625% 03/01/2033 DD 03/01/23			195,000.000	202,052.87	
AMERICAN ELECTRIC POWER CO INC 5.750% 11/01/2027 DD 11/02/22			894,000.000	928,733.94	
AMERICAN EXPRESS CO 4.900% 02/13/2026 DD 02/16/23			2,086,000.000	2,102,374.43	
AMERICAN EXPRESS CO 5.850% 11/05/2027 DD 11/07/22			729,000.000	764,268.48	
AMERICAN EXPRESS CREDIT AC 2 A 3.390% 05/15/2027 DD 05/24/22			10,725,000.000	10,468,047.23	
AMERICAN EXPRESS CREDIT AC 3 A 3.750% 08/15/2027 DD 08/16/22			2,100,000.000	2,061,404.94	
AMERICAN INTERNATIONAL GROUP I 2.500% 06/30/2025 DD 05/11/20			609,000.000	575,514.79	
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20			140,000.000	119,014.59	
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15			175,000.000	158,908.67	
AMERICAN INTERNATIONAL GROUP I 5.125% 03/27/2033 DD 03/27/23			1,563,000.000	1,551,268.14	
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,275,918.83	
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			552,287.500	545,383.90	
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	280,850.36	
AMERICAN TOWER CORP 1.500% 01/31/2028 DD 11/20/20			1,113,000.000	946,142.13	
AMERICAN TOWER CORP 1.600% 04/15/2026 DD 03/29/21			3,569,000.000	3,225,074.13	
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	403,205.77	
AMERICAN TOWER CORP 3.600% 01/15/2028 DD 12/08/17			3,161,000.000	2,963,170.58	
AMERICAN TOWER CORP 3.650% 03/15/2027 DD 04/01/22			2,179,000.000	2,063,409.84	
AMERICAN TOWER CORP 5.500% 03/15/2028 DD 03/03/23			2,049,000.000	2,090,025.39	
AMERICAN TOWER TRUST #1 144A 5.490% 03/15/2053 DD 03/13/23			810,000.000	816,854.05	
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21			1,033,770.960	1,031,620.71	
AMERICREDIT AUTOMOBILE R 1 A2A 5.840% 10/19/2026 DD 03/15/23			4,720,000.000	4,740,043.49	
AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21			490,342.180	483,739.14	
AMERICREDIT AUTOMOBILE RE 1 A3 5.620% 11/18/2027 DD 03/15/23			2,845,000.000	2,884,043.93	
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			570,000.000	546,627.43	
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			486,171.880	484,446.55	
AMERICREDIT AUTOMOBILE REC 1 B 5.570% 03/20/2028 DD 03/15/23			1,115,000.000	1,133,407.87	
AMERICREDIT AUTOMOBILE REC 1 C 5.800% 12/18/2028 DD 03/15/23			1,095,000.000	1,114,258.31	
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			330,852.930	325,737.18	
AMERICREDIT AUTOMOBILE REC 2 B 4.810% 04/18/2028 DD 06/22/22			1,570,000.000	1,559,766.43	
AMERICREDIT AUTOMOBILE REC 2 C 5.320% 04/18/2028 DD 06/22/22			800,000.000	797,144.24	
AMERICREDIT AUTOMOBILE REC 2 D 2.130% 03/18/2026 DD 07/22/20			2,485,000.000	2,337,979.45	
AMERIPRISE FINANCIAL INC 5.150% 05/15/2033 DD 03/09/23			1,075,000.000	1,071,004.22	
AMGEN INC 3.150% 02/21/2040 DD 02/21/20			145,000.000	113,549.71	
AMGEN INC 5.150% 03/02/2028 DD 03/02/23			3,047,000.000	3,108,537.76	
AMGEN INC 5.250% 03/02/2025 DD 03/02/23			2,866,000.000	2,893,625.63	
AMGEN INC 5.250% 03/02/2030 DD 03/02/23			1,712,000.000	1,748,431.90	
AMGEN INC 5.250% 03/02/2033 DD 03/02/23			45,000.000	46,201.21	
AMGEN INC 5.507% 03/02/2026 DD 03/02/23			3,047,000.000	3,058,463.06	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMMC CLO XIII LT 13A A1R2 144A VAR RT 07/24/2029 DD 04/26/21			632,108.080	629,393.29	
AMPHENOL CORP 4.750% 03/30/2026 DD 03/30/23			903,000.000	905,852.60	
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21			2,946,107.000	2,987,440.88	
AMWINS 2/21 TLB 0.000% 02/19/2028 DD 02/08/21			1,004,563.170	991,202.48	
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			1,168,252.140	1,097,911.68	
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			169,240.090	159,921.43	
ANGEL OAK MORTGAGE T 4 A1 144A VAR RT 01/20/2065 DD 08/01/21			1,295,013.790	1,037,840.11	
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			517,305.870	461,754.67	
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			1,183,000.000	989,490.47	
ANGLO AMERICAN CAPITAL PL 144A 4.875% 05/14/2025 DD 05/14/15			913,000.000	907,758.14	
ANHEUSER-BUSCH COS LLC / ANHEU 3.650% 02/01/2026 DD 02/01/19			2,316,000.000	2,271,503.73	
AOC/ALIANCYS 1/23 INCREMENTAL 0.000% 10/15/2028 DD 01/24/23			250,000.000	244,845.00	
AOC/ALIANCYS 10/21 TL 0.000% 10/15/2028 DD 09/20/21			390,183.500	377,748.35	
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			110,000.000	73,106.32	
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			430,000.000	364,425.00	
APACHE CORP 5.250% 02/01/2042 DD 12/03/10			999,000.000	838,875.29	
APEX GROUP 7/21 (USD) COV-LITE TL			1,323,539.780	1,287,142.44	
API GROUP 10/21 INCREMENTAL CO 0.000% 10/07/2028 DD 09/29/21			562,855.730	562,152.16	
API GROUP/J2 ACQUISITION 10/19			876,473.640	875,378.05	
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,414,068.16	
APIDOS CLO XXXI 31A A1R 144A VAR RT 04/15/2031 DD 05/14/21			4,800,000.000	4,732,845.41	
AQUA FINANCE TRUST 20 A A 144A 1.540% 07/17/2046 DD 10/06/21			2,689,459.968	2,411,075.58	
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			98,131.940	92,771.19	
ARAMARK 6/18 COV-LITE TLB			3,365,000.000	3,352,381.25	
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			292,000.000	294,149.12	
ARBOR REALTY COMMER FL1 A 144A VAR RT 01/15/2037 DD 02/11/22			8,320,000.000	8,174,824.82	
ARBOR REALTY COMMER FL2 A 144A VAR RT 05/15/2036 DD 06/10/21			2,270,000.000	2,250,197.82	
ARBOR REALTY COMMER FL3 A 144A VAR RT 08/15/2034 DD 09/29/21			3,000,000.000	2,945,737.92	
ARBY'S/INSPIRE BRANDS 1/22 TLB 0.000% 12/15/2027 DD 01/20/22			1,305,153.910	1,281,230.43	
ARCELORMITTAL SA 6.800% 11/29/2032 DD 11/29/22			813,000.000	852,680.02	
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			1,743,000.000	1,456,712.25	
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			1,904,000.000	1,570,800.00	
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	998,257.50	
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	930,960.64	
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			4,785,000.000	3,744,262.50	
ARDAGH METAL PACKAGING FI 144A 6.000% 06/15/2027 DD 06/08/22			2,128,000.000	2,108,901.20	
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			600,000.000	591,000.00	
ARDENT HEALTH 8/21 COV-LITE TL 0.000% 08/24/2028 DD 07/27/21			888,470.000	870,700.60	
ARES L CLO LTD 50A AR 144A VAR RT 01/15/2032 DD 06/15/21			4,530,000.000	4,463,666.62	

Asset Detail

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ARES LVII CLO LTD 57A ER 144A VAR RT 01/25/2035 DD 12/20/21			1,250,000.000	1,105,303.00	
ARISTOCRAT LEISURE 5/22 COV-LI 0.000% 05/24/2029 DD 04/26/22			219,467.000	219,605.27	
ARIZONA PUBLIC SERVICE CO 6.350% 12/15/2032 DD 11/08/22			435,000.000	472,256.21	
ARROW ELECTRONICS INC 6.125% 03/01/2026 DD 03/01/23			969,000.000	971,561.69	
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			160,323.180	150,440.01	
ARTHUR J GALLAGHER & CO 5.500% 03/02/2033 DD 03/02/23			130,000.000	132,718.35	
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			643,000.000	575,485.00	
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			1,909,000.000	1,672,293.55	
ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			1,259,280.010	1,160,111.71	
ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL			757,000.000	649,755.81	
ASP BLADE/OREGON TOOL 10/21 IN 0.000% 10/13/2028 DD 09/28/21			1,120,658.800	929,216.66	
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21			658,000.000	525,778.19	
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			742,027.420	685,136.17	
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			246,250.000	228,089.06	
ASSUREDPARTNERS 11/22 TLB4 0.000% 02/13/2027 DD 11/09/22			349,042.010	347,296.80	
ASSUREDPARTNERS 2/20 COV-LITE			788,014.170	779,346.02	
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,508,000.000	1,302,912.00	
ASSUREDPARTNERS INC 144A 7.000% 08/15/2025 DD 08/02/17			1,297,000.000	1,262,045.85	
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21			415,000.000	344,035.00	
ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21			729,133.880	667,157.50	
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			2,402,218.020	2,222,916.47	
ASURION 2/23 B11 TLB 0.000% 08/19/2028 DD 02/07/23			240,000.000	221,925.60	
ASURION 7/18 B7 COV-LITE TLB			900,410.180	898,159.16	
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21			485,000.000	398,670.00	
ASURION 8/22 B0 COV LITE TLB			451,283.230	415,464.88	
AT&T INC 4.300% 02/15/2030 DD 08/15/18			1,784,000.000	1,733,971.55	
AT&T INC 7.875% 02/15/2030 DD 08/15/18			210,000.000	242,891.38	
AT&T INC VAR RT 12/15/2043 DD 06/05/19			275,000.000	254,189.96	
ATHENAHEALTH 2/22 COV-LITE DEL 0.000% 02/15/2029 DD 01/14/22			229,130.430	214,236.95	
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22			1,865,158.960	1,743,923.63	
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22			2,658,000.000	2,151,364.73	
ATHENE GLOBAL FUNDING 144A 2.673% 06/07/2031 DD 06/07/21			545,000.000	433,569.08	
ATI INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	415,067.68	
ATI INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,748,110.00	
ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			453,195.000	452,062.01	
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,577,390.44	
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,047,072.14	
AUSTRALIA & NEW ZEALAND B 144A 4.400% 05/19/2026 DD 05/19/16			3,222,000.000	3,110,970.59	
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	244,186.21	

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ALL KR2 AND KR3 - KR2GALLKRS00

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AUSTRALIA & NEW ZEALAND BANKIN 5.088% 12/08/2025 DD 12/08/22			1,365,000.000	1,374,949.68	
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026			865,000.000	532,748.14	
AUTHENTIC BRANDS 2/23 COV-LITE 0.000% 12/21/2028 DD 02/21/23			281,654.320	277,429.51	
AUTHENTIC BRANDS 2/23 DELAYED 0.000% 12/21/2028 DD 02/21/23			144,444.450	142,566.68	
AUTHENTIC BRANDS 3/23 COV-LITE 0.000% 12/21/2028 DD 02/21/23			440,555.550	434,828.32	
AVANTOR 7/21 B5 COV-LITE TLB 0.000% 11/08/2027 DD 07/07/21			564,250.860	563,105.43	
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,356,000.000	2,115,122.56	
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,664,000.000	1,579,285.76	
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	779,844.95	
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21			2,925,000.000	2,599,157.96	
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,278,000.000	1,272,684.97	
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20			1,200,000.000	1,184,038.69	
AVIATION CAPITAL GROUP LL 144A 6.250% 04/15/2028 DD 04/03/23			900,000.000	899,180.67	
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22			1,242,000.000	1,280,750.40	
AVIS BUDGET CAR RENTAL 3/22 TL 0.000% 03/15/2029 DD 03/07/22			206,553.280	205,908.83	
AVIS BUDGET RENTAL C 2A A 144A 4.000% 03/20/2025 DD 10/25/18			1,115,000.000	1,101,480.18	
AVNET INC 6.250% 03/15/2028 DD 03/09/23			375,000.000	381,247.08	
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21			917,000.000	814,492.85	
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20			3,397,000.000	3,191,613.20	
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			2,650,000.000	2,625,887.94	
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,874,000.000	1,854,495.97	
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20			1,271,000.000	1,243,472.12	
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	968,165.28	
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,638,000.000	1,556,427.60	
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20			589,000.000	569,223.03	
BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22			4,225,000.000	4,279,574.75	
BAE SYSTEMS PLC 144A 3.400% 04/15/2030 DD 04/14/20			385,000.000	353,246.45	
BAFFINLAND IRON MINES COR 144A 8.750% 07/15/2026 DD 06/27/18			2,202,000.000	2,100,121.17	
BAIN CAPITAL CREDI 1A A1R 144A VAR RT 07/20/2030 DD 05/20/21			4,538,137.700	4,494,975.42	
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20			3,310,000.000	3,276,711.76	
BALL CORP 2.875% 08/15/2030 DD 08/13/20			580,000.000	483,113.90	
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,280,000.000	1,271,808.00	
BALL CORP 5.250% 07/01/2025 DD 06/25/15			750,000.000	744,819.78	
BALL CORP 6.875% 03/15/2028 DD 11/25/22			1,100,000.000	1,130,756.00	
BALLYROCK CLO 2019 1A A1R 144A VAR RT 07/15/2032 DD 07/15/21			4,210,000.000	4,117,067.87	
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			910,000.000	889,324.08	
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20			493,000.000	401,992.00	
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			6,639,000.000	6,424,415.57	
BANK OF AMERICA CORP VAR RT 01/23/2026 DD 01/23/18			94,000.000	90,331.69	

Asset Detail

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BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21			5,594,000.000	5,060,703.22	
BANK OF AMERICA CORP VAR RT 03/11/2032 DD 03/11/21			85,000.000	70,913.40	
BANK OF AMERICA CORP VAR RT 04/02/2026 DD 03/22/22			6,348,000.000	6,098,542.20	
BANK OF AMERICA CORP VAR RT 04/25/2025 DD 04/27/22			2,845,000.000	2,791,960.09	
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			1,038,000.000	878,075.27	
BANK OF AMERICA CORP VAR RT 06/14/2024 DD 06/14/21			3,101,000.000	3,069,597.01	
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			60,000.000	54,859.85	
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21			1,856,000.000	1,495,146.18	
BANK OF AMERICA CORP VAR RT 07/22/2027 DD 04/22/21			1,239,000.000	1,105,511.36	
BANK OF AMERICA CORP VAR RT 07/22/2028 DD 07/22/22			3,938,000.000	3,910,250.72	
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			4,551,000.000	4,524,517.46	
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			814,000.000	759,234.13	
BANK OF AMERICA CORP VAR RT 10/22/2025 DD 10/22/19			3,015,000.000	2,868,949.03	
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20			830,000.000	744,649.20	
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	305,095.15	
BANK OF IRELAND GROUP PLC 144A VAR RT 09/16/2026 DD 09/16/22			1,104,000.000	1,097,323.86	
BANK OF IRELAND GROUP PLC 144A VAR RT 09/30/2027 DD 09/30/21			2,123,000.000	1,835,417.21	
BANK OF MONTREAL 3.700% 06/07/2025 DD 06/07/22			2,343,000.000	2,274,816.27	
BANK OF MONTREAL 4.250% 09/14/2024 DD 09/14/22			3,138,000.000	3,098,459.79	
BANK OF MONTREAL 5.200% 12/12/2024 DD 01/12/23			2,280,000.000	2,281,852.77	
BANK OF MONTREAL 7.325% 26-NOV-2082			1,340,000.000	979,842.14	
BANK OF MONTREAL VAR RT 01/10/2037 DD 01/10/22			235,000.000	188,756.69	
BANK OF NEW YORK MELLON CORP/T VAR RT 02/01/2029 DD 01/31/23			1,590,000.000	1,573,656.89	
BANK OF NEW YORK MELLON CORP/T VAR RT 02/07/2028 DD 02/07/17			85,000.000	81,001.77	
BANK OF NOVA SCOTIA/THE 4.750% 02/02/2026 DD 02/02/23			2,350,000.000	2,338,181.40	
BANK OF NOVA SCOTIA/THE VAR RT 10/27/2082 DD 10/25/22			970,000.000	987,320.77	
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			5,621,000.000	5,034,365.46	
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17			1,568,000.000	1,476,850.63	
BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16			1,562,000.000	1,493,925.20	
BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19			5,310,000.000	5,164,134.08	
BARCLAYS PLC VAR RT 05/07/2026 DD 05/07/20			1,632,000.000	1,523,413.20	
BARCLAYS PLC VAR RT 05/16/2024 DD 05/16/18			857,000.000	854,926.06	
BARCLAYS PLC VAR RT 06/24/2031 DD 06/24/20			160,000.000	128,541.79	
BARCLAYS PLC VAR RT 11/02/2033 DD 11/02/22			341,000.000	376,663.40	
BARINGS CLO LTD 20 3A A1R 144A VAR RT 04/20/2031 DD 05/20/21			2,260,000.000	2,234,805.66	
BARRACUDA NETWORKS 5/22 COV-LI 0.000% 05/17/2029 DD 04/13/22			1,010,467.500	970,998.64	
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			1,140,362.220	1,123,975.22	
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,098,000.000	1,058,187.09	
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			6,641,000.000	6,438,048.71	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BAT CAPITAL CORP 3.557% 08/15/2027 DD 08/15/18			4,399,000.000	4,086,845.82	
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18			250,000.000	185,599.56	
BAT INTERNATIONAL FINANCE PLC 1.668% 03/25/2026 DD 09/25/20			379,000.000	344,645.48	
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,622,000.000	1,581,255.36	
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	426,885.00	
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	263,224.60	
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,207,000.000	1,231,794.80	
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	881,715.20	
BAUSCH & LOMB 5/22 TL 0.000% 05/05/2027 DD 04/20/22			739,412.500	716,919.57	
BAUSCH HEALTH COS INC 144A 11.000% 09/30/2028 DD 09/30/22			373,000.000	272,173.44	
BAUSCH HEALTH COS INC 144A 14.000% 10/15/2030 DD 09/30/22			73,000.000	41,095.49	
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			528,000.000	311,520.00	
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,094,000.000	899,462.41	
BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22			1,039,000.000	672,440.80	
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,510,000.000	2,482,356.29	
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			10,072,000.000	9,848,220.30	
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,159,000.000	3,155,178.68	
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			8,192,000.000	7,662,927.87	
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	528,053.94	
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	8,006,196.62	
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			96,788.447	90,191.96	
BDS 2021-FL7 LTD FL7 A 144A VAR RT 06/16/2036 DD 05/24/21			4,100,000.000	3,995,508.71	
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,028,000.000	907,076.36	
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			798,000.000	756,105.00	
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			885,000.000	718,587.68	
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	614,494.06	
BELFOR 4/19 TLB 0.000% 04/06/2026 DD 02/07/19			755,562.740	753,673.83	
BELRON 10/19 (USD) TLB 0.000% 10/30/2026 DD 10/21/19			324,112.500	323,302.22	
BELRON 4/21 (USD) TLB 0.000% 03/31/2028 DD 03/23/21			460,600.000	459,015.54	
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,633,857.53	
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,748,902.00	
BENEFIT STREET IIIA A1R2 144A VAR RT 07/20/2029 DD 04/28/21			1,564,389.490	1,559,321.38	
BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21			3,090,000.000	3,057,227.43	
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	742,259.35	
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			840,000.000	851,981.83	
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,450,000.000	1,440,306.75	
BHP BILLITON FINANCE USA LTD 4.875% 02/27/2026 DD 02/28/23			1,903,000.000	1,914,403.14	
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			2,207,610.610	2,118,489.15	
BJ'S WHOLESALE CLUB 1/17			1,489,190.230	1,491,051.72	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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BLACK HILLS CORP 5.950% 03/15/2028 DD 03/07/23			2,008,000.000	2,078,496.26	
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			2,110,000.000	1,885,095.10	
BLACKSTONE MORTGAGE 11/19 TLB			750,069.510	686,313.60	
BLACKSTONE MORTGAGE 5/22 TLB4 0.000% 05/09/2029 DD 05/09/22			266,982.500	243,621.53	
BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21			1,886,000.000	1,480,320.72	
BLOCK COMMUNICATIONS 2/20 TL			720,710.000	710,202.05	
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21			2,690,078.100	2,654,126.74	
BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21			1,526,580.880	1,505,117.15	
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	546,603.16	
BMW VEHICLE LEASE TRUST 2 1 A2 5.270% 02/25/2025 DD 02/15/23			80,000.000	79,960.03	
BMW VEHICLE LEASE TRUST 2 1 A3 5.160% 11/25/2025 DD 02/15/23			95,000.000	95,247.54	
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			807,000.000	776,705.14	
BNP PARIBAS SA 144A 4.375% 05/12/2026 DD 05/12/16			352,000.000	333,639.87	
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21			819,000.000	723,468.80	
BNP PARIBAS SA 144A VAR RT 01/13/2029 DD 01/13/23			1,536,000.000	1,537,612.23	
BNP PARIBAS SA 144A VAR RT 06/09/2026 DD 06/09/20			4,365,000.000	4,006,433.58	
BNP PARIBAS SA 144A VAR RT 11/19/2025 DD 11/19/19			200,000.000	189,982.56	
BOCA COMMERCIAL MO BOCA B 144A VAR RT 05/15/2039 DD 05/17/22			345,000.000	336,312.51	
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			420,000.000	304,226.45	
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			525,000.000	523,712.00	
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20			510,000.000	513,512.27	
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			3,873,000.000	3,898,323.85	
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20			45,000.000	45,132.90	
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			1,715,000.000	1,737,085.77	
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			2,446,000.000	2,232,072.84	
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	832,414.08	
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	900,881.98	
BOYD 8/18 COV-LITE TLB			732,166.610	705,625.57	
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			1,640,000.000	1,490,924.00	
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	759,664.00	
BPCE SA 144A 4.500% 03/15/2025 DD 09/15/14			1,107,000.000	1,068,192.15	
BPCE SA 144A 4.875% 04/01/2026 DD 04/01/16			556,000.000	535,010.64	
BPCE SA 144A 5.150% 07/21/2024 DD 01/21/14			1,413,000.000	1,385,337.19	
BPCE SA 144A VAR RT 01/18/2027 DD 01/18/23			2,318,000.000	2,310,367.43	
BRAND ENERGY 6/17 COV-LITE TL			480,209.880	446,696.04	
BRASKEM IDESA SAPI 144A 6.990% 02/20/2032 DD 10/20/21			780,000.000	588,447.32	
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/31/2030 DD 11/01/19			545,000.000	462,846.37	
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	491,731.88	
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			9,795,000.000	1,920,567.62	

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BRAZIL NOTAS DO TESOIRO NACION 10.000% 01/01/2027			3,365,000.000	639,463.16	
BREAD FINANCIAL HOLDINGS 144A 7.000% 01/15/2026 DD 09/22/20			2,987,000.000	2,634,375.34	
BRICKMAN GROUP/BRIGHTVIEW LAND 0.000% 04/20/2029 DD 04/22/22			758,270.000	738,683.89	
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			85,000.000	76,809.72	
BRITISH AIRWAYS 2013-1 CL 144A 4.625% 12/20/2025 DD 07/03/13			422,267.686	417,275.38	
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			2,416,000.000	2,045,650.27	
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			375,000.000	302,383.24	
BROOKLYN UNION GAS CO/THE 144A 4.632% 08/05/2027 DD 08/05/22			2,099,000.000	2,035,793.38	
BSPRT 2021-FL7 ISSU FL7 A 144A VAR RT 12/15/2038 DD 12/21/21			3,450,000.000	3,368,211.68	
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21			2,988,080.630	2,978,548.65	
BUCKEYE PARTNERS LP 3.950% 12/01/2026 DD 11/07/16			982,000.000	876,161.78	
BUNDESREPUBLIK DEUTSCHLAN REGS 0.000% 02/15/2032			3,515,000.000	3,133,178.05	
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19			2,328,534.180	2,303,316.16	
BURLINGTON COAT FACTORY 6/21 T 0.000% 06/24/2028 DD 06/10/21			656,567.170	650,277.25	
BURLINGTON RESOURCES LLC 8.200% 03/15/2025 DD 03/15/95			445,000.000	474,360.74	
BWAY 2/23 TLB 0.000% 08/15/2026 DD 01/25/23			1,762,000.000	1,745,014.32	
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	3,669,578.27	
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			738,000.000	664,502.23	
BX 2021-MFM1 MFM1 A 144A VAR RT 01/15/2034 DD 01/19/21			415,952.830	403,366.85	
BX COMMERCIAL MORT ACNT A 144A VAR RT 11/15/2038 DD 11/19/21			3,130,000.000	3,008,353.18	
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	572,057.69	
BX COMMERCIAL MORTG CIP A 144A VAR RT 12/15/2038 DD 12/21/21			510,000.000	491,459.16	
BX COMMERCIAL MORTG XL2 A 144A VAR RT 10/15/2038 DD 10/26/21			7,840,009.404	7,510,707.06	
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,433,815.970	1,417,547.47	
BX TRUST 2021-ARIA ARIA E 144A VAR RT 10/15/2036 DD 10/28/21			7,760,000.000	6,981,803.14	
BX TRUST 2022-CLS CLS A 144A 5.760% 10/13/2027 DD 10/01/22			600,000.000	585,390.84	
BX TRUST 2022-GPA GPA A 144A VAR RT 10/15/2039 DD 09/29/22			790,000.000	780,098.06	
BX TRUST 2022-GPA GPA B 144A VAR RT 10/15/2039 DD 09/29/22			550,000.000	540,349.26	
BX TRUST 2022-GPA GPA D 144A VAR RT 10/15/2039 DD 09/29/22			380,000.000	372,434.01	
BX TRUST 2022-LBA6 LBA6 A 144A VAR RT 01/15/2039 DD 02/02/22			11,200,000.000	10,806,757.92	
BX TRUST 2022-PSB PSB A 144A VAR RT 08/15/2039 DD 08/15/22			8,373,128.450	8,331,320.58	
BXHPP TRUST 2021-F FILM A 144A VAR RT 08/15/2036 DD 08/26/21			5,680,000.000	5,325,647.52	
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	402,635.81	
CAESARS ENTERTAINMENT (HARRAH' 0.000% 01/20/2030 DD 01/20/23			759,000.000	754,149.99	
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			3,174,000.000	2,775,663.00	
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			2,878,000.000	2,877,889.19	
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23			2,366,000.000	2,413,320.00	
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			2,045,000.000	2,085,900.00	
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			1,781,000.000	1,781,268.86	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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CALIFORNIA RESOURCES CORP 144A 7.125% 02/01/2026 DD 01/20/21			791,000.000	800,753.03	
CALLON PETROLEUM CO 144A 7.500% 06/15/2030 DD 06/24/22			650,000.000	611,000.00	
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			5,867,000.000	5,573,650.00	
CALPINE 12/20 B5 COV-LITE TLB			1,152,180.970	1,145,705.71	
CALPINE 3/19 B-9 COV-LITE TLB			375,375.000	372,514.64	
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,063,000.000	986,865.60	
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			684,000.000	666,887.86	
CAMB COMMERCIAL MO LIFE A 144A VAR RT 12/15/2037 DD 02/08/19			399,100.000	393,328.02	
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			1,368,565.040	1,350,089.42	
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,364,000.000	1,288,980.00	
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			1,194,539.240	1,098,080.20	
CANADIAN IMPERIAL BANK OF COMM 3.945% 08/04/2025 DD 08/04/22			2,983,000.000	2,897,621.74	
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			200,000.000	199,694.90	
CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06			55,000.000	57,655.73	
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			2,479,000.000	2,006,309.81	
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	834,486.50	
CAPITAL ONE FINANCIAL CORP 0.800% 06/12/2024			105,000.000	106,840.34	
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2034 DD 02/01/23			220,000.000	213,227.72	
CAPITAL ONE FINANCIAL CORP VAR RT 03/01/2030 DD 03/03/22			80,000.000	68,070.86	
CAPITAL ONE FINANCIAL CORP VAR RT 05/09/2025 DD 05/09/22			1,689,000.000	1,635,647.49	
CAPITAL ONE FINANCIAL CORP VAR RT 12/06/2024 DD 12/06/21			4,796,000.000	4,692,365.30	
CAPITAL ONE MULTI-ASSET A2 A2 1.390% 07/15/2030 DD 07/22/21			803,000.000	688,636.34	
CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22			6,980,000.000	6,812,186.84	
CAPITAL ONE MULTI-ASSET E A3 A 4.950% 10/15/2027 DD 11/03/22			3,700,000.000	3,735,830.06	
CAPITAL ONE PRIME AUTO R 2 A2A 3.740% 09/15/2025 DD 08/10/22			4,362,967.980	4,318,638.48	
CAPITAL ONE PRIME AUTO RE 1 A2 0.320% 02/18/2025 DD 10/27/21			599,997.270	595,811.45	
CAPITAL ONE PRIME AUTO RE 1 A2 5.200% 05/15/2026 DD 02/23/23			2,565,000.000	2,562,834.11	
CAPITAL ONE PRIME AUTO RE 1 A3 0.770% 09/15/2026 DD 10/27/21			994,000.000	942,415.87	
CAPITAL ONE PRIME AUTO RE 1 A3 3.170% 04/15/2027 DD 05/04/22			4,210,000.000	4,086,060.13	
CAPITAL ONE PRIME AUTO RE 2 A3 3.660% 05/17/2027 DD 08/10/22			3,625,000.000	3,538,645.98	
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21			2,979,993.360	2,944,829.44	
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21			571,759.670	565,707.25	
CARMAX AUTO OWNER TRUST 2 1 A3 1.470% 12/15/2026 DD 01/26/22			1,168,000.000	1,111,974.43	
CARMAX AUTO OWNER TRUST 2 1 A3 4.750% 10/15/2027 DD 01/25/23			3,505,000.000	3,506,601.44	
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			53,777.430	53,593.73	
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			1,179,633.910	1,129,462.79	
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	832,480.29	
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			735,000.000	697,906.68	
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			1,709,337.500	1,667,133.96	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CARNIVAL 6/20 (USD) TLB			1,510,770.190	1,487,730.95	
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			2,222,000.000	1,911,903.24	
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			3,165,000.000	2,603,212.50	
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,809,000.000	2,236,301.08	
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			1,110,000.000	1,013,474.40	
CARNIVAL HOLDINGS BERMUDA 144A 10.375% 05/01/2028 DD 10/25/22			1,124,000.000	1,209,842.69	
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21			507,388.330	475,018.68	
CARVANA AUTO RECEIVABLES N2 B 0.750% 03/10/2028 DD 06/03/21			192,579.153	178,811.11	
CARVANA AUTO RECEIVABLES P1 A3 3.350% 02/10/2027 DD 03/30/22			6,330,000.000	6,107,853.08	
CARVANA AUTO RECEIVABLES P2 A4 4.680% 02/10/2028 DD 05/25/22			2,025,000.000	1,986,755.04	
CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21			734,000.000	694,630.51	
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	567,458.73	
CASTLELAKE AVIATION 2/23 INCRE 0.000% 10/22/2027 DD 02/07/23			544,635.000	536,127.80	
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			721,000.000	633,999.72	
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	278,315.33	
CATHEDRAL LAKE VII 7RA D 144A VAR RT 01/15/2032 DD 02/04/21			1,000,000.000	916,085.31	
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			694,212.500	687,416.16	
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			622,300.000	613,096.18	
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			4,042,000.000	3,353,041.10	
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21			560,000.000	450,828.00	
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			812,000.000	686,140.00	
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			1,664,000.000	1,397,514.56	
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			3,458,000.000	2,995,993.92	
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			1,218,000.000	1,151,010.00	
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			1,996,000.000	1,832,827.00	
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			1,740,000.000	1,423,006.80	
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			2,824,000.000	2,421,580.00	
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,320,000.000	1,228,221.53	
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			617,000.000	586,150.00	
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,147,276.76	
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			582,000.000	564,668.04	
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,175,847.02	
CEDAR FUNDING X CL 10A AR 144A VAR RT 10/20/2032 DD 10/20/21			4,800,000.000	4,714,138.13	
CEDAR FUNDING XI 11A A1R 144A VAR RT 05/29/2032 DD 06/01/21			4,340,000.000	4,269,475.00	
CEDAR FUNDING XIV C 14A A 144A VAR RT 07/15/2033 DD 06/09/21			3,690,000.000	3,643,509.76	
CELANESE US HOLDINGS LLC 5.900% 07/05/2024 DD 07/14/22			5,259,000.000	5,259,243.01	
CELLNEX TELECOM SA REGS 1.875% 06/26/2029			600,000.000	542,968.60	
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			1,555,000.000	1,283,809.95	
CENGAGE LEARNING INC 144A 9.500% 06/15/2024 DD 06/07/16			1,782,000.000	1,722,926.70	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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CENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	398,292.97	
CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			220,000.000	207,620.35	
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			868,000.000	804,414.04	
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,357,000.000	1,442,209.05	
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			2,940,000.000	2,542,594.20	
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,000,000.000	809,800.00	
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			1,995,000.000	1,679,129.87	
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			1,700,000.000	1,482,733.10	
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19			4,565,000.000	4,354,712.08	
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	274,940.30	
CENTERPOINT ENERGY RESOURCES C 5.250% 03/01/2028 DD 02/23/23			1,521,000.000	1,558,066.85	
CENTURI GROUP 8/21 COV-LITE TL 0.000% 08/27/2028 DD 08/03/21			458,073.280	453,208.54	
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,215,000.000	984,489.47	
CENTURYLINK 1/20 COV-LITE TLB			1,375,599.870	903,686.58	
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	491,151.97	
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			454,000.000	397,254.71	
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			782,000.000	731,862.07	
CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22			818,000.000	845,173.96	
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22			280,000.000	295,400.00	
CHART INDUSTRIES/HOWDEN 12/22 0.000% 12/07/2029 DD 12/06/22			1,755,000.000	1,748,418.75	
CHARTER COMM OPERATING 10/19 TLB1			14,280,189.680	14,262,339.45	
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	209,092.00	
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19			807,000.000	778,002.27	
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,115,000.000	879,789.39	
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			570,000.000	490,442.93	
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			800,000.000	756,913.25	
CHASE ISSUANCE TRUST A1 A 3.970% 09/15/2027 DD 09/16/22			4,225,000.000	4,165,002.89	
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			5,162,000.000	5,196,448.56	
CHENIERE ENERGY PARTNERS LP 3.250% 01/31/2032 DD 09/27/21			2,181,000.000	1,799,128.71	
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21			2,128,000.000	1,893,792.32	
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			2,279,000.000	2,128,631.58	
CHEVRON CORP 2.954% 05/16/2026 DD 05/16/16			452,000.000	434,902.57	
CHEVRON USA INC 8.000% 04/01/2027 DD 10/01/20			105,000.000	118,995.00	
CHG HEALTHCARE 9/21 COV-LITE T 0.000% 09/29/2028 DD 09/13/21			1,142,600.000	1,130,282.77	
CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21			1,949,000.000	1,930,426.03	
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			512,000.000	377,994.24	
CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22			3,849,000.000	2,998,755.90	
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			435,000.000	381,877.80	
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,263,000.000	781,910.67	

Asset Detail

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CHURCHILL DOWNS 12/17 COV-LITE TLB			4,881,718.000	4,867,463.38	
CHURCHILL DOWNS INC 144A 4.750% 01/15/2028 DD 12/27/17			655,000.000	613,358.38	
CIFC FUNDING 2013 2A A1L2 144A VAR RT 10/18/2030 DD 04/19/21			4,421,577.040	4,386,623.50	
CIFC FUNDING 2021-IV 4A A 144A VAR RT 07/15/2033 DD 07/01/21			4,000,000.000	3,923,400.00	
CIGNA GROUP/THE 5.685% 03/15/2026 DD 03/07/23			1,708,000.000	1,719,137.45	
CINCINNATI BELL 11/21 COV-LITE 0.000% 11/22/2028 DD 11/08/21			643,850.000	628,964.18	
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			441,000.000	381,465.00	
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			2,391,000.000	2,255,286.84	
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			829,000.000	846,342.93	
CINEWORLD 9/19 INCREMENTAL TL			1,790,770.880	261,398.83	
CINEWORLD 9/22 DIP TL 0.000% 09/08/2023 DD 09/08/22			878,238.320	888,513.71	
CIRQUE DU SOLEIL 3/23 COV-LITE 0.000% 03/01/2030 DD 02/21/23			1,819,000.000	1,796,262.50	
CITCO 10/22 TLB 0.000% 12/31/2025 DD 10/12/22			445,760.000	445,202.80	
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	218,467.98	
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	795,916.83	
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	941,807.30	
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15			2,851,000.000	2,760,811.76	
CITIGROUP INC 4.400% 06/10/2025 DD 06/10/15			1,076,000.000	1,048,257.90	
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			65,000.000	57,458.46	
CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14			85,000.000	80,714.47	
CITIGROUP INC VAR RT 01/28/2027 DD 01/28/21			820,000.000	730,403.64	
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20			13,490,000.000	12,890,080.13	
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			7,185,000.000	7,000,537.84	
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20			2,046,000.000	2,037,526.51	
CITIGROUP INC VAR RT 05/24/2025 DD 05/24/22			2,144,000.000	2,105,124.22	
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			5,811,000.000	5,791,013.30	
CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19			140,000.000	122,431.63	
CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22			1,457,000.000	1,573,657.32	
CITIZENS BANK NA/PROVIDENCE RI VAR RT 08/09/2028 DD 08/09/22			2,003,000.000	1,820,829.95	
CITIZENS BANK NA/PROVIDENCE RI VAR RT 10/24/2025 DD 10/25/22			1,215,000.000	1,142,915.02	
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			617,000.000	612,372.50	
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			4,875,000.000	4,893,281.25	
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			463,000.000	467,930.95	
CLARIVATE ANALYTICS 10/19 COV-			667,987.560	666,037.04	
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2026 DD 09/16/20			68,323.930	68,131.94	
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			1,460,000.000	1,303,005.18	
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,480,000.000	2,242,837.60	
CLEAN HARBORS 10/21 INCREMENTA 0.000% 10/08/2028 DD 09/09/21			559,225.620	561,043.10	
CLEAN HARBORS INC 144A 6.375% 02/01/2031 DD 01/24/23			235,000.000	239,759.93	

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CLEAR CHANNEL 2/20 COV-LITE TL			354,838.920	313,532.12	
CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20			650,000.000	632,424.96	
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19			3,173,000.000	2,847,767.50	
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,540,000.000	1,112,650.00	
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,478,000.000	1,858,500.00	
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	546,864.66	
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			3,884,000.000	3,334,802.40	
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	613,261.25	
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16			6,474,000.000	6,146,245.46	
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21			1,575,000.000	1,445,382.54	
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			1,535,000.000	1,395,882.03	
CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22			2,808,000.000	2,477,065.12	
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			210,000.000	206,774.08	
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			3,178,000.000	3,162,208.17	
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			5,737,000.000	5,673,237.26	
CNO GLOBAL FUNDING 144A 1.750% 10/07/2026 DD 10/07/21			1,077,000.000	964,421.06	
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,412,000.000	1,214,320.00	
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,044,395.00	
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19			198,000.000	199,683.00	
CNX RESOURCES CORP 144A 7.375% 01/15/2031 DD 09/26/22			480,000.000	474,482.40	
COINMACH/CSC SERVICEWORKS/AIR- 0.000% 03/04/2028 DD 02/19/21			521,972.240	436,405.33	
COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20			145,000.000	113,686.22	
COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21			1,060,000.000	786,840.21	
COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18			205,000.000	180,403.76	
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14			205,000.000	154,647.14	
COLORADO ST BRIDGE ENTERPRISE 0.923% 12/31/2023 DD 09/15/21			1,130,000.000	1,092,607.62	
COLT 2022-5 MORTGAGE 5 A1 144A VAR RT 04/25/2067 DD 04/01/22			384,331.180	370,916.07	
COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21			465,167.190	461,096.97	
COMCAST 8/19 TLA			10,613,439.000	10,569,234.03	
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17			80,000.000	67,543.53	
COMCAST CORP 4.650% 07/15/2042 DD 07/02/12			155,000.000	147,170.23	
COMCAST CORP 6.450% 03/15/2037 DD 03/02/06			150,000.000	171,413.17	
COMISION FEDERAL DE ELECT REGS 4.750% 02/23/2027 DD 10/18/16			1,023,000.000	968,627.55	
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	633,960.99	
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,015,558.79	
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,223,894.772	2,129,120.16	
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,297,228.701	3,141,292.21	
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,435,474.65	
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			770,270.000	715,711.78	

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COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			697,271.170	615,363.01	
COMMIT TO PUR FNMA SF MTG 2.000% 04/01/2038 DD 04/01/23			1,410,000.000	1,270,519.97	
COMMIT TO PUR FNMA SF MTG 2.000% 04/01/2053 DD 04/01/23			2,740,000.000	2,262,589.47	
COMMIT TO PUR FNMA SF MTG 2.500% 04/01/2053 DD 04/01/23			3,410,000.000	2,938,793.96	
COMMIT TO PUR FNMA SF MTG 3.000% 04/01/2038 DD 04/01/23			845,000.000	800,217.62	
COMMIT TO PUR FNMA SF MTG 3.000% 04/01/2053 DD 04/01/23			2,420,000.000	2,168,522.60	
COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2053 DD 02/01/23			0.000	0.00	
COMMIT TO PUR FNMA SF MTG 3.500% 04/01/2053 DD 04/01/23			3,560,000.000	3,301,900.00	
COMMIT TO PUR FNMA SF MTG 4.000% 04/01/2038 DD 04/01/23			545,000.000	536,261.54	
COMMIT TO PUR FNMA SF MTG 4.000% 04/01/2053 DD 04/01/23			1,550,000.000	1,480,492.18	
COMMIT TO PUR FNMA SF MTG 4.500% 04/01/2053 DD 04/01/23			2,640,000.000	2,583,900.00	
COMMIT TO PUR FNMA SF MTG 5.000% 04/01/2038 DD 04/01/23			640,000.000	644,025.80	
COMMIT TO PUR FNMA SF MTG 5.000% 04/01/2053 DD 04/01/23			3,090,000.000	3,079,860.94	
COMMIT TO PUR FNMA SF MTG 5.500% 04/01/2053 DD 04/01/23			2,980,000.000	3,007,588.27	
COMMIT TO PUR FNMA SF MTG 6.000% 04/01/2053 DD 04/01/23			870,000.000	887,026.17	
COMMIT TO PUR GNMA II JUMBOS 2.000% 04/20/2053 DD 04/01/23			7,910,000.000	6,707,285.13	
COMMIT TO PUR GNMA II JUMBOS 2.500% 04/20/2053 DD 04/01/23			2,560,000.000	2,252,650.01	
COMMIT TO PUR GNMA II JUMBOS 3.000% 04/20/2053 DD 04/01/23			1,680,000.000	1,528,258.15	
COMMIT TO PUR GNMA II JUMBOS 3.500% 04/20/2053 DD 04/01/23			675,000.000	631,652.35	
COMMIT TO PUR GNMA II JUMBOS 4.000% 04/20/2053 DD 04/01/23			1,300,000.000	1,249,929.69	
COMMIT TO PUR GNMA II JUMBOS 4.500% 04/20/2053 DD 04/01/23			3,345,000.000	3,292,211.72	
COMMIT TO PUR GNMA II JUMBOS 5.000% 04/20/2053 DD 04/01/23			1,420,000.000	1,420,887.51	
COMMONWEALTH BANK OF AUSTRALIA 5.316% 03/13/2026 DD 03/13/23			1,215,000.000	1,234,897.54	
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			161,000.000	128,765.85	
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19			794,921.840	763,124.97	
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			517,000.000	486,887.79	
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			621,000.000	533,530.78	
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			216,000.000	196,830.00	
CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21			365,753.080	332,835.30	
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			2,881,441.670	2,859,830.86	
CONNECTICUT AVENU R01 1M1 144A VAR RT 10/25/2041 DD 10/27/21			154,911.420	153,952.84	
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2041 DD 01/20/22			262,518.696	259,479.57	
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2042 DD 01/17/23			3,469,669.840	3,477,375.63	
CONNECTICUT AVENU R03 1M1 144A VAR RT 03/25/2042 DD 03/30/22			103,386.215	103,362.79	
CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			1,534,417.870	1,511,482.92	
CONNECTICUT AVENU R04 1M1 144A VAR RT 03/25/2042 DD 04/08/22			218,205.475	218,337.77	
CONNECTICUT AVENU R05 2M2 144A VAR RT 04/25/2042 DD 05/11/22			1,040,000.000	1,014,018.09	
CONNECTICUT AVENU R06 1M1 144A VAR RT 05/25/2042 DD 06/10/22			409,172.690	416,224.96	
CONNECTICUT AVENU R08 1M1 144A VAR RT 07/25/2042 DD 08/05/22			1,888,705.720	1,900,659.72	

Asset Detail

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As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CONNECTICUT AVENU R09 2M1 144A VAR RT 09/25/2042 DD 09/28/22			806,442.360	807,625.17	
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			1,338,291.920	1,289,444.26	
CONSILIO/SKOPIMA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			660,444.390	615,395.48	
CONSOLIDATED COMMUNICATIONS 4/ 0.000% 10/02/2027 DD 03/01/21			719,261.070	565,159.39	
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			130,000.000	104,434.90	
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20			1,182,000.000	1,146,644.71	
CONSTELLATION ENERGY GENERATIO 5.600% 03/01/2028 DD 02/24/23			1,601,000.000	1,650,725.41	
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			2,319,000.000	2,008,740.99	
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,278,456.89	
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,497,000.000	1,498,646.70	
CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21			3,182,000.000	2,823,543.44	
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			1,336,000.000	1,035,669.33	
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,589,000.000	1,526,081.48	
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			4,313,000.000	4,224,695.03	
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			3,590,000.000	3,379,356.32	
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			3,924,000.000	3,919,082.99	
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			515,762.250	438,583.58	
CORGI BIDCO/COVETRUS 10/22 COV 0.000% 10/13/2029 DD 09/06/22			505,191.000	475,511.03	
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			130,000.000	90,667.92	
CORPORATION SERVICE COMPANY/CS 0.000% 11/02/2029 DD 07/29/22			616,630.000	614,897.27	
COVANTA 11/21 COV-LITE TLB 0.000% 11/30/2028 DD 11/04/21			689,104.210	685,369.26	
COVANTA 11/21 COV-LITE TLC 0.000% 11/30/2028 DD 11/04/21			52,055.750	51,773.61	
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	436,973.77	
CPG INTERNATIONAL/AZEK 4/22 TL 0.000% 04/28/2029 DD 04/18/22			1,231,810.000	1,214,355.25	
CPM HOLDINGS 10/18 2ND LIEN			434,898.980	427,831.87	
CPM HOLDINGS 10/18 COV-LITE TL			475,431.810	473,173.51	
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			452,869.640	449,306.10	
CPS AUTO RECEIVABLES C A 144A 4.180% 04/15/2030 DD 08/03/22			601,349.550	595,400.40	
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			68,849.300	68,672.94	
CREATIVE ARTISTS 2/23 TLB 0.000% 11/27/2028 DD 02/15/23			1,283,000.000	1,277,123.86	
CREDIT ACCEPTANCE AU 1A A 144A 6.480% 03/15/2033 DD 03/16/23			517,000.000	523,877.71	
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20			174,281.250	173,499.22	
CREDIT ACCEPTANCE AU 3A A 144A 1.000% 05/15/2030 DD 05/20/21			1,825,000.000	1,763,974.92	
CREDIT ACCEPTANCE AUT 4 A 144A 1.260% 10/15/2030 DD 10/28/21			582,000.000	553,921.71	
CREDIT AGRICOLE SA 144A 4.375% 03/17/2025 DD 03/17/15			1,140,000.000	1,095,260.70	
CREDIT SUISSE AG/NEW YORK NY 4.750% 08/09/2024 DD 08/23/22			985,000.000	953,283.00	
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,242,000.000	1,098,663.99	
CREDIT SUISSE GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19			1,077,000.000	997,517.40	

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CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			272,649.301	266,528.56	
CREDIT SUISSE MORT ICE4 A 144A VAR RT 05/15/2036 DD 06/05/19			982,555.520	972,614.32	
CRESCENT ENERGY FINANCE L 144A 7.250% 05/01/2026 DD 05/06/21			2,300,000.000	2,162,920.00	
CROWN CASTLE INC 5.000% 01/11/2028 DD 01/11/23			1,217,000.000	1,225,025.51	
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,750,000.000	1,620,412.50	
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			5,946,000.000	5,812,215.00	
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	468,711.85	
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	354,960.06	
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,121,856.30	
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			739,000.000	364,400.90	
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	167,613.44	
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,222,000.000	1,824,184.24	
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			70,000.000	59,072.13	
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,594,000.000	839,280.86	
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,216,000.000	1,824,189.04	
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			542,000.000	523,306.42	
CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22			85,000.000	79,840.70	
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			519,509.450	478,952.39	
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			645,661.600	580,802.63	
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			619,904.884	607,975.69	
CSMC 2021-ADV ADV A 144A VAR RT 07/15/2038 DD 08/05/21			1,570,000.000	1,468,249.09	
CSMC 2021-AFC1 TR AFC1 A1 144A VAR RT 03/25/2056 DD 02/01/21			213,123.560	170,742.26	
CSMC 2021-NQM1 NQM1 A1 144A VAR RT 05/25/2065 DD 01/01/21			1,408,423.540	1,185,718.11	
CSMC 2021-NQM3 NQM3 A1 144A VAR RT 04/25/2066 DD 05/01/21			1,004,394.270	821,844.80	
CSMC 2022-NQM1 NQM1 A1 144A VAR RT 11/25/2066 DD 01/01/22			2,779,685.110	2,403,572.59	
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			121,421.530	116,018.31	
CSN INOVA VENTURES 144A 6.750% 01/28/2028 DD 01/28/20			900,000.000	843,917.85	
CT TRUST 144A 5.125% 02/03/2032 DD 02/03/22			700,000.000	576,950.00	
CUBIC 4/21 TLB 0.000% 05/25/2028 DD 04/15/21			655,604.290	561,479.18	
CUBIC 4/21 TLC 0.000% 05/25/2028 DD 04/15/21			133,343.210	114,199.13	
CULLIGAN 7/21 COV-LITE TLB			702,690.020	675,903.48	
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18			1,484,000.000	1,455,471.02	
CVS HEALTH CORP 5.125% 02/21/2030 DD 02/21/23			1,025,000.000	1,038,623.93	
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	629,174.00	
DAIMLER TRUCK FINANCE NOR 144A 2.375% 12/14/2028 DD 12/14/21			1,006,000.000	866,571.12	
DAIMLER TRUCK FINANCE NOR 144A 5.150% 01/16/2026 DD 01/19/23			979,000.000	982,304.49	
DAIMLER TRUCK FINANCE NOR 144A 5.200% 01/17/2025 DD 01/19/23			345,000.000	345,400.93	
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			10,549,000.000	10,451,057.49	
DANSKE BANK A/S 144A VAR RT 01/09/2026 DD 01/09/23			988,000.000	988,462.44	

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DANSKE BANK A/S 144A VAR RT 04/01/2028 DD 04/01/22			1,322,000.000	1,246,436.25	
DANSKE BANK A/S 144A VAR RT 06/22/2024 DD 06/22/20			1,632,000.000	1,611,381.73	
DANSKE BANK A/S 144A VAR RT 09/10/2025 DD 09/10/21			1,799,000.000	1,670,183.85	
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			1,756,000.000	1,568,110.39	
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			2,197,000.000	2,088,711.82	
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22			2,905,000.000	2,895,123.00	
DATABANK ISSUER 1A A2 144A 5.116% 02/25/2053 DD 02/28/23			565,000.000	528,419.26	
DAVE & BUSTER'S 6/22 COV-LITE 0.000% 06/29/2029 DD 04/06/22			538,295.000	537,396.05	
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			2,326,000.000	2,370,368.46	
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			732,993.980	421,471.54	
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			622,425.000	590,889.22	
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			878,750.000	817,429.07	
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18			82,865,620.766	665,319.79	
DBGS 2021-W52 MORTG W52 C 144A VAR RT 10/15/2036 DD 11/18/21			9,120,000.000	8,048,271.41	
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			962,000.000	946,978.37	
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			1,648,000.000	1,639,429.05	
DCP MIDSTREAM OPERATING LP 5.625% 07/15/2027 DD 06/24/20			1,739,000.000	1,752,286.48	
DEEPHAVEN RESIDENTIA 3 A1 144A VAR RT 08/25/2066 DD 09/01/21			3,142,267.231	2,713,588.45	
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	840,650.00	
DELL EQUIPMENT FINAN 2 A2 144A 0.330% 12/22/2026 DD 09/22/21			419,492.767	417,583.36	
DELL INTERNATIONAL LLC / EMC C 5.450% 06/15/2023 DD 06/15/21			2,831,000.000	2,829,878.64	
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21			7,934,000.000	8,136,700.45	
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			607,670.700	532,633.00	
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			4,374,000.000	4,215,508.29	
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,340,000.000	1,286,219.11	
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			2,334,000.000	2,168,519.40	
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,010,000.000	1,050,945.40	
DELTA AIR LINES/SKYMILES 9/20 0.000% 10/20/2027 DD 09/14/20			615,588.000	637,059.71	
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			340,000.000	300,311.62	
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2033 DD 01/07/22			50,000.000	36,143.90	
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			30,000.000	27,919.94	
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20			425,000.000	365,905.91	
DEVON ENERGY CORP 5.250% 09/15/2024 DD 09/15/21			391,000.000	391,787.83	
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21			2,807,000.000	2,805,081.64	
DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11			255,000.000	244,151.26	
DEVON ENERGY CORP 8.250% 08/01/2023 DD 08/01/21			2,059,000.000	2,067,790.92	
DIAMONDBACK ENERGY INC 6.250% 03/15/2033 DD 10/28/22			1,098,000.000	1,161,103.13	
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22			755,000.000	532,222.04	
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19			1,290,393.160	1,260,959.29	

Asset Detail

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DIGITAL REALTY TRUST LP 3.600% 07/01/2029 DD 06/14/19			120,000.000	107,629.50	
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			953,796.350	915,968.79	
DISCOVER BANK 4.250% 03/13/2026 DD 03/13/14			3,124,000.000	2,963,131.80	
DISCOVER CARD EXECUTION A2 A2 1.030% 09/15/2028 DD 09/27/21			978,000.000	871,258.64	
DISCOVER CARD EXECUTION A3 A3 3.560% 07/15/2027 DD 08/09/22			5,490,000.000	5,360,907.59	
DISCOVER CARD EXECUTION N A4 A 5.030% 10/15/2027 DD 11/28/22			4,800,000.000	4,858,977.12	
DISCOVERY PURCHASER/BAYER 8/22 0.000% 08/04/2029 DD 07/25/22			629,422.500	595,068.62	
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			2,839,000.000	2,118,603.75	
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			3,750,000.000	2,001,525.00	
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,490,000.000	980,315.70	
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22			3,321,000.000	3,196,462.50	
DNB BANK ASA 144A VAR RT 03/28/2025 DD 03/30/22			835,000.000	814,600.58	
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			309,000.000	301,223.26	
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			160,000.000	169,764.98	
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			899,062.500	868,615.75	
DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 04/01/2029 DD 03/28/22			325,000.000	320,125.00	
DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 04/20/2029 DD 03/28/22			451,440.000	450,031.51	
DOTDASH MEREDITH 12/21 TLB 0.000% 12/01/2028 DD 11/15/21			671,770.140	604,593.12	
DPL INC 4.125% 07/01/2025 DD 01/01/21			2,280,000.000	2,178,289.20	
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			1,626,390.620	1,595,217.11	
DRIVE AUTO RECEIVABLES TRU 1 D 1.450% 01/16/2029 DD 04/21/21			1,420,000.000	1,335,180.14	
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			191,230.200	189,965.60	
DRIVE AUTO RECEIVABLES TRU 2 D 1.390% 03/15/2029 DD 08/25/21			3,468,000.000	3,227,371.08	
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			231,368.840	230,468.05	
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			941,980.680	929,657.69	
DRYDEN 72 CLO LTD 72A AR 144A VAR RT 05/15/2032 DD 05/17/21			3,430,000.000	3,372,547.50	
DRYDEN SENIOR LOA 47A A1R 144A VAR RT 04/15/2028 DD 04/29/21			4,938,009.520	4,891,098.43	
DT AUTO OWNER TRUST 1A A 144A 5.480% 04/15/2027 DD 01/25/23			2,779,299.434	2,774,347.00	
DT AUTO OWNER TRUST 1A B 144A 5.190% 10/16/2028 DD 01/25/23			480,000.000	476,218.18	
DT AUTO OWNER TRUST 4A A 144A 0.560% 09/15/2025 DD 11/10/21			307,821.870	304,362.10	
DT AUTO OWNER TRUST 4A B 144A 1.020% 05/15/2026 DD 11/10/21			954,000.000	916,547.39	
DT MIDSTREAM 5/21 COV-LITE TL 0.000% 06/12/2028 DD 05/14/21			281,126.910	280,775.50	
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,239,000.000	1,086,222.79	
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			1,535,000.000	1,337,276.65	
DTE ELECTRIC CO 5.200% 04/01/2033 DD 03/03/23			425,000.000	439,002.67	
DTE ENERGY CO STEP 10/01/2024 DD 07/01/2019			678,000.000	651,972.93	
DTE ENERGY CO STEP 11/01/2024 DD 08/01/2022			3,916,000.000	3,867,966.73	
DUFF & PHELPS 4/20 (USD) COV-L			1,103,838.630	1,067,047.69	
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16			1,834,000.000	1,713,862.39	

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DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			435,000.000	327,194.39	
DUKE ENERGY CORP 4.300% 03/15/2028 DD 08/11/22			1,372,000.000	1,344,062.95	
DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22			235,000.000	217,890.39	
DUKE ENERGY CORP 5.000% 12/08/2025 DD 12/08/22			764,000.000	768,850.55	
DUKE ENERGY CORP 5.000% 12/08/2027 DD 12/08/22			688,000.000	698,384.54	
DUKE ENERGY PROGRESS LLC 5.350% 03/15/2053 DD 03/09/23			195,000.000	200,369.50	
DUKE UNIVERSITY 3.299% 10/01/2046 DD 10/18/16			863,000.000	699,652.73	
DUN & BRADSTREET 1/19 COV-LITE TL			1,882,473.440	1,876,976.62	
DUPONT PERFORMANCE 12/22 TLB 0.000% 12/07/2029 DD 11/29/22			936,549.890	936,943.25	
E.ON SE REGS 0.375% 09/29/2027			345,000.000	330,143.08	
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			1,228,099.700	1,214,664.29	
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			482,404.520	470,706.21	
EAGLEVIEW TECHNOLOGY 7/18			1,106,889.530	941,841.23	
ECOLAB INC 1.000% 01/15/2024			325,000.000	346,309.74	
ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21			480,000.000	369,187.58	
ECOPETROL SA 5.375% 06/26/2026 DD 06/26/15			255,000.000	243,525.00	
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14			260,000.000	179,140.00	
ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20			1,033,000.000	950,360.00	
EDELMAN FINANCIAL 3/21 COV-LIT 0.000% 04/07/2028 DD 03/15/21			319,187.810	306,969.30	
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			614,000.000	626,113.13	
EDISON INTERNATIONAL 6.950% 11/15/2029 DD 11/10/22			1,894,000.000	2,046,568.78	
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	816,185.00	
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,454,000.000	2,153,728.56	
ELEVANCE HEALTH INC 4.900% 02/08/2026 DD 02/08/23			704,000.000	702,428.57	
ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23			110,000.000	109,186.66	
ELLINGTON FINANCIAL 1 A1 144A VAR RT 02/25/2066 DD 02/01/21			174,238.580	146,221.70	
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20			414,630.810	374,479.91	
EMBECTA 3/22 COV-LITE TLB 0.000% 03/30/2029 DD 01/14/22			452,257.810	444,908.62	
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23			1,461,000.000	1,518,181.07	
ENBRIDGE/GRIZZLY ACQUISITIONS 10/18 COV-LITE TLB			854,725.040	850,092.43	
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	937,977.70	
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,314,000.000	1,304,145.00	
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			598,000.000	44,850.00	
ENEL FINANCE AMERICA LLC 144A 7.100% 10/14/2027 DD 10/14/22			619,000.000	666,080.25	
ENEL FINANCE INTERNATIONA 144A 6.800% 10/14/2025 DD 10/14/22			1,348,000.000	1,393,933.44	
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17			625,000.000	594,834.97	
ENERGY TRANSFER LP 5.750% 02/15/2033 DD 12/14/22			372,000.000	379,294.92	
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19			3,175,000.000	3,173,868.33	
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	96,457.55	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	287,592.00	
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/26/2028 DD 04/27/21			780,120.000	713,669.38	
ENTAIN/GVC HOLDINGS 10/22 COV- 0.000% 10/31/2029 DD 10/05/22			583,537.500	583,905.13	
ENTAIN/GVC HOLDINGS 7/21 (USD) 0.000% 03/29/2027 DD 07/07/21			828,247.500	825,348.63	
ENTEGRIS ESCROW CORP 144A 4.750% 04/15/2029 DD 04/14/22			1,552,000.000	1,466,803.58	
ENTEGRIS ESCROW CORP 144A 5.950% 06/15/2030 DD 06/30/22			2,361,000.000	2,288,517.30	
ENTERGY CORP 0.900% 09/15/2025 DD 08/26/20			195,000.000	175,495.01	
ENTERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			175,000.000	160,006.46	
ENTERPRISE FLEET FIN 1 A2 144A 5.510% 01/22/2029 DD 03/02/23			2,050,000.000	2,055,506.30	
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			1,215,340.720	1,192,834.68	
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19			2,042,000.000	1,858,220.00	
EPIC HEALTH 6/21 DELAYED TL 0.000% 12/31/2024 DD 06/23/21			3,670.050	3,103.80	
EPR PROPERTIES 4.500% 06/01/2027 DD 05/23/17			247,000.000	204,472.49	
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16			4,328,000.000	3,767,043.89	
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	929,050.00	
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			3,665,000.000	3,041,950.00	
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			1,280,000.000	1,265,395.20	
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,145,688.96	
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22			495,000.000	496,970.10	
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22			613,000.000	590,967.89	
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	886,344.64	
EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21			2,161,000.000	1,998,816.95	
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			1,330,000.000	1,149,702.54	
EQT CORP 3.900% 10/01/2027 DD 10/04/17			2,596,000.000	2,440,032.32	
EQT CORP 5.700% 04/01/2028 DD 10/04/22			1,461,000.000	1,459,414.82	
EQT CORP VAR RT 02/01/2025 DD 01/21/20			4,119,000.000	4,143,497.75	
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			145,000.000	124,461.83	
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	21,168.73	
EQUITABLE FINANCIAL LIFE 144A 1.400% 07/07/2025 DD 07/07/20			2,408,000.000	2,225,728.89	
EQUITABLE FINANCIAL LIFE 144A 5.450% 03/03/2028 DD 03/03/23			2,299,000.000	2,349,712.24	
ERP OPERATING LP 2.500% 02/15/2030 DD 08/27/19			20,000.000	17,157.89	
ESKOM HOLDINGS SOC LTD 144A 6.750% 08/06/2023 DD 08/06/13			2,075,000.000	2,057,362.50	
ESKOM HOLDINGS SOC LTD 144A 7.125% 02/11/2025 DD 02/11/15			1,166,000.000	1,141,583.96	
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22			115,000.000	110,916.61	
ESSEX PORTFOLIO LP 1.650% 01/15/2031 DD 08/24/20			185,000.000	142,981.20	
ETC GROUP 7/22 COV-LITE TL 0.000% 08/03/2029 DD 07/21/22			423,115.000	416,061.68	
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	965,027.02	
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			160,000.000	107,583.16	
EVERGY MISSOURI WEST INC 144A 5.150% 12/15/2027 DD 12/05/22			3,076,000.000	3,100,499.63	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EVERSOURCE ENERGY 1.650% 08/15/2030 DD 08/14/20			85,000.000	68,381.05	
EVERSOURCE ENERGY 2.900% 03/01/2027 DD 02/25/22			68,000.000	63,377.90	
EW SCRIPPS 12/19 COV-LITE TLB2			960,043.320	934,544.57	
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,131,248.310	1,113,069.15	
EXELON CORP 5.150% 03/15/2028 DD 02/21/23			1,581,000.000	1,607,141.95	
EXELON CORP 5.300% 03/15/2033 DD 02/21/23			1,215,000.000	1,235,418.14	
EXETER AUTOMOBILE RE 3A E 144A 3.040% 12/15/2028 DD 08/25/21			1,150,000.000	964,283.63	
EXETER AUTOMOBILE RECEIV 4A A2 3.990% 08/15/2024 DD 08/10/22			77,553.570	77,468.72	
EXETER AUTOMOBILE RECEIVA 2A C 0.980% 06/15/2026 DD 06/02/21			1,120,000.000	1,089,427.58	
EXETER AUTOMOBILE RECEIVA 3A B 4.860% 12/15/2026 DD 06/22/22			1,382,000.000	1,364,776.96	
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			1,250,000.000	1,264,758.28	
EXPORT-IMPORT BANK OF IND 144A 3.875% 02/01/2028 DD 02/01/18			720,000.000	678,067.20	
EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21			977,011.050	956,093.25	
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23			105,000.000	105,618.87	
F&G ANNUITIES & LIFE INC 144A 7.400% 01/13/2028 DD 01/13/23			1,189,000.000	1,195,268.67	
F&G GLOBAL FUNDING 144A 0.900% 09/20/2024 DD 09/22/21			1,175,000.000	1,098,228.12	
F&G GLOBAL FUNDING 144A 1.750% 06/30/2026 DD 06/30/21			5,744,000.000	5,160,166.74	
F&G GLOBAL FUNDING 144A 2.300% 04/11/2027 DD 01/11/22			2,186,000.000	1,938,829.70	
F&G GLOBAL FUNDING 144A 5.150% 07/07/2025 DD 07/07/22			5,343,000.000	5,264,209.13	
FACTSET RESEARCH SYSTEMS INC 2.900% 03/01/2027 DD 03/01/22			933,000.000	865,748.99	
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,024,000.000	1,889,696.45	
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,824,996.45	
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,561,393.15	
FEDERATION DES CAISSES DE 144A 5.700% 03/14/2028 DD 03/14/23			2,045,000.000	2,093,141.79	
FEDEX CORP 2.400% 05/15/2031 DD 04/29/21			427,000.000	362,914.40	
FEECO/MAYFIELD/AMYNTA 2/23 TLB 0.000% 02/28/2028 DD 02/06/23			341,000.000	326,422.25	
FELLS POINT FUNDING TRUST 144A 3.046% 01/31/2027 DD 02/09/22			4,888,000.000	4,530,086.26	
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			1,731,000.000	1,424,145.63	
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			599,238.051	586,349.55	
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			2,735.920	2,795.65	
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			5,471.307	5,821.62	
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			11,996.242	12,553.38	
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			8,568.501	8,661.37	
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			18,200.145	18,259.37	
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			7,993.630	8,108.89	
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			15,123.870	15,294.91	
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			250.435	250.47	
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			28,313.220	28,928.45	
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			146,997.280	150,188.30	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	93,219.160	95,541.81	
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	32,664.170	33,376.07	
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	16,202.310	15,853.92	
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	23,693.904	24,459.11	
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	84,402.580	80,442.61	
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	40,516.862	39,511.18	
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	455,397.820	418,404.73	
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	95,853.490	93,434.06	
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	110,508.530	101,108.45	
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	295,365.077	270,129.31	
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	233,177.015	227,002.45	
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	310,570.668	282,816.72	
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	4,623.900	4,605.78	
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	8,347.764	8,314.92	
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	117,635.370	112,988.08	
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	53,718.220	52,365.02	
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	137,820.981	131,332.94	
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	341,100.843	332,452.63	
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	925,131.887	892,349.98	
FHLMC	POOL #G6-7710	3.500% 03/01/2048 DD 03/01/18	274,322.605	257,763.94	
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	167,367.310	160,869.67	
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	234,602.590	219,289.54	
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	39,829.503	37,974.32	
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	513,616.890	473,635.41	
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	92,511.201	85,305.35	
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	112,589.040	105,571.57	
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	115,540.490	106,010.76	
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	30,047.534	27,491.67	
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	1,016,070.269	958,557.50	
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	143,002.879	135,121.78	
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	235,848.259	213,425.61	
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	393,829.715	356,392.66	
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	500,816.500	453,212.47	
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	403,687.980	365,313.67	
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	1,780,888.455	1,611,591.71	
FHLMC	POOL #QB-5146	2.000% 11/01/2050 DD 10/01/20	365,602.891	302,896.02	
FHLMC	POOL #QB-7396	2.000% 01/01/2051 DD 12/01/20	39,991.673	33,124.04	
FHLMC	POOL #QC-0887	2.000% 04/01/2051 DD 04/01/21	853,886.919	706,974.35	
FHLMC	POOL #QC-3428	2.500% 06/01/2051 DD 06/01/21	116,575.968	100,605.28	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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FHLMC	POOL #QC-4959	2.000% 08/01/2051 DD 07/01/21	1,157,500.669	957,712.38	
FHLMC	POOL #QC-5978	2.500% 08/01/2051 DD 08/01/21	1,633,353.569	1,413,840.73	
FHLMC	POOL #QC-9130	1.500% 10/01/2051 DD 10/01/21	1,338,888.540	1,051,073.83	
FHLMC	POOL #QD-6542	2.500% 02/01/2052 DD 02/01/22	682,830.490	591,343.54	
FHLMC	POOL #QD-6543	2.500% 02/01/2052 DD 02/01/22	1,399,475.460	1,210,509.82	
FHLMC	POOL #QD-6813	2.500% 02/01/2052 DD 02/01/22	1,010,100.680	871,260.14	
FHLMC	POOL #QE-0338	3.000% 04/01/2052 DD 04/01/22	177,723.522	159,358.47	
FHLMC	POOL #QE-0664	3.000% 04/01/2052 DD 04/01/22	309,801.496	277,760.39	
FHLMC	POOL #QE-2555	4.000% 05/01/2052 DD 05/01/22	201,094.304	192,077.06	
FHLMC	POOL #QF-8333	5.000% 03/01/2053 DD 02/01/23	698,525.021	696,204.94	
FHLMC	POOL #QF-9591	5.000% 03/01/2053 DD 03/01/23	425,000.000	423,588.41	
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	42,359.667	39,371.26	
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	620,615.094	559,420.07	
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	100,351.589	85,628.49	
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	174,236.580	157,670.62	
FHLMC	POOL #RA-2457	3.000% 04/01/2050 DD 04/01/20	15,945.448	14,423.00	
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,257,562.399	1,136,100.11	
FHLMC	POOL #RA-3575	2.000% 09/01/2050 DD 09/01/20	754,126.908	624,902.17	
FHLMC	POOL #RA-3726	2.000% 10/01/2050 DD 09/01/20	85,286.828	70,470.22	
FHLMC	POOL #RA-3808	2.000% 10/01/2050 DD 10/01/20	945,424.382	782,474.10	
FHLMC	POOL #RA-5257	2.000% 05/01/2051 DD 05/01/21	2,313,757.530	1,915,299.63	
FHLMC	POOL #RA-5286	2.500% 05/01/2051 DD 05/01/21	1,382,418.606	1,192,344.70	
FHLMC	POOL #RA-6191	2.000% 11/01/2051 DD 10/01/21	92,827.720	76,812.72	
FHLMC	POOL #RA-6235	2.000% 11/01/2051 DD 10/01/21	81,045.036	67,049.08	
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	2,970,162.947	2,453,816.22	
FHLMC	POOL #RA-6499	2.000% 12/01/2051 DD 12/01/21	680,645.332	563,275.35	
FHLMC	POOL #RA-6509	2.000% 12/01/2051 DD 12/01/21	1,063,640.889	880,791.94	
FHLMC	POOL #RA-7485	4.000% 05/01/2052 DD 05/01/22	2,827,565.198	2,701,972.72	
FHLMC	POOL #RA-7784	4.500% 08/01/2052 DD 08/01/22	923,714.206	904,882.88	
FHLMC	POOL #RA-8070	4.500% 11/01/2052 DD 10/01/22	1,658,741.480	1,623,415.45	
FHLMC	POOL #RA-8071	5.000% 10/01/2052 DD 10/01/22	753,574.550	751,129.72	
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	500,062.300	427,552.42	
FHLMC	POOL #RB-5154	2.500% 04/01/2042 DD 03/01/22	1,659,748.287	1,460,073.38	
FHLMC	POOL #RC-1914	2.000% 06/01/2036 DD 06/01/21	435,645.005	392,532.05	
FHLMC	POOL #SB-0760	2.500% 12/01/2035 DD 09/01/22	491,668.642	456,073.40	
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	58,724.831	54,661.27	
FHLMC	POOL #SB-8148	2.000% 04/01/2037 DD 03/01/22	318,431.118	286,905.96	
FHLMC	POOL #SB-8503	2.000% 08/01/2035 DD 07/01/20	1,138,539.771	1,028,743.94	
FHLMC	POOL #SC-0346	3.000% 10/01/2039 DD 02/01/23	638,180.694	597,417.33	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	138,956.360	125,745.15	
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	2,158,002.430	1,882,930.49	
FHLMC	POOL #SD-0895	2.000% 02/01/2052 DD 02/01/22	3,837,326.267	3,178,226.99	
FHLMC	POOL #SD-0934	2.000% 04/01/2051 DD 03/01/22	393,394.474	326,050.85	
FHLMC	POOL #SD-1068	3.500% 01/01/2051 DD 06/01/22	2,469,409.315	2,316,179.76	
FHLMC	POOL #SD-1143	4.500% 09/01/2050 DD 06/01/22	1,010,319.198	1,002,297.14	
FHLMC	POOL #SD-1571	5.000% 08/01/2052 DD 08/01/22	588,857.864	594,685.21	
FHLMC	POOL #SD-1741	5.000% 10/01/2052 DD 10/01/22	860,557.393	866,417.91	
FHLMC	POOL #SD-1805	5.000% 11/01/2052 DD 10/01/22	471,889.619	473,501.50	
FHLMC	POOL #SD-1822	5.000% 11/01/2052 DD 10/01/22	1,017,498.406	1,027,567.25	
FHLMC	POOL #SD-1926	5.500% 11/01/2052 DD 11/01/22	787,703.678	802,343.21	
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	2,071,609.933	2,022,456.95	
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	121,883.323	114,902.26	
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	1,836,687.321	1,667,745.13	
FHLMC	POOL #SD-7525	2.500% 10/01/2050 DD 09/01/20	1,226,830.425	1,074,317.84	
FHLMC	POOL #SD-7545	2.500% 09/01/2051 DD 09/01/21	1,013,044.415	886,271.54	
FHLMC	POOL #SD-7548	2.500% 11/01/2051 DD 01/01/22	1,204,795.946	1,053,464.95	
FHLMC	POOL #SD-7553	3.000% 03/01/2052 DD 03/01/22	284,770.976	257,652.44	
FHLMC	POOL #SD-7554	2.500% 04/01/2052 DD 05/01/22	1,446,651.562	1,261,155.17	
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	895,963.163	775,707.13	
FHLMC	POOL #SD-8176	1.500% 10/01/2051 DD 10/01/21	378,597.070	297,271.87	
FHLMC	POOL #SD-8193	2.000% 01/01/2052 DD 01/01/22	3,137,986.247	2,592,935.30	
FHLMC	POOL #SD-8205	2.500% 04/01/2052 DD 03/01/22	36.495	31.47	
FHLMC	POOL #SD-8275	4.500% 12/01/2052 DD 11/01/22	398,737.770	390,245.89	
FHLMC	POOL #SE-9060	2.000% 02/01/2052 DD 01/01/23	1,577,363.970	1,266,833.55	
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	179,072.310	169,882.49	
FHLMC	POOL #ZS-4577	3.500% 08/01/2044 DD 09/01/18	223,363.382	211,546.30	
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	73,999.675	69,151.43	
FHLMC	POOL #ZS-9148	5.000% 09/01/2031 DD 09/01/18	1,474.152	1,476.30	
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	590,158.923	537,186.57	
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	870,021.106	816,608.12	
FHLMC	MULTICLASS MTG 4821 MA	3.500% 10/15/2053 DD 08/01/18	455,008.943	442,198.62	
FHLMC	MULTICLASS MTG 5197 EA	2.000% 02/25/2052 DD 01/01/22	1,678,435.319	1,467,609.24	
FHLMC	MULTICLASS MTG 5228 BH	3.500% 01/25/2051 DD 05/01/22	1,286,199.177	1,232,644.42	
FHLMC	MULTICLASS MTG 5249 AB	4.000% 11/25/2051 DD 07/01/22	1,738,575.818	1,687,601.99	
FHLMC	MULTICLASS MTG K063 A2 VAR RT	01/25/2027 DD 03/01/17	190,000.000	184,156.87	
FHLMC	MULTICLASS MTG K064 A2	3.224% 03/25/2027 DD 05/01/17	205,000.000	197,137.51	
FHLMC	MULTICLASS MTG K065 A2	3.243% 04/25/2027 DD 07/01/17	1,100,000.000	1,058,476.98	
FHLMC	MULTICLASS MTG K067 A2	3.194% 07/25/2027 DD 09/01/17	1,141,000.000	1,094,052.42	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FHLMC MULTICLASS MTG K068 A2 3.244% 08/25/2027 DD 10/01/17			975,000.000	936,123.72	
FHLMC MULTICLASS MTG K070 A2 VAR RT 11/25/2027 DD 12/01/17			364,000.000	349,952.08	
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18			3,016,000.000	2,973,151.09	
FHLMC MULTICLASS MTG K080 A2 VAR RT 07/25/2028 DD 09/01/18			327,000.000	322,535.86	
FHLMC MULTICLASS MTG K085 A2 VAR RT 10/25/2028 DD 12/01/18			324,000.000	320,075.29	
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	838,686.08	
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19			1,388,000.000	1,281,150.51	
FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20			619,000.000	526,206.27	
FHLMC MULTICLASS MTG K141 A2 2.250% 02/25/2032 DD 04/01/22			535,000.000	456,965.11	
FHLMC MULTICLASS MTG K142 A2 2.400% 03/25/2032 DD 04/01/22			1,430,000.000	1,244,868.91	
FHLMC MULTICLASS MTG K146 A2 2.920% 06/25/2032 DD 06/01/22			250,000.000	225,009.88	
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			214,549.720	212,701.40	
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			710,000.000	701,932.21	
FIDELITY NATIONAL INFORMATION 5.625% 07/15/2052 DD 07/13/22			105,000.000	100,420.13	
FIFTH THIRD BANK NA 3.950% 07/28/2025 DD 07/26/18			610,000.000	573,688.98	
FILTRATION GROUP 10/21 INCREME 0.000% 10/21/2028 DD 10/12/21			880,625.730	866,315.56	
FILTRATION GROUP 3/18 (USD) TL			1,095,944.750	1,091,659.61	
FIRST INVESTORS AUTO 2A A 144A 6.260% 07/15/2027 DD 11/02/22			3,681,648.190	3,708,026.46	
FIRST QUANTUM MINERALS LT 144A 7.500% 04/01/2025 DD 03/22/17			2,087,000.000	2,085,288.66	
FIRST-CITIZENS BANK & TRUST CO VAR RT 06/19/2024 DD 06/19/20			745,000.000	730,352.89	
FIRST-CITIZENS BANK & TRUST CO VAR RT 09/27/2025 DD 09/27/19			1,738,000.000	1,578,578.51	
FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20			828,000.000	775,251.65	
FIRSTENERGY CORP 2.250% 09/01/2030 DD 06/08/20			440,000.000	363,090.20	
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20			630,000.000	535,537.80	
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			1,635,000.000	1,833,616.30	
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			890,000.000	847,725.00	
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			355,000.000	320,055.41	
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			2,114,000.000	2,080,658.28	
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			301,183.740	273,146.43	
FISERV 2/20 COV-LITE TLB			1,459,072.300	1,393,414.05	
FISERV INC 1.125% 07/01/2027			395,000.000	382,990.34	
FISERV INC 5.450% 03/02/2028 DD 03/02/23			2,307,000.000	2,356,372.15	
FLAGSHIP CREDIT AUTO 1 A2 144A 5.380% 12/15/2026 DD 02/08/23			993,000.000	990,220.60	
FLAGSHIP CREDIT AUTO 2 A 144A 0.370% 12/15/2026 DD 05/20/21			297,978.261	294,394.68	
FLAGSHIP CREDIT AUTO 3 A2 144A 4.060% 10/15/2025 DD 08/18/22			3,023,319.910	3,003,230.86	
FLAGSHIP CREDIT AUTO 4 A2 144A 6.150% 09/15/2026 DD 11/09/22			4,045,000.000	4,058,090.03	
FLAGSHIP CREDIT AUTO 4 A3 144A 6.320% 06/15/2027 DD 11/09/22			4,860,000.000	4,937,652.59	
FLATIRON CLO 20 LTD 1A E 144A VAR RT 11/20/2033 DD 11/10/20			1,000,000.000	948,545.00	
FLORIDA ST BRD OF ADMIN FIN CO 2.154% 07/01/2030 DD 09/16/20			364,000.000	308,681.75	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21			375,000.000	328,875.00	
FNMA	POOL #0190130	6.000% 11/01/2023 DD 11/01/93	537.642	548.22	
FNMA	POOL #0250102	8.000% 08/01/2024 DD 08/01/94	2,052.920	2,062.41	
FNMA	POOL #0251568	6.500% 03/01/2028 DD 02/01/98	113.194	116.96	
FNMA	POOL #0251898	6.500% 08/01/2028 DD 07/01/98	351.780	366.40	
FNMA	POOL #0251967	6.500% 09/01/2028 DD 08/01/98	208.130	216.79	
FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	420.170	434.12	
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	1,448.455	1,508.89	
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	1,187.795	1,232.73	
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	545.265	562.49	
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	237.811	248.47	
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	557.010	584.08	
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	12,415.840	13,161.29	
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	17,364.620	18,428.06	
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	22.365	22.72	
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	162.765	167.91	
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	390.360	402.69	
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	1,042.760	1,075.75	
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	52.290	53.94	
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	91.176	91.26	
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	1,055.530	1,088.87	
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	417.729	430.92	
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,265.650	1,305.62	
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	216.120	222.95	
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	1,773.964	1,829.99	
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	159.240	164.27	
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	155.010	154.67	
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	731.460	754.56	
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	1,630.180	1,681.67	
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	763.370	793.54	
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	1,421.082	1,485.85	
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	22,132.440	22,700.39	
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	221.900	228.91	
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	662.600	668.08	
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	10,260.480	10,318.92	
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	435.980	449.87	
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	719.344	742.06	
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,524.160	2,603.88	
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	329.652	340.06	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	351.439	362.54	
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	1,938.100	1,999.31	
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	5,899.760	6,030.54	
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	259.612	267.81	
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	4,647.750	4,649.74	
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	1,818.190	1,832.80	
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	5,762.885	5,818.55	
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	5,634.090	5,692.25	
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	2,525.470	2,551.86	
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	7,747.066	7,840.86	
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	266.212	274.62	
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	637.030	657.15	
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	227.820	235.02	
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,136.150	1,138.60	
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,204.583	1,227.22	
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	919.240	927.67	
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	4,209.418	4,244.27	
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	1,717.440	1,734.51	
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	13,259.165	14,021.81	
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	11,900.236	12,616.23	
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	12,957.290	13,852.06	
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	2,084.894	2,086.95	
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	535.994	537.15	
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	7,637.427	7,937.81	
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	16,484.840	16,824.72	
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	61,455.300	63,834.42	
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,753.544	1,809.23	
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	29,135.930	29,271.18	
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	108,521.470	109,025.58	
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	63,702.540	63,998.34	
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	102,415.940	97,506.78	
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	17,159.260	17,233.75	
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	5,782.120	5,764.21	
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	182,760.351	174,102.37	
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	304,687.590	306,105.51	
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	27,161.833	27,723.82	
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	30,155.650	30,779.62	
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	1,085,352.290	1,024,593.25	
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	114,711.610	121,621.52	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	233,153.038	234,236.65	
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	211,601.150	208,359.42	
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	67,164.010	63,966.92	
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	481,694.479	458,758.38	
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	167,692.830	159,710.47	
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	34,804.000	32,060.09	
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	91,146.330	83,954.96	
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	98,063.425	90,325.63	
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	288,031.560	265,302.26	
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	56,948.040	52,454.84	
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	149,420.460	141,515.52	
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	32,231.200	30,376.81	
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	351,910.376	336,737.70	
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	299,148.500	274,437.39	
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	128,343.636	120,145.48	
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	424,117.420	388,820.05	
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	93,847.722	91,323.00	
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	56,126.650	51,333.20	
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	229,964.857	210,018.35	
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	79,785.020	73,489.52	
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	38,737.760	35,681.22	
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	282,947.300	266,568.34	
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	37,878.993	36,875.55	
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	74,013.410	69,754.31	
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	109,815.610	103,497.05	
FNMA	POOL #0BF0278	3.500% 05/01/2042 DD 12/01/18	171,680.253	163,195.87	
FNMA	POOL #0BF0451	3.500% 06/01/2041 DD 08/01/20	1,705,767.996	1,622,523.10	
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	656,513.820	598,207.63	
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	184,273.696	166,762.00	
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	299,493.330	290,506.88	
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	826,622.931	784,062.65	
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	687,327.242	650,446.54	
FNMA	POOL #0BM6785	3.500% 08/01/2043 DD 09/01/21	35,853.682	33,934.36	
FNMA	POOL #0BM7041	3.500% 02/01/2046 DD 07/01/22	203,013.075	192,119.12	
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	128,370.263	116,318.74	
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	324,850.855	293,485.11	
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	706,610.797	611,829.65	
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,095,446.217	944,432.72	
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	292,744.356	252,907.01	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0BP5576	2.500% 06/01/2050 DD 06/01/20	926,542.775	798,810.84	
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	757,064.778	656,142.76	
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,417,422.156	1,224,866.99	
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	846,075.865	732,937.23	
FNMA	POOL #0BQ1844	2.500% 09/01/2050 DD 08/01/20	1,829,599.491	1,577,356.64	
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	451,518.214	389,802.84	
FNMA	POOL #0BT1307	2.500% 07/01/2051 DD 06/01/21	580,697.801	501,633.23	
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	289,436.642	249,761.40	
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	379,998.121	342,383.92	
FNMA	POOL #0BT7309	2.000% 09/01/2051 DD 09/01/21	271,911.667	224,950.18	
FNMA	POOL #0BU1215	2.500% 03/01/2052 DD 03/01/22	1,242,306.301	1,081,318.52	
FNMA	POOL #0BV9931	4.000% 06/01/2052 DD 06/01/22	2,858,624.582	2,731,056.28	
FNMA	POOL #0BW9898	4.500% 10/01/2052 DD 10/01/22	1,801,708.215	1,768,822.37	
FNMA	POOL #0BX0963	5.000% 10/01/2052 DD 10/01/22	494,951.567	493,345.78	
FNMA	POOL #0CA0660	4.000% 11/01/2047 DD 10/01/17	1,658,499.415	1,620,753.26	
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	200,193.433	198,526.46	
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	89,249.983	88,906.75	
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	173,741.066	157,230.98	
FNMA	POOL #0CA4263	3.000% 10/01/2034 DD 09/01/19	451,252.474	428,114.32	
FNMA	POOL #0CA4536	3.000% 11/01/2049 DD 10/01/19	24,216.280	21,915.02	
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	620,234.162	584,252.09	
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,143,918.532	1,035,213.33	
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	2,548,668.021	2,372,364.22	
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	1,172,215.993	1,058,616.10	
FNMA	POOL #0CA5538	3.000% 04/01/2050 DD 03/01/20	469,866.741	426,661.11	
FNMA	POOL #0CA5659	2.500% 05/01/2050 DD 04/01/20	1,876,419.131	1,617,753.61	
FNMA	POOL #0CA6707	2.500% 08/01/2050 DD 07/01/20	3,373,342.802	2,963,166.92	
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	525,448.173	487,113.46	
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,410,736.191	1,272,581.17	
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	1,913,570.648	1,633,178.56	
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	424,896.891	417,589.51	
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	836,952.698	775,810.76	
FNMA	POOL #0CA9007	4.500% 02/01/2051 DD 01/01/21	144,651.626	141,796.33	
FNMA	POOL #0CA9306	3.000% 02/01/2051 DD 02/01/21	1,014,579.761	911,885.86	
FNMA	POOL #0CB0478	2.000% 05/01/2036 DD 04/01/21	1,288,528.372	1,161,024.46	
FNMA	POOL #0CB0982	2.000% 07/01/2051 DD 06/01/21	570,682.371	472,455.16	
FNMA	POOL #0CB1146	3.000% 07/01/2051 DD 06/01/21	275,159.868	247,947.95	
FNMA	POOL #0CB1279	2.500% 08/01/2051 DD 07/01/21	208,283.216	180,488.62	
FNMA	POOL #0CB1382	2.500% 08/01/2051 DD 07/01/21	2,015,610.998	1,751,836.47	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0CB1782	2.000% 10/01/2051 DD 09/01/21	2,711,859.773	2,243,788.25	
FNMA	POOL #0CB1784	2.500% 10/01/2051 DD 09/01/21	826,988.517	713,942.47	
FNMA	POOL #0CB1804	2.000% 10/01/2051 DD 09/01/21	58,262.049	48,210.69	
FNMA	POOL #0CB2275	2.500% 12/01/2051 DD 11/01/21	1,372,024.214	1,186,597.92	
FNMA	POOL #0CB2610	2.000% 01/01/2052 DD 12/01/21	2,864,896.304	2,369,223.84	
FNMA	POOL #0CB2802	2.000% 02/01/2052 DD 01/01/22	1,223,821.546	1,012,144.09	
FNMA	POOL #0CB2803	2.000% 02/01/2052 DD 01/01/22	356,978.277	295,266.28	
FNMA	POOL #0CB2835	2.000% 02/01/2052 DD 01/01/22	2,138,083.550	1,786,370.00	
FNMA	POOL #0CB2927	2.000% 02/01/2052 DD 01/01/22	1,875,023.970	1,551,944.37	
FNMA	POOL #0CB2969	2.000% 03/01/2037 DD 02/01/22	660,129.263	595,399.84	
FNMA	POOL #0CB3010	2.000% 03/01/2052 DD 02/01/22	2,619,670.637	2,183,611.97	
FNMA	POOL #0CB3152	2.000% 03/01/2052 DD 02/01/22	3,902,947.973	3,227,474.26	
FNMA	POOL #0CB3207	2.500% 03/01/2037 DD 03/01/22	119,547.313	110,923.62	
FNMA	POOL #0CB3559	2.000% 04/01/2052 DD 04/01/22	298,631.446	246,919.68	
FNMA	POOL #0CB3768	3.500% 06/01/2052 DD 05/01/22	1,644,272.341	1,525,223.73	
FNMA	POOL #0CB5113	5.500% 11/01/2052 DD 10/01/22	1,807,648.285	1,828,921.97	
FNMA	POOL #0CB5902	5.500% 03/01/2053 DD 02/01/23	1,918,275.527	1,935,982.87	
FNMA	POOL #0CB5986	5.000% 03/01/2053 DD 03/01/23	3,199,722.626	3,189,177.46	
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	144,532.426	130,835.19	
FNMA	POOL #0FM1325	3.000% 08/01/2034 DD 07/01/19	242,892.178	230,440.94	
FNMA	POOL #0FM1873	3.000% 11/01/2049 DD 11/01/19	506,906.511	458,734.60	
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	705,890.099	638,808.38	
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	79,408.428	72,106.48	
FNMA	POOL #0FM3755	2.000% 08/01/2035 DD 08/01/20	104,124.880	94,082.21	
FNMA	POOL #0FM3951	3.000% 08/01/2050 DD 07/01/20	160,313.710	145,572.03	
FNMA	POOL #0FM4279	2.000% 09/01/2050 DD 09/01/20	1,199,857.832	993,454.74	
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	223,330.473	202,793.56	
FNMA	POOL #0FM4523	2.000% 10/01/2050 DD 10/01/20	308,215.977	256,783.63	
FNMA	POOL #0FM4719	3.000% 11/01/2050 DD 10/01/20	90,799.431	82,057.61	
FNMA	POOL #0FM5410	2.000% 12/01/2050 DD 12/01/20	644,961.678	534,341.94	
FNMA	POOL #0FM6128	2.500% 02/01/2051 DD 02/01/21	929,998.964	803,094.60	
FNMA	POOL #0FM6471	2.000% 02/01/2051 DD 03/01/21	1,709,681.362	1,415,988.74	
FNMA	POOL #0FM6559	2.000% 03/01/2051 DD 03/01/21	927,364.850	767,100.31	
FNMA	POOL #0FM6871	2.500% 04/01/2051 DD 04/01/21	532,845.939	460,103.19	
FNMA	POOL #0FM8104	3.000% 07/01/2051 DD 07/01/21	1,393,818.320	1,253,714.38	
FNMA	POOL #0FM8752	2.500% 09/01/2051 DD 09/01/21	176,797.298	155,369.79	
FNMA	POOL #0FM8803	2.500% 09/01/2051 DD 09/01/21	619,094.422	541,766.49	
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	84,496.966	77,127.37	
FNMA	POOL #0FP0013	4.000% 06/01/2048 DD 05/01/22	1,179,275.071	1,143,222.27	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0FS0007	3.000% 08/01/2050 DD 12/01/21	132,216.664	119,329.68	
FNMA	POOL #0FS0031	2.500% 10/01/2051 DD 12/01/21	1,106,561.033	953,681.68	
FNMA	POOL #0FS0047	3.000% 12/01/2047 DD 12/01/21	53,565.773	49,018.72	
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	4,034,092.054	3,366,028.46	
FNMA	POOL #0FS0610	2.000% 02/01/2037 DD 02/01/22	2,535,363.672	2,284,444.77	
FNMA	POOL #0FS1086	2.000% 04/01/2051 DD 03/01/22	1,211,583.702	1,003,794.03	
FNMA	POOL #0FS2041	2.000% 08/01/2051 DD 05/01/22	379,111.738	313,265.61	
FNMA	POOL #0FS2085	1.500% 11/01/2051 DD 05/01/22	1,489,597.219	1,171,005.58	
FNMA	POOL #0FS2500	3.000% 03/01/2037 DD 07/01/22	876,661.305	831,744.94	
FNMA	POOL #0FS2743	2.500% 07/01/2036 DD 08/01/22	977,958.268	910,268.49	
FNMA	POOL #0FS2914	4.500% 09/01/2052 DD 09/01/22	2,022,687.522	1,993,333.95	
FNMA	POOL #0FS3053	5.500% 10/01/2052 DD 10/01/22	637,807.729	651,306.90	
FNMA	POOL #0FS3331	5.000% 11/01/2052 DD 11/01/22	852,415.600	858,220.54	
FNMA	POOL #0FS3332	5.500% 12/01/2052 DD 11/01/22	1,587,419.401	1,616,922.81	
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	16,943.937	16,917.76	
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	10,373.272	10,307.43	
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	51,286.854	48,335.69	
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	87,116.810	79,735.96	
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	99,576.372	93,059.61	
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	243,804.970	242,697.72	
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	92,812.660	92,307.33	
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	299,922.245	236,027.05	
FNMA	POOL #0MA4182	2.000% 11/01/2050 DD 10/01/20	359,228.560	297,695.70	
FNMA	POOL #0MA4205	1.500% 11/01/2035 DD 11/01/20	281,108.141	247,001.78	
FNMA	POOL #0MA4208	2.000% 12/01/2050 DD 11/01/20	2,095,801.743	1,736,675.93	
FNMA	POOL #0MA4209	1.500% 11/01/2050 DD 11/01/20	1,601,599.966	1,258,483.20	
FNMA	POOL #0MA4236	1.500% 01/01/2051 DD 12/01/20	457,897.141	360,207.99	
FNMA	POOL #0MA4254	1.500% 01/01/2050 DD 01/01/21	4,129,637.620	3,241,946.66	
FNMA	POOL #0MA4278	1.500% 03/01/2036 DD 02/01/21	399,854.558	351,336.44	
FNMA	POOL #0MA4302	1.500% 03/01/2036 DD 03/01/21	63,305.318	55,623.32	
FNMA	POOL #0MA4364	2.000% 05/01/2041 DD 05/01/21	1,451,440.907	1,253,510.84	
FNMA	POOL #0MA4366	2.500% 05/01/2041 DD 05/01/21	722,741.553	641,096.14	
FNMA	POOL #0MA4387	2.000% 06/01/2041 DD 06/01/21	855,936.144	739,178.33	
FNMA	POOL #0MA4446	2.000% 09/01/2041 DD 09/01/21	249,744.823	214,429.50	
FNMA	POOL #0MA4516	2.000% 12/01/2036 DD 12/01/21	495,870.754	446,788.12	
FNMA	POOL #0MA4547	2.000% 01/01/2051 DD 01/01/22	4,738,770.491	3,915,670.51	
FNMA	POOL #0MA4566	1.500% 02/01/2037 DD 02/01/22	1,081,598.899	949,951.67	
FNMA	POOL #0MA4579	3.000% 03/01/2052 DD 03/01/22	1,243,820.632	1,115,738.30	
FNMA	POOL #0MA4586	2.000% 03/01/2042 DD 03/01/22	1,283,539.524	1,097,425.06	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA POOL #0MA4587 2.500% 03/01/2042 DD 03/01/22			1,771,715.807	1,564,045.24	
FNMA POOL #0MA4606 2.000% 04/01/2042 DD 04/01/22			1,016,988.587	869,522.93	
FNMA POOL #0MA4607 2.500% 04/01/2042 DD 04/01/22			713,873.642	629,757.59	
FNMA POOL #0MA4841 5.000% 11/01/2052 DD 11/01/22			1,213,874.696	1,209,936.50	
FNMA GTD REMIC P/T 14-21 KW 4.000% 04/25/2041 DD 03/01/14			273,409.000	264,942.54	
FOCUS FINANCIAL PARTNERS 11/22 0.000% 06/30/2028 DD 11/14/22			1,092,270.040	1,079,829.08	
FOMENTO ECONOMICO MEXICANO SAB 2.875% 05/10/2023 DD 05/10/13			520,000.000	518,460.80	
FONTAINEBLEAU MIA FBLU XA 144A VAR RT 12/10/2036 DD 12/01/19			40,000,000.000	406,016.80	
FONTAINEBLEAU MIAM FBLU A 144A 3.144% 12/10/2036 DD 12/01/19			1,136,286.000	1,080,745.13	
FORD CREDIT AUTO LEASE T A A2A 5.190% 06/15/2025 DD 01/23/23			390,000.000	389,314.97	
FORD CREDIT AUTO LEASE TR A A3 4.940% 03/15/2026 DD 01/23/23			865,000.000	862,346.88	
FORD CREDIT AUTO OWNE 1 A 144A 1.370% 10/17/2033 DD 04/13/21			2,975,000.000	2,694,486.95	
FORD CREDIT AUTO OWNE 1 A 144A 3.520% 07/15/2030 DD 01/18/19			3,557,000.000	3,505,618.42	
FORD CREDIT AUTO OWNE 1 A 144A 3.880% 11/15/2034 DD 05/10/22			4,175,000.000	4,038,717.56	
FORD CREDIT AUTO OWNE 1 A 144A 4.850% 08/15/2035 DD 02/16/23			802,000.000	803,166.11	
FORD CREDIT AUTO OWNE 2 A 144A 1.530% 05/15/2034 DD 11/09/21			1,656,000.000	1,475,703.50	
FORD CREDIT AUTO OWNER TR A A3 1.040% 08/15/2024 DD 05/12/20			164,231.370	163,209.92	
FORD CREDIT AUTO OWNER TR A A3 1.290% 06/15/2026 DD 01/24/22			493,000.000	472,066.09	
FORD CREDIT AUTO OWNER TR A A3 4.650% 02/15/2028 DD 03/31/23			443,000.000	443,524.07	
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			880,000.000	858,311.52	
FORD CREDIT AUTO OWNER TR B A3 3.740% 09/15/2026 DD 06/27/22			746,000.000	732,918.74	
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			1,074,000.000	1,037,143.65	
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20			2,039,652.804	1,987,018.95	
FORD CREDIT AUTO OWNER TR C A3 4.480% 12/15/2026 DD 09/23/22			3,042,000.000	3,024,080.80	
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20			1,295,000.000	1,177,241.11	
FORD FOUNDATION/THE 3.859% 06/01/2047 DD 03/23/17			170,000.000	147,807.10	
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			1,438,000.000	1,130,528.57	
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			813,000.000	623,432.79	
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21			1,334,000.000	1,187,246.66	
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	404,071.86	
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			1,407,000.000	1,209,457.20	
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20			3,887,000.000	3,812,768.80	
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			1,892,000.000	1,773,352.68	
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,160,000.000	956,126.15	
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,738,000.000	2,626,972.08	
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	557,333.52	
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			1,985,000.000	1,685,539.03	
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			2,654,000.000	2,517,982.50	
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	530,880.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22			3,104,000.000	2,960,641.76	
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19			641,000.000	601,770.80	
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20			126,000.000	123,350.54	
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			1,282,000.000	1,273,782.38	
FORD MOTOR CREDIT CO LLC 7.350% 11/04/2027 DD 11/04/22			1,113,000.000	1,149,172.50	
FORMULA ONE 11/22 TLB			887,000.000	887,372.54	
FORTRESS TRANSPORTATION A 144A 6.500% 10/01/2025 DD 09/18/18			1,714,000.000	1,715,139.82	
FREDDIE MAC STAC DNA4 M1A 144A VAR RT 05/25/2042 DD 05/13/22			835,321.460	839,112.56	
FREDDIE MAC STAC DNA4 M1B 144A VAR RT 05/25/2042 DD 05/13/22			1,290,000.000	1,298,831.21	
FREDDIE MAC STAC DNA6 M1A 144A VAR RT 09/25/2042 DD 09/16/22			885,538.410	887,857.19	
FREDDIE MAC STAC DNA7 M1A 144A VAR RT 03/25/2052 DD 09/30/22			681,453.660	686,532.46	
FREDDIE MAC STAC HQA1 M1B 144A VAR RT 03/25/2042 DD 03/18/22			400,000.000	397,001.48	
FREDDIE MAC STAC HQA3 M1A 144A VAR RT 08/25/2042 DD 08/12/22			3,166,088.960	3,173,990.57	
FREDDIE MAC STAC HQA3 M1B 144A VAR RT 08/25/2042 DD 08/12/22			635,000.000	620,712.50	
FREDDIE MAC STACR DNA3 M2 144A VAR RT 04/25/2042 DD 04/18/22			2,840,000.000	2,786,750.00	
FREDDIE MAC STACR DNA6 M1 144A VAR RT 10/25/2041 DD 10/29/21			1,229,051.970	1,218,000.70	
FREDDIE MAC STACR DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			1,900,211.800	1,871,294.37	
FREDDIE MAC STACR HQA2 M1 144A VAR RT 12/25/2033 DD 06/25/21			274,349.050	272,845.06	
FREDDIE MAC STACR HQA3 M1 144A VAR RT 09/25/2041 DD 09/30/21			2,065,600.010	1,992,895.85	
FREDDIE MAC STRUC HQA2 M2 144A VAR RT 07/25/2042 DD 07/29/22			1,365,000.001	1,395,899.74	
FREEPORT INDONESIA PT 144A 4.763% 04/14/2027 DD 04/14/22			1,043,000.000	1,014,748.38	
FREEPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22			427,000.000	397,575.86	
FREEPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	145,260.94	
FREEPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			5,152,000.000	5,123,045.76	
FREEPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			1,095,000.000	1,032,968.25	
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			1,885,000.000	1,763,280.88	
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20			475,000.000	356,804.86	
FRONTERA GENERATION 7/21 2ND L 0.000% 06/30/2028 DD 06/30/21			49,272.000	17,245.20	
FRONTERA GENERATION EQUITY			411.000	0.04	
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20			1,199,000.000	1,040,444.24	
FRONTIER COMMUNICATIONS H 144A 8.625% 03/15/2031 DD 03/08/23			1,400,000.000	1,370,880.00	
FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22			1,560,000.000	1,553,775.60	
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			925,000.000	919,369.94	
GA GLOBAL FUNDING TRUST 144A 0.800% 09/13/2024 DD 09/14/21			1,930,000.000	1,796,722.25	
GA GLOBAL FUNDING TRUST 144A 3.850% 04/11/2025 DD 04/11/22			2,594,000.000	2,510,719.25	
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21			2,245,023.010	2,223,044.23	
GARDA WORLD 2/22 TLB 0.000% 02/11/2029 DD 02/02/22			870,625.000	841,789.90	
GARDA WORLD 3/21 TLB			480,361.610	474,059.27	
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			580,000.000	520,637.93	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GARDEN SPINCO CORP 144A 8.625% 07/20/2030 DD 07/20/22			584,000.000	623,937.74	
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			1,115,000.000	1,000,846.30	
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,226,000.000	2,112,919.20	
GATES GLOBAL 11/22 COV-LITE TL 0.000% 11/16/2029 DD 11/07/22			548,245.000	546,276.80	
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,570,000.000	2,525,025.00	
GCAT 2022-NQM4 TR NQM4 A1 144A VAR RT 08/25/2067 DD 08/01/22			457,567.710	447,833.14	
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	970,571.25	
GE HEALTHCARE TECHNOLOGIE 144A 5.600% 11/15/2025 DD 11/22/22			2,795,000.000	2,826,977.82	
GE HEALTHCARE TECHNOLOGIE 144A 5.857% 03/15/2030 DD 11/22/22			125,000.000	131,141.05	
GEN DIGITAL INC 144A 5.000% 04/15/2025 DD 02/09/17			625,000.000	613,801.87	
GENERAL ELECTRIC CO VAR RT 05/05/2026 DD 05/05/06			406,000.000	398,666.21	
GENERAL MILLS INC 4.950% 03/29/2033 DD 03/29/23			1,109,000.000	1,124,508.62	
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			2,200,000.000	2,082,039.10	
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			774,000.000	738,326.59	
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			2,010,000.000	2,006,952.30	
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			1,889,000.000	1,860,896.66	
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			6,056,000.000	6,037,659.16	
GENERAL MOTORS FINANCIAL CO IN 5.250% 03/01/2026 DD 03/01/16			194,000.000	193,960.59	
GENERAL MOTORS FINANCIAL CO IN 6.000% 01/09/2028 DD 01/09/23			410,000.000	419,269.21	
GENERAL MOTORS FINANCIAL CO IN 6.050% 10/10/2025 DD 10/12/22			370,000.000	375,830.07	
GENERATE CLO 2 LTD 2A AR 144A VAR RT 01/22/2031 DD 12/12/17			2,500,000.000	2,476,028.88	
GENERATE CLO 2 LTD 2A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	8,983,443.56	
GENERATION BRANDS/VISUAL COMFO 0.000% 07/21/2028 DD 06/16/21			541,150.000	511,835.90	
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20			547,350.850	538,368.83	
GETTY IMAGES 2/19 COV-LITE			612,304.130	611,281.59	
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,084,969.00	
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20			1,265,000.000	1,144,825.00	
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	595,195.30	
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			855,000.000	798,655.50	
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			980,000.000	958,209.71	
GLENCORE FUNDING LLC 144A 4.000% 03/27/2027 DD 03/27/17			1,104,000.000	1,062,111.55	
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			1,500,000.000	1,462,682.60	
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			3,279,000.000	3,243,589.78	
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			5,811,000.000	5,789,992.65	
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			1,949,000.000	1,926,150.93	
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			1,101,652.370	1,097,003.40	
GLOBAL MEDICAL RESPONSE I 144A 6.500% 10/01/2025 DD 10/02/20			771,000.000	562,830.00	
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	768,501.85	
GLOBAL PAYMENTS INC 2.650% 02/15/2025 DD 08/14/19			620,000.000	588,156.39	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GLOBAL PAYMENTS INC 3.750% 06/01/2023 DD 05/22/13			1,880,000.000	1,874,130.34	
GLOBAL PAYMENTS INC 4.950% 08/15/2027 DD 08/22/22			3,346,000.000	3,292,516.09	
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22			555,000.000	526,051.69	
GLOBO COMUNICACAO E PARTI 144A 5.500% 01/14/2032 DD 01/14/22			630,000.000	505,386.00	
GLS AUTO RECEIVABLES 2A B 144A 0.770% 09/15/2025 DD 06/14/21			245,861.350	244,467.47	
GLS AUTO RECEIVABLES 3A A 144A 0.420% 01/15/2025 DD 09/20/21			90,907.510	90,725.24	
GM FINANCIAL AUTOMOBILE 3 A2A 4.010% 10/21/2024 DD 08/17/22			4,277,546.820	4,249,953.65	
GM FINANCIAL AUTOMOBILE L 2 A3 3.420% 06/20/2025 DD 05/11/22			3,090,000.000	3,034,970.81	
GM FINANCIAL AUTOMOBILE L 3 A3 4.010% 09/22/2025 DD 08/17/22			4,674,000.000	4,616,581.32	
GM FINANCIAL CONSUMER AU 1 A2A 5.190% 03/16/2026 DD 01/18/23			969,000.000	968,325.58	
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21			1,453,429.470	1,414,367.54	
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			160,768.610	160,293.94	
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			235,202.010	233,144.11	
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			356,031.930	349,705.89	
GM FINANCIAL REVOLVIN 1 A 144A 1.170% 06/12/2034 DD 09/22/21			547,000.000	482,450.18	
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20			1,064,000.000	1,045,669.52	
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			153.600	153.67	
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			12.530	12.50	
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			3.160	3.15	
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			558.870	558.94	
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			2,098.460	2,093.41	
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			472.130	470.91	
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			44.015	43.91	
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			303.380	303.70	
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			991.600	997.15	
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,249.160	1,257.19	
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			2,635.870	2,629.74	
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			3,131.580	3,182.61	
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			2,795.830	2,846.10	
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			10,174.530	10,495.37	
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			5,099.950	5,144.66	
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			760.690	767.84	
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			4,627.230	4,766.62	
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			710.170	727.31	
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01			3,103.280	3,189.65	
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02			4,012.890	4,210.35	
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02			27,323.570	28,484.50	
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02			8,404.540	8,723.65	
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02			2,115.790	2,183.49	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	2,695.710	2,735.91	
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	906.520	927.90	
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	1,892.740	1,927.20	
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	8,650.390	9,006.74	
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	8,897.200	9,257.21	
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	70,753.380	72,749.67	
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	6,865.710	6,938.04	
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	77,359.240	78,086.84	
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	37,544.220	37,900.05	
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	55,485.500	57,317.98	
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	594.850	597.03	
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	2,736.210	2,922.44	
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	10,567.420	11,452.28	
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	3,201.380	3,395.76	
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	72,194.650	75,948.45	
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	18,716.560	19,677.91	
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	16,076.090	16,029.54	
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	84.223	87.46	
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	58.806	58.63	
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	19,672.630	20,559.34	
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	30,709.470	31,076.01	
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	40,921.440	41,408.42	
GNMA II	POOL #0784114	3.500% 02/20/2046 DD 03/01/16	1,132,379.812	1,075,377.71	
GNMA II	POOL #0785021	VAR RT 05/20/2047 DD 05/01/20	27,754.294	26,824.38	
GNMA II	POOL #0785043	3.000% 04/20/2049 DD 06/01/20	104,930.999	96,688.37	
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	26,931.537	25,015.98	
GNMA II	POOL #0MA0533	3.000% 11/20/2042 DD 11/01/12	90,697.251	84,294.16	
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	48,901.207	45,460.90	
GNMA II	POOL #0MA0698	3.000% 01/20/2043 DD 01/01/13	30,328.402	28,202.38	
GNMA II	POOL #0MA1284	3.000% 09/20/2043 DD 09/01/13	49,463.686	46,137.46	
GNMA II	POOL #0MA1374	3.000% 10/20/2043 DD 10/01/13	47,856.398	44,599.22	
GNMA II	POOL #0MA2304	4.000% 10/20/2044 DD 10/01/14	596,526.999	587,336.34	
GNMA II	POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	32,049.490	30,448.70	
GNMA II	POOL #0MA2826	3.500% 05/20/2045 DD 05/01/15	61,183.764	58,143.56	
GNMA II	POOL #0MA2962	4.000% 07/20/2045 DD 07/01/15	157,453.182	153,811.92	
GNMA II	POOL #0MA3035	4.000% 08/20/2045 DD 08/01/15	938,258.116	917,935.11	
GNMA II	POOL #0MA3105	3.500% 09/20/2045 DD 09/01/15	651,609.103	618,600.58	
GNMA II	POOL #0MA3106	4.000% 09/20/2045 DD 09/01/15	60,341.832	59,035.34	
GNMA II	POOL #0MA3245	4.000% 11/20/2045 DD 11/01/15	73,819.329	72,249.79	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			213,392.375	208,459.87	
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			72,457.606	68,776.45	
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			56,617.815	55,307.95	
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			42,724.667	39,552.33	
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,219,127.880	1,158,380.11	
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			740,145.042	684,513.01	
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			30,086.159	28,596.16	
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			727,499.620	690,649.80	
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			364,016.870	345,634.72	
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			82,994.709	78,559.90	
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			330,862.449	315,004.68	
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			227,397.816	221,717.57	
GNMA II POOL #0MA4586 3.500% 07/20/2047 DD 07/01/17			250,884.237	238,214.79	
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			518,327.614	505,376.19	
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			39,764.352	37,729.77	
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			337,834.397	330,229.49	
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			76,927.578	72,975.95	
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			255,521.605	242,166.35	
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			817,712.416	776,128.43	
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			361,969.071	352,924.93	
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			723,819.369	686,344.45	
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			6,503.120	6,167.95	
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			260,700.452	252,869.48	
GNMA II POOL #0MA6038 3.000% 07/20/2049 DD 07/01/19			77,916.631	71,553.11	
GNMA II POOL #0MA6218 3.000% 10/20/2049 DD 10/01/19			1,125,120.970	1,033,236.74	
GNMA II POOL #0MA6409 3.000% 01/20/2050 DD 01/01/20			1,328,344.626	1,219,508.93	
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			164,790.359	156,420.91	
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			432,560.347	397,232.01	
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			183,978.508	157,185.84	
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			2,808,254.823	2,482,770.31	
GNMA II POOL #0MA7052 2.500% 12/20/2050 DD 12/01/20			809,208.935	715,337.70	
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			234,054.211	199,511.16	
GNMA II POOL #0MA7193 2.500% 02/20/2051 DD 02/01/21			2,938,836.227	2,597,594.29	
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			409,391.474	348,935.59	
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			245,310.015	215,935.99	
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			763,280.538	650,093.62	
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			258,589.979	219,995.71	
GNMA II POOL #0MA7368 3.000% 05/20/2051 DD 05/01/21			964,065.014	881,104.18	
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			215,074.328	189,680.53	

Asset Detail

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As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			362,037.243	308,131.41	
GNMA II POOL #0MA7473 3.000% 07/20/2051 DD 07/01/21			605,459.444	553,166.04	
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			224,273.940	190,822.41	
GNMA II POOL #0MA7535 3.000% 08/20/2051 DD 08/01/21			1,608,728.785	1,468,795.09	
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			2,212,605.488	1,947,143.60	
GNMA II POOL #0MA7590 3.000% 09/20/2051 DD 09/01/21			831,334.808	759,021.74	
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			676,637.860	575,163.14	
GNMA II POOL #0MA7705 2.500% 11/20/2051 DD 11/01/21			2,666,079.961	2,346,743.12	
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			2,281,413.830	2,007,570.48	
GNMA II POOL #0MA7937 3.000% 03/20/2052 DD 03/01/22			649,767.420	591,820.45	
GNMA II POOL #0MA8042 2.500% 05/20/2052 DD 05/01/22			157,526.595	138,559.76	
GNMA II POOL #0MA8098 3.000% 06/20/2052 DD 06/01/22			694,585.762	631,781.75	
GNMA II POOL #0MA8148 3.000% 07/20/2052 DD 07/01/22			360,186.880	327,668.07	
GNMA II POOL #0MA8151 4.500% 07/20/2052 DD 07/01/22			592,145.524	582,956.24	
GNMA II POOL #0MA8266 3.500% 09/20/2052 DD 09/01/22			614,999.093	575,432.85	
GNMA II POOL #0MA8269 5.000% 09/20/2052 DD 09/01/22			236,699.486	236,980.24	
GNMA II POOL #0MA8347 4.500% 10/20/2052 DD 10/01/22			805,481.660	793,207.35	
GO DADDY 10/22 TLB 0.000% 10/21/2029 DD 10/19/22			560,595.000	559,546.69	
GOLDEN MOUNTAIN FINANCIAL HOLDINGS			1,118.000	0.00	
GOLDEN NUGGET/LANDRYS 1/22 COV 0.000% 01/27/2029 DD 01/05/22			1,134,423.280	1,114,956.57	
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			710,000.000	656,792.25	
GOLDMAN SACHS GROUP INC/T REGS 0.250% 01/26/2028			85,000.000	76,947.33	
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			614,000.000	650,149.80	
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			486,000.000	476,153.10	
GOLDMAN SACHS GROUP INC/THE VAR RT 01/24/2025 DD 01/24/22			3,155,000.000	3,114,974.58	
GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21			345,000.000	315,483.65	
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2028 DD 01/24/22			1,428,000.000	1,301,539.53	
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			230,000.000	206,758.45	
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			3,682,000.000	3,512,631.53	
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21			3,101,000.000	3,030,447.84	
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2027 DD 06/10/21			290,000.000	254,793.33	
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			989,000.000	959,075.83	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			3,345,000.000	2,981,415.59	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21			731,000.000	603,569.13	
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22			618,000.000	552,121.20	
GOPHER RESOURCE 2/18 COV-LITE			516,369.520	389,213.53	
GOTO GROUP INC 144A 5.500% 09/01/2027 DD 08/31/20			3,386,000.000	1,738,136.37	
GOVERNMENT OF CANADA 2.500% 01-DEC-2032 BD SER P329			3,837,000.000	2,742,116.08	
GOVERNMENT OF CANADA 2.750% 01-SEP-2027 SER N837			860,000.000	626,744.82	

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GRAFTECH 2/18 COV-LITE TLB			231,949.000	230,789.26	
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			148,000.000	123,411.28	
GRAY TELEVISION 10/21 COV-LITE 0.000% 10/27/2028 DD 10/20/21			553,000.000	536,758.39	
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			5,750,000.000	5,623,224.00	
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21			1,811,380.000	1,620,750.37	
GREENKO WIND PROJECTS MAU 144A 5.500% 04/06/2025 DD 04/06/22			845,000.000	801,940.52	
GREENWAY MEDICAL 2/17 COV-LITE TL			1,020,907.700	755,726.93	
GREYSTONE CRE NOTES FL3 A 144A VAR RT 07/15/2039 DD 08/10/21			3,530,000.000	3,466,209.05	
GRIFFON/HUNTER FAN 1/22 TLB 0.000% 01/24/2029 DD 01/07/22			239,843.090	238,044.27	
GRIFOLS 11/19 (USD) COV-LITE T			609,911.080	597,206.64	
GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21			1,038,000.000	849,862.50	
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			306,000.000	269,371.80	
GS MORTGAGE SECURI ARDN A 144A VAR RT 11/15/2036 DD 11/10/21			4,200,000.000	4,061,620.50	
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	5,455,071.89	
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	182,000.00	
GS MORTGAGE SECURI RENT F 144A VAR RT 11/21/2035 DD 02/25/21			1,326,258.641	1,195,335.83	
GS MORTGAGE SECURI ROSS A 144A VAR RT 05/15/2026 DD 05/28/21			1,940,000.000	1,745,472.70	
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	824,570.66	
GS MORTGAGE SECURIT ECI A 144A VAR RT 08/15/2039 DD 08/15/22			2,200,000.000	2,204,446.20	
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	2,904,990.60	
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	6,844,773.10	
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	489,003.98	
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,394,325.96	
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15			5,000,000.000	4,732,834.00	
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	503,315.43	
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19			388,000.000	370,114.76	
GULFPORT ENERGY CORP 144A 8.000% 05/17/2026 DD 05/17/21			2,946,000.000	2,916,540.00	
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			2,378,000.000	2,083,924.64	
H.B. FULLER 2/23 TLB 0.000% 02/15/2030 DD 02/02/23			239,000.000	239,822.16	
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			118,895.540	119,227.00	
HALEON US CAPITAL LLC 3.375% 03/24/2027 DD 09/24/22			630,000.000	596,877.71	
HANESBRANDS 2/23 TLB 0.000% 03/08/2030 DD 03/08/23			525,000.000	522,375.00	
HANESBRANDS INC 144A 9.000% 02/15/2031 DD 02/14/23			1,511,000.000	1,546,886.25	
HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21			490,923.620	474,600.41	
HARLEY-DAVIDSON FINANCIAL 144A 6.500% 03/10/2028 DD 03/10/23			835,000.000	843,999.04	
HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			195,000.000	204,718.96	
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	610,943.47	
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21			1,382,000.000	1,198,885.00	
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			2,131,753.000	2,023,790.36	

Asset Detail

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HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,623,000.000	1,439,646.51	
HCA INC 3.500% 09/01/2030 DD 02/26/20			3,398,000.000	3,024,739.01	
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,245,000.000	1,165,409.80	
HCA INC 5.000% 03/15/2024 DD 03/17/14			503,000.000	500,016.49	
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,525,000.000	3,518,892.65	
HCA INC 5.250% 06/15/2026 DD 03/15/16			322,000.000	322,064.37	
HCA INC 5.375% 02/01/2025 DD 01/16/15			4,619,000.000	4,619,014.36	
HCA INC 5.875% 02/15/2026 DD 11/13/15			470,000.000	476,327.54	
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			790,713.450	784,783.10	
HEALTH CARE SERVICE CORP 144A 2.200% 06/01/2030 DD 06/01/20			295,000.000	245,520.90	
HEALTHEQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			2,550,000.000	2,266,026.32	
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			239,375.000	204,785.31	
HEARTHSIDE FOOD 4/18 COV-LITE TL			759,209.850	648,053.94	
HEARTLAND DENTAL 4/18 COV-LITE			1,072,459.190	1,000,829.64	
HEARTLAND DENTAL 6/21 INCREMEN 0.000% 04/30/2025 DD 06/02/21			368,437.500	345,948.07	
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,359,257.88	
HELLENIC REPUBLIC GOVERNMENT 144A 1.500% 06/18/2030			1,080,000.000	983,440.29	
HELLENIC REPUBLIC GOVERNMENT 144A 2.000% 04/22/2027			854,000.000	869,931.81	
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,599,005.00	
HERENS HOLDING CO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,617,000.000	1,301,685.00	
HERSCHELD/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			558,495.000	553,842.73	
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			1,343,536.030	1,333,459.51	
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			255,017.170	253,104.54	
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21			2,285,000.000	2,069,067.50	
HERTZ VEHICLE FINANC 1A A 144A 1.210% 12/26/2025 DD 06/30/21			3,540,000.000	3,316,439.80	
HERTZ VEHICLE FINANC 2A A 144A 1.680% 12/27/2027 DD 06/30/21			3,847,000.000	3,414,082.47	
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			438,000.000	391,177.80	
HESS MIDSTREAM OPERATIONS 144A 5.500% 10/15/2030 DD 04/08/22			3,025,000.000	2,814,955.74	
HEWLETT PACKARD ENTERPRISE CO 5.900% 10/01/2024 DD 03/21/23			1,736,000.000	1,758,359.68	
HEXCEL CORP VAR RT 08/15/2025 DD 08/03/15			2,272,000.000	2,227,109.52	
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,613,000.000	1,365,655.29	
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,133,000.000	1,042,945.72	
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22			598,000.000	551,123.60	
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22			930,000.000	860,250.00	
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			949,000.000	900,579.04	
HILEX POLY/NOVOLEX 3/22 COV-LI 0.000% 03/30/2029 DD 03/21/22			626,267.500	610,767.38	
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			1,915,000.000	1,615,781.25	
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,587,000.000	1,584,024.38	
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			1,321,000.000	1,321,000.00	

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HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			1,785,000.000	1,709,780.10	
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			961,060.760	959,619.17	
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21			655,000.000	580,716.45	
HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19			4,853,679.000	4,845,573.36	
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	2,929,398.38	
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,106,000.000	1,030,874.71	
HOLLY ENERGY PARTNERS LP 144A 6.375% 04/15/2027 DD 04/08/22			731,000.000	722,528.70	
HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21			220,000.000	137,998.50	
HOME DEPOT INC/THE 5.400% 09/15/2040 DD 09/10/10			270,000.000	283,193.09	
HONDA AUTO RECEIVABLES 20 1 A3 5.040% 04/21/2027 DD 02/24/23			3,540,000.000	3,564,278.39	
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20			331,995.200	328,673.53	
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			4,569,000.000	4,460,663.53	
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20			1,806,000.000	1,740,602.03	
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21			2,040,000.000	1,958,548.52	
HORIZON PHARMA/HORIZON THERAPE 0.000% 03/15/2028 DD 02/18/21			5,890,502.860	5,875,776.61	
HOUGHTON MIFFLIN 4/22 COV-LITE 0.000% 04/09/2029 DD 03/11/22			754,210.000	672,755.32	
HPEFS EQUIPMENT TRU 1A A2 144A 5.430% 08/20/2025 DD 03/22/23			3,635,000.000	3,640,492.49	
HSBC HOLDINGS PLC VAR RT 03/09/2029 DD 03/09/23			1,335,000.000	1,370,758.54	
HSBC HOLDINGS PLC VAR RT 03/09/2044 DD 03/09/23			200,000.000	209,820.62	
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			3,180,000.000	3,109,831.04	
HSBC HOLDINGS PLC VAR RT 05/24/2025 DD 05/24/21			859,000.000	808,207.81	
HSBC HOLDINGS PLC VAR RT 08/17/2024 DD 08/17/21			1,142,000.000	1,118,264.40	
HSBC HOLDINGS PLC VAR RT 08/17/2029 DD 08/17/21			110,000.000	92,153.51	
HSBC HOLDINGS PLC VAR RT 11/03/2033 DD 11/03/22			724,000.000	810,307.34	
HSBC USA INC 5.625% 03/17/2025 DD 03/17/23			3,523,000.000	3,532,547.33	
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	53,963.44	
HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21			2,383,896.420	2,375,815.01	
HUB INTERNATIONAL 10/22 COV-LI 0.000% 11/10/2029 DD 10/31/22			149,625.000	149,008.55	
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			1,974,000.000	1,719,896.85	
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			3,124,000.000	3,068,822.13	
HUBBARD RADIO 5/15 TLB 0.000% 03/28/2025 DD 05/12/15			315,093.680	272,871.13	
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			4,509,000.000	4,192,693.65	
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			715,000.000	675,417.60	
HUMANA INC 5.700% 03/13/2026 DD 03/13/23			943,000.000	946,452.58	
HUMANA INC 5.750% 03/01/2028 DD 11/22/22			1,223,000.000	1,269,006.38	
HUNTINGTON BANCSHARES INC/OH VAR RT 08/04/2028 DD 08/04/22			1,296,000.000	1,187,858.73	
HUNTINGTON NATIONAL BANK/THE VAR RT 05/16/2025 DD 05/17/22			699,000.000	669,189.16	
HUNTINGTON NATIONAL BANK/THE VAR RT 11/18/2025 DD 11/18/22			3,100,000.000	2,997,156.60	
HYATT HOTELS CORP 1.300% 10/01/2023 DD 10/01/21			3,443,000.000	3,370,569.40	



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HYATT HOTELS CORP 1.800% 10/01/2024 DD 10/01/21			1,117,000.000	1,057,091.15	
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			827,000.000	838,719.83	
HYLAND SOFTWARE 10/18			1,000,588.210	987,800.69	
HYUNDAI AUTO LEASE S C A3 144A 4.380% 10/15/2025 DD 09/21/22			767,000.000	759,608.42	
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			416,499.610	412,484.47	
HYUNDAI AUTO RECEIVABLES A A3 2.220% 10/15/2026 DD 03/16/22			172,000.000	165,319.07	
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,197,734.88	
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			1,239,894.250	1,197,389.93	
HYUNDAI AUTO RECEIVABLES C A3 0.740% 05/15/2026 DD 11/17/21			724,000.000	690,639.89	
HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21			3,318,000.000	3,196,348.88	
HYUNDAI CAPITAL AMERICA 144A 0.800% 04/03/2023 DD 04/01/21			1,412,000.000	1,412,000.00	
HYUNDAI CAPITAL AMERICA 144A 0.875% 06/14/2024 DD 06/15/21			3,283,000.000	3,106,641.31	
HYUNDAI CAPITAL AMERICA 144A 1.000% 09/17/2024 DD 09/17/21			934,000.000	875,122.98	
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20			2,185,000.000	2,139,746.18	
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21			2,488,000.000	2,232,518.70	
HYUNDAI CAPITAL AMERICA 144A 5.500% 03/30/2026 DD 03/30/23			3,497,000.000	3,501,499.30	
HYUNDAI CAPITAL AMERICA 144A 5.600% 03/30/2028 DD 03/30/23			1,166,000.000	1,167,271.90	
HYUNDAI CAPITAL AMERICA 144A 5.875% 04/07/2025 DD 04/07/20			4,000,000.000	4,046,164.84	
ICON/PRA HEALTH 7/21 LUX TERM 0.000% 07/03/2028 DD 07/01/21			2,140,688.670	2,133,560.17	
ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21			544,120.860	542,308.94	
IDAHO POWER CO 5.500% 03/15/2053 DD 03/14/23			165,000.000	170,687.38	
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	663,600.00	
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,661,000.000	1,357,867.50	
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			511,515.000	451,411.99	
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,439,396.000	1,778,527.03	
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			965,096.000	859,500.65	
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	541,770.74	
IHS HOLDING LTD 144A 6.250% 11/29/2028 DD 11/29/21			680,000.000	544,680.00	
II-VI 7/22 COV-LITE TLB 0.000% 07/02/2029 DD 11/30/21			639,922.850	632,723.72	
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21			2,101,000.000	2,002,249.99	
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			2,663,000.000	2,526,627.77	
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			246,818.193	246,459.29	
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			2,615,000.000	2,608,633.79	
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22			2,593,000.000	2,650,277.14	
ILLUMINA INC 5.800% 12/12/2025 DD 12/13/22			1,413,000.000	1,425,683.89	
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			810,000.000	718,077.62	
ILPT COMMERCIAL MO LPF2 B 144A VAR RT 10/15/2039 DD 09/22/22			8,080,000.000	7,913,008.21	
IMG WORLDWIDE 5/18 TLB			1,131,433.003	1,120,593.88	
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,913,000.000	4,757,009.70	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
IMPERIAL BRANDS FINANCE P 144A 6.125% 07/27/2027 DD 07/27/22			3,810,000.000	3,903,159.00	
INDIA GOVERNMENT BOND 5.220% 06/15/2025			80,060,000.000	937,252.20	
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	424,213.83	
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	209,782.14	
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			895,000.000	778,032.28	
INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23			150,000.000	155,732.73	
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			2,004,000.000	1,974,191.18	
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	892,996.71	
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	241,957.85	
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	464,751.19	
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	280,622.97	
INDONESIA TREASURY BOND 5.125% 04/15/2027			6,706,000,000.000	428,312.02	
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	964,334.36	
INDONESIA TREASURY BOND 6.375% 04/15/2032			29,970,000,000.000	1,954,157.61	
INDONESIA TREASURY BOND 6.375% 08/15/2028			15,233,000,000.000	1,015,985.28	
INDONESIA TREASURY BOND 6.500% 06/15/2025			53,355,000,000.000	3,569,329.03	
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	205,289.22	
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	719,316.77	
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	506,075.91	
INDONESIA TREASURY BOND 8.125% 05/15/2024			5,548,000,000.000	377,956.70	
INDONESIA TREASURY BOND 8.375% 09/15/2026			13,899,000,000.000	983,759.52	
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	827,421.31	
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	484,715.84	
INEOS 10/22 (USD) COV-LITE 0.000% 11/08/2027 DD 11/08/22			265,000.000	264,255.35	
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			802,890.000	787,434.37	
INEOS 2/23 TLB			720,000.000	715,240.80	
INEOS QUATTRO FINANCE 2 P 144A 3.375% 01/15/2026 DD 01/29/21			220,000.000	199,882.48	
INFORMATICA 10/21 (USD) COV-LI 0.000% 10/27/2028 DD 10/06/21			642,510.000	636,618.18	
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,433,000.000	1,227,764.62	
INGRAM MICRO 7/21 COV-LITE TL 0.000% 06/30/2028 DD 03/24/21			666,135.000	660,306.32	
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,556,000.000	1,590,854.40	
INSULET 4/21 COV-LITE TLB 0.000% 05/04/2028 DD 04/19/21			504,022.500	502,606.20	
INTEL CORP 2.800% 08/12/2041 DD 08/12/21			405,000.000	293,179.64	
INTEL CORP 4.875% 02/10/2026 DD 02/10/23			744,000.000	752,957.82	
INTEL CORP 4.875% 02/10/2028 DD 02/10/23			1,334,000.000	1,354,261.96	
INTER-AMERICAN DEVELOPMENT BAN 2.700% 01/29/2026			1,627,000.000	1,060,222.60	
INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22			85,000.000	84,638.24	
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			603,000.000	488,508.39	
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	645,674.79	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTERNATIONAL BANK FOR RECONST 2.875% 11/30/2026			795,000.000	464,239.22	
INTERNATIONAL FINANCE CORP 2.550% 09/18/2023			3,390,000.000	493,662.26	
INTERNATIONAL FINANCE CORP 3.600% 02/24/2026			1,595,000.000	1,066,187.46	
INTERNATIONAL FLAVORS & F 144A 1.230% 10/01/2025 DD 09/16/20			2,200,000.000	1,966,301.88	
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			750,000.000	723,937.50	
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			3,025,000.000	3,047,687.50	
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19			1,627,000.000	1,562,023.87	
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14			1,952,000.000	1,873,406.66	
INTESA SANPAOLO SPA 144A 5.710% 01/15/2026 DD 01/15/16			4,100,000.000	3,884,949.88	
INTL BK FOR RECON AND DEV 1.800% 19-JAN-2027			695,000.000	482,258.67	
INTOWN 2022-STAY M STAY C 144A VAR RT 08/15/2039 DD 08/15/22			1,645,000.000	1,624,709.56	
INTRAWEST/ALTERRA 7/21 SERIES 0.000% 08/17/2028 DD 07/21/21			1,576,609.870	1,568,726.82	
INVESCO CLO 2021-1 L 1A E 144A VAR RT 04/15/2034 DD 04/27/21			1,000,000.000	885,439.71	
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20			6,541,264.000	6,394,085.57	
INVITATION HOMES OPERATING PAR 2.000% 08/15/2031 DD 08/06/21			120,000.000	91,991.62	
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,711,000.000	1,366,524.37	
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,056,284.25	
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,334,000.000	1,338,055.36	
IRIDIUM COMMUNICATIONS 7/21 CO 0.000% 11/04/2026 DD 07/19/21			619,989.610	618,904.63	
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	719,872.83	
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			883,000.000	834,611.60	
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	723,929.00	
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			502,000.000	478,205.20	
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	596,032.47	
ISRAEL ELECTRIC CORP LTD 144A 3.750% 02/22/2032			1,360,000.000	1,185,310.72	
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			200,000.000	197,565.23	
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			591,000.000	591,401.88	
ISRAEL GOVERNMENT INTERNATIONA 3.250% 01/17/2028 DD 01/17/18			165,000.000	155,742.51	
ISRAEL GOVERNMENT INTERNATIONA 4.500% 01/17/2033 DD 01/17/23			455,000.000	452,725.00	
ISRAEL GOVERNMENT INTERNATIONA 4.500% 04/03/2120 DD 04/03/20			385,000.000	321,664.42	
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	309,965.02	
ITC HOLDINGS CORP 144A 4.950% 09/22/2027 DD 09/22/22			3,295,000.000	3,311,525.58	
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	710,073.12	
J M SMUCKER CO/THE 3.500% 03/15/2025 DD 09/15/15			770,000.000	750,015.31	
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	204,835.49	
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	5,635,733.91	
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	164,685.24	
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	55,355.72	
JACKSON FINANCIAL INC 5.170% 06/08/2027 DD 06/08/22			786,000.000	783,411.05	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
JACKSON NATIONAL LIFE GLO 144A 1.750% 01/12/2025 DD 01/12/22			1,141,000.000	1,067,305.59	
JACKSON NATIONAL LIFE GLO 144A 5.500% 01/09/2026 DD 01/09/23			1,251,000.000	1,264,024.85	
JACKSON NATIONAL LIFE GLO 144A VAR RT 06/28/2024 DD 12/28/22			4,028,000.000	3,999,441.48	
JAMES HARDIE INTERNATIONAL 144A 5.000% 01/15/2028 DD 12/13/17			685,000.000	642,104.58	
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,375,019.350	4,324,587.19	
JAZZ PHARMACEUTICALS 5/21 USD TL			1,977,801.150	1,968,327.49	
JBS USA LUX SA / JBS USA 144A 3.625% 01/15/2032 DD 07/15/22			1,305,000.000	1,075,305.60	
JBS USA LUX SA / JBS USA 144A 5.750% 04/01/2033 DD 06/21/22			820,000.000	783,100.00	
JBS USA LUX SA / JBS USA 144A 6.500% 12/01/2052 DD 06/21/22			300,000.000	284,892.93	
JDE PEET'S NV 144A 0.800% 09/24/2024 DD 09/24/21			315,000.000	293,404.71	
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,973,000.000	2,953,302.03	
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			1,930,158.150	1,922,045.23	
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,101,420.00	
JOHN DEERE CAPITAL CORP 4.150% 09/15/2027 DD 09/08/22			420,000.000	417,462.44	
JOHN DEERE CAPITAL CORP 4.750% 01/20/2028 DD 01/09/23			1,045,000.000	1,066,017.14	
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	272,419.66	
JOSTENS/CHAMP ACQUISITION			235,653.240	234,887.37	
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	701,513.60	
JP MORGAN CHASE CO MKST E 144A VAR RT 12/15/2036 DD 02/19/20			4,280,000.000	3,084,032.32	
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	951,072.21	
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,732,999.999	2,641,812.91	
JPMORGAN CHASE & CO VAR RT 02/04/2027 DD 02/04/21			270,000.000	240,819.52	
JPMORGAN CHASE & CO VAR RT 02/24/2026 DD 02/24/22			2,034,000.000	2,021,174.60	
JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22			1,365,000.000	1,348,719.65	
JPMORGAN CHASE & CO VAR RT 04/23/2024 DD 04/23/18			8,295,000.000	8,285,350.10	
JPMORGAN CHASE & CO VAR RT 04/26/2026 DD 04/26/22			153,000.000	150,131.90	
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			3,767,000.000	3,568,535.71	
JPMORGAN CHASE & CO VAR RT 06/14/2025 DD 06/14/22			3,551,000.000	3,482,004.75	
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			195,000.000	184,600.84	
JPMORGAN CHASE & CO VAR RT 07/23/2024 DD 07/23/18			1,681,000.000	1,672,140.17	
JPMORGAN CHASE & CO VAR RT 07/25/2028 DD 07/25/22			2,981,000.000	2,973,283.32	
JPMORGAN CHASE & CO VAR RT 07/25/2033 DD 07/25/22			1,523,000.000	1,512,724.70	
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			3,729,000.000	3,499,517.34	
JPMORGAN CHASE & CO VAR RT 10/15/2025 DD 09/12/19			1,273,000.000	1,216,786.23	
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20			175,000.000	120,585.99	
JPMORGAN CHASE & CO VAR RT 12/15/2025 DD 12/15/22			2,065,000.000	2,078,201.81	
JUICE PLUS+ 11/18 TL			691,380.070	401,000.44	
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			1,366,000.000	1,121,772.86	
KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19			965,000.000	859,405.86	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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KANSAS GAS SERVICE SECURITIZAT 5.486% 08/01/2034 DD 11/18/22			705,000.000	721,406.73	
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			3,461,000.000	3,418,447.02	
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			2,009,000.000	1,981,590.72	
KENAN ADVANTAGE 3/21 (USD) COV 0.000% 03/24/2026 DD 03/03/21			481,264.060	476,720.92	
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			75,000.000	64,206.65	
KENVUE INC 144A 4.900% 03/22/2033 DD 03/22/23			215,000.000	222,082.82	
KENVUE INC 144A 5.000% 03/22/2030 DD 03/22/23			240,000.000	247,193.19	
KENVUE INC 144A 5.050% 03/22/2053 DD 03/22/23			710,000.000	729,361.62	
KENVUE INC 144A 5.350% 03/22/2026 DD 03/22/23			1,022,000.000	1,047,795.55	
KENVUE INC 144A 5.500% 03/22/2025 DD 03/22/23			175,000.000	177,802.51	
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			3,853,355.850	3,813,784.58	
KEYBANK NA/CLEVELAND OH 3.300% 06/01/2025 DD 06/01/15			355,000.000	330,875.32	
KEYBANK NA/CLEVELAND OH 4.700% 01/26/2026 DD 01/26/23			2,383,000.000	2,285,262.16	
KIMCO REALTY OP LLC 4.450% 09/01/2047 DD 08/10/17			90,000.000	71,100.26	
KIND TRUST 2021-KI KIND A 144A VAR RT 08/15/2038 DD 08/16/21			3,137,325.480	2,968,800.27	
KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07			155,000.000	173,054.85	
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			2,116,000.000	2,116,203.92	
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			795,145.820	774,130.12	
KITE REALTY GROUP TRUST 4.000% 03/15/2025 DD 03/12/15			1,277,000.000	1,213,423.53	
KKR CLO 24 LTD 24 A1R 144A VAR RT 04/20/2032 DD 07/20/21			3,760,000.000	3,702,997.46	
KLA CORP 5.250% 07/15/2062 DD 06/23/22			110,000.000	110,910.14	
KLEOPATRA FINCO 2/21 COV-LITE 0.000% 02/12/2026 DD 01/26/21			4,937.500	4,526.06	
KOMMUNALBANKEN AS 4.250% 07/16/2025			1,688,000.000	1,140,959.63	
KOPPERS 3/23 COV-LITE TLB 0.000% 03/08/2030 DD 02/28/23			245,423.000	239,900.98	
KOREA ELECTRIC POWER CORP 144A 5.375% 04/06/2026 DD 10/06/22			480,000.000	486,170.16	
KOREA NATIONAL OIL CORP 144A 1.750% 04/18/2025 DD 01/18/22			152,000.000	142,338.09	
KOREA TREASURY BOND 2.125% 06/10/2027			1,465,700,000.000	1,075,997.87	
KOREA TREASURY BOND 2.375% 03/10/2027			4,252,110,000.000	3,157,754.36	
KOREA TREASURY BOND 3.125% 09/10/2024			1,349,420,000.000	1,033,838.10	
KOREA TREASURY BOND 3.125% 09/10/2027			829,000,000.000	633,330.00	
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	211,084.18	
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20			1,215,000.000	1,175,073.23	
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20			1,210,000.000	1,107,613.17	
KRONOS ACQUISITION HOLDINGS			873,885.000	837,959.59	
L&W/AUTOKINITON GROUP (AGG) 4/ 0.000% 04/06/2028 DD 03/16/21			1,131,528.160	1,097,107.08	
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			910,000.000	718,900.00	
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			3,500,000.000	2,546,250.00	
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			2,301,000.000	2,024,408.30	
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			672,000.000	614,880.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LASERSHIP 5/21 COV-LITE TL 0.000% 05/07/2028 DD 04/20/21			1,125,135.480	952,753.47	
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			400,000.000	273,989.28	
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	728,649.95	
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			509,707.080	355,841.80	
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	382,846.99	
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20			692,000.000	566,584.72	
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			912,740.730	851,117.41	
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			994,814.619	910,120.38	
LENDMARK FUNDING TRU 1A A 144A 5.120% 07/20/2032 DD 06/28/22			3,110,000.000	3,056,909.81	
LENDMARK FUNDING TRU 2A A 144A 2.000% 04/20/2032 DD 10/22/21			5,090,000.000	4,356,877.63	
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15			1,366,000.000	1,358,123.82	
LES SCHWAB 10/20 COV-LITE TLB			1,065,475.000	1,054,159.66	
LEVEL 3 FINANCING INC 144A 3.875% 11/15/2029 DD 11/29/19			1,385,000.000	1,000,981.05	
LIFE 2022-BMR MOR BMR2 A1 144A VAR RT 05/15/2039 DD 05/24/22			4,775,000.000	4,668,165.59	
LIFE 2022-BMR MORT BMR2 B 144A VAR RT 05/15/2039 DD 05/24/22			1,200,000.000	1,160,889.01	
LIFE 2022-BMR MORT BMR2 D 144A VAR RT 05/15/2039 DD 05/24/22			970,000.000	926,252.13	
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,435,000.000	2,322,770.85	
LIGHTSTONE 5/22 EXTENDED TLB 0.000% 02/01/2027 DD 05/19/22			783,206.510	668,858.36	
LIGHTSTONE 5/22 EXTENDED TLC 0.000% 02/01/2027 DD 05/19/22			44,297.753	37,830.28	
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20			770,000.000	663,162.50	
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			469,000.000	419,755.00	
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,766,000.000	1,633,550.00	
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			670,000.000	648,225.00	
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,901,000.000	1,922,681.21	
LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16			468,000.000	441,660.49	
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			320,964.600	315,002.19	
LOANCORE 2022-CRE7 CRE7 A 144A VAR RT 01/17/2037 DD 02/23/22			4,520,000.000	4,433,814.17	
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	64,352.76	
LOUISIANA LOCAL GOVERNMENT ELL A1 5.081% 06/01/2031 DD 03/29/23			665,000.000	670,481.33	
LOUISIANA LOCAL GOVERNMENT ELL A2 4.145% 02/01/2033 DD 05/19/22			270,000.000	263,356.38	
LOUISIANA LOCAL GOVERNMENT ELL A3 5.198% 12/01/2039 DD 03/29/23			835,000.000	858,186.70	
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			105,000.000	90,213.46	
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			280,000.000	225,167.47	
LOWE'S COS INC 4.800% 04/01/2026 DD 03/30/23			1,773,000.000	1,781,785.05	
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22			140,000.000	140,453.80	
LXP INDUSTRIAL TRUST 2.375% 10/01/2031 DD 08/30/21			199,000.000	153,580.97	
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22			1,680,000.000	1,551,900.00	
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21			2,685,000.000	2,393,830.20	
MACQUARIE GROUP LTD 144A VAR RT 08/09/2026 DD 08/09/22			3,187,000.000	3,167,240.60	

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MACQUARIE GROUP LTD 144A VAR RT 10/14/2025 DD 10/14/21			1,486,000.000	1,384,113.06	
MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			1,049,849.480	997,357.01	
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			837,000.000	724,005.00	
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			2,276,000.000	1,758,210.00	
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21			598,307.460	591,127.77	
MADISON PARK FUND 17A AR2 144A VAR RT 07/21/2030 DD 02/12/21			733,772.612	725,678.54	
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	39,830.28	
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB			291,822.730	290,182.68	
MAGNETITE VII LTD 7A A1R2 144A VAR RT 01/15/2028 DD 02/13/18			766,201.108	759,900.31	
MAGNETITE XXIX LTD 29A A 144A VAR RT 01/15/2034 DD 03/18/21			2,360,000.000	2,321,728.68	
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			3,421,000.000	3,326,409.35	
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	456,092.69	
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	617,376.28	
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			5,668,000.000	1,267,252.72	
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	618,388.79	
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	736,039.88	
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			2,000,000.000	459,614.79	
MALAYSIA GOVERNMENT BOND 3.906% 07/15/2026			2,990,000.000	688,584.30	
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			2,480,000.000	569,506.15	
MALAYSIA GOVERNMENT BOND 4.498% 04/15/2030			4,335,000.000	1,023,168.07	
MANUFACTURERS & TRADERS TRUST 4.650% 01/27/2026 DD 01/27/23			6,853,000.000	6,450,518.79	
MANUFACTURERS & TRADERS TRUST 4.700% 01/27/2028 DD 01/27/23			2,392,000.000	2,238,559.22	
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			117,000.000	116,727.40	
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,340,000.000	1,351,163.14	
MARB BONDCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,067,731.01	
MARINER FINANCE ISSU AA A 144A 6.450% 10/20/2037 DD 10/14/22			5,820,000.000	5,875,841.73	
MARINER FINANCE ISSU BA A 144A 2.100% 11/20/2036 DD 11/04/21			2,365,000.000	2,072,057.38	
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			2,857,480.980	2,810,082.80	
MARRIOTT OWNERSHIP RESORTS/MAR			380,000.000	377,625.00	
MARYLAND ST HLTH & HGR EDUCTNL 3.052% 07/01/2040 DD 07/22/20			140,000.000	108,281.56	
MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19			515,000.000	393,300.50	
MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19			655,000.000	463,055.66	
MASTERCARD INC 4.875% 03/09/2028 DD 03/09/23			470,000.000	483,743.89	
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			4,765,000.000	4,701,244.30	
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			440,000.000	355,410.00	
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	865,305.00	
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,343,000.000	1,240,905.14	
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	151,378.89	
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			1,019,000.000	1,013,905.00	

Asset Detail

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MAXAR TECHNOLOGIES 6/22 TL			6,536,777.800	6,533,247.94	
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			1,038,720.460	813,432.38	
MCAFEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22			2,157,951.030	2,023,079.09	
MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22			2,915,000.000	2,444,679.97	
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21			824,085.530	809,408.57	
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	607,950.03	
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			1,390,000.000	1,323,965.34	
MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21			268,000.000	232,203.24	
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21			3,830,000.000	3,322,955.87	
MEDLINE INDUSTRIES/MOZART 10/2 0.000% 10/23/2028 DD 09/15/21			1,955,250.000	1,904,237.52	
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			569,330.000	547,536.05	
MEDTRONIC GLOBAL HOLDINGS SCA 4.250% 03/30/2028 DD 03/30/23			1,608,000.000	1,601,690.67	
MEDTRONIC GLOBAL HOLDINGS SCA 4.500% 03/30/2033 DD 03/30/23			829,000.000	829,372.69	
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			50,000.000	43,176.26	
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21			635,000.000	568,581.37	
MERCADOLIBRE INC 3.125% 01/14/2031 DD 01/14/21			200,000.000	154,367.31	
MERCEDES-BENZ AUTO RECEIV 1 A2 5.090% 01/15/2026 DD 01/25/23			215,000.000	214,665.41	
MERCEDES-BENZ FINANCE NOR 144A 4.800% 03/30/2026 DD 03/30/23			2,304,000.000	2,303,691.34	
MERCEDES-BENZ FINANCE NOR 144A 4.800% 03/30/2028 DD 03/30/23			1,283,000.000	1,285,604.44	
MERCEDES-BENZ FINANCE NOR 144A 4.950% 03/30/2025 DD 03/30/23			1,242,000.000	1,242,273.23	
MERCEDES-BENZ FINANCE NOR 144A 5.500% 11/27/2024 DD 11/28/22			1,297,000.000	1,308,421.03	
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,363,033.95	
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,091,257.88	
METRONET INFRASTRUC 1A A2 144A 6.350% 10/20/2052 DD 11/07/22			710,000.000	686,806.08	
METROPOLITAN EDISON CO 144A 5.200% 04/01/2028 DD 03/30/23			315,000.000	317,935.10	
METROPOLITAN LIFE GLOBAL 144A 4.050% 08/25/2025 DD 08/25/22			1,497,000.000	1,471,984.52	
METROPOLITAN LIFE GLOBAL 144A 5.150% 03/28/2033 DD 03/28/23			1,099,000.000	1,108,365.03	
MEXICAN BONOS 5.000% 03/06/2025			57,100,000.000	2,867,048.67	
MEXICAN BONOS 7.500% 05/26/2033			68,630,000.000	3,464,682.31	
MEXICAN BONOS 7.750% 05/29/2031			48,330,000.000	2,510,451.20	
MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23			140,000.000	148,590.79	
MEXICO GOVERNMENT INTERNATIONA 7.500% 04/08/2033 DD 04/11/03			95,000.000	108,012.99	
MF1 2021-FL7 LTD FL7 A 144A VAR RT 10/16/2036 DD 09/24/21			2,220,000.000	2,151,735.00	
MF1 2021-FL7 LTD FL7 AS 144A VAR RT 10/16/2036 DD 09/24/21			3,610,000.000	3,463,205.92	
MF1 2022-FL8 LTD FL8 A 144A VAR RT 02/19/2037 DD 01/20/22			4,900,000.000	4,753,495.34	
MF1 2022-FL9 LLC FL9 A 144A VAR RT 06/19/2037 DD 05/26/22			9,180,000.000	9,099,675.00	
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,122,000.000	1,066,461.00	
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	107,056.75	
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			562,317.510	514,841.04	

Asset Detail

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MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20			628,000.000	602,898.44	
MICROCHIP TECHNOLOGY INC 2.670% 09/01/2023 DD 05/29/20			10,490,000.000	10,343,207.13	
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			2,603,000.000	2,593,452.67	
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,404,000.000	1,220,544.48	
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,111,557.120	1,058,758.15	
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			3,392,131.222	3,381,208.56	
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			393,296.740	364,097.57	
MILLICOM INTERNATIONAL CE 144A 4.500% 04/27/2031 DD 10/27/20			610,000.000	489,921.50	
MISYS 6/17 (USD) COV-LITE TLB			2,397,525.690	2,235,476.93	
MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21			2,235,420.000	2,108,917.58	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 01/19/2028 DD 01/19/22			635,000.000	569,787.19	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 02/20/2026 DD 02/22/23			2,054,000.000	2,058,275.48	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/18/2025 DD 07/20/22			3,790,000.000	3,751,447.93	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/19/2025 DD 07/20/21			2,776,000.000	2,613,032.58	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2032 DD 07/20/21			350,000.000	280,137.11	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/12/2025 DD 09/13/22			2,230,000.000	2,213,842.36	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 10/11/2025 DD 10/13/21			495,000.000	460,823.15	
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17			245,000.000	233,604.84	
MIZUHO FINANCIAL GROUP INC VAR RT 05/27/2034 DD 02/27/23			420,000.000	428,469.37	
MKS INSTRUMENTS 8/22 TLB 0.000% 08/17/2029 DD 04/04/22			1,288,525.000	1,279,930.54	
MOLYCOP 10/21 COV-LITE TL			923,929.970	863,874.53	
MONEYGRAM PAYMENT 7/21 TLB 0.000% 07/21/2026 DD 07/07/21			4,912,637.500	4,871,174.84	
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14			90,000.000	87,651.91	
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	4,985,036.86	
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,144,683.69	
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,657,941.70	
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,099,117.817	6,702,346.71	
MORGAN STANLEY VAR RT 01/22/2025 DD 07/20/21			3,798,000.000	3,652,698.09	
MORGAN STANLEY VAR RT 01/25/2024 DD 01/25/21			1,435,000.000	1,430,580.20	
MORGAN STANLEY VAR RT 01/28/2027 DD 01/19/23			875,000.000	871,925.59	
MORGAN STANLEY VAR RT 02/01/2029 DD 01/19/23			4,266,000.000	4,291,271.27	
MORGAN STANLEY VAR RT 04/17/2025 DD 04/20/22			1,660,000.000	1,629,131.87	
MORGAN STANLEY VAR RT 04/24/2024 DD 04/24/18			5,797,000.000	5,786,604.82	
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21			885,000.000	792,454.15	
MORGAN STANLEY VAR RT 05/30/2025 DD 06/01/21			3,403,000.000	3,220,174.13	
MORGAN STANLEY VAR RT 10/16/2026 DD 10/18/22			1,333,000.000	1,357,449.97	
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22			315,000.000	245,453.47	
MOVIDA EUROPE SA 144A 5.250% 02/08/2031 DD 02/08/21			650,000.000	472,875.00	
MPLX LP 4.700% 04/15/2048 DD 02/08/18			185,000.000	154,829.54	

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MPLX LP 4.950% 03/14/2052 DD 03/14/22			64,000.000	55,443.40	
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,940,000.000	1,292,020.60	
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	360,140.87	
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,495,000.000	1,299,618.45	
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	796,254.20	
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	827,793.00	
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			932,200.000	901,903.50	
MVW 2022-2 LLC 2A A 144A 6.110% 10/21/2041 DD 11/03/22			890,699.000	914,288.98	
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			145,552.680	141,734.38	
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			602,820.000	593,777.71	
NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21			698,000.000	682,295.00	
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			1,414,000.000	1,336,033.68	
NABORS INDUSTRIES LTD 144A 7.500% 01/15/2028 DD 01/10/20			472,000.000	435,033.52	
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19			923,871.770	922,966.37	
NATIONAL AUSTRALIA BANK L 144A 2.990% 05/21/2031 DD 05/21/21			170,000.000	136,583.34	
NATIONAL BANK OF CANADA VAR RT 06/09/2025 DD 06/09/22			815,000.000	797,835.42	
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			3,874,000.000	3,870,402.68	
NATIONWIDE BUILDING SOCIE 144A 4.000% 09/14/2026 DD 09/14/16			1,015,000.000	944,484.78	
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	464,342.05	
NATURA &CO LUXEMBOURG HOL 144A 6.000% 04/19/2029 DD 04/19/22			505,000.000	440,360.00	
NATURA COSMETICOS SA 144A 4.125% 05/03/2028 DD 05/03/21			1,340,000.000	1,091,258.36	
NATWEST GROUP PLC VAR RT 03/02/2027 DD 03/02/23			2,604,000.000	2,608,720.55	
NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19			6,225,000.000	6,107,230.16	
NATWEST GROUP PLC VAR RT 06/25/2024 DD 06/25/18			1,143,000.000	1,137,477.97	
NATWEST MARKETS PLC 144A 0.800% 08/12/2024 DD 05/12/21			876,000.000	819,397.70	
NATWEST MARKETS PLC 144A 3.479% 03/22/2025 DD 03/22/22			1,372,000.000	1,310,769.64	
NAVICURE/WAYSTAR 9/19 COV-LITE TLB			1,575,654.620	1,569,257.46	
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			2,031,000.000	1,972,813.39	
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			3,066,000.000	3,034,880.10	
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			2,188,000.000	2,126,291.55	
NAVIENT CORP 7.250% 09/25/2023 DD 09/16/16			223,000.000	222,171.62	
NAVIENT PRIVATE EDUC CA A 144A 1.060% 10/15/2069 DD 05/27/21			3,976,124.610	3,474,454.18	
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			1,488,540.535	1,329,443.69	
NAVIENT PRIVATE EDUCA A A 144A 2.230% 07/15/2070 DD 02/10/22			3,372,212.621	3,025,609.18	
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12			320,000.000	291,889.31	
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			205,000.000	203,465.48	
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			3,743,000.000	3,181,550.00	
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22			286,000.000	245,758.38	
NCL CORP LTD 144A 8.375% 02/01/2028 DD 02/02/23			482,000.000	483,652.06	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

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NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			436,000.000	353,264.64	
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,929,000.000	2,574,488.49	
NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21			957,000.000	828,107.51	
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			864,000.000	705,352.05	
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	807,804.27	
NELNET STUDENT LOA A APT1 144A 1.360% 04/20/2062 DD 05/20/21			1,597,215.180	1,446,695.86	
NEPTUNE BIDCO US INC 144A 9.290% 04/15/2029 DD 11/16/22			2,995,000.000	2,776,664.50	
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			4,284,000.000	4,160,835.00	
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			8,479,000.000	8,383,611.25	
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21			2,610,000.000	2,255,355.29	
NEW ENGLAND POWER CO 144A 5.936% 11/25/2052 DD 11/25/22			130,000.000	142,028.79	
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			2,040,000.000	2,093,344.57	
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			100,000.000	126,830.43	
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			192,016.663	174,989.76	
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			130,439.190	127,117.89	
NEW SOUTH WALES TREASURY REGS 1.250% 03/20/2025			950,000.000	610,767.73	
NEW SOUTH WALES TREASURY REGS 1.500% 02/20/2032			1,780,000.000	970,136.17	
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			270,000.000	195,826.62	
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	280,618.51	
NEW YORK LIFE GLOBAL FUND 144A 4.700% 04/02/2026 DD 04/05/23			1,857,000.000	1,857,028.41	
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	15,802.75	
NEW ZEALAND GOVERNMENT BO REGS 3.500% 04/14/2033			1,635,000.000	964,216.55	
NEW ZEALAND GOVERNMENT BO REGS 4.500% 04/15/2027			1,365,000.000	859,160.16	
NEW ZEALAND GOVERNMENT BOND 0.500% 05/15/2026			1,870,000.000	1,038,157.39	
NEW ZEALAND LOCAL GOVERNMENT REGS 2.250% 04/15/2024			1,660,000.000	1,006,244.33	
NEW ZEALAND LOCAL GOVERNMENT F 4.500% 04/15/2027			315,000.000	194,081.58	
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21			1,754,470.720	1,736,233.01	
NEWELL BRANDS INC 6.375% 09/15/2027 DD 09/14/22			513,000.000	517,924.80	
NEWELL BRANDS INC 6.625% 09/15/2029 DD 09/14/22			726,000.000	732,232.72	
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			1,829,000.000	1,760,412.50	
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,735,000.000	1,541,981.25	
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,303,441.340	1,298,879.29	
NEXTERA ENERGY CAPITAL HOLDING 4.200% 06/20/2024 DD 06/23/22			757,000.000	747,448.30	
NEXTERA ENERGY CAPITAL HOLDING 4.255% 09/01/2024 DD 08/05/22			5,098,000.000	5,048,289.15	
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22			379,000.000	376,148.17	
NEXTERA ENERGY CAPITAL HOLDING 5.000% 02/28/2030 DD 02/09/23			120,000.000	121,149.95	
NEXTERA ENERGY CAPITAL HOLDING 5.050% 02/28/2033 DD 02/09/23			1,499,000.000	1,501,996.37	
NEXTERA ENERGY CAPITAL HOLDING 6.051% 03/01/2025 DD 03/01/23			3,457,000.000	3,515,045.94	
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	633,827.34	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,610,000.000	1,537,067.00	
NEXTGEAR FLOORPLAN 1A A2 144A 5.740% 03/15/2028 DD 03/14/23			3,920,000.000	3,941,505.12	
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,644,000.000	1,482,888.00	
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,347,000.000	3,762,285.03	
NFP CORP 144A 7.500% 10/01/2030 DD 08/22/22			1,809,000.000	1,747,910.07	
NIELSENIQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			1,520,064.190	1,277,811.56	
NISSAN AUTO LEASE TRUST 2 A A3 3.810% 05/15/2025 DD 06/29/22			5,245,000.000	5,172,211.46	
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23			2,128,000.000	2,125,662.17	
NISSAN AUTO LEASE TRUST A A2A 5.100% 03/17/2025 DD 01/25/23			260,000.000	259,544.48	
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			377,383.200	373,524.31	
NORDEA BANK ABP 144A 3.600% 06/06/2025 DD 06/08/22			4,226,000.000	4,079,273.65	
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	275,497.80	
NORFOLK VA 1.804% 10/01/2031 DD 06/29/21			455,000.000	369,508.37	
NORTH AMERICAN BANCARD 11/21 C 0.000% 11/23/2028 DD 11/09/21			1,125,750.000	1,105,576.56	
NORTHERN STAR RESOURCES L 144A 6.125% 04/11/2033 DD 04/11/23			445,000.000	441,109.03	
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			711,303.310	696,543.77	
NORTHROP GRUMMAN CORP 4.700% 03/15/2033 DD 02/08/23			380,000.000	382,914.63	
NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13			140,000.000	134,948.73	
NORTHWEST FIBER LLC / NOR 144A 4.750% 04/30/2027 DD 10/15/21			385,000.000	327,994.52	
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21			745,000.000	549,999.47	
NORTHWESTERN MUTUAL GLOBA 144A 0.800% 01/14/2026 DD 01/14/21			745,000.000	669,344.32	
NORTHWESTERN MUTUAL GLOBA 144A 4.350% 09/15/2027 DD 09/15/22			797,000.000	788,928.07	
NORWAY GOVERNMENT BOND 144A 1.250% 09/17/2031			12,685,000.000	1,055,946.83	
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			11,305,000.000	965,862.86	
NORWAY GOVERNMENT BOND 144A 1.750% 02/17/2027			3,530,000.000	322,115.75	
NORWAY GOVERNMENT BOND 144A 1.750% 03/13/2025			4,330,000.000	402,459.17	
NORWAY GOVERNMENT BOND 144A 3.000% 08/15/2033			21,884,000.000	2,080,124.03	
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			1,093,000.000	893,527.50	
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			680,000.000	670,867.60	
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			343,000.000	312,853.73	
NOVA GAS TRANSMISSION LTD 7.875% 04/01/2023 DD 04/01/93			1,588,000.000	1,588,000.00	
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,086,000.000	992,457.40	
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			3,485,000.000	3,193,131.25	
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	767,035.44	
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			1,793,000.000	1,436,786.36	
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			6,737,000.000	6,531,728.80	
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			2,760,000.000	2,208,000.00	
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			631,000.000	585,798.32	
NUMERICABLE / YPSO / ALTICE 1/ 0.000% 08/15/2028 DD 01/13/23			1,111,219.560	1,055,658.58	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,165,520.07	
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	721,621.91	
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			823,000.000	806,712.83	
NUTRIEN LTD 4.900% 03/27/2028 DD 03/27/23			485,000.000	484,238.39	
NUTRIEN LTD 5.950% 11/07/2025 DD 11/09/22			2,789,000.000	2,854,667.51	
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2023 DD 01/17/20			2,487,522.000	2,462,646.78	
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2025 DD 01/17/20			2,535,593.000	2,510,237.07	
NUVEEN FINANCE LLC 144A 4.125% 11/01/2024 DD 10/30/14			3,532,000.000	3,460,007.53	
NXP BV / NXP FUNDING LLC / NXP 2.700% 05/01/2025 DD 05/01/22			37,000.000	35,097.40	
NYO COMMERCIAL MOR 1290 A 144A VAR RT 11/15/2038 DD 11/16/21			2,810,000.000	2,573,425.82	
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			169,000.000	155,539.07	
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			260,000.000	244,398.62	
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			4,458,000.000	4,627,047.36	
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			1,968,000.000	2,064,294.24	
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			292,000.000	307,004.42	
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			4,105,000.000	4,323,262.85	
OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	408,073.00	
OCCU AUTO RECEIVABL 1A A3 144A 5.500% 10/15/2027 DD 10/20/22			640,000.000	642,762.95	
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			1,854,000.000	1,812,906.10	
OCP CLO 2019-17 L 17A A1R 144A VAR RT 07/20/2032 DD 07/20/21			6,090,000.000	5,960,570.99	
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,270,000.000	1,259,289.32	
OCTAGON INVESTMEN 1A AAR3 144A VAR RT 02/14/2031 DD 02/24/21			3,730,000.000	3,658,349.50	
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21			459,758.070	456,223.12	
OCTAGON INVESTMENT 1A A1R 144A VAR RT 07/15/2029 DD 04/15/21			1,218,625.040	1,206,977.79	
OCTANE RECEIVABLES 1A A2 144A 4.180% 03/20/2028 DD 05/05/22			3,366,756.230	3,308,768.90	
OCTANE RECEIVABLES T 1A A 144A 0.930% 03/22/2027 DD 05/05/21			548,905.470	531,164.14	
OCTANE RECEIVABLES T 2A A 144A 5.110% 02/22/2028 DD 08/11/22			1,935,909.920	1,919,590.01	
OGE ENERGY CORP 0.703% 05/26/2023 DD 05/27/21			352,000.000	349,528.21	
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	66.91	
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45	
OHIO EDISON CO 144A 5.500% 01/15/2033 DD 09/27/22			365,000.000	372,749.44	
OKLAHOMA DEVELOPMENT FI PSO A2 4.623% 06/01/2044 DD 09/07/22			225,000.000	221,888.63	
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			2,263,000.000	1,872,338.31	
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			1,169,000.000	875,814.80	
OLYMPUS WATER US HOLDING 144A 7.125% 10/01/2027 DD 08/30/22			1,851,000.000	1,738,089.00	
ONE GAS INC 1.100% 03/11/2024 DD 03/11/21			1,069,000.000	1,026,765.83	
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,057,606.63	
ONEMAIN DIRECT AUTO 1A A 144A 0.870% 07/14/2028 DD 10/15/21			4,445,000.000	4,171,804.96	
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			668,000.000	501,000.00	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			2,745,000.000	2,683,237.50	
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			997,000.000	961,025.30	
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			684,000.000	657,522.36	
ONEMAIN FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			655,000.000	657,030.50	
ONEMAIN FINANCIAL I 1A A1 144A 1.550% 06/16/2036 DD 05/26/21			2,430,000.000	2,124,958.21	
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19			1,143,000.000	1,048,477.44	
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	196,642.78	
ONEMAIN FINANCIAL IS 3A A 144A 5.940% 05/15/2034 DD 12/14/22			4,175,000.000	4,181,550.99	
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			985,000.000	952,484.31	
ONEOK INC 7.500% 09/01/2023 DD 08/21/15			1,173,000.000	1,177,152.26	
OPEN TEXT 11/22 TLB 0.000% 11/16/2029 DD 11/07/22			2,434,824.680	2,425,182.77	
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			864,062.500	860,010.05	
ORACLE CORP 2.300% 03/25/2028 DD 03/24/21			1,928,000.000	1,722,178.04	
ORACLE CORP 2.500% 04/01/2025 DD 04/01/20			493,000.000	471,811.77	
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17			1,925,000.000	1,807,916.34	
ORACLE CORP 3.600% 04/01/2040 DD 04/01/20			105,000.000	81,330.93	
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16			95,000.000	81,017.08	
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			620,000.000	472,196.24	
ORACLE CORP 4.375% 05/15/2055 DD 05/05/15			160,000.000	125,274.53	
ORACLE CORP 4.500% 05/06/2028 DD 02/06/23			650,000.000	642,096.31	
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			77,298.980	74,376.01	
ORBIA ADVANCE CORP SAB DE 144A 1.875% 05/11/2026 DD 05/11/21			2,140,000.000	1,908,037.14	
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	11,091.30	
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			2,135,000.000	1,951,624.85	
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21			3,107,000.000	2,757,905.25	
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			2,298,036.800	2,294,199.07	
ORION ENGINEERED 9/21 (USD) CO 0.000% 09/24/2028 DD 09/14/21			319,140.000	311,560.42	
ORYX MIDSTREAM 1/23 INCREMENTA 0.000% 10/05/2028 DD 01/30/23			2,469,354.580	2,423,671.52	
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			1,184,000.000	982,720.00	
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			734,000.000	612,108.19	
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	276,534.39	
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			188,000.000	187,056.32	
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			600,000.000	597,643.86	
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			715,000.000	722,379.70	
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	266,565.62	
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			4,563,654.000	4,254,574.60	
PACIFIC GAS AND ELECTRIC CO 3.250% 02/16/2024 DD 02/18/22			4,004,000.000	3,921,536.73	
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14			486,000.000	476,968.38	
PACIFIC GAS AND ELECTRIC CO 3.850% 11/15/2023 DD 11/12/13			2,800,000.000	2,759,250.15	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18			490,000.000	487,107.60	
PACIFIC GAS AND ELECTRIC CO 4.550% 07/01/2030 DD 07/02/20			2,275,000.000	2,129,120.38	
PACIFIC LIFECORP 144A 5.125% 01/30/2043 DD 01/22/13			205,000.000	192,799.58	
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,293,120.00	
PAGAYA AI DEBT TRUST 1 A 144A 2.030% 10/15/2029 DD 02/10/22			3,360,080.638	3,247,093.89	
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20			210,000.000	155,936.40	
PANASONIC HOLDINGS CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	637,521.08	
PAREXEL INTERNATIONAL 11/21 CO 0.000% 11/15/2028 DD 07/27/21			816,533.170	806,122.38	
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			3,638,000.000	3,604,107.23	
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			855,000.000	735,556.50	
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,261,427.50	
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			311,000.000	312,005.33	
PARKER-HANNIFIN CORP 3.650% 06/15/2024 DD 06/15/22			1,356,000.000	1,334,000.53	
PATAGONIA 8/22 COV-LITE TLB1 0.000% 08/01/2029 DD 07/18/22			693,262.500	570,208.40	
PDC ENERGY INC 5.750% 05/15/2026 DD 05/15/18			2,088,000.000	2,032,563.60	
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			932,000.000	927,340.00	
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			559,000.000	542,786.28	
PELABUHAN INDONESIA PERSE 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	738,527.40	
PENFED AUTO RECEIVAB A A2 144A 3.830% 12/16/2024 DD 08/29/22			6,603,047.540	6,563,849.20	
PENN NATIONAL GAMING 5/22 TLB 0.000% 05/03/2029 DD 04/12/22			639,170.000	636,932.91	
PENNSYLVANIA ELECTRIC CO 144A 5.150% 03/30/2026 DD 03/30/23			1,496,000.000	1,501,397.81	
PENSKE TRUCK LEASING CO L 144A 5.550% 05/01/2028 DD 03/29/23			647,000.000	645,309.65	
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			1,977,141.100	1,948,314.38	
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21			2,868,000.000	2,715,680.52	
PERMIAN RESOURCES OPERATI 144A 6.875% 04/01/2027 DD 03/15/19			305,000.000	298,364.14	
PERMIAN RESOURCES OPERATI 144A 7.750% 02/15/2026 DD 01/27/21			812,000.000	814,030.00	
PERRIGO 4/22 DELAYED TL 0.000% 04/06/2029 DD 03/28/22			257,818.180	251,372.73	
PERRIGO 4/22 TLB 0.000% 04/06/2029 DD 03/28/22			452,580.000	448,619.93	
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			205,000.000	180,962.76	
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	453,250.00	
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			4,051,000.000	3,846,902.44	
PETRORIO LUXEMBOURG TRADI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	563,370.00	
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,598,000.000	1,500,122.50	
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			1,650,000.000	1,619,656.50	
PFP 2021-7 LTD 7 A 144A VAR RT 04/14/2038 DD 03/25/21			396,075.029	388,775.45	
PFS FINANCING CORP A A 144A 5.800% 03/15/2028 DD 03/16/23			3,645,000.000	3,702,266.23	
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20			3,367,000.000	3,285,715.23	
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20			2,577,000.000	2,477,702.00	
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	680,811.25	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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PG&E ENERGY RECOVERY FUNDING L 1.460% 07/15/2033 DD 11/12/21			206,834.521	182,220.38	
PG&E WILDFIRE RECOVERY FUNDING 3.594% 06/01/2032 DD 05/10/22			745,844.040	711,363.93	
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22			165,000.000	159,598.55	
PG&E WILDFIRE RECOVERY FUNDING 5.081% 06/01/2043 DD 07/20/22			240,000.000	243,780.38	
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22			240,000.000	245,610.51	
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11			90,000.000	77,695.66	
PHILIP MORRIS INTERNATIONAL IN 4.875% 02/13/2026 DD 02/15/23			3,453,000.000	3,473,764.41	
PHILIP MORRIS INTERNATIONAL IN 4.875% 02/15/2028 DD 02/15/23			2,203,000.000	2,221,532.62	
PHILIP MORRIS INTERNATIONAL IN 5.000% 11/17/2025 DD 11/17/22			1,434,000.000	1,443,937.77	
PHILIP MORRIS INTERNATIONAL IN 5.125% 11/15/2024 DD 11/17/22			737,000.000	741,437.59	
PHILIP MORRIS INTERNATIONAL IN 5.125% 11/17/2027 DD 11/17/22			2,541,000.000	2,598,240.65	
PHILIPPINE GOVERNMENT BOND 2.375% 09/10/2023			21,900,000.000	396,699.17	
PHILIPPINE GOVERNMENT BOND 2.625% 08/12/2025			58,825,000.000	1,003,406.35	
PHILIPPINE GOVERNMENT BOND 6.125% 08/22/2028			12,560,000.000	232,611.24	
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,480,000.000	1,412,580.57	
PHILIPPINE GOVERNMENT INTERNAT 4.625% 07/17/2028 DD 01/17/23			600,000.000	603,063.00	
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	714,194.77	
PHILLIPS 66 4.950% 12/01/2027 DD 03/29/23			1,016,000.000	1,019,662.85	
PHILLIPS 66 5.300% 06/30/2033 DD 03/29/23			711,000.000	720,083.97	
PHILLIPS 66 CO 144A 3.150% 12/15/2029 DD 12/15/21			255,000.000	229,800.38	
PHILLIPS EDISON GROCERY CENTER 2.625% 11/15/2031 DD 10/06/21			145,000.000	108,623.28	
PIKE 8/22 COV-LITE INCREMENTAL 0.000% 01/21/2028 DD 08/08/22			333,325.000	331,798.37	
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			855,000.000	748,125.00	
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			1,877,000.000	1,865,738.00	
PILGRIM'S PRIDE CORP 4.250% 04/15/2031 DD 10/15/22			1,457,000.000	1,285,117.71	
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			340,000.000	313,502.86	
PIONEER NATURAL RESOURCES CO 5.100% 03/29/2026 DD 03/29/23			708,000.000	710,354.74	
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			1,591,000.000	1,549,631.60	
PLAINS ALL AMERICAN PIPELINE L 4.500% 12/15/2026 DD 11/22/16			4,475,000.000	4,368,827.98	
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,003,475.000	2,908,436.04	
PLANET FITNESS/UNITED PF 12/19			1,315,295.860	1,067,033.77	
PLASTIPAK PACKAGING 12/21 COV- 0.000% 12/01/2028 DD 11/09/21			553,775.000	549,422.33	
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			2,211,860.000	2,194,076.64	
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21			515,000.000	428,737.50	
PLY GEM/PISCES MIDCO/CORNERSTO 0.000% 04/12/2028 DD 03/22/21			1,019,804.800	893,603.95	
PNC FINANCIAL SERVICES GROUP I VAR RT 01/24/2034 DD 01/24/23			1,330,000.000	1,311,118.37	
PNC FINANCIAL SERVICES GROUP I VAR RT 01/26/2027 DD 01/24/23			690,000.000	680,699.35	
PNC FINANCIAL SERVICES GROUP I VAR RT 12/02/2028 DD 12/02/22			215,000.000	216,431.50	
PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21			1,599,788.770	1,551,459.15	

Asset Detail

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POPULAR INC 6.125% 09/14/2023 DD 09/14/18			94,000.000	92,590.00	
POPULAR INC 7.250% 03/13/2028 DD 03/13/23			835,000.000	825,789.95	
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			1,020,000.000	901,680.00	
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			2,013,000.000	1,804,151.25	
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	381,260.39	
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			2,211,000.000	2,166,780.00	
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			1,197,000.000	1,166,870.02	
PPC INDUSTRIES/SPECTRUM 0.000% 01/31/2025 DD 01/09/18			181,545.000	169,018.40	
PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09			205,000.000	226,093.55	
PQ CORP/ECOVYST 6/21 COV-LITE 0.000% 06/09/2028 DD 05/19/21			416,580.000	412,610.00	
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			617,187.500	609,472.65	
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			713,000.000	657,678.33	
PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/15/2028 DD 11/18/21			799,920.000	785,921.40	
PREGIS 6/21 INCREMENTAL TL 0.000% 07/31/2026 DD 06/10/21			462,950.000	449,353.16	
PREGIS 7/19 COV-LITE TLB			503,586.380	490,241.34	
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			2,057,000.000	1,518,292.27	
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			2,611,000.000	1,863,829.45	
PRESS GANEY 2/22 INCREMENTAL T 0.000% 07/24/2026 DD 02/09/22			148,872.180	139,195.49	
PRESS GANEY 4/21 TL 0.000% 07/24/2026 DD 04/27/21			109,410.730	102,025.50	
PRESS GANEY 7/19 TLB 0.000% 07/24/2026 DD 07/02/19			219,295.640	204,357.22	
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	611,476.71	
PRICOA GLOBAL FUNDING I 144A 4.200% 08/28/2025 DD 08/31/22			628,000.000	615,839.23	
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,748,431.06	
PRIME SECURITY SERVICES B 144A 5.250% 04/15/2024 DD 04/04/19			399,000.000	394,102.71	
PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19			675,000.000	669,937.50	
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			1,787,000.000	1,558,592.18	
PRINCE INTERNATIONAL/CHROMAFLO 0.000% 04/21/2029 DD 01/19/22			1,700,216.200	1,493,350.90	
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21			405,000.000	384,046.59	
PRIVATE EXPORT FUNDING CO 144A 5.500% 03/14/2025 DD 03/15/23			550,000.000	558,481.34	
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			925,000.000	802,655.91	
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			265,000.000	261,401.54	
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			1,101,373.960	1,094,644.56	
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17			35,000.000	30,604.78	
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21			4,177,515.710	4,146,184.35	
PROLOGIS LP 4.750% 06/15/2033 DD 03/30/23			1,035,000.000	1,027,609.59	
PROMETRIC 1/18 COV-LITE TL			1,036,176.020	966,234.14	
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21			797,900.000	778,614.75	
PROSUS NV 144A 3.257% 01/19/2027 DD 01/19/22			2,300,000.000	2,087,127.21	
PROTECTIVE LIFE GLOBAL FU 144A 5.366% 01/06/2026 DD 01/06/23			1,337,000.000	1,353,117.92	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	659,622.97	
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	454,177.30	
PROV OF QUEBEC 4.250% 01-DEC-2043 MTN			1,125,000.000	846,247.55	
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,759,000.000	1,554,142.68	
PRPM 2021-10 LLC 10 A1 144A STEP 10/25/2026 DD 11/12/21			813,054.280	749,111.55	
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			756,249.220	713,046.82	
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			497,783.990	475,263.85	
PRPM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			248,409.295	234,352.12	
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			653,895.850	585,635.20	
PRUDENTIAL FINANCIAL INC VAR RT 09/01/2052 DD 08/17/22			170,000.000	159,426.00	
PUBLIC SERVICE CO OF OKLAHOMA 5.250% 01/15/2033 DD 01/05/23			415,000.000	422,992.52	
PUBLIC SERVICE ENTERPRISE GROU 5.850% 11/15/2027 DD 11/08/22			1,810,000.000	1,878,300.99	
PUBLIC STORAGE VAR RT 04/23/2024 DD 04/23/21			860,000.000	855,965.85	
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,156,162.500	833,165.39	
PUGET ENERGY INC 3.650% 05/15/2025 DD 11/15/15			3,366,000.000	3,248,655.59	
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	108,518.63	
PVH CORP 4.625% 07/10/2025 DD 07/10/20			2,080,000.000	2,034,976.55	
QATARENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	577,150.00	
QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	506,464.00	
QORVO INC 144A 1.750% 12/15/2024 DD 12/14/21			1,120,000.000	1,039,718.40	
QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22			195,000.000	220,764.52	
QUEENSLAND TREASURY CORP 144A 2.750% 08/20/2027			1,110,000.000	723,009.41	
QUIKRETE 11/16 COV-LITE TLB 0.000% 02/01/2027 DD 10/24/16			1,104,813.910	1,086,860.68	
QUIKRETE 6/21 COV-LITE TLB1 0.000% 06/11/2028 DD 04/12/21			1,148,400.000	1,133,022.93	
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			488,244.880	480,638.03	
RAD CLO 2 LTD 2A AR 144A VAR RT 10/15/2031 DD 02/17/21			3,950,000.000	3,880,525.46	
RAD CLO 6 LTD 6A A1 144A VAR RT 01/20/2033 DD 12/16/19			3,000,000.000	2,973,309.99	
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,322,000.000	1,240,889.05	
RADIAN GROUP INC 6.625% 03/15/2025 DD 05/15/20			445,000.000	443,139.90	
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			1,670,000.000	1,306,775.00	
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			3,098,000.000	1,270,180.00	
RAYTHEON TECHNOLOGIES CORP 5.000% 02/27/2026 DD 02/27/23			380,000.000	385,519.04	
RAYTHEON TECHNOLOGIES CORP 5.150% 02/27/2033 DD 02/27/23			240,000.000	249,380.45	
RAYTHEON TECHNOLOGIES CORP 5.375% 02/27/2053 DD 02/27/23			325,000.000	340,851.26	
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	6,027,193.06	
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			959,058.000	781,287.01	
READY CAPITAL MORTG FL6 A 144A VAR RT 07/25/2036 DD 08/17/21			2,736,580.300	2,662,977.75	
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			951,510.660	921,328.74	
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			845,000.000	762,612.50	

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REFRESCO/PEGASUS 5/22 (USD) TL 0.000% 05/05/2029 DD 04/21/22			967,575.000	951,445.53	
REGAL REXNORD CORP 144A 6.050% 02/15/2026 DD 01/24/23			1,420,000.000	1,425,191.14	
REGAL REXNORD CORP 144A 6.050% 04/15/2028 DD 01/24/23			1,826,000.000	1,825,840.83	
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			750,000.000	606,613.13	
RENAISSANCE LEARNING 3/22 INCR 0.000% 03/17/2027 DD 03/09/22			416,278.320	414,284.35	
RENAISSANCE LEARNING 3/23 TL 0.000% 03/15/2030 DD 03/08/23			799,000.000	775,900.91	
RENAISSANCE LEARNING 5/18 TL 0.000% 05/30/2025 DD 05/07/18			1,749,395.180	1,698,820.17	
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 01/26/2060 DD 01/01/20			99,175.681	94,168.17	
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			1,241,000.000	1,031,780.79	
RESOURCE LABEL 7/21 TL 0.000% 07/10/2028 DD 06/23/21			657,675.000	632,847.77	
RESTORATION HARDWARE/RH 10/21 0.000% 10/20/2028 DD 09/29/21			420,648.860	392,675.71	
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			1,944,000.000	1,907,747.98	
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15			285,000.000	269,197.94	
RITCHIE BROS HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23			324,000.000	333,664.92	
RITCHIE BROS HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23			738,000.000	773,438.76	
RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20			360,000.000	328,663.11	
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	688,674.08	
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	690,364.71	
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			2,610,000.000	2,238,075.00	
ROCHE HOLDINGS INC 144A 2.314% 03/10/2027 DD 03/10/22			853,000.000	793,110.52	
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	1,019,957.40	
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			1,867,000.000	1,548,004.38	
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,371,000.000	2,676,068.35	
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18			319,211.590	312,986.97	
ROCKET SOFTWARE 6/21 (USD) INC 0.000% 11/28/2025 DD 05/20/21			307,181.250	301,231.15	
ROGERS COMMUNICATIONS INC 144A 3.800% 03/15/2032 DD 03/11/22			247,000.000	221,483.37	
ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18			140,000.000	111,580.03	
ROMARK CLO LTD 1A A2R 144A VAR RT 10/23/2030 DD 07/23/21			6,950,000.000	6,780,136.85	
ROPER TECHNOLOGIES INC 2.950% 09/15/2029 DD 08/26/19			390,000.000	348,472.44	
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			270,000.000	263,609.13	
ROPER TECHNOLOGIES/INDICOR 2/2 0.000% 11/30/2029 DD 01/25/23			565,000.000	559,954.55	
ROYAL BANK OF CANADA 4.240% 08/03/2027 DD 07/28/22			2,693,000.000	2,623,828.44	
ROYAL BANK OF CANADA 4.875% 01/12/2026 DD 01/12/23			2,346,000.000	2,348,733.35	
ROYAL BANK OF CANADA 6.000% 11/01/2027 DD 10/25/22			1,378,000.000	1,436,245.16	
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	382,822.39	
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			700,000.000	746,403.00	
ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22			1,930,000.000	2,071,941.87	
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			1,269,000.000	1,143,096.17	
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22			709,000.000	635,139.93	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			1,300,000.000	1,142,398.97	
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			1,151,000.000	1,076,818.05	
ROYAL CARIBBEAN CRUISES L 144A 7.250% 01/15/2030 DD 02/13/23			1,631,000.000	1,643,232.50	
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			1,155,000.000	944,790.00	
SABERT 12/19 COV-LITE TLB			702,115.380	698,604.80	
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			6,809,000.000	6,823,595.44	
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16			1,486,000.000	1,515,472.84	
SABRE 8/22 TLB 0.000% 06/30/2028 DD 08/02/22			456,705.000	390,861.84	
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20			4,208,000.000	3,759,826.98	
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			289,000.000	269,660.12	
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			664,875.000	645,520.49	
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			285,000.000	201,556.63	
SALLY BEAUTY 2/23 TLB 0.000% 02/28/2030 DD 02/14/23			500,000.000	498,125.00	
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10			265,000.000	287,364.06	
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	204,848.06	
SANTANDER DRIVE AUTO RECE 1 A3 4.880% 04/15/2027 DD 01/25/23			1,027,000.000	1,019,564.83	
SANTANDER DRIVE AUTO RECE 4 A2 4.050% 07/15/2025 DD 07/20/22			677,635.700	675,907.19	
SANTANDER DRIVE AUTO RECE 5 A2 3.980% 01/15/2025 DD 08/24/22			3,353,554.100	3,344,512.25	
SANTANDER DRIVE AUTO RECE 6 A3 4.490% 11/16/2026 DD 09/21/22			1,490,000.000	1,475,550.42	
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21			336,929.360	332,288.16	
SANTANDER DRIVE AUTO RECEI 2 B 3.440% 09/15/2027 DD 03/30/22			1,134,000.000	1,098,147.68	
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20			696,350.500	690,719.81	
SANTANDER DRIVE AUTO RECEI 5 C 4.740% 10/16/2028 DD 08/24/22			635,000.000	622,079.27	
SANTANDER DRIVE AUTO RECEI 6 B 4.720% 06/15/2027 DD 09/21/22			13,523,000.000	13,295,662.14	
SANTANDER DRIVE AUTO RECEI 6 C 4.960% 11/15/2028 DD 09/21/22			1,186,000.000	1,164,785.90	
SANTANDER DRIVE AUTO RECEI 7 B 5.950% 01/17/2028 DD 11/22/22			361,000.000	366,626.19	
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22			1,306,000.000	1,128,226.96	
SANTANDER HOLDINGS USA INC VAR RT 09/09/2026 DD 09/09/22			1,067,000.000	1,047,708.64	
SANTANDER RETAIL AUT A A3 144A 0.510% 07/22/2024 DD 03/24/21			5,044,554.450	4,950,419.03	
SANTANDER RETAIL AUT C A3 144A 0.500% 03/20/2025 DD 09/22/21			2,231,990.120	2,192,632.55	
SANTANDER UK GROUP HOLDIN 144A 4.750% 09/15/2025 DD 09/15/15			1,601,000.000	1,528,400.94	
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/10/2029 DD 01/10/23			2,335,000.000	2,371,981.64	
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22			1,451,000.000	1,275,138.73	
SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2025 DD 03/15/21			800,000.000	755,785.82	
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			837,000.000	781,222.32	
SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23			380,000.000	353,150.72	
SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21			1,065,000.000	916,962.05	
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,135,000.000	2,944,815.85	
SBA TOWER TRUST 144A 6.599% 01/15/2028 DD 11/23/22			1,025,000.000	1,076,943.24	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21			4,424,630.690	4,257,087.18	
SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22			3,900,000.000	3,726,631.74	
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			2,022,055.091	2,002,229.85	
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21			2,000,000.000	1,833,671.00	
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			2,120,000.000	1,870,046.65	
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,079,100.00	
SCIENTIFIC GAMES/LIGHT & WONDE 0.000% 04/14/2029 DD 04/01/22			865,460.000	857,523.73	
SCOTT TRUST 2023-S SFS AS 144A 6.204% 03/15/2040 DD 03/01/23			340,000.000	338,697.40	
SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01/2031 DD 10/01/21			865,000.000	689,786.09	
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21			589,000.000	473,394.03	
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			265,000.000	207,935.56	
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			149,000.000	102,437.50	
SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22			1,165,000.000	1,093,438.56	
SEALED AIR CORP/SEALED AI 144A 6.125% 02/01/2028 DD 01/31/23			225,000.000	226,687.50	
SEDGWICK CMS 2/23 TLB 0.000% 02/17/2028 DD 02/14/23			1,371,000.000	1,351,860.84	
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			3,289,000.000	3,190,330.00	
SENSATA TECHNOLOGIES BV 144A 5.875% 09/01/2030 DD 08/29/22			1,176,000.000	1,165,710.00	
SFO COMMERCIAL MORT 555 A 144A VAR RT 05/15/2038 DD 05/10/21			2,600,000.000	2,326,450.62	
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,278,000.000	1,201,320.00	
SHINHAN FINANCIAL GROUP C 144A VAR RT 12/31/2049 DD 05/12/21			980,000.000	825,846.00	
SI GROUP/ADDIVANT 7/18 TL			581,199.140	482,081.44	
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			1,113,011.760	1,101,881.65	
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/08/2029 DD 06/06/22			294,520.000	293,992.81	
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			4,468,000.000	3,630,830.84	
SIMON PROPERTY GROUP LP 2.250% 01/15/2032 DD 08/18/21			225,000.000	176,112.51	
SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19			160,000.000	108,500.24	
SIMPAR FINANCE S.A.R.L 144A 10.750% 02/12/2028 DD 02/12/21			2,999,000.000	427,899.15	
SINCLAIR TELEVISION 7/19 0.000% 09/30/2026 DD 05/06/19			747,875.000	684,305.63	
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			445,000.000	329,448.27	
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			2,106,000.000	1,642,602.39	
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21			1,050,000.000	943,687.50	
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			586,000.000	503,338.84	
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			1,507,000.000	1,235,740.00	
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			1,995,000.000	1,815,450.00	
SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16			1,233,000.000	1,214,546.02	
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			480,000.000	484,960.80	
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21			491,000.000	435,986.38	
SKYSCRAPER PERFORMANCE/MBCC 3/ 0.000% 09/29/2027 DD 03/08/21			1,005,658.630	1,001,887.41	
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			669,000.000	656,061.54	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SMRT 2022-MINI MINI A 144A VAR RT 01/15/2039 DD 02/08/22			11,540,000.000	11,113,206.95	
SOCIETE GENERALE SA 144A VAR RT 01/10/2034 DD 01/10/23			666,000.000	679,240.16	
SOCIETE GENERALE SA 144A VAR RT 01/21/2026 DD 01/19/22			2,874,000.000	2,648,820.92	
SOLARWINDS 11/22 TL 0.000% 02/05/2027 DD 11/23/22			1,128,840.260	1,123,512.13	
SOLENIS 9/21 (USD) TLB 0.000% 11/09/2028 DD 09/06/21			483,551.540	457,019.07	
SOUTH CAROLINA ST PUBLIC SVC A 5.740% 01/01/2030 DD 11/05/09			275,000.000	283,706.33	
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	39,964.71	
SOUTHERN CALIFORNIA GAS CO 3.200% 06/15/2025 DD 06/18/15			321,000.000	311,242.70	
SOUTHERN CO/THE 5.700% 10/15/2032 DD 10/06/22			891,000.000	936,462.49	
SOUTHERN CO/THE VAR RT 08/01/2027 DD 05/01/22			4,151,000.000	4,155,016.80	
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	221,369.00	
SOUTHWEST GAS CORP 5.450% 03/23/2028 DD 03/23/23			1,636,000.000	1,649,955.55	
SOUTHWEST GAS CORP 5.800% 12/01/2027 DD 12/01/22			1,504,000.000	1,549,180.05	
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			255,000.000	176,615.98	
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21			3,449,000.000	3,045,432.17	
SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21			742,000.000	699,335.00	
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			799,000.000	799,391.51	
SOVOS COMPLIANCE 8/21 COV-LITE 0.000% 08/11/2028 DD 07/08/21			795,705.970	751,942.14	
SPECIALTY BUILDING PRODUC 144A 6.375% 09/30/2026 DD 09/30/20			1,487,000.000	1,360,605.00	
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19			873,000.000	756,763.17	
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20			559,000.000	491,891.11	
SPIRIT AEROSYSTEMS 11/22 COV-L 0.000% 11/08/2027 DD 11/08/22			636,800.000	634,571.21	
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20			185,000.000	185,000.00	
SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22			706,000.000	770,422.50	
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			616,000.000	663,124.00	
SPRINT LLC 7.125% 06/15/2024 DD 06/15/14			1,903,000.000	1,940,032.38	
SPRINT LLC 7.625% 02/15/2025 DD 02/24/15			866,000.000	898,314.43	
SPRINT LLC 7.625% 03/01/2026 DD 02/22/18			734,000.000	776,586.26	
SRS DISTRIBUTION 6/21 COV-LITE 0.000% 06/02/2028 DD 06/04/21			1,127,624.030	1,086,747.66	
SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			714,000.000	634,099.84	
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21			2,254,000.000	1,861,060.88	
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,951,000.000	1,646,078.21	
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			217,178.780	216,425.17	
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			192,590.340	191,922.05	
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			525,000.000	523,066.07	
STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13			2,664,000.000	2,636,154.49	
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21			3,007,000.000	2,888,983.46	
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20			433,000.000	407,840.51	
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21			491,000.000	465,890.19	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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STANDARD CHARTERED PLC 144A VAR RT 11/23/2025 DD 11/23/21			438,000.000	407,320.68	
STANDARD INDUSTRIES 9/21 COV-L 0.000% 09/22/2028 DD 09/22/21			786,882.850	781,768.11	
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			246,000.000	234,315.00	
STANLEY BLACK & DECKER INC 2.300% 03/15/2030 DD 02/10/20			390,000.000	323,577.94	
STANLEY BLACK & DECKER INC 6.000% 03/06/2028 DD 03/06/23			2,299,000.000	2,367,401.46	
STANLEY BLACK & DECKER INC 6.272% 03/06/2026 DD 03/06/23			2,440,000.000	2,468,397.52	
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			741,000.000	647,997.09	
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			45,121.107	42,778.67	
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22			1,340,000.000	1,102,686.00	
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			729,000.000	723,475.56	
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			1,135,000.000	1,091,018.75	
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/29/2026 DD 01/11/21			569,850.000	563,011.80	
STYROLUTION/INEOS QUATTRO 3/23 0.000% 03/01/2030 DD 02/24/23			250,000.000	249,062.50	
SUBCOM 2/23 INCREMENTAL TL 0.000% 04/27/2027 DD 02/16/23			965,000.000	949,318.75	
SUMITOMO MITSUI FINANCIAL GROU 5.520% 01/13/2028 DD 01/13/23			1,905,000.000	1,934,780.79	
SUMITOMO MITSUI FINANCIAL GROU 5.766% 01/13/2033 DD 01/13/23			591,000.000	617,078.72	
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96			1,844,000.000	1,989,411.05	
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			1,296,000.000	1,279,524.17	
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			120,000.000	122,359.77	
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			527,000.000	521,437.64	
SURGERY CENTER/SURGERY PARTNER 0.000% 08/31/2026 DD 04/27/21			805,000.000	799,147.65	
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16			886,000.000	886,717.66	
SVENSKA HANDELSBANKEN AB 144A 3.650% 06/10/2025 DD 06/10/22			6,026,000.000	5,824,089.11	
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			8,604,828.932	1,497,709.49	
SYMANTEC/NORTONLIFELOCK 8/21 C 0.000% 09/12/2029 DD 08/10/21			2,354,125.280	2,327,641.37	
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	922,928.71	
SYSTEM ENERGY RESOURCES INC 6.000% 04/15/2028 DD 03/14/23			6,989,000.000	7,172,995.83	
T-MOBILE US TRUST 20 1A A 144A 4.910% 05/22/2028 DD 10/12/22			830,000.000	833,308.71	
T-MOBILE USA INC 2.050% 02/15/2028 DD 02/15/21			2,116,000.000	1,876,543.77	
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21			2,242,000.000	2,085,477.68	
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			485,000.000	425,690.90	
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			440,000.000	378,933.01	
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	479,322.90	
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			755,000.000	678,785.55	
T-MOBILE USA INC 3.750% 04/15/2027 DD 04/15/21			1,186,000.000	1,139,305.56	
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			1,065,000.000	998,721.67	
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			185,000.000	182,659.45	
TABEO LLC 0.000% 12/31/2050 DD 02/14/18			3,303,305.884	3,383,943.35	
TACALA 1/18 COV-LITE TL 0.000% 02/05/2027 DD 01/18/18			1,287,326.260	1,261,579.73	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,159,275.000	1,131,306.33	
TAKE-TWO INTERACTIVE SOFTWARE 3.300% 03/28/2024 DD 04/14/22			1,246,000.000	1,218,741.92	
TAKE-TWO INTERACTIVE SOFTWARE 3.550% 04/14/2025 DD 04/14/22			243,000.000	236,284.00	
TAMKO BUILDING 4/19 COV-LITE T 0.000% 05/29/2026 DD 04/23/19			848,519.830	823,861.84	
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	1,936,424.17	
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19			3,029,000.000	3,104,028.33	
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			426,000.000	433,759.27	
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19			225,000.000	220,731.65	
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21			1,400,000.000	1,383,816.63	
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21			2,242,985.110	2,217,585.79	
TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17			60,000.000	50,906.19	
TECTA AMERICA 4/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			536,445.000	524,911.43	
TEKNI-PLEX 10/17 (USD)			903,585.800	894,974.63	
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	376,562.34	
TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18			305,000.000	265,821.72	
TELENET 1/20 (USD) AR TL			1,390,000.000	1,360,754.40	
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			1,167,233.750	604,043.47	
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			929,000.000	921,095.28	
TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 08/31/2028 DD 01/19/22			374,053.030	373,275.00	
TEMPUR SEALY INTERNATIONAL 144A 3.875% 10/15/2031 DD 09/24/21			434,000.000	362,390.00	
TEMPUR SEALY INTERNATIONAL 144A 4.000% 04/15/2029 DD 03/25/21			277,000.000	243,699.06	
TENET HEALTHCARE CORP 144A 6.125% 06/15/2030 DD 06/15/22			1,017,000.000	1,003,270.50	
TENET HEALTHCARE CORP 4.250% 06/01/2029 DD 06/02/21			224,000.000	202,655.04	
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21			796,000.000	714,410.00	
TENET HEALTHCARE CORP 4.625% 06/15/2028 DD 06/16/20			387,000.000	356,969.24	
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			377,000.000	371,880.34	
TENET HEALTHCARE CORP 4.625% 09/01/2024 DD 08/26/19			660,000.000	648,372.13	
TENET HEALTHCARE CORP 4.875% 01/01/2026 DD 08/26/19			1,567,000.000	1,536,224.12	
TENET HEALTHCARE CORP 5.125% 11/01/2027 DD 08/26/19			1,718,000.000	1,649,284.00	
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20			1,687,000.000	1,612,181.55	
TENET HEALTHCARE CORP 6.250% 02/01/2027 DD 02/05/19			3,825,000.000	3,761,466.75	
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			2,318,000.000	2,067,707.00	
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			30,000.000	33,615.77	
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,682,074.23	
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22			755,000.000	702,750.12	
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	205,669.55	
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,255,000.000	1,125,348.97	
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			784,000.000	744,751.40	
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16			1,055,000.000	954,775.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			210,000.000	171,904.14	
TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22			635,000.000	647,817.60	
TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 03/23/23			2,347,000.000	2,410,961.85	
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	793,863.73	
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	251,869.03	
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			390,000.000	383,904.89	
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	458,188.62	
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22			135,000.000	101,727.27	
THOMSON LEARNING 6/21 COV-LITE 0.000% 07/14/2026 DD 06/15/21			1,559,561.730	1,441,627.67	
THYSSENKRUPP ELEVATOR 6/21 (USD) TL			624,178.800	607,207.38	
TIBCO SOFTWARE/CITRIX 9/22 COV 0.000% 03/30/2029 DD 02/01/22			858,000.000	777,922.86	
TIERPOINT 3/21 COV-LITE TL 0.000% 05/05/2026 DD 03/02/21			601,060.610	572,510.23	
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			990,000.000	870,126.25	
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			2,610,000.000	2,464,101.00	
TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13			629,000.000	628,908.53	
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15			835,000.000	818,524.21	
TOPGOLF CALLAWAY 3/23 COV-LITE 0.000% 03/08/2030 DD 03/06/23			363,000.000	360,335.58	
TORONTO-DOMINION BANK/THE 1.200% 06/03/2026 DD 06/03/21			375,000.000	333,860.17	
TORONTO-DOMINION BANK/THE 4.693% 09/15/2027 DD 09/15/22			2,255,000.000	2,230,643.84	
TORONTO-DOMINION BANK/THE 5.156% 01/10/2028 DD 01/10/23			1,871,000.000	1,889,043.57	
TORONTO-DOMINION BANK/THE VAR RT 10/31/2082 DD 10/17/22			1,095,000.000	1,111,425.00	
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			448,020.000	415,820.80	
TOTAL PLAY TELECOMUNICACI 144A 7.500% 11/12/2025 DD 11/12/20			1,005,000.000	601,492.50	
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			7,355,000.000	6,826,784.50	
TOYOTA AUTO LOAN EXT 1A A 144A 3.820% 04/25/2035 DD 05/18/22			4,250,000.000	4,114,890.38	
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23			675,000.000	674,043.06	
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	387,600.11	
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			254,311.820	252,503.21	
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,170,882.19	
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,314,000.000	1,251,771.45	
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	541,295.21	
TOYOTA MOTOR CREDIT CORP 3.650% 08/18/2025 DD 08/18/22			550,000.000	537,524.65	
TOYOTA MOTOR CREDIT CORP 4.550% 09/20/2027 DD 09/20/22			350,000.000	351,590.93	
TOYOTA MOTOR CREDIT CORP 4.625% 01/12/2028 DD 01/12/23			410,000.000	414,219.50	
TOYOTA MOTOR CREDIT CORP 5.400% 11/10/2025 DD 11/10/22			385,000.000	394,633.81	
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			130,000.000	126,398.94	
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			150,000.000	160,573.97	
TRANSDIGM 2/23 TLI 0.000% 08/24/2028 DD 02/07/23			940,000.000	936,475.00	
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			4,972,000.000	4,983,858.22	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRANSDIGM INC 144A 6.750% 08/15/2028 DD 02/24/23			1,491,000.000	1,507,773.75	
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20			2,184,000.000	2,227,641.89	
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			389,000.000	344,304.65	
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			1,625,000.000	1,532,226.10	
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,067,000.000	2,020,492.50	
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			1,153,871.250	1,135,328.54	
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			2,185,000.000	1,879,100.00	
TRANSOCEAN TITAN FINANCIN 144A 8.375% 02/01/2028 DD 01/17/23			1,177,000.000	1,211,215.39	
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			965,835.720	957,558.51	
TRANSUNION 11/21 B6 COV-LITE T 0.000% 12/01/2028 DD 11/01/21			1,145,057.920	1,134,557.74	
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,642,000.000	1,422,084.15	
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			744,000.000	746,890.45	
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07			65,000.000	73,657.71	
TRAVERSE MIDSTREAM 9/17 TLB			678,914.060	666,469.57	
TREA LLC 0.000% 12/31/2050 DD 02/14/18			2,493,725.079	2,486,460.61	
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			880,000.000	881,917.31	
TRITON CONTAINER INTERNAT 144A 0.800% 08/01/2023 DD 08/06/21			947,000.000	925,369.77	
TRITON CONTAINER INTERNAT 144A 1.150% 06/07/2024 DD 06/07/21			2,349,000.000	2,208,571.11	
TRITON CONTAINER INTERNAT 144A 2.050% 04/15/2026 DD 04/15/21			1,000,000.000	886,784.77	
TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21			240,000.000	189,687.87	
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,891,147.660	1,690,213.22	
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,340,000.000	1,064,040.40	
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,261,000.000	1,208,038.00	
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			385,000.000	350,350.00	
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			938,773.850	916,083.68	
TRUIST BANK 1.500% 03/10/2025 DD 03/09/20			215,000.000	197,340.84	
TRUIST FINANCIAL CORP VAR RT 01/26/2029 DD 01/26/23			933,000.000	907,806.96	
TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23			125,000.000	121,812.13	
TRUIST FINANCIAL CORP VAR RT 03/02/2027 DD 03/02/21			1,387,000.000	1,220,514.77	
TRUIST FINANCIAL CORP VAR RT 06/07/2029 DD 06/07/21			265,000.000	220,995.26	
TRUIST FINANCIAL CORP VAR RT 07/28/2026 DD 07/28/22			2,525,000.000	2,432,657.49	
TWDC ENTERPRISES 18 CORP 3.700% 12/01/2042 DD 11/30/12			95,000.000	80,347.34	
TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			856,698.330	816,167.93	
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20			265,000.000	175,976.56	
U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20			255,000.000	168,260.16	
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			400,000.000	255,359.38	
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21			720,000.000	520,396.88	
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21			480,000.000	325,331.25	
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			1,531,000.000	1,080,610.89	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21			565,000.000	395,544.13	
U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21			600,000.000	451,992.19	
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22			1,005,000.000	745,976.95	
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21			2,100,000.000	1,664,906.25	
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16			525,000.000	394,959.96	
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			410,000.000	307,051.56	
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22			495,000.000	397,353.52	
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			730,000.000	558,022.26	
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19			880,000.000	676,946.87	
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			150,000.000	118,792.97	
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			315,000.000	260,957.81	
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			130,000.000	110,048.05	
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			375,000.000	310,883.79	
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			40,000.000	34,493.75	
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19			435,000.000	370,803.52	
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			460,000.000	390,982.03	
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			205,000.000	177,829.49	
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			830,000.000	721,094.92	
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			35,000.000	30,361.13	
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			520,000.000	452,420.32	
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			130,000.000	113,130.47	
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			1,065,000.000	955,879.10	
U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18			1,265,000.000	1,125,158.20	
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22			385,000.000	354,666.21	
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			85,000.000	78,887.30	
U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22			375,000.000	351,621.10	
U S TREASURY BOND 3.500% 02/15/2039 DD 02/15/09			315,000.000	310,767.19	
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			355,000.000	342,713.67	
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23			4,045,000.000	3,998,861.72	
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			460,000.000	458,544.53	
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23			6,610,000.000	6,657,509.37	
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			50,000.000	51,191.41	
U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22			550,000.000	581,281.25	
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			60,000.000	64,317.19	
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			70,000.000	76,037.50	
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			130,000.000	141,847.26	
U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08			865,000.000	958,224.02	
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			1,095,000.000	1,004,919.15	
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			230,000.000	210,539.84	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

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U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21			7,908,000.000	7,173,420.97	
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20			1,430,000.000	1,325,710.54	
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			1,445,000.000	1,317,094.93	
U S TREASURY NOTE 0.375% 12/31/2025 DD 12/31/20			5,756,000.000	5,242,456.88	
U S TREASURY NOTE 0.500% 02/28/2026 DD 02/28/21			490,000.000	445,019.53	
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			470,000.000	409,212.11	
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			440,000.000	381,407.82	
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			3,995,000.000	3,267,316.98	
U S TREASURY NOTE 0.625% 07/31/2026 DD 07/31/21			8,420,000.000	7,588,853.88	
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20			95,000.000	82,690.82	
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21			2,250,000.000	1,963,125.00	
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21			570,000.000	521,060.15	
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			1,770,000.000	1,608,764.07	
U S TREASURY NOTE 0.875% 06/30/2026 DD 06/30/21			1,315,000.000	1,198,036.92	
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21			2,570,000.000	2,325,649.23	
U S TREASURY NOTE 1.000% 07/31/2028 DD 07/31/21			655,000.000	571,871.29	
U S TREASURY NOTE 1.125% 01/15/2025 DD 01/15/22			455,000.000	431,005.86	
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21			415,000.000	364,049.02	
U S TREASURY NOTE 1.125% 10/31/2026 DD 10/31/21			3,112,000.000	2,835,931.55	
U S TREASURY NOTE 1.250% 05/31/2028 DD 05/31/21			2,010,000.000	1,785,366.80	
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21			230,000.000	203,909.38	
U S TREASURY NOTE 1.250% 11/30/2026 DD 11/30/21			5,009,000.000	4,577,952.06	
U S TREASURY NOTE 1.250% 12/31/2026 DD 12/31/21			7,123,000.000	6,500,850.47	
U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21			730,000.000	615,566.80	
U S TREASURY NOTE 1.500% 01/31/2027 DD 01/31/20			3,660,000.000	3,366,342.17	
U S TREASURY NOTE 1.500% 11/30/2028 DD 11/30/21			3,790,000.000	3,377,837.50	
U S TREASURY NOTE 1.875% 02/28/2027 DD 02/28/22			11,199,000.000	10,440,005.24	
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			315,000.000	301,944.73	
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			1,000,000.000	939,609.38	
U S TREASURY NOTE 2.375% 03/31/2029 DD 03/31/22			175,000.000	163,228.52	
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19			930,000.000	867,043.36	
U S TREASURY NOTE 2.500% 03/31/2027 DD 03/31/22			4,448,000.000	4,244,365.00	
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			3,285,000.000	3,111,895.90	
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22			7,791,000.000	7,462,621.50	
U S TREASURY NOTE 2.750% 04/30/2027 DD 04/30/22			4,681,000.000	4,507,108.15	
U S TREASURY NOTE 2.750% 07/31/2027 DD 07/31/22			887,000.000	853,356.37	
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22			4,530,000.000	4,258,907.81	
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22			3,405,000.000	3,237,410.16	
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22			10,572,000.000	10,331,239.19	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18			75,000.000	73,054.69	
U S TREASURY NOTE 3.250% 06/30/2027 DD 06/30/22			1,549,000.000	1,520,803.36	
U S TREASURY NOTE 3.500% 01/31/2028 DD 01/31/23			6,273,000.000	6,234,773.91	
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23			18,206,000.000	18,220,223.44	
U S TREASURY NOTE 3.625% 03/31/2028 DD 03/31/23			8,915,000.000	8,921,268.32	
U S TREASURY NOTE 3.625% 03/31/2030 DD 03/31/23			290,000.000	291,132.81	
U S TREASURY NOTE 3.875% 01/15/2026 DD 01/15/23			1,335,000.000	1,334,478.52	
U S TREASURY NOTE 3.875% 03/31/2025 DD 03/31/23			11,375,000.000	11,334,565.40	
U S TREASURY NOTE 3.875% 09/30/2029 DD 09/30/22			140,000.000	142,160.16	
U S TREASURY NOTE 3.875% 11/30/2027 DD 11/30/22			2,475,000.000	2,498,396.47	
U S TREASURY NOTE 3.875% 12/31/2027 DD 12/31/22			5,257,000.000	5,307,311.12	
U S TREASURY NOTE 4.000% 02/28/2030 DD 02/28/23			16,815,000.000	17,245,884.38	
U S TREASURY NOTE 4.000% 02/29/2028 DD 02/28/23			16,115,000.000	16,390,717.66	
U S TREASURY NOTE 4.000% 10/31/2029 DD 10/31/22			480,000.000	491,175.00	
U S TREASURY NOTE 4.125% 09/30/2027 DD 09/30/22			5,655,000.000	5,755,729.69	
U S TREASURY NOTE 4.125% 10/31/2027 DD 10/31/22			9,320,000.000	9,490,017.21	
U S TREASURY NOTE 4.500% 11/15/2025 DD 11/15/22			545,000.000	552,621.49	
U S TREASURY NOTE 4.625% 02/28/2025 DD 02/28/23			6,941,000.000	7,004,987.35	
U S TREASURY NOTE 4.625% 03/15/2026 DD 03/15/23			2,574,000.000	2,630,708.44	
U.S.I. 11/22 INCREMENTAL TL 0.000% 11/22/2029 DD 11/22/22			994,027.570	989,236.36	
UBER 2/23 TLB 0.000% 02/28/2030 DD 02/22/23			967,575.000	964,856.12	
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			4,807,000.000	4,380,378.75	
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	1,008,472.50	
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			864,000.000	885,798.72	
UBS AG REGS 5.125% 05/15/2024			4,544,000.000	4,402,000.00	
UBS GROUP AG 144A VAR RT 01/12/2027 DD 01/12/23			2,877,000.000	2,848,758.16	
UBS GROUP AG 144A VAR RT 05/12/2026 DD 05/12/22			888,000.000	855,947.54	
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			2,357,064.310	2,286,256.68	
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13			238,812.400	238,326.60	
UGI ENERGY 2/23 TLB 0.000% 02/22/2030 DD 02/09/23			390,022.500	384,823.50	
ULTIMATE SOFTWARE 11/21 2ND LIEN TL			1,471,000.000	1,405,540.50	
ULTIMATE SOFTWARE 12/21 COV-LI 0.000% 05/04/2026 DD 11/15/21			1,620,175.630	1,576,382.28	
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19			1,035,445.000	1,017,200.46	
UNICREDIT SPA 144A 7.830% 12/04/2023 DD 12/04/18			2,453,000.000	2,465,471.05	
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			185,000.000	152,790.10	
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21			1,033,654.760	1,024,610.28	
UNITED AIR LINES/UNITED MILEAG 0.000% 06/21/2027 DD 06/23/20			860,301.060	891,598.82	
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			3,302,000.000	3,162,611.69	
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,265,000.000	1,146,453.69	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UNITED ELECTRIC SECURITIZ 144A 5.109% 06/01/2033 DD 12/14/22			235,000.000	236,905.26	
UNITED KINGDOM GILT REGS 0.125% 01/31/2024			515,000.000	617,350.21	
UNITED KINGDOM GILT REGS 0.250% 01/31/2025			360,000.000	416,349.32	
UNITED KINGDOM GILT REGS 4.250% 12/07/2027			830,000.000	1,062,621.87	
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,060,000.000	935,450.00	
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	1,069,250.70	
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			990,000.000	946,687.50	
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			401,000.000	397,092.26	
UNITED SITE 12/21 COV-LITE T 0.000% 12/15/2028 DD 10/27/21			1,117,221.590	936,656.24	
UNIV OF CALIFORNIA CA RGTS MED 3.706% 05/15/2120 DD 03/05/20			275,000.000	186,395.74	
UNIV OF CALIFORNIA CA RGTS MED 4.563% 05/15/2053 DD 05/11/22			360,000.000	330,094.48	
UNIV OF TEXAS TX UNIV REVENUES 2.439% 08/15/2049 DD 05/29/20			1,335,000.000	897,080.89	
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			2,060,358.740	1,953,302.50	
UNIVISION 3/17 C5 COV-LITE TL			163,710.500	163,476.40	
UNIVISION 6/22 TLB 0.000% 06/08/2029 DD 06/07/22			588,552.500	582,666.98	
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			752,631.800	747,822.48	
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			865,000.000	726,600.00	
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			1,948,000.000	1,909,040.00	
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22			1,341,000.000	1,267,835.04	
UPSTART SECURITIZATIO 2 A 144A 0.910% 06/20/2031 DD 05/11/21			309,429.230	306,677.79	
UPSTART SECURITIZATIO 5 A 144A 1.310% 11/20/2031 DD 11/23/21			1,621,708.850	1,578,568.96	
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			870,000.000	904,586.31	
US BANCORP VAR RT 02/01/2029 DD 02/01/23			5,184,000.000	5,055,738.14	
US BANCORP VAR RT 07/22/2028 DD 07/22/22			2,066,000.000	2,011,498.05	
US BANCORP VAR RT 12/31/2049 DD 10/26/21			676,000.000	523,027.96	
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,091,000.000	983,895.36	
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			2,067,000.000	1,909,391.25	
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			965,000.000	973,699.49	
US OUTPATIENT/US RADIOLOGY COV-LT TL			814,687.500	763,362.19	
US SILICA 3/23 TLB 0.000% 03/15/2030 DD 03/02/23			443,000.000	430,077.69	
US TREAS-CPI INFLAT 0.125% 04/15/2025 DD 04/15/20			10,073,990.993	9,763,999.38	
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			12,836,158.712	12,525,115.87	
US TREAS-CPI INFLAT 0.500% 04/15/2024 DD 04/15/19			11,384,640.005	11,205,272.61	
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			436,000.000	423,675.62	
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			315,000.000	300,825.00	
USAA AUTO OWNER TRUS A A3 144A 4.860% 11/16/2026 DD 10/11/22			1,962,000.000	1,959,969.72	
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			1,409,000.000	1,380,686.72	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UTAH ACQUISITION SUB INC 3.950% 06/15/2026 DD 12/15/16			325,000.000	309,112.55	
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			758,596.350	714,028.81	
VANTAGE SPECIALTY 3/23 COV-LIT 0.000% 10/26/2026 DD 02/22/23			807,738.800	774,419.58	
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22			770,000.000	797,173.79	
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			304,345.756	281,557.99	
VEEAM SOFTWARE 2/20 TLB			640,900.550	633,421.24	
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	1,761,606.00	
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			1,670,000.000	1,404,386.50	
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,078,000.000	2,704,269.24	
VENTURE GLOBAL CALCASIEU 144A 6.250% 01/15/2030 DD 01/13/23			317,000.000	319,377.50	
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			1,208,313.250	1,101,756.21	
VERIZON COMMUNICATIONS INC 2.355% 03/15/2032 DD 03/15/22			185,000.000	151,694.66	
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			2,369,000.000	2,016,845.43	
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			218,000.000	215,338.81	
VERIZON COMMUNICATIONS INC 5.050% 03/15/2034 DD 03/17/14			220,000.000	220,659.92	
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			185,000.000	195,634.52	
VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13			385,000.000	421,264.93	
VERIZON MASTER TRUST 1 A 0.500% 05/20/2027 DD 05/25/21			2,381,000.000	2,263,156.45	
VERIZON MASTER TRUST 1 A VAR RT 01/20/2027 DD 01/25/22			1,945,000.000	1,918,495.09	
VERIZON MASTER TRUST 1 A VAR RT 01/22/2029 DD 01/26/23			2,524,000.000	2,500,272.40	
VERIZON MASTER TRUST 3 A VAR RT 05/20/2027 DD 05/25/22			770,000.000	758,467.48	
VERIZON MASTER TRUST 5 A1A VAR RT 07/20/2027 DD 08/11/22			1,131,000.000	1,115,511.18	
VERIZON MASTER TRUST 6 A VAR RT 01/22/2029 DD 08/11/22			1,171,000.000	1,139,944.14	
VERIZON MASTER TRUST 7 A1A VAR RT 11/22/2027 DD 11/23/22			4,510,000.000	4,536,099.54	
VERIZON OWNER TRUST 2019-C C B 2.060% 04/22/2024 DD 10/08/19			420,472.200	419,655.72	
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			95,690.840	95,515.15	
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			3,123,000.000	3,123,000.00	
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			1,501,753.410	1,498,314.39	
VERTIV 3/21 COV-LITE TLB			639,514.100	625,284.91	
VERUS SECURITIZAT INV1 A1 144A VAR RT 08/25/2067 DD 08/01/22			645,553.254	631,706.72	
VERUS SECURITIZATIO R2 A1 144A VAR RT 02/25/2064 DD 03/01/21			284,830.696	244,885.73	
VERUS SECURITIZATIO R3 A1 144A VAR RT 04/25/2064 DD 05/01/21			680,531.250	607,188.70	
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			155,822.330	147,908.32	
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2066 DD 02/01/21			890,737.300	744,004.36	
VERUS SECURITIZATION 3 A1 144A VAR RT 06/25/2066 DD 06/01/21			1,114,464.130	933,507.92	
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			579,672.951	534,132.92	
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20			576,378.850	526,881.33	
VERUS SECURITIZATION 8 A3 144A VAR RT 09/25/2067 DD 10/01/22			344,022.530	335,980.72	
VIALTO PARTNERS 4/22 TL 0.000% 04/29/2029 DD 04/08/22			356,210.000	314,355.33	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			4,650,000.000	4,405,469.99	
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			1,771,000.000	1,634,925.71	
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			1,685,000.000	1,488,337.48	
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			147,000.000	137,153.38	
VICI PROPERTIES LP / VICI 144A 4.500% 09/01/2026 DD 03/01/22			1,053,000.000	991,327.50	
VICI PROPERTIES LP / VICI 144A 4.625% 06/15/2025 DD 12/15/21			2,743,000.000	2,651,971.35	
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			545,000.000	496,764.48	
VICI PROPERTIES LP / VICI 144A 5.625% 05/01/2024 DD 11/01/21			3,231,000.000	3,202,744.91	
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22			531,000.000	521,377.40	
VICI PROPERTIES LP 5.125% 05/15/2032 DD 04/29/22			460,000.000	433,384.40	
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			877,000.000	746,779.58	
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,306,000.000	2,217,728.24	
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	962,360.00	
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			3,856,000.000	3,187,099.68	
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			273,000.000	254,229.20	
VIRGINIA ELECTRIC AND POWER CO 5.000% 04/01/2033 DD 03/30/23			475,000.000	478,309.91	
VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23			240,000.000	243,650.99	
VIRTU 1/22 COV-LITE TLB 0.000% 01/13/2029 DD 01/04/22			1,188,990.000	1,143,285.22	
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			871,665.090	866,112.58	
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			6,222,000.000	6,005,785.81	
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21			331,000.000	292,985.48	
VISTRA OPERATIONS CO LLC 144A 4.875% 05/13/2024 DD 05/13/22			2,117,000.000	2,085,897.71	
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			229,000.000	216,519.50	
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,635,000.000	1,587,370.29	
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,786,000.000	1,733,334.95	
VITAL ENERGY INC 9.500% 01/15/2025 DD 01/24/20			2,951,000.000	2,971,716.02	
VITERRA FINANCE BV 144A 2.000% 04/21/2026 DD 04/21/21			4,473,000.000	3,977,657.52	
VITERRA FINANCE BV 144A 4.900% 04/21/2027 DD 04/21/22			2,099,000.000	2,019,400.13	
VITERRA FINANCE BV 144A 5.250% 04/21/2032 DD 04/21/22			270,000.000	244,223.81	
VIVID SEATS 2/22 COV-LITE TL 0.000% 02/03/2029 DD 01/20/22			620,148.330	608,781.02	
VIVINT/APX 7/21 COV-LITE TLB 0.000% 07/10/2028 DD 06/24/21			122,343.050	121,556.39	
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			2,116,566.750	2,088,839.90	
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	724,693.66	
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			5,914,000.000	5,031,512.92	
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	2,209,913.16	
VMWARE INC 2.200% 08/15/2031 DD 08/02/21			315,000.000	248,695.76	
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	599,062.50	
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			561,450.000	552,326.44	
VOLKSWAGEN AUTO LEASE TRU A A3 3.440% 07/21/2025 DD 06/14/22			705,000.000	690,951.25	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VOLKSWAGEN AUTO LEASE TRU A A4 3.650% 01/20/2027 DD 06/14/22			947,000.000	921,605.72	
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			394,137.720	389,688.18	
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			5,783,000.000	5,626,376.12	
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			521,636.870	479,013.19	
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			639,061.881	597,561.01	
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			577,122.990	541,626.06	
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			694,228.417	637,336.81	
VORNADO REALTY LP 2.150% 06/01/2026 DD 05/24/21			928,000.000	742,933.61	
VORNADO REALTY LP 3.500% 01/15/2025 DD 12/27/17			500,000.000	451,736.47	
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	779,846.00	
VULCAN MATERIALS CO 5.800% 03/01/2026 DD 03/03/23			2,418,000.000	2,440,145.16	
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,109,000.000	2,522,456.06	
WALKER & DUNLOP 12/22 INCREMEN 0.000% 12/17/2029 DD 12/19/22			805,000.000	792,925.00	
WALT DISNEY CO/THE 7.750% 12/01/2045 DD 06/01/19			70,000.000	91,824.13	
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/20/2028 DD 01/11/21			2,805,000.000	2,769,628.95	
WARNERMEDIA HOLDINGS INC 144A 3.428% 03/15/2024 DD 03/15/22			3,155,000.000	3,082,446.73	
WARNERMEDIA HOLDINGS INC 144A 3.638% 03/15/2025 DD 03/15/22			3,582,000.000	3,458,199.99	
WARNERMEDIA HOLDINGS INC 144A 3.788% 03/15/2025 DD 03/15/22			1,788,000.000	1,730,345.31	
WARNERMEDIA HOLDINGS INC 144A VAR RT 03/15/2024 DD 03/15/22			789,000.000	791,615.92	
WARNERMEDIA HOLDINGS INC 6.412% 03/15/2026 DD 03/10/23			1,523,000.000	1,530,277.89	
WASTE MANAGEMENT INC 3.125% 03/01/2025 DD 02/26/15			1,000,000.000	972,938.20	
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,823,000.000	2,596,207.24	
WATERFALL EAGLE FUND LLC			409,551,713.154	419,299,043.93	
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			944,000.000	893,870.05	
WEATHERFORD INTERNATIONAL 144A 11.000% 12/01/2024 DD 12/13/19			587,000.000	602,302.57	
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			292,950.000	166,615.31	
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			137,000.000	128,793.19	
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22			260,000.000	225,196.50	
WELLS FARGO & CO VAR RT 04/30/2026 DD 04/30/20			2,490,000.000	2,332,243.19	
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20			345,000.000	256,109.34	
WELLS FARGO & CO VAR RT 07/25/2028 DD 07/25/22			2,974,000.000	2,934,370.27	
WELLS FARGO & CO VAR RT 08/15/2026 DD 08/15/22			3,427,000.000	3,361,756.33	
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19			185,000.000	160,573.33	
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	807,249.12	
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,070,247.34	
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	264,697.85	
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	5,197,759.91	
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			2,659,000.000	2,702,953.27	
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,913,000.000	2,991,068.40	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WEST CORP/INTRADO 1/23 TLB 0.000% 01/31/2030 DD 01/17/23			379,000.000	373,474.18	
WESTERN AUSTRALIAN TREASURY CO 1.500% 10/22/2030			1,760,000.000	1,005,081.15	
WESTERN DENTAL 8/21 DELAYED TL 0.000% 08/18/2028 DD 07/28/21			35,518.220	32,659.00	
WESTERN DENTAL 8/21 TLB 0.000% 08/18/2028 DD 07/28/21			347,673.100	319,685.41	
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,543,000.000	1,456,592.00	
WESTERN MIDSTREAM OPERATING LP 4.650% 07/01/2026 DD 07/12/16			204,000.000	197,178.24	
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	720,632.55	
WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23			546,000.000	552,115.20	
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2025 DD 01/13/20			1,423,000.000	1,359,384.79	
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			1,450,000.000	1,321,704.00	
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			1,450,000.000	1,430,677.34	
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21			1,029,796.250	1,023,123.17	
WESTLAKE AUTOMOBIL 1A A2A 144A 5.510% 06/15/2026 DD 01/20/23			3,355,000.000	3,352,767.92	
WESTLAKE AUTOMOBIL 2A A2A 144A 0.320% 04/15/2025 DD 06/16/21			814,683.930	809,229.95	
WESTLAKE AUTOMOBIL 2A A2A 144A 3.360% 08/15/2025 DD 06/15/22			841,262.990	832,825.88	
WESTLAKE AUTOMOBIL 2A A2A 144A 5.870% 07/15/2026 DD 03/15/23			5,535,000.000	5,544,273.90	
WESTLAKE AUTOMOBILE 1A A3 144A 5.210% 01/18/2028 DD 01/20/23			966,000.000	964,304.09	
WESTLAKE AUTOMOBILE 1A B 144A 5.410% 01/18/2028 DD 01/20/23			179,000.000	178,545.49	
WESTLAKE AUTOMOBILE 2A B 144A 6.140% 03/15/2028 DD 03/15/23			1,425,000.000	1,438,506.44	
WESTLAKE AUTOMOBILE 2A C 144A 0.890% 07/15/2026 DD 06/16/21			2,090,000.000	1,984,197.51	
WESTLAKE AUTOMOBILE 2A C 144A 4.850% 09/15/2027 DD 06/15/22			955,000.000	940,645.97	
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			68,645.640	68,563.79	
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			419,497.530	411,706.16	
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,338,107.56	
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,153,856.22	
WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21			1,014,162.500	1,002,053.40	
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			2,500,000.000	2,168,646.35	
WIDOPENWEST 12/21 COV-LITE TL 0.000% 12/20/2028 DD 12/01/21			833,450.000	817,647.79	
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21			445,000.000	373,186.23	
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			456,000.000	437,178.28	
WILLIAMS COS INC/THE 5.400% 03/02/2026 DD 03/02/23			2,294,000.000	2,335,404.89	
WILLIAMS COS INC/THE 5.650% 03/15/2033 DD 03/02/23			795,000.000	820,426.05	
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19			120,000.000	89,623.60	
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			941,595.660	889,958.55	
WIND RIVER 2013-1 1A A1RR 144A VAR RT 07/20/2030 DD 06/14/21			1,163,467.860	1,153,569.72	
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			1,755,000.000	1,458,843.75	
WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21			829,000.000	673,620.53	
WORLD OMNI AUTO RECEIVABL A A3 4.830% 05/15/2028 DD 02/15/23			1,560,000.000	1,564,458.17	
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			282,297.580	274,798.07	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			171,259.620	170,512.53	
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	820,812.82	
WORLD OMNI AUTOMOBILE LEA B A3 0.450% 02/15/2024 DD 10/14/20			34,333.990	34,276.01	
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20			79,054.779	78,737.91	
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			167,000.000	164,958.24	
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	625,759.24	
WORLD WIDE TECHNOLOGY 2/23 COV 0.000% 03/01/2030 DD 02/21/23			1,602,000.000	1,593,990.00	
WORLDSTRIDES / LAKELAND TOURS			496,636.080	317,847.09	
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20			418,044.000	367,878.72	
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			638,912.500	617,547.26	
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,583,471.620	1,567,636.90	
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			2,226,000.000	2,145,663.66	
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			3,343,000.000	2,833,192.50	
WR GRACE HOLDINGS LLC 144A 7.375% 03/01/2031 DD 02/17/23			760,000.000	762,872.80	
WRIGHT EXPRESS 4/21 COV-LITE T 0.000% 03/31/2028 DD 03/15/21			866,320.000	859,285.48	
WYNDHAM DESTINATIONS 12/22 INC 0.000% 12/05/2029 DD 12/05/22			615,000.000	612,693.75	
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			821,300.000	813,497.65	
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,440,807.64	
WYNDHAM HOTELS 5/18 COV-LITE TLB			1,937,404.000	1,937,785.30	
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			949,000.000	931,206.25	
XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21			1,626,314.200	1,307,150.04	
XPO LOGISTICS 2/18 COV-LITE 0.000% 02/24/2025 DD 02/15/18			5,877,459.570	5,861,296.55	
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			1,722,269.500	1,710,075.83	
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,222,000.000	2,122,876.58	
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			1,965,000.000	1,725,270.00	
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			1,472,000.000	1,368,960.00	
YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22			1,465,000.000	1,418,163.95	
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20			886,793.200	718,000.98	
ZAYO 4/22 INCREMENTAL TLB 0.000% 03/09/2027 DD 04/26/22			742,500.000	583,233.75	
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			724,000.000	550,240.00	
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21			769,341.390	765,017.69	
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	839,433.43	
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,764,952.93	
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,749,000.000	1,491,022.50	
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			2,638,000.000	2,283,782.55	
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			1,491,574.950	1,482,013.96	
TOTAL FIXED INCOME SECURITIES			191,055,640,715.0..	4,429,710,945.86	
FUTURES CONTRACTS					
E-MINI RUSS 2000 FUTURE (CME) EXP JUN 23			167.000	365,816.09	

Asset Detail

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US 10 YR TREAS NTS FUT (CBT) EXP JUN 23			-64.000	54,718.81	
US 10YR ULTRA FUTURE (CBT) EXP JUN 23			25.000	19,140.63	
US 2YR NOTE FUTURE (CBT) EXP JUN 23			4,043.000	6,858,937.31	
US 5YR NOTE FUTURE (CBT) EXP JUN 23			-1,672.000	-3,638,399.50	
US LONG BOND FUTURE (CBT) EXP JUN 23			-28.000	56,211.50	
US ULTRA BOND FUT (CBT) EXP JUN 23			-11.000	-19,250.00	
TOTAL FUTURES CONTRACTS			2,460.000	3,697,174.84	
NATURAL RESOURCES					
BTG PACTUAL BRAZIL TIMBERLAND IB LP			36,651,826.400	36,651,826.40	
KAYNE ANDERSON ENER FD VII LP			57,147,294.000	57,147,294.00	
TAURUS MINING FINANCE FD LLC			5,043,453.340	5,043,453.34	
TOTAL NATURAL RESOURCES			98,842,573.740	98,842,573.74	
PREFERRED SECURITIES					
AON CORP 8.205% 01/01/2027 DD 01/01/09			1,695,000.000	1,705,862.80	
BROOKFIELD PROPERTY PREFERRED PFD 6.250% NON-CUMULATIVE			703.000	11,388.60	
CIA ENERGETICA DE MINAS GERAIS			2,932,800.000	6,634,626.68	
CIA PARANAENSE DE ENERGIA			5,803,500.000	7,932,203.52	
ITAU UNIBANCO HOLDING SA			517,400.000	2,535,849.31	
META MATLS CONTRA PFD			1,195.000	0.00	
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00	
PETROLEO BRASILEIRO SA			482,800.000	2,228,197.81	
PORSCHE AUTOMOBIL HOLDING SE			134,693.000	7,744,165.15	
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.000	10,676.76	
STIFEL FINANCIAL CORP PFD 4.500%			36,525.000	594,261.75	
TOTAL PREFERRED SECURITIES			11,629,777.000	29,397,232.38	
PRIVATE EQUITY					
ADAMS STREET SPC II A1			200,102,926.000	200,102,926.00	
ADAMS STREET SPC II B1			197,932,369.000	197,932,369.00	
AMERRA AGRI FUND II			32,485,765.790	32,485,765.79	
AMERRA-KRS AGRI HOLDING CO LP			63,024,452.540	63,024,452.54	
ARCANO FUND LP			17,389,554.790	17,389,554.79	
ARES SPECIAL SIT IV LP			28,686,932.010	28,686,932.01	
BARINGS RE EUR VAL ADD I SCSP			51,094,842.890	55,511,992.06	
BAY HILLS EMERGING PARTNERS I LP			5,474,509.310	5,474,509.31	
BAY HILLS EMERGING PARTNERS II LP			99,549,553.000	99,549,553.00	
BAY HILLS EMERGING PARTNERS III LP			90,272,174.180	90,272,174.18	
BAY HILLS EMERGING PTNRS II-B LP			66,407,222.970	66,407,222.97	
BDCM OPPORTUNITY FD IV LP			95,454,833.000	95,454,833.00	
BLACKSTONE CAP PARTNERS VI LP			40,222,160.290	40,222,160.29	

Asset Detail

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BLACKSTONE CAPITAL V LP			197,762.960	197,762.96	
BLUE TORCH CREDIT OPP FD I LP			196,545,491.000	196,545,491.00	
BSP COINVEST VEHICLE K LP			54,816,726.000	54,816,726.00	
BSP PRIVATE CREDIT FUND			135,042,161.000	135,042,161.00	
CERBERUS KRS LEVERED LOAN OPP			259,743,449.000	259,743,449.00	
CM GROWTH CAPITAL PARTNERS LP			7,195,118.000	7,195,118.00	
COLUMBIA CAP EQUITY PTRS IV			3,538,899.990	3,538,899.99	
CRESTVIEW CAPITAL PARTNERS II LP			32,567,560.000	32,567,560.00	
CRESTVIEW PARTNERS III LP			50,789,069.000	50,789,069.00	
CS ADJ INVEST PTNS PARALLEL LP			99,825,634.350	99,825,634.35	
CVC CAPITAL PARTNERS VI LP			37,095,014.030	40,301,877.99	
DAG VENTURE II			2,139,788.520	2,139,788.52	
DAG VENTURES III LP			406,277.650	406,277.65	
DAG VENTURES IV LP			23,465,969.940	23,465,969.94	
DAG VENTURES V LP			84,718.100	84,718.10	
DANIEL BOONE LLC			136,910,205.510	136,910,205.51	
DCM VI LP			4,515,432.000	4,515,432.00	
GREEN EQUITY INVESTORS V LP			1,731,678.000	1,731,678.00	
GREEN EQUITY INVESTORS VI LP			63,288,953.420	63,288,953.42	
GREEN EQUITY INVESTORS VII LP			60,957,950.510	60,957,950.51	
H&F SPOCK 1 LP			14,260,441.000	14,260,441.00	
HARVEST PARTNERS VI LP			8,210,809.420	8,210,809.42	
HARVEST PARTNERS VII LP			60,446,402.000	60,446,402.00	
HIG BIOVENTURES II			14,605,510.450	14,605,510.45	
HIG CAPITAL PARTNERS V L P			14,794,510.100	14,794,510.10	
HIG VENTURE PARTNERS II LP			3,657,440.630	3,657,440.63	
HORSLEY BRIDGE INTERNATIONAL V			110,563,980.000	110,563,980.00	
INSTITUTIONAL VENTURE PARTNERS XII LP			384,449.000	384,449.00	
KEYHAVEN CAPITAL PARTNERS III GP LP			10,805,331.230	11,739,452.11	
KEYHAVEN CAPITAL PARTNERS IV			17,972,725.620	19,526,467.75	
KEYHAVEN IV CO-INVEST LP			5,834,794.670	6,339,212.66	
LEVINE LEICHTMAN CAP PTNRS VI LP			86,492,665.360	86,492,665.36	
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			33,335,855.380	33,335,855.38	
MARATHON BLUEGRASS LP			670,082,866.960	670,082,866.96	
MATLIN PATTERSON GLOB PTRS III			116,633.000	116,633.00	
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			964,132.000	964,132.00	
MERIT MEZZANINE FUND IV LP			444,896.710	444,896.71	
MESA WEST CORE LENDING FUND LP			104,567,614.000	104,567,614.00	
MHR INSTITUTIONAL PARTNERS III			768,663.000	768,663.00	

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MIDDLEGROUND PARTNERS II LP			54,626,163.000	54,626,163.00	
MILL ROAD CAPITAL I LP			3,167,428.084	3,167,428.08	
NEW MOUNTAIN PTNRS III LP			1,742,132.000	1,742,132.00	
NEW MOUNTAIN PTNRS IV LP			16,808,607.000	16,808,607.00	
NEW STATE CP FUND III LP			5,430,697.000	5,430,697.00	
OAK HILL CAP PT II			189,884.320	189,884.32	
OAK HILL III			21,389.390	21,389.39	
OBERLAND CAP HEALTHCARE LP			8,286,015.000	8,286,015.00	
OCM OPP FUND VIIB (CAYMAN) LTD			2,884.230	2,884.23	
RIVERSIDE CAPITAL APPREC FUND VI LP			15,444,806.000	15,444,806.00	
SECONDARY OPP FUND III LP			25,450,409.230	25,450,409.23	
STRATEGIC VAL SPEC SIT FD V LP			52,992,047.000	52,992,047.00	
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			77,052,734.010	77,052,734.01	
SUN CAPITAL PARTNERS IV LP			122,411.000	122,411.00	
TPF II LP			92,305.000	92,305.00	
TRITON FUND IV LP			26,763,965.820	29,077,710.67	
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			6,461,094.280	6,461,094.28	
VANTAGEPOINT VENTURE PART IV-Q			65,129.000	65,129.00	
VISTA EQUITY PARTNERS FUND III			3,797,246.000	3,797,246.00	
VISTA EQUITY PARTNERS FUND IV LP			34,714,808.000	34,714,808.00	
VISTA EQUITY PTNRS FD VI LP			66,799,729.000	66,799,729.00	
WARBURG PINCUS PE IX LP			23,748.000	23,748.00	
WARBURG PINCUS PRIVATE EQUITY X LP			845,046.460	845,046.46	
WAYZATA OPPORTUNITIES FUND III			7,692,561.000	7,692,561.00	
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			189,724,903.550	189,724,903.55	
TOTAL PRIVATE EQUITY			3,915,583,018.654	3,928,513,057.63	
REAL ESTATE					
BARINGS EURO REAL ESTATE II			41,194,019.100	44,755,242.05	
DIVCOWEST FUND IV REIT LLC			1,690,984.310	1,690,984.31	
FUNDAMENTAL PARTNERS III			89,733,938.000	89,733,938.00	
GREENFIELD ACQUI PTNRS VI LP			64,766.000	64,766.00	
GREENFIELD ACQUI RTNRS VII LP			3,502,800.000	3,502,800.00	
HARRISON STREET CORE PROPERTY FUND LP			381,558,952.000	381,558,952.00	
IFM US INFRA DEBT FUND			99,148,752.520	99,148,752.52	
LUBERT-ADLER RE FD VII LP			27,386,502.180	27,386,502.18	
LUBERT-ADLER RE FUND VII-B LP			14,362,536.400	14,362,536.40	
MESA WEST FUND IV			25,146,207.000	25,146,207.00	
MIDDLEGROUND PARTNERS I LP			121,284,195.000	121,284,195.00	
MIDDLEGROUND PARTNERS II-X LP			25,637,980.000	25,637,980.00	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PATRON CAPITAL V LP			24,103,447.000	26,187,190.00	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			450,222,613.000	450,222,613.00	
RUBENSTEIN PROPERTIES FUND II LP			17,218,019.040	17,218,019.04	
STOCKBRIDGE FUND LP			177,461,301.070	177,461,301.07	
WALTON STREET RE FD VII-Q LP			13,173,118.090	13,173,118.09	
WALTON STREET REAL ESTATE FUND VI LP			17,063,405.000	17,063,405.00	
TOTAL REAL ESTATE			1,537,253,535.710	1,542,898,501.66	
Grand Total			198,375,328,688.0..	22,027,579,818.80	