

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
ARROWMARK FUND I			884,220,791.840	884,220,791.84
BLACKSTONE STRAT OPP			459,031.580	459,031.58
ELDA RIVER OPP FUND II LLC			209,878.260	209,878.26
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,693,946.430	1,693,946.43
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00
PINE RIVER FUND LTD			81,558.580	81,558.58
TOTAL ALTERNATIVE INVESTMENTS			886,665,207.690	886,665,206.69
CASH & CASH EQUIVALENTS				
BLACKROCK MONEY MARKET FD B			95.900	95.90
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97			1,059,782,826.330	1,059,782,826.33
SECURITIES LENDING POOL			0.000	0.00
SWAP COLLATERAL WITH BARCLAYS			-160,030.000	-160,030.00
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00
SWAP COLLATERAL WITH CITIBANK			40,000.000	40,000.00
SWAP COLLATERAL WITH GOLDMAN			20,000.000	20,000.00
SWAP COLLATERAL WITH JP MORGAN			50,000.000	50,000.00
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00
SWAP COLLATERAL WITH WELLS FARGO			-110,481.110	-110,481.11
TBA COLLATERAL - CITI			-75,890.000	-75,890.00
TBA COLLATERAL WITH MORGAN STANLEY			75,890.000	75,890.00
U S TREASURY BILL 0.000% 04/11/2024 DD 10/12/23			1,115,000.000	1,092,002.19
TOTAL CASH & CASH EQUIVALENTS			1,060,757,411.120	1,060,734,413.31
CONVERTIBLE OR EXCHANGEABLE SECURITIES				
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			535,000.000	591,948.40
AIRBNB INC 0.000% 03/15/2026 DD 03/08/21			834,000.000	775,556.05
AKAMAI TECHNOLOGIES INC 0.125% 05/01/2025 DD 05/21/18			452,000.000	533,134.00
AKAMAI TECHNOLOGIES INC 0.375% 09/01/2027 DD 08/16/19			2,041,000.000	2,148,152.50
AKAMAI TECHNOLOGIES INC 144A 1.125% 02/15/2029 DD 08/18/23			411,000.000	421,480.50
ALNYLAM PHARMACEUTICALS INC 1.000% 09/15/2027 DD 09/15/22			1,498,000.000	1,407,933.42
ALTAIR ENGINEERING INC 1.750% 06/15/2027 DD 06/14/22			964,000.000	1,262,840.00
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,445,000.000	1,674,755.00
AMERICAN WATER CAPITAL CO 144A 3.625% 06/15/2026 DD 06/29/23			885,000.000	864,202.50
AMPHASTAR PHARMACEUTICALS 144A 2.000% 03/15/2029 DD 09/15/23			592,000.000	592,480.35
AXON ENTERPRISE INC 0.500% 12/15/2027 DD 12/09/22			342,000.000	496,943.08
BARCLAYS BANK PLC 1.000% 02/16/2029 DD 02/16/24			586,000.000	631,116.14
BENTLEY SYSTEMS INC 0.125% 01/15/2026 DD 01/26/21			864,000.000	867,057.04
BENTLEY SYSTEMS INC 0.375% 07/01/2027 DD 06/28/21			1,018,000.000	912,977.86
BIOMARIN PHARMACEUTICAL INC 1.250% 05/15/2027 DD 05/14/20			671,000.000	661,807.30



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BLACKLINE INC 0.000% 03/15/2026 DD 03/15/21			689,000.000	623,417.78
BLACKLINE INC 0.125% 08/01/2024 DD 08/13/19			1,546,000.000	1,576,461.32
BLOCK INC 0.125% 03/01/2025 DD 03/05/20			974,000.000	995,915.00
BOX INC 0.000% 01/15/2026 DD 01/14/21			1,381,000.000	1,654,438.00
BURLINGTON STORES INC 2.250% 04/15/2025 DD 04/16/20			643,000.000	751,924.20
CARNIVAL CORP 5.750% 12/01/2027 DD 11/18/22			640,000.000	963,200.00
CENTERPOINT ENERGY INC 144A 4.250% 08/15/2026 DD 08/04/23			1,235,000.000	1,223,267.50
CHEESECAKE FACTORY INC/THE 0.375% 06/15/2026 DD 06/15/21			1,164,000.000	1,035,895.11
CHEFS' WAREHOUSE INC/THE 2.375% 12/15/2028 DD 12/13/22			309,000.000	338,200.50
CLOUDFLARE INC 0.000% 08/15/2026 DD 08/13/21			145,000.000	135,720.00
CONMED CORP 2.250% 06/15/2027 DD 06/06/22			1,328,000.000	1,213,526.40
CSG SYSTEMS INTERNATIONAL 144A 3.875% 09/15/2028 DD 09/11/23			455,000.000	447,763.94
CYBERARK SOFTWARE LTD 0.000% 11/15/2024 DD 11/18/19			543,000.000	925,041.12
DATADOG INC 0.125% 06/15/2025 DD 06/02/20			627,000.000	883,443.00
DAYFORCE INC 0.250% 03/15/2026 DD 03/05/21			1,119,000.000	1,023,885.00
DEXCOM INC 0.250% 11/15/2025 DD 05/14/20			1,243,000.000	1,364,355.41
DEXCOM INC 144A 0.375% 05/15/2028 DD 05/05/23			1,022,000.000	1,094,720.96
DIGITALOCEAN HOLDINGS INC 0.000% 12/01/2026 DD 11/18/21			2,582,000.000	2,163,974.20
DRAFTKINGS HOLDINGS INC 0.000% 03/15/2028 DD 03/18/21			381,000.000	328,612.50
DROPBOX INC 0.000% 03/01/2026 DD 02/26/21			750,000.000	711,000.00
DROPBOX INC 0.000% 03/01/2028 DD 02/26/21			930,000.000	867,806.26
ENPHASE ENERGY INC 0.000% 03/01/2028 DD 03/01/21			1,418,000.000	1,216,785.80
ENVESTNET INC 2.625% 12/01/2027 DD 11/17/22			1,665,000.000	1,759,072.50
ETSY INC 0.125% 10/01/2026 DD 09/23/19			1,503,000.000	1,588,671.00
EXACT SCIENCES CORP 0.375% 03/15/2027 DD 03/08/19			1,865,000.000	1,782,194.00
EXACT SCIENCES CORP 144A 2.000% 03/01/2030 DD 03/01/23			398,000.000	448,944.00
FIRSTENERGY CORP 144A 4.000% 05/01/2026 DD 05/04/23			784,000.000	779,296.00
FIVE9 INC 144A 1.000% 03/15/2029 DD 03/01/24			685,000.000	708,975.00
FORD MOTOR CO 0.000% 03/15/2026 DD 03/19/21			2,032,000.000	2,100,072.00
GLOBAL PAYMENTS INC 144A 1.500% 03/01/2031 DD 02/23/24			355,000.000	375,235.00
HALOZYME THERAPEUTICS INC 0.250% 03/01/2027 DD 03/01/21			566,000.000	500,823.75
HALOZYME THERAPEUTICS INC 1.000% 08/15/2028 DD 08/18/22			570,000.000	553,785.37
IMAX CORP 0.500% 04/01/2026 DD 03/19/21			1,415,000.000	1,314,252.00
INSULET CORP 0.375% 09/01/2026 DD 09/06/19			1,183,000.000	1,229,728.50
INTEGER HOLDINGS CORP 2.125% 02/15/2028 DD 02/03/23			643,000.000	927,849.00
INTERDIGITAL INC 3.500% 06/01/2027 DD 05/27/22			315,000.000	451,598.50
IONIS PHARMACEUTICALS INC 0.000% 04/01/2026 DD 04/12/21			973,000.000	957,840.61
IRONWOOD PHARMACEUTICALS INC 1.500% 06/15/2026 DD 08/12/19			555,000.000	562,339.47
ITRON INC 0.000% 03/15/2026 DD 03/12/21			1,151,000.000	1,153,157.55

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JAMF HOLDING CORP 0.125% 09/01/2026 DD 09/17/21			939,000.000	837,494.10	
JAZZ INVESTMENTS I LTD 2.000% 06/15/2026 DD 06/11/20			655,000.000	648,703.73	
LCI INDUSTRIES 1.125% 05/15/2026 DD 05/13/21			1,094,000.000	1,074,308.00	
LIBERTY BROADBAND CORP 144A 3.125% 03/31/2053 DD 02/28/23			2,060,000.000	1,949,378.00	
LIBERTY MEDIA CORP 144A 2.375% 09/30/2053 DD 09/14/23			590,000.000	685,875.00	
LIBERTY MEDIA CORP 3.750% 03/15/2028 DD 03/10/23			1,093,000.000	1,338,378.50	
LIBERTY MEDIA CORP-LIBERTY FOR 2.250% 08/15/2027 DD 08/12/22			497,000.000	508,264.90	
LIVANOVA USA INC 144A 2.500% 03/15/2029 DD 03/08/24			152,000.000	161,804.00	
LIVE NATION ENTERTAINMENT INC 2.000% 02/15/2025 DD 02/03/20			1,145,000.000	1,267,400.50	
LIVE NATION ENTERTAINMENT INC 3.125% 01/15/2029 DD 01/12/23			303,000.000	363,418.20	
LUMENTUM HOLDINGS INC 0.500% 12/15/2026 DD 12/12/19			994,000.000	872,070.73	
MACOM TECHNOLOGY SOLUTIONS HOL 0.250% 03/15/2026 DD 03/25/21			1,167,000.000	1,471,003.50	
MARRIOTT VACATIONS WORLDWIDE C 0.000% 01/15/2026 DD 02/02/21			926,000.000	877,385.00	
MARRIOTT VACATIONS WORLDWIDE C 3.250% 12/15/2027 DD 12/08/22			550,000.000	515,900.00	
MATCH GROUP FINANCECO 3 I 144A 2.000% 01/15/2030 DD 05/28/19			1,763,000.000	1,511,850.80	
MERIT MEDICAL SYSTEMS INC 144A 3.000% 02/01/2029 DD 12/08/23			376,000.000	410,216.00	
MICROCHIP TECHNOLOGY INC 0.125% 11/15/2024 DD 12/01/20			1,010,000.000	1,071,610.00	
NCL CORP LTD 1.125% 02/15/2027 DD 11/19/21			2,131,000.000	2,009,746.10	
NEXTERA ENERGY INC PFD 6.926%			59,300.000	2,339,978.00	
NICE LTD 0.000% 09/15/2025 DD 08/27/20			1,260,000.000	1,313,550.00	
ON SEMICONDUCTOR CORP 0.500% 03/01/2029 DD 02/28/23			1,344,000.000	1,322,496.00	
PARSONS CORP 144A 2.625% 03/01/2029 DD 02/26/24			471,000.000	509,857.50	
PEGASYSTEMS INC 0.750% 03/01/2025 DD 02/24/20			477,000.000	455,773.50	
PELTON INTERACTIVE INC 0.000% 02/15/2026 DD 02/11/21			851,000.000	716,882.63	
PERFICIENT INC 0.125% 11/15/2026 DD 11/09/21			489,000.000	421,430.87	
POST HOLDINGS INC 2.500% 08/15/2027 DD 08/12/22			1,438,000.000	1,617,031.00	
PROGRESS SOFTWARE CORP 144A 3.500% 03/01/2030 DD 03/01/24			412,000.000	417,150.00	
RAPID7 INC 0.250% 03/15/2027 DD 03/19/21			2,276,000.000	1,992,453.57	
RAPID7 INC 144A 1.250% 03/15/2029 DD 09/08/23			350,000.000	354,903.13	
REXFORD INDUSTRIAL REALTY 144A 4.125% 03/15/2029 DD 03/28/24			85,000.000	86,006.31	
REXFORD INDUSTRIAL REALTY 144A 4.375% 03/15/2027 DD 03/28/24			276,000.000	279,450.98	
SABRE GLBL INC 7.320% 08/01/2026 DD 03/19/24			583,000.000	502,530.47	
SEAGATE HDD CAYMAN 144A 3.500% 06/01/2028 DD 09/13/23			1,463,000.000	1,860,204.50	
SHIFT4 PAYMENTS INC 0.500% 08/01/2027 DD 07/26/21			1,805,000.000	1,674,137.50	
SHOCKWAVE MEDICAL INC 144A 1.000% 08/15/2028 DD 08/15/23			797,000.000	1,018,167.50	
SNAP INC 0.750% 08/01/2026 DD 08/09/19			1,373,000.000	1,315,334.00	
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,010,000.000	1,022,120.00	
STRIDE INC 1.125% 09/01/2027 DD 08/31/20			283,000.000	374,267.50	
SUPER MICRO COMPUTER INC 144A 0.000% 03/01/2029 DD 02/27/24			585,000.000	649,047.11	

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TANDEM DIABETES CARE INC 144A 1.500% 03/15/2029 DD 03/08/24			212,000.000	261,346.44
TETRA TECH INC 144A 2.250% 08/15/2028 DD 08/22/23			827,000.000	907,136.30
TYLER TECHNOLOGIES INC 0.250% 03/15/2026 DD 03/09/21			473,000.000	475,128.50
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			1,635,000.000	1,835,287.50
UBER TECHNOLOGIES INC 144A 0.875% 12/01/2028 DD 11/24/23			1,008,000.000	1,246,896.00
VARONIS SYSTEMS INC 1.250% 08/15/2025 DD 05/11/20			149,000.000	235,571.59
VERINT SYSTEMS INC 0.250% 04/15/2026 DD 04/09/21			1,699,000.000	1,592,812.50
WAYFAIR INC 1.000% 08/15/2026 DD 08/19/19			771,000.000	711,710.10
WAYFAIR INC 3.250% 09/15/2027 DD 09/13/22			1,163,000.000	1,529,345.00
WESTERN DIGITAL CORP 144A 3.000% 11/15/2028 DD 11/03/23			702,000.000	1,028,781.00
WINNEBAGO INDUSTRIES INC 144A 3.250% 01/15/2030 DD 01/23/24			459,000.000	495,949.50
WOLFSPEED INC 1.750% 05/01/2026 DD 04/21/20			1,179,000.000	1,133,608.50
WOLFSPEED INC 1.875% 12/01/2029 DD 11/21/22			779,000.000	434,759.90
WORKIVA INC 144A 1.250% 08/15/2028 DD 08/17/23			598,000.000	555,243.00
ZIFF DAVIS INC 1.750% 11/01/2026 DD 11/15/19			2,161,000.000	2,044,738.39
ZILLOW GROUP INC 1.375% 09/01/2026 DD 09/09/19			1,024,000.000	1,261,442.25
ZILLOW GROUP INC 2.750% 05/15/2025 DD 05/15/20			443,000.000	467,921.08
ZSCALER INC 0.125% 07/01/2025 DD 06/25/20			872,000.000	1,188,056.84
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			102,206,300.000	107,798,885.91
EQUITY				
1-800-FLOWERS.COM INC			8,767.000	94,946.61
180 DEGREE CAPITAL CORP			107.000	459.03
1ST SOURCE CORP			6,520.000	341,778.40
2SEVENTY BIO INC			3,686.000	19,720.10
2U INC			12,067.000	4,702.51
3M CO			70,410.000	7,468,388.70
4D MOLECULAR THERAPEUTICS INC			9,951.000	317,038.86
4LICENSING CORP			1,848.000	0.00
89BIO INC			7,466.000	86,904.24
A O SMITH CORP			13,381.000	1,197,064.26
A-MARK PRECIOUS METALS INC			10,305.000	316,260.45
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00
AAIPHARMA INC COM			13,700.000	0.00
AAK AB			86,426.000	2,056,260.81
AAON INC			12,891.000	1,135,697.10
AAR CORP			7,621.000	456,269.27
AARON'S CO INC/THE			7,900.000	59,250.00
AARTI INDUSTRIES LTD			204,902.000	1,635,113.13
ABB LTD			286,288.000	13,314,759.99

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ABBOTT LABORATORIES			198,588.000	22,571,512.08	
ABBVIE INC			266,568.000	48,542,032.80	
ABC-MART INC			111,300.000	2,108,040.86	
ABEONA THERAPEUTICS INC			25,078.000	181,815.50	
ABERCROMBIE & FITCH CO			11,600.000	1,453,828.00	
ABLE LABRATORIES INC COM NEW			2,800.000	0.00	
ABM INDUSTRIES INC			13,764.000	614,149.68	
ABU DHABI COMMERCIAL BANK PJSC			2,217,726.000	5,072,953.11	
ACACIA RESEARCH CORP			7,943.000	42,336.19	
ACADEMY SPORTS & OUTDOORS INC			13,306.000	898,687.24	
ACADIA PHARMACEUTICALS INC			21,430.000	396,240.70	
ACADIA REALTY TRUST			17,921.000	304,836.21	
ACCENTURE PLC			109,214.000	37,854,664.54	
ACCEPTANCE INSURANCE COS INC			9,099.000	0.00	
ACCESS WORLDWIDE COMMUNICATION			4,593.000	0.00	
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00	
ACCO BRANDS CORP			21,987.000	123,347.07	
ACCOLADE INC			213,195.000	2,234,283.60	
ACCOM INC			306.000	0.00	
ACCURAY INC			12,377.000	30,571.19	
ACER THERAPEUTI			4,033.000	0.00	
ACERAGEN INC			80.000	0.00	
ACETO CHEM INC ESCROW			3,861.000	0.00	
ACHIEVE LIFE SCIENCES INC			15,687.000	71,297.42	
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00	
ACI WORLDWIDE INC			23,078.000	766,420.38	
ACLARIS THERAPEUTICS INC			3,563.000	4,418.12	
ACM RESEARCH INC			11,227.000	327,154.78	
ACMAT CORP			438.000	13,140.00	
ACORDA THERAPEUTICS INC			64.000	800.00	
ACORN ENERGY INC			37.000	264.55	
ACRES COMMERCIAL REALTY CORP			3,272.000	46,004.32	
ACUMEN PHARMACEUTICALS INC			1,208.000	4,892.40	
ACURA PHARMACEUTICALS INC			1,951.000	4.88	
ACUSHNET HOLDINGS CORP			6,744.000	444,766.80	
ACV AUCTIONS INC			189,381.000	3,554,681.37	
ADAMS RESOURCES & ENERGY INC			4,477.000	129,833.00	
ADAPTHEALTH CORP			12,285.000	141,400.35	
ADAPTIMMUNE THERAPEUTICS PLC ADR			21,115.000	33,361.70	

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ADDUS HOMECARE CORP			4,294.000	443,741.96
ADEIA INC			19,452.000	212,415.84
ADHERA THERAPEUTICS INC			2.000	0.02
ADIENT PLC			19,372.000	637,726.24
ADMA BIOLOGICS INC			44,895.000	295,858.05
ADOBE INC			50,467.000	25,465,648.20
ADTALEM GLOBAL EDUCATION INC			13,361.000	686,755.40
ADTRAN HOLDINGS INC			9,857.000	53,622.08
ADVANCED ENERGY INDUSTRIES INC			7,277.000	742,108.46
ADVANCED MICRO DEVICES INC			176,030.000	31,771,654.70
ADVANSIX INC			5,085.000	145,431.00
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			252,337.000	3,209,060.19
ADVERUM BIOTECHNOLOGIES INC			926.000	13,093.64
ADYEN NV			9,740.000	16,494,105.60
AEHR TEST SYSTEMS			39,483.000	489,589.20
AEOLUS PHARMACEUTICALS INC			328.000	0.03
AEROVIRONMENT INC			45,323.000	6,947,109.44
AES CORP/THE			72,952.000	1,308,029.36
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00
AFFYMAX INC			1,106.000	0.77
AFLAC INC			80,521.000	6,913,533.06
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	6,281.27
AG MTG INVT TR INC			2,652.000	16,230.24
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			37,145.000	5,404,968.95
AGILITI INC			20,061.000	203,017.32
AGILYSYS INC			51,484.000	4,338,041.84
AGIOS PHARMACEUTICALS INC			5,379.000	157,281.96
AGREE REALTY CORP			14,441.000	824,869.92
AIA GROUP LTD HK/01299			356,800.000	2,395,701.76
AIM IMMUNOTECH INC			13.000	6.12
AIR LIQUIDE SA			106,308.000	22,140,469.50
AIR PRODUCTS AND CHEMICALS INC			30,491.000	7,387,054.57
AIR TRANSPORT SERVICES GROUP I			10,709.000	147,355.84
AIRBNB INC			58,739.000	9,689,585.44
AIRBUS SE			100,264.000	18,486,435.69
AKAMAI TECHNOLOGIES INC			33,305.000	3,622,251.80
AKBANK TAS			2,783,395.000	4,024,703.81

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AKER SOLUTIONS ASA			430,613.000	1,540,880.55
AKSYS LTD			9,696.000	0.01
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	0.09
ALAMO GROUP INC			2,377.000	542,740.41
ALARM.COM HOLDINGS INC			7,161.000	518,957.67
ALAUNOS THERAPEUTICS INC			1,402.000	2,537.62
ALBANY INTERNATIONAL CORP			6,526.000	610,246.26
ALBEMARLE CORP			15,405.000	2,029,454.70
ALBIREO PHARMA CONTRA			8,399.000	0.00
ALCON INC			248,000.000	20,579,016.32
ALECTOR INC			17,088.000	102,869.76
ALEXANDER & BALDWIN INC			13,564.000	223,399.08
ALEXANDER'S INC			655.000	142,226.70
ALEXANDRIA REAL ESTATE EQUITIE			23,187.000	2,989,036.17
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD HK/09988			2,073,400.000	18,610,781.45
ALICO INC			6,506.000	190,495.68
ALIGHT INC			61,979.000	610,493.15
ALIGN TECHNOLOGY INC			11,818.000	3,875,358.56
ALKAMI TECHNOLOGY INC			165,527.000	4,066,998.39
ALKERMES PLC			29,587.000	800,920.09
ALLEGION PLC			9,564.000	1,288,366.44
ALLETE INC			12,764.000	761,244.96
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			53,195.000	2,681,028.00
ALLIANZ SE			38,700.000	11,610,928.80
ALLIED HEALTHCARE PRODUCTS INC			424.000	0.00
ALLIENT INC			4,424.000	157,848.32
ALLIN CORP			7.000	7.00
ALLOGENE THERAPEUTICS INC			30,026.000	134,216.22
ALLOVIR INC			2,149.000	1,622.28
ALLSTATE CORP/THE			46,010.000	7,960,190.10
ALPHA & OMEGA SEMICONDUCTOR LT			5,573.000	122,828.92
ALPHA METALLURGICAL RESOURCES			4,591.000	1,520,401.47
ALPHA SERVICES AND HOLDINGS SA			912,754.000	1,606,812.14
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.00
ALPHA TEKNOVA INC			2,804.000	7,094.12
ALPHABET INC			1,476,380.000	223,544,912.39
ALPHATEC HOLDINGS INC			390,477.000	5,384,677.83

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTAIR ENGINEERING INC			7,554.000	650,777.10
ALTIGEN COMMUNICATIONS INC			1,983.000	1,571.23
ALTIMMUNE INC			13,208.000	134,457.44
ALTIUM LTD			90,000.000	3,829,457.52
ALTO INGREDIENTS INC			10,709.000	23,345.62
ALTRIA GROUP INC			244,529.000	10,666,354.98
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
ALVOTECH SA			46,797.000	571,859.34
ALX ONCOLOGY HOLDINGS INC			8,486.000	94,618.90
AMADEUS IT GROUP SA			370,000.000	23,752,224.00
AMALGAMATED FINANCIAL CORP			6,233.000	149,592.00
AMAZON.COM INC			1,250,967.000	225,649,427.46
AMB FINANCIAL CORP			627.000	11,975.70
AMBAC FINANCIAL GROUP INC			6,864.000	107,284.32
AMBARELLA INC			6,223.000	315,941.71
AMBASSADORS INTERNATIONAL INC			438.000	0.00
AMBEV SA			2,456,100.000	6,143,255.38
AMC NETWORKS INC			8,045.000	97,585.85
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			157,461.000	1,497,454.11
AMDOCS LTD			13,298.000	1,201,740.26
AMEDISYS INC			5,518.000	508,538.88
AMEN PROPERTIES INC			11.000	5,225.00
AMEREN CORP			51,047.000	3,775,436.12
AMERICA'S CAR-MART INC/TX			2,133.000	136,234.71
AMERICAN AIRLINES GROUP INC			71,278.000	1,094,117.30
AMERICAN ASSETS TRUST INC			9,107.000	199,534.37
AMERICAN AXLE & MANUFACTURING			13,707.000	100,883.52
AMERICAN BILTRITE INC			15.000	1,230.00
AMERICAN COASTAL INSURANCE COR			5,098.000	54,497.62
AMERICAN EAGLE OUTFITTERS INC			32,710.000	843,590.90
AMERICAN ELECTRIC POWER CO INC			80,696.000	6,947,925.60
AMERICAN EQUITY INVESTMENT LIF			22,181.000	1,247,015.82
AMERICAN EXPRESS CO			65,193.000	14,843,794.17
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			93,507.000	7,309,442.19
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

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN NATIONAL BANKSHARES I			4,435.000	211,815.60
AMERICAN NOBLE GAS INC			204.000	4.51
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.01
AMERICAN OUTDOOR BRANDS INC			2,489.000	21,903.20
AMERICAN PUBLIC EDUCATION INC			6,094.000	86,534.80
AMERICAN REALTY INVESTORS INC			1,846.000	32,341.92
AMERICAN SKIING CO COM			20,300.000	0.00
AMERICAN SOFTWARE INC/GA			7,262.000	83,149.90
AMERICAN STATES WATER CO			8,763.000	633,039.12
AMERICAN SUPERCONDUCTOR CORP			715.000	9,659.65
AMERICAN TOWER CORP			106,283.000	21,000,457.97
AMERICAN VANGUARD CORP			4,276.000	55,374.20
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			27,589.000	3,371,651.69
AMERICAN WELL CORP			33,511.000	27,167.37
AMERICAN WOODMARK CORP			3,117.000	316,874.22
AMERIPRISE FINANCIAL INC			10,916.000	4,786,011.04
AMERISAFE INC			3,960.000	198,673.20
AMERISERV FINANCIAL INC			4,737.000	12,316.20
AMES NATIONAL CORP			1,725.000	34,810.50
AMETEK INC			89,147.000	16,304,986.30
AMGEN INC			61,271.000	17,420,570.72
AMICUS THERAPEUTICS INC			72,901.000	858,773.78
AMISTAR CORP			962.000	0.00
AMKOR TECHNOLOGY INC			24,765.000	798,423.60
AMN HEALTHCARE SERVICES INC			10,802.000	675,233.02
AMNEAL PHARMACEUTICALS INC			41,234.000	249,878.04
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00
AMPCO-PITTSBURGH CORP			2,081.000	4,515.77
AMPHASTAR PHARMACEUTICALS INC			11,449.000	502,725.59
AMPHENOL CORP			72,079.000	8,314,312.65
AMPLIFON SPA			39,953.000	1,458,444.31
AMREP CORP			1,733.000	40,274.92
AMTECH SYSTEMS INC			622.000	3,365.02
ANACOMP INC			3.000	1.20
ANALOG DEVICES INC			56,522.000	11,179,486.38
ANAPTYSBIO INC			11,971.000	269,586.92
ANAVEX LIFE SCIENCES CORP			24,827.000	126,369.43
ANC RENTAL CORP			1,750.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANDERSONS INC/THE			4,175.000	239,519.75
ANDREA ELECTRONICS CORP			4,974.000	62.67
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00
ANEMOSTAT INC COM			2,231.000	0.00
ANESIVA INC			4,789.000	0.00
ANGI INC			89,576.000	234,689.12
ANGIODYNAMICS INC			10,987.000	64,493.69
ANGLO AMERICAN PLC			283,600.000	6,992,473.79
ANI PHARMACEUTICALS INC			3,798.000	262,555.74
ANIKA THERAPEUTICS INC			5,440.000	138,176.00
ANIXA BIOSCIENCES INC			89.000	277.68
ANNALY CAPITAL MANAGEMENT INC			54,214.000	1,067,473.66
ANNEXON INC			6,366.000	45,644.22
ANSYS INC			14,151.000	4,912,661.16
ANTERIX INC			5,340.000	179,477.40
ANTERO MIDSTREAM CORP			338,077.000	4,753,362.62
ANTHERA PHARMACEUTICALS INC			425.000	0.00
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANYWHERE REAL ESTATE INC			18,801.000	116,190.18
ANZ GROUP HOLDINGS LTD			19,065.000	365,677.38
AON PLC			74,774.000	24,953,579.28
AP THAILAND PCL			26,855,700.000	8,020,103.56
APA CORP			33,016.000	1,135,090.08
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	0.00
API GROUP CORP			33,265.000	1,306,316.55
APOGEE ENTERPRISES INC			6,744.000	399,244.80
APOLLO COMMERCIAL REAL ESTATE			34,640.000	385,889.60
APOLLO GLOBAL MANAGEMENT INC			58,080.000	6,531,096.00
APPFOLIO INC			3,884.000	958,338.16
APPLE HOSPITALITY REIT INC			41,763.000	684,077.94
APPLE INC			1,895,477.000	325,036,395.96
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			9,694.000	1,915,049.70
APPLIED MATERIALS INC			99,249.000	20,468,121.27
APPLIED OPTOELECTRONICS INC			8,846.000	122,605.56
APPLIEDTHEORY CORP			5,601.000	0.00
APREA THERAPEUTICS INC			123.000	822.87
APTEVO THERAPEUTICS INC			125.000	586.25

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APTIV PLC			30,399.000	2,421,280.35
APYX MEDICAL CORP			4,300.000	5,848.00
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00
ARAVIVE INC			9,200.000	0.00
ARBOR REALTY TRUST INC			26,235.000	347,613.75
ARBUTUS BIOPHARMA CORP			7,876.000	20,320.08
ARC DOCUMENT SOLUTIONS INC			7,401.000	20,500.77
ARCA CONTINENTAL SAB DE CV			242,408.000	2,646,227.48
ARCADIUM LITHIUM PLC			70,964.000	305,854.84
ARCBEST CORP			40,815.000	5,816,137.50
ARCELLX INC			10,726.000	745,993.30
ARCH CAPITAL GROUP LTD			61,778.000	5,710,758.32
ARCH RESOURCES INC			2,529.000	406,637.91
ARCHER-DANIELS-MIDLAND CO			76,565.000	4,809,047.65
ARCHROCK INC			27,644.000	543,757.48
ARCOS DORADOS HOLDINGS INC			369,355.000	4,107,227.60
ARCOSA INC			11,487.000	986,273.82
ARCTURUS THERAPEUTICS HOLDINGS			4,608.000	155,612.16
ARCUTIS BIOTHERAPEUTICS INC			4,934.000	48,895.94
ARDELYX INC			6,703.000	48,931.90
ARDMORE SHIPPING CORP			23,755.000	390,057.10
ARGAN INC			3,823.000	193,214.42
ARISTA NETWORKS INC			36,528.000	10,592,389.44
ARK RESTAURANTS CORP			785.000	11,021.40
ARLO TECHNOLOGIES INC			12,352.000	156,252.80
ARMADA HOFFLER PROPERTIES INC			6,301.000	65,530.40
ARMOUR RESIDENTIAL REIT INC			1,580.000	31,236.60
ARQ INC			873.000	5,657.04
ARRAY TECHNOLOGIES INC			27,753.000	413,797.23
ARROW FINANCIAL CORP			5,718.000	143,064.36
ARROW RESOURCES DEVELOPMENT IN			2,800.000	0.00
ARROWMARK FINANCIAL CORP			3,223.000	61,365.92
ARTESIAN RESOURCES CORP			4,399.000	163,246.89
ARTHUR J GALLAGHER & CO			26,232.000	6,559,049.28
ARTISAN PARTNERS ASSET MANAGEM			9,299.000	425,615.23
ARTIVION INC			10,637.000	225,078.92
ARVINAS INC			5,036.000	207,886.08
ASAHI INTECC CO LTD			1,025,000.000	17,893,223.73

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASBURY AUTOMOTIVE GROUP INC			3,497.000	824,522.66
ASCENDIS PHARMA A/S ADR			125,014.000	18,898,366.38
ASCENT INDUSTRIES CO			153.000	1,559.07
ASE TECHNOLOGY HOLDING CO LTD			3,135,000.000	15,183,495.35
ASELSAN ELEKTRONIK SANAYI VE T			659,021.000	1,129,534.94
ASENSUS SURGICAL INC			12.000	2.76
ASFG INC			44.000	0.00
ASGN INC			10,381.000	1,087,513.56
ASHFORD INC			756.000	1,708.56
ASHTREAD GROUP PLC			91,396.000	6,511,718.23
ASIA VITAL COMPONENTS CO LTD			77,000.000	1,304,044.86
ASICS CORP			51,350.000	2,411,001.96
ASM INTERNATIONAL NV			4,786.000	2,925,069.19
ASML HOLDING NV			74,654.000	71,934,802.70
ASPEN AEROGELS INC			5,249.000	92,382.40
ASSERTIO HOLDINGS INC			2,708.000	2,597.79
ASSICURAZIONI GENERALI SPA			529,400.000	13,413,301.92
ASSOCIATED BANC-CORP			23,645.000	508,603.95
ASSOCIATED BRITISH FOODS PLC			345,200.000	10,893,126.02
ASSOCIATED CAPITAL GROUP INC			2,854.000	93,354.34
ASSURANT INC			5,658.000	1,065,061.92
ASSURED GUARANTY LTD			11,467.000	1,000,495.75
ASTEC INDUSTRIES INC			5,833.000	254,960.43
ASTELLAS PHARMA INC			290,000.000	3,113,746.68
ASTRANA HEALTH INC			10,418.000	437,451.82
ASTRIA THERAPEUTICS INC			11,593.000	163,171.48
ASTRONICS CORP			518,121.000	9,861,426.11
ASTRONOVA INC			12,413.000	221,199.66
ASTROTECH CORP			2.000	17.44
ASURE SOFTWARE INC			1,234.000	9,600.52
AT&T INC			924,622.000	16,273,347.20
AT&T LATIN AMER CORP COM			30,700.000	0.00
ATARA BIOTHERAPEUTICS INC			12,793.000	8,878.34
ATEA PHARMACEUTICALS INC			10,687.000	43,175.48
ATI INC			25,609.000	1,310,412.53
ATKORE INC			59,386.000	11,304,718.96
ATLANTA BRAVES HOLDINGS INC			21,723.000	848,500.38
ATLANTIC AMERICAN CORP			10,763.000	28,521.95
ATLANTIC UNION BANKSHARES CORP			16,891.000	596,421.21

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ATLANTICUS HOLDINGS CORP			1,442.000	42,668.78
ATLANTIS PLASTICS INC			1,094.000	0.00
ATLASSIAN CORP			9,870.000	1,925,735.70
ATMOS ENERGY CORP			33,512.000	3,983,571.44
ATN INTERNATIONAL INC			2,504.000	78,888.52
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRECA INC			5,219.000	417.52
ATRICURE INC			11,221.000	341,342.82
ATRION CORP			256.000	118,668.80
AUDACY INC			158.000	28.62
AUGMEDIX INC			167,789.000	686,257.01
AUTO TRADER GROUP PLC			148,513.000	1,313,638.56
AUTODESK INC			23,304.000	6,068,827.68
AUTOMATIC DATA PROCESSING INC			44,753.000	11,176,614.22
AUTOZONE INC			2,420.000	7,626,993.00
AVADO BRANDS INC COM			40,600.000	365.40
AVALONBAY COMMUNITIES INC			20,610.000	3,824,391.60
AVANOS MEDICAL INC			12,761.000	254,071.51
AVERY DENNISON CORP			8,774.000	1,958,795.50
AVIAT NETWORKS INC			3,172.000	121,614.48
AVID BIOSERVICES INC			10,274.000	68,835.80
AVIDITY BIOSCIENCES INC			14,102.000	359,883.04
AVIENT CORP			17,129.000	743,398.60
AVINCI MEDIA CORP			4,781.000	0.00
AVISTA CORP			14,550.000	509,541.00
AVNET INC			16,848.000	835,323.84
AXCELIS TECHNOLOGIES INC			11,636.000	1,297,646.72
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.00
AXOGEN INC			10,527.000	84,952.89
AXON ENTERPRISE INC			10,282.000	3,217,032.16
AXONICS INC			8,208.000	566,105.76
AXOS FINANCIAL INC			13,948.000	753,749.92
AXSOME THERAPEUTICS INC			4,819.000	384,556.20
AYALA PHARMACEUTICALS INC			5.000	3.20
AZEK CO INC/THE			20,773.000	1,043,220.06
AZENTA INC			13,186.000	794,852.08
AZZ INC			4,624.000	357,481.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
B RILEY FINANCIAL INC			2,595.000	54,936.15
B&G FOODS INC			13,999.000	160,148.56
B&M EUROPEAN VALUE RETAIL SA			227,445.000	1,568,191.99
B2GOLD CORP			2,394,200.000	6,280,738.97
BABCOCK & WILCOX ENTERPRISES I			7,074.000	7,993.62
BADGER METER INC			5,763.000	932,511.03
BADGER PAPER MILLS INC			2,800.000	0.00
BAE SYSTEMS PLC			520,000.000	8,864,730.55
BAIDU INC ADR			6,788.000	714,640.64
BAIDU INC HK/09888			471,150.000	6,182,509.97
BAJAJ FINANCE LTD			7,559.000	656,657.10
BAKER HUGHES CO			166,415.000	5,574,902.50
BALCHEM CORP			6,644.000	1,029,487.80
BALL CORP			34,350.000	2,313,816.00
BANCFIRST CORP			4,559.000	401,328.77
BANCO BILBAO VIZCAYA ARGENTARI			421,071.000	5,020,513.75
BANCO BTG PACTUAL SA			497,530.000	3,630,923.85
BANCO DEL BAJIO SA			384,900.000	1,500,535.14
BANCO DO BRASIL SA			395,000.000	4,472,755.24
BANCO LATINOAMERICANO DE COMER			9,446.000	279,790.52
BANCORP INC/THE			7,211.000	241,280.06
BANDWIDTH INC			3,171.000	57,902.46
BANGKOK BANK PCL			1,184,600.000	4,512,761.89
BANK CENTRAL ASIA TBK PT			59,742,900.000	37,963,649.70
BANK FIRST CORP			3,384.000	293,291.28
BANK OF AMERICA CORP			750,071.000	28,442,692.32
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			6,937.000	432,799.43
BANK OF MARIN BANCORP			3,837.000	64,346.49
BANK OF NEW YORK MELLON CORP/T			121,357.000	6,992,590.34
BANK OF NOVA SCOTIA			166,400.000	8,616,034.00
BANK OF SOUTH CAROLINA CORP			3,576.000	45,558.24
BANK RAKYAT INDONESIA PERSERO			24,591,670.000	9,383,827.17
BANK7 CORP			9,133.000	257,550.60
BANKFINANCIAL CORP			3,571.000	37,495.50
BANKUNITED FINANCIAL CORP			4,941.000	0.00
BANKWELL FINANCIAL GROUP INC			7,771.000	199,714.70
BANNER CORP			8,767.000	420,816.00
BAR HARBOR BANKSHARES			2,052.000	54,336.96

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BARNES & NOBLE EDUCATION INC			1,459.000	1,056.61
BARNES GROUP INC			11,906.000	442,307.90
BARNWELL INDUSTRIES INC			2,366.000	5,583.76
BARRETT BUSINESS SERVICES INC			4,681.000	593,176.32
BATH & BODY WORKS INC			24,615.000	1,231,242.30
BAUDAX BIO INC			1.000	0.01
BAWAG GROUP AG			150,100.000	9,515,739.60
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			55,325.000	2,364,590.50
BAYCURRENT CONSULTING INC			277,000.000	5,421,216.32
BAYTEX ENERGY CORP			41,680.000	151,298.40
BB LIQUIDATING INC			31,721.000	158.61
BBB FOODS INC			54,300.000	1,291,254.00
BBX CAPITAL INC			10.000	89.90
BCB BANCORP INC			2,157.000	22,540.65
BEACON ROOFING SUPPLY INC			14,252.000	1,396,981.04
BEARD CO/THE			1,181.000	0.00
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	351.00
BEAZER HOMES USA INC			5,492.000	180,137.60
BEBE STORES INC			101.000	245.43
BECTON DICKINSON & CO			38,609.000	9,553,797.05
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	5,444,090.25
BEL FUSE INC			7,286.000	457,279.94
BELDEN INC			7,515.000	695,964.15
BELIEVING TODAY INC			3,700.000	0.00
BELLEROPHON THERAPEUTICS INC			7,889.000	448.22
BELLICUM PHARMACEUTICALS INC			490.000	36.65
BELLRING BRANDS INC			24,018.000	1,417,782.54
BEML LTD			22,490.000	858,504.38
BENCHMARK ELECTRONICS INC			9,788.000	293,737.88
BERKSHIRE HATHAWAY INC			294,802.000	123,970,137.04
BEST BUY CO INC			32,711.000	2,683,283.33
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00
BEYOND AIR INC			14,691.000	25,562.34
BEYOND INC			3,074.000	110,387.34
BEYONDSRING INC			7,099.000	25,343.43
BGC GROUP INC			53,474.000	415,492.98
BGF RETAIL CO LTD			43,520.000	3,782,239.12

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BHARTI AIRTEL LTD			203,327.000	2,995,204.55	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BID CORP LTD			117,117.000	2,856,204.45	
BIDVEST GROUP LTD/THE			170,996.000	2,189,886.58	
BIG 5 SPORTING GOODS CORP			6,987.000	24,594.24	
BIG LOTS INC			9,820.000	42,520.60	
BIGLARI HOLDINGS INC			868.000	164,642.24	
BIM BIRLESIK MAGAZALAR AS			158,892.000	1,726,339.57	
BIO-RAD LABORATORIES INC			2,281.000	788,929.47	
BIO-TECHNE CORP			21,361.000	1,503,600.79	
BIOGEN INC			19,293.000	4,160,149.59	
BIOHAVEN LTD			10,179.000	556,689.51	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLIFE SOLUTIONS INC			10,974.000	203,567.70	
BIOMARIN PHARMACEUTICAL INC			17,669.000	1,543,210.46	
BIOMEA FUSION INC			10,501.000	156,989.95	
BIOMERICA INC			562.000	467.58	
BIOPURE CORP			374.000	0.00	
BIOVENTUS INC			7,061.000	36,717.20	
BIOXCEL THERAPEUTICS INC			17,269.000	48,698.58	
BJ'S RESTAURANTS INC			5,908.000	213,751.44	
BJ'S WHOLESALE CLUB HOLDINGS I			316,089.000	23,912,132.85	
BK TECHNOLOGIES CORP			347.000	5,066.20	
BLACK HILLS CORP			13,501.000	737,154.60	
BLACKBAUD INC			10,021.000	742,956.94	
BLACKLINE INC			9,817.000	633,981.86	
BLACKROCK INC			15,880.000	13,239,156.00	
BLACKSTONE INC			82,460.000	10,832,770.20	
BLACKSTONE MORTGAGE TRUST INC			27,194.000	541,432.54	
BLONDER TONGUE LABORATORIES IN			2,737.000	229.91	
BLOOMIN' BRANDS INC			14,894.000	427,159.92	
BLUE RIVER BANCSHARES INC			962.000	0.00	
BLUEBIRD BIO INC			11,470.000	14,681.60	
BLUELINX HOLDINGS INC			3,587.000	467,170.88	
BLUEROCK HOMES TRUST INC			1,712.000	29,052.64	
BMC INDS INC MINN COM			26,300.000	0.00	
BNP PARIBAS SA			181,900.000	12,938,328.72	
BNS HOLDING INC			94.000	0.00	
BOEING CO/THE			62,482.000	12,058,401.18	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOISE CASCADE CO			8,812.000	1,351,496.44
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	0.00
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	0.81
BOOKING HOLDINGS INC			4,007.000	14,536,915.16
BOOT BARN HOLDINGS INC			5,419.000	515,617.85
BOOZT AB			114,141.000	1,499,804.58
BORGWARNER INC			50,999.000	1,771,705.26
BOSTON PROPERTIES INC			24,371.000	1,591,670.01
BOSTON SCIENTIFIC CORP			190,295.000	13,033,304.55
BOX INC			27,858.000	788,938.56
BOYDS COLLECTION LTD/THE			53,633.000	5.36
BP FLY CORP			2,067.000	0.00
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BRADY CORP			10,579.000	627,123.12
BRAEMAR HOTELS & RESORTS INC			14,834.000	29,668.00
BRANDYWINE REALTY TRUST			34,309.000	164,683.20
BREMBO SPA			105,476.000	1,352,160.13
BRIDGFORD FOODS CORP			5,948.000	66,677.08
BRIGADE ENTERPRISES LTD			148,044.000	1,660,208.63
BRIGGS & STRATTON ESCROW			6,478.000	0.00
BRIGHTCOVE INC			9,808.000	19,027.52
BRIGHTHOUSE FINANCIAL INC			13,591.000	700,480.14
BRIGHTSPIRE CAPITAL INC			12,621.000	86,958.69
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,494,000.000	1,720,780.18
BRINK'S CO/THE			10,017.000	925,370.46
BRINKER INTERNATIONAL INC			4,545.000	225,795.60
BRISTOL-MYERS SQUIBB CO			262,599.000	14,240,743.77
BRISTOW GROUP INC			7,158.000	194,697.60
BROADCOM INC			49,844.000	66,063,736.04
BROADRIDGE FINANCIAL SOLUTIONS			12,831.000	2,628,558.66
BROADSTONE NET LEASE INC			25,482.000	399,302.94
BROOKDALE SENIOR LIVING INC			42,727.000	282,425.47
BROOKLINE BANCORP INC			23,268.000	231,749.28
BROWN & BROWN INC			25,734.000	2,252,754.36
BROWN-FORMAN CORP			32,826.000	1,694,478.12
BRT APARTMENTS CORP			3,240.000	54,432.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BRUNELLO CUCINELLI SPA			22,579.000	2,584,843.92	
BSML INC			1,459.000	0.00	
BUCKLE INC/THE			6,029.000	242,787.83	
BUDWEISER BREWING CO APAC LTD HK/01876			442,800.000	651,771.36	
BUILD-A-BEAR WORKSHOP INC			5,515.000	164,733.05	
BUILDERS FIRSTSOURCE INC			61,790.000	12,886,304.50	
BUILDING MATLS HLDG CORP COM			12,400.000	0.00	
BUMBLE INC			15,253.000	173,121.55	
BUNGE GLOBAL SA			32,247.000	3,305,962.44	
BURCKHARDT COMPRESSION HOLDING			3,051.000	1,913,861.44	
BURLINGTON STORES INC			6,145.000	1,426,807.55	
BUSINESS FIRST BANCSHARES INC			3,288.000	73,256.64	
BUTLER INTERNATIONAL INC			4,024.000	0.00	
C&F FINANCIAL CORP			1,679.000	82,271.00	
C4 THERAPEUTICS INC			6,288.000	51,372.96	
CABOT CORP			11,745.000	1,082,889.00	
CACHE INC			3,062.000	0.30	
CACTUS INC			11,361.000	569,072.49	
CADENCE BANK			36,254.000	1,051,366.00	
CADENCE DESIGN SYSTEMS INC			36,935.000	11,497,126.80	
CADIZ INC			15,764.000	45,715.60	
CAESARS ENTERTAINMENT INC			23,501.000	1,027,933.74	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAL DIVE INTERNATIONAL INC			9,001.000	0.01	
CAL-MAINE FOODS INC			7,807.000	459,441.95	
CALAMP CORP			281.000	930.11	
CALAVO GROWERS INC			3,162.000	87,935.22	
CALERES INC			9,757.000	400,329.71	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00	
CALIFORNIA FIRST LEASING CORP			2,703.000	49,600.05	
CALIFORNIA RESOURCES CORP			14,725.000	811,347.50	
CALIFORNIA WATER SERVICE GROUP			11,024.000	512,395.52	
CALITHERA BIOSCIENCES INC			20.000	0.49	
CALIX INC			9,572.000	317,407.52	
CALLON PETROLEUM CO			4,605.000	164,674.80	
CALMARE THERAPEUTICS INC			1,369.000	0.00	
CAMBEX CORP			5,237.000	0.27	
CAMBRIDGE BANCORP			1,541.000	104,079.14	
CAMBRIDGE HEART INC			5,193.000	0.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAMDEN NATIONAL CORP			4,037.000	135,320.24
CAMDEN PROPERTY TRUST			11,633.000	1,144,687.20
CAMPBELL SOUP CO			43,892.000	1,950,999.40
CAMPING WORLD HOLDINGS INC			7,646.000	212,941.10
CAMTEK LTD/ISRAEL			32,025.000	2,682,734.25
CANADIAN PACIFIC KANSAS CITY LTD			330,807.000	29,195,108.09
CANADIAN SOLAR INC			10,167.000	200,899.92
CANADIAN TIRE CORP LTD CL A			78,900.000	7,876,881.59
CANNAE HOLDINGS INC			14,609.000	324,904.16
CANO PETROLEUM INC			3,018.000	0.00
CANTERBURY PARK HOLDING CORP			1,480.000	33,300.00
CAPITAL CITY BANK GROUP INC			2,221.000	61,521.70
CAPITAL ONE FINANCIAL CORP			45,745.000	6,810,973.05
CAPITEC BANK HOLDINGS LTD			20,523.000	2,271,405.27
CAPITOL BANCORP LTD			1,356.000	0.00
CAPITOL FEDERAL FINANCIAL INC			25,067.000	149,399.32
CAPRICOR THERAPEUTICS INC			23,665.000	160,685.35
CAPSTONE GREEN ENERGY CORP			104.000	21.84
CARA THERAPEUTICS INC			9,856.000	8,968.96
CARDIFF ONCOLOGY INC			58.000	309.72
CARDINAL HEALTH INC			26,499.000	2,965,238.10
CAREMAX INC			419.000	2,019.58
CARETRUST REIT INC			18,773.000	457,498.01
CARGURUS INC			16,191.000	373,688.28
CARIBOU BIOSCIENCES INC			16,962.000	87,184.68
CARLSBERG AS			103,547.000	14,147,100.46
CARMAX INC			22,276.000	1,940,462.36
CARNIVAL CORP			193,839.000	3,167,329.26
CARPENTER TECHNOLOGY CORP			11,589.000	827,686.38
CARRIER GLOBAL CORP			100,035.000	5,815,034.55
CARROLS RESTAURANT GROUP INC			7,308.000	69,499.08
CARS.COM INC			11,257.000	193,395.26
CARTER'S INC			6,494.000	549,911.92
CASELLA WASTE SYSTEMS INC			9,032.000	892,993.84
CASH TECHNOLOGIES INC			787.000	0.00
CASS INFORMATION SYSTEMS INC			2,310.000	111,272.70
CASSAVA SCIENCES INC			7,143.000	112,411.47
CASTLE BIOSCIENCES INC			48,841.000	1,081,828.15
CATALENT INC			19,690.000	1,111,500.50

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CATALINA LIGHTING INC			910.000	0.00
CATALYST PHARMACEUTICALS INC			38,682.000	616,591.08
CATENA AB			45,008.000	2,201,446.23
CATERPILLAR INC			59,412.000	21,770,339.16
CATHAY GENERAL BANCORP			16,255.000	614,926.65
CATO CORP/THE			5,883.000	33,944.91
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			2,039.000	813,683.34
CB FINANCIAL SERVICES INC			356.000	7,696.72
CB144A APPVION ESCROW			102.000	0.00
CBIZ INC			23,445.000	1,840,432.50
CBOE GLOBAL MARKETS INC			11,499.000	2,112,711.27
CBRE GROUP INC			38,175.000	3,712,137.00
CDW CORP/DE			17,170.000	4,391,742.60
CECO ENVIRONMENTAL CORP			2,189.000	50,390.78
CEL-SCI CORP			27.000	51.57
CELADON GROUP INC			3,024.000	0.30
CELANESE CORP			56,090.000	9,639,627.40
CELCUITY INC			18,673.000	403,336.80
CELESTICA INC			50,930.000	2,288,794.20
CELLNEX TELECOM SA			231,720.000	8,200,941.56
CENCORA INC			18,038.000	4,383,053.62
CENTENE CORP			66,462.000	5,215,937.76
CENTERPOINT ENERGY INC			109,233.000	3,112,048.17
CENTERSPACE			1,731.000	98,909.34
CENTRAL DEPOSITORY SERVICES IN			82,963.000	1,702,928.62
CENTRAL GARDEN & PET CO			10,055.000	371,230.60
CENTRAL PACIFIC FINANCIAL CORP			657.000	12,975.75
CENTRUS ENERGY CORP			896.000	37,210.88
CENTURY CASINOS INC			97.000	306.52
CENTURY COMMUNITIES INC			28,709.000	2,770,418.50
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERENCE INC			6,198.000	97,618.50
CERTARA INC			20,048.000	358,458.24
CERUS CORP			50,423.000	95,299.47
CEVA INC			4,496.000	102,104.16
CF INDUSTRIES HOLDINGS INC			25,105.000	2,088,987.05
CH ROBINSON WORLDWIDE INC			19,834.000	1,510,160.76

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHAILEASE HOLDING CO LTD			606,853.000	3,251,997.07
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION INDUSTRIES INC/WV			20.000	0.00
CHAMPIONS ONCOLOGY INC			7,103.000	34,804.70
CHAMPIONX CORP			39,121.000	1,404,052.69
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	354.30
CHARLES RIVER LABORATORIES INT			5,589.000	1,514,339.55
CHARLES SCHWAB CORP/THE			162,131.000	11,728,556.54
CHART INDUSTRIES INC			8,037.000	1,323,854.64
CHARTER COMMUNICATIONS INC			10,759.000	3,126,888.17
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHATHAM LODGING TRUST			7,356.000	74,369.16
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			10,016.000	1,642,724.16
CHEFS' WAREHOUSE INC/THE			3,353.000	126,273.98
CHEGG INC			20,123.000	152,331.11
CHENIERE ENERGY INC			156,314.000	25,210,321.92
CHENIERE ENERGY PARTNERS LP			20,549.000	1,014,915.11
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	11,483.07
CHERRY HILL MORTGAGE INVESTMEN			4,141.000	14,659.14
CHESAPEAKE UTILITIES CORP			4,678.000	501,949.40
CHEVRON CORP			194,273.000	30,644,623.02
CHILDREN'S PLACE INC/THE			5,275.000	60,873.50
CHIMERA INVESTMENT CORP			35,331.000	162,875.91
CHINA CGAME INC			1,663.000	0.17
CHINA COMMUNICATIONS SERVICES HK/00552			10,034,000.000	4,679,529.04
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			3,895,000.000	4,090,858.58
CHINA MERCHANTS BANK CO LTD HK/03968			979,500.000	3,873,470.74
CHINA OVERSEAS LAND & INVESTME HK/00688			4,697,363.000	6,758,148.02
CHINA PETROLEUM & CHEMICAL COR HK/00386			19,102,000.000	10,836,698.66
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHIPOTLE MEXICAN GRILL INC			7,396.000	21,498,470.92
CHORD ENERGY CORP			8,008.000	1,388,371.04
CHRISTOPHER & BANKS CORP			3,462.000	0.35
CHUBB LTD			105,283.000	27,281,983.79
CHURCH & DWIGHT CO INC			53,685.000	5,599,882.35
CHUY'S HOLDINGS INC			4,692.000	158,261.16
CIBL INC			22.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIBUS INC			123.000	2,762.58
CIGNA GROUP/THE			31,867.000	11,573,775.73
CIMPRESS PLC			5,514.000	488,044.14
CINCINNATI FINANCIAL CORP			28,659.000	3,558,588.03
CINTAS CORP			11,361.000	7,805,347.83
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	0.01
CIRCUIT CITY STORES INC			21,085.000	0.00
CISCO SYSTEMS INC			630,547.000	31,470,600.77
CITI TRENDS INC			6,397.000	173,550.61
CITIGROUP INC			218,228.000	13,800,738.72
CITIZENS & NORTHERN CORP			1,127.000	21,165.06
CITIZENS COMMUNITY BANCORP INC			1,532.000	18,613.80
CITIZENS FINANCIAL GROUP INC			77,595.000	2,815,922.55
CITIZENS FINANCIAL SERVICES IN			262.000	12,890.40
CITIZENS INC/TX			6,253.000	13,381.42
CITY BANK/LYNNWOOD WA			1,072.000	0.11
CITY HOLDING CO			3,932.000	409,793.04
CITY OFFICE REIT INC			14,344.000	74,732.24
CIVEO CORP			322.000	8,645.70
CIVISTA BANCSHARES INC			662.000	10,181.56
CIVITAS RESOURCES INC			13,751.000	1,043,838.41
CLARUS CORP			5,733.000	38,697.75
CLEAN ENERGY FUELS CORP			15,216.000	40,778.88
CLEARFIELD INC			5,148.000	158,764.32
CLEARSTORY SYSTEMS INC			219.000	0.00
CLEARWATER PAPER CORP			3,724.000	162,850.52
CLEARWAY ENERGY INC			17,916.000	412,963.80
CLICKS GROUP LTD			173,787.000	2,717,542.72
CLIMB GLOBAL SOLUTIONS INC			5,833.000	413,443.04
CLOROX CO/THE			22,652.000	3,468,247.72
CLST HOLDINGS INC			3,920.000	82.32
CME GROUP INC			50,223.000	10,812,509.67
CMS ENERGY CORP			61,558.000	3,714,409.72
CMTSU LIQUIDATION INC			7,875.000	0.01
CNO FINANCIAL GROUP INC			43,581.000	1,197,605.88
CNX RESOURCES CORP			27,564.000	653,818.08
COAL INDIA LTD			2,001,900.000	10,419,648.94
COCA-COLA CO/THE			433,184.000	26,502,197.12

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COCA-COLA CONSOLIDATED INC			1,672.000	1,415,197.52
COCA-COLA EUROPACIFIC PARTNERS			209,756.000	14,838,139.44
COCA-COLA HBC AG			423,900.000	13,403,356.63
COCHLEAR LTD			61,000.000	13,432,080.93
CODEXIS INC			10,594.000	36,973.06
COEUR MINING INC			48,817.000	184,040.09
COFORGE LTD			20,948.000	1,382,036.75
COGENT COMMUNICATIONS HOLDINGS			8,029.000	524,534.57
COGNIZANT TECHNOLOGY SOLUTIONS			194,790.000	14,276,159.10
COHEN & CO INC			9.000	64.26
COHEN & STEERS INC			5,476.000	421,049.64
COHERUS BIOSCIENCES INC			24,585.000	58,758.15
COHU INC			5,070.000	168,983.10
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			112,179.000	10,101,718.95
COLLEGIUM PHARMACEUTICAL INC			16,728.000	649,380.96
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLONY BANKCORP INC			1,256.000	14,444.00
COLUMBUS MCKINNON CORP/NY			3,470.000	154,866.10
COMCAST CORP			937,305.000	40,632,171.75
COMDIAL CORP			222.000	0.00
COMERICA INC			14,370.000	790,206.30
COMFORT SYSTEMS USA INC			10,190.000	3,237,464.90
COMMERCIAL INTERNATIONAL BANK			708,635.000	1,196,008.42
COMMERCIAL METALS CO			23,966.000	1,408,481.82
COMMSCOPE HOLDING CO INC			37,792.000	49,507.52
COMMUNITY BANK SYSTEM INC			9,640.000	463,009.20
COMMUNITY HEALTH SYSTEMS INC			22,143.000	77,500.50
COMMUNITY HEALTHCARE TRUST INC			4,145.000	110,049.75
COMMUNITY TRUST BANCORP INC			2,963.000	126,371.95
COMMVault SYSTEMS INC			7,671.000	778,069.53
COMPAL ELECTRONICS INC			3,725,276.000	4,458,202.03
COMPASS GROUP PLC			505,290.000	14,827,885.37
COMPX INTERNATIONAL INC			3,144.000	107,839.20
COMSCORE INC			1,059.000	16,308.60
COMSTOCK RESOURCES INC			17,645.000	163,745.60
COMTECH TELECOMMUNICATIONS COR			8,156.000	27,975.08
CONAGRA BRANDS INC			52,076.000	1,543,532.64
CONDUENT INC			29,831.000	100,828.78

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			6,104.000	488,808.32
CONN'S INC			3,752.000	12,569.20
CONNECTONE BANCORP INC			2,495.000	48,652.50
CONOCOPHILLIPS			143,163.000	18,221,786.64
CONRAD INDUSTRIES INC			1,619.000	13,842.45
CONSENSUS CLOUD SOLUTIONS INC			3,076.000	48,785.36
CONSOL ENERGY INC			6,900.000	577,944.00
CONSOLIDATED COMMUNICATIONS HO			15,594.000	67,366.08
CONSOLIDATED EDISON INC			64,083.000	5,819,377.23
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED WATER CO LTD			10,481.000	307,198.11
CONSTELLATION BRANDS INC			52,864.000	14,366,320.64
CONSTELLATION ENERGY CORP			48,717.000	9,005,337.45
CONSTELLIUM SE			27,986.000	618,770.46
CONTANGO ORE INC			279.000	5,538.15
CONTINENTAL AG			108,653.000	7,850,396.56
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.00
CONTRA ABIOMED INC			8,394.000	0.00
CONTRA ADAMAS PHARMAC			6,244.000	0.00
CONTRA ADAMAS PHARMACE			6,244.000	0.00
CONTRA AGEX THERAPEUTI			2.400	0.00
CONTRA COMMUNICATIONS			486.000	592.92
CONTRA CONCERT PHARMAC			18,492.000	0.00
CONTRA FLEXION THERAPE			4,787.000	0.00
CONTRA RADIUS HEALTH I			6,911.000	691.10
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00
CONTRA SATSUMA PHARMAC			4,157.000	0.00
CONTRA ZYNERBA PHARMAC INC			15,488.000	0.00
COOPER COS INC/THE			34,001.000	3,449,741.46
COOPER-STANDARD HOLDINGS INC			2,318.000	38,386.08
COPA HOLDINGS SA			34,869.000	3,631,955.04
COPART INC			125,579.000	7,273,535.68
COPT DEFENSE PROPERTIES			20,245.000	489,321.65
CORCEPT THERAPEUTICS INC			30,184.000	760,334.96
CORECIVIC INC			22,299.000	348,087.39
COREENERGY INFRASTRUCTURE TRUST			2,298.000	23.21
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNING INC			529,584.000	17,455,088.64

Asset Detail

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As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CORP INMOBILIARIA VESTA SAB DE			527,800.000	2,059,854.47
CORPAY INC			7,866.000	2,426,975.64
CORTEVA INC			85,452.000	4,928,016.84
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			5,342.000	1,404,732.32
COSTAR GROUP INC			61,175.000	5,909,505.00
COSTCO WHOLESALE CORP			70,835.000	51,895,846.05
COTERRA ENERGY INC			153,229.000	4,272,024.52
COUSINS PROPERTIES INC			13.000	312.52
COVENANT LOGISTICS GROUP INC			4,900.000	227,164.00
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			3,947.000	590,392.26
CRACKER BARREL OLD COUNTRY STO			5,145.000	374,195.85
CRANE NXT CO			8,786.000	543,853.40
CRAZY WOMAN CREEK BANCORP INC			437.000	9,089.60
CREATIVE MEDIA & COMMUNITY TRU			927.000	3,949.02
CREDICORP LTD			32,922.000	5,577,974.46
CREDO TECHNOLOGY GROUP HOLDING			62,351.000	1,321,217.69
CRESCENT ENERGY CO			3,658.000	43,530.20
CRH PLC			635,372.000	54,807,188.72
CRINETICS PHARMACEUTICALS INC			14,469.000	677,293.89
CROCS INC			14,252.000	2,049,437.60
CROSS COUNTRY HEALTHCARE INC			14,213.000	266,067.36
CROWN CASTLE INC			151,185.000	15,999,908.55
CRYO-CELL INTERNATIONAL INC			782.000	5,849.36
CRYOPORT INC			6,300.000	111,510.00
CSG SYSTEMS INTERNATIONAL INC			7,552.000	389,230.08
CSL LTD			153,400.000	28,814,503.82
CSP INC			2,880.000	53,164.80
CSPC PHARMACEUTICAL GROUP LTD HK/01093			8,222,000.000	6,460,821.97
CSW INDUSTRIALS INC			2,873.000	674,005.80
CSX CORP			460,285.000	17,062,764.95
CTO REALTY GROWTH INC			12,226.000	207,230.70
CTS CORP			5,492.000	256,970.68
CTS EVENTIM AG & CO KGAA			341,027.000	30,367,090.25
CUE BIOPHARMA INC			4,231.000	7,996.59
CULLINAN THERAPEUTICS INC			12,135.000	206,780.40
CULP INC			4,299.000	20,635.20
CUMMINS INC			21,040.000	6,199,436.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CUMULUS MEDIA INC			6,740.000	24,196.60
CUSHMAN & WAKEFIELD PLC			21,664.000	226,605.44
CUTERA INC			8,286.000	12,180.42
CV HOLDINGS INC/UNITED STATES			5,499.000	192.47
CVB FINANCIAL CORP			22,298.000	397,796.32
CVR CATALYST CONTRA			16,348.000	0.00
CVR ENERGY INC			7,834.000	279,360.44
CVR F STAR			350.000	0.00
CVR F STAR THERAPEUTIC			350.000	0.00
CVS HEALTH CORP			157,328.000	12,548,481.28
CYBERARK SOFTWARE LTD			58,000.000	15,406,540.00
CYBERCARE INC COM			5,500.000	0.00
CYCLERION THERAPEUTICS INC			114.000	364.80
CYCLO THERAPEUTICS INC			690.000	959.10
CYIENT LTD			64,162.000	1,535,802.95
CYTODYN INC			79,398.000	12,902.17
D7 ENTERPRISES INC			18.000	0.00
DAIICHI SANKYO CO LTD			670,000.000	21,240,608.77
DAIKIN INDUSTRIES LTD			52,500.000	7,149,393.63
DAILY JOURNAL CORP			343.000	124,032.23
DAKTRONICS INC			8,509.000	84,749.64
DALATA HOTEL GROUP PLC			520,164.000	2,530,805.93
DALLASNEWS CORP			80.000	305.60
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			27,059.000	343,649.30
DANAHER CORP			78,271.000	19,545,834.12
DARDEN RESTAURANTS INC			14,696.000	2,456,436.40
DASSAULT SYST SHS			192,580.000	8,535,761.86
DATA I/O CORP			3,808.000	13,404.16
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	2.24
DAVE & BUSTER'S ENTERTAINMENT			11,529.000	721,715.40
DAVIDE CAMPARI-MILANO NV			1,336,170.000	13,440,694.37
DAVITA INC			5,869.000	810,215.45
DAXOR CORP			1,743.000	14,623.77
DAY ONE BIOPHARMACEUTICALS INC			7,255.000	119,852.60
DAYFORCE INC			97,069.000	6,426,938.49
DB INSURANCE CO LTD			104,197.000	7,453,422.43
DECIPHERA PHARMACEUTICALS INC			13,865.000	218,096.45

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DECKERS OUTDOOR CORP			2,796.000	2,631,762.96
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			28,368.000	11,651,872.32
DELCATH SYSTEMS INC			2.000	9.54
DELEK US HOLDINGS INC			648,005.000	19,919,673.70
DELIA*S INC			3,437.000	0.00
DELL TECHNOLOGIES INC			11,037.000	1,259,432.07
DELPHAX TECHNOLOGIES INC			7,074.000	473.96
DELTA AIR LINES INC			69,763.000	3,339,554.81
DELTA APPAREL INC			5,673.000	16,962.27
DELTA ELECTRONICS INC			220,000.000	2,354,429.96
DELTAGEN INC			13,680.000	0.01
DELUXE CORP			9,220.000	189,839.80
DENNY'S CORP			15,533.000	139,175.68
DENTSPLY SIRONA INC			47,021.000	1,560,626.99
DERMTECH INC			7,330.000	5,145.66
DESCARTES SYS GROUP INC			43,200.000	3,955,278.03
DESIGN THERAPEUTICS INC			26,550.000	106,996.50
DESIGNER BRANDS INC			12,266.000	134,067.38
DESTINATION MATERNITY CORP			3,060.000	0.00
DEUTSCHE BANK AG			650,600.000	10,246,013.13
DEUTSCHE POST AG			255,800.000	11,027,077.56
DEVON ENERGY CORP			83,701.000	4,200,116.18
DEXCOM INC			100,939.000	14,000,239.30
DHT HOLDINGS INC			30,635.000	352,302.50
DIADEXUS INC			148.000	0.00
DIAMEDICA THERAPEUTICS INC			22,211.000	61,524.47
DIAMOND HILL INVESTMENT GROUP			1,388.000	213,987.96
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	344.44
DIAMONDBACK ENERGY INC			69,436.000	13,760,132.12
DIAMONDROCK HOSPITALITY CO			45,757.000	439,724.77
DIGI INTERNATIONAL INC			11,309.000	361,096.37
DIGIMARC CORP			6,264.000	170,255.52
DIGITAL REALTY TRUST INC			37,006.000	5,330,344.24
DIGITAL TURBINE INC			15,160.000	39,719.20
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			1,645.000	775,847.80
DINE BRANDS GLOBAL INC			3,384.000	157,288.32
DIODES INC			9,211.000	649,375.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIPLOMA PLC			43,293.000	2,035,557.41
DISC MEDICINE INC			2,455.000	152,848.30
DISCO CORP			45,000.000	16,409,857.94
DISCOVER FINANCIAL SERVICES			33,927.000	4,447,490.43
DISTRIBUTION SOLUTIONS GROUP I			8,542.000	303,070.16
DIVERSIFIED HEALTHCARE TRUST			39,111.000	96,213.06
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,675.000	949.89
DLH HOLDINGS CORP			1,276.000	16,932.52
DMC GLOBAL INC			5,913.000	115,244.37
DNOW INC			18,312.000	278,342.40
DOCEBO INC			58,254.000	2,853,280.92
DOCGO INC			13,286.000	53,675.44
DOCUSIGN INC			14,317.000	852,577.35
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			23,913.000	3,731,862.78
DOLLAR TREE INC			32,460.000	4,322,049.00
DOMINION ENERGY INC			128,160.000	6,304,190.40
DOMINO'S PIZZA INC			6,630.000	3,294,314.40
DOMO INC			6,567.000	58,577.64
DONEGAL GROUP INC			7,672.000	105,062.58
DONNELLEY FINANCIAL SOLUTIONS			624.000	38,694.24
DOORDASH INC			15,794.000	2,175,149.68
DOOSAN BOBCAT INC			267,100.000	10,713,759.21
DORIAN LPG LTD			791.000	30,421.86
DORMAN PRODUCTS INC			7,427.000	715,888.53
DOUGLAS DYNAMICS INC			4,591.000	110,734.92
DOUGLAS ELLIMAN INC			6,396.000	10,105.68
DOUGLAS EMMETT INC			30,538.000	423,562.06
DOVER CORP			23,501.000	4,164,142.19
DOW INC			93,742.000	5,430,474.06
DR HORTON INC			52,525.000	8,642,988.75
DRI CORP			787.000	0.00
DRIL-QUIP INC			6,670.000	150,275.10
DRIVE SHACK INC			21,464.000	5,106.28
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSM-FIRMENICH AG			319,088.000	36,322,425.21
DSV A/S			95,000.000	15,433,287.51
DT MIDSTREAM INC			18,814.000	1,149,535.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DTE ENERGY CO			37,383.000	4,192,129.62
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.00
DUCOMMUN INC			4,370.000	224,181.00
DUKE ENERGY CORP			111,836.000	10,815,659.56
DUOLINGO INC			5,465.000	1,205,469.70
DUPONT DE NEMOURS INC			59,054.000	4,527,670.18
DURECT CORP			856.000	1,035.76
DUTCH BROS INC			12,216.000	403,128.00
DXP ENTERPRISES INC/TX			1,930.000	103,698.90
DYADIC INTERNATIONAL INC			17,431.000	29,109.77
DYCOM INDUSTRIES INC			6,152.000	882,996.56
DYNACQ HEALTHCARE INC			16.000	0.00
DYNAVAX TECHNOLOGIES CORP			31,849.000	395,246.09
DYNE THERAPEUTICS INC			17,252.000	489,784.28
DYNEX CAPITAL INC			3,858.000	48,032.10
DZS INC			688.000	908.16
EACO CORP			16.000	512.32
EAGLE BANCORP INC			6,920.000	162,550.80
EAGLE FINANCIAL SERVICES INC			104.000	3,031.60
EAGLE PHARMACEUTICALS INC/DE			5,402.000	28,306.48
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EASTERLY GOVERNMENT PROPERTIES			16,297.000	187,578.47
EASTERN BANKSHARES INC			26,898.000	370,654.44
EASTERN CO/THE			1,765.000	60,168.85
EASTMAN CHEMICAL CO			16,932.000	1,696,925.04
EATON CORP PLC			51,685.000	16,160,865.80
EBAY INC			76,943.000	4,061,051.54
EBIX INC			7,268.000	7,268.00
EBT INTL INC COM NEW			69.000	0.00
ECOLAB INC			30,215.000	6,976,643.50
EDENRED SE			282,290.000	15,079,028.48
EDGEWELL PERSONAL CARE CO			11,191.000	432,420.24
EDISON INTERNATIONAL			69,379.000	4,907,176.67
EDITAS MEDICINE INC			8,837.000	65,570.54
EDP - ENERGIAS DE PORTUGAL SA			1,917,412.000	7,475,605.91
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			2,549.000	5,276.43
EDWARDS LIFESCIENCES CORP			66,074.000	6,314,031.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EGAIN CORP			6,310.000	40,699.50
EIGER BIOPHARMACEUTICALS INC			652.000	3,260.00
ELECTROMED INC			6,630.000	107,074.50
ELECTRONIC ARTS INC			39,744.000	5,272,836.48
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	36.56
ELEMENT SOLUTIONS INC			36,582.000	913,818.36
ELEVANCE HEALTH INC			74,050.000	38,397,887.00
ELF BEAUTY INC			9,107.000	1,785,245.21
ELI LILLY & CO			89,169.000	69,369,915.24
ELITE MATERIAL CO LTD			128,500.000	1,618,119.87
ELLINGTON CREDIT CO			4,988.000	34,467.08
ELLINGTON FINANCIAL INC			1,565.875	18,492.99
ELME COMMUNITIES			15,614.000	217,346.88
EMAK WORLDWIDE INC			1,137.000	0.00
EMBECTA CORP			10,298.000	136,654.46
EMBRAER SA ADR			47,000.000	1,252,080.00
EMCORE CORP			12,454.000	4,296.64
EMERALD HOLDING INC			9,728.000	66,247.68
EMERGENT BIOSOLUTIONS INC			10,925.000	27,640.25
EMERSON ELECTRIC CO			62,284.000	7,064,251.28
EMERSON RADIO CORP			4,778.000	2,532.34
EMPIRE RESORTS INC ESC			104.000	0.00
EMPIRE STATE REALTY TRUST INC			26,867.000	272,162.71
EMPLOYERS HOLDINGS INC			9,711.000	440,782.29
ENACT HOLDINGS INC			23,466.000	731,669.88
ENANTA PHARMACEUTICALS INC			5,582.000	97,461.72
ENBRIDGE INC			81,100.000	2,934,198.00
ENCORE CAPITAL GROUP INC			7,145.000	325,883.45
ENCORE WIRE CORP			4,137.000	1,087,120.86
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			12,033.000	354,251.52
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			2.000	3.18
ENERGY TRANSFER LP			2,084,130.000	32,783,364.90
ENERPAC TOOL GROUP CORP			12,921.000	460,762.86
ENERSYS			8,697.000	821,518.62
ENFUSION INC			216,461.000	2,002,264.25
ENGIE SA			601,551.000	10,076,460.49



BNY MELLON

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENHERENT CORP			9,218.000	0.01
ENLINK MIDSTREAM LLC			1,246,063.000	16,996,299.32
ENLIVEN THERAPEUTICS INC			9,430.000	165,873.70
ENNIS INC			6,636.000	136,104.36
ENOVA INTERNATIONAL INC			5,126.000	322,066.58
ENOVIS CORP			8,600.000	537,070.00
ENPHASE ENERGY INC			14,790.000	1,789,294.20
ENPRO INC			3,938.000	664,616.26
ENSIGN GROUP INC/THE			13,571.000	1,688,503.82
ENSTAR GROUP LTD			1,835.000	570,244.60
ENERGY CORP			40,063.000	4,233,857.84
ENTERPRISE BANCORP INC/MA			3,424.000	88,921.28
ENTERPRISE FINANCIAL SERVICES			5,562.000	225,594.72
ENTERPRISE PRODUCTS PARTNERS L			1,100,053.000	32,099,546.54
ENTRADA THERAPEUTICS INC			7,683.000	108,868.11
ENTRADE INC COM			13,100.000	0.00
ENVESTNET INC			9,274.000	537,057.34
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,690.47
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZON PHARMACEUTICALS INC			10,765.000	1,017.29
EOG RESOURCES INC			68,893.000	8,807,281.12
EPAM SYSTEMS INC			13,735.000	3,793,057.60
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			10,989.000	863,076.06
EPR PROPERTIES			13,308.000	564,924.60
EQT CORP			67,551.000	2,504,115.57
EQUIFAX INC			13,433.000	3,593,596.16
EQUIFIN INC			394.000	0.00
EQUINIX INC			11,556.000	9,537,513.48
EQUITRANS MIDSTREAM CORP			71,260.000	890,037.40
EQUITY BANCSHARES INC			3,620.000	124,419.40
EQUITY COMMONWEALTH			21,095.000	398,273.60
EQUITY LIFESTYLE PROPERTIES IN			14,295.000	920,598.00
EQUITY RESIDENTIAL			52,036.000	3,283,991.96
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00
ERSTE GROUP BANK AG			225,900.000	10,076,043.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESAB CORP			9,251.000	1,022,883.07
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			5,518.000	75,872.50
ESCALERA RESOURCES CO			9,249.000	0.00
ESCO TECHNOLOGIES INC			5,954.000	637,375.70
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00
ESCROW NEW YORK REIT INC			1,767.000	13,411.53
ESSA BANCORP INC			930.000	16,953.90
ESSENT GROUP LTD			20,624.000	1,227,334.24
ESSENTIAL PROPERTIES REALTY TR			16,746.000	446,448.36
ESSEX PROPERTY TRUST INC			11,573.000	2,833,186.13
ESTABLISHMENT LABS HOLDINGS IN			5,579.000	283,971.10
ESTEE LAUDER COS INC/THE			35,799.000	5,518,415.85
ETERNA THERAPEUTICS INC			3.000	7.17
ETHAN ALLEN INTERIORS INC			5,626.000	194,490.82
ETSY INC			13,046.000	896,521.12
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			268.000	0.00
EVERBRIDGE INC			6,374.000	222,006.42
EVERCEL INC			2,040.000	2,060.40
EVERCORE INC			7,338.000	1,413,225.42
EVEREST GROUP LTD			9,514.000	3,781,815.00
EVERGREEN ENERGY INC			1,552.000	0.00
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			51,249.000	2,735,671.62
EVERI HOLDINGS INC			15,657.000	157,352.85
EVERQUOTE INC			4,893.000	90,814.08
EVERSOURCE ENERGY			59,086.000	3,531,570.22
EVERTEC INC			11,813.000	471,338.70
EVI INDUSTRIES INC			2,857.000	71,139.30
EVOLENT HEALTH INC			23,219.000	761,351.01
EVOLUTION PETROLEUM CORP			18,800.000	115,432.00
EVOLV TECHNOLOGIES HOLDINGS IN			205,254.000	913,380.30
EVOTEC SE			1,300,000.000	20,315,880.00
EW SCRIPPS CO/THE			10,224.000	40,180.32

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXACT SCIENCES CORP			6,996.000	483,143.76
EXCELERATE ENERGY INC			35,780.000	573,195.60
EXELON CORP			145,736.000	5,475,301.52
EXIDE INDUSTRIES LTD			363,519.000	1,327,414.75
EXLSERVICE HOLDINGS INC			32,874.000	1,045,393.20
EXP WORLD HOLDINGS INC			11,183.000	115,520.39
EXPEDIA GROUP INC			140,555.000	19,361,451.25
EXPEDITORS INTERNATIONAL OF WA			23,409.000	2,845,832.13
EXPERIAN PLC			212,466.000	9,270,455.67
EXPONENT INC			12,176.000	1,006,833.44
EXPRESS INC			224.000	291.20
EXPRO GROUP HOLDINGS NV			18,711.000	373,658.67
EXTRA SPACE STORAGE INC			23,017.000	3,383,499.00
EXTREME NETWORKS INC			21,548.000	248,663.92
EXXON MOBIL CORP			463,357.000	53,860,617.68
EZCORP INC			7,741.000	87,705.53
F&G ANNUITIES & LIFE INC			18,216.000	738,658.80
F5 INC			13,052.000	2,474,528.68
FAB INDS INC COM			4,400.000	0.00
FABRINET			8,513.000	1,609,127.26
FACTORY 2-U STORES INC			5,731.000	0.00
FACTSET RESEARCH SYSTEMS INC			7,193.000	3,268,427.27
FAIR ISAAC CORP			5,022.000	6,275,541.42
FAIRFAX FINANCIAL HOLDINGS LTD			35,361.000	38,155,933.44
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			72.000	134.64
FANUC CORP			336,000.000	9,368,792.97
FARADAY TECHNOLOGY CORP			203,493.037	2,048,588.40
FARMER BROS CO			4,065.000	14,512.05
FARO TECHNOLOGIES INC			3,964.000	85,265.64
FAST RETAILING CO LTD			55,400.000	17,098,245.39
FASTENAL CO			88,049.000	6,792,099.86
FASTLY INC			21,537.000	279,334.89
FB FINANCIAL CORP			2,589.000	97,501.74
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			1,338.000	263,425.44
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			8,003.000	817,266.36
FEDERAL SCREW WORKS			815.000	4,906.30

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FEDERAL SIGNAL CORP			16,239.000	1,378,203.93
FEDERATED HERMES INC			17,874.000	645,608.88
FEDEX CORP			32,688.000	9,471,021.12
FEDNAT HOLDING CO			946.000	0.00
FERRARI NV			31,610.000	13,792,075.20
FIBERCORE INC			7,424.000	0.01
FIBERMARK INC COM			6,800.000	0.00
FIDELITY NATIONAL FINANCIAL IN			23,458.000	1,245,619.80
FIDELITY NATIONAL INFORMATION			64,547.000	4,788,096.46
FIFTH THIRD BANCORP			117,569.000	4,374,742.49
FINANCIAL INSTITUTIONS INC			4,689.000	88,246.98
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINNING INTERNATIONAL INC			43,600.000	1,282,627.75
FINOVA GROUP INC COM			50,900.000	0.00
FIRST BANCORP INC/THE			868.000	21,387.52
FIRST BANCORP/PUERTO RICO			31,802.000	557,807.08
FIRST BANCORP/SOUTHERN PINES N			8,358.000	301,890.96
FIRST BANCSHARES INC/THE			5,209.000	135,173.55
FIRST BUSEY CORP			11,603.000	279,052.15
FIRST BUSINESS FINANCIAL SERVI			1,275.000	47,812.50
FIRST COMMONWEALTH FINANCIAL C			29,845.000	415,442.40
FIRST COMMUNITY BANKSHARES INC			1,882.000	65,173.66
FIRST FINANCIAL BANKSHARES INC			29,815.000	978,230.15
FIRST FINANCIAL CORP/IN			2,790.000	106,940.70
FIRST FINANCIAL NORTHWEST INC			2,013.000	41,387.28
FIRST FOUNDATION INC			6,079.000	45,896.45
FIRST GUARANTY BANCSHARES INC			624.000	6,333.60
FIRST HAWAIIAN INC			20,527.000	450,772.92
FIRST HORIZON NATIONAL			0.581	0.02
FIRST HRIZN NATL COM FRAC TEMP			52,400.524	0.00
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INTERNET BANCORP			1,761.000	61,177.14
FIRST MARINER BANCORP			4,813.000	0.00
FIRST MERCHANTS CORP			10,782.000	376,291.80
FIRST MID BANCSHARES INC			212.000	6,928.16
FIRST OF LONG ISLAND CORP/THE			3,850.000	42,696.50
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00
FIRST REPUBLIC BANK/CA			21,300.000	809.40
FIRST SAVINGS FINANCIAL GROUP			9,257.000	155,054.75

Asset Detail

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As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST SOLAR INC			11,640.000	1,964,832.00
FIRST STATE BANCORPORATION/NM			2,669.000	0.00
FIRST UNITED CORP			8,037.000	184,127.67
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRST WATCH RESTAURANT GROUP I			97,638.000	2,403,847.56
FIRSTCASH HOLDINGS INC			8,661.000	1,104,623.94
FIRSTENERGY CORP			97,336.000	3,759,116.32
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			65,387.000	10,450,150.34
FLANIGAN'S ENTERPRISES INC			17.000	461.04
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEX LTD			205,370.000	5,875,635.70
FLEXSTEEL INDUSTRIES INC			4,687.000	174,825.10
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLUOR CORP			29,205.000	1,234,787.40
FLUSHING FINANCIAL CORP			7,088.000	89,379.68
FLYI INC COM			29,300.000	0.00
FLYWIRE CORP			291,594.000	7,234,447.14
FMC CORP			21,955.000	1,398,533.50
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	0.00
FOGHORN THERAPEUTICS INC			11,261.000	75,561.31
FOMENTO ECONOMICO MEXICANO SAB ADR			15,561.000	2,027,131.47
FONAR CORP			9,733.000	207,896.88
FOOT LOCKER INC			13,470.000	383,895.00
FOOTBALL EQUITIES INC			5,500.000	0.00
FOOTSTAR INC			18,000.000	0.00
FORD MOTOR CO			486,701.000	6,463,389.28
FORD OTOMOTIV SANAYI AS			50,677.000	1,809,221.53
FORESTAR GROUP INC			10,815.000	434,654.85
FORMFACTOR INC			14,550.000	663,916.50
FORRESTER RESEARCH INC			6,520.000	140,571.20
FORTE BIOSCIENCES INC			100.000	70.07
FORTINET INC			69,437.000	4,743,241.47
FORTITUDE GOLD CORP			4,674.000	25,099.38
FORTIVE CORP			56,131.000	4,828,388.62
FORTREA HOLDINGS INC			15,734.000	631,562.76
FORUM ENERGY TECHNOLOGIES INC			577.000	11,528.46

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORWARD AIR CORP			7,204.000	224,116.44
FOSSIL GROUP INC			6,665.000	6,798.30
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			15,613.000	382,050.11
FOX CORP			67,484.000	2,072,136.23
FOX FACTORY HOLDING CORP			6,815.000	354,857.05
FP PARTNER INC			64,100.000	2,723,334.05
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN BSP REALTY TRUST INC			8,916.000	119,117.76
FRANKLIN COVEY CO			4,966.000	194,965.16
FRANKLIN ELECTRIC CO INC			9,673.000	1,033,173.13
FRANKLIN RESOURCES INC			32,698.000	919,140.78
FRANKLIN STREET PROPERTIES COR			16,971.000	38,524.17
FREEDOM HOLDING CORP/NV			5,393.000	380,584.01
FREEMPORT-MCMORAN INC			156,222.000	7,345,558.44
FREIGHTCAR AMERICA INC			1,859.000	7,157.15
FREQUENCY ELECTRONICS INC			7,157.000	77,939.73
FREQUENCY THERA CONTRA			2,830.000	0.00
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			6,251.000	161,963.41
FRESHPET INC			44,658.000	5,174,075.88
FRESHWORKS INC			29,466.000	536,575.86
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			27,143.000	634,603.34
FRP HOLDINGS INC			1,115.000	68,461.00
FS BANCORP INC			2,521.000	87,503.91
FULCRUM THERAPEUTICS INC			5,653.000	53,364.32
FULGENT GENETICS INC			6,290.000	136,493.00
FUNDAMENTAL GLOBAL INC			168.000	231.84
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			7,437.000	59,867.85
FUYAO GLASS INDUSTRY GROUP CO HK/03606			328,400.000	1,653,234.87
G-III APPAREL GROUP LTD			7,707.000	223,580.07
G1 THERAPEUTICS INC			12,460.000	53,827.20
GA EXPRESS INC			1,881.000	0.00
GALAGEN INC			100.000	0.02
GALAXY ENTERTAINMENT GROUP LTD HK/00027			887,000.000	4,454,011.73

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GALDERMA GROUP AG			147,744.000	10,391,453.75	
GALECTIN THERAPEUTICS INC			8,027.000	19,184.53	
GALMED PHARMACEUTICALS LTD			110.000	36.10	
GAMCO INVESTORS INC			7,721.000	165,692.66	
GAMETECH INTERNATIONAL INC			4,418.000	0.00	
GANNETT CO INC			24,408.000	59,555.52	
GARGOYLES INC			187.000	0.00	
GARMIN LTD			30,633.000	4,560,334.71	
GARTNER INC			11,613.000	5,535,568.71	
GATX CORP			7,031.000	942,364.93	
GAZTRANSPORT ET TECHNIGAZ SA			19,324.000	2,890,483.92	
GCI LIBERTY INC SR ESCROW			228,538.000	0.00	
GE AEROSPACE			128,186.000	22,500,488.58	
GE HEALTHCARE INC			52,548.000	4,777,138.68	
GEN DIGITAL INC			117,725.000	2,637,040.00	
GENE BIOTHERAPEUTICS INC			65.000	0.00	
GENELUX CORP			3,545.000	22,794.35	
GENERAC HOLDINGS INC			6,692.000	844,128.88	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	0.13	
GENERAL DYNAMICS CORP			24,734.000	6,987,107.66	
GENERAL MILLS INC			71,533.000	5,005,164.01	
GENERAL MOLY INC			5,187.000	0.00	
GENERAL MOTORS CO			125,768.000	5,703,578.80	
GENERAL STEEL HOLDINGS INC			1,145.000	0.23	
GENESCO INC			4,877.000	137,238.78	
GENESIS ENERGY LP			308,808.000	3,433,944.96	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENMAB A/S			58,000.000	17,501,194.56	
GENTHERM INC			8,712.000	501,636.96	
GENUINE PARTS CO			144,012.000	22,311,779.16	
GENWORTH FINANCIAL INC			74,797.000	480,944.71	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	0.00	
GEOSPACE TECHNOLOGIES CORP			6,754.000	89,085.26	
GERMAN AMERICAN BANCORP INC			5,510.000	190,866.40	
GERON CORP			28,499.000	94,046.70	
GERRESHEIMER AG			72,144.000	8,134,380.29	
GETTY REALTY CORP			7,748.000	211,907.80	
GF SECURITIES CO LTD HK/01776			3,269,800.000	3,379,908.15	

Asset Detail

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As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GIBRALTAR INDUSTRIES INC			7,572.000	609,773.16
GIGA-TRONICS INC			104.000	14.04
GILEAD SCIENCES INC			161,236.000	11,810,537.00
GLACIER BANCORP INC			19,424.000	782,398.72
GLADSTONE COMMERCIAL CORP			5,911.000	81,808.24
GLADSTONE LAND CORP			15,716.000	209,651.44
GLASSBRIDGE ENTERPRISES INC			3.000	60.00
GLATFELTER CORP			8,191.000	16,382.00
GLAUKOS CORP			7,664.000	722,638.56
GLOBAL INDUSTRIAL CO			8,363.000	374,495.14
GLOBAL MEDICAL REIT INC			10,341.000	90,483.75
GLOBAL NET LEASE INC			31,324.000	243,387.48
GLOBAL PAYMENTS INC			219,135.000	29,289,584.10
GLOBAL TECHNOLOGIES LTD			4,068.000	0.81
GLOBAL X US INFRASTRUCTURE			770,760.000	30,683,955.60
GLOBANT SA			13,851.000	2,796,516.90
GLOBE LIFE INC			9,330.000	1,085,732.10
GLOBUS MEDICAL INC			7,151.000	383,579.64
GLYCOMIMETICS INC			11,948.000	35,844.00
GMS INC			8,709.000	847,734.06
GODADDY INC			15,376.000	1,824,823.68
GOGO INC			7,721.000	67,790.38
GOLAR LNG LTD			24,444.000	588,122.64
GOLD RESOURCE CORP			17,035.000	7,461.33
GOLDEN ENTERTAINMENT INC			755.000	27,806.65
GOLDEN OCEAN GROUP LTD			23,188.000	300,342.94
GOLDMAN SACHS GROUP INC/THE			36,930.000	15,425,291.70
GOLUB CAPITAL BDC INC			7,258.000	120,700.54
GOODRX HOLDINGS INC			70,728.000	502,168.80
GOODYEAR TIRE & RUBBER CO/THE			59,374.000	815,205.02
GOOSEHEAD INSURANCE INC			25,115.000	1,673,161.30
GOPRO INC			16,405.000	36,583.15
GORMAN-RUPP CO/THE			6,653.000	263,126.15
GRAFTECH INTERNATIONAL LTD			31,237.000	43,107.06
GRAHAM CORP			4,658.000	127,070.24
GRAHAM HOLDINGS CO			969.000	743,881.92
GRAND CANYON EDUCATION INC			8,212.000	1,118,556.52
GRANITE BROAD LLC RBR			70.000	0.00
GRANITE BROADCASTING CORP			70.000	0.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRANITE CONSTRUCTION INC			11,489.000	656,366.57
GRANITE POINT MORTGAGE TRUST I			6,463.000	30,828.51
GRAY TELEVISION INC			25,109.000	160,980.37
GREAT AMERICAN BANCORP INC			144.000	5,400.00
GREAT ELM GROUP INC			1,871.000	3,592.32
GREAT LAKES DREDGE & DOCK CORP			8,807.000	77,061.25
GREAT SOUTHERN BANCORP INC			1,816.000	99,553.12
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN DOT CORP			11,733.000	109,468.89
GREEN PLAINS INC			17,043.000	394,034.16
GREENBRIER COS INC/THE			5,166.000	269,148.60
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENIDGE GENERATION HOLDINGS			72.000	252.00
GREENLIGHT CAPITAL RE LTD			14,839.000	185,042.33
GREGGS PLC			70,771.000	2,569,398.13
GREIF INC			5,128.000	354,088.40
GRID DYNAMICS HOLDINGS INC			145,568.000	1,789,030.72
GRIFFON CORP			10,940.000	802,339.60
GRITSTONE BIO INC			6,274.000	16,124.18
GROCERY OUTLET HOLDING CORP			15,573.000	448,190.94
GROUP 1 AUTOMOTIVE INC			3,956.000	1,156,061.88
GROWGENERATION CORP			9,401.000	26,886.86
GRUPO AEROPORTUARIO DEL PACIFI			122,926.000	1,974,670.01
GRUPO AEROPORTUARIO DEL SUREST ADR			11,172.000	3,560,292.96
GRUPO MEXICO SAB DE CV			363,895.000	2,148,330.74
GSE SYSTEMS INC			75.000	175.50
GSK PLC			675,100.000	14,571,283.80
GSV INC			770.000	0.00
GTT COMMUNICATIONS INC WTS EXP 12/31/2024			146.000	0.00
GTX INC			397.000	0.00
GUESS? INC			9,314.000	293,111.58
GUIDED THERAPEUTICS INC			2.000	0.22
GULF ISLAND FABRICATION INC			5,482.000	40,292.70
GULFPORT ENERGY CORP			1,840.000	294,620.80
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			766.000	6,181.62
H WORLD GROUP LTD ADR			347,177.000	13,435,749.90
H&E EQUIPMENT SERVICES INC			4,966.000	318,717.88
HACKETT GROUP INC/THE			7,811.000	189,807.30

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HAEMONETICS CORP			8,657.000	738,874.95
HAIER SMART HOME CO LTD HK/06690			2,161,600.000	6,725,266.26
HAIN CELESTIAL GROUP INC/THE			15,004.000	117,931.44
HALEON PLC			3,088,992.000	12,998,125.41
HALLADOR ENERGY CO			13,127.000	69,966.91
HALLIBURTON CO			114,860.000	4,527,781.20
HALLMARK FINANCIAL SERVICES IN			190.000	136.04
HALOZYME THERAPEUTICS INC			25,880.000	1,052,798.40
HAMILTON BEACH BRANDS HOLDING			3,049.000	74,273.64
HAMILTON LANE INC			5,487.000	618,714.12
HAMPSHIRE GROUP LTD			2,587.000	0.00
HANCOCK WHITNEY CORP			17,119.000	788,158.76
HANKOOK TIRE & TECHNOLOGY CO L			269,162.000	10,816,462.42
HANMI FINANCIAL CORP			5,239.000	83,404.88
HANNON ARMSTRONG SUSTAINABLE I			13,180.000	374,312.00
HARBOR DIVERSIFIED INC			100.000	200.00
HARBOURTON CAPITAL GROUP INC			233.000	0.00
HARLEYSVILLE FINANCIAL CORP			249.000	5,241.45
HARMONIC INC			19,894.000	267,375.36
HARMONY BIOSCIENCES HOLDINGS I			3,783.000	127,033.14
HARROW INC			17,067.000	225,796.41
HARTE HANKS INC			952.000	6,987.68
HARTFORD FINANCIAL SERVICES GR			56,259.000	5,797,489.95
HARVARD APPARATUS REGENERATIVE			68.000	209.44
HARVARD BIOSCIENCE INC			26,861.000	113,890.64
HARVEST NATURAL RESOURCES INC			1,538.000	0.00
HASBRO INC			14,211.000	803,205.72
HASTINGS MANUFACTURING CO			262.000	0.00
HAUPPAUGE DIGITAL INC			3,900.000	44.07
HAVERTY FURNITURE COS INC			4,611.000	157,327.32
HAWAIIAN HOLDINGS INC			10,739.000	143,150.87
HAWKINS INC			8,506.000	653,260.80
HAWTHORN BANCSHARES INC			1,074.000	21,941.82
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,398.000	144,167.76
HB FULLER CO			13,306.000	1,061,020.44
HCA HEALTHCARE INC			23,600.000	7,871,308.00
HDFC BANK LTD			491,793.000	8,537,718.52
HDFC BANK LTD ADR			350,000.000	19,589,500.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HDFC LIFE INSURANCE CO LTD			165,103.000	1,253,775.16
HEALTHCARE SERVICES GROUP INC			16,532.000	206,319.36
HEALTHEQUITY INC			13,684.000	1,117,024.92
HEALTHPEAK PROPERTIES INC			121,439.000	2,276,981.25
HEALTHSTREAM INC			6,264.000	166,998.24
HEALTHWAREHOUSE.COM INC			409.000	44.99
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			16,117.000	192,436.98
HEARTLAND FINANCIAL USA INC			6,473.000	227,525.95
HEIDRICK & STRUGGLES INTERNATI			6,636.000	223,367.76
HELICOS BIOSCIENCES CORP			297.000	0.00
HELIOS AND MATHESON ANALYTICS			2.000	0.00
HELIOS TECHNOLOGIES INC			4,040.000	180,547.60
HELIX ENERGY SOLUTIONS GROUP I			38,524.000	417,600.16
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			18,266.000	768,267.96
HENNESSY ADVISORS INC			2,914.000	20,106.60
HENRY SCHEIN INC			25,506.000	1,926,213.12
HENSOLDT AG			269,986.000	12,666,447.19
HERC HOLDINGS INC			5,085.000	855,805.50
HERCULES CAPITAL INC			23,310.000	430,069.50
HERITAGE FINANCIAL CORP/WA			8,386.000	162,604.54
HERSHEY CO/THE			19,167.000	3,727,981.50
HERTZ GLOBAL HOLDINGS INC			2.000	15.66
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			4.000	17.76
HESS CORP			40,397.000	6,166,198.08
HESS MIDSTREAM LP			253,528.000	9,159,966.64
HEWLETT PACKARD ENTERPRISE CO			237,666.000	4,213,818.18
HEXAGON AB			971,082.000	11,506,657.80
HG HOLDINGS INC			241.000	1,458.05
HHGREGG INC			6,832.000	13.67
HIBBETT INC			4,914.000	377,444.34
HIGHWOODS PROPERTIES INC			19,502.000	510,562.36
HILLENBRAND INC			15,630.000	786,032.70
HILLEVAX INC			7,929.000	131,859.27
HILLTOP HOLDINGS INC			15,684.000	491,222.88
HILTON GRAND VACATIONS INC			14,769.000	697,244.49
HILTON WORLDWIDE HOLDINGS INC			27,472.000	5,860,052.32
HINDUSTAN UNILEVER LTD			25,481.000	691,800.62

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HINES HORTICULTURE INC COM			21,200.000	0.00
HISPANIC EXPRESS INC			200.000	0.00
HMN FINANCIAL INC			1,171.000	24,708.10
HNI CORP			9,787.000	441,687.31
HOLCIM AG			140,000.000	12,692,794.49
HOLLYSYS AUTOMATION TECHNOLOGI			9,334.000	238,763.72
HOLOGIC INC			45,570.000	3,552,637.20
HOLOGRAPHIC STORAGE LTD			43.000	21.50
HOME BANCORP INC			3,251.000	124,545.81
HOME BANCSHARES INC/AR			28,778.000	707,075.46
HOME DEPOT INC/THE			150,010.000	57,543,836.00
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			4,901.000	73,760.05
HOMETRUST BANCSHARES INC			4,028.000	110,125.52
HON HAI PRECISION INDUSTRY CO			1,602,000.000	7,783,867.29
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	4,001,408.10
HONEYWELL INTERNATIONAL INC			71,821.000	14,741,260.25
HOOKER FURNISHINGS CORP			1,758.000	42,209.58
HOOPER HOLMES INC			820.000	0.00
HOPE BANCORP INC			21,310.000	245,278.10
HORIBA LTD			19,400.000	2,004,156.03
HORIZON BANCORP INC/IN			2,986.000	38,310.38
HORMEL FOODS CORP			63,618.000	2,219,632.02
HOST HOTELS & RESORTS INC			140,869.000	2,913,170.92
HOULIHAN LOKEY INC			8,141.000	1,043,594.79
HOUSTON AMERICAN ENERGY CORP			241.000	320.53
HOVNIANIAN ENTERPRISES INC			354.000	55,556.76
HOWMET AEROSPACE INC			54,792.000	3,749,416.56
HOYA CORP			106,700.000	13,278,895.63
HP INC			113,271.000	3,423,049.62
HPSP CO LTD			33,865.000	1,345,795.57
HUB24 LTD			92,747.000	2,566,755.42
HUBBELL INC			7,888.000	3,273,914.40
HUBSPOT INC			19,813.000	12,414,033.28
HUDSON GLOBAL INC			20.000	353.00
HUDSON PACIFIC PROPERTIES INC			26,473.000	170,750.85
HUFFY CORP COM			5,000.000	0.00
HUGO BOSS AG			168,970.000	9,967,472.71
HUMANA INC			17,226.000	5,972,598.72

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUNTINGTON BANCSHARES INC/OH			157,825.000	2,201,658.75
HUNTINGTON INGALLS INDUSTRIES			4,314.000	1,257,401.58
HURCO COS INC			1,837.000	37,033.92
HURON CONSULTING GROUP INC			4,009.000	387,349.58
HYBRID ENERGY HOLDINGS INC			141.000	0.00
HYPERDYNAMICS CORP			406.000	0.00
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			3,826.000	245,514.42
HYUNDAI GLOVIS CO LTD			72,300.000	9,699,074.09
HYUNDAI MOBIS CO LTD			21,349.000	4,146,899.06
I3 VERTICALS INC			4,088.000	93,574.32
ICF INTERNATIONAL INC			3,998.000	602,218.74
ICHOR HOLDINGS LTD			4,274.000	165,061.88
ICON PLC			153,053.000	51,418,155.35
ICU MEDICAL INC			3,536.000	379,483.52
IDACORP INC			5.000	464.45
IDEAYA BIOSCIENCES INC			5,683.000	249,370.04
IDENTIV INC			289.000	2,288.88
IDEX CORP			12,320.000	3,006,326.40
IDEXX LABORATORIES INC			10,204.000	5,509,445.72
IDNA INC			2,887.000	0.00
IDT CORP			5,453.000	206,177.93
IENTERTAINMENT NETWORK INC			831.000	2.66
IES HOLDINGS INC			1,775.000	215,911.00
IGM BIOSCIENCES INC			9,609.000	92,726.85
IGO CORPORATIONS			26,400.000	0.00
IGUATEMI SA			511,300.000	2,372,865.92
IHEARTMEDIA INC			19,535.000	40,828.15
ILLINOIS TOOL WORKS INC			34,059.000	9,139,051.47
ILLUMINA INC			17,301.000	2,375,773.32
IMAGEWARE SYSTEMS INC			1,055.000	0.00
IMAGINON INC			667.000	0.07
IMAX CORP			7,031.000	113,691.27
IMMATICS NV			10,836.000	113,886.36
IMMERSION CORP			9,608.000	71,867.84
IMMUCELL CORP			2,579.000	13,668.70
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNEERING CORP			1,407.000	4,066.23
IMMUNIC INC			21,132.000	27,894.24

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMMUNOME INC			13,715.000	338,486.20
IMPAC MORTGAGE HOLDINGS INC			521.000	13.03
IMPATH INC COM			18,800.000	82,532.00
IMPERIAL BRANDS PLC			384,800.000	8,603,945.23
INARI MEDICAL INC			9,214.000	442,087.72
INCOMNET INC			300.000	0.00
INCYTE CORP			45,636.000	2,599,882.92
INDEPENDENCE REALTY TRUST INC			17,592.000	283,758.96
INDEPENDENT BANK CORP			10,000.000	520,200.00
INDEPENDENT BANK GROUP INC			10,704.000	488,637.60
INDORAMA VENTURES PCL			3,581,600.000	2,346,015.48
INDUSTRIAL LOGISTICS PROPERTIE			11,650.000	49,978.50
INDYMAC BANCORP INC			25,800.000	0.00
INFINEON TECHNOLOGIES AG			348,786.000	11,871,350.07
INFORMA PLC			864,021.000	9,072,336.29
INFORMATION SERVICES GROUP INC			4,145.000	16,745.80
INFOSYS LTD ADR			153,619.000	2,754,388.67
ING GROEP NV			716,600.000	11,799,306.29
INGERSOLL RAND INC			58,312.000	5,536,724.40
INGEVITY CORP			8,559.000	408,264.30
INGLES MARKETS INC			5,830.000	447,044.40
INHIBITOR THERAPEUTICS INC			1,225.000	85.75
INHIBRX INC			10,384.000	363,024.64
INMODE LTD			13,479.000	291,281.19
INNODATA INC			381,456.000	2,517,609.60
INNOSPEC INC			4,981.000	642,250.14
INNOVATE CORP			1,592.000	1,115.52
INNOVATE CORP RTS			1,592.000	0.64
INNOVATIVE INDUSTRIAL PROPERTI			5,143.000	532,506.22
INNOVEX INC/MN			8,343.000	0.00
INNOVIVA INC			27,646.000	421,325.04
INOGEN INC			2,927.000	23,620.89
INOZYME PHARMA INC			16,008.000	122,621.28
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			352.000	985.60
INSIGHT ENTERPRISES INC			9,728.000	1,804,738.56
INSMED INC			25,246.000	684,923.98
INSPERITY INC			8,295.000	909,214.95
INSPIRE MEDICAL SYSTEMS INC			33,348.000	7,162,816.92

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INSTALLED BUILDING PRODUCTS IN			5,001.000	1,293,908.73
INSTEEL INDUSTRIES INC			8,133.000	310,843.26
INSULET CORP			10,384.000	1,779,817.60
INTAPP INC			63,619.000	2,182,131.70
INTEGER HOLDINGS CORP			8,259.000	963,660.12
INTEGRA BANK CORP			2,671.000	0.00
INTEGRAL VISION INC			4,289.000	0.00
INTEL CORP			528,506.000	23,344,110.02
INTELLICHECK INC			158.000	549.84
INTER PARFUMS INC			3,921.000	550,939.71
INTERCONTINENTAL EXCHANGE INC			62,383.000	8,573,295.69
INTERDIGITAL INC			7,941.000	845,398.86
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00
INTERFACE INC			9,645.000	162,228.90
INTERMET CORP			20,500.000	0.00
INTERNATIONAL BANCSHARES CORP			12,683.000	712,023.62
INTERNATIONAL BUSINESS MACHINE			107,113.000	20,454,298.48
INTERNATIONAL FLAVORS & FRAGRA			27,811.000	2,391,467.89
INTERNATIONAL GAME TECHNOLOGY			16,571.000	374,338.89
INTERNATIONAL ISOTOPES INC			831.000	32.41
INTERNATIONAL PAPER CO			70,161.000	2,737,682.22
INTERNATIONAL SEAWAYS INC			10,308.000	548,385.60
INTERPACE BIOSCIENCES INC			35.000	52.50
INTERPLAY ENTERTAINMENT CORP			12,923.000	0.01
INTERPUBLIC GROUP OF COS INC/T			41,725.000	1,361,486.75
INTERROLL HOLDING AG			5,900.000	19,651,382.25
INTERVISUAL BOOKS INC			5,600.000	0.00
INTEST CORP			5,069.000	67,164.25
INTEVAC INC			9,056.000	34,775.04
INTREPID POTASH INC			943.000	19,670.98
INTRUSION INC			123.000	369.00
INTUIT INC			33,077.000	21,500,050.00
INTUITIVE SURGICAL INC			39,810.000	15,887,772.90
INUVO INC			1,115.000	380.22
INVENTRUST PROPERTIES CORP			13,144.000	337,932.24
INVESCO LTD			48,970.000	812,412.30
INVESCO MORTGAGE CAPITAL INC			68.000	658.24
INVESCO MTG CAP INC			2,426.000	23,483.68
INVESTAR HOLDING CORP			11,459.000	187,469.24

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INVESTORS TITLE CO			730.000	118,260.00	
INVITATION HOMES INC			96,273.000	3,428,281.53	
INVIVO THERAPEUTICS HOLDINGS C			1.000	0.22	
ION GEOPHYSICAL CORP			1,556.000	0.00	
IOVANCE BIOTHERAPEUTICS INC			40,292.000	597,127.44	
IQVIA HOLDINGS INC			19,883.000	5,028,211.87	
IRADIMED CORP			7,042.000	309,777.58	
IRIDIUM COMMUNICATIONS INC			22,093.000	577,952.88	
IROBOT CORP			5,946.000	52,086.96	
IRON MOUNTAIN INC			31,811.000	2,551,560.31	
IRONWOOD PHARMACEUTICALS INC			46,199.000	402,393.29	
ISHARES CORE S&P MIDCAP ETF			6,195,020.000	376,285,514.80	
ISHARES RUSSELL 3000 ETF			288,437.000	86,554,174.96	
ISHARES US INFRASTRUCTURE			523,437.000	22,696,228.32	
ISIGN SOLUTIONS INC			2.000	0.20	
ISRAEL DISCOUNT BANK LTD			2,233,036.000	11,598,841.37	
ISUZU MOTORS LTD			882,500.000	11,889,507.18	
ITC LTD			328,758.000	1,688,480.39	
ITEOS THERAPEUTICS INC			8,156.000	111,247.84	
ITRON INC			8,946.000	827,683.92	
ITURAN LOCATION AND CONTROL LT			4,311.000	120,535.56	
ITZYOURMALL INC			17.000	0.00	
J & J SNACK FOODS CORP			3,743.000	541,088.08	
J M SMUCKER CO/THE			24,038.000	3,025,663.06	
J SAINSBURY PLC			2,652,600.000	9,060,825.36	
JABIL INC			13,895.000	1,861,235.25	
JACK HENRY & ASSOCIATES INC			14,717.000	2,556,784.41	
JACK IN THE BOX INC			4,449.000	304,667.52	
JACKSON FINANCIAL INC			12,336.000	815,903.04	
JACO ELECTRONICS INC			1,562.000	0.16	
JACOBS SOLUTIONS INC			18,993.000	2,919,793.89	
JAKKS PACIFIC INC			601.000	14,844.70	
JAMES HARDIE INDUSTRIES PLC			296,750.000	11,927,677.52	
JANUX THERAPEUTICS INC			7,255.000	273,150.75	
JAPAN ELEVATOR SERVICE HOLDING			147,400.000	2,401,720.52	
JB HUNT TRANSPORT SERVICES INC			53,094.000	10,578,979.50	
JD SPORTS FASHION PLC			3,904,535.000	6,634,083.17	
JEFFERSONVILLE BANCORP			197.000	3,455.38	
JELD-WEN HOLDING INC			13,620.000	289,152.60	

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JER INVESTORS TRUST INC			786.000	0.24
JERONIMO MARTINS SGPS SA			111,139.000	2,206,153.60
JFROG LTD			19,024.000	841,241.28
JOHN B SANFILIPPO & SON INC			1,438.000	152,312.96
JOHN BEAN TECHNOLOGIES CORP			6,558.000	687,868.62
JOHN WILEY & SONS INC			9,553.000	364,255.89
JOHNSON & JOHNSON			280,301.000	44,340,815.19
JOHNSON CONTROLS INTERNATIONAL			84,031.000	5,488,904.92
JOHNSON OUTDOORS INC			3,547.000	163,552.17
JOINT CORP/THE			4,021.000	52,514.26
JONES LANG LASALLE INC			3.000	585.27
JOURNAL REGISTER CO COM			18,400.000	0.00
JPMORGAN CHASE & CO			324,996.000	65,096,698.80
JUMBO SA			58,295.000	1,680,994.62
JUNIPER NETWORKS INC			35,070.000	1,299,694.20
JW MAYS INC			283.000	12,735.00
JYSKE BANK A/S			22,363.000	1,886,437.96
KA WANG HOLDING INC			2.000	0.00
KADANT INC			2,053.000	673,589.30
KAGA ELECTRONICS CO LTD			168,600.000	7,140,810.59
KAISER ALUMINUM CORP			3,200.000	285,952.00
KALA BIO INC			31.000	243.04
KALEIDO BIOSCIENCES INC			9,750.000	0.98
KALVISTA PHARMACEUTICALS INC			19,757.000	234,318.02
KAMAN CORP			5,423.000	248,753.01
KANSAS CITY LIFE INSURANCE CO			1,879.000	69,710.90
KASPIEN HOLDINGS INC			297.000	4.31
KATY INDUSTRIES INC			5,499.000	0.00
KB FINANCIAL GROUP INC			262,770.000	13,721,618.48
KB HOME			16,942.000	1,200,848.96
KBC GROUP NV			115,561.000	8,664,024.19
KE HOLDINGS INC ADR			170,113.000	2,335,651.49
KEI INDUSTRIES LTD			68,181.000	2,828,363.88
KELLANOVA			55,617.000	3,186,297.93
KELLY SERVICES INC			4,958.000	124,148.32
KEMPER CORP			10,549.000	653,194.08
KENNAMETAL INC			18,067.000	450,590.98
KENNEDY-WILSON HOLDINGS INC			24,056.000	206,400.48
KENTUCKY FIRST FEDERAL BANCORP			981.000	3,747.42

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KENVUE INC			221,824.000	4,760,343.04
KEROS THERAPEUTICS INC			2,798.000	185,227.60
KEURIG DR PEPPER INC			174,216.000	5,343,204.72
KEWAUNEE SCIENTIFIC CORP			1,109.000	37,761.45
KEYCORP			162,176.000	2,564,002.56
KEYENCE CORP			45,600.000	21,118,001.49
KEYSIGHT TECHNOLOGIES INC			30,496.000	4,768,964.48
KEYSTONE CONS INDS INC			5,800.000	0.00
KEYWORDS STUDIOS PLC			950,000.000	15,625,139.25
KIA CORP			48,745.000	4,055,293.87
KID BRANDS INC			2,768.000	0.00
KIMBALL ELECTRONICS INC			5,420.000	117,343.00
KIMBERLY-CLARK CORP			47,597.000	6,156,671.95
KIMCO REALTY CORP			72,572.000	1,423,136.92
KINAXIS INC			140,000.000	15,932,015.52
KINDER MORGAN INC			344,870.000	6,324,915.80
KINETIK HOLDINGS INC			19,582.000	780,734.34
KING YUAN ELECTRONICS CO LTD			340,000.000	1,126,126.81
KINGFISHER PLC			709,600.000	2,235,627.09
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRBY CORP			11,041.000	1,052,428.12
KITE REALTY GROUP TRUST			42,688.000	925,475.84
KLA CORP			16,247.000	11,349,666.79
KLX ENERGY SERVICES HOLDINGS I			649.000	5,023.26
KNOWLES CORP			15,115.000	243,351.50
KOBE BUSSAN CO LTD			170,300.000	4,172,403.36
KOC HOLDING AS			288,721.000	1,815,215.48
KODIAK GAS SERVICES INC			72,838.000	1,991,390.92
KOKUSAI ELECTRIC CORP			50,900.000	1,293,141.47
KONA GRILL INC			1,503.000	0.00
KONECRANES OYJ			45,149.000	2,345,887.86
KONINKLIJKE AHOLD DELHAIZE NV			382,200.000	11,442,150.72
KONTOOR BRANDS INC			8,208.000	494,532.00
KOPIN CORP			14,987.000	26,976.60
KOPPERS HOLDINGS INC			8,806.000	485,827.02
KOREAN REINSURANCE CO			193,680.000	1,196,967.44
KORN FERRY			11,603.000	763,013.28
KOSMOS ENERGY LTD			70,080.000	417,676.80
KOTAK MAHINDRA BANK LTD			142,049.000	3,041,017.76

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KOTOBUKI SPIRITS CO LTD			125,500.000	1,572,222.38
KRAFT HEINZ CO/THE			159,958.000	5,902,450.20
KROGER CO/THE			564,010.000	32,221,891.30
KRONOS WORLDWIDE INC			5,478.000	64,640.40
KRUNG THAI BANK PCL			14,281,700.000	6,575,746.73
KRYSTAL BIOTECH INC			3,121.000	555,319.53
KT&G CORP			109,600.000	7,628,240.54
KUBOO INC			208.000	0.42
KULICKE & SOFFA INDUSTRIES INC			12,828.000	645,376.68
KURA ONCOLOGY INC			18,937.000	403,926.21
KURA SUSHI USA INC			51,486.000	5,929,127.76
KVH INDUSTRIES INC			8,605.000	43,885.50
KYNDRYL HOLDINGS INC			37,612.000	818,437.12
KYORITSU MAINTENANCE CO LTD			56,600.000	1,293,970.70
L B FOSTER CO			2,208.000	60,300.48
L3HARRIS TECHNOLOGIES INC			20,649.000	4,400,301.90
LA-Z-BOY INC			9,984.000	375,598.08
LABORATORY CORP OF AMERICA HOL			81,117.000	17,720,819.82
LADDER CAPITAL CORP			29,238.000	325,418.94
LAKE SHORE BANCORP INC			235.000	2,768.30
LAKELAND FINANCIAL CORP			4,963.000	329,146.16
LAM RESEARCH CORP			16,424.000	15,957,065.68
LAMB WESTON HOLDINGS INC			21,167.000	2,254,920.51
LANCASTER COLONY CORP			4,121.000	855,643.23
LANDMARK BANCORP INC/MANHATTAN			1,622.000	31,272.16
LANTHEUS HOLDINGS INC			128,442.000	7,994,230.08
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			352.000	2,671.68
LAS VEGAS SANDS CORP			40,230.000	2,079,891.00
LASERSIGHT INC COM NEW			413.000	0.00
LAUREATE EDUCATION INC			21,978.000	320,219.46
LAZARD EMERG MKT EQY-INST			10,357,380.904	182,186,330.10
LAZARD INC			15,579.000	652,292.73
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			7,691.000	946,454.46
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	614.40
LECG CORP			659.000	0.00
LEGACY IMBDS INC			342.000	0.04

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEGAL & GENERAL GROUP PLC			2,063,000.000	6,629,879.61
LEGEND BIOTECH CORP ADR			87,350.000	4,899,461.50
LEIDOS HOLDINGS INC			14,981.000	1,963,859.29
LEMAITRE VASCULAR INC			10,822.000	718,147.92
LEMON TREE HOTELS LTD			1,421,227.000	2,224,647.71
LENDINGCLUB CORP			9,147.000	80,402.13
LENDWAY INC			82.000	486.26
LENNAR CORP			46,081.000	7,925,010.38
LENOVO GROUP LTD HK/00992			10,318,000.000	11,957,434.13
LENOX GROUP INC COM			6,400.000	0.00
LENZ THERAPEUTICS INC			1,319.000	29,110.33
LESAKA TECHNOLOGIES INC			6,424.000	24,090.00
LESLIE'S INC			25,798.000	167,687.00
LEXICON PHARMACEUTICALS INC			11,772.000	28,252.80
LGI HOMES INC			59,719.000	6,949,500.03
LIBERTY BROADBAND CORP			7,229.000	413,715.67
LIBERTY ENERGY INC			26,776.000	554,798.72
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			17,399.000	121,619.01
LIBERTY TRIPADVISOR HOLDINGS I			11,605.000	19,728.50
LICT CORP			5.000	80,500.00
LIFECORE BIOMEDICAL INC			4,732.000	25,126.92
LIFEMD INC			190,101.000	1,954,238.28
LIFESTANCE HEALTH GROUP INC			56,371.000	347,809.07
LIFETIME BRANDS INC			611.000	6,403.28
LIFEWAY FOODS INC			2,430.000	41,844.60
LIGAND PHARMACEUTICALS INC			4,900.000	358,190.00
LIGHT & WONDER INC			17,232.000	1,759,214.88
LIGHTPATH TECHNOLOGIES INC			618.000	852.84
LIMONEIRA CO			2,976.000	58,210.56
LINDE PLC			56,081.000	26,039,529.92
LINDSAY CORP			2,220.000	261,205.20
LINEAGE CELL THERAPEUTICS INC			2,758.000	4,081.84
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			5,187.000	96,478.20
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	878.76
LIVANOVA PLC			10,782.000	603,145.08
LIVE MICROSYSTEMS INC			117.000	0.01
LIVE NATION ENTERTAINMENT INC			15,457.000	1,634,886.89

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LIVERAMP HOLDINGS INC			11,041.000	380,914.50	
LKQ CORP			517,328.000	27,630,488.48	
LL FLOORING HOLDINGS INC			10,684.000	19,551.72	
LOCKHEED MARTIN CORP			23,429.000	10,657,149.23	
LOEWS CORP			38,523.000	3,015,965.67	
LOGIC DEVICES INC			306.000	0.00	
LONDON STOCK EXCHANGE GROUP PL			285,764.000	34,258,081.29	
LOOKSMART GROUP INC			13.000	91.00	
LOWE'S COS INC			62,655.000	15,960,108.15	
LSB INDUSTRIES INC			6,938.000	60,915.64	
LSI INDUSTRIES INC			5,135.000	77,641.20	
LTC PROPERTIES INC			7,698.000	250,261.98	
LTV CORP			50,656.000	0.00	
LUBYS INC ESCROW			5,279.000	0.00	
LUKOIL PJSC ADR			142,900.000	1.43	
LULULEMON ATHLETICA INC			16,395.000	6,404,706.75	
LUMENT FINANCE TRUST INC			100.000	249.00	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	
LVMH MOET HENNESSY LOUIS VUITT			28,431.000	25,599,158.68	
LXP INDUSTRIAL TRUST			44,936.000	405,322.72	
LYONDELLBASELL INDUSTRIES NV			41,685.000	4,263,541.80	
M&T BANK CORP			18,101.000	2,632,609.44	
M/I HOMES INC			4,525.000	616,712.25	
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00	
MACERICH CO/THE			28,145.000	484,938.35	
MACHTEN INC			600.000	4,092.00	
MACOM TECHNOLOGY SOLUTIONS HOL			10,225.000	977,919.00	
MACROGENICS INC			9,404.000	138,426.88	
MADISON SQUARE GARDEN ENTERTAI			4,515.000	177,033.15	
MAGNA ENTERTAINMENT CORP			225.000	0.00	
MAGNA INTL INC			124,700.000	6,799,640.13	
MAGNACHIP SEMICONDUCTOR CORP			3,895.000	21,734.10	
MAGNITE INC			12,278.000	131,988.50	
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6.56	
MAGNOLIA OIL & GAS CORP			31,943.000	828,920.85	
MAGYAR BANCORP INC			427.000	4,748.24	
MAIDEN HOLDINGS LTD			5,165.000	11,621.25	
MAIN STREET CAPITAL CORP			11,609.000	549,221.79	
MAKEMYTRIP LTD			162,130.000	11,519,336.50	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MALIBU BOATS INC			4,044.000	175,024.32
MAMMOTH ENERGY SERVICES INC			2,290.000	8,335.60
MANHATTAN BRIDGE CAPITAL INC			97.000	490.82
MANI INC			132,200.000	1,723,417.32
MANNATECH INC			2,497.000	21,349.35
MANNKIND CORP			42,277.000	191,514.81
MAPFRE SA			3,587,200.000	9,073,320.19
MARATHON DIGITAL HOLDINGS INC			30,748.000	694,289.84
MARATHON OIL CORP			117,826.000	3,339,188.84
MARATHON PETROLEUM CORP			56,080.000	11,300,120.00
MARAVAI LIFESCIENCES HOLDINGS			18,664.000	161,816.88
MARCHEX INC			8,035.000	11,007.95
MARCUS CORP/THE			5,563.000	79,328.38
MARINE PRODUCTS CORP			7,886.000	92,660.50
MARKEL GROUP INC			1,067.000	1,623,419.16
MARKETAXESS HOLDINGS INC			5,866.000	1,286,120.50
MARQETA INC			71,548.000	426,426.08
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			26,876.000	6,781,083.56
MARSH & MCLENNAN COS INC			59,352.000	12,225,324.96
MARTEN TRANSPORT LTD			211,924.000	3,916,355.52
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			7,569.000	4,646,911.86
MARUBENI CORP			570,100.000	9,833,466.72
MASCO CORP			39,959.000	3,151,965.92
MASONITE INTERNATIONAL CORP			5,626.000	739,537.70
MASTERCARD INC			93,370.000	44,964,190.90
MATADOR RESOURCES CO			21,517.000	1,436,690.09
MATCH GROUP INC			29,612.000	1,074,323.36
MATERIALS SELECT SECTOR SPDR			476,557.000	44,267,379.73
MATERION CORP			7,154.000	942,539.50
MATIV HOLDINGS INC			15,829.000	296,793.75
MATRIX SERVICE CO			11,317.000	147,460.51
MATSON INC			10,608.000	1,192,339.20
MATTHEWS INTERNATIONAL CORP			7,627.000	237,047.16
MAXCO INC			3,300.000	0.00
MAXEON SOLAR TECHNOLOGIES LTD			72.000	239.76
MAXIMUS INC			16,537.000	1,387,454.30
MAXLINEAR INC			12,735.000	237,762.45

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			20,048.000	135,524.48
MCCORMICK & CO INC/MD			39,664.000	3,046,591.84
MCDONALD'S CORP			84,220.000	23,745,829.00
MCGRATH RENTCORP			6,293.000	776,367.41
MCKESSON CORP			14,317.000	7,686,081.45
MCRAE INDUSTRIES INC			1,018.000	46,349.54
MDC HOLDINGS INC			12,113.000	762,028.83
MECKLERMEDIA CORP			970.000	0.00
MEDALLION FINANCIAL CORP			1,196.000	9,460.36
MEDIATEK INC			69,000.000	2,500,976.42
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00
MEDICINOVA INC			27,571.000	39,977.95
MEDIFAST INC			4,060.000	155,579.20
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDTRONIC PLC			164,806.000	14,362,842.90
MEI PHARMA INC			4.000	16.00
MEIRAGTX HOLDINGS PLC			14,616.000	88,719.12
MELEXIS NV			15,749.000	1,278,220.34
MELROSE INDUST PLC ORD GBP0.22857142			1,488,612.000	12,655,691.70
MERCADOLIBRE INC			16,502.000	24,950,363.92
MERCANTILE BANK CORP			6,014.000	231,478.86
MERCEDES-BENZ GROUP AG			167,000.000	13,312,371.60
MERCK & CO INC			330,563.000	43,617,787.85
MERCK KGAA			82,574.000	14,589,834.91
MERCURY GENERAL CORP			4,531.000	233,799.60
MEREO BIOPHARMA GROUP PLC ADR			824.000	2,719.20
MERIT MEDICAL SYSTEMS INC			13,350.000	1,011,262.50
MERITAGE HOMES CORP			7,161.000	1,256,469.06
MERRIMACK PHARMACEUTICALS INC			8,388.000	123,890.76
MERSANA THERAPEUTICS INC			10,669.000	47,797.12
MERUS NV			12,736.000	573,502.08
MESA AIR GROUP INC			29,700.000	0.00
MESA LABORATORIES INC			827.000	90,746.71
META PLATFORMS INC			308,436.000	149,770,352.88
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			8,685.000	105,783.30
METLIFE INC			66,877.000	4,956,254.47
METRO ONE TELECOMMUNICATIONS I			200.000	24.02

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
METSO OYJ			159,373.000	1,894,211.86
METTLER-TOLEDO INTERNATIONAL I			3,018.000	4,017,833.22
MEXCO ENERGY CORP			17.000	169.60
MGE ENERGY INC			8,922.000	702,339.84
MGM RESORTS INTERNATIONAL			594,721.000	28,076,778.41
MGP INGREDIENTS INC			3,490.000	300,593.70
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROBOT MEDICAL INC			2.000	2.46
MICROCHIP TECHNOLOGY INC			58,872.000	5,281,407.12
MICROLOG CORP			831.000	0.00
MICRON TECHNOLOGY INC			148,569.000	17,514,799.41
MICROSOFT CORP			942,370.000	396,473,906.40
MICROWAVE FILTER CO INC			1,944.000	1,069.20
MID PENN BANCORP INC			1,035.000	20,710.35
MID-AMERICA APARTMENT COMMUNIT			17,788.000	2,340,545.04
MIDDLESEX WATER CO			6,587.000	345,817.50
MIDLAND STATES BANCORP INC			5.000	125.65
MIDWESTONE FINANCIAL GROUP INC			1,506.000	35,300.64
MILLER INDUSTRIES INC/TN			3,373.000	168,987.30
MILLERKNOLL INC			17,518.000	433,745.68
MIMEDX GROUP INC			15,360.000	117,811.20
MINERALS TECHNOLOGIES INC			7,918.000	596,067.04
MIRUM PHARMACEUTICALS INC			14,455.000	363,109.60
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITRA ADIPERKASA TBK PT			18,576,800.000	2,132,450.19
mitsubishi hc capital inc			1,533,100.000	10,661,651.97
MODEL N INC			7,432.000	211,589.04
MODERNA INC			42,591.000	4,538,496.96
MODINE MANUFACTURING CO			5,523.000	525,734.37
MODIVCARE INC			3,667.000	85,991.15
MOELIS & CO			11,842.000	672,270.34
MOHAWK INDUSTRIES INC			5,758.000	753,664.62
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLINA HEALTHCARE INC			11,118.000	4,567,607.94
MOLSON COORS BEVERAGE CO			307,510.000	20,680,047.50
MONARCH CASINO & RESORT INC			1,656.000	124,183.44
MONDAY.COM LTD			104,730.000	23,655,365.10
MONDELEZ INTERNATIONAL INC			175,025.000	12,251,750.00
MONEYSUPERMARKET.COM GROUP PLC			447,774.000	1,243,299.82

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MONOGATARI CORP/THE			64,500.000	1,977,468.65
MONOLITHIC POWER SYSTEMS INC			7,992.000	5,413,940.64
MONOTARO CO LTD			287,200.000	3,444,236.61
MONRO INC			7,098.000	223,870.92
MONSTER BEVERAGE CORP			108,896.000	6,455,354.88
MONTE ROSA THERAPEUTICS INC			13,660.000	96,303.00
MOODY'S CORP			18,470.000	7,259,264.10
MOOG INC			5,383.000	859,395.95
MOORE HANDLEY INC			612.000	0.00
MORGAN GROUP HOLDING CO			44.000	39.60
MORGAN STANLEY			142,031.000	13,373,638.96
MOSAIC CO/THE			59,157.000	1,920,236.22
MOSSIMO INC			12,487.000	39,334.05
MOTORCAR PARTS OF AMERICA INC			5,539.000	44,533.56
MOTOROLA SOLUTIONS INC			19,922.000	7,071,911.56
MOVADO GROUP INC			4,071.000	113,703.03
MOVIE GALLERY INC COM			15,125.000	0.00
MPLX LP			776,560.000	32,273,833.60
MR COOPER GROUP INC			11,594.000	903,752.30
MRC GLOBAL INC			17,775.000	223,431.75
MSCI INC			8,616.000	4,828,837.20
MSCI WORLD EX-US INDEX FUND A			32,487,061.038	951,323,968.74
MSCI WORLD EX-US INDEX FUND B			13,682,285.910	441,129,663.31
MTU AERO ENGINES AG			73,500.000	18,670,176.00
MUELLER INDUSTRIES INC			23,985.000	1,293,511.05
MUELLER WATER PRODUCTS INC			34,431.000	553,994.79
MULLEN GROUP LTD			529,500.000	5,681,389.25
MULTIPLAN CORP			66,435.000	53,892.07
MURPHY OIL CORP			28,211.000	1,289,242.70
MURPHY USA INC			30,806.000	12,913,875.20
MYERS INDUSTRIES INC			7,310.000	169,372.70
MYR GROUP INC			35,754.000	6,319,519.50
MYREXIS INC			3,666.000	38.49
MYRIAD GENETICS INC			21,442.000	457,143.44
N-VIRO INTERNATIONAL CORP			846.000	0.00
NABORS INDUSTRIES LTD			1,845.000	158,909.85
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	2,017.20
NACCO INDUSTRIES INC			4,145.000	125,179.00
NANOGEN INC			7,205.000	0.00

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NANOPHASE TECHNOLOGIES CORP			2,437.000	1,681.53
NAPCO SECURITY TECHNOLOGIES IN			191,393.000	7,686,342.88
NARAYANA HRUDAYALAYA LTD			90,715.000	1,396,359.99
NASB FINANCIAL INC			949.000	30,652.70
NASDAQ INC			37,086.000	2,340,126.60
NATERA INC			14,766.000	1,350,498.36
NATHAN'S FAMOUS INC			1,687.000	119,439.60
NATIONAL BANK HOLDINGS CORP			6,864.000	247,584.48
NATIONAL BANK OF CANADA			79,849.000	6,730,151.08
NATIONAL BANK OF GREECE SA			139,338.000	1,091,919.45
NATIONAL BANKSHARES INC			885.000	29,567.85
NATIONAL BEVERAGE CORP			7,024.000	333,359.04
NATIONAL HEALTH INVESTORS INC			8,926.000	560,820.58
NATIONAL HEALTHCARE CORP			4,390.000	414,898.90
NATIONAL PRESTO INDUSTRIES INC			1,347.000	112,878.60
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			3,572.000	141,486.92
NATIONAL STORAGE AFFILIATES TR			11,227.000	439,649.32
NATIONAL VISION HOLDINGS INC			13,019.000	288,501.04
NATIONAL WESTERN LIFE GROUP IN			1,177.000	579,036.92
NATURA & CO HOLDING SA			773,700.000	2,749,772.35
NATURAL ALTERNATIVES INTERNATI			1,396.000	8,501.64
NATURAL GAS SERVICES GROUP INC			3,974.000	77,214.82
NATURAL GROCERS BY VITAMIN COT			1,857.000	33,518.85
NATURE'S SUNSHINE PRODUCTS INC			3,837.000	79,272.42
NAUTILUS BIOTECHNOLOGY INC			21,251.000	62,477.94
NAVIDEA BIOPHARMACEUTICALS INC			26.000	0.86
NAVIENT CORP			35,183.000	612,184.20
NAVIGATOR HOLDINGS LTD			13,508.000	207,347.80
NAVIOS MARITIME PARTNERS LP			210.000	8,950.20
NBT BANCORP INC			10,842.000	397,684.56
NCR ATLEOS CORP			10,749.000	212,292.75
NCR VOYIX CORP			21,500.000	271,545.00
NEC CORP			182,900.000	13,311,595.75
NELNET INC			7,107.000	672,677.55
NEOENERGIA SA			1,006,200.000	4,104,764.51
NEOGEN CORP			38,596.000	609,044.88
NEOGENOMICS INC			173,523.000	2,726,046.33
NEOMAGIC CORP			1,790.000	26.85

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NEOSE TECHNOLOGIES INC			9,800.000	0.00	
NESCO INC COM			5,500.000	0.00	
NETAPP INC			39,066.000	4,100,758.02	
NETBANK INC COM			43,611.000	0.00	
NETEASE INC ADR			6,700.000	693,249.00	
NETEASE INC HK/09999			129,265.000	2,688,874.53	
NETFLIX INC			52,703.000	32,008,112.99	
NETGEAR INC			6,374.000	100,517.98	
NETSCOUT SYSTEMS INC			15,368.000	335,637.12	
NETSOL TECHNOLOGIES INC			5,315.000	14,722.55	
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.00	
NEUROBO PHARMACEUTICALS INC			20.000	81.80	
NEVRO CORP			12,731.000	183,835.64	
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00	
NEW JERSEY RESOURCES CORP			21,092.000	905,057.72	
NEW WEI INC			11,600.000	0.00	
NEW YORK MORTGAGE TRUST INC			11,625.000	83,700.00	
NEWMARK GROUP INC			24,457.000	271,228.13	
NEWMARKET CORP			1,135.000	720,293.70	
NEWMONT CORP			146,013.000	5,233,105.92	
NEWPARK RESOURCES INC			15,339.000	110,747.58	
NEWS CORP			53,892.000	1,421,884.64	
NEXIEN BIOPHARMA INC			50.000	0.82	
NEXPOINT RESIDENTIAL TRUST INC			3,934.000	126,635.46	
NEXPRISE INC			1,644.000	0.16	
NEXT BRIDGE HYDROCARBONS INC			95.000	0.95	
NEXTDC LTD			1,570,570.000	18,228,343.25	
NEXTERA ENERGY INC			223,521.000	14,285,227.11	
NEXTERA ENTERPRISES INC			29,140.000	0.03	
NEXTRACKER INC			9,107.000	512,450.89	
NICE LTD ADR			77,395.000	20,170,684.90	
NICOLET BANKSHARES INC			3,126.000	268,804.74	
NIHON M&A CENTER HOLDINGS INC			197,200.000	1,250,733.59	
NIKE INC			138,577.000	13,023,466.46	
NINE ENERGY SERVICE INC			2,907.000	6,511.68	
NIPPON SANJO HOLDINGS CORP			315,500.000	9,854,098.05	
NIPPON TELEGRAPH & TELEPHONE C			9,955,400.000	11,840,311.63	
NISOURCE INC			45,039.000	1,245,778.74	
NITCHES INC			1,080.000	0.22	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NKARTA INC			27,127.000	293,242.87	
NL INDUSTRIES INC			9,069.000	66,475.77	
NLIGHT INC			12,964.000	168,532.00	
NMI HOLDINGS INC			13,012.000	420,808.08	
NMT MEDICAL INC			2,641.000	0.00	
NOBILITY HOMES INC			1,634.000	52,304.34	
NOBLE CORP PLC			21,510.000	1,043,019.90	
NOBLE INTL LTD			5,650.000	0.00	
NOKIA OYJ			1,765,100.000	6,273,659.63	
NOMAD FOODS LTD			31,968.000	625,294.08	
NORD RESOURCES CORP			1,694.000	0.00	
NORDIC AMERICAN TANKERS LTD			13,231.000	51,865.52	
NORDICUS PARTNERS CORP			56.000	34.16	
NORDSON CORP			5,912.000	1,623,080.48	
NORFOLK SOUTHERN CORP			61,263.000	15,614,100.81	
NORTECH SYSTEMS INC			1,041.000	13,897.35	
NORTHEAST BANK			2,348.000	129,938.32	
NORTHEAST COMMUNITY BANCORP IN			2,821.000	44,374.33	
NORTHEAST INDIANA BANCORP INC			1,210.000	20,025.50	
NORTHERN OIL & GAS INC			15,039.000	596,747.52	
NORTHERN TRUST CORP			30,398.000	2,702,990.16	
NORTHFIELD BANCORP INC			16,411.000	159,514.92	
NORTHRIM BANCORP INC			1,746.000	88,190.46	
NORTHROP GRUMMAN CORP			15,365.000	7,354,610.90	
NORTHWEST BIOTHERAPEUTICS INC			59,013.000	30,627.75	
NORTHWEST NATURAL HOLDING CO			8,091.000	301,147.02	
NORTHWEST PIPE CO			5,543.000	192,231.24	
NORTHWESTERN ENERGY GROUP INC			308,596.000	15,716,794.28	
NORWEGIAN CRUISE LINE HOLDINGS			46,347.000	970,042.71	
NORWOOD FINANCIAL CORP			1,148.000	31,237.08	
NOVA LTD			3,121.000	553,602.98	
NOVANTA INC			7,461.000	1,303,958.97	
NOVARTIS AG			205,400.000	19,924,278.89	
NOVATEK MICROELECTRONICS CORP			615,000.000	11,318,605.63	
NOVATION COS INC			1,726.000	0.17	
NOVELSTEM INTERNATIONAL CORP			3,839.000	234.18	
NOVO NORDISK A/S			529,818.000	67,607,124.31	
NRG ENERGY INC			24,595.000	1,664,835.55	
NU HOLDINGS LTD/CAYMAN ISLANDS			1,613,168.000	19,245,094.24	



BNY MELLON

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NU SKIN ENTERPRISES INC			13,916.000	192,458.28
NUCOR CORP			37,836.000	7,487,744.40
NUSTAR ENERGY LP			357,234.000	8,312,835.18
NUTRIEN LTD			180,800.000	9,831,939.41
NUTROGANICS INC			831.000	0.00
NV5 GLOBAL INC			2,872.000	281,484.72
NVE CORP			2,102.000	189,558.36
NVIDIA CORP			323,145.000	291,980,896.20
NVR INC			637.000	5,159,674.52
NXP SEMICONDUCTORS NV			28,081.000	6,957,629.37
NXXI INC			11,261.000	0.00
O'REILLY AUTOMOTIVE INC			8,170.000	9,222,949.60
O-I GLASS INC			24,516.000	406,720.44
OBIC BUSINESS CONSULTANTS CO L			33,800.000	1,582,298.69
OBLONG INC			11.000	1.51
OCCIDENTAL PETROLEUM CORP			85,549.000	5,559,829.51
OCEANEERING INTERNATIONAL INC			18,801.000	439,943.40
OCEANFIRST FINANCIAL CORP			9,624.000	157,929.84
OCULAR THERAPEUTIX INC			285.000	2,593.50
OCUPHIRE PHARMA INC			9.000	18.09
ODP CORP/THE			7,939.000	421,163.95
ODYSSEY MARINE EXPLORATION INC			272.000	1,036.32
OFG BANCORP			10,977.000	404,063.37
OHIO VALLEY BANC CORP			1,716.000	39,931.32
OIL STATES INTERNATIONAL INC			6,587.000	40,575.92
OIL-DRI CORP OF AMERICA			4,291.000	319,936.96
OILSANDS QUEST INC			6,899.000	0.00
OLD DOMINION FREIGHT LINE INC			26,654.000	5,845,488.74
OLD POINT FINANCIAL CORP			1,130.000	19,255.20
OLD SECOND BANCORP INC			2,767.000	38,295.28
OLEMA PHARMACEUTICALS INC			22,332.000	252,798.24
OLYMPIC STEEL INC			3,450.000	244,536.00
OMEGA FLEX INC			1,725.000	122,354.25
OMEGA THERAPEUTICS INC			2,376.000	8,672.40
OMEROS CORP			16,652.000	57,449.40
OMNIAB INC			23,816.000	129,082.72
OMNIAB INC/OLD			3,276.376	0.00
OMNICELL INC			10,009.000	292,563.07
OMNICOM GROUP INC			21,570.000	2,087,113.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OMTHERA PHARMACEUTICALS			2,956.000	0.00
OMV AG			178,000.000	8,431,646.40
ON HOLDING AG			356,820.000	12,624,291.60
ON SEMICONDUCTOR CORP			63,976.000	4,705,434.80
ONCOCYTE CORP COM NEW			5.000	14.65
ONCOTELIC THERAPEUTICS INC			10.000	0.34
ONCTERNAL THERAPEUTICS INC			19.000	171.00
ONE GAS INC			16,263.000	1,049,451.39
ONE LIBERTY PROPERTIES INC			8,828.000	199,424.52
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			499,487.000	40,043,872.79
ONESPAN INC			12,573.000	146,223.99
ONTO INNOVATION INC			9,551.000	1,729,495.08
ONTRAK INC			819.000	414.91
OPENLANE INC			26,950.000	466,235.00
OPIANT PHARMACE CONTRA			11,152.000	0.00
OPKO HEALTH INC			92,478.000	110,973.60
OPTICAL CABLE CORP			827.000	2,340.41
OPTIMIZERX CORP			5,479.000	66,569.85
OPTION CARE HEALTH INC			29,825.000	1,000,330.50
ORACLE CORP			187,592.000	23,563,431.12
ORANGE SA			800,200.000	9,409,583.81
ORASURE TECHNOLOGIES INC			20,236.000	124,451.40
ORBIT INTERNATIONAL CORP			335.000	1,839.15
ORCHID ISLAND CAPITAL INC			1,235.000	11,028.55
ORGANO CORP			25,100.000	1,238,871.43
ORGANOGENESIS HOLDINGS INC			9,407.000	26,715.88
ORGANOVO HOLDINGS INC			444.000	457.32
ORIC PHARMACEUTICALS INC			7,235.000	99,481.25
ORION ENERGY SYSTEMS INC			2,760.000	2,401.75
ORION GROUP HOLDINGS INC			3,026.000	24,813.20
ORION SA			8,823.000	207,516.96
ORLEANS HOMEBUILDERS INC			2,200.000	0.00
ORMAT TECHNOLOGIES INC			8,923.000	590,613.37
ORTHOFIX MEDICAL INC			15,027.000	218,192.04
ORTHOPEDIATRICS CORP			76,327.000	2,225,695.32
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00
OSI SYSTEMS INC			5,495.000	784,795.90
OTIS WORLDWIDE CORP			62,294.000	6,183,925.38

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OTONOMY INC			6,463.000	0.00	
OTP BANK NYRT			223,818.000	10,305,944.94	
OTTER TAIL CORP			10,844.000	936,921.60	
OUTFRONT MEDIA INC			28,593.000	480,076.47	
OWENS & MINOR INC			10,754.000	297,993.34	
OXFORD INDUSTRIES INC			5,006.000	562,674.40	
P10 INC			1,271.000	15,252.00	
PAB BANKSHARES INC			1,304.000	0.00	
PACCAR INC			80,775.000	10,007,214.75	
PACIFIC PREMIER BANCORP INC			21,146.000	507,504.00	
PACIFICNET INC			245.000	0.00	
PACIRA BIOSCIENCES INC			11,625.000	339,682.50	
PACKAGED HOME SOLUTIONS INC			13.000	0.00	
PACKAGING CORP OF AMERICA			19,641.000	3,727,468.98	
PAGERDUTY INC			15,751.000	357,232.68	
PAGSEGURO DIGITAL LTD			46,831.000	668,746.68	
PALANTIR TECHNOLOGIES INC			68,414.000	1,574,206.14	
PALM HARBOR HOMES INC			3,688.000	0.00	
PALO ALTO NETWORKS INC			34,350.000	9,759,865.50	
PAM TRANSPORTATION SERVICES IN			8,117.000	131,576.57	
PAN PACIFIC INTERNATIONAL HOLD			559,300.000	14,800,597.67	
PANASONIC HOLDINGS CORP			1,110,800.000	10,557,902.60	
PAPA JOHN'S INTERNATIONAL INC			5,357.000	356,776.20	
PAR PACIFIC HOLDINGS INC			5,112.000	189,092.88	
PAR TECHNOLOGY CORP			5,026.000	227,979.36	
PARAGON TECHNOLOGIES INC			1,823.000	14,073.56	
PARAMOUNT GLOBAL			101,618.000	1,196,043.86	
PARAMOUNT GROUP INC			36,113.000	169,369.97	
PARATEK PHARMA CONTRA			13,796.000	0.00	
PARK AEROSPACE CORP			5,016.000	83,416.08	
PARK HOTELS & RESORTS INC			42,191.000	737,920.59	
PARK NATIONAL CORP			3,074.000	417,602.90	
PARK SYSTEMS CORP			6,815.000	768,443.37	
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			110.000	2.20	
PARKER-HANNIFIN CORP			13,990.000	7,775,502.10	
PARKERVISION INC			219.000	35.85	
PARSONS CORP			2,399.000	198,997.05	
PARTNERS GROUP HOLDING AG			11,500.000	16,444,987.23	
PASON SYSTEMS INC			110,700.000	1,279,399.96	

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PATRIA INVESTMENTS LTD			21,216.000	314,845.44
PATRICK INDUSTRIES INC			4,739.000	566,168.33
PATTERSON COS INC			667,057.000	18,444,126.05
PATTERSON-UTI ENERGY INC			65,704.000	784,505.76
PAUL MUELLER CO			105.000	8,240.40
PAYCHEX INC			39,510.000	4,851,828.00
PAYCOM SOFTWARE INC			8,409.000	1,673,475.09
PAYMENTUS HOLDINGS INC			230,887.000	5,252,679.25
PAYPAL HOLDINGS INC			116,759.000	7,821,685.41
PBF ENERGY INC			16,767.000	965,276.19
PC CONNECTION INC			6,957.000	458,675.01
PCD INC COM			12,400.000	0.00
PDF SOLUTIONS INC			45,803.000	1,542,187.01
PDL BIOPHARMA INC			20,195.000	24,032.05
PEABODY ENERGY CORP			22,568.000	547,499.68
PEBBLEBROOK HOTEL TRUST			25,571.000	394,049.11
PEGASUS COS INC/THE			36.000	1,836.00
PEMBINA PIPELINE CORP			85,107.000	3,007,681.38
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	0.00
PENNANT GROUP INC/THE			5,646.000	110,830.98
PENNS WOODS BANCORP INC			2,160.000	41,925.60
PENNSYLVANIA REAL ESTATE INVES			805.000	426.25
PENNYMAC FINANCIAL SERVICES IN			6,954.000	633,439.86
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			18,008.000	1,538,603.52
PEOPLES BANCORP INC/OH			6,714.000	198,801.54
PEOPLES BANCORP OF NORTH CAROL			1,636.000	45,562.60
PEOPLES FINANCIAL CORP/MS			246.000	3,653.10
PEOPLES FINANCIAL SERVICES COR			1,098.000	46,148.94
PEPSICO INC			152,906.000	26,760,079.06
PERASO INC			2.000	3.24
PERDOCEO EDUCATION CORP			10,570.000	185,609.20
PERFICIENT INC			8,650.000	486,908.50
PERMA-FIX ENVIRONMENTAL SERVIC			1,496.000	17,787.44
PERMIAN RESOURCES CORP			66,539.000	1,175,078.74
PERNOD RICARD SA			64,830.000	10,498,959.18
PERVASIP CORP			276.000	0.11
PETIQ INC			7,569.000	138,361.32

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PETMED EXPRESS INC			5,017.000	24,031.43	
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00	
PETROLEO BRASILEIRO SA ADR			174,067.000	2,593,598.30	
PFF BANCORP INC			6,255.000	0.00	
PFIZER INC			667,616.000	18,526,344.00	
PG&E CORP			318,322.000	5,335,076.72	
PHARMANETICS INC COM			6,690.000	0.00	
PHARMCHEM INC			1,619.000	4,387.49	
PHIBRO ANIMAL HEALTH CORP			8,776.000	113,473.68	
PHILIP MORRIS INTERNATIONAL IN			169,130.000	15,495,690.60	
PHILLIPS 66			65,632.000	10,720,330.88	
PHILLIPS EDISON & CO INC			22,235.000	797,569.45	
PHOENIX FOOTWEAR GROUP INC			1,137.000	56.85	
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00	
PHOENIX MILLS LTD/THE			90,254.000	3,011,406.44	
PHOTRONICS INC			7,345.000	208,010.40	
PHX MINERALS INC			7,451.000	25,407.91	
PICC PROPERTY & CASUALTY CO LT HK/02328			8,182,000.000	10,788,830.22	
PIEDMONT LITHIUM INC			1,938.000	25,814.16	
PIEDMONT OFFICE REALTY TRUST I			24,515.000	172,340.45	
PINEAPPLE ENERGY INC			486.000	33.05	
PING AN INSURANCE GROUP CO OF HK/02318			611,000.000	2,580,167.26	
PINNACLE WEST CAPITAL CORP			12,354.000	923,214.42	
PINTEREST INC			60,622.000	2,101,764.74	
PIONEER NATURAL RESOURCES CO			34,309.000	9,006,112.50	
PIPER SANDLER COS			4,057.000	805,273.93	
PITNEY BOWES INC			30,715.000	132,995.95	
PIXELWORKS INC			406.000	1,047.48	
PJT PARTNERS INC			4,428.000	417,383.28	
PKSHA TECHNOLOGY INC			23,600.000	842,049.60	
PLAINS ALL AMERICAN PIPELINE L			1,971,447.000	34,618,609.32	
PLEXUS CORP			6,310.000	598,314.20	
PLYMOUTH INDUSTRIAL REIT INC			5,419.000	121,927.50	
PMV PHARMACEUTICALS INC			8,085.000	13,744.50	
PNC FINANCIAL SERVICES GROUP I			46,603.000	7,531,044.80	
PNM RESOURCES INC			404,962.000	15,242,769.68	
POINT BLANK SOLUTIONS INC			5,587.000	0.00	
POINT.360			3,662.000	0.00	
PONIARD PHARMACEUTICALS INC			80.000	0.01	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
POOL CORP			4,213.000	1,699,945.50
PORTLAND GENERAL ELECTRIC CO			20,912.000	878,304.00
POTBELLY CORP			78,398.000	949,399.78
POTLATCHDELTIC CORP			16,387.000	770,516.74
POWELL INDUSTRIES INC			4,441.000	631,954.30
POWER INTEGRATIONS INC			10,435.000	746,624.25
POWERFLEET INC NJ			1,938.000	10,348.92
POWERTECH TECHNOLOGY INC			2,246,000.000	14,106,144.45
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			28,796.000	4,172,540.40
PPL CORP			144,529.000	3,978,883.37
PRA GROUP INC			10,645.000	277,621.60
PRAXIS PRECISION MEDICINES INC			1,177.000	71,820.54
PREFERRED BANK/LOS ANGELES CA			3,948.000	303,087.96
PREFORMED LINE PRODUCTS CO			1,992.000	256,310.64
PREMIER FINANCIAL CORP			10,325.000	209,597.50
PREMIER INC			21,002.000	464,144.20
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			12,493.000	906,492.08
PRICESMART INC			4,365.000	366,660.00
PRIMECARE SYSTEMS INC			1,444.000	0.00
PRIMEENERGY RESOURCES CORP			1,649.000	165,015.43
PRIMIS FINANCIAL CORP			697.000	8,482.49
PRIMORIS SERVICES CORP			6,264.000	266,658.48
PRINCETON NATIONAL BANCORP INC			3,531.000	0.35
PRINCIPAL FINANCIAL GROUP INC			35,070.000	3,026,891.70
PRISM TECHNOLOGIES GROUP INC			294.000	0.00
PRIVIA HEALTH GROUP INC			17,252.000	337,966.68
PRO-DEX INC			5,869.000	103,000.95
PROASSURANCE CORP			14,176.000	182,303.36
PROCEPT BIROBOTICS CORP			41,478.000	2,049,842.76
PROCTER & GAMBLE CO/THE			270,303.000	43,856,661.75
PROG HOLDINGS INC			15,066.000	518,873.04
PROGRESS SOFTWARE CORP			8,723.000	465,023.13
PROGRESSIVE CORP/THE			76,599.000	15,842,205.18
PROGYNY INC			11,183.000	426,631.45
PROKIDNEY CORP			8,003.000	13,124.92
PROLIANCE INTERNATIONAL INC			4,794.000	0.00
PROLOGIS INC			104,940.000	13,665,286.80

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PROPETRO HOLDING CORP			11,326.000	91,514.08	
PROQR THERAPEUTICS NV			6,332.000	14,373.64	
PROSOFT LEARNING CORP COM			3,150.000	0.00	
PROSPECT CAPITAL CORP			54,681.000	301,839.12	
PROTAGENIC THERAPEUTICS INC			2.000	3.48	
PROTAGONIST THERAPEUTICS INC			6,146.000	177,803.78	
PROTALIX BIOTHERAPEUTICS INC			525.000	661.50	
PROTO LABS INC			5,466.000	195,409.50	
PROVIDENT FINANCIAL HOLDINGS I			1,714.000	22,933.32	
PRUDENTIAL FINANCIAL INC			44,500.000	5,224,300.00	
PSYCHEMEDICS CORP			3,719.000	10,896.67	
PTC INC			19,895.000	3,758,961.30	
PUBLIC SERVICE ENTERPRISE GROU			77,540.000	5,178,121.20	
PUBLIC STORAGE			20,510.000	5,949,130.60	
PULSE BIOSCIENCES INC			19,764.000	172,144.44	
PULTEGROUP INC			23,108.000	2,787,286.96	
PUMA SE			435,000.000	19,740,996.00	
PURCHASEPRO COM INC COM NEW			44.000	0.00	
PURE BIOSCIENCE INC			247.000	24.46	
PYXIS TANKERS INC			49.000	233.73	
Q2 HOLDINGS INC			130,719.000	6,870,590.64	
QC HOLDINGS INC			1,838.000	854.67	
QINETIQ GROUP PLC			356,002.000	1,642,375.70	
QORVO INC			19,927.000	2,288,217.41	
QUAD SYSTEMS CORP			8,400.000	0.00	
QUAD/GRAPHICS INC			2,563.000	13,609.53	
QUAKER CHEMICAL CORP			4,229.000	868,002.25	
QUAKER FABRIC CORP NEW			8,200.000	0.00	
QUALCOMM INC			127,792.000	21,635,185.60	
QUALITAS CONTROLADORA SAB DE C			143,691.000	1,672,328.37	
QUALYS INC			6,644.000	1,108,684.28	
QUANEX BUILDING PRODUCTS CORP			6,442.000	247,566.06	
QUANTA SERVICES INC			17,790.000	4,621,842.00	
QUANTERIX CORP			4,501.000	106,043.56	
QUEST DIAGNOSTICS INC			23,227.000	3,091,745.97	
QUINSTREET INC			222,484.000	3,929,067.44	
R1 RCM INC			21,180.000	272,798.40	
RADIAN GROUP INC			36,018.000	1,205,522.46	
RADIOIO INC			9.000	0.00	

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RADIUS RECYCLING INC			3,111.000	65,735.43
RADNET INC			10,989.000	534,724.74
RAIA DROGASIL SA			400,056.000	2,196,269.92
RAINMAKER SYSTEMS INC			1,456.000	0.15
RAIT FINANCIAL TRUST			270.000	0.00
RALPH LAUREN CORP			4,253.000	798,543.28
RAMBUS INC			20,400.000	1,260,924.00
RAPID7 INC			9,350.000	458,524.00
RAPT THERAPEUTICS INC			12,548.000	112,681.04
RASER TECHNOLOGIES INC			6,049.000	0.00
RAYMOND JAMES FINANCIAL INC			28,778.000	3,695,670.76
RBC BEARINGS INC			5,316.000	1,437,180.60
RE/MAX HOLDINGS INC			6,418.000	56,285.86
READING INTERNATIONAL INC			4,377.000	8,053.68
READY CAPITAL CORP			5,220.000	47,658.60
REAL ESTATE SELECT SECT SPDR			1,676,730.000	66,281,136.90
REALTEK SEMICONDUCTOR CORP			91,000.000	1,583,795.50
REALTY INCOME CORP			113,184.000	6,123,254.40
REC LTD			1,763,400.000	9,535,606.04
RED ROBIN GOURMET BURGERS INC			4,659.000	35,687.94
RED ROCK RESORTS INC			13,128.000	785,316.96
REDWOOD TRUST INC			12,336.000	78,580.32
REGENCY CENTERS CORP			17,897.000	1,083,842.32
REGENERON PHARMACEUTICALS INC			15,870.000	15,274,716.30
REGENETP INC			73.000	7.29
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			6,797.000	143,212.79
REGIONAL SAB DE CV			414,586.000	4,082,818.14
REGIONS FINANCIAL CORP			185,599.000	3,905,002.96
REGIS CORP			523.000	3,812.67
RELIANCE INC			3,837.000	1,282,248.66
RELMADA THERAPEUTICS INC			2,060.000	9,579.00
RELX PLC			1,126,011.000	48,704,119.48
RENASANT CORP			12,416.000	388,869.12
RENESAS ELECTRONICS CORP			655,600.000	11,626,617.10
REPLIMUNE GROUP INC			18,534.000	151,422.78
REPOSITRAK INC			10.000	158.50
REPSOL SA			612,600.000	10,215,227.52
REPUBLIC BANCORP INC/KY			3,337.000	170,187.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REPUBLIC SERVICES INC			25,985.000	4,974,568.40
RESIDEO TECHNOLOGIES INC			26,615.000	596,708.30
RESMED INC			21,163.000	4,190,908.89
RESOLUTE FORESTTS INC CONTRA			11,530.000	0.00
RESONATE BLENDS INC			1.000	0.04
RESOURCES CONNECTION INC			7,895.000	103,898.20
RESPIRERX PHARMACEUTICALS INC			3.000	0.00
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	33,762.96
RETAIL OPPORTUNITY INVESTMENTS			26,225.000	336,204.50
RETAIL VALUE INC ESC			4,519.000	456.42
RETRACTABLE TECHNOLOGIES INC			17,708.000	21,249.60
REUNION INDUSTRIES INC			1,969.000	0.59
REVOLVE GROUP INC			13,024.000	275,718.08
REVVITY INC			13,445.000	1,411,725.00
REX AMERICAN RESOURCES CORP			12,521.000	735,107.91
REXEL SA			457,500.000	12,367,323.00
RGC RESOURCES INC			1,769.000	35,804.56
RHEINMETALL AG			9,014.000	5,071,997.52
RHYTHM PHARMACEUTICALS INC			9,354.000	405,308.82
RIBBON COMMUNICATIONS INC			5,070.000	16,224.00
RICHTER GEDEON NYRT			270,600.000	6,867,873.77
RIGHTMOVE PLC			325,230.000	2,258,014.00
RILEY EXPLORATION PERMIAN INC			2.000	66.00
RINGCENTRAL INC			15,426.000	535,899.24
RINGKJOEBING LANDBOBANK A/S			8,794.000	1,539,411.57
RIO TINTO LTD			154,300.000	12,257,009.36
RLI CORP			8,598.000	1,276,545.06
RLJ LODGING TRUST			36,541.000	431,914.62
RMR GROUP INC/THE			104.000	2,496.00
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	0.00
ROBERT HALF INC			11,346.000	899,510.88
ROCHE HOLDING AG			32,800.000	8,364,782.94
ROCK CREEK PHARMACEUTICALS INC			413.000	0.00
ROCKET PHARMACEUTICALS INC			10,414.000	280,553.16
ROCKWELL AUTOMATION INC			16,178.000	4,713,136.74
ROCKY BRANDS INC			4,525.000	122,763.25
ROCKY MOUNTAIN CHOCOLATE FACTO			3,791.000	13,723.42
ROGERS CORP			3,667.000	435,236.23
ROHTO PHARMACEUTICAL CO LTD			61,100.000	1,183,485.72

Asset Detail

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As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ROLLINS INC			30,585.000	1,415,167.95	
ROPER TECHNOLOGIES INC			12,628.000	7,082,287.52	
RORZE CORP			15,820.000	2,222,294.71	
ROSS STORES INC			47,951.000	7,037,288.76	
ROWE COS/THE			5,035.000	1.51	
ROYAL CARIBBEAN CRUISES LTD			25,701.000	3,572,696.01	
ROYALE ENERGY INC			2,193.000	116.23	
RS GROUP PLC			1,450,000.000	13,312,886.45	
RTX CORP			150,047.000	14,634,083.91	
RUBICON TECHNOLOGY INC			291.000	235.71	
RUSH ENTERPRISES INC			25,070.000	1,341,746.40	
RXSIGHT INC			170,769.000	8,808,265.02	
RYANAIR HOLDINGS PLC ADR			108,010.000	15,725,175.90	
RYMAN HOSPITALITY PROPERTIES I			9,736.000	1,125,578.96	
S&P GLOBAL INC			35,003.000	14,892,026.35	
SABRA HEALTH CARE REIT INC			40,649.000	600,385.73	
SAFEHOLD INC			4,385.000	90,331.00	
SAFETY INSURANCE GROUP INC			2,593.000	213,118.67	
SAGA COMMUNICATIONS INC			1,479.000	32,996.49	
SAGE THERAPEUTICS INC			12,759.000	239,103.66	
SALEM MEDIA GROUP INC			2,472.000	889.92	
SALESFORCE INC			157,795.000	47,524,698.10	
SALLY BEAUTY HOLDINGS INC			29,008.000	360,279.36	
SAMPO PLC NPV A			293,496.000	12,525,293.99	
SAMSONITE INTERNATIONAL SA HK/01910			285,900.000	1,081,287.18	
SAMSUNG ELECTRONICS CO LTD			210,493.000	12,633,487.42	
SAMSUNG ELECTRONICS CO LTD GDR			2,816.000	4,187,392.00	
SANDOZ GROUP AG			44,680.000	1,349,775.51	
SANDRIDGE ENERGY INC			4,945.000	72,048.65	
SANDS CHINA LTD HK/01928			764,000.000	2,152,470.16	
SANDY SPRING BANCORP INC			5,332.000	123,595.76	
SANMINA CORP			13,601.000	845,710.18	
SANOFI SA			129,300.000	12,702,018.24	
SANRIO CO LTD			167,700.000	3,213,386.57	
SANWA HOLDINGS CORP			108,100.000	1,880,652.11	
SAP SE			146,300.000	28,513,401.84	
SAPIENS INTERNATIONAL CORP NV			10,171.000	327,099.36	
SASOL LTD			721,173.000	5,575,154.27	
SATCON TECHNOLOGY CORP			1,198.000	0.00	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SAUL CENTERS INC			2,061.000	79,327.89	
SAVARA INC			7,783.000	38,759.34	
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00	
SBA COMMUNICATIONS CORP			11,753.000	2,546,875.10	
SBERBANK OF RUSSIA PJSC ADR			167,041.000	1,670.41	
SCAN OPTICS			8,600.000	0.00	
SCANSOURCE INC			4,846.000	213,417.84	
SCB X PCL			1,477,500.000	4,616,238.42	
SCHEID VINEYARDS INC			620.000	5,220.40	
SCHLOTZSKY'S INC			2,581.000	0.00	
SCHLUMBERGER LTD			155,506.000	8,523,283.86	
SCHNEIDER ELECTRIC SE			87,479.000	19,807,170.13	
SCHOLAR ROCK HOLDING CORP			16,008.000	284,302.08	
SCHOLASTIC CORP			7,244.000	273,171.24	
SCHRODINGER INC/UNITED STATES			10,715.000	289,305.00	
SCO GROUP INC/THE			6,400.000	0.00	
SCORPIO TANKERS INC			12,954.000	926,858.70	
SCOUT24 SE			44,648.000	3,368,638.02	
SCPHARMACEUTICALS INC			12,601.000	63,257.02	
SEACHANGE INTERNATIONAL INC			269.000	1,156.70	
SEACOAST BANKING CORP OF FLORI			10,927.000	277,436.53	
SEACOR MARINE HOLDINGS INC			11,306.000	157,605.64	
SEAGATE TECHNOLOGY HOLDINGS PL			33,442.000	3,111,778.10	
SECURE ENERGY SERVICES INC 144A			6,800.000	3,224.53	
SECUREWORKS CORP			7,996.000	53,733.12	
SECURITY NATIONAL FINANCIAL CO			8,533.000	67,496.03	
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00	
SELECT MEDICAL HOLDINGS CORP			26,011.000	784,231.65	
SELECTIVE INSURANCE GROUP INC			11,489.000	1,254,254.13	
SEMLER SCIENTIFIC INC			4,708.000	137,520.68	
SEMPRA			85,976.000	6,175,656.08	
SEMRUSH HOLDINGS INC			315,531.000	4,183,941.06	
SENECA FOODS CORP			5,440.000	309,536.00	
SENSIENT TECHNOLOGIES CORP			9,248.000	639,869.12	
SEQUENTIAL BRANDS GROUP INC			12.000	0.00	
SERINA THERAPEUTICS INC			5.000	67.30	
SERVICE PROPERTIES TRUST			32,486.000	220,255.08	
SERVICENOW INC			45,241.000	34,491,738.40	
SERVISFIRST BANCSHARES INC			13,226.000	877,677.36	

Asset Detail

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As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SFL CORP LTD			21,188.000	279,257.84
SHAKE SHACK INC			5,295.000	550,838.85
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	4,271,402.76
SHARPER IMAGE CORP			2,100.000	0.00
SHATTUCK LABS INC			4,922.000	44,002.68
SHELL PLC			501,600.000	16,633,212.75
SHELLS SEAFOOD RESTAURANTS			44.000	0.00
SHENANDOAH TELECOMMUNICATIONS			9,521.000	165,379.77
SHENZHOU INTERNATIONAL GROUP H HK/02313			251,000.000	2,376,441.44
SHERWIN-WILLIAMS CO/THE			25,655.000	8,910,751.15
SHIBAURA MECHATRONICS CORP			22,750.000	959,033.98
SHIMADZU CORP			96,400.000	2,677,123.08
SHIN-ETSU CHEMICAL CO LTD			337,600.000	14,735,772.93
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	4,517,876.54
SHIONOGI & CO LTD			189,300.000	9,672,317.36
SHIZUOKA FINANCIAL GROUP INC			163,400.000	1,550,380.88
SHOALS TECHNOLOGIES GROUP INC			31,395.000	350,996.10
SHOE CARNIVAL INC			11,386.000	417,183.04
SHOLODGE INC			1,650.000	0.00
SHOPIFY INC			230,000.000	17,749,100.00
SHOPRITE HOLDINGS LTD			173,768.000	2,270,626.64
SHORE BANCSHARES INC			9,201.000	105,811.50
SHRIRAM FINANCE LTD			278,355.000	7,877,143.45
SHUTTERSTOCK INC			4,037.000	184,934.97
SHYFT GROUP INC/THE			3,672.000	45,606.24
SI-BONE INC			278,836.000	4,564,545.32
SIAM GLOBAL HOUSE PCL			2,833,149.000	1,296,706.76
SIEBERT FINANCIAL CORP			7,295.000	15,392.45
SIEGFRIED HOLDING AG			1,876.000	1,918,281.34
SIEMENS AG			85,725.000	16,383,487.68
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00
SIERRA BANCORP			1,013.000	20,462.60
SIG GROUP AG			725,000.000	16,098,589.98
SIGA TECHNOLOGIES INC			7,224.000	61,837.44
SIGHT RESOURCE CORP			200.000	0.00
SIGNATURE BANK/NEW YORK NY			7,182.000	16,518.60
SIGNET JEWELERS LTD			9,399.000	940,557.93
SIKA AG			85,000.000	25,348,062.61
SILERGY CORP			82,000.000	837,845.85



BNY MELLON

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SILGAN HOLDINGS INC			11,760.000	571,065.60
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			8,358.000	1,201,211.76
SILVERBOW RESOURCES INC			3,323.000	113,447.22
SIMCLAR INC			700.000	0.00
SIMMONS FIRST NATIONAL CORP			19,595.000	381,318.70
SIMON PROPERTY GROUP INC			39,565.000	6,191,526.85
SIMPLY GOOD FOODS CO/THE			17,235.000	586,507.05
SIMPSON MANUFACTURING CO INC			9,319.000	1,912,072.42
SIMULATIONS PLUS INC			4,941.000	203,322.15
SINCLAIR INC			11,575.000	155,915.25
SINOPHARM GROUP CO LTD HK/01099			3,424,800.000	8,773,740.35
SIRIUSPOINT LTD			14,102.000	179,236.42
SITE CENTERS CORP			23,962.000	351,043.30
SITIO ROYALTIES CORP			16,073.000	397,324.56
SIXTH STREET SPECIALTY LENDING			10,706.000	229,429.58
SJW GROUP			5,923.000	335,182.57
SK HYNIX INC			28,700.000	3,798,952.21
SK TELECOM CO LTD			240,600.000	9,525,703.64
SKF AB			493,300.000	10,080,434.12
SKYLINE CHAMPION CORP			10,688.000	908,586.88
SKYWEST INC			12,081.000	834,555.48
SKYWORKS SOLUTIONS INC			29,988.000	3,248,300.16
SL GREEN REALTY CORP			331.000	18,248.03
SL GREEN REALTY CORPORATION			11,670.000	643,367.10
SLEEP NUMBER CORP			4,252.000	68,159.56
SM ENERGY CO			23,253.000	1,159,162.05
SMART GLOBAL HOLDINGS INC			15,487.000	407,617.84
SMF ENERGY CORP			441.000	0.00
SMITH DOUGLAS HOMES CORP			79,241.000	2,353,457.70
SMITH MICRO SOFTWARE INC			636.000	218.97
SNAP INC			92,933.000	1,066,870.84
SNAP-ON INC			11,473.000	3,398,532.06
SOCIETAL CDMO INC			18,716.000	20,213.28
SOCKET MOBILE INC			511.000	521.22
SOFTECH INC			157.000	0.02
SOJITZ CORP			499,180.000	13,114,008.65
SOLARIS OILFIELD INFRASTRUCTUR			5,710.000	49,505.70
SOLID BIOSCIENCES INC			333.000	4,435.56

Asset Detail

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As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOLIGENIX INC			2.000	1.20
SOLITARIO RESOURCES CORP			40.000	23.99
SOLUNA HOLDINGS INC			30.000	86.40
SONIC AUTOMOTIVE INC			10,058.000	572,702.52
SONIDA SENIOR LIVING INC			360.000	10,285.20
SONOS INC			17,713.000	337,609.78
SOPRA STERIA GROUP			47,948.000	11,620,293.69
SOTHERLY HOTELS INC			2,675.000	3,878.75
SOUNDTHINKING INC			5,085.000	80,749.80
SOUTHERN CO/THE			156,769.000	11,246,608.06
SOUTHERN FIRST BANCSHARES INC			4,635.000	147,207.60
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			689.000	30,116.19
SOUTHSIDE BANCSHARES INC			5,109.000	149,336.07
SOUTHSTATE CORP			10,929.000	929,292.87
SOUTHWEST AIRLINES CO			65,002.000	1,897,408.38
SOUTHWEST GAS HOLDINGS INC			12,242.000	931,983.46
SP PLUS CORP			5,407.000	282,353.54
SPANISH BROADCASTING SYSTEM IN			375.000	108.75
SPARTANNASH CO			7,327.000	148,078.67
SPDR S&P METALS & MINING ETF			657,611.000	39,640,791.08
SPECTRUM BRANDS HOLDINGS INC			7,394.000	658,139.94
SPEED COMMERCE INC			303.000	0.00
SPEEDUS CORP			1,690.000	0.00
SPERO THERAPEUTICS INC			9,445.000	16,245.40
SPHERE ENTERTAINMENT CO			4,515.000	221,596.20
SPIRE CORP			3,525.000	35.25
SPIRE INC			11,950.000	733,371.50
SPIRIT MTA REIT ESCROW			93,012.000	0.00
SPOK HOLDINGS INC			14,794.000	235,964.30
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			14,961.000	3,948,207.90
SPROUT SOCIAL INC			121,676.000	7,265,273.96
SPROUTS FARMERS MARKET INC			25,602.000	1,650,816.96
SPS COMMERCE INC			8,852.000	1,636,734.80
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX TECHNOLOGIES INC			10,955.000	1,348,889.15
SS&C TECHNOLOGIES HOLDINGS INC			5,123.000	329,767.51
SSP GROUP PLC			618,269.000	1,712,014.07

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ST JOE CO/THE			6,654.000	385,732.38
STAAR SURGICAL CO			9,265.000	354,664.20
STAG INDUSTRIAL INC			29,742.000	1,143,282.48
STANDARD BIOTOOLS INC			18,000.000	48,780.00
STANDARD CHARTERED PLC			326,721.000	2,771,071.25
STANDARD MOTOR PRODUCTS INC			4,611.000	154,699.05
STANDEX INTERNATIONAL CORP			4,210.000	767,146.20
STANLEY BLACK & DECKER INC			19,912.000	1,949,982.16
STAR BUFFET INC			762.000	0.00
STAR BULK CARRIERS CORP			21,082.000	503,227.34
STAR HOLDINGS			2,992.000	38,656.64
STAR STRUCK LTD			262.000	0.00
STARBUCKS CORP			130,165.000	11,895,779.35
STATE STREET CORP			46,945.000	3,629,787.40
STATERA BIOPHARMA INC			52.000	0.03
STEEL CONNECT INC			1,206.000	11,360.52
STEEL DYNAMICS INC			25,660.000	3,803,581.80
STEELCASE INC			20,334.000	265,968.72
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	0.00
STELLAR BANCORP INC			7,237.000	176,293.32
STEPAN CO			5,036.000	453,441.44
STEPHAN CO/THE			1,476.000	1,741.68
STEREOTAXIS INC			644.000	1,680.84
STERIS PLC			12,270.000	2,758,541.40
STERLING INFRASTRUCTURE INC			8,289.000	914,359.59
STEVEN MADDEN LTD			16,767.000	708,908.76
STEWART INFORMATION SERVICES C			3,214.000	209,102.84
STMICROELECTRONICS NV			425,178.000	18,334,286.20
STOCK YARDS BANCORP INC			6,436.000	314,784.76
STOKE THERAPEUTICS INC			14,488.000	195,588.00
STONECO LTD			45,115.000	749,360.15
STONERIDGE INC			4,725.000	87,129.00
STONEX GROUP INC			6,453.000	453,387.78
STORAGE ENGINE INC COM			1,650.000	0.00
STRASBAUGH INC			204.000	0.00
STRATA SKIN SCIENCES INC			48.000	18.15
STRATASYS LTD			9,531.000	110,750.22
STRATEGIC EDUCATION INC			4,591.000	478,014.92

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STRATTEC SECURITY CORP			1,656.000	39,296.88
STRATUS PROPERTIES INC			1,561.000	35,122.50
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	1,055.04
STRIDE INC			6,997.000	441,160.85
STRYKER CORP			40,354.000	14,441,485.98
STURM RUGER & CO INC			2,940.000	135,681.00
STYLECLICK INC			3,762.000	0.00
SUGARMADE INC			1.000	0.00
SULPHCO INC			2,843.000	0.00
SUMITOMO FORESTRY CO LTD			57,400.000	1,799,996.00
SUMITOMO MITSUI FINANCIAL GROU			235,700.000	13,754,682.08
SUMMIT HOTEL PROPERTIES INC			14,227.000	92,617.77
SUMMIT MATERIALS INC			27,697.000	1,234,455.29
SUN COMMUNITIES INC			7,507.000	965,250.06
SUNCOKE ENERGY INC			2,777.000	31,296.79
SUNCOR ENERGY INC NEW			329,551.000	12,173,844.08
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,027.50
SUNSTONE HOTEL INVESTORS INC			44,731.000	498,303.34
SUPER MICRO COMPUTER INC			13,604.000	13,740,448.12
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR GROUP OF COS INC			4,526.000	74,769.52
SUPERIOR INDUSTRIES INTERNATIO			8,263.000	23,962.70
SUPERNUS PHARMACEUTICALS INC			11,258.000	384,010.38
SURGERY PARTNERS INC			12,914.000	385,224.62
SURMODICS INC			5,223.000	153,242.82
SUTRO BIOPHARMA INC			3,152.000	17,808.80
SUZUKI MOTOR CORP			600,800.000	6,831,918.99
SVB FINANCIAL GROUP			6,762.000	338.10
SWEDBANK AB			602,200.000	11,956,592.39
SYMBOLIC LOGIC INC			8,719.000	7,934.29
SYNAPTICS INC			7,324.000	714,529.44
SYNCHRONY FINANCIAL			69,210.000	2,984,335.20
SYNDAX PHARMACEUTICALS INC			7,072.000	168,313.60
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00
SYNLOGIC INC			149.000	266.71
SYNOPSIS INC			23,676.000	13,530,834.00
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.08
SYSCO CORP			54,236.000	4,402,878.48
T ROWE PRICE GROUP INC			26,967.000	3,287,816.64



BNY MELLON

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
T-MOBILE US INC			72,228.000	11,789,054.16
TACTILE SYSTEMS TECHNOLOGY INC			173,946.000	2,826,622.50
TAITRON COMPONENTS INC			2,295.000	7,389.90
TAIWAN SEMICONDUCTOR MANUFACTU			2,460,000.000	59,110,409.03
TAIWAN SEMICONDUCTOR MANUFACTU ADR			124,636.000	16,956,727.80
TAKE-TWO INTERACTIVE SOFTWARE			34,936.000	5,187,646.64
TALANX AG			148,200.000	11,748,110.40
TALEN ENERGY CORP			93,836.000	8,829,967.60
TALON INTERNATIONAL INC			3,150.000	220.50
TANDEM DIABETES CARE INC			196,660.000	6,963,730.60
TANDY BRANDS ACCESSORIES INC			1,325.000	0.00
TANGER INC			15,887.000	469,143.11
TAPESTRY INC			24,988.000	1,186,430.24
TARGA RESOURCES CORP			381,626.000	42,738,295.74
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			124,600.000	22,080,366.00
TARRAGON CORP			10,464.000	0.00
TATA CONSULTANCY SERVICES LTD			47,784.000	2,220,858.07
TAYLOR DEVICES INC			1,449.000	69,552.00
TAYLOR MORRISON HOME CORP			24,939.000	1,550,457.63
TC ENERGY CORP			36,464.000	1,465,852.80
TD SYNnex CORP			126,003.000	14,250,939.30
TE CONNECTIVITY LTD			37,323.000	5,420,792.52
TEAM FINANCIAL INC			4,300.000	0.00
TECAN GROUP AG			52,000.000	21,580,548.45
TECHNICAL COMMUNICATIONS CORP			135.000	40.50
TECHNOLOGY SOLUTIONS CO			920.000	0.09
TECHTARGET INC			4,432.000	146,610.56
TECHTRONIC INDUSTRIES CO LTD HK/00669			224,000.000	3,036,676.92
TEEKAY CORP			15,674.000	114,106.72
TEEKAY TANKERS LTD			1,925.000	112,439.25
TEGNA INC			41,876.000	625,627.44
TEJON RANCH CO			8,223.000	126,716.43
TEKNOLEDGE CORP			2,012.000	0.00
TELEDYNE TECHNOLOGIES INC			5,808.000	2,493,490.56
TELEFLEX INC			6,820.000	1,542,479.40
TELEPHONE AND DATA SYSTEMS INC			18,980.000	304,059.60
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00
TELEVIDEO INC/CA			2,143.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TELIGENT INC			50.000	0.00
TEMPEST THERAPEUTICS INC			109.000	426.19
TENABLE HOLDINGS INC			18,556.000	917,223.08
TENAYA THERAPEUTICS INC			6,661.000	34,837.03
TENCENT HOLDINGS LTD HK/00700			722,400.000	28,041,464.62
TENNANT CO			4,140.000	503,465.40
TERADYNE INC			27,801.000	3,136,786.83
TEREX CORP			11,272.000	725,916.80
TERRENO REALTY CORP			13,696.000	909,414.40
TERUMO CORP			959,900.000	17,502,025.15
TESCO PLC			3,564,100.000	13,353,968.10
TESLA INC			325,207.000	57,168,138.53
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECHNOLOGIES INC			12,883.000	57,071.69
TETRAPHASE PHARMACEUTICALS INC			271.000	0.00
TEXAS CAPITAL BANCSHARES INC			7,630.000	469,626.50
TEXAS INSTRUMENTS INC			105,912.000	18,450,929.52
TEXAS ROADHOUSE INC			13,743.000	2,122,881.21
TEXTRON INC			39,522.000	3,791,345.46
THERAPEUTICSMD INC			194.000	444.26
THERAVANCE BIOPHARMA INC			10,055.000	90,193.35
THERMO FISHER SCIENTIFIC INC			42,093.000	24,464,872.53
THERMOGENESIS HOLDINGS INC			2.000	1.42
THERMON GROUP HOLDINGS INC			3,463.000	113,309.36
THOMAS GROUP INC			367.000	0.00
THQ INC			896.000	0.00
TIDEWATER INC			9,868.000	907,856.00
TILRAY BRANDS INC			128,379.000	317,096.13
TIMBERLAND BANCORP INC/WA			1,910.000	51,417.20
TITAN INTERNATIONAL INC			12,713.000	158,403.98
TITAN MACHINERY INC			2,185.000	54,209.85
TITAN PHARMACEUTICALS INC			2.000	14.34
TJX COS INC/THE			145,793.000	14,786,326.06
TL ADMIN CORP COM			29,100.000	0.00
TOKYO ELECTRON LTD			52,900.000	13,722,646.65
TONG YANG INDUSTRY CO LTD			660,000.000	2,577,843.01
TONIX PHARMACEUTICALS HOLDING			1.000	0.19
TOOTSIE ROLL INDUSTRIES INC			12,036.061	385,515.03
TOPGOLF CALLAWAY BRANDS CORP			17,019.000	275,197.23

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOR MINERALS INTERNATIONAL INC			236.000	415.36
TOROMONT INDUSTRIES LTD			142,753.000	13,750,492.19
TOTALENERGIES SE			201,900.000	13,839,760.44
TOTVS SA			247,495.000	1,408,662.90
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWER SEMICONDUCTOR LTD			20,053.000	670,772.85
TOWNE BANK/PORTSMOUTH VA			13,291.000	372,945.46
TOYO SUISAN KAISHA LTD			24,400.000	1,489,843.71
TPG INC			10,822.000	483,743.40
TPI COMPOSITES INC			6,323.000	18,399.93
TRACTOR SUPPLY CO			21,731.000	5,687,437.32
TRADE DESK INC/THE			11,010.000	962,494.20
TRANE TECHNOLOGIES PLC			29,904.000	8,977,180.80
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			4,470.000	23,422.80
TRANSCAT INC			4,229.000	471,237.47
TRANSCOASTAL CORP			23.000	0.00
TRANSCONTINENTAL REALTY INVEST			401.000	15,097.65
TRANSDIGM GROUP INC			16,883.000	20,793,102.80
TRANSMEDICS GROUP INC			100,566.000	7,435,850.04
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			101,245.000	635,818.60
TRAVEL + LEISURE CO			16,094.000	787,962.24
TRAVELERS COS INC/THE			38,037.000	8,753,835.18
TRAVELZOO			5,673.000	57,751.14
TRAVERE THERAPEUTICS INC			11,127.000	85,789.17
TREACE MEDICAL CONCEPTS INC			180,082.000	2,350,070.10
TREDEGAR CORP			7,195.000	46,911.40
TREEHOUSE FOODS INC			6,537.000	254,616.15
TRI POINTE HOMES INC			24,102.000	931,783.32
TRI-VALLEY CORP			1,094.000	0.00
TRIAD GUARANTY INC			2,231.000	2.23
TRIAL HOLDINGS INC			249,800.000	4,349,155.81
TRICO BANCSHARES			5,126.000	188,534.28
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			10,022.000	267,888.06
TRIMBLE INC			44,706.000	2,877,278.16
TRINITY INDUSTRIES INC			19,358.000	539,120.30
TRINITY PLACE HOLDINGS INC			2,067.000	310.05

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TRINSEO PLC			10,463.000	39,550.14
TRIP.COM GROUP LTD ADR			118,370.000	5,195,259.30
TRIP.COM GROUP LTD HK/09961			22,650.000	999,020.00
TRIPADVISOR INC			18,177.000	505,138.83
TRIPLE CROWN MEDIA INC			983.000	0.00
TRIVENI TURBINE LTD			480,515.000	3,092,142.26
TRONOX HOLDINGS PLC			21,851.000	379,114.85
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TRUBRIDGE INC			9,311.000	85,847.42
TRUEBLUE INC			7,939.000	99,396.28
TRUIST FINANCIAL CORP			145,303.000	5,663,910.94
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			2,658.000	74,849.28
TRUSTMARK CORP			13,061.000	367,144.71
TS TECH CO LTD			409,900.000	5,194,675.64
TSR INC			378.000	2,986.20
TTEC HOLDINGS INC			4,298.000	44,570.26
TTM TECHNOLOGIES INC			17,255.000	270,040.75
TUCOWS INC			1,806.000	33,519.36
TUESDAY MORNING CORP			141.000	0.00
TURNING POINT BRANDS INC			267.000	7,823.10
TURTLE BEACH CORP			5.000	86.20
TUTOR PERINI CORP			5,810.000	84,012.60
TWIN DISC INC			3,530.000	58,350.90
TWIST BIOSCIENCE CORP			9,965.000	341,899.15
TWO HARBORS INVESTMENT CORP			9,018.000	119,398.32
TWO RIVERS WATER & FARMING CO			199.000	0.34
TYLER TECHNOLOGIES INC			4,589.000	1,950,370.89
TYSON FOODS INC			57,685.000	3,387,840.05
U-NEXT HOLDINGS CO LTD			58,950.000	2,013,753.30
UBER TECHNOLOGIES INC			413,514.000	31,836,442.86
UBS -CW24 CONTEMPORARY WTS EXP 30-SEP-2024			47,800.000	1,257,618.00
UBS -CW25 JIANGSU HENGL WTS EXP 13-JAN-2025			227,015.000	1,575,484.10
UBS -CW25 SHENZHEN MIND WTS EXP 13-JAN-2025			70,045.000	2,727,552.30
UBS -CW25 WULIANGYE YIB WTS EXP 25-FEB-2025			114,600.000	2,434,104.00
UBS CW24 MIDEA GROUP C WTS EXP 14-JUN-2024			348,800.000	3,118,272.00
UBS GROUP AG			797,660.000	24,566,546.46
UBS-CW24 KWEICHOW MOUT WTS EXP 09-AUG-2024			12,200.000	2,874,564.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UDR INC			50,446.000	1,887,184.86
UFP INDUSTRIES INC			13,565.000	1,668,630.65
UFP TECHNOLOGIES INC			3,934.000	992,154.80
ULTA BEAUTY INC			7,591.000	3,969,182.08
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			12,964.000	595,566.16
ULTRALIFE CORP			2,746.000	24,192.26
ULTRAPETROL BAHAMAS LTD			1,582.000	0.00
ULTRATECH CEMENT LTD			21,165.000	2,474,035.62
ULVAC INC			67,400.000	4,310,892.25
UMB FINANCIAL CORP			8,959.000	779,343.41
UMH PROPERTIES INC			8,536.000	138,624.64
UNICO AMERICAN CORP			668.000	2.20
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00
UNICREDIT SPA			289,690.000	11,005,033.42
UNIFI INC			683.000	4,091.17
UNIFIRST CORP/MA			3,161.000	548,212.23
UNIGENE LABORATORIES INC			9,893.000	0.00
UNILEVER PLC ADR			243,923.000	12,242,495.37
UNION BANKSHARES INC/MORRISVIL			6,528.000	199,104.00
UNION PACIFIC CORP			171,419.000	42,157,074.67
UNISYS CORP			6,573.000	32,273.43
UNIT CORP WTS EXP 09/03/2027			200.000	146.00
UNITED AIRLINES HOLDINGS INC			35,736.000	1,711,039.68
UNITED AMERICAN HEALTHCARE COR			1,094.000	25.16
UNITED BANCORP INC/OH			448.000	6,482.56
UNITED BANKSHARES INC/WV			19,069.000	682,479.51
UNITED COMMUNITY BANKS INC/GA			15,477.000	407,354.64
UNITED FIRE GROUP INC			4,684.000	101,970.68
UNITED MICROELECTRONICS CORP			6,614,000.000	10,746,574.45
UNITED NATURAL FOODS INC			8,980.000	103,180.20
UNITED OVERSEAS BANK LTD			422,800.000	9,182,178.43
UNITED PARCEL SERVICE INC			158,178.000	23,509,996.14
UNITED RENTALS INC			7,320.000	5,278,525.20
UNITED STATES LIME & MINERALS			1,411.000	420,675.54
UNITED WESTERN BANCORP INC			2,275.000	0.00
UNITEDHEALTH GROUP INC			142,938.000	70,711,428.60
UNITIL CORP			3,870.000	202,594.50
UNITY BANCORP INC			2,491.000	68,751.60

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UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			5,830.000	301,527.60
UNIVERSAL ELECTRONICS INC			4,031.000	40,350.31
UNIVERSAL HEALTH SERVICES INC			13,331.000	2,432,374.26
UNIVERSAL INSURANCE HOLDINGS I			5,002.000	101,640.64
UNIVERSAL LOGISTICS HOLDINGS I			5,709.000	210,490.83
UNIVERSAL STAINLESS & ALLOY PR			3,648.000	81,788.16
UNIVERSAL TECHNICAL INSTITUTE			3,560.000	56,746.40
UNIVEST FINANCIAL CORP			5,644.000	117,508.08
UPBOUND GROUP INC			9,421.000	331,713.41
UPL LTD			250,457.000	1,369,364.10
UPLAND SOFTWARE INC			2,681.000	8,284.29
URANIUM ENERGY CORP			73,068.000	493,209.00
URBAN EDGE PROPERTIES			22,501.000	388,592.27
URBAN OUTFITTERS INC			12,314.000	534,673.88
UROGEN PHARMA LTD			18,946.000	284,190.00
UROLOGIX INC			2,793.000	0.28
US BANCORP			169,627.000	7,582,326.90
US ENERGY CORP			40.000	43.20
US GOLD CORP			2.000	7.34
US PHYSICAL THERAPY INC			3,584.000	404,526.08
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			9,531.000	118,279.71
USANA HEALTH SCIENCES INC			2,382.000	115,527.00
UTAH MEDICAL PRODUCTS INC			3,187.000	226,627.57
UTG INC			513.000	15,415.65
UTILITIES SELECT SECTOR SPDR			1,022,280.000	67,112,682.00
UTSTARCOM HOLDINGS CORP			1,472.000	4,106.88
V ONE CORP COM			2,000.000	0.00
V2X INC			4,643.000	216,874.53
VAALCO ENERGY INC			18,223.000	127,014.31
VALARIS LTD			11,360.000	854,953.60
VALE SA			347,600.000	4,238,795.74
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			42,967.000	7,334,037.23
VALLEY MEDIA INC COM			11,100.000	0.00
VALMET OYJ			231,200.000	6,090,085.44
VALUE AMER INC COM			290.000	0.00
VANDA PHARMACEUTICALS INC			11,336.000	46,590.96

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VAREX IMAGING CORP			12,137.000	219,679.70
VARONIS SYSTEMS INC			17,252.000	813,776.84
VASO CORP			17,910.000	5,374.79
VAT GROUP AG			15,666.000	8,127,813.70
VAXCYTE INC			12,463.000	851,347.53
VBI VACCINES INC			728.000	438.69
VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			13,170.000	144,343.20
VEECO INSTRUMENTS INC			14,188.000	498,991.96
VEEVA SYSTEMS INC			3,101.000	718,470.69
VENTAS INC			78,358.000	3,411,707.32
VERA BRADLEY INC			3,947.000	26,839.60
VERA THERAPEUTICS INC			8,143.000	351,126.16
VERACYTE INC			81,924.000	1,815,435.84
VERADIGM INC			36,785.000	283,244.50
VERALTO CORP			23,891.000	2,118,176.06
VERICEL CORP			138,942.000	7,227,762.84
VERINT SYSTEMS INC			12,671.000	420,043.65
VERIS RESIDENTIAL INC			17,995.000	273,703.95
VERISIGN INC			16,436.000	3,114,786.36
VERISK ANALYTICS INC			22,447.000	5,291,431.31
VERIZON COMMUNICATIONS INC			536,629.000	22,516,952.84
VERRA MOBILITY CORP			360,322.000	8,997,240.34
VERRICA PHARMACEUTICALS INC			8,480.000	50,201.60
VERTEX INC			320,799.000	10,188,576.24
VERTEX PHARMACEUTICALS INC			40,707.000	17,015,933.07
VERTIV HOLDINGS CO			122,991.000	10,044,674.97
VF CORP			36,006.000	552,332.04
VIAD CORP			4,477.000	176,796.73
VIATRIS INC			215,302.000	2,570,705.88
VIAVI SOLUTIONS INC			40,653.000	369,535.77
VICI PROPERTIES INC			180,309.000	5,371,405.11
VICON INDUSTRIES INC			2.000	130.00
VICOR CORP			6,194.000	236,858.56
VICTORIA'S SECRET & CO			13,470.000	261,048.60
VICTORY CAPITAL HOLDINGS INC			12,964.000	550,062.52
VIDEO DISPLAY CORP			2,455.000	2,577.75
VIEWCAST.COM INC			6,812.000	0.68
VIEWRAY INC			21,581.000	0.02

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VIEWTRAN GROUP INC			2,440.000	0.00
VIKING THERAPEUTICS INC			12,102.000	992,364.00
VILLAGE SUPER MARKET INC			1,980.000	56,647.80
VIPER ENERGY INC			14,252.000	548,131.92
VIRCO MFG. CORP			4,935.000	53,939.55
VIRGINIA NATIONAL BANKSHARES C			110.000	3,311.00
VIRIDIAN THERAPEUTICS INC			8,919.000	156,171.69
VIRTU FINANCIAL INC			16,389.000	336,302.28
VIRTUS INVESTMENT PARTNERS INC			1,258.000	311,958.84
VISA INC			252,232.000	70,392,906.56
VISHAY INTERTECHNOLOGY INC			21,876.000	496,147.68
VISHAY PRECISION GROUP INC			6,052.000	213,817.16
VISTEON CORP			5,261.000	618,746.21
VITAL ENERGY INC			2,967.000	155,886.18
VL DISSOLUTION CORP COM			1,293.000	0.00
VOLTAMP TRANSFORMERS LTD			14,849.000	1,721,818.09
VOLVO AB			485,900.000	13,182,910.59
VOR BIOPHARMA INC			20,276.000	48,054.12
VOXX INTERNATIONAL CORP			3,898.000	31,807.68
VOYAGER THERAPEUTICS INC			12,087.000	112,529.97
VSE CORP			4,995.000	399,600.00
VULCAN MATERIALS CO			17,149.000	4,680,305.08
W R BERKLEY CORP			22,079.000	1,952,666.76
W WORLD CORP			11.000	8.80
W&T OFFSHORE INC			43,536.000	115,370.40
WABASH NATIONAL CORP			6,825.000	204,340.50
WAL-MART DE MEXICO SAB DE CV			861,019.000	3,470,649.78
WALGREENS BOOTS ALLIANCE INC			100,271.000	2,174,877.99
WALKER & DUNLOP INC			8,302.000	839,000.12
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			532,790.000	32,057,974.30
WALT DISNEY CO/THE			199,835.000	24,451,810.60
WANDERPORT CORP			82.000	0.08
WARNER BROS DISCOVERY INC			241,757.000	2,110,538.61
WARRIOR MET COAL INC			12,329.000	748,370.30
WASHINGTON TRUST BANCORP INC			4,422.000	118,863.36
WASTE MANAGEMENT INC			43,930.000	9,363,679.50
WATERS CORP			9,512.000	3,274,315.76
WATERSTONE FINANCIAL INC			5,247.000	63,855.99

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WATTS WATER TECHNOLOGIES INC			6,191.000	1,315,897.05	
WAVE LIFE SCIENCES LTD			7,575.000	46,737.75	
WAVE SYSTEMS CORP			137.000	0.00	
WAXMAN INDUSTRIES INC			400.000	800.00	
WD-40 CO			2,786.000	705,721.66	
WEATHERFORD INTERNATIONAL PLC			12,378.000	1,428,668.76	
WEBCO INDUSTRIES INC			62.000	10,540.00	
WEC ENERGY GROUP INC			48,440.000	3,977,892.80	
WEG SA			370,892.000	2,838,623.63	
WEGENER CORP			4,812.000	120.30	
WEICHAI POWER CO LTD HK/02338			4,481,000.000	8,542,381.31	
WEIS MARKETS INC			4,926.000	317,234.40	
WELLMAN INC COM			15,700.000	0.00	
WELLS FARGO & CO			428,648.000	24,844,438.08	
WELLTOWER INC			83,617.000	7,813,172.48	
WERNER ENTERPRISES INC			9,702.000	379,542.24	
WESBANCO INC			15,411.000	459,401.91	
WESCO INTERNATIONAL INC			89,775.000	15,376,662.00	
WEST BANCORP INC			1,216.000	21,681.28	
WEST PHARMACEUTICAL SERVICES I			12,109.000	4,791,652.39	
WESTAMERICA BANCORP			6,261.000	306,037.68	
WESTELL TECHNOLOGIES INC			1,757.000	2,565.22	
WESTERN DIGITAL CORP			57,726.000	3,939,222.24	
WESTERN MIDSTREAM PARTNERS LP			338,436.000	12,031,399.80	
WESTERN NEW ENGLAND BANCORP IN			9,163.000	70,280.21	
WESTERN WTR CO			9,200.000	0.00	
WESTINGHOUSE AIR BRAKE TECHNOL			24,978.000	3,638,795.04	
WESTMORELAND COAL CO			2,487.000	0.00	
WESTROCK CO			27,995.000	1,384,352.75	
WESTWATER RESOURCES INC			1.000	0.49	
WESTWOOD HOLDINGS GROUP INC			2,537.000	31,255.84	
WET SEAL INC/THE			24,433.000	0.00	
WEX INC			101,466.000	24,101,218.98	
WEYCO GROUP INC			4,399.000	140,240.12	
WEYERHAEUSER CO			112,473.000	4,038,905.43	
WH GROUP LTD HK/00288			23,480,500.000	15,480,758.24	
WHA CORP PCL			8,697,000.000	1,144,106.88	
WHERE FOOD COMES FROM INC			286.000	3,008.72	
WHITE MOUNTAINS INSURANCE GROU			461.000	827,172.30	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WHITESTONE REIT			16,545.000	207,639.75
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	4,748.25
WILLDAN GROUP INC			3,080.000	89,289.20
WILLIAMS COS INC/THE			1,327,866.000	51,746,938.02
WILLIS LEASE FINANCE CORP			2,593.000	128,664.66
WILLIS TOWERS WATSON PLC			53,297.000	14,656,675.00
WILMAR INTERNATIONAL LTD			2,705,400.000	6,875,757.27
WINDTREE THERAPEUTICS INC			190.000	67.26
WINLAND HOLDINGS CORP			968.000	4,694.80
WINMARK CORP			1,098.000	397,146.60
WINNEBAGO INDUSTRIES INC			9,224.000	682,576.00
WIRELESS XCESSORIES GROUP INC			1,262.000	1.58
WISDOMTREE INC			17,691.000	162,580.29
WIX.COM LTD			56,755.000	7,802,677.40
WIZZ AIR HOLDINGS PLC			90,157.000	2,444,097.22
WNS HOLDINGS LTD			148,254.000	7,491,274.62
WORKDAY INC			43,696.000	11,918,084.00
WORKIVA INC			6,900.000	585,120.00
WORLD ACCEPTANCE CORP			1,835.000	266,038.30
WORLD KINECT CORP			12,750.000	337,237.50
WORLDGATE COMMUNICATIONS			6,943.000	0.00
WORLDTEX INC			47.000	0.00
WORTHINGTON ENTERPRISES INC			12,908.000	803,264.84
WORTHINGTON STEEL INC			12,908.000	462,751.80
WP CAREY INC			12,058.000	680,553.52
WPP PLC			749,344.000	7,133,643.98
WQN INC			656.000	0.07
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	515.00
WSFS FINANCIAL CORP			17,619.000	795,321.66
WW GRAINGER INC			8,020.000	8,158,746.00
WW INTERNATIONAL INC			8,232.000	15,229.20
WYNN RESORTS LTD			10,382.000	1,061,351.86
XBIOTECH INC			7,380.000	59,999.40
XCEL ENERGY INC			82,041.000	4,409,703.75
XENCOR INC			5,893.000	130,412.09
XENIA HOTELS & RESORTS INC			22,235.000	333,747.35
XENON PHARMACEUTICALS INC			8,535.000	367,431.75

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
XOMA CORP			10,326.000	248,340.30	
XPEL INC			3,257.000	175,943.14	
XPERI INC			7,780.000	93,826.80	
XYLEM INC/NY			31,517.000	4,073,257.08	
Y-MABS THERAPEUTICS INC			12,273.000	199,558.98	
YAPI VE KREDI BANKASI AS			1,772,066.000	1,506,299.92	
YELP INC			16,311.000	642,653.40	
YOKOHAMA RUBBER CO LTD/THE			419,600.000	11,272,876.97	
YORK WATER CO/THE			4,618.000	167,494.86	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			2,280,500.000	3,199,393.10	
YUM CHINA HOLDINGS INC			96,956.000	3,857,879.24	
YUM! BRANDS INC			39,301.000	5,449,083.65	
YUMA ENERGY INC			2.000	0.00	
YUNHONG GREEN CTI LTD			179.000	284.61	
ZANETT INC			154.000	0.00	
ZAZA ENERGY CORP			342.000	0.00	
ZEBRA TECHNOLOGIES CORP			6,772.000	2,041,351.68	
ZEVRA THERAPEUTICS INC			96.000	556.80	
ZIFF DAVIS INC			9,085.000	572,718.40	
ZIMMER BIOMET HOLDINGS INC			34,613.000	4,568,223.74	
ZION OIL & GAS INC			469.000	28.28	
ZIPLINK INC			21,900.000	24.09	
ZIPRECRUITER INC			14,118.000	162,215.82	
ZOETIS INC			57,714.000	9,765,785.94	
ZOOM VIDEO COMMUNICATIONS INC			11,871.000	776,007.27	
ZTO EXPRESS CAYMAN INC ADR			281,920.000	5,903,404.80	
ZUMIEZ INC			7,268.000	110,400.92	
ZURN ELKAY WATER SOLUTIONS COR			28,181.000	943,218.07	
ZYMEWORKS INC			7,644.000	80,414.88	
ZYNERBA PHARMACEUTICALS INC			15,488.000	0.00	
ZYNEX INC			10,445.000	128,995.75	
TOTAL EQUITY			602,623,219.706	13,275,482,762.03	
FIXED INCOME SECURITIES					
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			2,889,000.000	2,638,477.19	
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			5,059,000.000	4,755,136.73	
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			2,743,000.000	2,439,181.48	
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,936,000.000	2,772,589.29	
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			1,629,000.000	1,626,637.62	
1375209 BC LTD 144A 9.000% 01/30/2028 DD 09/30/22			123,000.000	120,547.53	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			289,876.959	282,511.88
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			664,925.785	645,642.34
888 ACQUISITIONS 7/22 TLB 0.000% 07/08/2028 DD 06/24/22			1,338,274.680	1,327,568.49
8TH AVENUE FOOD 9/18 TL			1,292,422.480	1,267,465.80
AAR ESCROW ISSUER LLC 144A 6.750% 03/15/2029 DD 03/01/24			723,000.000	728,540.72
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			1,043,000.000	1,024,311.04
ABBVIE INC 4.625% 10/01/2042 DD 10/01/20			555,000.000	517,884.19
ABBVIE INC 4.800% 03/15/2029 DD 02/26/24			2,038,000.000	2,040,354.20
ABBVIE INC 5.400% 03/15/2054 DD 02/26/24			1,446,000.000	1,488,150.89
ABBVIE INC 5.500% 03/15/2064 DD 02/26/24			1,697,000.000	1,747,446.71
ABRA AUTO BODY/CALIBER COLLISI 0.000% 01/30/2031 DD 01/08/24			1,366,000.000	1,369,196.44
ABU DHABI CRUDE OIL PIPEL 144A 4.600% 11/02/2047 DD 11/02/17			980,000.000	878,123.12
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	486,597.00
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			705,000.000	670,591.63
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			2,065,000.000	2,010,672.53
ACCENTCARE 2/24 FLFO TLA 0.000% 06/20/2028 DD 02/07/24			99,916.650	101,040.71
ACCENTCARE 2/24 FLSO TLB 0.000% 09/20/2028 DD 02/07/24			442,409.930	384,896.64
ACCESS CIG 8/23 COV-LITE TL 0.000% 08/18/2028 DD 07/31/23			743,265.000	743,265.00
ACRISURE 1/20 TLB			2,514,601.820	2,509,220.57
ACRISURE 11/21 INCREMENTAL TLB			156,400.000	156,595.50
ACTION 10/23 TLB4 0.000% 10/19/2030 DD 10/12/23			743,000.000	743,928.75
ACTION ENVIRONMENTAL/INTERSTAT 0.000% 10/24/2030 DD 09/19/23			686,000.000	686,000.00
ACUSHNET CO 144A 7.375% 10/15/2028 DD 10/03/23			433,000.000	448,788.91
ADIANT 1/24 TLB2 0.000% 01/31/2031 DD 01/22/24			928,500.000	930,589.12
ADP/CDK GLOBAL 10/23 COV-LITE 0.000% 07/06/2029 DD 09/26/23			1,449,376.200	1,453,072.11
AECOM 5.125% 03/15/2027 DD 02/21/17			2,835,000.000	2,788,460.64
AEP TRANSMISSION CO LLC 5.150% 04/01/2034 DD 03/13/24			1,416,000.000	1,412,188.27
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21			2,540,000.000	2,478,035.84
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	159,160.79
AETNA INC 6.625% 06/15/2036 DD 06/09/06			940,000.000	1,031,442.63
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			1,126,000.000	1,102,824.89
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22			1,311,000.000	1,357,996.73
AGCO CORP 5.800% 03/21/2034 DD 03/21/24			1,640,000.000	1,660,477.68
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,463,000.000	1,397,438.22
AIR CANADA 3/24TLB 0.000% 03/14/2031 DD 03/11/24			608,000.000	608,383.04
AIR MEDICAL 9/17 COV-LITE TLB			878,679.870	817,356.81
AIR PRODUCTS AND CHEMICALS INC 4.600% 02/08/2029 DD 02/08/24			1,785,000.000	1,776,010.13
AIR PRODUCTS AND CHEMICALS INC 4.750% 02/08/2031 DD 02/08/24			465,000.000	463,691.51
AIR PRODUCTS AND CHEMICALS INC 4.850% 02/08/2034 DD 02/08/24			1,470,000.000	1,452,868.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AKZONOBEL SPECIALTY CHEMICALS (STARFRUIT) 3/23			470,818.120	471,995.17
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			215,000.000	159,012.64
ALABAMA POWER CO 5.850% 11/15/2033 DD 11/09/23			1,450,000.000	1,527,817.51
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			893,971.320	849,129.72
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			1,633,000.000	1,557,103.55
ALBERTSONS COS INC / SAFE 144A 3.500% 03/15/2029 DD 08/31/20			143,000.000	128,410.41
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,059,000.000	1,025,313.52
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			744,000.000	736,622.64
ALBERTSONS COS INC / SAFE 144A 6.500% 02/15/2028 DD 02/13/23			434,000.000	438,560.47
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,197,526.80
ALCOA NEDERLAND HOLDING B 144A 7.125% 03/15/2031 DD 03/21/24			739,000.000	753,810.50
ALEXANDRIA REAL ESTATE EQUITIE 2.750% 12/15/2029 DD 09/12/19			895,000.000	785,073.42
ALGONQUIN POWER & UTILITIES CO STEP 06/15/2026 DD 03/15/2024			5,560,000.000	5,531,906.38
ALI GROUP/WELBILT 10/21 (USD) 0.000% 07/30/2029 DD 08/18/21			918,969.960	918,629.94
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,400,194.520	1,401,328.67
ALLEGHANY CORP 4.900% 09/15/2044 DD 09/09/14			400,000.000	379,370.43
ALLEGRO CLO XI LTD 2A D 144A VAR RT 01/19/2033 DD 01/17/20			1,250,000.000	1,232,758.63
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	401,353.92
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,054,000.000	992,337.10
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	950,258.06
ALLIANT HOLDINGS INTERMED 144A 6.750% 04/15/2028 DD 02/13/23			2,771,000.000	2,790,200.26
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			3,710,000.000	3,655,183.27
ALLIANT HOLDINGS INTERMED 144A 7.000% 01/15/2031 DD 12/14/23			2,951,000.000	2,981,590.07
ALLWYN ENTERTAINMENT FINA 144A 7.875% 04/30/2029 DD 04/28/23			1,830,000.000	1,879,849.20
ALLY AUTO RECEIVABLES TRU 1 A3 5.460% 05/15/2028 DD 07/19/23			1,394,000.000	1,401,639.26
ALTICE 12/22 (USD) TL 0.000% 10/31/2027 DD 11/28/22			172,000.000	160,820.00
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	495,054.22
ALTICE FRANCE SA 144A 5.125% 07/15/2029 DD 04/27/21			1,912,000.000	1,293,031.68
ALTICE FRANCE SA 144A 5.500% 01/15/2028 DD 09/27/19			1,297,000.000	923,631.60
ALTICE FRANCE SA 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	1,485,265.85
ALTICE FRANCE SA 144A 8.125% 02/01/2027 DD 07/31/18			975,000.000	752,038.47
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			355,000.000	266,417.41
AMAYA/FLUTTER COV-LT TLB3 0.000% 11/25/2030 DD 11/24/23			3,397,485.000	3,395,650.36
AMENTUM/AECOM MAVERICK 2/22 CO 0.000% 02/10/2029 DD 01/31/22			1,091,706.360	1,093,071.00
AMER SPORTS 2/24 (USD) TL 0.000% 02/17/2031 DD 01/21/24			623,000.000	623,000.00
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			458,000.000	451,325.49
AMEREN CORP 5.000% 01/15/2029 DD 12/21/23			2,524,000.000	2,509,792.36
AMEREN CORP 5.700% 12/01/2026 DD 11/20/23			1,712,000.000	1,735,255.00
AMERICAN AIRLINES INC 144A 8.500% 05/15/2029 DD 12/04/23			792,000.000	836,379.72

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			4,750,116.748	4,717,000.83
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,926,604.000	2,879,120.74
AMERICAN AUTO AUCTION/XLERATE 0.000% 12/30/2027 DD 12/30/21			742,660.540	736,162.26
AMERICAN AXLE & MANUFACTURING 5.000% 10/01/2029 DD 08/19/21			418,000.000	376,580.76
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	684,091.55
AMERICAN AXLE 12/22 TLB 0.000% 12/06/2029 DD 12/02/22			768,637.590	769,598.39
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,468,000.000	1,377,772.61
AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23			1,210,000.000	1,212,222.32
AMERICAN EXPRESS CO VAR RT 02/16/2028 DD 02/16/24			7,658,000.000	7,645,383.15
AMERICAN EXPRESS CREDIT AC 1 A 4.870% 05/15/2028 DD 06/14/23			200,000.000	199,627.28
AMERICAN EXPRESS CREDIT AC 3 A 5.230% 09/15/2028 DD 09/19/23			3,038,000.000	3,059,773.65
AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15			985,000.000	900,848.78
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15			455,000.000	424,211.85
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,312,978.77
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			105,000.000	139,173.33
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			724,796.060	723,440.69
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	298,434.02
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	410,335.45
AMERICAN TOWER TRUST #1 144A 5.490% 03/15/2028 DD 03/13/23			810,000.000	817,165.58
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/24/2028 DD 01/29/24			883,971.060	886,843.96
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			242,839.474	238,163.75
AMERIGAS PARTNERS LP / AMERIGA 5.500% 05/20/2025 DD 12/28/16			650,000.000	650,552.50
AMGEN INC 3.150% 02/21/2040 DD 02/21/20			705,000.000	541,711.04
AMGEN INC 5.600% 03/02/2043 DD 03/02/23			849,000.000	864,632.06
AMGEN INC 5.650% 03/02/2053 DD 03/02/23			1,908,000.000	1,948,063.02
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21			3,063,913.170	3,178,380.96
AMWINS 2/21 TLB 0.000% 02/19/2028 DD 02/08/21			994,292.290	994,123.26
AMWINS GROUP INC 144A 6.375% 02/15/2029 DD 02/15/24			1,584,000.000	1,593,186.63
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			616,608.310	596,654.86
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			839,000.000	714,019.58
ANTERO MIDSTREAM PARTNERS 144A 6.625% 02/01/2032 DD 01/16/24			1,940,000.000	1,949,901.76
AOC/ALIANCYS 1/23 INCREMENTAL 0.000% 10/15/2028 DD 01/24/23			248,125.000	248,249.06
AOC/ALIANCYS 10/21 TL 0.000% 10/15/2028 DD 09/20/21			386,242.260	386,049.14
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			595,000.000	379,761.73
AON CORP / AON GLOBAL HOLDINGS 3.900% 02/28/2052 DD 02/28/22			485,000.000	373,171.41
AON NORTH AMERICA INC 5.450% 03/01/2034 DD 03/01/24			2,355,000.000	2,381,605.05
AON NORTH AMERICA INC 5.750% 03/01/2054 DD 03/01/24			1,000,000.000	1,024,106.97
APACHE CORP 4.250% 01/15/2030 DD 06/19/19			535,000.000	495,486.03
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			1,449,000.000	1,243,146.66

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APEX GROUP 7/21 (USD) COV-LITE TL			595,358.040	594,119.69
API GROUP 10/23 (2026) TL 0.000% 10/01/2026 DD 10/03/23			941,813.470	942,548.09
API GROUP 10/23 (2029) TL 0.000% 01/03/2029 DD 10/03/23			354,054.410	354,571.33
APPALACHIAN POWER CO 3.400% 06/01/2025 DD 05/18/15			1,720,000.000	1,678,168.39
APPALACHIAN POWER CO 5.650% 04/01/2034 DD 03/20/24			1,255,000.000	1,267,470.91
APPLE INC 2.650% 05/11/2050 DD 05/11/20			1,335,000.000	887,646.60
APPLE INC 3.950% 08/08/2052 DD 08/08/22			309,000.000	260,512.70
ARAMARK 3/24 B8 TL 0.000% 06/22/2030 DD 03/22/24			4,909,603.070	4,911,464.00
ARAMARK SERVICES 12/19 B4 TL 0.000% 01/15/2027 DD 12/02/19			816,000.000	814,776.00
ARBY'S/INSPIRE BRANDS 1/24 TL 0.000% 12/15/2027 DD 01/08/24			1,553,608.230	1,553,266.44
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			2,255,000.000	1,984,573.41
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			2,617,000.000	2,198,020.91
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,426,000.000	1,410,527.18
ARCONIC 1/24 TLB 0.000% 08/18/2030 DD 01/11/24			536,308.360	537,515.06
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	928,778.29
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			5,863,000.000	4,729,638.72
ARDAGH METAL PACKAGING FI 144A 6.000% 06/15/2027 DD 06/08/22			2,235,000.000	2,171,110.51
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			760,000.000	734,877.67
ARES LVII CLO LTD 57A ER 144A VAR RT 01/25/2035 DD 12/20/21			1,250,000.000	1,218,981.13
ARES LXI CLO LTD 61A DR 144A VAR RT 04/20/2037 DD 04/15/24			1,000,000.000	1,000,000.00
ARETEC GROUP INC 144A 10.000% 08/15/2030 DD 11/02/23			1,610,000.000	1,758,475.81
ARETEC GROUP INC 144A 7.500% 04/01/2029 DD 04/08/21			1,664,000.000	1,581,796.24
ARISTOCRAT LEISURE 5/22 COV-LI 0.000% 05/24/2029 DD 04/26/22			219,467.000	219,741.33
ARIZONA PUBLIC SERVICE CO 2.200% 12/15/2031 DD 08/16/21			1,060,000.000	859,997.50
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			131,452.684	124,793.99
ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21			600,000.000	427,097.20
ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23			630,000.000	633,260.52
ARTHUR J GALLAGHER & CO 6.500% 02/15/2034 DD 11/02/23			3,265,000.000	3,508,278.25
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			643,000.000	593,414.28
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			1,966,000.000	1,781,100.06
ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			1,688,180.270	1,677,004.52
ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL			757,000.000	743,517.83
ASCENSUS 8/21 COV-LITE TL 0.000% 08/02/2028 DD 05/04/21			1,014,338.910	1,009,267.22
ASGN INC 144A 4.625% 05/15/2028 DD 11/22/19			791,000.000	744,240.66
ASIAN INFRASTRUCTURE INVE REGS 0.200% 12/15/2025			890,000.000	1,042,437.83
ASP BLADE/OREGON TOOL 10/21 IN 0.000% 10/13/2028 DD 09/28/21			453,905.520	408,288.01
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			351,442.850	338,263.74
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			243,750.000	235,116.38
ASSUREDPARTNERS 2/20 COV-LITE			1,180,775.870	1,181,519.76

Asset Detail

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As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASSUREDPARTNERS 6/21 TLB 0.000% 02/12/2027 DD 06/23/21			342,240.420	342,497.10
ASSUREDPARTNERS 9/23 TL 0.000% 02/12/2027 DD 09/26/23			345,551.590	345,696.72
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,620,000.000	1,492,256.84
ASSUREDPARTNERS INC 144A 7.500% 02/15/2032 DD 02/14/24			2,703,000.000	2,655,893.33
ASTRAZENECA FINANCE LLC 4.800% 02/26/2027 DD 02/26/24			2,785,000.000	2,784,879.35
ASTRAZENECA FINANCE LLC 4.850% 02/26/2029 DD 02/26/24			5,098,000.000	5,115,866.96
ASTRAZENECA FINANCE LLC 5.000% 02/26/2034 DD 02/26/24			3,225,000.000	3,240,942.34
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			3,273,015.600	3,201,696.59
ASURION 2/23 B11 TLB 0.000% 08/19/2028 DD 02/07/23			237,600.000	228,927.61
ASURION 8/22 B0 COV LITE TLB			446,747.730	429,342.44
AT&T INC 2.550% 12/01/2033 DD 06/01/21			2,685,000.000	2,153,317.78
AT&T INC 3.500% 09/15/2053 DD 03/15/21			2,483,000.000	1,754,556.90
AT&T INC 3.650% 06/01/2051 DD 05/28/20			285,000.000	209,718.88
AT&T INC 3.650% 09/15/2059 DD 03/15/21			2,600,000.000	1,815,883.45
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22			784,768.980	776,309.17
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22			3,315,000.000	3,033,496.17
ATHENE HOLDING LTD 6.250% 04/01/2054 DD 03/22/24			900,000.000	912,521.51
ATI INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	429,295.64
ATI INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,780,068.72
ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			453,195.000	453,621.00
ATLANTIC AVIATION 7/22 INCREME 0.000% 09/22/2028 DD 07/13/22			975,705.980	977,735.45
AUTHENTIC BRANDS 12/21 TLB1 0.000% 12/21/2028 DD 11/30/21			487,558.660	489,113.97
AVANTOR 7/21 B5 COV-LITE TLB 0.000% 11/08/2027 DD 07/07/21			2,127,351.490	2,128,308.80
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,552,000.000	2,300,297.57
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,589,000.000	1,505,516.61
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	807,362.64
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22			688,000.000	707,455.95
AVIS BUDGET CAR RENTAL 1/20 TL 0.000% 08/06/2027 DD 01/17/20			871,449.340	866,909.09
AVIS BUDGET CAR RENTAL 12/23 T 0.000% 03/16/2029 DD 11/27/23			364,218.160	364,331.07
AVIS BUDGET CAR RENTAL LL 144A 8.000% 02/15/2031 DD 11/22/23			176,000.000	175,678.11
AVOLON 6/23 B6 COV-LITE TLB 0.000% 06/09/2028 DD 06/06/23			1,114,167.490	1,114,056.08
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	1,011,228.73
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,638,000.000	1,581,075.20
AZZ 5/22 COV-LITE TLB 0.000% 05/06/2029 DD 04/26/22			447,339.240	448,904.93
BA CREDIT CARD TRUST A1 A1 4.790% 05/15/2028 DD 06/16/23			2,769,000.000	2,756,218.58
BAE SYSTEMS PLC 144A 5.000% 03/26/2027 DD 03/26/24			2,562,000.000	2,558,039.89
BAE SYSTEMS PLC 144A 5.125% 03/26/2029 DD 03/26/24			2,430,000.000	2,438,793.13
BALL CORP 2.875% 08/15/2030 DD 08/13/20			2,270,000.000	1,936,767.18
BALL CORP 6.000% 06/15/2029 DD 05/11/23			1,627,000.000	1,642,777.02

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BALL CORP 6.875% 03/15/2028 DD 11/25/22			1,100,000.000	1,130,787.90
BALLYROCK CLO 2019 2A CRR 144A VAR RT 02/20/2036 DD 02/20/24			1,000,000.000	1,002,902.31
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			910,000.000	910,000.19
BANCO SANTANDER SA 6.350% 03/14/2034 DD 03/14/24			1,845,000.000	1,848,903.19
BANCO SANTANDER SA 6.921% 08/08/2033 DD 08/08/23			424,000.000	444,023.28
BANCO SANTANDER SA VAR RT 03/14/2028 DD 03/14/24			2,085,000.000	2,085,309.60
BANCO SANTANDER SA VAR RT 09/14/2027 DD 09/14/21			395,000.000	360,341.74
BANK 2020-BNK29 BN29 A4 1.997% 11/15/2053 DD 11/01/20			855,588.000	689,778.55
BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24			2,471,000.000	2,490,602.72
BANK OF AMERICA CORP VAR RT 02/13/2026 DD 02/13/20			920,000.000	891,481.80
BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21			3,265,000.000	2,887,707.11
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			60,000.000	57,043.99
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21			4,537,000.000	3,716,989.16
BANK OF AMERICA CORP VAR RT 12/06/2025 DD 12/06/21			1,110,000.000	1,078,876.95
BANK OF IRELAND GROUP PLC 144A VAR RT 03/20/2030 DD 03/20/24			1,155,000.000	1,153,567.80
BANK OF MONTREAL 7.325% 26-NOV-2082			1,340,000.000	997,675.92
BANK OF NEW YORK MELLON CORP/T VAR RT 03/14/2035 DD 03/14/24			3,070,000.000	3,056,331.35
BANK OF NOVA SCOTIA/THE 5.350% 12/07/2026 DD 12/07/23			955,000.000	960,204.59
BANK OF NOVA SCOTIA/THE VAR RT 10/27/2082 DD 10/25/22			970,000.000	1,010,347.16
BANK5 2023-5YR1 5YR1 A3 VAR RT 04/15/2056 DD 04/01/23			1,580,000.000	1,638,035.45
BANK5 2023-5YR3 5YR3 A2 6.255% 09/15/2056 DD 09/01/23			3,979,085.298	4,118,934.63
BANK5 2024-5YR5 5YR5 A3 5.702% 02/15/2029 DD 02/01/24			669,730.000	686,695.80
BARCLAYS PLC VAR RT 03/12/2030 DD 03/12/24			1,240,000.000	1,246,997.52
BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21			185,000.000	153,767.19
BARNES GROUP 3/24 TL 0.000% 09/03/2030 DD 03/11/24			619,885.000	620,194.94
BARRACUDA NETWORKS 5/22 2ND LI 0.000% 05/17/2030 DD 04/13/22			465,000.000	416,370.30
BARRACUDA NETWORKS 5/22 COV-LI 0.000% 05/17/2029 DD 04/13/22			622,142.650	617,943.18
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09			820,000.000	852,600.59
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			1,128,784.940	1,128,626.91
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18			3,424,000.000	2,640,749.82
BAT CAPITAL CORP 5.650% 03/16/2052 DD 03/16/22			485,000.000	437,838.24
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,622,000.000	1,657,161.71
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	437,747.99
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	298,700.53
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,115,000.000	1,158,894.21
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	991,599.70
BAUSCH & LOMB 5/22 TL 0.000% 05/05/2027 DD 04/20/22			599,300.060	591,509.16
BAUSCH + LOMB CORP 144A 8.375% 10/01/2028 DD 09/29/23			1,919,000.000	1,980,100.96
BAUSCH HEALTH COS INC 144A 11.000% 09/30/2028 DD 09/30/22			373,000.000	248,977.50

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAUSCH HEALTH COS INC 144A 14.000% 10/15/2030 DD 09/30/22			73,000.000	41,996.18
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			824,000.000	449,660.26
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,215,000.000	1,146,850.65
BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22			939,000.000	585,081.51
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23			905,000.000	928,454.37
BAYTEX ENERGY CORP 144A 7.375% 03/15/2032 DD 04/01/24			1,824,000.000	1,842,679.45
BAYTEX ENERGY CORP 144A 8.500% 04/30/2030 DD 04/27/23			1,675,000.000	1,746,723.50
BAYTEX ENERGY CORP 144A 8.750% 04/01/2027 DD 02/05/20			95,000.000	99,156.25
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,737,000.000	1,575,148.25
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			787,000.000	764,661.47
BEACON ROOFING SUPPLY INC 144A 6.500% 08/01/2030 DD 07/31/23			1,314,000.000	1,333,511.58
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			885,000.000	704,468.85
BELFOR 11/23 TLB1 0.000% 11/01/2030 DD 10/16/23			1,108,340.080	1,112,496.35
BELRON 10/19 (USD) COV-LITE TL 0.000% 10/30/2026 DD 10/21/19			320,762.500	320,762.50
BELRON 12/23 (2028) TL 0.000% 04/13/2028 DD 12/11/23			457,075.000	457,075.00
BELRON 12/23 (2029) TL 0.000% 04/18/2029 DD 12/11/23			179,100.000	179,100.00
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20			355,000.000	287,137.17
BENCHMARK 2021-B25 MORT B25 A5 2.577% 04/15/2054 DD 04/01/21			457,000.000	373,513.28
BENCHMARK 2023-V3 MORTGA V3 A3 VAR RT 07/15/2056 DD 07/01/23			580,000.000	606,489.35
BENEFIT STREET PART 23A D 144A VAR RT 04/25/2034 DD 04/29/21			1,000,000.000	1,004,881.41
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	768,592.15
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			840,000.000	876,946.70
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,450,000.000	1,431,965.05
BIMBO BAKERIES USA INC 144A 5.375% 01/09/2036 DD 01/09/24			1,495,000.000	1,483,281.74
BJ'S WHOLESALE CLUB 10/23 COV- 0.000% 02/03/2029 DD 09/27/23			1,033,724.650	1,036,308.96
BLACKHAWK NETWORK 2/24 TL 0.000% 02/27/2029 DD 02/14/24			445,000.000	445,275.90
BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24			2,684,000.000	2,696,687.51
BMC SOFTWARE 12/23 (USD) TL 0.000% 12/02/2028 DD 11/28/23			1,719,690.000	1,729,371.85
BMO 2024-C8 A5 VAR RT 03/15/2057 DD 03/01/24			961,439.000	1,000,486.02
BMW US CAPITAL LLC 144A 4.900% 04/02/2027 DD 04/02/24			2,061,000.000	2,056,335.38
BMW US CAPITAL LLC 144A 4.900% 04/02/2029 DD 04/02/24			1,595,000.000	1,593,962.39
BMW VEHICLE LEASE TRUST 2 1 A2 5.270% 02/25/2025 DD 02/15/23			17,905.416	17,900.94
BMW VEHICLE LEASE TRUST 2 2 A3 5.990% 09/25/2026 DD 10/11/23			670,000.000	675,394.10
BMW VEHICLE OWNER TRUST 2 A A3 5.470% 02/25/2028 DD 07/18/23			5,471,000.000	5,494,043.85
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			276,044.725	274,977.73
BNG BANK NV REGS 3.300% 07/17/2028			1,570,000.000	983,481.72
BNP PARIBAS SA 144A VAR RT 01/09/2030 DD 01/09/24			2,766,000.000	2,765,270.58
BOCA COMMERCIAL MO BOCA B 144A VAR RT 05/15/2039 DD 05/17/22			345,000.000	346,182.69
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19			3,930,000.000	3,094,801.23

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BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			785,000.000	550,070.41
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			2,045,000.000	2,022,576.21
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			1,625,000.000	1,574,162.02
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20			1,523,000.000	1,446,363.69
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21			1,510,000.000	1,531,771.18
BOMBARDIER INC 144A 7.250% 07/01/2031 DD 04/04/24			449,000.000	450,357.06
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			1,235,000.000	1,236,388.14
BOOST NEWCO BORROWER LLC 144A 7.500% 01/15/2031 DD 10/04/23			3,450,000.000	3,613,278.16
BORR IHC LTD / BORR FINAN 144A 10.000% 11/15/2028 DD 11/07/23			514,000.000	533,789.00
BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16			289,000.000	269,271.84
BOSTON PROPERTIES LP 3.400% 06/21/2029 DD 06/21/19			832,000.000	746,610.42
BOWLING GREEN OH CITY SCH DIST 4.125% 10/01/2053 DD 03/05/24			160,000.000	154,662.96
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			1,190,000.000	1,191,086.48
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			1,934,000.000	1,777,604.97
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	762,912.08
BOYNE USA INC 144A 4.750% 05/15/2029 DD 04/26/21			646,000.000	598,653.18
BRAND ENERGY/BRANDSAFWAY 7/23 0.000% 07/25/2030 DD 07/17/23			873,610.000	876,571.53
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/31/2030 DD 11/01/19			545,000.000	469,949.11
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	506,869.24
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			14,670,000.000	3,000,416.58
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2027			8,540,000.000	1,739,791.58
BRAZOS SECURITIZATION LLC 144A 5.413% 09/01/2052 DD 12/14/22			970,000.000	1,014,823.90
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			550,000.000	470,622.18
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20			1,525,000.000	1,317,381.56
BRISTOL-MYERS SQUIBB CO 4.900% 02/22/2027 DD 02/22/24			1,229,000.000	1,232,103.51
BRISTOL-MYERS SQUIBB CO 5.650% 02/22/2064 DD 02/22/24			610,000.000	629,352.71
BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23			1,620,000.000	1,854,676.66
BRIXMOR OPERATING PARTNERSHIP 5.500% 02/15/2034 DD 01/12/24			1,440,000.000	1,420,963.59
BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21			949,000.000	771,062.22
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21			1,874,000.000	1,514,125.81
BROADSTREET PARTNERS 4/23 INCR 0.000% 01/27/2029 DD 04/21/23			356,107.860	356,820.08
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			2,416,000.000	2,235,921.27
BUCKEYE PARTNERS 1/24 TLB3 0.000% 11/01/2026 DD 01/19/24			1,357,751.410	1,360,113.90
BURGER KING/RESTAURANT BRANDS 0.000% 09/12/2030 DD 09/06/22			2,320,774.190	2,318,453.42
BURLINGTON COAT FACTORY 6/21 T 0.000% 06/24/2028 DD 06/10/21			649,901.530	648,887.68
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23			1,113,000.000	1,104,868.15
BWAY 2/23 TLB 0.000% 08/15/2026 DD 01/25/23			746,360.000	748,434.89
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			738,000.000	688,048.18
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	590,586.83



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BX COMMERCIAL MORTG CIP A 144A VAR RT 12/15/2038 DD 12/21/21			510,000.000	504,581.25
BX COMMERCIAL MORTG XL5 A 144A VAR RT 03/15/2041 DD 03/15/24			960,000.000	960,483.17
BX TRUST 2022-CLS CLS A 144A 5.760% 10/13/2027 DD 10/01/22			600,000.000	602,218.74
BX TRUST 2022-GPA GPA A 144A VAR RT 08/15/2039 DD 09/29/22			783,924.252	785,884.06
BX TRUST 2022-GPA GPA B 144A VAR RT 08/15/2041 DD 09/29/22			545,770.049	547,134.47
BX TRUST 2024-BIO BIO D 144A VAR RT 02/15/2041 DD 02/15/24			610,000.000	609,428.01
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	386,290.93
CABLEVISION SYSTEMS/ALTICE USA 0.000% 01/15/2028 DD 12/04/22			814,318.630	781,998.33
CAESARS ENTERTAINMENT (HARRAH' 0.000% 01/20/2030 DD 01/20/23			751,410.000	752,664.85
CAESARS ENTERTAINMENT 1/24 TL 0.000% 12/31/2026 DD 01/18/24			830,000.000	830,000.00
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			3,278,000.000	2,988,649.30
CAESARS ENTERTAINMENT INC 144A 6.500% 02/15/2032 DD 02/06/24			5,797,000.000	5,851,004.85
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23			2,834,000.000	2,908,471.85
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			4,532,000.000	4,642,050.57
CAIXABANK SA 144A VAR RT 06/15/2035 DD 03/15/24			1,480,000.000	1,492,956.96
CALIFORNIA ST HLTH FACS FING A 5.250% 11/15/2048 DD 01/24/24			250,000.000	268,885.85
CALIFORNIA ST HLTH FACS FING A 5.250% 11/15/2058 DD 01/24/24			225,000.000	237,197.32
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			2,811,000.000	2,840,880.93
CALPINE 1/24 B5 TL 0.000% 12/16/2027 DD 01/16/24			1,425,091.230	1,423,153.11
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,053,000.000	999,091.03
CAMB COMMERCIAL MO LIFE A 144A VAR RT 12/15/2037 DD 02/08/19			399,100.000	399,099.41
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			632,945.480	615,539.48
CAMDEN PROPERTY TRUST 4.900% 01/15/2034 DD 01/05/24			2,462,000.000	2,399,378.34
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,415,000.000	1,362,198.57
CAMPBELL SOUP CO 5.200% 03/21/2029 DD 03/21/24			966,000.000	971,225.60
CAMPBELL SOUP CO 5.300% 03/20/2026 DD 03/21/24			691,000.000	691,307.18
CAMPBELL SOUP CO 5.400% 03/21/2034 DD 03/21/24			2,210,000.000	2,225,780.90
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			1,075,625.140	1,046,723.10
CANADIAN IMPERIAL BANK OF COMM 6.092% 10/03/2033 DD 10/03/23			3,000,000.000	3,159,413.31
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			890,000.000	899,971.83
CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06			1,130,000.000	1,193,942.30
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			2,628,000.000	2,325,797.50
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	962,281.60
CAPITAL ONE FINANCIAL CORP VAR RT 10/30/2031 DD 11/01/23			1,742,000.000	1,924,843.98
CAPITAL ONE FINANCIAL CORP VAR RT 11/02/2032 DD 11/02/21			995,000.000	805,285.54
CAPITAL ONE MULTI-ASSET E A1 A 4.420% 05/15/2028 DD 05/24/23			1,363,000.000	1,346,256.77
CAPITAL ONE PRIME AUTO RE 2 A3 5.820% 06/15/2028 DD 10/11/23			1,019,000.000	1,033,751.97
CARMAX AUTO OWNER TRUST 2 1 A3 1.470% 12/15/2026 DD 01/26/22			815,495.032	794,028.26
CARMAX AUTO OWNER TRUST 2 1 A4 4.940% 08/15/2029 DD 01/24/24			343,000.000	342,376.36



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CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			553,977.553	538,737.35
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			414,489.179	410,545.02
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			408,089.314	395,064.28
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			3,215,403.200	3,216,078.44
CARNIVAL 8/23 COV-LITE TLB 0.000% 08/08/2027 DD 07/31/23			1,990,000.000	1,991,253.70
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			2,222,000.000	2,069,453.26
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			2,070,000.000	2,049,254.67
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,382,000.000	2,349,355.88
CARNIVAL CORP 144A 7.000% 08/15/2029 DD 08/08/23			571,000.000	595,693.46
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			795,000.000	804,889.01
CARNIVAL HOLDINGS BERMUDA 144A 10.375% 05/01/2028 DD 10/25/22			1,220,000.000	1,331,124.92
CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20			1,000,000.000	745,175.52
CARRIER GLOBAL CORP 5.800% 11/30/2025 DD 11/30/23			2,475,000.000	2,491,866.40
CARVANA AUTO RECEIV P1 A4 144A 5.080% 03/11/2030 DD 03/19/24			1,003,000.000	1,000,153.99
CARVANA AUTO RECEIVA P1 B 144A 5.370% 05/10/2030 DD 03/19/24			703,000.000	700,063.08
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	589,601.06
CASSA DEPOSITI E PRESTITI 144A 5.750% 05/05/2026 DD 05/05/23			2,355,000.000	2,334,217.36
CASTLELAKE AVIATION 2/23 INCRE 0.000% 10/22/2027 DD 02/07/23			539,175.000	539,401.46
CASTLELAKE AVIATION 9/21 TLB 0.000% 10/22/2026 DD 09/27/21			919,632.500	919,457.77
CATALENT PHARMA 12/23 ADD-ON T 0.000% 02/22/2028 DD 12/11/23			923,000.000	924,153.75
CATALENT PHARMA 2/21 COV-LITE 0.000% 02/22/2028 DD 02/04/21			473,778.920	473,186.70
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			826,000.000	789,308.84
CATALENT PHARMA SOLUTIONS 144A 3.500% 04/01/2030 DD 09/29/21			551,000.000	524,746.61
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	280,463.94
CATHEDRAL LAKE VII 7RA D 144A VAR RT 01/15/2032 DD 02/04/21			1,000,000.000	997,266.40
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			833,807.500	832,415.04
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			811,446.150	806,082.50
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,707,000.000	1,394,737.13
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			812,000.000	683,341.85
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			2,833,000.000	2,312,247.01
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			3,255,000.000	2,801,478.90
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			2,270,000.000	2,113,923.88
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			2,657,000.000	2,527,910.32
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			3,317,000.000	3,035,371.45
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			2,578,000.000	2,070,552.66
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			3,063,000.000	3,038,578.39
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,320,000.000	1,262,771.26
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			1,167,000.000	1,156,649.65
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,143,650.35



Asset Detail

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CEDAR FAIR LP / CANADA'S WONDE 5.375% 04/15/2027 DD 04/15/18			780,000.000	768,437.36
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			944,000.000	946,039.04
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,290,018.74
CELLNEX TELECOM SA REGS 1.875% 06/26/2029			600,000.000	593,949.03
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			1,555,000.000	1,377,670.76
CENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	400,386.58
CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			84,000.000	80,421.71
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			518,000.000	488,555.22
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,357,000.000	1,496,830.50
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			1,003,000.000	889,209.05
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,815,000.000	1,493,690.37
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			2,860,000.000	2,451,105.52
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			1,700,000.000	1,504,510.03
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	275,551.82
CENTERPOINT ENERGY RESOURCES C 5.250% 03/01/2028 DD 02/23/23			238,000.000	240,547.41
CENTRAL PARENT INC / CDK 144A 7.250% 06/15/2029 DD 06/16/22			750,000.000	765,516.75
CENTRAL PARENT LLC / CDK 144A 8.000% 06/15/2029 DD 08/09/23			755,000.000	782,494.83
CENTURI GROUP 8/21 COV-LITE TL 0.000% 08/27/2028 DD 08/03/21			452,843.120	452,702.73
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,215,000.000	1,043,756.45
CENTURYLINK 1/20 COV-LITE TLB			990.480	726.52
CENTURYLINK/LUMEN 3/24 TLB1 0.000% 04/15/2029 DD 03/22/24			197,105.080	196,267.99
CENTURYLINK/LUMEN 3/24 TLB2 0.000% 04/15/2030 DD 03/22/24			197,105.080	196,267.98
CEVA SANTE ANIMALE 10/23 (USD) 0.000% 11/01/2030 DD 10/16/23			788,000.000	788,591.00
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	504,661.55
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			623,000.000	557,212.32
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			665,000.000	627,563.69
CHARLES SCHWAB CORP/THE VAR RT 11/17/2029 DD 11/17/23			675,000.000	701,885.63
CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22			818,000.000	849,667.24
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22			280,000.000	304,862.13
CHART INDUSTRIES/HOWDEN 9/23 0.000% 09/20/2030 DD 09/15/23			1,002,983.990	1,004,237.72
CHARTER COMM OPERATING 10/19 T			1,249,458.340	1,249,145.97
CHARTER COMMUNICATIONS OPERATI 2.300% 02/01/2032 DD 12/04/20			1,025,000.000	790,808.70
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	212,830.24
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19			735,000.000	543,551.34
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,590,000.000	1,230,931.92
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			895,000.000	755,661.17
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			800,000.000	742,251.98
CHASE AUTO OWNER TR 1A A3 144A 5.130% 05/25/2029 DD 03/27/24			1,203,650.000	1,205,450.66
CHASE AUTO OWNER TR 1A A4 144A 5.050% 10/25/2029 DD 03/27/24			1,352,293.000	1,356,697.69

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CHASE ISSUANCE TRUST A2 A 5.080% 09/15/2030 DD 09/15/23			1,223,000.000	1,240,331.99
CHASE ISSUANCE TRUST A2I A 4.720% 01/15/2031 DD 01/31/24			2,403,000.000	2,389,641.97
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21			2,660,000.000	2,415,528.85
CHG HEALTHCARE 8/23 INCREMENTA 0.000% 09/29/2028 DD 08/14/23			1,025,035.420	1,026,962.49
CHICAGO IL PARK DIST 4.000% 01/01/2038 DD 10/06/20			110,000.000	110,239.80
CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19			155,000.000	113,029.06
CHOBANI LLC / CHOBANI FIN 144A 7.625% 07/01/2029 DD 01/24/24			476,000.000	481,404.61
CHS/COMMUNITY HEALTH SYST 144A 10.875% 01/15/2032 DD 12/22/23			609,000.000	627,592.16
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			427,000.000	329,892.25
CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22			3,994,000.000	3,256,960.02
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			1,737,000.000	1,597,193.38
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,263,000.000	946,579.09
CHUBB INA HOLDINGS LLC 5.000% 03/15/2034 DD 03/07/24			2,849,000.000	2,858,065.15
CHURCHILL DOWNS 3/21 INCREMENT 0.000% 03/10/2028 DD 03/03/21			497,717.220	497,408.64
CHURCHILL DOWNS INC 144A 4.750% 01/15/2028 DD 12/27/17			655,000.000	624,118.65
CHURCHILL DOWNS INC 144A 5.750% 04/01/2030 DD 04/13/22			695,000.000	672,305.68
CHURCHILL DOWNS INC 144A 6.750% 05/01/2031 DD 04/25/23			725,000.000	729,111.48
CINCINNATI BELL 11/21 COV-LITE 0.000% 11/22/2028 DD 11/08/21			1,635,271.370	1,635,778.31
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			1,599,000.000	1,513,666.65
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			2,520,000.000	2,490,403.61
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			861,000.000	863,152.50
CINEWORLD 7/23 EXIT WHEN ISSUE 0.000% 07/31/2028 DD 07/31/23			777,231.260	789,107.36
CINEWORLD EQUITY 0.000% 12/31/2026 DD 03/31/06			29,767.000	528,364.25
CIRQUE DU SOLEIL 3/23 TLB 0.000% 03/08/2030 DD 02/21/23			786,742.240	785,758.81
CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24			3,759,000.000	3,862,179.66
CITCO 10/22 TLB 0.000% 04/27/2028 DD 10/12/22			441,280.000	441,694.81
CITCO 10/23 INCREMENTAL TL 0.000% 04/27/2028 DD 10/12/23			657,520.440	658,138.51
CITIBANK CREDIT CARD ISS A7 A7 3.960% 10/13/2030 DD 10/15/18			229,000.000	221,366.35
CITIGROUP COMMERCIAL SMRT A 144A VAR RT 10/12/2040 DD 05/01/23			510,000.000	519,017.36
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	219,995.99
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	938,043.90
CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18			245,000.000	222,043.81
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			305,000.000	271,214.01
CITIGROUP INC VAR RT 01/25/2026 DD 01/25/22			1,100,000.000	1,066,382.57
CITIGROUP INC VAR RT 02/13/2030 DD 02/13/24			2,331,000.000	2,321,493.65
CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24			1,815,000.000	1,797,419.38
CITIGROUP INC VAR RT 05/01/2032 DD 05/04/21			1,310,000.000	1,091,837.60
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23			623,000.000	631,944.81
CITIGROUP INC VAR RT 11/03/2032 DD 11/03/21			885,000.000	726,111.55

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CITIZENS AUTO RECEIV 1 A3 144A 5.110% 04/17/2028 DD 01/23/24			906,000.000	905,096.63
CIVITAS RESOURCES INC 144A 8.375% 07/01/2028 DD 06/29/23			463,000.000	487,493.63
CIVITAS RESOURCES INC 144A 8.625% 11/01/2030 DD 10/17/23			427,000.000	458,515.92
CIVITAS RESOURCES INC 144A 8.750% 07/01/2031 DD 06/29/23			2,621,000.000	2,804,585.32
CK HUTCHISON INTERNATIONA 144A 3.125% 04/15/2041 DD 04/15/21			261,000.000	199,209.69
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			722,000.000	721,390.20
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			2,029,000.000	2,031,664.07
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			463,000.000	463,472.26
CLARIVATE ANALYTICS COV-LT TLB			1,002,102.970	1,001,351.40
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			1,574,000.000	1,456,216.16
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,864,000.000	2,649,640.48
CLEAN HARBORS 12/23 TL 0.000% 10/08/2028 DD 12/07/23			553,576.860	554,097.22
CLEAN HARBORS INC 144A 6.375% 02/01/2031 DD 01/24/23			167,000.000	168,211.75
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19			3,564,000.000	3,361,152.27
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,540,000.000	1,274,030.76
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,503,000.000	2,191,292.65
CLEAR CHANNEL OUTDOOR HOL 144A 7.875% 04/01/2030 DD 03/18/24			1,708,000.000	1,698,262.42
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	552,934.97
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			4,679,000.000	4,015,297.42
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			1,386,000.000	1,317,569.71
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			906,000.000	820,796.23
CLEVELAND-CLIFFS INC 144A 6.750% 04/15/2030 DD 04/14/23			1,885,000.000	1,892,115.01
CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22			3,981,000.000	3,779,129.78
CLOUD SOFTWARE GROUP INC 144A 9.000% 09/30/2029 DD 04/10/23			4,585,000.000	4,399,007.50
CLYDESDALE ACQUISITION HO 144A 6.625% 04/15/2029 DD 04/13/22			726,000.000	726,330.33
CLYDESDALE ACQUISITION HO 144A 8.750% 04/15/2030 DD 04/13/22			735,000.000	722,678.46
CMS ENERGY CORP 3.600% 11/15/2025 DD 11/09/15			2,930,000.000	2,845,857.29
CNH EQUIPMENT TRUST 2023- A A3 4.810% 08/15/2028 DD 04/25/23			580,000.000	576,286.38
CNH INDUSTRIAL CAPITAL LLC 5.100% 04/20/2029 DD 03/21/24			1,360,000.000	1,355,928.62
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,457,000.000	1,297,974.57
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,094,481.52
CNX RESOURCES CORP 144A 7.375% 01/15/2031 DD 09/26/22			873,000.000	889,924.85
COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18			205,000.000	188,602.05
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14			205,000.000	162,793.36
COLT 2022-5 MORTGAGE 5 A1 144A VAR RT 04/25/2067 DD 04/01/22			351,737.066	351,723.98
COLUMBIA PIPELINES OPERAT 144A 6.036% 11/15/2033 DD 08/08/23			265,000.000	274,749.21
COLUMBUS MCKINNON 3/24 TLB 0.000% 05/14/2028 DD 03/14/24			413,247.330	413,763.89
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22			633,000.000	412,033.26
COMERICA INC VAR RT 01/30/2030 DD 01/30/24			1,300,000.000	1,284,288.98

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COMERICA INC VAR RT 12/31/2049 DD 05/26/20			3,400,000.000	3,268,611.08
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			928,954.470	897,407.17
COMMIT TO PUR FNMA SF MTG 2.000% 04/01/2039 DD 04/01/24			1,525,000.000	1,352,163.61
COMMIT TO PUR FNMA SF MTG 2.000% 04/01/2054 DD 04/01/24			11,070,000.000	8,768,637.00
COMMIT TO PUR FNMA SF MTG 2.500% 04/01/2054 DD 04/01/24			16,800,000.000	13,902,702.41
COMMIT TO PUR FNMA SF MTG 3.000% 04/01/2039 DD 04/01/24			1,255,000.000	1,168,679.34
COMMIT TO PUR FNMA SF MTG 3.000% 04/01/2054 DD 04/01/24			9,480,000.000	8,164,688.49
COMMIT TO PUR FNMA SF MTG 3.500% 04/01/2054 DD 04/01/24			4,965,000.000	4,448,137.24
COMMIT TO PUR FNMA SF MTG 4.000% 04/01/2054 DD 04/01/24			4,215,000.000	3,907,153.68
COMMIT TO PUR FNMA SF MTG 4.500% 04/01/2054 DD 04/01/24			7,590,000.000	7,234,214.96
COMMIT TO PUR FNMA SF MTG 5.000% 04/01/2039 DD 04/01/24			970,000.000	968,976.95
COMMIT TO PUR FNMA SF MTG 5.000% 04/01/2054 DD 04/01/24			6,925,000.000	6,762,092.21
COMMIT TO PUR FNMA SF MTG 5.500% 04/01/2054 DD 04/01/24			5,770,000.000	5,745,376.07
COMMIT TO PUR FNMA SF MTG 6.000% 04/01/2054 DD 04/01/24			4,220,000.000	4,260,744.81
COMMIT TO PUR FNMA SF MTG 6.500% 04/01/2054 DD 04/01/24			3,140,000.000	3,209,197.35
COMMIT TO PUR FNMA SF MTG 7.000% 04/01/2054 DD 04/01/24			2,855,000.000	2,943,492.84
COMMIT TO PUR GNMA II JUMBOS 2.000% 04/20/2054 DD 04/01/24			5,365,000.000	4,400,550.74
COMMIT TO PUR GNMA II JUMBOS 2.500% 04/20/2054 DD 04/01/24			1,220,000.000	1,040,291.64
COMMIT TO PUR GNMA II JUMBOS 3.000% 04/20/2054 DD 04/01/24			1,725,000.000	1,522,858.56
COMMIT TO PUR GNMA II JUMBOS 3.500% 04/20/2054 DD 04/01/24			2,095,000.000	1,908,332.86
COMMIT TO PUR GNMA II JUMBOS 4.000% 04/20/2054 DD 04/01/24			1,175,000.000	1,100,565.63
COMMIT TO PUR GNMA II JUMBOS 4.500% 04/20/2054 DD 04/01/24			1,345,000.000	1,293,437.15
COMMIT TO PUR GNMA II JUMBOS 5.000% 04/20/2054 DD 04/01/24			2,165,000.000	2,129,298.22
COMMIT TO PUR GNMA II JUMBOS 5.500% 04/20/2054 DD 04/01/24			2,530,000.000	2,529,253.75
COMMONSPIRIT HEALTH 5.205% 12/01/2031 DD 03/20/24			2,375,000.000	2,374,599.97
COMMONWEALTH BANK OF AUST 144A 3.305% 03/11/2041 DD 03/11/21			995,000.000	726,278.89
COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19			1,160,000.000	927,806.84
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			361,000.000	284,079.92
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15			375,000.000	320,448.79
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19			409,926.890	370,983.83
COMMSCOPE TECHNOLOGIES LL 144A 5.000% 03/15/2027 DD 03/13/17			1,000,000.000	383,411.90
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			517,000.000	449,634.90
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			684,000.000	619,631.29
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			216,000.000	206,003.94
CONCENTRIX CORP 6.850% 08/02/2033 DD 08/02/23			1,835,000.000	1,824,135.82
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			629,427.470	628,344.86
CONNECT FINCO/INMARSAT 3/24 EX 0.000% 03/05/2029 DD 03/05/24			201,000.000	197,532.75
CONNECTICUT AVENU R01 1M1 144A VAR RT 01/25/2044 DD 01/31/24			352,626.028	352,688.17
CONNECTICUT AVENU R01 1M1 144A VAR RT 10/25/2041 DD 10/27/21			7,862.016	7,857.14



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CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2041 DD 01/20/22			186,640.368	186,640.82
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2042 DD 01/17/23			477,029.347	489,851.90
CONNECTICUT AVENU R02 1M1 144A VAR RT 02/25/2044 DD 03/13/24			1,921,512.501	1,922,107.98
CONNECTICUT AVENU R03 1M1 144A VAR RT 03/25/2042 DD 03/30/22			83,592.273	84,791.19
CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			987,937.191	987,436.80
CONNECTICUT AVENU R03 2M2 144A VAR RT 04/25/2043 DD 05/03/23			345,000.000	368,060.42
CONNECTICUT AVENU R04 1M1 144A VAR RT 03/25/2042 DD 04/08/22			171,181.123	173,187.73
CONNECTICUT AVENU R05 1B1 144A VAR RT 06/25/2043 DD 07/06/23			1,125,000.000	1,213,953.86
CONNECTICUT AVENU R05 1M1 144A VAR RT 06/25/2043 DD 07/06/23			21,087.045	21,335.46
CONNECTICUT AVENU R05 2M2 144A VAR RT 04/25/2042 DD 05/11/22			1,040,000.000	1,072,417.94
CONNECTICUT AVENU R06 1M1 144A VAR RT 05/25/2042 DD 06/10/22			327,088.264	335,674.33
CONNECTICUT AVENU R06 1M1 144A VAR RT 07/25/2043 DD 07/26/23			2,196,509.266	2,215,864.03
CONNECTICUT AVENU R06 1M2 144A VAR RT 07/25/2043 DD 07/26/23			495,000.000	512,253.12
CONNECTICUT AVENU R08 1M1 144A VAR RT 10/25/2043 DD 11/20/23			676,312.816	679,244.84
CONNECTICUT AVENU R09 2M1 144A VAR RT 09/25/2042 DD 09/28/22			630,321.505	640,693.88
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			1,558,543.680	1,557,078.65
CONSILIO/SKOPIA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			832,092.300	827,798.71
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			670,000.000	533,405.79
CONSOLIDATED ENERGY 1/24 TLB			428,000.000	412,887.32
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			2,478,000.000	2,230,182.90
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,317,350.90
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,121,000.000	1,113,308.94
CONSUMERS 2023 SECURITIZATION 5.550% 03/01/2028 DD 12/12/23			3,380,000.000	3,389,664.36
CONSUMERS ENERGY CO 4.600% 05/30/2029 DD 01/09/24			1,560,000.000	1,542,062.12
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			0.000	0.00
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			1,551,000.000	1,264,429.61
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,589,000.000	1,580,515.70
COOPERATIEVE RABOBANK UA/NY 5.041% 03/05/2027 DD 03/05/24			3,469,000.000	3,481,232.80
COPELAND 5/23 COV-LITE TLB 0.000% 05/31/2030 DD 04/17/23			308,703.220	308,394.51
CORGI BIDCO/COVETRUS 10/22 COV 0.000% 10/13/2029 DD 09/06/22			500,139.100	500,349.16
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
CORP NACIONAL DEL COBRE D 144A 3.625% 08/01/2027 DD 08/01/17			2,026,000.000	1,915,881.45
CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14			425,000.000	357,292.75
CORP NACIONAL DEL COBRE D 144A 6.440% 01/26/2036 DD 01/26/24			698,000.000	719,002.82
CORPORATION SERVICE COMPANY/CS 0.000% 11/02/2029 DD 07/29/22			1,553,473.850	1,555,415.69
CORPORATION SERVICE COMPANY/CS 0.000% 11/03/2027 DD 11/03/22			1,127,377.830	1,121,740.94
COTIVITI 2/24 TL 0.000% 02/21/2031 DD 02/14/24			2,259,000.000	2,253,352.50
COVANTA 1/24 COV-LITE TLB 0.000% 11/30/2028 DD 01/29/24			452,670.370	451,941.57
COVANTA 1/24 COV-LITE TLC 0.000% 11/30/2028 DD 01/29/24			24,736.080	24,696.25

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COVANTA 11/21 COV-LITE TLB 0.000% 11/30/2028 DD 11/04/21			335,506.470	334,459.69
COVANTA 11/21 COV-LITE TLC 0.000% 11/30/2028 DD 11/04/21			25,644.460	25,564.45
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	447,481.32
CPG INTERNATIONAL/AZEK 4/22 TL 0.000% 04/28/2029 DD 04/18/22			1,106,716.080	1,107,756.40
CPM HOLDINGS 9/23 TL 0.000% 05/22/2028 DD 09/15/23			333,165.000	333,284.94
CPS AUTO RECEIVABLES C A 144A 4.180% 04/15/2030 DD 08/03/22			72,217.848	72,146.70
CREATIVE ARTISTS 3/24 TLB 0.000% 11/27/2028 DD 03/08/24			947,024.200	948,075.39
CREDIT AGRICOLE SA 144A 5.134% 03/11/2027 DD 03/11/24			1,231,000.000	1,232,052.32
CREDIT AGRICOLE SA 144A 5.365% 03/11/2034 DD 03/11/24			1,928,000.000	1,933,301.48
CREDIT AGRICOLE SA 144A VAR RT 10/03/2029 DD 10/03/23			1,375,000.000	1,427,103.96
CREDIT SUISSE AG/NEW YORK NY 4.750% 08/09/2024 DD 08/23/22			891,000.000	887,753.73
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			0.006	0.00
CREDIT SUISSE COMMERCIAL C3 C VAR RT 06/15/2039 DD 06/01/07			0.013	0.00
CREDIT SUISSE MORT ICE4 A 144A VAR RT 05/15/2036 DD 06/05/19			982,555.523	982,557.49
CROSBY WORLDWIDE 2/24 TL 0.000% 02/08/2029 DD 02/08/24			628,425.000	631,435.16
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,392,000.000	1,374,736.83
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			2,619,000.000	2,613,210.96
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	470,466.45
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,102,480.94
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			739,000.000	375,262.50
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	167,348.11
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,319,000.000	1,998,594.21
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			139,000.000	124,246.33
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,594,000.000	843,873.32
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,407,000.000	2,041,033.71
CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22			420,000.000	387,479.09
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			549,525.629	547,165.80
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			81,062.798	78,671.45
CUBIC 4/21 TLB 0.000% 05/25/2028 DD 04/15/21			648,931.490	605,634.78
CUBIC 4/21 TLC 0.000% 05/25/2028 DD 04/15/21			131,986.010	123,179.91
CULLIGAN 7/21 COV-LITE TLB			1,784,838.490	1,786,891.06
CUMMINS INC 5.150% 02/20/2034 DD 02/20/24			554,000.000	559,228.86
CUMMINS INC 5.450% 02/20/2054 DD 02/20/24			1,194,000.000	1,223,257.27
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23			2,304,000.000	2,348,683.27
DAE AVIATION (STANDARD AERO) 3 0.000% 08/24/2028 DD 03/18/24			1,379,716.050	1,381,275.13
DAE AVIATION (STANDARD AERO) 8 0.000% 08/16/2028 DD 08/08/23			189,143.950	189,357.68
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	644,463.40
DANSKE BANK A/S 144A VAR RT 03/01/2030 DD 03/01/24			3,089,000.000	3,111,285.81
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22			4,043,000.000	4,007,396.54

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DATABANK ISSUER 1A A2 144A 5.116% 02/25/2053 DD 02/28/23			565,000.000	536,792.55
DAVE & BUSTER'S 1/24 COV-LITE 0.000% 06/29/2029 DD 01/09/24			781,815.910	782,113.00
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			2,326,000.000	2,343,779.95
DAVITA INC 144A 4.625% 06/01/2030 DD 06/09/20			921,000.000	824,644.33
DAYFORCE 2/24 COV-LITE TLB 0.000% 02/26/2031 DD 02/12/24			875,000.000	873,363.75
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			615,975.000	596,270.89
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			869,500.000	829,033.29
DCP MIDSTREAM OPERATING LP 5.625% 07/15/2027 DD 06/24/20			3,560,000.000	3,588,401.68
DELEK LOGISTICS PARTNERS 144A 8.625% 03/15/2029 DD 03/13/24			2,252,000.000	2,299,663.72
DELIVERY HERO 3/24 TLB 0.000% 12/12/2029 DD 03/04/24			929,000.000	920,871.25
DELL EQUIPMENT FINAN 2 A2 144A 0.330% 12/22/2026 DD 09/22/21			0.024	0.00
DELL INTERNATIONAL LLC / EMC C 5.400% 04/15/2034 DD 03/18/24			2,526,000.000	2,530,769.16
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			536,738.887	483,051.62
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			4,374,000.000	4,278,900.54
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,340,000.000	1,315,278.60
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			1,980,000.000	1,922,202.53
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,010,000.000	1,041,870.55
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			1,500,000.000	1,330,325.07
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2033 DD 01/07/22			1,075,000.000	888,756.01
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			30,000.000	30,000.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20			2,080,000.000	1,961,811.53
DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11			871,000.000	839,963.73
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22			1,175,000.000	853,307.30
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19			441,849.350	439,423.59
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			601,917.250	602,170.05
DISCOVER CARD EXECUTION N A2 A 4.930% 06/15/2028 DD 06/28/23			1,724,000.000	1,721,101.78
DISCOVERY ENERGY/KOHLER ENERGY 0.000% 12/31/2027 DD 01/16/24			582,000.000	582,483.06
DISCOVERY PURCHASER/BAYER 8/22 0.000% 08/04/2029 DD 07/25/22			484,537.460	483,800.97
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			1,332,000.000	915,671.95
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			1,078,000.000	449,697.29
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			150,000.000	143,578.99
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22			3,795,000.000	3,865,430.19
DIST OF COLUMBIA INCOME TAX SE 5.591% 12/01/2034 DD 12/22/09			1,190,000.000	1,211,690.84
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			160,000.000	166,065.68
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			889,472.500	872,367.59
DOTDASH MEREDITH 12/21 TLB 0.000% 12/01/2028 DD 11/15/21			347,403.960	343,784.01
DPL INC 4.125% 07/01/2025 DD 01/01/21			2,280,000.000	2,229,105.62
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			15,660.402	15,625.97
DT AUTO OWNER TRUST 1A B 144A 5.190% 10/16/2028 DD 01/25/23			480,000.000	477,010.46

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Acct Base Currency Code : USD

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As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DT AUTO OWNER TRUST 3A A 144A 6.290% 08/16/2027 DD 07/18/23			680,491.974	682,452.88
DT AUTO OWNER TRUST 4A B 144A 1.020% 05/15/2026 DD 11/10/21			174,148.845	173,491.85
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,562,000.000	1,436,005.02
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			2,064,000.000	1,869,463.87
DTE ELECTRIC SECURITIZATION FU 5.970% 03/01/2033 DD 11/01/23			3,005,000.000	3,113,969.72
DTE ENERGY CO 5.100% 03/01/2029 DD 02/15/24			2,905,000.000	2,893,350.90
DTE ENERGY CO STEP 10/01/2024 DD 07/01/2019			514,000.000	505,629.15
DTE ENERGY CO STEP 11/01/2024 DD 08/01/2022			1,847,000.000	1,829,890.39
DTZ/CUSHMAN 8/23 TL 0.000% 01/31/2030 DD 08/10/23			300,247.500	300,622.81
DUFF & PHELPS 4/20 (USD) COV-L			1,674,240.600	1,665,166.22
DUKE ENERGY CAROLINAS NC STORM 1.679% 07/01/2033 DD 11/24/21			728,102.038	644,829.14
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16			2,359,000.000	2,226,373.18
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			850,000.000	633,642.21
DUKE ENERGY FLORIDA LLC 6.200% 11/15/2053 DD 11/09/23			1,797,000.000	1,978,817.91
DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14			755,000.000	626,715.11
DUKE UNIVERSITY 3.299% 10/01/2046 DD 10/18/16			863,000.000	673,689.30
DUN & BRADSTREET 1/24 TL 0.000% 01/18/2029 DD 01/18/24			758,087.390	757,731.08
DUPONT PERFORMANCE/AXALTA COAT 0.000% 12/20/2029 DD 03/04/24			821,654.430	822,385.70
DUTCHESS CNTY NY LOCAL DEV COR 4.000% 07/01/2049 DD 04/02/20			35,000.000	33,482.76
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			1,234,263.740	1,234,004.54
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			477,519.400	477,280.64
EDELMAN FINANCIAL 3/21 COV-LIT 0.000% 04/07/2028 DD 03/15/21			623,358.490	623,208.88
EDELMAN FINANCIAL 6/18 2ND			1,542,284.290	1,547,589.75
EDISON INTERNATIONAL 6.950% 11/15/2029 DD 11/10/22			1,553,000.000	1,663,723.82
ELANCO ANIMAL HEALTH 8/20 COV-			499,604.900	497,551.52
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	860,754.49
ELECTRICITE DE FRANCE SA 144A 4.875% 09/21/2038 DD 09/21/18			1,185,000.000	1,061,570.79
ELECTRICITE DE FRANCE SA 144A 6.900% 05/23/2053 DD 05/23/23			908,000.000	990,269.65
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,524,000.000	2,314,573.12
EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,185,000.000	3,145,582.76
EMRLD BORROWER LP / EMERA 144A 6.625% 12/15/2030 DD 05/19/23			3,344,000.000	3,377,097.07
ENBRIDGE INC 5.900% 11/15/2026 DD 11/09/23			1,540,000.000	1,569,155.62
ENBRIDGE INC VAR RT 01/15/2084 DD 09/25/23			960,000.000	1,043,151.36
ENBRIDGE/GRIZZLY ACQUISITIONS 0.000% 08/16/2030 DD 08/03/23			1,086,441.570	1,086,593.67
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	958,984.73
ENCOMPASS HEALTH CORP 4.625% 04/01/2031 DD 10/05/20			619,000.000	562,701.58
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,314,000.000	1,324,655.23
ENEL FINANCE INTERNATIONA 144A 3.500% 04/06/2028 DD 10/06/17			1,013,000.000	955,319.31
ENEL FINANCE INTERNATIONA 144A 3.625% 05/25/2027 DD 05/25/17			1,262,000.000	1,203,281.14

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ENEL FINANCE INTERNATIONA 144A 7.750% 10/14/2052 DD 10/14/22			617,000.000	754,351.12
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17			770,000.000	740,378.52
ENERGY TRANSFER LP 4.050% 03/15/2025 DD 03/12/15			1,075,000.000	1,059,016.09
ENERGY TRANSFER LP 5.750% 04/01/2025 DD 03/14/17			455,000.000	454,863.50
ENERGY TRANSFER LP 5.950% 05/15/2054 DD 01/25/24			1,707,000.000	1,706,359.02
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	95,628.09
ENERGY TRANSFER LP VAR RT 05/15/2054 DD 01/25/24			1,130,000.000	1,185,485.26
ENERGYSOLUTIONS 9/23 TL 0.000% 09/22/2030 DD 09/07/23			380,090.000	381,469.73
ENGINEERED COMPONENTS/CENTROMO 0.000% 08/30/2030 DD 07/12/23			614,460.000	615,615.19
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20			3,559,000.000	3,523,457.27
ENLINK MIDSTREAM LLC 144A 6.500% 09/01/2030 DD 08/31/22			1,213,000.000	1,247,491.66
ENLINK MIDSTREAM LLC 5.375% 06/01/2029 DD 04/09/19			573,000.000	562,258.39
ENLINK MIDSTREAM PARTNERS LP 4.850% 07/15/2026 DD 07/14/16			1,708,000.000	1,674,175.98
ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17			1,474,000.000	1,282,998.49
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/26/2028 DD 04/27/21			772,200.000	747,242.50
ENTAIN/GVC HOLDINGS 10/22 COV- 0.000% 10/31/2029 DD 10/05/22			579,153.220	581,203.42
ENTAIN/GVC HOLDINGS 7/21 (USD) 0.000% 03/29/2027 DD 07/07/21			1,287,689.740	1,288,500.98
ENTEGRIS INC 144A 4.750% 04/15/2029 DD 04/14/22			1,552,000.000	1,486,240.52
ENTEGRIS INC 144A 5.950% 06/15/2030 DD 06/30/22			2,697,000.000	2,666,109.91
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20			910,000.000	853,158.06
ENERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			1,455,000.000	1,311,260.40
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	1,024,675.85
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			3,259,000.000	3,029,921.30
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			1,280,000.000	1,281,271.04
EQM MIDSTREAM PARTNERS LP 144A 6.375% 04/01/2029 DD 02/26/24			795,000.000	801,514.23
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,192,377.20
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22			495,000.000	507,381.64
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22			613,000.000	655,461.28
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	939,560.78
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			900,000.000	792,283.50
EQT CORP 5.750% 02/01/2034 DD 01/19/24			500,000.000	498,042.55
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			365,000.000	304,564.88
EQUINOR ASA 4.250% 11/23/2041 DD 11/23/11			295,000.000	264,394.59
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	20,523.44
EQUINOR ASA 7.250% 09/23/2027 DD 05/26/00			2,220,000.000	2,390,854.39
ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16			1,205,000.000	1,015,917.88
ERAC USA FINANCE LLC 144A 4.600% 05/01/2028 DD 05/01/23			1,047,000.000	1,034,188.11
ERAC USA FINANCE LLC 144A 5.000% 02/15/2029 DD 02/08/24			979,000.000	981,333.93
ERAC USA FINANCE LLC 144A 5.400% 05/01/2053 DD 05/01/23			449,000.000	451,427.56

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ESAB CORP 144A 6.250% 04/15/2029 DD 04/09/24			813,000.000	816,827.89
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			780,000.000	673,988.08
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22			620,000.000	580,982.52
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			855,000.000	554,435.17
EVERGY KANSAS CENTRAL INC 5.700% 03/15/2053 DD 03/14/23			1,110,000.000	1,123,171.07
EVERSOURCE ENERGY 4.750% 05/15/2026 DD 05/11/23			939,000.000	929,180.68
EVERSOURCE ENERGY 5.950% 02/01/2029 DD 11/10/23			1,998,000.000	2,062,672.16
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,119,821.550	1,121,568.48
EXPORT-IMPORT BANK OF IND 144A 3.875% 02/01/2028 DD 02/01/18			720,000.000	686,329.45
EXPRESS OIL/MAVIS TIRE 1/24 TL 0.000% 05/04/2028 DD 01/15/24			655,315.120	655,760.74
EXTRA SPACE STORAGE LP 2.200% 10/15/2030 DD 04/15/23			1,220,000.000	1,010,817.23
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			1,142,000.000	1,122,032.70
FAIRFAX FINANCIAL HOLDING 144A 6.350% 03/22/2054 DD 03/22/24			505,000.000	516,687.43
FANNIE MAE CONNEC R02 2B2 144A VAR RT 11/25/2041 DD 12/01/21			1,000,000.000	1,053,331.30
FEDERAL NATL MTG ASSN 0.875% 08/05/2030 DD 08/05/20			2,485,000.000	2,013,692.68
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,859,582.70
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,581,872.00
FEECO/MAYFIELD/AMYNTA 12/23 TL 0.000% 02/28/2028 DD 12/12/23			338,446.780	339,506.12
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			2,011,000.000	1,805,018.23
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			513,406.875	489,021.91
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			2,355.244	2,355.10
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			4,709.288	4,869.70
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			9,667.982	9,980.73
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			6,937.273	7,161.69
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			15,546.084	15,222.70
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			7,361.601	7,599.74
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			13,615.409	14,055.86
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			46.677	46.63
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			24,080.701	24,256.61
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			118,322.258	119,185.46
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09			78,936.698	79,467.64
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10			29,312.729	29,310.89
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13			14,525.835	13,794.23
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05			20,255.009	20,715.58
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13			76,062.700	70,054.02
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15			37,555.133	35,650.20
FHLMC POOL #G0-8686 3.000% 01/01/2046 DD 01/01/16			414,590.240	367,429.65
FHLMC POOL #G0-8688 4.000% 01/01/2046 DD 01/01/16			87,096.564	82,678.81
FHLMC POOL #G0-8737 3.000% 12/01/2046 DD 11/01/16			101,807.187	89,741.34

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	270,914.365	238,733.70
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	212,006.127	201,008.38
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	279,362.205	245,510.14
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	1,835.476	1,811.48
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	2,969.771	2,938.17
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	89,774.822	85,979.55
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	43,231.739	41,835.08
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	115,064.249	108,395.08
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	287,312.270	276,330.37
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	556,470.783	522,563.56
FHLMC	POOL #G6-7710	3.500% 03/01/2048 DD 03/01/18	249,524.994	228,974.16
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	117,528.528	112,609.22
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	188,794.448	175,436.53
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	37,244.001	34,388.08
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	447,238.683	400,284.88
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	84,867.628	75,953.15
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	94,046.221	85,408.38
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	111,647.197	98,669.11
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	27,088.227	23,872.24
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	657,555.010	601,325.71
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	121,847.796	111,647.32
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	214,042.585	186,821.10
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	360,794.988	314,683.98
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	474,711.034	414,338.07
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	363,146.313	317,644.33
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	1,625,748.316	1,422,035.08
FHLMC	POOL #QA-7250	3.000% 02/01/2050 DD 02/01/20	636,226.178	558,248.19
FHLMC	POOL #QB-5146	2.000% 11/01/2050 DD 10/01/20	350,567.618	280,871.94
FHLMC	POOL #QC-3237	1.500% 06/01/2051 DD 06/01/21	570,586.185	431,351.60
FHLMC	POOL #QC-3428	2.500% 06/01/2051 DD 06/01/21	108,737.132	90,019.40
FHLMC	POOL #QC-4959	2.000% 08/01/2051 DD 07/01/21	1,104,793.301	878,844.92
FHLMC	POOL #QC-5978	2.500% 08/01/2051 DD 08/01/21	1,531,262.243	1,275,266.83
FHLMC	POOL #QC-9130	1.500% 10/01/2051 DD 10/01/21	1,295,036.595	977,341.87
FHLMC	POOL #QD-3265	1.500% 11/01/2051 DD 12/01/21	330,377.919	249,654.42
FHLMC	POOL #QD-6542	2.500% 02/01/2052 DD 02/01/22	653,478.738	545,234.18
FHLMC	POOL #QD-6543	2.500% 02/01/2052 DD 02/01/22	1,321,294.105	1,100,712.33
FHLMC	POOL #QD-6700	1.500% 02/01/2052 DD 02/01/22	221,377.898	167,008.16
FHLMC	POOL #QD-6813	2.500% 02/01/2052 DD 02/01/22	858,784.417	712,608.20
FHLMC	POOL #QD-7090	1.500% 02/01/2052 DD 02/01/22	100,472.152	75,796.38



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FHLMC	POOL #QE-2327	3.000% 05/01/2052 DD 05/01/22	813,419.815	700,711.62
FHLMC	POOL #QE-2555	4.000% 05/01/2052 DD 05/01/22	187,570.210	174,030.76
FHLMC	POOL #QF-3340	3.000% 11/01/2052 DD 11/01/22	104,335.760	89,910.32
FHLMC	POOL #QF-6672	5.500% 01/01/2053 DD 01/01/23	606,817.435	605,160.42
FHLMC	POOL #QG-1634	5.000% 04/01/2053 DD 04/01/23	1,227,619.466	1,198,947.57
FHLMC	POOL #QG-6308	6.000% 07/01/2053 DD 06/01/23	2,449,807.620	2,483,845.37
FHLMC	POOL #QG-6949	5.500% 07/01/2053 DD 07/01/23	66,440.973	66,151.73
FHLMC	POOL #QH-0821	5.500% 09/01/2053 DD 09/01/23	2,689,444.910	2,680,230.49
FHLMC	POOL #QH-1061	5.500% 09/01/2053 DD 09/01/23	1,022,506.741	1,020,530.98
FHLMC	POOL #QH-1309	5.500% 09/01/2053 DD 09/01/23	246,211.159	245,424.68
FHLMC	POOL #QH-3942	6.500% 10/01/2053 DD 10/01/23	1,172,813.777	1,204,495.94
FHLMC	POOL #QH-7529	6.000% 12/01/2053 DD 12/01/23	697,753.367	705,752.36
FHLMC	POOL #QH-8545	5.000% 01/01/2054 DD 01/01/24	424,957.847	414,922.56
FHLMC	POOL #QI-0129	6.000% 02/01/2054 DD 02/01/24	951,937.886	962,286.94
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	39,215.711	36,077.44
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	508,632.151	453,678.88
FHLMC	POOL #QO-0971	3.000% 10/01/2037 DD 10/01/22	290,356.395	270,263.75
FHLMC	POOL #QO-1015	3.500% 11/01/2037 DD 11/01/22	60,152.332	57,178.81
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	97,875.162	79,563.58
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	158,099.626	137,926.27
FHLMC	POOL #RA-2117	3.000% 02/01/2050 DD 01/01/20	738,775.641	646,205.37
FHLMC	POOL #RA-2457	3.000% 04/01/2050 DD 04/01/20	14,565.030	12,739.92
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,168,668.546	1,021,876.33
FHLMC	POOL #RA-3404	2.000% 08/01/2050 DD 08/01/20	1,350,350.883	1,091,107.49
FHLMC	POOL #RA-3575	2.000% 09/01/2050 DD 09/01/20	701,096.473	562,477.09
FHLMC	POOL #RA-5257	2.000% 05/01/2051 DD 05/01/21	2,184,835.370	1,739,811.83
FHLMC	POOL #RA-5286	2.500% 05/01/2051 DD 05/01/21	1,298,322.931	1,075,515.24
FHLMC	POOL #RA-5435	2.500% 06/01/2051 DD 06/01/21	1,664,197.941	1,377,755.44
FHLMC	POOL #RA-5478	2.500% 07/01/2051 DD 07/01/21	966,156.239	809,929.81
FHLMC	POOL #RA-6191	2.000% 11/01/2051 DD 10/01/21	87,814.220	70,000.22
FHLMC	POOL #RA-6235	2.000% 11/01/2051 DD 10/01/21	75,198.427	59,943.63
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	2,820,118.371	2,241,742.09
FHLMC	POOL #RA-6499	2.000% 12/01/2051 DD 12/01/21	655,950.966	521,464.82
FHLMC	POOL #RA-6509	2.000% 12/01/2051 DD 12/01/21	1,019,639.273	817,672.06
FHLMC	POOL #RA-6804	3.000% 02/01/2052 DD 02/01/22	449,438.166	387,336.45
FHLMC	POOL #RA-7402	3.500% 05/01/2052 DD 05/01/22	2,088,545.815	1,876,563.65
FHLMC	POOL #RA-7485	4.000% 05/01/2052 DD 05/01/22	2,620,397.892	2,432,795.07
FHLMC	POOL #RA-7784	4.500% 08/01/2052 DD 08/01/22	867,667.396	827,320.12
FHLMC	POOL #RA-7921	4.000% 09/01/2052 DD 09/01/22	812,963.624	754,633.18

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #RA-8071	5.000% 10/01/2052 DD 10/01/22	902.816	882.15
FHLMC	POOL #RA-9306	6.000% 06/01/2053 DD 06/01/23	1,619,060.471	1,635,686.28
FHLMC	POOL #RA-9307	5.500% 06/01/2053 DD 06/01/23	1,542,926.536	1,537,640.25
FHLMC	POOL #RB-0546	2.000% 05/01/2041 DD 05/01/21	2,654,288.982	2,240,774.91
FHLMC	POOL #RB-5090	2.000% 11/01/2040 DD 11/01/20	2,577,392.475	2,181,504.09
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	462,121.522	387,914.67
FHLMC	POOL #RC-1914	2.000% 06/01/2036 DD 06/01/21	491,549.353	438,444.26
FHLMC	POOL #RC-2401	2.000% 01/01/2037 DD 12/01/21	354,799.413	315,815.49
FHLMC	POOL #RJ-0148	3.000% 10/01/2053 DD 10/01/23	82,244.022	70,850.32
FHLMC	POOL #SB-0760	2.500% 12/01/2035 DD 09/01/22	422,159.187	388,632.18
FHLMC	POOL #SB-0816	1.500% 06/01/2037 DD 02/01/23	2,102,603.825	1,821,826.83
FHLMC	POOL #SB-0880	3.000% 05/01/2037 DD 06/01/23	2,081,154.926	1,950,265.60
FHLMC	POOL #SB-0910	2.000% 08/01/2037 DD 07/01/23	884,178.961	783,986.27
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	49,329.396	45,383.36
FHLMC	POOL #SB-8152	1.500% 05/01/2037 DD 04/01/22	500,792.907	433,918.15
FHLMC	POOL #SB-8157	1.500% 06/01/2037 DD 05/01/22	29,423.586	25,494.43
FHLMC	POOL #SB-8158	2.000% 06/01/2037 DD 05/01/22	78,496.859	69,574.42
FHLMC	POOL #SB-8503	2.000% 08/01/2035 DD 07/01/20	993,996.552	885,735.83
FHLMC	POOL #SC-0346	3.000% 10/01/2039 DD 02/01/23	559,783.393	513,716.63
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	128,323.460	112,244.84
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	2,002,766.767	1,686,645.61
FHLMC	POOL #SD-0895	2.000% 02/01/2052 DD 02/01/22	3,561,476.199	2,855,968.10
FHLMC	POOL #SD-1068	3.500% 01/01/2051 DD 06/01/22	2,251,257.917	2,054,117.69
FHLMC	POOL #SD-1091	2.000% 05/01/2052 DD 06/01/22	6,427,197.429	5,107,875.10
FHLMC	POOL #SD-1143	4.500% 09/01/2050 DD 06/01/22	895,090.765	864,771.62
FHLMC	POOL #SD-1557	3.500% 04/01/2050 DD 08/01/22	6,758,556.901	6,144,696.64
FHLMC	POOL #SD-1571	5.000% 08/01/2052 DD 08/01/22	542,760.294	536,075.38
FHLMC	POOL #SD-1741	5.000% 10/01/2052 DD 10/01/22	806,013.016	795,580.99
FHLMC	POOL #SD-1805	5.000% 11/01/2052 DD 10/01/22	436,291.785	429,551.97
FHLMC	POOL #SD-1822	5.000% 11/01/2052 DD 10/01/22	946,639.231	933,668.47
FHLMC	POOL #SD-1926	5.500% 11/01/2052 DD 11/01/22	715,934.000	718,655.37
FHLMC	POOL #SD-2369	3.500% 01/01/2050 DD 02/01/23	3,310,349.800	3,030,155.17
FHLMC	POOL #SD-2670	3.500% 06/01/2052 DD 03/01/23	1,160,273.630	1,057,241.72
FHLMC	POOL #SD-2903	2.000% 03/01/2051 DD 05/01/23	7,849,999.297	6,268,584.44
FHLMC	POOL #SD-3166	3.500% 12/01/2047 DD 06/01/23	1,214,625.214	1,106,409.44
FHLMC	POOL #SD-3468	4.000% 07/01/2047 DD 07/01/23	1,711,885.771	1,623,588.66
FHLMC	POOL #SD-3689	5.500% 08/01/2053 DD 08/01/23	110,309.730	110,719.40
FHLMC	POOL #SD-4206	5.000% 09/01/2053 DD 10/01/23	1,785,662.532	1,770,785.02
FHLMC	POOL #SD-4997	5.000% 10/01/2053 DD 02/01/24	971,201.239	948,280.17

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	1,850,708.496	1,755,346.53
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	109,916.567	100,390.68
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	1,679,060.659	1,475,689.48
FHLMC	POOL #SD-7525	2.500% 10/01/2050 DD 09/01/20	1,118,637.176	945,545.21
FHLMC	POOL #SD-7539	2.000% 04/01/2051 DD 03/01/21	3,951,937.846	3,195,997.66
FHLMC	POOL #SD-7553	3.000% 03/01/2052 DD 03/01/22	263,070.774	229,720.63
FHLMC	POOL #SD-7554	2.500% 04/01/2052 DD 05/01/22	2,302,986.553	1,933,653.58
FHLMC	POOL #SD-7565	5.500% 09/01/2053 DD 08/01/23	4,041,455.763	4,071,900.69
FHLMC	POOL #SD-8021	2.500% 09/01/2049 DD 08/01/19	1,463,145.217	1,222,044.77
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	832,067.884	694,954.85
FHLMC	POOL #SD-8090	2.000% 08/01/2050 DD 08/01/20	1,478,874.812	1,180,979.47
FHLMC	POOL #SD-8107	2.500% 11/01/2050 DD 10/01/20	884,439.969	737,648.88
FHLMC	POOL #SD-8135	2.500% 02/01/2051 DD 02/01/21	1,780,590.574	1,485,145.26
FHLMC	POOL #SD-8154	1.500% 06/01/2051 DD 06/01/21	244,460.097	184,667.20
FHLMC	POOL #SD-8176	1.500% 10/01/2051 DD 10/01/21	360,671.887	272,193.73
FHLMC	POOL #SD-8199	2.000% 03/01/2052 DD 02/01/22	6,176,533.810	4,898,773.70
FHLMC	POOL #SD-8204	2.000% 04/01/2052 DD 03/01/22	344,289.108	273,065.19
FHLMC	POOL #SD-8209	1.500% 02/01/2052 DD 02/01/22	83,837.925	63,248.07
FHLMC	POOL #SD-8211	2.000% 05/01/2052 DD 04/01/22	284,822.625	225,905.30
FHLMC	POOL #SD-8237	4.000% 08/01/2052 DD 07/01/22	878,312.892	815,466.78
FHLMC	POOL #SD-8329	5.000% 05/01/2053 DD 05/01/23	419,033.602	409,145.48
FHLMC	POOL #SD-8342	5.500% 06/01/2053 DD 06/01/23	801,090.219	797,603.19
FHLMC	POOL #SD-8366	5.000% 10/01/2053 DD 09/01/23	2,126,330.901	2,076,229.87
FHLMC	POOL #SD-8367	5.500% 10/01/2053 DD 09/01/23	578,897.321	576,377.12
FHLMC	POOL #SE-9060	2.000% 02/01/2052 DD 01/01/23	1,503,400.245	1,154,150.51
FHLMC	POOL #SI-2058	2.000% 10/01/2050 DD 06/01/23	11,028,984.742	8,805,472.82
FHLMC	POOL #SI-2096	2.500% 01/01/2052 DD 09/01/23	17,276,369.672	14,338,856.27
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	162,456.742	148,285.61
FHLMC	POOL #ZS-4577	3.500% 08/01/2044 DD 09/01/18	201,197.271	184,402.72
FHLMC	POOL #ZS-4693	3.000% 12/01/2046 DD 09/01/18	2,160,843.008	1,902,261.43
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	61,310.673	56,412.41
FHLMC	POOL #ZS-9148	5.000% 09/01/2031 DD 09/01/18	648.166	641.59
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	547,515.909	480,767.66
FHLMC	POOL #ZT-0528	3.500% 08/01/2046 DD 09/01/18	1,365,908.163	1,251,573.39
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	791,374.923	725,274.60
FHLMC	POOL #ZT-2265	4.000% 08/01/2048 DD 05/01/22	305,405.491	287,360.83
FHLMC	MULTICLASS MTG 157 A2	4.200% 05/25/2033 DD 06/01/23	5,250,000.000	5,067,869.10
FHLMC	MULTICLASS MTG 162 A2	5.150% 12/25/2033 DD 02/01/24	1,336,982.000	1,385,248.65
FHLMC	MULTICLASS MTG 4821 MA	3.500% 10/15/2053 DD 08/01/18	379,772.916	363,173.62

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC MULTICLASS MTG 5197 EA 2.000% 02/25/2052 DD 01/01/22			1,512,684.615	1,314,406.45
FHLMC MULTICLASS MTG 5228 BH 3.500% 01/25/2051 DD 05/01/22			1,100,608.370	1,038,543.63
FHLMC MULTICLASS MTG 5230 DM 3.500% 09/25/2044 DD 05/01/22			3,044,588.821	2,870,096.74
FHLMC MULTICLASS MTG 5249 AB 4.000% 11/25/2051 DD 07/01/22			1,600,382.638	1,533,256.35
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18			2,201,000.000	2,141,458.11
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	829,387.98
FHLMC MULTICLASS MTG K141 A2 2.250% 02/25/2032 DD 04/01/22			535,000.000	451,905.46
FHLMC MULTICLASS MTG K142 A2 2.400% 03/25/2032 DD 04/01/22			3,555,000.000	3,031,298.02
FHLMC MULTICLASS MTG K146 A2 2.920% 06/25/2032 DD 06/01/22			250,000.000	220,779.00
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			571,000.000	579,469.53
FIDELITY NATIONAL INFORMATION 4.500% 08/15/2046 DD 08/16/16			875,000.000	730,303.40
FILTRATION GROUP 10/21 INCREME 0.000% 10/21/2028 DD 10/12/21			669,721.090	670,725.67
FILTRATION GROUP 5/23 (USD) TL 0.000% 10/21/2028 DD 05/15/23			158,400.000	158,796.00
FIRSTENERGY CORP 2.250% 09/01/2030 DD 06/08/20			440,000.000	366,207.07
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20			630,000.000	541,474.98
FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20			734,000.000	506,325.17
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			1,635,000.000	1,923,955.19
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			890,000.000	853,547.07
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			2,445,000.000	2,415,274.81
FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19			811,000.000	687,122.20
FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14			1,141,000.000	1,085,379.17
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			290,546.297	271,953.22
FISERV 2/20 COV-LITE TLB			1,444,068.980	1,375,923.37
FLAGSHIP CREDIT AUTO 1 A2 144A 5.380% 12/15/2026 DD 02/08/23			501,947.411	500,868.42
FLATIRON CLO 20 LTD 1A E 144A VAR RT 11/20/2033 DD 11/10/20			1,000,000.000	1,016,618.20
FLEETPRIDE 9/23 TL 0.000% 09/29/2028 DD 09/20/23			377,105.000	376,365.87
FLEXERA SOFTWARE 12/20 COV-LIT 0.000% 01/26/2028 DD 12/17/20			685,215.580	686,263.96
FLORIDA ST BRD OF ADMIN FIN CO 2.154% 07/01/2030 DD 09/16/20			364,000.000	310,925.09
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			356.467	355.45
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			78.317	80.39
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			223.125	228.05
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			147.340	150.59
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			296.556	304.25
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			1,030.508	1,055.17
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,009.924	1,042.65
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			428.742	439.81
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			164.555	169.70
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			454.188	468.72
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			11,027.459	11,385.98



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FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	15,724.227	16,243.60
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	15.007	15.48
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	112.852	115.92
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	273.726	281.22
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	774.076	791.15
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	44.721	45.89
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	68.541	70.69
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	839.670	861.21
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	331.579	342.43
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	609.257	627.31
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	181.004	185.98
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	1,533.043	1,580.75
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	105.249	107.57
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	636.321	650.35
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	1,208.864	1,235.53
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	551.913	569.18
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	1,116.878	1,150.99
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	18,533.460	18,830.07
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	105.370	108.67
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	598.018	616.73
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	9,258.445	9,291.87
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	390.174	400.48
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	651.614	668.30
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,286.017	2,336.44
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	289.699	297.20
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	318.536	325.56
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	1,624.796	1,662.24
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	4,927.093	5,081.27
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	238.748	245.48
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	4,263.312	4,255.30
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	1,249.072	1,288.16
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	5,315.724	5,482.06
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	5,174.684	5,336.61
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	2,321.472	2,394.11
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	6,831.115	7,044.87
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	224.518	231.70
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	575.349	592.56
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,017.118	994.72
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,072.039	1,105.58

Asset Detail

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As Of Date : 3/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	820.787	846.47
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	2,623.291	2,705.38
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	1,568.744	1,617.83
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	11,303.192	11,790.87
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	10,174.967	10,642.99
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	11,553.630	11,978.02
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	1,229.537	1,202.48
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	480.637	470.05
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	6,304.573	6,547.99
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	14,021.616	14,106.26
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	54,140.090	56,116.07
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,675.614	1,731.02
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	26,583.290	26,094.64
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	96,097.989	94,330.92
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	59,691.478	58,594.03
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	90,460.206	83,191.89
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	6,825.557	6,750.59
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	3,145.593	3,103.85
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	163,848.208	151,342.80
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	269,736.654	264,772.83
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	23,213.459	23,168.29
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	28,152.080	28,088.65
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	943,326.473	864,342.92
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	96,389.294	100,817.36
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	211,251.693	207,367.25
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	183,394.430	175,267.66
FNMA	POOL #0AL9696	4.000% 03/01/2046 DD 01/01/17	696,137.088	659,374.11
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	57,664.381	53,148.51
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	434,762.069	400,643.67
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	145,564.618	134,149.37
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	33,028.530	29,559.93
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	81,814.910	73,127.95
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	88,453.482	79,061.00
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	267,603.884	239,185.73
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	50,590.325	45,218.73
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	119,778.549	113,007.71
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	28,892.549	26,374.81
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	285,736.854	272,332.73
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	276,678.513	244,691.34



Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	117,256.127	108,067.04
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	389,053.883	343,592.44
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	84,636.215	80,208.42
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	51,361.486	45,202.79
FNMA	POOL #0AS8650	3.000% 01/01/2047 DD 12/01/16	2,858,574.072	2,516,274.95
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	213,332.449	187,742.59
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	73,044.660	65,288.29
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	35,073.276	31,349.07
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	222,463.963	209,777.39
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	33,490.387	31,748.59
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	65,880.975	60,138.88
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	99,260.305	90,609.96
FNMA	POOL #0BF0606	5.000% 03/01/2062 DD 10/01/22	970,933.279	955,680.60
FNMA	POOL #0BF0707	3.500% 08/01/2052 DD 07/01/23	2,632,955.274	2,379,760.24
FNMA	POOL #0BF0724	4.000% 06/01/2052 DD 10/01/23	1,539,393.659	1,438,979.24
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	556,747.363	489,149.76
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	168,877.291	147,743.26
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	292,851.336	273,895.02
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	753,433.386	691,060.59
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	117,052.537	102,404.79
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	302,521.046	264,525.14
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,001,308.445	830,330.97
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,335,043.407	1,107,066.69
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	806,473.381	668,771.55
FNMA	POOL #0BQ1844	2.500% 09/01/2050 DD 08/01/20	1,613,489.319	1,342,284.76
FNMA	POOL #0BR1922	2.000% 01/01/2051 DD 01/01/21	1,315,805.472	1,065,300.62
FNMA	POOL #0BR2268	1.500% 08/01/2036 DD 08/01/21	811,895.804	705,121.45
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	413,448.003	342,329.87
FNMA	POOL #0BT1307	2.500% 07/01/2051 DD 06/01/21	535,884.577	447,034.49
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	271,199.832	224,547.95
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	352,960.408	314,826.40
FNMA	POOL #0BU1325	1.500% 02/01/2052 DD 02/01/22	788,550.913	594,986.96
FNMA	POOL #0BU2421	1.500% 10/01/2036 DD 10/01/21	40,548.468	35,291.45
FNMA	POOL #0BU2438	1.500% 10/01/2051 DD 10/01/21	595,986.269	449,855.58
FNMA	POOL #0BU8781	2.000% 04/01/2037 DD 04/01/22	37,324.013	33,081.77
FNMA	POOL #0BV2490	1.500% 06/01/2037 DD 06/01/22	21,698.262	18,800.73
FNMA	POOL #0BV8991	1.500% 04/01/2037 DD 04/01/22	25,228.858	21,859.85
FNMA	POOL #0BV9931	4.000% 06/01/2052 DD 06/01/22	2,531,754.456	2,350,117.07
FNMA	POOL #0BW0656	3.500% 05/01/2052 DD 05/01/22	274,973.325	246,690.32

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As Of Date : 3/31/2024

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FNMA	POOL #0BW9898	4.500% 10/01/2052 DD 10/01/22	1,733,223.638	1,659,483.63
FNMA	POOL #0BX6812	5.500% 01/01/2053 DD 02/01/23	49,368.292	49,244.82
FNMA	POOL #0CA0660	4.000% 11/01/2047 DD 10/01/17	1,501,061.399	1,423,743.69
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	178,016.531	172,097.94
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	77,603.557	75,245.93
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	156,761.679	137,144.99
FNMA	POOL #0CA4263	3.000% 10/01/2034 DD 09/01/19	384,571.651	360,403.82
FNMA	POOL #0CA4536	3.000% 11/01/2049 DD 10/01/19	22,650.676	19,759.46
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	574,414.645	524,343.22
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	2,013,962.079	1,756,895.49
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	2,197,982.742	2,022,118.67
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	1,198,475.683	1,042,998.45
FNMA	POOL #0CA5538	3.000% 04/01/2050 DD 03/01/20	433,776.782	381,303.16
FNMA	POOL #0CA6707	2.500% 08/01/2050 DD 07/01/20	3,029,189.568	2,563,089.11
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	461,104.311	424,199.79
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,331,192.769	1,157,681.34
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	1,829,950.359	1,488,020.24
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	415,147.285	398,446.99
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	714,356.494	655,396.92
FNMA	POOL #0CA8450	2.000% 01/01/2051 DD 12/01/20	464,449.457	370,273.31
FNMA	POOL #0CA8793	2.000% 02/01/2036 DD 01/01/21	233,472.803	207,984.48
FNMA	POOL #0CA9007	4.500% 02/01/2051 DD 01/01/21	132,938.498	127,091.55
FNMA	POOL #0CA9223	2.000% 02/01/2051 DD 02/01/21	787,452.424	628,146.46
FNMA	POOL #0CA9306	3.000% 02/01/2051 DD 02/01/21	1,816,805.936	1,576,636.84
FNMA	POOL #0CB0262	2.000% 04/01/2036 DD 04/01/21	217,412.396	193,606.69
FNMA	POOL #0CB0478	2.000% 05/01/2036 DD 04/01/21	1,373,030.609	1,224,722.30
FNMA	POOL #0CB1146	3.000% 07/01/2051 DD 06/01/21	251,870.336	218,815.74
FNMA	POOL #0CB1279	2.500% 08/01/2051 DD 07/01/21	191,383.689	159,941.87
FNMA	POOL #0CB1382	2.500% 08/01/2051 DD 07/01/21	2,193,860.658	1,840,920.19
FNMA	POOL #0CB1469	2.000% 08/01/2036 DD 08/01/21	1,128,973.184	1,001,094.85
FNMA	POOL #0CB1782	2.000% 10/01/2051 DD 09/01/21	2,587,678.036	2,054,518.75
FNMA	POOL #0CB1784	2.500% 10/01/2051 DD 09/01/21	39,637.965	33,089.07
FNMA	POOL #0CB1804	2.000% 10/01/2051 DD 09/01/21	55,145.276	43,969.70
FNMA	POOL #0CB2275	2.500% 12/01/2051 DD 11/01/21	2,387,273.153	1,989,007.05
FNMA	POOL #0CB2404	2.500% 12/01/2051 DD 11/01/21	1,564,959.419	1,297,163.23
FNMA	POOL #0CB2610	2.000% 01/01/2052 DD 12/01/21	3,867,640.905	3,072,703.01
FNMA	POOL #0CB2751	2.500% 02/01/2052 DD 01/01/22	225,901.093	187,435.18
FNMA	POOL #0CB2802	2.000% 02/01/2052 DD 01/01/22	1,149,534.021	913,278.22
FNMA	POOL #0CB2803	2.000% 02/01/2052 DD 01/01/22	507,641.479	404,752.01



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0CB2835	2.000% 02/01/2052 DD 01/01/22	2,021,946.966	1,643,924.63
FNMA	POOL #0CB2927	2.000% 02/01/2052 DD 01/01/22	1,814,145.940	1,440,145.70
FNMA	POOL #0CB2969	2.000% 03/01/2037 DD 02/01/22	890,458.375	796,838.79
FNMA	POOL #0CB3050	2.500% 03/01/2052 DD 02/01/22	2,583,802.564	2,142,604.46
FNMA	POOL #0CB3152	2.000% 03/01/2052 DD 02/01/22	3,628,419.897	2,901,565.50
FNMA	POOL #0CB3207	2.500% 03/01/2037 DD 03/01/22	106,004.418	96,960.73
FNMA	POOL #0CB3252	3.500% 04/01/2052 DD 03/01/22	1,101,226.683	1,002,020.76
FNMA	POOL #0CB3559	2.000% 04/01/2052 DD 04/01/22	291,503.964	233,114.78
FNMA	POOL #0CB3760	3.500% 05/01/2052 DD 05/01/22	1,373,345.046	1,234,067.76
FNMA	POOL #0CB3768	3.500% 06/01/2052 DD 05/01/22	2,580,780.062	2,322,117.80
FNMA	POOL #0CB4976	1.500% 10/01/2037 DD 10/01/22	23,525.273	20,497.39
FNMA	POOL #0CB5113	5.500% 11/01/2052 DD 10/01/22	1,709,295.688	1,706,958.50
FNMA	POOL #0CB5632	4.500% 01/01/2053 DD 01/01/23	422,369.439	402,570.93
FNMA	POOL #0CB5731	5.500% 02/01/2053 DD 02/01/23	370,700.799	369,335.62
FNMA	POOL #0CB5769	5.000% 02/01/2053 DD 02/01/23	1,545,855.540	1,510,131.85
FNMA	POOL #0CB5774	5.500% 02/01/2053 DD 02/01/23	1,532,639.532	1,526,436.43
FNMA	POOL #0CB5902	5.500% 03/01/2053 DD 02/01/23	1,759,151.957	1,755,972.80
FNMA	POOL #0CB5986	5.000% 03/01/2053 DD 03/01/23	3,080,112.260	3,008,935.67
FNMA	POOL #0CB7394	3.000% 05/01/2053 DD 10/01/23	224,999.133	193,907.63
FNMA	POOL #0DA0865	5.000% 09/01/2053 DD 09/01/23	3,339,557.706	3,261,125.82
FNMA	POOL #0DA1013	5.500% 09/01/2053 DD 09/01/23	1,310,081.442	1,304,378.06
FNMA	POOL #0DA3526	6.000% 10/01/2053 DD 10/01/23	891,403.163	910,171.77
FNMA	POOL #0DA5833	6.000% 01/01/2054 DD 01/01/24	477,788.114	483,171.20
FNMA	POOL #0DA8102	5.000% 02/01/2054 DD 02/01/24	299,970.875	292,887.08
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	132,529.687	115,945.32
FNMA	POOL #0FM1325	3.000% 08/01/2034 DD 07/01/19	239,947.800	224,868.89
FNMA	POOL #0FM1873	3.000% 11/01/2049 DD 11/01/19	464,775.811	405,641.10
FNMA	POOL #0FM2419	3.000% 02/01/2050 DD 02/01/20	391,621.175	338,420.78
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	650,502.731	567,468.84
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	72,476.529	63,708.97
FNMA	POOL #0FM3137	3.500% 04/01/2050 DD 04/01/20	495,748.606	452,878.00
FNMA	POOL #0FM3755	2.000% 08/01/2035 DD 08/01/20	91,709.813	81,917.42
FNMA	POOL #0FM3951	3.000% 08/01/2050 DD 07/01/20	145,770.817	128,136.42
FNMA	POOL #0FM4376	3.000% 10/01/2035 DD 09/01/20	98,004.375	91,431.06
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	202,563.931	178,058.67
FNMA	POOL #0FM4523	2.000% 10/01/2050 DD 10/01/20	278,650.134	220,897.32
FNMA	POOL #0FM4719	3.000% 11/01/2050 DD 10/01/20	84,185.847	73,624.86
FNMA	POOL #0FM6055	2.000% 02/01/2051 DD 02/01/21	196,366.297	157,368.00
FNMA	POOL #0FM6128	2.500% 02/01/2051 DD 02/01/21	882,171.629	730,679.55

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FNMA	POOL #0FM6559	2.000% 03/01/2051 DD 03/01/21	3,293,408.878	2,624,404.31
FNMA	POOL #0FM6871	2.500% 04/01/2051 DD 04/01/21	503,234.851	417,304.13
FNMA	POOL #0FM8104	3.000% 07/01/2051 DD 07/01/21	1,309,494.170	1,133,477.37
FNMA	POOL #0FM8533	2.500% 03/01/2051 DD 08/01/21	11,529,898.332	9,747,522.37
FNMA	POOL #0FM8752	2.500% 09/01/2051 DD 09/01/21	160,566.345	136,189.65
FNMA	POOL #0FM9167	2.000% 10/01/2051 DD 10/01/21	1,317,357.348	1,057,153.99
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	77,659.497	68,279.32
FNMA	POOL #0FM9740	3.000% 05/01/2036 DD 11/01/21	276,270.951	258,904.47
FNMA	POOL #0FM9855	2.500% 12/01/2051 DD 12/01/21	408,897.477	338,559.45
FNMA	POOL #0FP0012	3.000% 06/01/2052 DD 05/01/22	3,471,868.420	3,049,273.35
FNMA	POOL #0FP0013	4.000% 06/01/2048 DD 05/01/22	1,166,932.513	1,098,447.61
FNMA	POOL #0FP0041	2.000% 10/01/2050 DD 06/01/23	3,461,312.907	2,763,783.93
FNMA	POOL #0FP0075	4.000% 08/01/2049 DD 09/01/23	1,470,104.966	1,387,014.56
FNMA	POOL #0FS0007	3.000% 08/01/2050 DD 12/01/21	123,788.178	107,270.36
FNMA	POOL #0FS0016	4.000% 06/01/2049 DD 12/01/21	867,738.071	821,697.95
FNMA	POOL #0FS0031	2.500% 10/01/2051 DD 12/01/21	994,650.996	823,556.83
FNMA	POOL #0FS0047	3.000% 12/01/2047 DD 12/01/21	48,346.633	42,607.39
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	923,019.014	744,393.03
FNMA	POOL #0FS0427	2.000% 02/01/2037 DD 01/01/22	44,290.188	39,263.90
FNMA	POOL #0FS0610	2.000% 02/01/2037 DD 02/01/22	2,886,087.169	2,573,441.04
FNMA	POOL #0FS1598	2.000% 04/01/2052 DD 04/01/22	740,361.827	587,749.97
FNMA	POOL #0FS1999	2.500% 08/01/2035 DD 05/01/22	3,073,749.735	2,820,278.34
FNMA	POOL #0FS2035	2.000% 05/01/2037 DD 05/01/22	530,709.692	471,047.71
FNMA	POOL #0FS2037	1.500% 05/01/2037 DD 05/01/22	1,269,624.887	1,100,082.04
FNMA	POOL #0FS2040	2.000% 02/01/2052 DD 05/01/22	3,502,210.376	2,781,889.34
FNMA	POOL #0FS2041	2.000% 08/01/2051 DD 05/01/22	2,996,934.799	2,385,023.35
FNMA	POOL #0FS2085	1.500% 11/01/2051 DD 05/01/22	1,403,283.421	1,061,748.70
FNMA	POOL #0FS2237	4.000% 10/01/2046 DD 06/01/22	851,581.052	807,694.52
FNMA	POOL #0FS2500	3.000% 03/01/2037 DD 07/01/22	751,136.492	701,322.36
FNMA	POOL #0FS2658	5.000% 09/01/2053 DD 08/01/23	14,033,256.096	12,387,687.72
FNMA	POOL #0FS2743	2.500% 07/01/2036 DD 08/01/22	2,620,252.306	2,409,988.25
FNMA	POOL #0FS2914	4.500% 09/01/2052 DD 09/01/22	1,886,462.985	1,804,648.65
FNMA	POOL #0FS3053	5.500% 10/01/2052 DD 10/01/22	587,633.579	591,065.10
FNMA	POOL #0FS3331	5.000% 11/01/2052 DD 11/01/22	796,146.701	785,685.47
FNMA	POOL #0FS3332	5.500% 12/01/2052 DD 11/01/22	1,436,902.724	1,442,364.89
FNMA	POOL #0FS4110	2.500% 03/01/2052 DD 03/01/23	525,218.627	436,496.06
FNMA	POOL #0FS4385	4.000% 08/01/2050 DD 04/01/23	4,685,759.052	4,422,474.27
FNMA	POOL #0FS4410	2.500% 02/01/2035 DD 04/01/23	717,086.103	667,178.50
FNMA	POOL #0FS4435	2.500% 02/01/2053 DD 04/01/23	23,834.392	19,752.52



Asset Detail

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FNMA	POOL #0FS4501	1.500% 06/01/2037 DD 04/01/23	2,333,332.152	2,021,744.23
FNMA	POOL #0FS4603	2.000% 06/01/2043 DD 05/01/23	2,030,215.935	1,718,713.87
FNMA	POOL #0FS4617	4.500% 03/01/2050 DD 05/01/23	726,016.022	704,792.33
FNMA	POOL #0FS5157	3.000% 02/01/2050 DD 06/01/23	3,396,157.787	2,992,289.96
FNMA	POOL #0FS5258	4.000% 12/01/2052 DD 07/01/23	926,355.993	867,630.95
FNMA	POOL #0FS5411	4.500% 01/01/2050 DD 07/01/23	3,670,519.642	3,584,840.72
FNMA	POOL #0FS5846	2.500% 09/01/2052 DD 09/01/23	282,692.394	234,778.77
FNMA	POOL #0FS6512	2.000% 09/01/2036 DD 12/01/23	10,885,483.319	9,723,559.21
FNMA	POOL #0FS6601	3.500% 12/01/2053 DD 12/01/23	1,274,873.439	1,142,445.65
FNMA	POOL #0FS6893	2.000% 08/01/2051 DD 01/01/24	2,888,011.414	2,302,137.66
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	13,148.249	12,939.42
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	5,600.236	5,498.78
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	45,814.708	41,622.26
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	80,154.174	70,312.89
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	82,588.771	76,626.12
FNMA	POOL #0MA3238	3.500% 01/01/2048 DD 12/01/17	663,554.297	605,711.39
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	216,770.303	209,976.67
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	80,378.076	77,808.47
FNMA	POOL #0MA3833	2.500% 10/01/2049 DD 10/01/19	1,339,544.768	1,121,596.17
FNMA	POOL #0MA3896	2.500% 01/01/2035 DD 12/01/19	249,756.490	228,235.49
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	282,304.698	213,502.02
FNMA	POOL #0MA4159	2.500% 10/01/2050 DD 09/01/20	2,515,362.729	2,098,296.83
FNMA	POOL #0MA4182	2.000% 11/01/2050 DD 10/01/20	575,151.538	459,336.51
FNMA	POOL #0MA4205	1.500% 11/01/2035 DD 11/01/20	251,175.384	219,173.62
FNMA	POOL #0MA4208	2.000% 12/01/2050 DD 11/01/20	3,119,551.139	2,489,659.58
FNMA	POOL #0MA4209	1.500% 11/01/2050 DD 11/01/20	1,514,352.106	1,142,678.88
FNMA	POOL #0MA4236	1.500% 01/01/2051 DD 12/01/20	433,353.238	327,948.41
FNMA	POOL #0MA4254	1.500% 01/01/2050 DD 01/01/21	5,868,778.675	4,439,187.56
FNMA	POOL #0MA4255	2.000% 01/01/2050 DD 01/01/21	231,762.772	184,913.00
FNMA	POOL #0MA4268	2.000% 02/01/2041 DD 01/01/21	2,153,494.080	1,820,270.55
FNMA	POOL #0MA4278	1.500% 03/01/2036 DD 02/01/21	359,284.668	313,045.49
FNMA	POOL #0MA4302	1.500% 03/01/2036 DD 03/01/21	56,867.663	49,480.97
FNMA	POOL #0MA4340	2.000% 05/01/2051 DD 04/01/21	398,606.054	306,125.89
FNMA	POOL #0MA4354	1.500% 05/01/2051 DD 05/01/21	1,553,549.703	1,173,719.70
FNMA	POOL #0MA4364	2.000% 05/01/2041 DD 05/01/21	1,346,597.571	1,137,051.41
FNMA	POOL #0MA4366	2.500% 05/01/2041 DD 05/01/21	664,226.879	579,722.50
FNMA	POOL #0MA4387	2.000% 06/01/2041 DD 06/01/21	787,138.309	663,668.74
FNMA	POOL #0MA4412	1.500% 08/01/2051 DD 08/01/21	113,128.685	85,449.22
FNMA	POOL #0MA4413	2.000% 09/01/2051 DD 08/01/21	5,325,236.752	4,234,781.31



Asset Detail

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FNMA	POOL #OMA4417	1.500% 08/01/2036 DD 08/01/21	249,352.179	216,339.26
FNMA	POOL #OMA4436	1.500% 09/01/2051 DD 09/01/21	3,900,000.320	2,944,749.02
FNMA	POOL #OMA4441	1.500% 09/01/2036 DD 09/01/21	354,075.908	307,406.78
FNMA	POOL #OMA4446	2.000% 09/01/2041 DD 09/01/21	230,222.418	193,716.40
FNMA	POOL #OMA4464	1.500% 10/01/2051 DD 10/01/21	153,481.488	115,848.51
FNMA	POOL #OMA4466	2.500% 11/01/2051 DD 10/01/21	1,642,736.589	1,364,559.88
FNMA	POOL #OMA4469	1.500% 11/01/2036 DD 10/01/21	785,947.742	681,361.97
FNMA	POOL #OMA4547	2.000% 01/01/2051 DD 01/01/22	3,558,232.633	2,827,548.78
FNMA	POOL #OMA4561	1.500% 03/01/2052 DD 02/01/22	345,460.167	260,660.08
FNMA	POOL #OMA4562	2.000% 03/01/2052 DD 02/01/22	6,160,577.948	4,886,370.15
FNMA	POOL #OMA4566	1.500% 02/01/2037 DD 02/01/22	980,620.083	850,104.37
FNMA	POOL #OMA4576	1.500% 03/01/2052 DD 03/01/22	97,195.657	73,337.52
FNMA	POOL #OMA4578	2.500% 04/01/2052 DD 03/01/22	2,320,091.737	1,922,532.23
FNMA	POOL #OMA4579	3.000% 04/01/2052 DD 03/01/22	678,162.151	584,873.49
FNMA	POOL #OMA4586	2.000% 03/01/2042 DD 03/01/22	1,191,311.244	1,000,241.25
FNMA	POOL #OMA4587	2.500% 03/01/2042 DD 03/01/22	1,129,999.701	975,032.03
FNMA	POOL #OMA4598	2.500% 04/01/2052 DD 04/01/22	978,079.674	811,353.92
FNMA	POOL #OMA4606	2.000% 04/01/2042 DD 04/01/22	956,706.401	803,262.36
FNMA	POOL #OMA4685	1.500% 06/01/2037 DD 05/01/22	916,371.862	794,371.66
FNMA	POOL #OMA4717	1.500% 06/01/2037 DD 06/01/22	21,966.594	19,033.22
FNMA	POOL #OMA4757	1.500% 08/01/2037 DD 07/01/22	35,053.670	30,538.29
FNMA	POOL #OMA4841	5.000% 11/01/2052 DD 11/01/22	1,139,266.041	1,113,204.34
FNMA	POOL #OMA4919	5.500% 02/01/2053 DD 01/01/23	955,015.038	953,289.36
FNMA	POOL #OMA4967	3.000% 02/01/2053 DD 02/01/23	250,000.261	215,461.13
FNMA	POOL #OMA5107	5.500% 07/01/2053 DD 07/01/23	1,262,524.851	1,257,200.24
FNMA	POOL #OMA5124	3.500% 07/01/2038 DD 07/01/23	288,134.226	273,895.12
FNMA	POOL #OMA5137	5.000% 08/01/2053 DD 08/01/23	28,699.675	28,024.59
FNMA	POOL #OMA5164	5.000% 09/01/2053 DD 09/01/23	2,589,721.094	2,528,805.03
FNMA	GTD REMIC P/T 14-21 KW	4.000% 04/25/2041 DD 03/01/14	190,252.035	187,719.55
FNMA	GTD REMIC P/T 20-35 MA	2.000% 12/25/2043 DD 05/01/20	325,777.759	298,312.61
FNMA	GTD REMIC P/T 20-51 BA	2.000% 06/25/2046 DD 06/01/20	825,713.423	710,457.53
FNMA	GTD REMIC P/T 21-31 AB	2.000% 06/25/2041 DD 05/01/21	841,696.631	746,394.18
FOCUS FINANCIAL PARTNERS	1/24	0.000% 06/30/2028 DD 01/10/24	794,610.500	791,630.71
FOGO DE CHAO 9/23 COV-LITE TLB	0.000%	09/20/2030 DD 09/11/23	402,990.000	399,463.84
FORD CREDIT AUTO LEASE T A A2A	5.190%	06/15/2025 DD 01/23/23	99,519.034	99,485.55
FORD CREDIT AUTO LEASE TR A A3	5.060%	05/15/2027 DD 01/22/24	2,350,000.000	2,346,856.64
FORD CREDIT AUTO LEASE TR B A3	5.910%	10/15/2026 DD 09/19/23	2,260,000.000	2,274,256.98
FORD CREDIT AUTO OWNE 1 A 144A	4.850%	08/15/2035 DD 02/16/23	2,055,000.000	2,044,231.60
FORD CREDIT AUTO OWNE 1 A 144A	4.870%	08/15/2036 DD 02/13/24	4,507,000.000	4,500,467.56



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FORD CREDIT AUTO OWNE 2 A 144A 5.280% 02/15/2036 DD 08/08/23			1,595,000.000	1,614,682.62
FORD CREDIT AUTO OWNER TR A A3 1.290% 06/15/2026 DD 01/24/22			294,393.845	287,332.22
FORD CREDIT AUTO OWNER TR A A3 4.650% 02/15/2028 DD 03/31/23			443,000.000	439,088.35
FORD CREDIT AUTO OWNER TR A A3 5.090% 12/15/2028 DD 03/19/24			2,405,000.000	2,412,594.27
FORD CREDIT AUTO OWNER TR B A3 5.230% 05/15/2028 DD 06/26/23			2,082,000.000	2,086,335.97
FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20			1,840,000.000	1,127,048.16
FORD FOUNDATION/THE 3.859% 06/01/2047 DD 03/23/17			820,000.000	685,240.94
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			2,815,000.000	2,341,775.28
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	431,688.17
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			495,000.000	447,743.93
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,160,000.000	1,003,380.87
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,644,000.000	2,616,872.72
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			205,000.000	183,159.60
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20			1,600,000.000	1,518,783.54
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	543,777.56
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22			2,685,000.000	2,619,950.29
FORD MOTOR CREDIT CO LLC 7.350% 11/04/2027 DD 11/04/22			785,000.000	823,528.49
FORMULA ONE 11/22 TLB 0.000% 01/15/2030 DD 11/23/22			887,000.000	887,221.75
FREDDIE MAC STAC DNA4 M1A 144A VAR RT 05/25/2042 DD 05/13/22			649,127.595	660,476.75
FREDDIE MAC STAC DNA4 M1B 144A VAR RT 05/25/2042 DD 05/13/22			1,290,000.000	1,347,592.69
FREDDIE MAC STAC DNA6 M1A 144A VAR RT 09/25/2042 DD 09/16/22			642,062.809	650,100.92
FREDDIE MAC STAC DNA7 M1A 144A VAR RT 03/25/2052 DD 09/30/22			500,502.348	510,414.10
FREDDIE MAC STAC HQA1 M1B 144A VAR RT 03/25/2042 DD 03/18/22			400,000.000	417,000.00
FREDDIE MAC STAC HQA3 M1B 144A VAR RT 08/25/2042 DD 08/12/22			635,000.000	666,107.31
FREDDIE MAC STACR DNA1 M1 144A VAR RT 02/25/2044 DD 02/09/24			1,665,826.140	1,668,912.75
FREDDIE MAC STACR DNA3 M2 144A VAR RT 04/25/2042 DD 04/18/22			2,840,000.000	3,043,230.40
FREDDIE MAC STACR DNA6 M1 144A VAR RT 10/25/2041 DD 10/29/21			579,146.542	579,147.87
FREDDIE MAC STACR DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			1,317,510.468	1,316,261.07
FREDDIE MAC STACR HQA1 M2 144A VAR RT 03/25/2044 DD 03/19/24			1,540,000.000	1,540,475.71
FREDDIE MAC STACR HQA2 M2 144A VAR RT 07/25/2042 DD 07/29/22			1,365,000.000	1,519,033.29
FREEMPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22			1,360,000.000	1,330,810.32
FREEMPORT INDONESIA PT 144A 6.200% 04/14/2052 DD 04/14/22			220,000.000	218,323.21
FREEMPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	148,105.25
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			555,000.000	533,188.56
FREEMPORT-MCMORAN INC 5.400% 11/14/2034 DD 11/14/14			540,000.000	534,090.02
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			1,885,000.000	1,804,083.74
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20			1,030,000.000	812,713.59
FRONTIER COMMUNICATIONS 4/21 DIP TL			1,436,298.200	1,430,466.83
FRONTIER COMMUNICATIONS H 144A 8.625% 03/15/2031 DD 03/08/23			2,041,000.000	2,084,409.60

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FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22			1,560,000.000	1,595,900.28
GARDA WORLD 2/22 TLB 0.000% 02/11/2029 DD 02/02/22			2,373,875.000	2,375,370.54
GARRETT MOTION 4/23 TLB 0.000% 04/28/2030 DD 04/17/23			299,999.990	301,499.99
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			1,115,000.000	998,188.36
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			1,567,000.000	1,492,850.50
GATES GLOBAL 11/22 COV-LITE TL 0.000% 11/16/2029 DD 11/07/22			542,735.000	544,043.00
GATES GLOBAL 2/21 COV-LITE TL 0.000% 03/31/2027 DD 02/10/21			430,656.170	431,095.44
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,570,000.000	2,563,770.22
GATX CORP 5.400% 03/15/2027 DD 03/01/24			890,000.000	896,596.53
GATX CORP 6.050% 03/15/2034 DD 09/08/23			745,000.000	766,902.10
GCAT 2022-NQM4 TR NQM4 A1 144A VAR RT 08/25/2067 DD 08/01/22			414,835.023	409,854.01
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	1,031,586.82
GEN DIGITAL INC 144A 5.000% 04/15/2025 DD 02/09/17			1,155,000.000	1,148,155.13
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14			587,000.000	600,896.84
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			1,085,000.000	1,058,513.02
GENERAL MOTORS FINANCIAL CO IN 6.100% 01/07/2034 DD 12/07/23			1,058,000.000	1,087,684.67
GENERATE CLO 13 LT 13A D1 144A VAR RT 01/20/2037 DD 11/21/23			1,000,000.000	1,016,958.31
GENESYS 2/24 ADD-ON TLB 0.000% 12/01/2027 DD 02/09/24			1,943,000.000	1,949,081.59
GENESYS 3/24 COV-LITE TLB 0.000% 12/01/2027 DD 03/12/24			541,765.540	542,784.06
GENTIVA HEALTH/KINDRED AT HOME 0.000% 02/11/2028 DD 07/20/22			620,577.540	622,060.72
GEORGIA POWER CO 5.004% 02/23/2027 DD 02/23/24			845,000.000	846,398.41
GEORGIA POWER CO 5.250% 03/15/2034 DD 02/23/24			3,435,000.000	3,468,380.64
GETTY IMAGES 2/19 COV-LITE			1,926,668.230	1,923,662.63
GFL ENVIRONMENTAL COV-LT TL 0.000% 05/31/2027 DD 09/22/23			1,355,506.700	1,359,749.44
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,099,219.35
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	600,240.91
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			855,000.000	803,290.20
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			980,000.000	962,587.75
GFL ENVIRONMENTAL INC 144A 6.750% 01/15/2031 DD 12/06/23			926,000.000	949,339.84
GGAM FINANCE LTD 144A 6.875% 04/15/2029 DD 04/02/24			1,200,000.000	1,211,052.00
GGAM FINANCE LTD 144A 8.000% 06/15/2028 DD 06/08/23			718,000.000	749,814.58
GLENCORE FUNDING LLC 144A 5.338% 04/04/2027 DD 04/04/24			2,842,000.000	2,841,696.61
GLENCORE FUNDING LLC 144A 5.371% 04/04/2029 DD 04/04/24			2,022,000.000	2,027,095.44
GLENCORE FUNDING LLC 144A 5.634% 04/04/2034 DD 04/04/24			1,682,000.000	1,688,362.69
GLENCORE FUNDING LLC 144A 6.375% 10/06/2030 DD 10/06/23			714,000.000	753,331.75
GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21			795,000.000	658,851.14
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24			510,000.000	523,924.71
GLOBAL AUTO HOLDINGS LTD/ 144A 8.375% 01/15/2029 DD 01/22/24			884,000.000	863,765.59
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			1,501,382.270	1,503,258.99



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GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	832,567.18
GLOBAL PAYMENTS INC 3.200% 08/15/2029 DD 08/14/19			732,000.000	656,546.43
GLOBAL PAYMENTS INC 4.150% 08/15/2049 DD 08/14/19			750,000.000	582,384.15
GM FINANCIAL AUTOMOBILE L 3 A3 5.380% 11/20/2026 DD 08/16/23			861,000.000	861,859.96
GM FINANCIAL CONSUMER AUT 2 A3 4.470% 02/16/2028 DD 04/12/23			2,489,000.000	2,462,123.28
GMF FLOORPLAN OWNER 1A A1 144A 5.130% 03/15/2029 DD 03/27/24			1,900,000.000	1,904,653.56
GMF FLOORPLAN OWNER 2A A 144A 5.060% 03/15/2031 DD 03/27/24			2,560,000.000	2,574,126.08
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			2.190	2.19
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			63.167	63.10
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			376.619	377.40
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			262.825	262.74
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			738.514	735.75
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,112.728	1,117.70
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			2,381.668	2,371.05
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			2,741.933	2,757.58
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			2,565.242	2,570.51
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			8,386.556	8,520.16
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			4,638.698	4,663.68
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			687.736	692.52
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			4,166.545	4,266.51
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			637.320	649.89
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01			2,477.201	2,496.38
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02			2,308.948	2,382.39
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02			15,938.696	16,177.93
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02			7,283.293	7,410.49
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02			1,924.956	1,945.91
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01			2,343.898	2,354.43
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02			688.824	695.20
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02			1,716.456	1,723.97
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02			7,819.693	7,964.65
GNMA POOL #0594858 7.000% 08/15/2032 DD 08/01/02			7,974.811	8,115.09
GNMA POOL #0604086 5.500% 03/15/2033 DD 03/01/03			56,415.208	56,593.61
GNMA POOL #0618549 8.000% 12/15/2033 DD 12/01/03			2,946.555	2,927.42
GNMA POOL #0714109 4.500% 08/15/2039 DD 08/01/09			68,615.586	67,628.55
GNMA POOL #0726139 4.500% 01/15/2040 DD 01/01/10			34,717.088	34,121.34
GNMA POOL #0726323 5.000% 09/15/2039 DD 09/01/09			46,256.329	46,741.64
GNMA POOL #0780115 8.500% 04/15/2025 DD 04/01/95			98.599	98.57
GNMA POOL #0781252 8.000% 12/15/2030 DD 03/01/01			2,246.213	2,357.97
GNMA POOL #0781334 8.000% 08/15/2031 DD 10/01/01			9,176.823	9,733.58

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0781430 8.000% 09/15/2031 DD 04/01/02			2,636.174	2,773.87
GNMA POOL #0782448 6.000% 10/15/2038 DD 10/01/08			63,707.982	65,752.39
GNMA POOL #0783292 6.000% 12/15/2040 DD 04/01/11			16,502.183	17,024.70
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02			69.419	70.97
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02			51.866	51.60
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			17,178.784	17,718.65
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			27,695.725	27,313.84
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			36,505.642	36,002.27
GNMA II POOL #0784114 3.500% 02/20/2046 DD 03/01/16			1,019,755.803	943,481.26
GNMA II POOL #0785021 VAR RT 05/20/2047 DD 05/01/20			24,908.980	23,697.56
GNMA II POOL #0785043 3.000% 04/20/2049 DD 06/01/20			94,718.070	84,667.86
GNMA II POOL #0MA0220 3.500% 07/20/2042 DD 07/01/12			3,343,201.050	3,108,826.74
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			24,344.455	21,916.15
GNMA II POOL #0MA0533 3.000% 11/20/2042 DD 11/01/12			81,959.884	73,784.50
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			44,244.817	39,831.42
GNMA II POOL #0MA0698 3.000% 01/20/2043 DD 01/01/13			27,456.762	24,718.48
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			2,852,340.278	2,567,868.48
GNMA II POOL #0MA1284 3.000% 09/20/2043 DD 09/01/13			44,638.421	40,185.66
GNMA II POOL #0MA1374 3.000% 10/20/2043 DD 10/01/13			43,890.671	39,512.56
GNMA II POOL #0MA2304 4.000% 10/20/2044 DD 10/01/14			532,657.591	511,849.21
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			28,854.004	26,714.10
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			54,964.001	50,879.04
GNMA II POOL #0MA2962 4.000% 07/20/2045 DD 07/01/15			424,458.507	404,665.38
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			844,961.929	809,284.94
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			587,483.644	543,728.62
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			54,663.902	52,252.34
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			66,617.653	63,592.10
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			193,267.519	184,503.78
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			65,051.940	59,891.71
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			50,774.306	48,513.76
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			38,498.337	34,497.31
GNMA II POOL #0MA3597 3.500% 04/20/2046 DD 04/01/16			684,461.510	633,208.15
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,093,060.353	1,011,130.74
GNMA II POOL #0MA3736 3.500% 06/20/2046 DD 06/01/16			1,601,837.466	1,481,520.67
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			1,546,504.355	1,384,017.12
GNMA II POOL #0MA4005 4.000% 10/20/2046 DD 10/01/16			874,207.384	832,765.22
GNMA II POOL #0MA4126 3.000% 11/20/2046 DD 12/01/16			571,865.476	511,706.73
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			27,205.022	25,111.31
GNMA II POOL #0MA4261 3.000% 02/20/2047 DD 02/01/17			555,318.731	497,016.87

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			656,079.090	606,074.79
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			327,356.784	302,648.21
GNMA II POOL #0MA4322 4.000% 03/20/2047 DD 03/01/17			1,536,696.967	1,458,475.43
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			74,669.671	68,826.64
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			297,872.357	275,342.30
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			202,194.818	192,276.35
GNMA II POOL #0MA4586 3.500% 07/20/2047 DD 07/01/17			225,272.610	208,185.34
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			921,677.896	876,085.58
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			35,820.610	33,065.01
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			302,183.507	286,826.87
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			69,183.164	63,777.45
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			229,276.120	211,188.85
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			732,616.874	674,921.90
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			326,141.002	309,688.59
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			2,485,166.010	2,288,521.54
GNMA II POOL #0MA5020 4.000% 02/20/2048 DD 02/01/18			304,147.402	288,644.43
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			1,444,122.619	1,330,707.41
GNMA II POOL #0MA5137 4.000% 04/20/2048 DD 04/01/18			328,173.738	311,192.33
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			5,849.423	5,393.85
GNMA II POOL #0MA5193 4.500% 05/20/2048 DD 05/01/18			910,505.442	887,259.74
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			233,345.238	220,297.87
GNMA II POOL #0MA6038 3.000% 07/20/2049 DD 07/01/19			69,475.326	61,852.00
GNMA II POOL #0MA6218 3.000% 10/20/2049 DD 10/01/19			1,011,517.909	900,791.53
GNMA II POOL #0MA6283 3.000% 11/20/2049 DD 11/01/19			441,891.336	393,473.70
GNMA II POOL #0MA6409 3.000% 01/20/2050 DD 01/01/20			2,726,117.173	2,426,498.25
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			145,470.468	133,803.94
GNMA II POOL #0MA6658 4.000% 05/20/2050 DD 05/01/20			1,525,590.906	1,443,839.28
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			389,165.991	344,106.13
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			169,068.996	138,969.24
GNMA II POOL #0MA6921 2.000% 10/20/2050 DD 10/01/20			1,646,828.840	1,297,750.47
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			2,555,018.791	2,183,709.05
GNMA II POOL #0MA7052 2.500% 12/20/2050 DD 12/01/20			737,831.997	630,604.90
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			214,286.723	175,927.05
GNMA II POOL #0MA7136 2.500% 01/20/2051 DD 01/01/21			250,863.309	214,301.72
GNMA II POOL #0MA7193 2.500% 02/20/2051 DD 02/01/21			2,666,914.162	2,278,229.59
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			375,043.189	307,760.89
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			223,362.289	190,762.85
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			700,012.365	574,292.98
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			237,698.820	195,008.44

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA7368 3.000% 05/20/2051 DD 05/01/21			875,255.139	772,654.45
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			196,361.402	167,660.20
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			332,410.934	272,707.09
GNMA II POOL #0MA7473 3.000% 07/20/2051 DD 07/01/21			550,966.280	486,378.24
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			205,913.843	168,929.63
GNMA II POOL #0MA7535 3.000% 08/20/2051 DD 08/01/21			2,532,577.382	2,235,684.25
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			2,026,067.353	1,728,869.29
GNMA II POOL #0MA7590 3.000% 09/20/2051 DD 09/01/21			774,430.233	684,406.17
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			3,246,891.848	2,663,704.00
GNMA II POOL #0MA7650 3.000% 10/20/2051 DD 10/01/21			747,577.196	659,938.20
GNMA II POOL #0MA7704 2.000% 11/20/2051 DD 11/01/21			3,519,746.353	2,887,541.52
GNMA II POOL #0MA7705 2.500% 11/20/2051 DD 11/01/21			3,026,331.316	2,582,088.27
GNMA II POOL #0MA7766 2.000% 12/20/2051 DD 12/01/21			1,466,704.934	1,203,255.12
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			5,424,399.144	4,626,434.50
GNMA II POOL #0MA7826 2.000% 01/20/2052 DD 01/01/22			1,794,646.194	1,472,832.77
GNMA II POOL #0MA7881 2.500% 02/20/2052 DD 02/01/22			2,635,994.938	2,247,513.58
GNMA II POOL #0MA7935 2.000% 03/20/2052 DD 03/01/22			9,018,283.501	7,401,095.32
GNMA II POOL #0MA7937 3.000% 03/20/2052 DD 03/01/22			596,069.523	526,141.94
GNMA II POOL #0MA7987 2.500% 04/20/2052 DD 04/01/22			5,094,776.891	4,343,918.51
GNMA II POOL #0MA8042 2.500% 05/20/2052 DD 05/01/22			4,914,383.021	4,190,362.45
GNMA II POOL #0MA8098 3.000% 06/20/2052 DD 06/01/22			5,610,237.914	4,952,066.69
GNMA II POOL #0MA8147 2.500% 07/20/2052 DD 07/01/22			699,999.147	596,834.85
GNMA II POOL #0MA8148 3.000% 07/20/2052 DD 07/01/22			330,568.360	291,787.75
GNMA II POOL #0MA8151 4.500% 07/20/2052 DD 07/01/22			550,336.759	529,725.41
GNMA II POOL #0MA8197 2.500% 08/20/2052 DD 08/01/22			51,039.841	43,538.79
GNMA II POOL #0MA8198 3.000% 08/20/2052 DD 08/01/22			749,999.857	662,824.89
GNMA II POOL #0MA8199 3.500% 08/20/2052 DD 08/01/22			1,099,891.008	1,001,695.75
GNMA II POOL #0MA8266 3.500% 09/20/2052 DD 09/01/22			576,547.667	525,074.09
GNMA II POOL #0MA8269 5.000% 09/20/2052 DD 09/01/22			218,325.359	214,860.67
GNMA II POOL #0MA8347 4.500% 10/20/2052 DD 10/01/22			757,547.488	728,824.81
GNMA II POOL #0MA8423 VAR RT 11/20/2052 DD 11/01/22			177,549.752	151,469.40
GNMA II POOL #0MA8426 4.000% 11/20/2052 DD 11/01/22			875,655.026	820,032.48
GNMA II POOL #0MA8568 4.500% 01/20/2053 DD 01/01/23			3,652,647.657	3,513,674.21
GNMA II POOL #0MA9010 2.000% 07/20/2053 DD 07/01/23			381,349.930	313,029.51
GNMA II POOL #0MA9016 5.000% 07/20/2053 DD 07/01/23			431,865.460	424,679.47
GNMA II POOL #0MA9104 4.500% 08/20/2053 DD 08/01/23			3,838,806.550	3,691,199.29
GNMA II POOL #0MA9105 5.000% 08/20/2053 DD 08/01/23			1,796,860.620	1,766,961.81
GNMA II POOL #0MA9169 4.500% 09/20/2053 DD 09/01/23			10,053,021.901	9,666,370.51
GNMA II POOL #0MA9303 4.500% 11/20/2053 DD 11/01/23			273,359.238	262,831.42

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA II POOL #0MA9539 4.500% 03/20/2054 DD 03/01/24			1,275,000.000	1,225,894.33	
GO DADDY 1/24 B6 TL 0.000% 11/09/2029 DD 01/08/24			662,733.070	661,990.80	
GO DADDY 2/21 TLB3 0.000% 08/10/2027 DD 02/24/21			777,958.660	778,028.68	
GOLDEN MOUNTAIN FINANCIAL HOLDINGS			1,118.000	0.00	
GOLDEN NUGGET/LANDRYS 1/22 COV 0.000% 01/27/2029 DD 01/05/22			1,165,651.010	1,167,842.44	
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			3,295,000.000	3,042,138.73	
GOLDMAN SACHS BANK USA/NEW YOR VAR RT 03/18/2027 DD 03/18/24			2,230,000.000	2,228,639.06	
GOLDMAN SACHS GROUP INC/T REGS 0.250% 01/26/2028			85,000.000	81,713.02	
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			486,000.000	494,846.37	
GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21			610,000.000	493,572.47	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			3,760,000.000	3,458,437.51	
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22			618,000.000	576,988.71	
GOODYEAR TIRE & RUBBER CO/THE 9.500% 05/31/2025 DD 05/18/20			620,000.000	625,340.06	
GOPHER RESOURCE 2/18 COV-LITE			369,967.260	329,503.94	
GOTO GROUP INC 144A 5.500% 05/01/2028 DD 02/05/24			1,814,660.000	1,321,475.12	
GOVERNMENT OF CANADA 2.500% 01-DEC-2032 BD SER P329			760,000.000	521,662.43	
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			148,000.000	95,471.42	
GRAFTECH GLOBAL ENTERPRIS 144A 9.875% 12/15/2028 DD 06/26/23			329,000.000	243,526.82	
GREAT CANADIAN GAMING/ONE TORO 0.000% 08/01/2030 DD 08/01/23			1,052,362.500	1,055,561.68	
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21			614,250.000	576,965.03	
GREENKO WIND PROJECTS MAU 144A 5.500% 04/06/2025 DD 04/06/22			845,000.000	825,987.50	
GREYSTAR REAL ESTATE 1/24 TLB 0.000% 08/21/2030 DD 01/22/24			568,148.560	568,148.56	
GRIFFON/HUNTER FAN 1/22 TLB 0.000% 01/24/2029 DD 01/07/22			223,756.060	223,686.69	
GRIFOLS 11/19 (USD) COV-LITE T			510,666.670	493,875.95	
GRIFOLS SA 144A 4.750% 10/15/2028 DD 10/05/21			3,115,000.000	2,577,507.37	
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			840,000.000	774,540.48	
GS MORTGAGE-BACKE RPL2 A1 144A VAR RT 07/25/2061 DD 02/01/24			671,791.465	633,487.33	
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19			388,000.000	388,174.99	
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			2,489,000.000	2,278,428.12	
HALEON US CAPITAL LLC 3.375% 03/24/2029 DD 09/24/22			1,685,000.000	1,566,791.17	
HANESBRANDS 2/23 TLB 0.000% 03/08/2030 DD 03/08/23			519,750.000	519,100.31	
HANESBRANDS INC 144A 9.000% 02/15/2031 DD 02/14/23			2,063,000.000	2,120,004.81	
HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21			477,534.580	477,042.72	
HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			568,000.000	596,868.33	
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	609,112.63	
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			2,456,323.000	2,308,515.29	
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,731,000.000	1,604,060.76	
HCA INC 3.500% 09/01/2030 DD 02/26/20			4,258,000.000	3,852,229.20	
HCA INC 5.600% 04/01/2034 DD 02/23/24			1,765,000.000	1,779,012.12	

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HD SUPPLY WATERWORKS 1/24 INCR 0.000% 02/03/2031 DD 01/29/24			222,000.000	221,167.50
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			782,685.890	781,057.91
HEALTH EQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			2,550,000.000	2,353,273.37
HEARTLAND DENTAL 5/23 COV-LITE 0.000% 04/28/2028 DD 05/16/23			935,455.170	936,278.37
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,501,141.08
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,627,322.96
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,617,000.000	1,412,538.28
HERITAGE-CRYSTAL 10/23 COV-LIT 0.000% 10/04/2030 DD 09/26/23			506,730.000	506,887.09
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			552,825.000	553,516.03
HERTZ 11/23 INCREMENTAL TLB 0.000% 06/30/2028 DD 11/06/23			133,665.000	129,721.88
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			851,850.170	823,338.74
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			165,509.710	159,970.11
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21			2,285,000.000	2,074,320.26
HESS CORP 4.300% 04/01/2027 DD 09/28/16			1,949,000.000	1,909,572.16
HESS CORP 7.875% 10/01/2029 DD 10/01/99			1,647,000.000	1,862,309.48
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			438,000.000	402,421.48
HESS MIDSTREAM OPERATIONS 144A 5.500% 10/15/2030 DD 04/08/22			3,025,000.000	2,930,378.90
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,734,000.000	1,629,489.57
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,236,000.000	1,205,880.04
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22			598,000.000	585,537.38
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22			930,000.000	916,988.37
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			1,133,000.000	1,131,531.86
HILCORP ENERGY I LP / HIL 144A 8.375% 11/01/2033 DD 11/08/23			2,078,000.000	2,253,094.36
HILEX POLY/NOVOLEX 3/22 COV-LI 0.000% 03/30/2029 DD 03/21/22			497,269.680	497,781.86
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			2,240,000.000	1,928,845.63
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,347,000.000	1,342,440.67
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			1,321,000.000	1,319,449.15
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			1,785,000.000	1,711,512.45
HILTON GRAND 1/24 INCREMENTAL 0.000% 01/17/2031 DD 01/05/24			1,488,000.000	1,490,321.28
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			775,206.860	775,695.24
HILTON GRAND VACATIONS BO 144A 6.625% 01/15/2032 DD 01/17/24			2,268,000.000	2,276,874.69
HILTON HOTELS 11/23 COV-LITE T 0.000% 06/21/2028 DD 11/03/23			618,000.000	618,914.64
HOMESERVE 10/23 COV-LITE TLB 0.000% 10/11/2030 DD 10/02/23			420,000.000	420,945.00
HONDA AUTO RECEIVABLES 20 1 A3 5.210% 08/15/2028 DD 02/21/24			895,000.000	898,949.90
HONDA AUTO RECEIVABLES 20 2 A3 4.930% 11/15/2027 DD 05/30/23			160,000.000	159,556.34
HONDA AUTO RECEIVABLES 20 3 A3 5.410% 02/18/2028 DD 08/22/23			945,000.000	949,670.57
HONDA AUTO RECEIVABLES 20 4 A3 5.670% 06/21/2028 DD 11/08/23			1,470,000.000	1,488,138.18
HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24			375,000.000	378,484.43
HSBC HOLDINGS PLC VAR RT 03/04/2030 DD 03/04/24			2,136,000.000	2,148,619.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HSBC HOLDINGS PLC VAR RT 03/09/2044 DD 03/09/23			670,000.000	719,761.10
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21			260,000.000	217,813.14
HSBC HOLDINGS PLC VAR RT 08/17/2029 DD 08/17/21			685,000.000	600,194.14
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	60,978.54
HUB INTERNATIONAL 1/24 TLB 0.000% 06/20/2030 DD 01/16/24			2,020,000.000	2,020,363.60
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			2,060,000.000	1,931,692.08
HUB INTERNATIONAL LTD 144A 7.250% 06/15/2030 DD 06/20/23			3,224,000.000	3,314,339.71
HUB INTERNATIONAL LTD 144A 7.375% 01/31/2032 DD 01/26/24			2,148,000.000	2,162,464.64
HUBBARD RADIO 5/15 TLB 0.000% 03/28/2025 DD 05/12/15			305,569.830	196,328.61
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			4,076,000.000	3,947,839.56
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20			799,000.000	789,901.55
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			518,000.000	305,432.87
HUMANA INC 5.375% 04/15/2031 DD 03/13/24			1,970,000.000	1,971,838.52
HUNTINGTON AUTO TRU 1A A4 144A 5.140% 08/15/2029 DD 02/22/24			1,155,000.000	1,162,645.18
HUNTINGTON BANCSHARES INC/OH VAR RT 08/21/2029 DD 08/21/23			1,033,000.000	1,056,931.88
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			827,000.000	848,453.54
HYUNDAI AUTO LEASE S A A3 144A 5.020% 03/15/2027 DD 01/24/24			1,588,000.000	1,580,591.66
HYUNDAI AUTO LEASE S B A4 144A 5.170% 04/15/2027 DD 05/24/23			441,000.000	439,173.42
HYUNDAI AUTO RECEIVABLES A A3 4.580% 04/15/2027 DD 04/12/23			430,000.000	426,130.13
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			270,105.056	269,272.07
HYUNDAI AUTO RECEIVABLES A A4 4.920% 01/15/2031 DD 03/20/24			1,200,000.000	1,196,873.28
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			407,364.301	401,122.33
HYUNDAI AUTO RECEIVABLES B A3 5.480% 04/17/2028 DD 07/19/23			60,000.000	60,403.71
HYUNDAI AUTO RECEIVABLES C A3 5.540% 10/16/2028 DD 11/13/23			1,455,000.000	1,471,252.50
HYUNDAI AUTO RECEIVABLES C A4 5.550% 12/17/2029 DD 11/13/23			615,000.000	624,929.54
HYUNDAI CAPITAL AMERICA 144A 1.800% 10/15/2025 DD 09/18/20			1,945,000.000	1,838,499.95
HYUNDAI CAPITAL AMERICA 144A 5.250% 01/08/2027 DD 01/08/24			330,000.000	329,809.87
HYUNDAI CAPITAL AMERICA 144A 5.300% 01/08/2029 DD 01/08/24			2,120,000.000	2,122,560.47
HYUNDAI CAPITAL AMERICA 144A 5.300% 03/19/2027 DD 03/19/24			2,364,000.000	2,364,468.33
HYUNDAI CAPITAL AMERICA 144A 5.350% 03/19/2029 DD 03/19/24			3,741,000.000	3,753,035.88
HYUNDAI CAPITAL AMERICA 144A 6.100% 09/21/2028 DD 09/21/23			641,000.000	660,637.73
HYUNDAI CAPITAL SERVICES 144A 5.125% 02/05/2027 DD 02/05/24			2,066,000.000	2,050,741.83
IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24			3,357,000.000	3,280,212.22
IBM INTERNATIONAL CAPITAL PTE 5.300% 02/05/2054 DD 02/05/24			604,000.000	590,630.71
ICON/PRA HEALTH 3/24 LUX TLB 0.000% 07/03/2028 DD 03/08/24			803,691.480	805,089.89
ICON/PRA HEALTH 3/24 US TLB 0.000% 07/03/2028 DD 02/27/24			401,750.630	402,449.67
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			223,000.000	156,664.34
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,708,000.000	1,244,896.47
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			616,515.000	525,454.11

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			1,880,874.000	1,050,502.55
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			965,096.000	939,705.20
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	618,087.92
II-VI 7/22 COV-LITE TLB 0.000% 07/02/2029 DD 11/30/21			497,764.840	497,764.84
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21			2,101,000.000	2,081,882.16
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			2,808,000.000	2,778,529.48
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			7,790,000.000	7,733,298.93
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			810,000.000	799,371.83
IMG WORLDWIDE 5/18 TLB			1,100,847.023	1,099,272.82
IMPERIAL BAG & PAPER/IMPERIAL 0.000% 12/11/2028 DD 01/10/24			1,327,635.000	1,328,219.16
INC RESEARCH / INVENTIV HEALTH 0.000% 09/19/2030 DD 09/19/23			1,210,900.520	1,202,726.95
INDIA GOVERNMENT BOND 5.220% 06/15/2025			80,060,000.000	939,409.32
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	426,377.90
INDIA GOVERNMENT BOND 7.100% 04/18/2029			85,290,000.000	1,023,030.10
INDIA GOVERNMENT BOND 7.260% 02/06/2033			34,320,000.000	416,148.38
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	206,926.20
INDIA GOVERNMENT BOND 7.380% 06/20/2027			83,050,000.000	1,002,336.09
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			895,000.000	795,761.45
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			3,526,000.000	3,480,821.37
INDONESIA ASAHAN ALUMINIU 144A 6.530% 11/15/2028 DD 11/15/18			1,318,000.000	1,368,475.45
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	900,145.97
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	259,210.08
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	445,545.36
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	275,251.67
INDONESIA TREASURY BOND 5.125% 04/15/2027			6,706,000,000.000	407,463.54
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	910,551.80
INDONESIA TREASURY BOND 6.375% 04/15/2032			14,864,000,000.000	919,127.16
INDONESIA TREASURY BOND 6.375% 08/15/2028			15,233,000,000.000	954,271.32
INDONESIA TREASURY BOND 6.500% 02/15/2031			33,644,000,000.000	2,102,726.65
INDONESIA TREASURY BOND 6.500% 06/15/2025			35,052,000,000.000	2,214,115.94
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	197,118.13
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	690,839.82
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	485,180.48
INDONESIA TREASURY BOND 8.125% 05/15/2024			5,548,000,000.000	350,441.34
INDONESIA TREASURY BOND 8.375% 09/15/2026			13,899,000,000.000	913,763.34
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	776,733.71
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	451,113.76
INEOS 10/22 (USD) COV-LITE 0.000% 11/08/2027 DD 11/08/22			262,350.000	262,444.45
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			794,780.000	787,825.68

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INEOS FINANCE PLC 144A 7.500% 04/15/2029 DD 02/07/24			2,629,000.000	2,637,621.94
INEOS QUATTRO FINANCE 2 P 144A 3.375% 01/15/2026 DD 01/29/21			220,000.000	209,002.58
INEOS QUATTRO FINANCE 2 P 144A 9.625% 03/15/2029 DD 11/14/23			1,717,000.000	1,849,870.61
INFINISOURCE/ISOLVED 10/23 COV 0.000% 10/14/2030 DD 09/26/23			506,730.000	508,949.47
INFORMATICA 10/21 (USD) COV-LI 0.000% 10/27/2028 DD 10/06/21			782,273.800	781,882.67
ING GROEP NV VAR RT 03/19/2035 DD 03/19/24			2,097,000.000	2,081,688.27
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			2,174,000.000	1,963,394.19
INGRAM MICRO 9/23 TL			494,940.000	495,558.67
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,486,000.000	1,239,441.44
INSULET 1/24 TLB 0.000% 05/04/2028 DD 01/16/24			1,526,251.470	1,527,518.26
INTEL CORP 2.800% 08/12/2041 DD 08/12/21			2,155,000.000	1,560,056.33
INTEL CORP 5.600% 02/21/2054 DD 02/21/24			944,000.000	963,824.27
INTER AMERICAN DEVELOPMENT BK 4.600% 01-MAR-2029			725,000.000	553,089.95
INTER-AMERICAN DEVELOPMENT BAN 2.700% 01/29/2026			1,627,000.000	1,033,046.32
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			823,000.000	783,653.57
INTERNATIONAL BANK FOR RECONST 5.000% 06/22/2026			2,095,000.000	1,256,173.16
INTERNATIONAL FINANCE COR REGS 4.600% 10/19/2028			995,000.000	659,017.88
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			3,980,000.000	3,858,955.46
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			2,820,000.000	2,830,118.16
INTERNATIONAL-MATEX TANK TERMI 0.000% 10/05/2030 DD 09/26/23			758,190.000	758,569.10
INTERNET BRANDS 4/23 COV-LITE 0.000% 04/25/2028 DD 04/13/23			576,547.740	572,483.08
INTL BK FOR RECON AND DEV 1.800% 19-JAN-2027			695,000.000	482,461.22
INTOWN 2022-STAY M STAY C 144A VAR RT 08/15/2039 DD 08/15/22			1,645,000.000	1,654,230.59
INTRAWEST/ALTERRA 7/21 SERIES 0.000% 08/17/2028 DD 07/21/21			1,560,603.670	1,565,160.64
INVESCO CLO 2021-1 L 1A E 144A VAR RT 04/15/2034 DD 04/27/21			1,000,000.000	995,162.11
INVESCO SENIOR LOAN ETF			372,756.000	7,883,789.40
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,974,000.000	1,810,475.03
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			979,000.000	955,914.69
IQVIA INC 144A 6.500% 05/15/2030 DD 05/23/23			647,000.000	660,343.73
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,334,000.000	1,334,030.41
IRIDIUM COMMUNICATIONS 9/23 CO 0.000% 09/20/2030 DD 09/06/23			1,741,433.730	1,739,622.64
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	665,428.02
IRON MOUNTAIN 12/23 TLB 0.000% 01/31/2031 DD 12/08/23			687,252.140	680,950.04
IRON MOUNTAIN 3/18 TLB			928,062.670	925,742.51
IRON MOUNTAIN INC 144A 4.500% 02/15/2031 DD 08/18/20			365,000.000	329,377.83
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			883,000.000	853,384.18
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			1,788,000.000	1,711,022.14
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			2,218,000.000	2,146,149.44
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	629,078.17

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ISHARES BROAD USD HIGH YIELD			670,527.000	24,534,582.93
ISHARES CORE U.S. AGGREGATE			10,780,424.000	1,055,834,726.56
ISRAEL ELECTRIC CORP LTD 144A 3.750% 02/22/2032			710,000.000	599,092.32
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			200,000.000	198,527.48
ISRAEL GOVERNMENT INTERNATIONA 4.500% 04/03/2120 DD 04/03/20			930,000.000	692,850.00
ISRAEL GOVERNMENT INTERNATIONA 5.375% 03/12/2029 DD 03/12/24			1,173,000.000	1,175,639.25
ISRAEL GOVERNMENT INTERNATIONA 5.750% 03/12/2054 DD 03/12/24			620,000.000	594,071.60
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			1,015,000.000	1,091,505.92
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	767,255.24
IVIRMA/INCEPTION FINCO 3/24 (U 0.000% 03/14/2031 DD 03/04/24			876,000.000	874,905.00
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			1,094,000.000	1,066,881.71
JANE STREET 1/24 TLB 0.000% 01/26/2028 DD 01/12/24			91,917.530	91,940.51
JANUS 7/23 COV-LITE TLB 0.000% 07/25/2030 DD 07/17/23			841,770.000	844,084.87
JAZZ PHARMACEUTICALS PUB LTD 0.000% 05/05/2028 DD 01/19/24			2,927,357.360	2,941,994.14
JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23			466,000.000	498,629.79
JBS USA HOLDING LUX SARL/ JBS 3.625% 01/15/2032 DD 07/15/23			1,305,000.000	1,116,529.81
JBS USA HOLDING LUX SARL/ JBS 5.750% 04/01/2033 DD 04/01/23			820,000.000	808,086.38
JERSEY VLG TX 4.000% 03/15/2049 DD 04/16/24			75,000.000	71,312.21
JMC STEEL/ZEKELMAN 3/24 COV-LI 0.000% 01/24/2031 DD 03/06/24			388,394.770	388,449.15
JOHN DEERE CAPITAL CORP 4.900% 03/07/2031 DD 03/07/24			1,932,000.000	1,933,125.02
JOHN DEERE OWNER TRUST 20 A A3 4.960% 11/15/2028 DD 03/19/24			1,690,000.000	1,690,252.15
JOHN DEERE OWNER TRUST 20 C A3 5.480% 05/15/2028 DD 09/19/23			1,820,000.000	1,833,424.69
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	282,656.11
JONES DESLAURIERS/NAVACORD TL 0.000% 03/15/2030 DD 01/05/24			386,000.000	385,637.16
JOSTENS/CHAMP ACQUISITION			221,500.610	221,777.48
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			0.004	0.00
JPMORGAN CHASE & CO VAR RT 01/23/2030 DD 01/23/24			889,000.000	885,647.79
JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24			957,000.000	961,401.80
JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22			1,605,000.000	1,508,587.53
JPMORGAN CHASE & CO VAR RT 04/22/2027 DD 04/22/21			3,095,000.000	2,869,954.75
JPMORGAN CHASE & CO VAR RT 04/22/2031 DD 04/22/20			1,780,000.000	1,538,130.74
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			130,000.000	128,876.37
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			1,620,000.000	1,601,230.63
JPMORGAN CHASE & CO VAR RT 07/24/2029 DD 07/24/23			2,021,000.000	2,036,616.25
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			730,000.000	716,219.50
JPMORGAN CHASE FINANCIAL CO LL 0.125% 07/22/2026 DD 07/25/23			385,000.000	445,033.44
JUICE PLUS+ 7/23 TL 0.000% 11/20/2027 DD 07/14/23			615,324.960	48,198.41
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			1,467,000.000	1,298,231.62
KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19			965,000.000	905,594.60



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KANSAS GAS SERVICE SECURITIZAT	5.486%	08/01/2034 DD 11/18/22	3,789,429.454	3,875,676.03
KENAN ADVANTAGE 1/24 COV-LITE	0.000%	01/25/2029 DD 01/10/24	674,599.820	674,181.57
KENTUCKY UTILITIES CO	4.375%	10/01/2045 DD 09/28/15	575,000.000	495,672.86
KENVUE INC	4.900%	03/22/2033 DD 09/22/23	430,000.000	430,040.66
KENVUE INC	5.000%	03/22/2030 DD 09/22/23	620,000.000	626,480.68
KENVUE INC	5.350%	03/22/2026 DD 09/22/23	420,000.000	423,129.36
KEURIG DR PEPPER INC	5.100%	03/15/2027 DD 03/07/24	1,110,000.000	1,111,342.52
KIK CUSTOM PRODUCTS 1/21	0.000%	12/22/2026 DD 01/21/21	864,945.000	865,273.68
KIMCO REALTY OP LLC	4.450%	09/01/2047 DD 08/10/17	90,000.000	73,366.88
KISSNER GROUP 4/21 INCREMENTAL	0.000%	03/16/2027 DD 04/07/21	785,291.480	786,406.60
KLA CORP	5.250%	07/15/2062 DD 06/23/22	580,000.000	574,376.94
KNOWLEDGE UNIVERSE/KINDERCARE	0.000%	05/23/2030 DD 05/05/23	446,183.930	446,911.21
KODIAK GAS SERVICES LLC 144A	7.250%	02/15/2029 DD 02/02/24	1,082,000.000	1,102,482.93
KOMMUNALBANKEN AS	4.250%	07/16/2025	1,688,000.000	1,098,795.86
KOPPERS 3/24 TLB	0.000%	04/10/2030 DD 03/11/24	370,000.000	370,462.50
KOPPERS 9/23 COV-LITE TLB	0.000%	04/10/2030 DD 09/18/23	243,585.400	243,889.88
KOREA DEVELOPMENT BANK/THE	5.375%	10/23/2028 DD 10/23/23	520,000.000	535,235.24
KOREA ELECTRIC POWER CORP 144A	5.375%	04/06/2026 DD 10/06/22	2,980,000.000	2,989,145.11
KOREA NATIONAL OIL CORP 144A	4.875%	04/03/2027 DD 04/03/24	3,145,000.000	3,121,778.30
KOREA TREASURY BOND	1.375%	12/10/2029	2,220,710,000.000	1,481,873.10
KOREA TREASURY BOND	2.125%	06/10/2027	1,465,700,000.000	1,049,629.07
KOREA TREASURY BOND	2.375%	03/10/2027	4,252,110,000.000	3,075,894.81
KOREA TREASURY BOND	3.125%	09/10/2027	829,000,000.000	611,895.14
KOREA TREASURY BOND	3.250%	06/10/2033	1,413,000,000.000	1,038,090.24
KRAFT HEINZ FOODS CO 144A	7.125%	08/01/2039 DD 07/29/09	185,000.000	212,472.36
KRAFT HEINZ FOODS CO	4.375%	06/01/2046 DD 05/24/16	1,285,000.000	1,087,047.80
KUBOTA CREDIT OWNER 2A A3 144A	5.280%	01/18/2028 DD 07/26/23	485,000.000	486,135.97
L&W/AUTOKINITON GROUP (AGG) 1/	0.000%	04/06/2028 DD 01/16/24	328,174.900	328,995.34
L3HARRIS TECHNOLOGIES INC	5.050%	06/01/2029 DD 03/13/24	285,000.000	284,046.11
L3HARRIS TECHNOLOGIES INC	5.250%	06/01/2031 DD 03/13/24	1,797,000.000	1,794,214.40
LAD AUTO RECEIVABLE 1A A3 144A	5.230%	01/18/2028 DD 02/14/24	930,000.000	926,772.16
LAD AUTO RECEIVABLE 1A A4 144A	5.170%	09/15/2028 DD 02/14/24	583,000.000	580,827.33
LADDER CAPITAL FINANCE HO 144A	4.250%	02/01/2027 DD 01/30/20	910,000.000	851,648.98
LADDER CAPITAL FINANCE HO 144A	4.750%	06/15/2029 DD 06/23/21	4,088,000.000	3,717,504.15
LADDER CAPITAL FINANCE HO 144A	5.250%	10/01/2025 DD 09/25/17	2,301,000.000	2,259,777.13
LAMB WESTON HOLDINGS INC 144A	4.125%	01/31/2030 DD 11/08/21	672,000.000	613,199.46
LASERSHIP 5/21 COV-LITE TL	0.000%	05/07/2028 DD 04/20/21	859,018.870	798,458.03
LBJ INFRASTRUCTURE GROUP 144A	3.797%	12/31/2057 DD 12/10/21	400,000.000	277,326.53
LCM INVESTMENTS HOLDINGS 144A	8.250%	08/01/2031 DD 07/26/23	1,817,000.000	1,900,647.41

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	724,610.24
LEARNING CARE 8/23 TL 0.000% 08/11/2028 DD 08/11/23			164,175.000	164,209.48
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	377,664.10
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			801,359.112	776,954.20
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			884,402.677	855,772.27
LENNOX INTERNATIONAL INC 5.500% 09/15/2028 DD 09/15/23			1,475,000.000	1,495,334.18
LES SCHWAB 10/20 COV-LITE TLB			1,054,575.000	1,054,248.08
LIFE 2022-BMR MOR BMR2 A1 144A VAR RT 05/15/2039 DD 05/24/22			1,455,000.000	1,442,268.75
LIFE 2022-BMR MORT BMR2 B 144A VAR RT 05/15/2039 DD 05/24/22			1,200,000.000	1,185,000.00
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,435,000.000	2,464,332.27
LIGHT & WONDER INTERNATIO 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,098,639.34
LIGHT & WONDER INTERNATIO 144A 7.500% 09/01/2031 DD 08/23/23			699,000.000	727,420.64
LIGHTSTONE 5/22 EXTENDED TLB 0.000% 02/01/2027 DD 05/19/22			1,080,956.650	1,048,138.80
LIGHTSTONE 5/22 EXTENDED TLC 0.000% 02/01/2027 DD 05/19/22			61,140.353	59,284.13
LINCOLN NATIONAL CORP 5.852% 03/15/2034 DD 03/14/24			745,000.000	735,606.92
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20			914,000.000	816,925.80
LIVE NATION 10/19 TLB			1,086,312.500	1,083,987.79
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			746,000.000	690,143.48
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			3,051,000.000	2,913,663.20
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			670,000.000	662,842.26
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			2,334,000.000	2,359,487.28
LLOYDS BANKING GROUP PLC VAR RT 01/05/2028 DD 01/05/24			2,262,000.000	2,262,249.82
LOCKHEED MARTIN CORP 4.500% 02/15/2029 DD 01/29/24			1,830,000.000	1,814,058.07
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			0.015	0.00
LOS ANGELES CA UNIF SCH DIST 5.755% 07/01/2029 DD 10/15/09			3,500,000.000	3,577,761.25
LOUISIANA LOCAL GOVERNMENT ELL A1 5.081% 06/01/2031 DD 03/29/23			3,015,060.150	3,029,568.32
LOUISIANA LOCAL GOVERNMENT ELL A3 5.198% 12/01/2039 DD 03/29/23			835,000.000	846,742.10
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			1,445,000.000	1,165,769.57
LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22			572,000.000	469,492.78
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22			795,000.000	803,428.71
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22			720,000.000	739,765.93
LSEG US FIN CORP 144A 5.297% 03/28/2034 DD 03/28/24			1,525,000.000	1,534,288.13
LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20			1,058,000.000	827,554.34
M&T BANK CORP VAR RT 03/13/2032 DD 03/13/24			945,000.000	943,631.56
MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			463,229.040	462,265.53
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			773,000.000	715,218.25
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			2,217,000.000	2,029,225.20
MADISON PARK FUNDIN 58A D 144A VAR RT 04/25/2037 DD 04/24/24			2,000,000.000	2,000,000.00
MAGICLAB/BUZZ MERGER/BUMBLE 10 0.000% 01/29/2027 DD 10/06/20			291,822.730	292,006.57

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	427,009.68
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	587,398.35
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			5,668,000.000	1,197,008.51
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	684,732.35
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			2,000,000.000	427,997.04
MALAYSIA GOVERNMENT BOND 4.498% 04/15/2030			4,335,000.000	952,571.74
MARATHON OIL CORP 5.300% 04/01/2029 DD 03/28/24			2,401,000.000	2,398,375.06
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,598,000.000	1,598,531.07
MARB BONDCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,158,643.02
MARRIOTT OWNERSHIP RESORTS/MAR			380,000.000	378,480.00
MARRIOTT OWNERSHIP RESORTS/MAR 0.000% 03/14/2031 DD 03/11/24			1,133,000.000	1,127,335.00
MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19			515,000.000	378,134.10
MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19			645,000.000	463,274.60
MASSACHUSETTS ST DEV FIN AGY R 5.000% 09/01/2059 DD 09/26/19			375,000.000	389,798.10
MASSACHUSETTS ST EDUCTNL FING 5.950% 07/01/2044 DD 06/21/23			955,000.000	962,242.25
MASSACHUSETTS ST SCH BLDG AUTH 2.950% 05/15/2043 DD 10/08/20			405,000.000	305,858.07
MASSACHUSETTS ST SPL OBLG REVE 4.110% 07/15/2031 DD 08/30/22			375,873.639	371,248.81
MASSACHUSETTS ST WTR RESOURCES 3.124% 08/01/2039 DD 11/01/19			850,000.000	689,123.90
MATADOR RESOURCES CO 144A 6.500% 04/15/2032 DD 04/02/24			1,555,000.000	1,559,510.08
MATADOR RESOURCES CO 144A 6.875% 04/15/2028 DD 04/11/23			768,000.000	785,730.81
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			1,233,000.000	1,233,335.38
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			617,000.000	524,471.61
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	894,420.65
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,790,000.000	1,689,405.40
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	156,257.12
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			1,019,000.000	1,023,078.03
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			1,022,057.808	926,259.51
MCAFFEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22			1,629,328.560	1,624,131.01
MCAFFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22			3,832,000.000	3,507,683.28
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 12/31/2029 DD 02/13/24			743,000.000	743,468.09
MCGRAW-HILL 7/21 COV-LITE TL 0.000% 07/28/2028 DD 07/12/21			865,561.230	866,798.98
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	657,246.89
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			1,161,000.000	1,162,291.03
MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21			2,632,000.000	2,398,310.85
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21			4,850,000.000	4,583,281.52
MEDLINE BORROWER LP/MEDLI 144A 6.250% 04/01/2029 DD 03/27/24			1,182,000.000	1,188,353.64
MEDLINE INDUSTRIES/MOZART 3/24 0.000% 10/23/2028 DD 03/20/24			2,238,619.160	2,235,804.76
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			563,550.000	562,141.12
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			115,000.000	98,591.85



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERCEDES-BENZ AUTO RECEIV 1 A2 5.090% 01/15/2026 DD 01/25/23			92,000.168	91,900.24
MERCEDES-BENZ AUTO RECEIV 1 A4 4.790% 07/15/2031 DD 01/24/24			1,813,000.000	1,809,708.32
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21			595,000.000	388,787.05
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,410,994.57
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			675,000.000	674,249.81
MET WASHINGTON DC ARPTS AUTH A 5.250% 10/01/2053 DD 07/12/23			135,000.000	144,581.53
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23			975,000.000	1,045,411.14
MEXICAN BONOS 5.000% 03/06/2025			41,361,000.000	2,364,992.96
MEXICAN BONOS 7.500% 05/26/2033			68,630,000.000	3,674,910.60
MEXICAN BONOS 7.750% 05/29/2031			48,330,000.000	2,671,652.34
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12			2,335,000.000	1,948,628.00
MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23			1,617,000.000	1,596,309.68
MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24			770,000.000	767,384.08
MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034 DD 09/27/04			815,000.000	869,019.12
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,352,000.000	1,314,333.59
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	109,352.77
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			556,594.190	498,151.80
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23			467,000.000	498,506.58
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,404,000.000	1,299,866.73
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,307,649.600	1,248,151.55
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			2,593,981.650	2,610,494.94
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			304,203.854	283,065.98
MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21			667,720.450	667,687.07
MITER BRANDS/MI WINDOWS 3/24 I 0.000% 03/21/2031 DD 01/19/24			743,000.000	745,786.25
MINITUBISHI UFJ FINANCIAL GROUP VAR RT 10/11/2025 DD 10/13/21			95,000.000	92,552.16
MIZUHO FINANCIAL GROUP INC VAR RT 05/26/2030 DD 02/26/24			1,970,000.000	1,980,055.51
MKS INSTRUMENTS 10/23 TLB 0.000% 08/17/2029 DD 09/21/23			819,451.950	818,771.81
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21			1,455,000.000	1,267,444.68
MOLYCOP 10/21 COV-LITE TL			785,213.220	781,287.16
MONEYGRAM PAYMENT 6/23 COV-LIT 0.000% 06/01/2030 DD 05/11/23			352,230.000	348,179.36
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,170,830.77
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,678,490.55
MORGAN STANLEY VAR RT 01/16/2030 DD 01/18/24			1,084,000.000	1,085,443.42
MORGAN STANLEY VAR RT 01/18/2035 DD 01/18/24			4,098,000.000	4,138,427.14
MORGAN STANLEY VAR RT 02/07/2039 DD 02/07/24			470,000.000	468,258.61
MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20			1,450,000.000	1,159,353.76
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21			475,000.000	439,576.70
MORGAN STANLEY VAR RT 07/20/2029 DD 07/21/23			1,335,000.000	1,346,613.36
MORGAN STANLEY VAR RT 12/10/2026 DD 12/10/20			1,980,000.000	1,834,708.75

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MOTEL 6 TRUST 2017 MTL6 G 144A VAR RT 08/15/2034 DD 09/11/17			0.005	0.00
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22			1,750,000.000	1,394,609.07
MPLX LP 4.700% 04/15/2048 DD 02/08/18			1,300,000.000	1,110,672.65
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,940,000.000	1,337,547.53
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	362,327.15
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,495,000.000	1,326,314.96
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	808,549.51
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	829,731.83
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			977,787.200	956,344.32
MUTUAL OF OMAHA INSURANCE 144A VAR RT 01/16/2064 DD 01/16/24			1,525,000.000	1,549,504.33
MVV 2022-2 LLC 2A A 144A 6.110% 10/21/2041 DD 11/03/22			648,223.392	659,694.54
MVV OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			96,490.412	95,674.24
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			1,424,577.240	1,426,357.96
NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21			969,000.000	967,242.64
NABORS INDUSTRIES INC 144A 9.125% 01/31/2030 DD 11/20/23			1,106,000.000	1,149,861.74
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			1,750,000.000	1,739,193.76
NABORS INDUSTRIES LTD 144A 7.500% 01/15/2028 DD 01/10/20			472,000.000	442,696.73
NARRAGANSETT ELECTRIC CO/ 144A 5.350% 05/01/2034 DD 03/25/24			4,258,000.000	4,286,273.12
NASDAQ INC 6.100% 06/28/2063 DD 06/28/23			935,000.000	996,380.90
NATIONAL BANK OF CANADA 5.600% 12/18/2028 DD 12/18/23			850,000.000	864,533.81
NATIONAL BANK OF CANADA VAR RT 06/09/2025 DD 06/09/22			4,045,000.000	4,027,228.86
NATIONAL INTERGOVERNMENTAL PUR 0.000% 07/25/2030 DD 01/04/24			631,417.500	633,785.31
NATURA &CO LUXEMBOURG HOL 144A 4.125% 05/03/2028 DD 05/03/21			222,000.000	202,682.25
NAVIENT CORP 11.500% 03/15/2031 DD 11/03/23			1,309,000.000	1,456,873.81
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			1,559,000.000	1,570,698.73
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			205,000.000	205,821.03
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19			1,520,000.000	1,497,556.90
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			4,534,000.000	4,473,759.93
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22			722,000.000	750,173.16
NCL CORP LTD 144A 8.375% 02/01/2028 DD 02/02/23			1,299,000.000	1,372,129.80
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			861,000.000	851,091.44
NCR ATLEOS CORP 144A 9.500% 04/01/2029 DD 09/27/23			2,756,000.000	2,947,842.41
NCR VOYIX CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,929,000.000	2,728,214.41
NCR VOYIX CORP 144A 5.125% 04/15/2029 DD 04/06/21			2,617,000.000	2,427,069.13
NCR VOYIX CORP 144A 5.250% 10/01/2030 DD 08/20/20			864,000.000	781,676.35
NEOGEN FOOD SAFETY CORP 144A 8.625% 07/20/2030 DD 07/20/22			584,000.000	629,139.11
NEPTUNE BIDCO 10/22 COV-LITE T 0.000% 10/11/2028 DD 10/05/22			593,501.260	542,632.27
NEPTUNE BIDCO US INC 144A 9.290% 04/15/2029 DD 11/16/22			3,786,000.000	3,580,565.58
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			2,040,000.000	2,057,985.05

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			285,000.000	339,874.96
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			105,026.762	105,034.96
NEW SOUTH WALES TREASURY REGS 1.250% 03/20/2025			950,000.000	602,881.84
NEW SOUTH WALES TREASURY REGS 1.500% 02/20/2032			1,780,000.000	938,001.20
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			160,000.000	163,086.72
NEW YORK ST DORM AUTH ST PERSO 4.000% 03/15/2047 DD 03/21/24			150,000.000	146,080.58
NEW YORK ST DORM AUTH ST PERSO 5.427% 03/15/2039 DD 10/20/09			1,475,000.000	1,472,332.46
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	15,368.94
NEW YORK STATE ELECTRIC & 144A 5.650% 08/15/2028 DD 08/08/23			1,180,000.000	1,207,460.84
NEW ZEALAND GOVERNMENT BO REGS 2.750% 04/15/2025			765,000.000	446,465.44
NEW ZEALAND GOVERNMENT BO REGS 3.500% 04/14/2033			3,540,000.000	1,954,259.05
NEW ZEALAND GOVERNMENT BOND 4.250% 05/15/2034			840,000.000	488,302.15
NEW ZEALAND LOCAL GOVERNMENT REGS 2.250% 04/15/2024			1,660,000.000	991,838.58
NEW ZEALAND LOCAL GOVERNMENT REGS 2.250% 05/15/2031			130,000.000	64,882.28
NEW ZEALAND LOCAL GOVERNMENT REGS 3.000% 05/15/2035			1,705,000.000	825,190.92
NEW ZEALAND LOCAL GOVERNMENT F 3.500% 04/14/2033			619,000.000	326,660.52
NEW ZEALAND LOCAL GOVERNMENT F 4.700% 08/01/2028			945,000.000	624,243.01
NEWELL BRANDS INC 6.375% 09/15/2027 DD 09/14/22			513,000.000	504,041.82
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			325,000.000	319,429.92
NEWMONT CORP / NEWCREST F 144A 5.350% 03/15/2034 DD 03/07/24			3,169,000.000	3,188,307.13
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,735,000.000	1,586,184.02
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,303,441.340	1,303,076.38
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22			2,559,000.000	2,526,986.98
NEXTERA ENERGY CAPITAL HOLDING 5.749% 09/01/2025 DD 08/10/23			4,646,000.000	4,664,663.16
NEXTERA ENERGY CAPITAL HOLDING 6.051% 03/01/2025 DD 03/01/23			6,600,000.000	6,625,662.98
NEXTERA ENERGY OPERATING 144A 3.875% 10/15/2026 DD 09/23/19			386,000.000	359,999.65
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			805,000.000	797,910.12
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			2,539,000.000	2,377,316.74
NEXTERA ENERGY OPERATING 144A 7.250% 01/15/2029 DD 12/15/23			2,553,000.000	2,611,034.90
NFP 2/20 COV-LITE TL			2,909,309.680	2,910,037.01
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,304,000.000	1,307,170.03
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,088,000.000	4,138,858.81
NFP CORP 144A 7.500% 10/01/2030 DD 08/22/22			1,554,000.000	1,636,966.51
NFP CORP 144A 8.500% 10/01/2031 DD 09/18/23			485,000.000	533,758.02
NIELSENIQ 1/23 (USD) 5TH AMD I 0.000% 03/06/2028 DD 02/07/23			1,145,959.690	1,137,720.24
NIELSENIQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			322,071.250	309,523.36
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 04/15/2027 DD 01/24/24			2,470,000.000	2,458,768.17
NISSAN AUTO LEASE TRUST 2 B A4 5.610% 11/15/2027 DD 06/28/23			590,000.000	591,614.65
NISSAN AUTO LEASE TRUST A A2A 5.100% 03/17/2025 DD 01/25/23			111,229.700	111,169.57

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As Of Date : 3/31/2024

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NISSAN AUTO RECEIVABLES 2 B A3 5.930% 03/15/2028 DD 10/25/23			1,120,000.000	1,136,976.96
NLT 2023-1 TRUST 1 A1 144A VAR RT 10/25/2062 DD 11/01/23			421,557.546	372,182.36
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	270,834.75
NORDIC INVESTMENT BANK 3.000% 08/23/2027			2,960,000.000	264,341.65
NORDIC INVESTMENT BANK 4.000% 11/04/2026			5,000,000.000	458,049.89
NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23			822,000.000	878,246.96
NORFOLK VA 1.804% 10/01/2031 DD 06/29/21			455,000.000	374,938.38
NORTH AMERICAN BANCARD 11/21 C 0.000% 11/23/2028 DD 11/09/21			1,114,350.000	1,112,611.62
NORTHERN STAR RESOURCES L 144A 6.125% 04/11/2033 DD 04/11/23			1,675,000.000	1,682,170.20
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			703,959.040	697,799.40
NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13			605,000.000	557,610.73
NORTHWESTERN MUTUAL GLOBA 144A 5.070% 03/25/2027 DD 03/25/24			1,764,000.000	1,772,231.99
NORWAY GOVERNMENT BOND 144A 1.250% 09/17/2031			12,685,000.000	995,111.75
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			11,305,000.000	915,771.07
NORWAY GOVERNMENT BOND 144A 3.000% 08/15/2033			21,884,000.000	1,923,493.19
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			1,592,000.000	1,362,395.72
NOVA CHEMICALS CORP 144A 8.500% 11/15/2028 DD 11/28/23			388,000.000	412,937.54
NOVA CHEMICALS CORP 144A 9.000% 02/15/2030 DD 02/12/24			2,901,000.000	2,992,639.69
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,086,000.000	1,011,909.60
NOVELIS CORP 144A 3.875% 08/15/2031 DD 08/11/21			456,000.000	391,751.24
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			3,496,000.000	3,227,069.50
NRG ENERGY 3/24 COV-LITE TLB 0.000% 03/27/2031 DD 03/20/24			2,579,000.000	2,572,552.50
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			1,349,000.000	1,198,278.79
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			2,505,000.000	2,159,310.50
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			270,000.000	231,405.55
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			631,000.000	604,292.73
NRG ENERGY INC 144A 7.000% 03/15/2033 DD 03/09/23			1,325,000.000	1,413,560.35
NUMERICABLE / YPSO / ALTICE 1/ 0.000% 08/15/2028 DD 01/13/23			364,465.410	288,157.28
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,262,116.98
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	738,321.61
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			1,125,000.000	1,119,877.88
NXP BV / NXP FUNDING LLC / NXP 2.700% 05/01/2025 DD 05/01/22			19,000.000	18,437.76
NXP BV / NXP FUNDING LLC / NXP 3.125% 02/15/2042 DD 02/15/22			2,760,000.000	1,988,974.15
NYMT LOAN TRUST 20 CP1 A1 144A VAR RT 02/25/2068 DD 02/01/24			1,445,444.687	1,323,255.62
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			169,000.000	160,137.19
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			260,000.000	250,241.22
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			860,000.000	890,624.60
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20			2,024,000.000	2,101,812.18
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			1,940,000.000	2,052,578.20

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OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	411,912.86
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20			593,000.000	643,072.92
OCCU AUTO RECEIVABL 1A A3 144A 5.500% 10/15/2027 DD 10/20/22			640,000.000	639,091.84
OGLETHORPE POWER CORP 144A 6.200% 12/01/2053 DD 12/05/23			309,000.000	324,883.45
OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21			790,000.000	572,326.53
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	66.91
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OHIO EDISON CO 144A 5.500% 01/15/2033 DD 09/27/22			1,805,000.000	1,801,389.70
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			2,197,000.000	1,993,702.80
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			1,510,000.000	1,382,114.28
OLYMPUS WATER US HOLDING 144A 7.125% 10/01/2027 DD 08/30/22			1,366,000.000	1,379,832.11
OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23			2,940,000.000	3,131,666.66
OMERS FINANCE TRUST 144A 4.750% 03/26/2031 DD 03/26/24			950,000.000	950,813.38
ONCOR ELECTRIC DELIVERY CO LLC 4.300% 05/15/2028 DD 11/15/23			1,080,000.000	1,056,411.84
ONCOR ELECTRIC DELIVERY CO LLC 5.650% 11/15/2033 DD 11/13/23			1,395,000.000	1,451,762.65
ONE GAS INC 5.100% 04/01/2029 DD 12/13/23			2,200,000.000	2,214,711.75
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			1,271,000.000	1,088,238.13
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			142,000.000	133,506.12
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			997,000.000	1,006,885.26
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			901,000.000	917,845.09
ONEMAIN FINANCE CORP 7.875% 03/15/2030 DD 12/13/23			1,314,000.000	1,355,204.41
ONEMAIN FINANCE CORP 9.000% 01/15/2029 DD 06/22/23			904,000.000	959,036.42
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			892,000.000	881,658.78
ONEOK INC 4.200% 10/03/2047 DD 10/03/17			50,000.000	39,592.02
ONTARIO TEACHERS' FINANCE 144A 2.000% 04/16/2031 DD 04/16/21			1,515,000.000	1,275,205.89
ONTIC 7/23 COV-LITE TLB 0.000% 10/31/2028 DD 07/10/23			311,645.000	312,645.38
OPEN TEXT 5/18 TLB			2,013,887.830	2,014,210.06
OPEN TEXT 8/23 TLB 0.000% 01/31/2030 DD 08/04/23			305,109.460	305,457.28
OPENLANE INC 144A 5.125% 06/01/2025 DD 05/31/17			1,862,000.000	1,831,845.65
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			855,312.500	857,450.79
OPTIV 4/23 TL 0.000% 08/17/2026 DD 04/05/23			571,124.430	551,951.78
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20			2,189,000.000	1,581,346.52
ORACLE CORP 5.550% 02/06/2053 DD 02/06/23			846,000.000	828,914.47
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	10,440.60
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			4,170,000.000	3,887,040.89
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21			2,326,000.000	2,060,685.04
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			1,147,230.690	1,150,580.60
ORYX MIDSTREAM 1/24 TLB 0.000% 10/05/2028 DD 01/25/24			1,586,451.640	1,591,274.45
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			1,311,000.000	1,187,578.27



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OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			1,573,000.000	1,410,952.06
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	295,441.17
OUTFRONT MEDIA CAPITAL LL 144A 7.375% 02/15/2031 DD 11/20/23			367,000.000	384,382.59
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			600,000.000	623,820.37
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			715,000.000	759,150.17
OVINTIV INC 7.100% 07/15/2053 DD 05/31/23			833,000.000	933,724.47
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	256,696.50
PACIFIC DENTAL SERVICES 3/24 C 0.000% 03/07/2031 DD 02/28/24			692,000.000	690,560.64
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			4,535,000.000	4,358,298.85
PACIFIC GAS AND ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16			747,000.000	561,118.62
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20			2,367,000.000	2,024,397.03
PACIFIC GAS AND ELECTRIC CO 6.100% 01/15/2029 DD 06/05/23			320,000.000	329,610.94
PACIFIC LIFECORP 144A 5.125% 01/30/2043 DD 01/22/13			385,000.000	360,203.86
PACIFICORP 2.700% 09/15/2030 DD 04/08/20			2,150,000.000	1,862,122.72
PACIFICORP 2.900% 06/15/2052 DD 07/09/21			835,000.000	509,825.17
PACIFICORP 5.800% 01/15/2055 DD 01/05/24			1,304,000.000	1,286,644.65
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,342,936.08
PANAMA GOVERNMENT INTERNATIONA 4.500% 01/19/2063 DD 01/19/22			832,000.000	544,012.56
PANAMA GOVERNMENT INTERNATIONA 8.000% 03/01/2038 DD 02/29/24			584,000.000	620,499.13
PANTHER ESCROW ISSUER LLC 144A 7.125% 06/01/2031 DD 04/08/24			2,562,000.000	2,607,424.26
PARAMOUNT GLOBAL 4.850% 07/01/2042 DD 06/20/12			2,490,000.000	1,826,324.04
PAREXEL INTERNATIONAL 11/21 CO 0.000% 11/15/2028 DD 07/27/21			903,043.620	904,777.46
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			855,000.000	795,026.35
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,440,000.000	1,410,929.35
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			891,000.000	892,782.00
PATAGONIA 8/22 COV-LITE TLB1 0.000% 08/01/2029 DD 07/18/22			686,312.500	633,123.28
PENN NATIONAL GAMING 5/22 TLB 0.000% 05/03/2029 DD 04/12/22			975,983.160	976,354.03
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			1,244,623.730	1,242,296.29
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21			3,465,000.000	3,407,515.65
PERMIAN RESOURCES OPERATI 144A 6.875% 04/01/2027 DD 03/15/19			305,000.000	305,113.16
PERMIAN RESOURCES OPERATI 144A 7.000% 01/15/2032 DD 09/12/23			2,905,000.000	3,013,623.76
PERRIGO 4/22 COV-LITE TLB 0.000% 04/20/2029 DD 03/28/22			898,020.760	892,785.30
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			205,000.000	182,737.28
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	454,930.48
PETRORIO LUXEMBOURG HOLDI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	591,060.60
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21			1,900,000.000	1,893,274.00
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,796,000.000	1,681,411.61
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			2,627,000.000	2,559,258.34
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23			2,251,000.000	2,203,407.75

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PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23			1,832,000.000	1,826,109.43
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	698,123.53
PG&E ENERGY RECOVERY FUNDING L 1.460% 07/15/2033 DD 11/12/21			182,651.940	161,281.17
PG&E RECOVERY FUNDING LLC 5.045% 07/15/2034 DD 11/30/22			5,347,047.668	5,367,733.04
PG&E WILDFIRE RECOVERY FUNDING 3.594% 06/01/2032 DD 05/10/22			1,724,770.164	1,654,286.14
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22			165,000.000	155,990.92
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22			1,215,000.000	1,208,957.31
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11			475,000.000	409,956.63
PHILIP MORRIS INTERNATIONAL IN 5.000% 11/17/2025 DD 11/17/22			1,875,000.000	1,870,207.97
PHILIPPINE GOVERNMENT BOND 2.625% 08/12/2025			95,680,000.000	1,625,144.58
PHILIPPINE GOVERNMENT BOND 3.625% 09/09/2025			35,640,000.000	612,330.64
PHILIPPINE GOVERNMENT BOND 6.125% 08/22/2028			54,315,000.000	964,003.99
PHILIPPINE GOVERNMENT BOND 6.750% 09/15/2032			54,450,000.000	999,777.91
PHILIPPINE GOVERNMENT BOND 8.000% 09/30/2035			19,400,000.000	393,267.01
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,480,000.000	1,462,510.43
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	663,324.72
PHILLIPS 66 CO 5.250% 06/15/2031 DD 02/28/24			1,065,000.000	1,074,435.06
PHINIA 7/23 COV-LITE TLB 0.000% 07/03/2028 DD 07/03/23			281,484.980	281,133.12
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			1,453,000.000	1,390,253.21
PILGRIM'S PRIDE CORP 4.250% 04/15/2031 DD 10/15/22			1,457,000.000	1,311,036.72
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			1,315,000.000	1,246,758.85
PIVOTAL PAYMENTS 9/18 (USD) TL			1,820,845.010	1,823,121.07
PLANET US BUYER/WOOD MACKENZIE 0.000% 01/31/2031 DD 01/19/24			1,003,000.000	1,006,009.00
PLASTIPAK PACKAGING 12/21 COV- 0.000% 12/01/2028 DD 11/09/21			518,840.000	517,542.90
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			1,371,249.940	1,371,387.07
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21			1,287,000.000	1,115,392.24
PNC FINANCIAL SERVICES GROUP I VAR RT 10/28/2025 DD 10/28/22			352,000.000	351,961.66
POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07			1,495,662.400	1,525,729.70
POPULAR INC 7.250% 03/13/2028 DD 03/13/23			835,000.000	854,946.01
POSCO 144A 4.875% 01/23/2027 DD 01/23/24			1,540,000.000	1,521,470.40
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			1,192,000.000	1,072,309.13
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			2,013,000.000	1,849,892.85
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	391,498.44
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			2,360,000.000	2,317,743.02
POST HOLDINGS INC 144A 6.250% 02/15/2032 DD 02/20/24			1,407,000.000	1,417,278.10
POWER SOLUTIONS 12/23 TL 0.000% 05/06/2030 DD 12/29/23			494,760.000	495,531.82
POWERTEAM SERVICES 2/24 TLC 0.000% 02/15/2031 DD 01/24/24			519,000.000	520,557.00
PQ CORP/ECOVYST 6/21 COV-LITE 0.000% 06/09/2028 DD 05/19/21			412,340.000	411,630.78
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			610,937.500	610,827.54



Asset Detail

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As Of Date : 3/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			505,000.000	470,811.50
PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/15/2028 DD 11/18/21			811,164.850	806,671.00
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			2,057,000.000	1,570,771.07
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			2,611,000.000	1,912,459.51
PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20			770,000.000	508,388.85
PRESIDIO 1/20 COV-LITE TLB			212,894.060	213,426.29
PRESS GANEY 2/22 INCREMENTAL T 0.000% 07/24/2026 DD 02/09/22			147,368.420	146,447.37
PRESS GANEY 4/21 TL 0.000% 07/24/2026 DD 04/27/21			108,297.170	107,417.80
PRESS GANEY 7/19 TLB 0.000% 07/24/2026 DD 07/02/19			217,023.160	215,621.19
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			483,000.000	470,499.19
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,795,533.53
PRIME SECURITY SERVICES B 144A 5.250% 04/15/2024 DD 04/04/19			55,000.000	54,900.08
PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19			798,000.000	795,583.10
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			2,432,000.000	2,236,609.13
PRINCE INTERNATIONAL/CHROMAFLO 0.000% 04/21/2029 DD 01/19/22			632,550.080	625,554.07
PRINCIPAL LIFE GLOBAL FUN 144A 5.100% 01/25/2029 DD 01/25/24			1,585,000.000	1,581,788.13
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			1,079,000.000	953,892.63
PRIVATE EXPORT FUNDING CORP 3.900% 10/15/2027 DD 05/03/23			370,000.000	358,844.45
PRIVATE EXPORT FUNDING CORP 4.600% 02/15/2034 DD 01/30/24			2,800,000.000	2,813,860.76
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			1,093,011.460	1,096,235.85
PROCTER & GAMBLE CO/THE 4.550% 01/29/2034 DD 01/29/24			3,033,000.000	3,017,598.79
PROJECT ALPHA (QLIK) 10/23 COV 0.000% 10/28/2030 DD 10/05/23			1,395,000.000	1,401,584.40
PROLOGIS TARGETED US LOGI 144A 5.250% 04/01/2029 DD 03/07/24			6,555,000.000	6,536,556.00
PROMETRIC 1/18 COV-LITE TL			767,077.490	766,279.73
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21			2,209,286.340	2,209,308.43
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	659,539.76
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	439,459.65
PROV OF QUEBEC 4.250% 01-DEC-2043 MTN			1,125,000.000	817,300.76
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,759,000.000	1,687,031.92
PROVINCE OF BRITISH COLUMBIA C 4.200% 07/06/2033 DD 07/06/23			830,000.000	805,537.12
PROVINCE OF QUEBEC CANADA 4.500% 09/08/2033 DD 09/08/23			910,000.000	901,040.67
PRPM 2021-10 LLC 10 A1 144A STEP 10/25/2026 DD 11/12/21			676,932.914	664,077.14
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			574,836.915	569,437.87
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			346,060.809	340,160.30
PRPM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			206,843.855	201,654.46
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			559,317.608	499,156.62
PRPM 2023-RCF2 LL RCF2 A1 144A VAR RT 11/25/2053 DD 11/17/23			762,932.564	731,981.76
PRPM 2024-1 LLC 1 A1 144A VAR RT 02/25/2029 DD 02/29/24			1,338,092.242	1,338,630.69
PRPM 2024-RCF2 LL RCF2 A1 144A VAR RT 03/25/2054 DD 04/10/24			1,461,514.000	1,390,133.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRPM 2024-RPL1 LL RPL1 A1 144A VAR RT 12/25/2064 DD 02/01/24			698,118.163	668,141.95
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17			530,000.000	419,339.18
PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24			680,000.000	691,239.70
PS LOGISTICS 9/21 COV-LITE TLB 0.000% 09/30/2028 DD 09/02/21			331,598.960	332,427.95
PUBLIC SERVICE CO OF COLORADO 4.100% 06/01/2032 DD 05/17/22			1,440,000.000	1,342,328.16
PUBLIC SERVICE CO OF COLORADO 5.250% 04/01/2053 DD 04/03/23			1,405,000.000	1,334,111.61
PUBLIC SERVICE CO OF NEW HAMPS 5.350% 10/01/2033 DD 09/25/23			1,860,000.000	1,897,917.31
PUBLIC SERVICE ELECTRIC AND GA 5.450% 03/01/2054 DD 03/01/24			490,000.000	506,366.07
PUBLIC STORAGE OPERATING CO VAR RT 04/23/2024 DD 04/23/21			860,000.000	860,067.76
PUG/VIAGOGO/STUBHUB 3/24 EXTEN 0.000% 03/12/2030 DD 03/04/24			1,128,427.410	1,127,953.47
PUGET SOUND ENERGY INC 5.638% 04/15/2041 DD 03/25/11			470,000.000	473,291.29
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	106,849.62
QATARENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	569,053.92
QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	479,060.00
QUALCOMM INC 4.500% 05/20/2052 DD 05/09/22			410,000.000	367,701.67
QUALTRICS 6/23 TLB 0.000% 06/28/2030 DD 04/10/23			1,323,225.310	1,324,879.34
QUEENSLAND TREASURY CORP 144A 5.250% 07/21/2036			2,365,000.000	1,609,415.62
QUIKRETE 11/16 COV-LITE TLB 0.000% 02/01/2027 DD 10/24/16			1,093,394.660	1,093,711.74
QUIKRETE 3/24 (2031) TLB 0.000% 03/18/2029 DD 03/18/24			825,000.000	825,346.50
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			483,224.380	483,321.03
R1 RCM 6/22 TLB 0.000% 06/21/2029 DD 04/27/22			1,093,225.310	1,095,619.47
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,322,000.000	1,290,851.54
RADIAN GROUP INC 6.200% 05/15/2029 DD 03/04/24			514,000.000	522,022.57
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			618,040.660	515,643.68
RCO VII MORTGAGE LLC 1 A1 144A VAR RT 01/25/2029 DD 02/02/24			636,702.019	634,913.33
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			448,616.820	436,154.25
REALTY INCOME CORP 2.700% 02/15/2032 DD 08/15/23			1,255,000.000	1,047,021.88
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			845,000.000	808,629.26
REDWOOD FUNDING TRUST 1 A 144A VAR RT 07/25/2059 DD 11/01/23			1,674,397.775	1,643,029.61
REFRESCO/PEGASUS 1/24 (USD) TL 0.000% 07/12/2029 DD 01/19/24			622,588.490	622,071.74
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			750,000.000	751,020.75
REGIONALCARE/LIFEPOINT HEALTH 0.000% 11/16/2028 DD 09/26/23			897,750.000	899,832.78
RENAISSANCE LEARNING 2/24 COV- 0.000% 04/05/2030 DD 02/02/24			795,009.990	796,003.75
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			2,131,000.000	1,905,394.35
RESTORATION HARDWARE/RH 10/21 0.000% 10/20/2028 DD 09/29/21			333,407.260	324,395.26
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15			920,000.000	897,129.36
RHODE ISLAND ST HLTH & EDUCTNL 5.000% 05/15/2046 DD 03/28/24			150,000.000	162,865.91
RHODE ISLAND ST HLTH & EDUCTNL 5.000% 05/15/2049 DD 03/28/24			285,000.000	307,409.41
RHP HOTEL PROPERTIES LP / 144A 6.500% 04/01/2032 DD 03/28/24			1,181,000.000	1,185,370.87



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RHP HOTEL PROPERTIES LP / 144A 7.250% 07/15/2028 DD 06/22/23			391,000.000	402,657.27
RITCHIE BROS HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23			732,000.000	746,670.74
RITCHIE BROS HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23			1,903,000.000	1,994,551.43
RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20			1,020,000.000	934,919.87
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	718,922.25
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	731,721.28
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			2,700,000.000	2,379,004.02
ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24			1,450,000.000	1,470,733.88
ROCHE HOLDINGS INC 144A 5.338% 11/13/2028 DD 11/13/23			660,000.000	675,275.61
ROCHE HOLDINGS INC 144A 5.489% 11/13/2030 DD 11/13/23			2,080,000.000	2,157,307.59
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	1,068,505.14
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			2,073,000.000	1,806,063.73
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,737,000.000	3,165,452.38
ROCKET SOFTWARE 10/23 (USD) CO 0.000% 11/28/2028 DD 09/19/23			473,620.000	469,475.83
ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18			720,000.000	590,335.20
ROPER TECHNOLOGIES INC 2.950% 09/15/2029 DD 08/26/19			1,515,000.000	1,363,822.64
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			964,000.000	943,165.15
ROPER TECHNOLOGIES/INDICOR 12/ 0.000% 11/22/2029 DD 12/01/23			559,364.120	562,395.87
ROSEN GROUP 2/24 TLB 0.000% 02/24/2031 DD 02/12/24			736,000.000	736,920.00
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	406,512.61
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			934,000.000	901,443.93
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22			394,000.000	388,385.18
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			1,409,000.000	1,392,537.38
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			2,501,000.000	2,479,540.92
ROYAL CARIBBEAN CRUISES L 144A 6.250% 03/15/2032 DD 03/07/24			880,000.000	887,504.53
ROYAL CARIBBEAN CRUISES L 144A 7.250% 01/15/2030 DD 02/13/23			1,631,000.000	1,695,975.78
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			1,155,000.000	1,075,100.02
RTX CORP 2.375% 03/15/2032 DD 11/16/21			3,145,000.000	2,592,650.01
RTX CORP 3.750% 11/01/2046 DD 11/01/16			500,000.000	387,272.11
RTX CORP 5.750% 11/08/2026 DD 11/08/23			2,680,000.000	2,722,136.14
RTX CORP 6.400% 03/15/2054 DD 11/08/23			1,473,000.000	1,670,935.72
RYMAN HOSPITALITY PROPERTIES 5 0.000% 05/18/2030 DD 05/03/23			415,950.000	415,846.01
SABERT 12/23 COV-LITE TLB 0.000% 12/10/2026 DD 12/12/23			558,540.490	559,702.26
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			239,000.000	238,928.61
SABLE INTERNATIONAL FINAN 144A 5.750% 09/07/2027 DD 04/05/19			735,000.000	708,415.05
SABRE 2/22 INCREMENTAL TLB 0.000% 06/30/2028 DD 02/22/22			464,000.000	396,334.88
SABRE 6/21 TLB1 0.000% 12/17/2027 DD 06/25/21			185,506.420	156,222.38
SABRE 6/21 TLB2 0.000% 12/17/2027 DD 06/25/21			289,015.640	243,391.63
SABRE 8/22 TLB 0.000% 06/30/2028 DD 08/02/22			1,267,409.800	1,098,945.69



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SABRE GLBL INC 144A 8.625% 06/01/2027 DD 09/07/23			402,000.000	352,737.03
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			1,043,114.800	1,033,612.02
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			2,160,000.000	1,457,743.34
SALLY BEAUTY 9/23 COV-LITE TLB 0.000% 02/28/2030 DD 09/05/23			495,000.000	494,381.25
SAMSONITE INTERNATIONAL/TUMI 6 0.000% 06/21/2030 DD 06/05/23			425,944.060	426,744.83
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10			405,000.000	419,954.83
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			415,000.000	447,098.71
SANTANDER DRIVE AUTO RECE 1 A3 4.880% 04/15/2027 DD 01/25/23			1,027,000.000	1,023,855.94
SANTANDER DRIVE AUTO RECE 4 A3 5.730% 04/17/2028 DD 08/23/23			1,255,000.000	1,259,999.42
SANTANDER DRIVE AUTO RECE 6 A3 4.490% 11/16/2026 DD 09/21/22			748,017.221	745,473.89
SANTANDER HOLDINGS USA INC VAR RT 11/09/2031 DD 11/09/23			670,000.000	728,754.46
SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23			465,000.000	415,272.90
SAUDI GOVERNMENT INTERNAT 144A 5.750% 01/16/2054 DD 01/16/24			1,305,000.000	1,288,948.50
SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21			1,065,000.000	937,494.79
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,135,000.000	2,984,234.09
SBA COMMUNICATIONS/SBA FINANCE 0.000% 01/22/2031 DD 01/09/24			812,000.000	813,266.72
SBA TOWER TRUST 144A 6.599% 01/15/2028 DD 11/23/22			1,025,000.000	1,050,547.10
SCAGO SC PUBLIC FACS CORP FOR 4.000% 06/01/2043 DD 02/28/24			15,000.000	14,868.23
SCE RECOVERY FUNDING LLC 4.697% 06/15/2042 DD 04/27/23			1,031,222.382	999,912.79
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			3,092,000.000	2,989,168.42
SCIENTIFIC GAMES/LIGHT & WONDE 0.000% 04/14/2029 DD 01/05/24			1,247,920.000	1,249,130.49
SCOTT TRUST 2023-S SFS AS 144A 6.204% 03/15/2040 DD 03/01/23			340,000.000	334,592.13
SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01/2031 DD 10/01/21			405,000.000	349,154.88
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21			1,370,000.000	1,181,835.70
SEAGATE HDD CAYMAN 144A 8.250% 12/15/2029 DD 05/30/23			723,000.000	777,050.76
SEAGATE HDD CAYMAN 144A 8.500% 07/15/2031 DD 05/30/23			804,000.000	868,966.42
SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22			1,165,000.000	1,118,103.62
SEALED AIR CORP/SEALED AI 144A 6.125% 02/01/2028 DD 01/31/23			225,000.000	225,601.65
SEDGWICK CMS 2/23 TLB 0.000% 02/17/2028 DD 02/14/23			1,357,290.000	1,359,366.66
SELECT MEDICAL 7/23 TLB1 0.000% 03/06/2027 DD 07/20/23			745,675.320	746,145.09
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			5,494,000.000	5,504,180.39
SENSATA TECHNOLOGIES BV 144A 5.875% 09/01/2030 DD 08/29/22			1,176,000.000	1,150,168.77
SERVICE PROPERTIES TRUST 144A 8.625% 11/15/2031 DD 11/16/23			787,000.000	839,381.15
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			605,482.500	606,112.21
SGG/IQ-EQ 1/24 (USD) TL 0.000% 07/18/2028 DD 01/22/24			382,042.500	382,520.06
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,278,000.000	1,235,674.69
SI GROUP/ADDIVANT 7/18 TL			581,199.140	437,718.51
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			628,382.850	627,616.22
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/08/2029 DD 06/06/22			917,300.000	916,841.35

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SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			5,093,000.000	4,495,315.57
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			445,000.000	325,152.09
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			2,106,000.000	1,593,965.49
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21			2,505,000.000	2,347,106.34
SIRIUS XM RADIO INC 144A 3.875% 09/01/2031 DD 08/16/21			202,000.000	168,543.02
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			1,759,000.000	1,609,306.28
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			1,305,000.000	1,140,697.50
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			158,000.000	152,027.32
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			1,995,000.000	1,899,950.98
SITEL WORLDWIDE 7/21 (USD) COV 0.000% 07/28/2028 DD 07/12/21			441,867.010	377,703.50
SIX FLAGS ENTERTAINMENT C 144A 7.250% 05/15/2031 DD 05/03/23			1,794,000.000	1,820,000.44
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			480,000.000	480,755.52
SIXTH STREET CLO X 16A DR 144A VAR RT 01/20/2037 DD 12/21/23			1,000,000.000	1,015,506.40
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			669,000.000	669,618.83
SMURFIT KAPPA TREASURY UL 144A 5.200% 01/15/2030 DD 04/03/24			1,205,000.000	1,203,001.45
SOCIETE GENERALE SA 144A VAR RT 01/21/2043 DD 01/19/22			306,000.000	218,103.55
SOFTWARE AG/MOSEL 7/23 (USD) T 0.000% 08/01/2030 DD 07/17/23			1,280,000.000	1,281,600.00
SOLARWINDS 1/24 TL 0.000% 02/05/2027 DD 01/05/24			1,717,079.990	1,721,372.69
SOLENIS 1/24 INCREMENTAL TLB 0.000% 11/09/2028 DD 01/11/24			842,289.000	843,872.50
SOLENIS 9/21 (USD) TLB 0.000% 11/09/2028 DD 09/06/21			199,489.800	199,439.93
SOLERA 6/21 (USD) COV-LITE TL 0.000% 06/02/2028 DD 05/18/21			832,864.450	824,402.55
SOLINA/POWDER/SARATOGA FOOD 2/ 0.000% 02/20/2029 DD 02/20/24			547,000.000	545,977.11
SOLVENTUM CORP 144A 5.400% 03/01/2029 DD 02/27/24			1,075,000.000	1,077,222.99
SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24			3,570,000.000	3,545,216.56
SOUTH CAROLINA ST PUBLIC SVC A 5.740% 01/01/2030 DD 11/05/09			275,000.000	280,960.70
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17			1,496,000.000	1,184,853.61
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	39,845.67
SOUTHERN CALIFORNIA EDISON CO 4.875% 02/01/2027 DD 01/11/24			1,820,000.000	1,814,550.61
SOUTHERN CALIFORNIA EDISON CO 4.900% 06/01/2026 DD 05/22/23			3,518,000.000	3,502,827.85
SOUTHERN CALIFORNIA EDISON CO 5.350% 03/01/2026 DD 03/01/24			4,300,000.000	4,307,612.85
SOUTHERN CALIFORNIA GAS CO 5.600% 04/01/2054 DD 03/18/24			1,320,000.000	1,319,812.41
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			420,000.000	485,740.08
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			1,125,000.000	748,319.68
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21			2,334,000.000	2,148,331.93
SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21			742,000.000	720,638.67
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			799,000.000	795,459.31
SOVOS COMPLIANCE 8/21 COV-LITE 0.000% 08/11/2028 DD 07/08/21			456,044.090	451,433.49
SPDR BLOOMBERG SHORT TERM HI			521,000.000	13,139,620.00
SPECTRUM BRANDS INC 144A 3.875% 03/15/2031 DD 03/03/21			336,000.000	323,697.53

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19			873,000.000	855,920.71
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20			1,045,000.000	1,022,486.00
SPIRE INC 5.300% 03/01/2026 DD 02/12/24			2,190,000.000	2,188,161.83
SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22			1,225,000.000	1,336,220.20
SPIRIT AEROSYSTEMS INC 144A 9.750% 11/15/2030 DD 11/21/23			860,000.000	962,057.06
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			1,816,000.000	1,932,843.26
SPRINT LLC 7.625% 02/15/2025 DD 02/24/15			310,000.000	313,899.80
SRS DISTRIBUTION 1/22 INCREMEN 0.000% 06/02/2028 DD 01/19/22			373,000.000	374,726.99
SRS DISTRIBUTION 6/21 COV-LITE 0.000% 06/02/2028 DD 06/04/21			1,265,176.070	1,272,881.00
SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			714,000.000	719,312.50
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21			2,843,000.000	2,900,840.64
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,951,000.000	1,990,652.53
SS&C TECHNOLOGIES 3/22 B6 TLB 0.000% 03/22/2029 DD 03/15/22			222,122.260	222,297.74
SS&C TECHNOLOGIES 3/22 B7 TLB 0.000% 03/22/2029 DD 03/15/22			430,428.770	430,768.81
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			197,581.570	197,573.67
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			186,550.050	186,542.59
SSH GROUP/SPRING EDUCATION 10/ 0.000% 10/04/2030 DD 09/15/23			383,040.000	384,380.65
STANDARD CHARTERED PLC 144A VAR RT 11/23/2025 DD 11/23/21			531,000.000	516,666.35
STANDARD INDUSTRIES 9/21 COV-L 0.000% 09/22/2028 DD 09/22/21			989,987.160	989,987.16
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17			821,000.000	783,526.03
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			756,000.000	733,948.69
STAR PARENT INC 144A 9.000% 10/01/2030 DD 09/28/23			3,124,000.000	3,306,147.95
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22			1,340,000.000	1,261,865.67
STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20			510,000.000	342,337.50
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			655,000.000	651,449.90
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/29/2026 DD 01/29/21			237,003.840	236,766.84
STYROLUTION/INEOS QUATTRO 3/23 0.000% 03/14/2030 DD 03/14/23			248,125.000	247,350.85
SUBCOM 1/24 TLB 0.000% 01/30/2031 DD 01/16/24			1,186,000.000	1,191,930.00
SUMMIT MATERIALS 11/23 INCREME 0.000% 11/30/2028 DD 11/27/23			616,000.000	618,618.00
SUMMIT MATERIALS LLC / SU 144A 5.250% 01/15/2029 DD 08/11/20			216,000.000	210,454.50
SUMMIT MATERIALS LLC / SU 144A 7.250% 01/15/2031 DD 12/14/23			1,496,000.000	1,555,262.54
SUNOCO LP / SUNOCO FINANCE COR 5.875% 03/15/2028 DD 09/15/18			257,000.000	254,558.19
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			1,296,000.000	1,290,784.90
SUNSOURCE 3/24 TL 0.000% 03/14/2031 DD 03/06/24			976,000.000	977,834.88
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			120,000.000	120,210.24
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			527,000.000	527,052.70
SURGERY CENTER HOLDINGS I 144A 7.250% 04/15/2032 DD 04/10/24			1,258,000.000	1,268,502.24
SURGERY CENTER/SURGERY PARTNER 0.000% 12/05/2030 DD 11/27/23			1,619,000.000	1,625,524.57
SUSE 10/23 (USD) COV-LITE TL 0.000% 10/26/2030 DD 10/17/23			672,561.360	677,188.58



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SWEDBANK AB 144A 5.407% 03/14/2029 DD 03/14/24			1,988,000.000	1,988,702.98
SYMANTEC/NORTONLIFELOCK 8/21 C 0.000% 09/12/2029 DD 08/10/21			874,101.480	873,480.87
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	995,330.11
SYNAPTICS 10/21 TLB 0.000% 12/02/2028 DD 10/06/21			1,025,699.080	1,023,134.83
SYNAPTICS INC 144A 4.000% 06/15/2029 DD 03/11/21			547,000.000	492,343.10
SYNCHRONY BANK 5.625% 08/23/2027 DD 08/23/22			430,000.000	422,136.85
SYNCHRONY CARD FUNDING LL A1 A 5.040% 03/15/2030 DD 03/18/24			3,660,000.000	3,661,300.40
T-MOBILE US TRUST 20 1A A 144A 4.910% 05/22/2028 DD 10/12/22			830,000.000	826,129.96
T-MOBILE USA INC 2.550% 02/15/2031 DD 02/15/21			1,765,000.000	1,503,989.44
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			485,000.000	433,809.18
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			440,000.000	382,582.91
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	484,796.97
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			940,000.000	848,435.45
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			2,146,000.000	2,009,940.47
T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21			995,000.000	863,884.29
T-MOBILE USA INC 4.850% 01/15/2029 DD 01/12/24			1,370,000.000	1,360,372.69
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23			386,000.000	400,431.65
TACALA 1/24 TL 0.000% 01/31/2031 DD 01/18/24			822,000.000	821,745.18
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,153,125.000	1,136,070.51
TAMKO BUILDING 9/23 TL 0.000% 09/13/2030 DD 09/13/23			474,216.660	473,623.89
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19			755,000.000	750,178.72
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19			384,000.000	383,890.45
TECTA AMERICA 4/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			530,985.000	531,648.73
TECTA AMERICA 8/23 INCREMENTAL 0.000% 04/10/2028 DD 08/14/23			398,000.000	398,497.50
TEKNI-PLEX 3/23 (USD) TL 0.000% 09/15/2028 DD 03/07/23			660,012.500	660,098.31
TEKNI-PLEX 7/22 INCREMENTAL TL 0.000% 09/15/2028 DD 07/13/22			294,508.820	295,035.99
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	371,606.92
TELENET 1/20 (USD) AR TL			1,228,000.000	1,192,179.24
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			572,233.750	343,340.25
TEMPLE TX INDEP SCH DIST 4.000% 02/01/2049 DD 04/18/24			150,000.000	145,628.44
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			929,000.000	927,503.94
TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 08/31/2028 DD 09/12/23			449,707.750	450,832.02
TENET HEALTHCARE CORP 144A 6.750% 05/15/2031 DD 05/16/23			1,330,000.000	1,354,297.78
TENET HEALTHCARE CORP 4.250% 06/01/2029 DD 06/02/21			156,000.000	145,018.77
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21			796,000.000	735,779.25
TENET HEALTHCARE CORP 4.625% 06/15/2028 DD 06/16/20			283,000.000	269,439.32
TENET HEALTHCARE CORP 5.125% 11/01/2027 DD 08/26/19			2,826,000.000	2,764,273.10
TENET HEALTHCARE CORP 6.125% 06/15/2030 DD 06/15/22			1,239,000.000	1,236,140.51
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20			1,617,000.000	1,613,123.40

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TENET HEALTHCARE CORP 6.250% 02/01/2027 DD 02/05/19			4,317,000.000	4,315,739.39
TENNECO 11/22 COV-LITE TLB 0.000% 11/17/2028 DD 11/01/22			503,000.000	472,482.99
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			30,000.000	34,243.93
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,734,691.52
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22			1,110,000.000	994,537.92
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	193,130.34
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,835,000.000	1,681,695.47
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			909,000.000	865,748.32
TESLA ELECTRIC VEHIC 1 A4 144A 5.380% 02/20/2029 DD 12/20/23			605,000.000	609,397.32
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16			1,665,000.000	1,555,997.28
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			1,055,000.000	843,305.65
TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22			1,165,000.000	1,156,284.20
TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 09/01/23			3,966,999.993	4,001,696.96
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23			7,320,000.000	7,431,180.55
TEXAS ST 5.235% 10/01/2043 DD 08/29/23			1,035,000.000	1,046,543.77
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	463,207.09
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22			660,000.000	497,293.61
THOR INDUSTRIES 11/23 (USD) TL 0.000% 11/08/2030 DD 10/26/23			428,000.000	428,535.00
THYSSENKRUPP ELEVATOR 3/24 0.000% 04/30/2030 DD 03/14/24			1,147,125.000	1,150,474.60
TIBCO SOFTWARE/CITRIX 9/22 COV 0.000% 03/30/2029 DD 02/01/22			2,255,402.730	2,243,471.65
TITAN/MHI 11/23 TL 0.000% 06/14/2030 DD 11/28/23			436,321.000	437,411.80
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			1,386,000.000	1,358,943.48
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			3,709,000.000	3,584,198.82
TOPGOLF CALLAWAY 3/23 COV-LITE 0.000% 03/15/2030 DD 03/06/23			794,992.440	795,159.39
TORONTO-DOMINION BANK/THE VAR RT 10/31/2082 DD 10/17/22			1,095,000.000	1,148,488.56
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			443,460.000	442,351.35
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23			1,967,000.000	1,949,923.68
TOYOTA AUTO RECEIVABLES 2 B A3 4.710% 02/15/2028 DD 05/23/23			1,590,000.000	1,578,440.70
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			301,390.489	300,807.39
TOYOTA AUTO RECEIVABLES 2 C A3 5.160% 04/17/2028 DD 08/15/23			516,000.000	516,547.84
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			832,801.944	821,893.57
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	556,143.44
TOYOTA LEASE OWNER T A A4 144A 5.260% 06/20/2028 DD 02/27/24			2,328,000.000	2,330,769.85
TOYOTA LEASE OWNER T B A3 144A 5.660% 11/20/2026 DD 09/19/23			2,390,000.000	2,407,106.91
TOYOTA MOTOR CREDIT CORP 2.150% 02/13/2030 DD 02/13/20			325,000.000	281,446.53
TOYOTA MOTOR CREDIT CORP 4.800% 01/05/2034 DD 01/05/24			300,000.000	295,382.38
TOYOTA MOTOR CREDIT CORP 5.000% 03/19/2027 DD 03/21/24			9,013,000.000	9,047,219.30
TOYOTA MOTOR CREDIT CORP 5.100% 03/21/2031 DD 03/21/24			3,119,000.000	3,144,190.63
TOYOTA MOTOR CREDIT CORP 5.250% 09/11/2028 DD 09/11/23			1,105,000.000	1,124,588.98

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ALL KR2 AND KR3 - KR2GALLKRS00

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TOYOTA MOTOR CREDIT CORP 5.400% 11/20/2026 DD 11/20/23			535,000.000	541,385.75
TOYOTA MOTOR CREDIT CORP 5.550% 11/20/2030 DD 11/20/23			1,815,000.000	1,879,125.70
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			600,000.000	587,691.94
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,500,000.000	2,593,827.67
TRANSDIGM 3/24 TLI 0.000% 08/24/2028 DD 03/12/24			334,982.790	336,031.28
TRANSDIGM 3/24 TLK 0.000% 02/22/2030 DD 03/12/24			709,200.000	710,384.36
TRANSDIGM INC 144A 6.375% 03/01/2029 DD 02/27/24			3,521,000.000	3,536,418.39
TRANSDIGM INC 144A 6.625% 03/01/2032 DD 02/27/24			3,985,000.000	4,027,448.22
TRANSDIGM INC 144A 6.750% 08/15/2028 DD 02/24/23			1,679,000.000	1,703,172.56
TRANSDIGM INC 144A 6.875% 12/15/2030 DD 08/18/23			1,958,000.000	1,995,979.32
TRANSDIGM INC 144A 7.125% 12/01/2031 DD 11/28/23			1,986,000.000	2,046,402.20
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			389,000.000	361,801.43
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			1,578,000.000	1,545,173.29
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			1,140,742.500	1,139,932.57
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			2,185,000.000	2,070,287.50
TRANSOCEAN AQUILA LTD 144A 8.000% 09/30/2028 DD 10/11/23			1,552,000.000	1,593,169.91
TRANSOCEAN TITAN FINANCI 144A 8.375% 02/01/2028 DD 01/17/23			1,177,000.000	1,223,976.42
TRANSUNION 1/24 TL 0.000% 12/01/2028 DD 01/23/24			905,969.360	905,063.39
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			611,803.310	611,179.27
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,972,000.000	1,812,884.05
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			744,000.000	749,234.78
TRAVERSE MIDSTREAM 9/17 TLB			678,914.060	679,552.24
TREASURY CORP OF VICTORIA 4.250% 12/20/2032			1,520,000.000	971,208.57
TREASURY CORP OF VICTORIA 5.250% 09/15/2038			1,615,000.000	1,070,260.80
TRICO GROUP/FIRST BRANDS 12/22 0.000% 03/30/2027 DD 12/06/22			1,020,817.020	1,020,388.28
TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21			248,000.000	71,920.00
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			880,000.000	877,582.43
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,281,934.340	1,267,358.75
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,670,000.000	1,521,061.06
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,741,000.000	1,715,950.14
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			385,000.000	380,161.52
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			938,773.850	936,323.65
TRUIST FINANCIAL CORP VAR RT 01/24/2030 DD 01/24/24			5,757,000.000	5,752,937.97
TRUIST FINANCIAL CORP VAR RT 07/28/2026 DD 07/28/22			1,070,000.000	1,052,737.81
TRUIST INSURANCE 3/24 2ND LIEN 0.000% 03/08/2032 DD 03/01/24			724,000.000	727,620.00
TRUIST INSURANCE 3/24 TLB 0.000% 03/01/2029 DD 03/01/24			2,259,000.000	2,255,227.47
TWDC ENTERPRISES 18 CORP 3.700% 12/01/2042 DD 11/30/12			490,000.000	404,725.95
TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			1,289,235.160	1,209,057.62
U S TREASURY BD CPN STRIP 0.000% 02/15/2040 DD 02/16/10			3,775,000.000	1,841,127.18

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BD CPN STRIP 0.000% 05/15/2030 DD 02/15/00			9,685,000.000	7,464,768.27
U S TREASURY BD CPN STRIP 0.000% 05/15/2040 DD 05/17/10			460,000.000	221,133.29
U S TREASURY BD CPN STRIP 0.000% 05/15/2041 DD 05/16/11			5,670,000.000	2,579,894.23
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			10,460,000.000	5,920,932.06
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21			2,520,000.000	1,703,559.36
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21			715,000.000	499,299.02
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			3,826,000.000	2,401,263.36
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22			9,700,000.000	6,393,285.13
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16			600,000.000	411,375.01
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22			290,000.000	216,050.00
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			215,000.000	168,984.96
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			4,735,000.000	3,549,770.32
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			1,370,000.000	1,025,466.40
U S TREASURY BOND 2.875% 05/15/2052 DD 05/15/22			6,595,000.000	4,999,834.38
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			390,000.000	304,062.89
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			465,000.000	358,940.04
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18			4,715,000.000	3,694,276.15
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			2,670,000.000	2,085,416.03
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			2,200,000.000	1,731,125.00
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			1,290,000.000	1,008,618.75
U S TREASURY BOND 3.000% 08/15/2052 DD 08/15/22			660,000.000	513,639.85
U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12			5,110,000.000	4,282,818.76
U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11			580,000.000	488,038.28
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			670,000.000	572,614.45
U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22			4,780,000.000	4,135,073.42
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			4,670,000.000	3,909,483.21
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			17,480,000.000	15,533,984.46
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23			9,187,000.000	8,082,406.75
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23			5,138,000.000	4,522,644.24
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			7,185,000.000	6,400,824.65
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			215,000.000	198,211.52
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23			19,530,000.000	18,081,270.65
U S TREASURY BOND 3.875% 05/15/2043 DD 05/15/23			12,431,000.000	11,490,420.07
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			1,625,000.000	1,536,132.81
U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22			9,250,000.000	8,726,435.57
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23			4,642,000.000	4,469,375.62
U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24			2,085,000.000	2,054,376.56
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			1,195,000.000	1,194,159.78
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			430,000.000	424,792.97

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			225,000.000	226,529.30
U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23			8,580,000.000	8,490,178.12
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			130,000.000	131,335.55
U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24			35,884,000.000	36,130,702.51
U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08			2,280,000.000	2,354,723.45
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09			780,000.000	800,322.66
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10			2,170,000.000	2,251,629.31
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23			6,775,000.000	7,038,589.84
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23			31,619,000.000	33,812,568.13
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			4,685,000.000	4,423,481.85
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			6,025,000.000	5,649,849.64
U S TREASURY NOTE 0.250% 10/31/2025 DD 10/31/20			125,000.000	116,459.96
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			1,230,000.000	1,144,524.61
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			22,500,000.000	19,774,511.78
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			3,825,000.000	3,341,794.94
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			4,625,000.000	3,738,120.13
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			600,000.000	554,460.93
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			1,230,000.000	1,133,473.83
U S TREASURY NOTE 0.750% 08/31/2026 DD 08/31/21			20,635,000.000	18,868,934.13
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21			2,245,000.000	1,964,199.62
U S TREASURY NOTE 1.125% 10/31/2026 DD 10/31/21			3,635,000.000	3,339,656.25
U S TREASURY NOTE 1.250% 03/31/2028 DD 03/31/21			5,495,000.000	4,884,754.47
U S TREASURY NOTE 1.250% 05/31/2028 DD 05/31/21			2,165,000.000	1,916,447.85
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21			585,000.000	516,765.24
U S TREASURY NOTE 1.250% 09/30/2028 DD 09/30/21			10,195,000.000	8,950,094.87
U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21			4,985,000.000	4,204,535.94
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22			1,610,000.000	1,360,953.12
U S TREASURY NOTE 1.875% 02/28/2029 DD 02/28/22			2,135,000.000	1,913,827.35
U S TREASURY NOTE 2.375% 03/31/2029 DD 03/31/22			10,295,000.000	9,440,836.72
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22			1,225,000.000	1,161,309.57
U S TREASURY NOTE 2.750% 07/31/2027 DD 07/31/22			375,000.000	356,279.30
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22			25,590,000.000	22,972,022.99
U S TREASURY NOTE 2.875% 04/30/2029 DD 04/30/22			3,245,000.000	3,045,609.97
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22			5,460,000.000	4,961,561.73
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22			24,790,000.000	23,824,545.76
U S TREASURY NOTE 3.250% 06/30/2029 DD 06/30/22			7,070,000.000	6,746,602.72
U S TREASURY NOTE 3.375% 05/15/2033 DD 05/15/23			970,000.000	909,526.56
U S TREASURY NOTE 3.500% 01/31/2028 DD 01/31/23			7,700,000.000	7,478,324.24
U S TREASURY NOTE 3.500% 01/31/2030 DD 01/31/23			3,080,000.000	2,965,703.11

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23			4,060,000.000	3,848,435.92
U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23			13,485,000.000	13,149,982.03
U S TREASURY NOTE 3.750% 04/15/2026 DD 04/15/23			3,730,000.000	3,666,473.44
U S TREASURY NOTE 3.750% 06/30/2030 DD 06/30/23			4,290,000.000	4,179,230.87
U S TREASURY NOTE 3.750% 12/31/2028 DD 12/31/23			4,170,000.000	4,083,342.19
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23			3,665,000.000	3,571,084.38
U S TREASURY NOTE 3.875% 11/30/2027 DD 11/30/22			8,730,000.000	8,592,911.76
U S TREASURY NOTE 4.000% 01/15/2027 DD 01/15/24			10,480,000.000	10,358,006.30
U S TREASURY NOTE 4.000% 01/31/2029 DD 01/31/24			12,938,000.000	12,811,652.40
U S TREASURY NOTE 4.000% 01/31/2031 DD 01/31/24			3,549,000.000	3,505,192.03
U S TREASURY NOTE 4.000% 02/15/2026 DD 02/15/23			2,655,000.000	2,622,538.48
U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24			22,369,000.000	22,019,484.39
U S TREASURY NOTE 4.000% 02/28/2030 DD 02/28/23			3,915,000.000	3,870,497.45
U S TREASURY NOTE 4.000% 06/30/2028 DD 06/30/23			11,599,000.000	11,476,213.68
U S TREASURY NOTE 4.000% 12/15/2025 DD 12/15/22			2,725,000.000	2,692,001.94
U S TREASURY NOTE 4.125% 03/31/2029 DD 03/31/24			12,812,000.000	12,764,955.88
U S TREASURY NOTE 4.125% 06/15/2026 DD 06/15/23			365,000.000	361,506.84
U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23			15,805,000.000	15,714,862.18
U S TREASURY NOTE 4.250% 01/31/2026 DD 01/31/24			15,935,000.000	15,812,375.24
U S TREASURY NOTE 4.250% 02/28/2029 DD 02/29/24			34,227,000.000	34,291,175.63
U S TREASURY NOTE 4.250% 02/28/2031 DD 02/29/24			23,894,000.000	23,953,735.00
U S TREASURY NOTE 4.250% 03/15/2027 DD 03/15/24			16,175,000.000	16,106,761.72
U S TREASURY NOTE 4.375% 08/15/2026 DD 08/15/23			2,370,000.000	2,361,575.38
U S TREASURY NOTE 4.375% 08/31/2028 DD 08/31/23			8,668,000.000	8,708,292.68
U S TREASURY NOTE 4.375% 11/30/2028 DD 11/30/23			4,439,000.000	4,464,836.36
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23			10,055,000.000	10,145,730.69
U S TREASURY NOTE 4.375% 12/15/2026 DD 12/15/23			2,095,000.000	2,090,580.85
U S TREASURY NOTE 4.500% 03/31/2026 DD 03/31/24			28,105,000.000	28,041,324.75
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23			4,120,000.000	4,215,275.01
U S TREASURY NOTE 4.625% 02/28/2026 DD 02/29/24			24,244,000.000	24,229,794.47
U S TREASURY NOTE 4.625% 03/15/2026 DD 03/15/23			4,430,000.000	4,427,231.26
U S TREASURY NOTE 4.625% 06/30/2025 DD 06/30/23			8,660,000.000	8,629,554.73
U S TREASURY NOTE 4.625% 09/30/2028 DD 09/30/23			18,574,000.000	18,851,884.50
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23			7,870,000.000	8,071,976.14
U S TREASURY NOTE 5.000% 08/31/2025 DD 08/31/23			1,025,000.000	1,027,202.15
U S TREASURY NOTE 5.000% 09/30/2025 DD 09/30/23			12,130,000.000	12,161,746.51
U S TREASURY NOTE 5.000% 10/31/2025 DD 10/31/23			420,000.000	421,246.88
U.S.I. 12/23 COV-LITE TLB 0.000% 11/22/2029 DD 12/12/23			984,087.290	983,949.52
U.S.I. 9/23 INCREMENTAL (ACQUI 0.000% 09/14/2030 DD 09/12/23			776,100.000	776,340.59

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UBER 2/23 TLB 0.000% 02/28/2030 DD 02/22/23			764,724.860	767,676.70
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			4,156,000.000	3,942,716.16
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	1,015,156.22
UBER TECHNOLOGIES INC 144A 7.500% 09/15/2027 DD 09/17/19			93,000.000	95,224.28
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			2,514,000.000	2,544,288.67
UBS GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			405,000.000	373,866.12
UBS GROUP AG 144A VAR RT 02/11/2032 DD 02/11/21			950,000.000	761,376.08
UBS GROUP AG 144A VAR RT 05/14/2032 DD 05/14/21			580,000.000	493,145.61
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21			370,000.000	336,529.74
UGI ENERGY 2/23 TLB 0.000% 02/22/2030 DD 02/09/23			386,112.500	387,490.92
UKG INC 144A 6.875% 02/01/2031 DD 02/09/24			2,919,000.000	2,973,691.43
ULTIMATE SOFTWARE 1/24 COV-LIT 0.000% 02/10/2031 DD 01/22/24			2,807,498.850	2,820,834.47
ULTIMATE SOFTWARE 12/21 2ND LI 0.000% 05/03/2027 DD 11/10/21			963,758.630	970,582.04
UNITED AIR LINES 2/24 TLB 0.000% 02/22/2031 DD 02/12/24			1,743,000.000	1,742,721.12
UNITED AIR LINES/UNITED MILEAG 0.000% 06/21/2027 DD 06/23/20			1,475,020.160	1,517,087.74
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			3,477,000.000	3,363,097.65
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,453,000.000	1,352,502.88
UNITED ELECTRIC SECURITIZ 144A 5.109% 06/01/2033 DD 12/14/22			219,912.040	217,645.15
UNITED KINGDOM GILT REGS 0.250% 01/31/2025			360,000.000	438,534.71
UNITED KINGDOM GILT REGS 0.500% 01/31/2029			595,000.000	642,292.84
UNITED KINGDOM GILT REGS 3.250% 01/31/2033			890,000.000	1,072,304.09
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,120,000.000	1,003,548.67
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	1,082,868.82
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			990,000.000	963,528.40
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			401,000.000	399,667.07
UNITED WHOLESALE MORTGAGE 144A 5.500% 04/15/2029 DD 04/07/21			789,000.000	746,442.91
UNITED WHOLESALE MORTGAGE 144A 5.750% 06/15/2027 DD 11/22/21			343,000.000	333,575.26
UNITEDHEALTH GROUP INC 4.900% 04/15/2031 DD 03/21/24			2,757,000.000	2,757,860.18
UNIV OF NEBRASKA NE FACS CORP 3.037% 10/01/2049 DD 10/24/19			2,360,000.000	1,772,842.62
UNIV OF TEXAS TX UNIV REVENUES 2.439% 08/15/2049 DD 05/29/20			1,335,000.000	855,077.12
UNIV OF VIRGINIA VA UNIV REVEN 2.256% 09/01/2050 DD 07/21/20			2,110,000.000	1,289,945.12
UNIVAR/WINDSOR 3/24 (USD) TLB 0.000% 08/01/2030 DD 03/08/24			490,770.000	491,692.65
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			503,074.590	502,254.58
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			1,721,967.860	1,723,156.02
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			1,257,000.000	1,123,152.00
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22			1,538,000.000	1,519,591.17
UNIVISION COMMUNICATIONS 144A 8.000% 08/15/2028 DD 08/07/23			1,458,000.000	1,485,375.41
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US BANCORP VAR RT 01/23/2030 DD 01/23/24			689,000.000	692,254.06
US BANCORP VAR RT 01/23/2035 DD 01/23/24			1,169,000.000	1,181,794.00
US BANCORP VAR RT 12/31/2049 DD 10/26/21			676,000.000	585,340.96
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,194,000.000	1,107,786.28
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			2,172,000.000	2,061,963.07
US FOODS INC 144A 6.875% 09/15/2028 DD 09/25/23			825,000.000	844,590.45
US FOODS INC 144A 7.250% 01/15/2032 DD 09/25/23			864,000.000	899,190.32
US OUTPATIENT/US RADIOLOGY COV-LT TL			711,679.850	712,348.83
US SILICA 3/23 COV-LITE TLB 0.000% 03/25/2030 DD 03/02/23			621,740.190	621,740.19
USA COMPRESSION PARTNERS 144A 7.125% 03/15/2029 DD 03/18/24			1,901,000.000	1,926,589.51
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			611,000.000	610,262.16
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			859,000.000	863,667.31
USAA AUTO OWNER TRUS A A3 144A 5.580% 05/15/2028 DD 09/15/23			2,015,000.000	2,030,039.56
USI INC/NY 144A 7.500% 01/15/2032 DD 12/29/23			1,098,000.000	1,100,401.31
VANTAGE SPECIALTY 3/23 COV-LIT 0.000% 10/26/2026 DD 02/22/23			389,523.420	384,046.72
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22			770,000.000	814,410.56
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			253,253.829	245,584.52
VEEAM SOFTWARE 2/20 TLB			1,051,732.550	1,051,080.48
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	1,757,708.99
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			2,397,000.000	2,036,901.56
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,292,000.000	2,927,598.32
VENTURE GLOBAL CALCASIEU 144A 6.250% 01/15/2030 DD 01/13/23			317,000.000	318,916.90
VENTURE GLOBAL LNG INC 144A 8.125% 06/01/2028 DD 05/26/23			2,499,000.000	2,552,835.95
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23			1,268,000.000	1,307,696.01
VENTURE GLOBAL LNG INC 144A 9.500% 02/01/2029 DD 10/24/23			855,000.000	921,063.76
VENTURE GLOBAL LNG INC 144A 9.875% 02/01/2032 DD 10/24/23			1,305,000.000	1,406,539.47
VERALTO CORP 144A 5.350% 09/18/2028 DD 09/18/23			4,560,000.000	4,626,419.09
VERALTO CORP 144A 5.500% 09/18/2026 DD 09/18/23			2,650,000.000	2,661,469.63
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			835,042.521	804,206.32
VERITEXT 8/23 COV-LITE TLB 0.000% 08/02/2030 DD 07/24/23			608,723.170	609,593.65
VERITIV 11/23 TL 0.000% 11/30/2030 DD 11/06/23			425,000.000	422,080.25
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			3,303,000.000	2,823,731.43
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			1,499,000.000	1,466,569.31
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			185,000.000	195,023.05
VERIZON MASTER TRUST 1 A 4.490% 01/22/2029 DD 01/26/23			1,674,000.000	1,654,537.58
VERIZON MASTER TRUST 1 A1A 5.000% 12/20/2028 DD 01/18/24			1,608,000.000	1,603,343.23
VERIZON MASTER TRUST 6 A 3.670% 01/22/2029 DD 08/11/22			6,650,000.000	6,512,744.66
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			3,123,000.000	3,131,594.49
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			3,356,852.010	3,356,852.01

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VERTIV 12/23 COV-LITE TLB 0.000% 03/02/2027 DD 12/04/23			633,061.700	633,985.97
VERUS SECURITIZAT INV1 A1 144A VAR RT 08/25/2067 DD 08/01/22			572,626.805	564,232.90
VERUS SECURITIZATION 8 A3 144A VAR RT 09/25/2067 DD 10/01/22			310,704.406	307,867.08
VESTIS 2/24 TL 0.000% 02/22/2031 DD 01/30/24			900,000.000	898,875.00
VIALTO PARTNERS 4/22 TL 0.000% 04/29/2029 DD 04/08/22			353,525.000	319,056.31
VIATRIS INC 3.850% 06/22/2040 DD 06/22/21			985,000.000	728,084.61
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			1,150,000.000	1,124,764.86
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			1,685,000.000	1,532,307.83
VICI PROPERTIES LP / VICI 144A 4.625% 06/15/2025 DD 12/15/21			1,085,000.000	1,068,360.20
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			545,000.000	515,341.21
VICI PROPERTIES LP 5.125% 05/15/2032 DD 04/29/22			460,000.000	439,730.19
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			877,000.000	792,657.77
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			1,727,000.000	1,694,917.00
VIKING CRUISES LTD 144A 9.125% 07/15/2031 DD 06/30/23			801,000.000	876,603.18
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	964,447.40
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			4,329,000.000	3,659,346.68
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			273,000.000	252,482.85
VIRGINIA ELECTRIC AND POWER CO 4.200% 05/15/2045 DD 05/13/15			370,000.000	311,122.84
VIRGINIA ELECTRIC AND POWER CO 5.000% 01/15/2034 DD 01/08/24			2,040,000.000	2,004,502.02
VIRGINIA POWER FUEL SECURITIZA 4.877% 05/01/2033 DD 02/14/24			2,300,000.000	2,290,893.50
VIRGINIA POWER FUEL SECURITIZA 5.088% 05/01/2029 DD 02/14/24			2,210,000.000	2,179,338.12
VIRTU 1/22 COV-LITE TLB 0.000% 01/13/2029 DD 01/04/22			604,731.050	603,031.75
VISTRA (TXUT/CEH) 6/18 COV-LITE TLB3			2,473,514.400	2,470,026.75
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			121,000.000	117,174.03
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,635,000.000	1,609,916.65
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,943,000.000	1,913,313.88
VISTRA OPERATIONS CO LLC 144A 7.750% 10/15/2031 DD 09/26/23			3,598,000.000	3,767,840.00
VISTRA ZERO 3/24 COV-LITE TLB 0.000% 03/20/2031 DD 03/07/24			504,000.000	504,000.00
VITERRA FINANCE BV 144A 3.200% 04/21/2031 DD 04/21/21			610,000.000	528,474.69
VITERRA FINANCE BV 144A 5.250% 04/21/2032 DD 04/21/22			1,870,000.000	1,843,917.97
VIVID SEATS 2/22 COV-LITE TL 0.000% 02/03/2029 DD 01/20/22			613,884.210	613,503.61
VIVINT/APX 7/21 COV-LITE TLB 0.000% 07/10/2028 DD 06/24/21			120,794.380	121,049.26
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	780,915.00
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			6,035,000.000	5,095,653.46
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	2,223,195.79
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	649,404.14
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			555,749.920	556,444.60
VOLKSWAGEN AUTO LOAN ENHA 1 A3 5.020% 06/20/2028 DD 06/13/23			1,135,000.000	1,133,585.91
VOLKSWAGEN AUTO LOAN ENHA 1 A4 5.010% 01/22/2030 DD 06/13/23			373,000.000	373,027.15



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VOLKSWAGEN GROUP OF AMERI 144A 5.300% 03/22/2027 DD 03/22/24			2,625,000.000	2,630,938.07
VOLKSWAGEN GROUP OF AMERI 144A 5.800% 09/12/2025 DD 09/12/23			3,282,000.000	3,297,086.30
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			335,028.957	325,193.75
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			855,035.990	835,661.65
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			346,265.998	338,812.97
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			467,380.621	458,458.56
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	864,591.70
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,109,000.000	2,668,995.98
WALKER & DUNLOP 12/22 INCREMEN 0.000% 12/17/2029 DD 12/19/22			796,950.000	794,957.63
WARNER MUSIC 1/24 TLI 0.000% 01/20/2028 DD 01/08/24			2,805,000.000	2,797,987.50
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23			1,118,000.000	961,112.62
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23			914,000.000	759,033.87
WASTE MANAGEMENT HOLDINGS INC 7.100% 08/01/2026 DD 08/02/96			820,000.000	856,302.53
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,816,000.000	2,773,342.95
WATERBRIDGE 6/19 TLB			1,137,253.290	1,137,605.83
WATERFALL EAGLE FUND LLC			467,403,953.420	467,403,953.42
WAYSTAR/NAVICURE 1/24 TL 0.000% 10/22/2029 DD 01/29/24			1,963,000.000	1,965,944.50
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			417,950.000	182,506.22
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			2,200,000.000	2,134,353.28
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20			1,180,000.000	1,016,568.38
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22			4,130,000.000	3,579,599.15
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23			3,314,000.000	3,329,966.65
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19			1,770,000.000	1,565,031.16
WELLS FARGO BANK NA 5.254% 12/11/2026 DD 12/11/23			1,405,000.000	1,410,131.80
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	818,574.74
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			770,000.000	725,771.82
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	268,345.94
WESCO DISTRIBUTION INC 144A 6.375% 03/15/2029 DD 03/07/24			2,645,000.000	2,672,386.17
WESCO DISTRIBUTION INC 144A 6.625% 03/15/2032 DD 03/07/24			1,801,000.000	1,830,821.78
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			2,659,000.000	2,661,717.49
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,985,000.000	3,047,891.53
WEST CORP/INTRADO 1/23 TLB 0.000% 01/31/2030 DD 01/17/23			376,162.240	377,102.65
WESTERN DENTAL 8/21 DELAYED TL 0.000% 08/18/2028 DD 07/28/21			35,158.940	21,124.54
WESTERN DENTAL 8/21 TLB 0.000% 08/18/2028 DD 07/28/21			344,152.380	206,777.07
WESTERN MIDSTREAM OPERATING LP 6.350% 01/15/2029 DD 09/29/23			2,454,000.000	2,543,254.43
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			1,450,000.000	1,350,242.18
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2050 DD 01/13/20			517,000.000	462,117.09
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 01/27/2031 DD 01/08/24			1,512,682.970	1,510,489.58
WESTLAKE AUTOMOBILE 1A A3 144A 5.210% 01/18/2028 DD 01/20/23			966,000.000	962,900.88



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WFCIT 2024-A1 A 4.940% 02/15/2029 DD 03/01/24			8,630,000.000	8,635,390.96
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,179,944.41
WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21			775,062.980	775,024.23
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			2,569,000.000	2,519,440.65
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21			2,580,000.000	2,198,297.54
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			607,000.000	584,214.31
WILLIAMS COS INC/THE 4.900% 03/15/2029 DD 01/05/24			3,014,000.000	2,994,329.89
WILLIAMS SCOTSMAN INC 144A 6.125% 06/15/2025 DD 06/15/20			953,000.000	948,569.29
WILSON CITY NC SPL OBLIG 4.000% 10/01/2040 DD 03/06/24			55,000.000	55,803.05
WILSON CITY NC SPL OBLIG 4.000% 10/01/2044 DD 03/06/24			45,000.000	44,659.48
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			932,011.980	865,289.24
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			1,755,000.000	1,487,836.88
WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21			2,212,000.000	1,775,390.80
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			45,457.516	45,183.43
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	854,750.93
WORLD OMNI AUTO RECEIVABL D A3 5.790% 02/15/2029 DD 11/08/23			749,000.000	760,830.98
WORLD OMNI AUTOMOBILE LEA A A4 5.040% 07/17/2028 DD 05/24/23			309,000.000	307,407.72
WORLD WIDE TECHNOLOGY 3/24 TL 0.000% 03/01/2030 DD 03/04/24			839,568.910	844,816.22
WORLDPAY/BOOST NEWCO 9/23 (USD 0.000% 09/20/2030 DD 09/12/23			1,265,000.000	1,268,428.15
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2027 DD 09/24/20			565,204.950	254,342.23
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			632,442.500	628,344.28
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,569,454.860	1,569,454.86
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			1,606,000.000	1,526,226.44
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			3,820,000.000	3,416,998.40
WR GRACE HOLDINGS LLC 144A 7.375% 03/01/2031 DD 02/17/23			760,000.000	769,815.41
WRIGHT EXPRESS 1/24 TLB1 0.000% 03/31/2028 DD 01/09/24			857,480.000	856,716.84
WYNDHAM DESTINATIONS 12/23 TLB 0.000% 12/14/2029 DD 12/11/23			645,769.030	646,737.68
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			458,621.880	457,819.29
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			834,000.000	775,203.92
WYNDHAM HOTELS 5/23 COV-LITE T 0.000% 05/24/2030 DD 05/25/23			414,865.000	416,005.88
XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21			1,609,803.400	728,693.61
XPO INC 144A 6.250% 06/01/2028 DD 05/24/23			838,000.000	845,356.81
XPO INC 144A 7.125% 06/01/2031 DD 05/24/23			292,000.000	299,572.14
XPO LOGISTICS 12/23 TLB 0.000% 02/28/2031 DD 12/05/23			597,000.000	596,253.75
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			1,704,740.060	1,702,455.71
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,222,000.000	2,107,285.03
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			1,965,000.000	1,739,456.71
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			1,472,000.000	1,358,802.47
YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22			1,465,000.000	1,419,114.89

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ZAYO 4/22 INCREMENTAL TLB 0.000% 03/09/2027 DD 04/26/22			874,643.770	779,158.91
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			586,000.000	482,238.37
ZELIS/REDCARD 1/24 COV-LITE TL 0.000% 09/28/2029 DD 01/05/24			829,000.000	828,535.76
ZF NORTH AMERICA CAPITAL 144A 7.125% 04/14/2030 DD 04/14/23			812,000.000	855,630.39
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,351,000.000	1,157,837.53
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,885,182.49
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,821,000.000	1,634,353.87
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			4,118,000.000	3,706,985.30
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			1,853,614.810	1,855,931.82
TOTAL FIXED INCOME SECURITIES			193,507,646,085.0..	5,387,385,200.36
FUTURES CONTRACTS				
E-MINI RUSS 2000 FUTURE (CME) EXP JUN 24			170.000	379,465.75
EURO-BTP FUTURE (EUX) EXP JUN 24			-28.000	-43,724.88
EURO-BUND FUTURE (EUX) EXP JUN 24			28.000	35,208.00
US 10YR NOTE FUTURE (CBT) EXP JUN 24			-30.000	-22,968.75
US 10YR ULTRA FUTURE (CBT) EXP JUN 24			508.000	312,409.00
US 2YR NOTE FUTURE (CBT) EXP JUN 24			455.000	-103,553.84
US 5YR NOTE FUTURE (CBT) EXP JUN 24			-251.000	-62,492.30
US ULTRA BOND (CBT) EXP JUN 24			-191.000	-488,011.57
TOTAL FUTURES CONTRACTS			661.000	6,331.41
NATURAL RESOURCES				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			34,868,494.910	34,868,494.91
KAYNE ANDERSON ENER FD VII LP			55,031,792.000	55,031,792.00
TAURUS MINING FINANCE FD LLC			4,653,573.570	4,653,573.57
TOTAL NATURAL RESOURCES			94,553,860.480	94,553,860.48
OTHER				
ISHARES SILVER TRUST			1,016,573.000	23,127,035.75
SPDR GOLD SHARES			275,563.000	56,688,820.36
TOTAL OTHER			1,292,136.000	79,815,856.11
PREFERRED SECURITIES				
AFFILIATED MANAGERS GROUP INC PFD 6.750%			20,575.000	526,411.38
BROOKFIELD PROPERTY PREFERRED PFD 6.250% CUMULATIVE			703.000	10,938.68
CIA ENERGETICA DE MINAS GERAIS			2,932,800.000	7,370,743.27
CULLEN/FROST CAPITAL TRUST II VAR RT 03/01/2034 DD 06/01/04			4,000,000.000	3,402,479.80
ITAU UNIBANCO HOLDING SA			517,400.000	3,591,942.94
META MATLS CONTRA PFD			1,100.000	3,184.50
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PETROLEO BRASILEIRO SA			608,400.000	4,557,940.68
SARTORIUS AG			37,950.000	15,107,439.60

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STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.000	11,091.66
TOTAL PREFERRED SECURITIES			8,144,089.000	34,582,172.51
PRIVATE EQUITY				
ADAMS STREET SPC FUND III B1			78,734.000	78,734.00
ADAMS STREET SPC II A1			199,405,880.000	199,405,880.00
ADAMS STREET SPC II B1			205,697,911.000	205,697,911.00
ADAMS STREET SPC III A1			121,720.000	121,720.00
AMERRA AGRI FUND II			23,306,159.380	23,306,159.38
AMERRA-KRS AGRI HOLDING CO LP			50,183,483.950	50,183,483.95
ARCANO FUND LP			16,074,298.200	16,074,298.20
ARCTOS SPORTS PTNS FUND II			36,185,272.000	36,185,272.00
ARCTOS SPORTS PTNS II COINV LP			25,099,616.000	25,099,616.00
ARES SPECIAL SIT IV LP			29,447,993.250	29,447,993.25
BARINGS RE EUR VAL ADD I SCSP			24,014,328.660	25,935,474.96
BAY HILLS EMERGING PARTNERS I LP			5,752,026.310	5,752,026.31
BAY HILLS EMERGING PARTNERS II LP			108,430,809.330	108,430,809.33
BAY HILLS EMERGING PARTNERS III LP			89,726,743.180	89,726,743.18
BAY HILLS EMERGING PTNRS II-B LP			71,406,394.970	71,406,394.97
BDCM OPPORTUNITY FD IV LP			100,159,940.000	100,159,940.00
BLACKSTONE CAP PARTNERS VI LP			26,537,995.530	26,537,995.53
BLACKSTONE CAPITAL V LP			26,627.950	26,627.95
BLUE TORCH CREDIT OPP FD I LP			218,914,290.000	218,914,290.00
BSP COINVEST VEHICLE K LP			55,393,984.000	55,393,984.00
BSP PRIVATE CREDIT FUND			133,628,909.000	133,628,909.00
CERBERUS KRS LEVERED LOAN OPP			278,527,976.000	278,527,976.00
CM GROWTH CAPITAL PARTNERS LP			2.000	2.00
COLUMBIA CAP EQUITY PTRS IV			3,617,020.400	3,617,020.40
CRESTVIEW CAPITAL PARTNERS II LP			23,430,686.280	23,430,686.28
CRESTVIEW PARTNERS III LP			46,158,234.000	46,158,234.00
CS ADJ INVEST PTNS PARALLEL LP			161,690,084.610	161,690,084.61
CVC CAPITAL PARTNERS VI LP			30,114,237.870	32,523,376.90
DAG VENTURE II			1,249,480.800	1,249,480.80
DAG VENTURES III LP			195,510.750	195,510.75
DAG VENTURES IV LP			24,438,969.890	24,438,969.89
DAG VENTURES V LP			26,701.430	26,701.43
DANIEL BOONE LLC			143,770,120.430	143,770,120.43
DCM VI LP			1,967,220.000	1,967,220.00
GREEN EQUITY INVESTORS V LP			1,186,627.000	1,186,627.00
GREEN EQUITY INVESTORS VI LP			68,421,422.420	68,421,422.42

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GREEN EQUITY INVESTORS VII LP			56,202,422.510	56,202,422.51	
H&F SPOCK 1 LP			14,404,568.000	14,404,568.00	
HARVEST PARTNERS VI LP			6,544,892.420	6,544,892.42	
HARVEST PARTNERS VII LP			53,752,098.000	53,752,098.00	
HIG BIOVENTURES II			12,674,876.630	12,674,876.63	
HIG CAPITAL PARTNERS V L P			10,259,846.180	10,259,846.18	
HIG VENTURE PARTNERS II LP			3,052,077.630	3,052,077.63	
HORSLEY BRIDGE INTERNATIONAL V			92,007,926.000	92,007,926.00	
KEYHAVEN CAPITAL PARTNERS III GP LP			9,048,053.810	9,771,898.11	
KEYHAVEN CAPITAL PARTNERS IV			18,177,582.590	19,631,789.19	
KEYHAVEN IV CO-INVEST LP			3,599,429.960	3,887,384.35	
LEVINE LEICHTMAN CAP PTNRS VI LP			115,415,115.280	115,415,115.28	
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			2,830,479.000	2,830,479.00	
MARATHON BLUEGRASS LP			716,963,592.660	716,963,592.66	
MARITIME PARTNERS LP			182,196,421.290	182,196,421.29	
MESA WEST CORE LENDING FUND LP			96,779,861.000	96,779,861.00	
MHR INSTITUTIONAL PARTNERS III			735,901.000	735,901.00	
MIDDLEGROUND PARTNERS II LP			83,123,425.720	83,123,425.72	
MILL ROAD CAPITAL I LP			1,851,504.084	1,851,504.08	
NEW MOUNTAIN PTNRS III LP			1,627,179.000	1,627,179.00	
NEW MOUNTAIN PTNRS IV LP			11,566,897.000	11,566,897.00	
NEW STATE CP FUND III LP			8,911,462.810	8,911,462.81	
OBERLAND CAP HEALTHCARE LP			8,848,322.000	8,848,322.00	
RIVERSIDE CAPITAL APPREC FUND VI LP			18,853,830.000	18,853,830.00	
SECONDARY OPP FUND III LP			19,556,408.800	19,556,408.80	
STRATEGIC VAL SPEC SIT FD V LP			73,548,285.000	73,548,285.00	
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			71,756,327.010	71,756,327.01	
SUN CAPITAL PARTNERS IV LP			90,226.000	90,226.00	
TPF II LP			85,034.000	85,034.00	
TRITON FUND IV LP			21,848,648.700	23,596,540.59	
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			4,890,733.850	4,890,733.85	
VANTAGEPOINT VENTURE PART IV-Q			67,424.000	67,424.00	
VISTA EQUITY PARTNERS FUND III			2,277,765.000	2,277,765.00	
VISTA EQUITY PARTNERS FUND IV LP			36,197,032.000	36,197,032.00	
VISTA EQUITY PTNRS FD VI LP			54,177,582.000	54,177,582.00	
WARBURG PINCUS PE IX LP			70,986.000	70,986.00	
WARBURG PINCUS PRIVATE EQUITY X LP			847,667.460	847,667.46	
WAYZATA OPPORTUNITIES FUND III			6,649,880.000	6,649,880.00	
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			206,902,078.180	206,902,078.18	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2024

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOTAL PRIVATE EQUITY			4,232,781,253.164	4,241,325,435.67
REAL ESTATE				
BARINGS EURO REAL ESTATE II			50,513,239.190	54,554,298.32
DIVCOWEST FUND IV REIT LLC			1,475,003.310	1,475,003.31
FUNDAMENTAL PARTNERS III			77,464,674.000	77,464,674.00
GREENFIELD ACQUI RTNRS VII LP			2,229,441.000	2,229,441.00
HARRISON STREET CORE PROPERTY FUND LP			411,794,222.000	411,794,222.00
IFM US INFRA DEBT FUND			103,573,484.110	103,573,484.11
LUBERT-ADLER RE FD VII LP			18,009,304.660	18,009,304.66
LUBERT-ADLER RE FUND VII-B LP			12,870,981.200	12,870,981.20
MESA WEST FUND IV			19,078,618.000	19,078,618.00
MIDDLEGROUND PARTNERS I LP			76,038,997.100	76,038,997.10
MIDDLEGROUND PARTNERS II-X LP			44,004,247.770	44,004,247.77
PATRON CAPITAL V LP			20,943,520.000	22,619,001.60
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			391,989,993.330	391,989,993.33
RUBENSTEIN PROPERTIES FUND II LP			9,931,516.090	9,931,516.09
STOCKBRIDGE FUND LP			159,599,885.730	159,599,885.73
WALTON STREET RE FD VII-Q LP			8,309,695.850	8,309,695.85
WALTON STREET REAL ESTATE FUND VI LP			16,474,256.510	16,474,256.51
TOTAL REAL ESTATE			1,431,601,079.850	1,437,317,620.58
Grand Total			201,928,271,303.0..	26,605,667,745.06