

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
ARROWMARK FUND I			609,822,902.290	609,822,902.29
BLACKSTONE STRAT OPP			2,172,807.320	2,172,807.32
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,515,718.030	1,515,718.03
MAGNETAR MTP EOF II			13,737,620.550	13,737,620.55
MYRIAD OPPORTUNITIES			21,474,527.100	21,474,527.10
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00
PINE RIVER FUND LTD			113,544.760	113,544.76
SRS PARTNERS USÉÉÉÉ			7,456,080.140	7,456,080.14
TOTAL ALTERNATIVE INVESTMENTS			656,293,201.190	656,293,200.19
CASH & CASH EQUIVALENTS				
ATLANTIC ASSET DISC 07/22/2021			2,950,000.000	2,949,041.25
AUSTRALIA & NZ BK DISC 07/29/2021			2,950,000.000	2,949,809.89
AUSTRALIA & NZ BK DISC 09/28/2021			1,350,000.000	1,349,139.38
BARCLAYS BANK PLC DISC 07/13/2021			4,150,000.000	4,148,138.27
BARCLAYS BANK PLC DISC 09/27/2021			4,550,000.000	4,548,455.54
BLACKROCK MONEY MARKET FD B			94.470	94.47
BPCE DISC 09/01/2021			4,200,000.000	4,196,636.67
CAD/USD SPOT OPTION 2021 PUT OCT 21 001.220 ED 100721			0.000	56,531.25
CANADIAN IMPERIAL DISC 09/17/2021			3,400,000.000	3,399,131.11
CANTOR REPO A TRI REPO 0.050% 07/01/2021 DD 06/30/21			657,900,000.000	657,900,000.00
CHARIOT FDG LLC DISC 08/25/2021			1,500,000.000	1,499,793.33
DNB NOR BANK DISC 07/26/2021			3,000,000.000	2,999,700.00
DNB NOR BANK DISC 08/06/2021			1,300,000.000	1,299,605.67
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			286,871,536.710	286,871,536.71
EUR/USD SPOT OPTION 2021 CALL AUG 21 001.194 ED 081921			-5,995,000.000	-38,916.00
EUR/USD SPOT OPTION 2021 PUT AUG 21 001.2175 ED 081021			-5,738,000.000	0.00
FAIRWAY FIN CORP DISC 10/21/2021			4,200,000.000	4,198,027.33
FEDERAL HOME LN BK CONS DISC 07/16/2021			7,500,000.000	7,499,633.33
FEDERAL HOME LN BK CONS DISC 07/29/2021			4,000,000.000	3,999,830.00
FEDERAL HOME LN BK CONS DISC N 09/22/2021			5,000,000.000	4,999,475.00
FMS WERTMANAGEM DISC 08/19/2021			3,000,000.000	2,999,655.00
FMS WERTMANAGEM DISC 08/23/2021			1,300,000.000	1,299,821.61
ING (US) FUNDING DISC 08/26/2021			1,300,000.000	1,299,460.14
ING (US) FUNDING DISC 09/01/2021			3,000,000.000	2,999,425.00
ING (US) FUNDING DISC 09/20/2021			2,900,000.000	2,898,711.92
INSTITUTIONAL SEC DISC 07/01/2021			50,000,000.000	49,998,638.89
INSTITUTIONAL SEC DISC 07/09/2021			100,000,000.000	99,987,361.11
JABIL INC DISC 07/02/2021			9,778,000.000	9,776,876.53

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LIBERTY ST FDG DISC 10/07/2021			4,250,000.000	4,248,735.63	
LLOYDS BK PLC DISC 08/03/2021			1,300,000.000	1,299,618.67	
LLOYDS BK PLC DISC 08/06/2021			2,900,000.000	2,899,308.83	
MANHATTAN AST FDG DISC 08/12/2021			1,300,000.000	1,299,696.67	
MATCHPOINT FIN DISC 07/26/2021			3,100,000.000	3,099,731.33	
MERRILL LYNCH REV REPO 0.050% 07/01/2021 DD 06/30/21			24,643,000.000	24,643,000.00	
MITSUBSHI UFJ DISC 07/26/2021			1,420,000.000	1,419,514.83	
MITSUBSHI UFJ DISC 09/22/2021			4,300,000.000	4,298,666.67	
MIZUHO BANK LTD DISC 10/04/2021			2,855,000.000	2,852,696.17	
MRA ISSUANCE TRUST 8 A1Y 144A VAR RT 10/15/2021 DD 03/10/21			22,400,000.000	22,400,000.00	
MXN/USD SPOT OPTION 2021 PUT JUL 21 019.250 ED 07/22/21			6,640,000.000	15,444.00	
NATIONAL BK CANADA DISC 07/01/2021			4,250,000.000	4,248,628.19	
NATIONWIDE BLDG DISC 07/01/2021			3,000,000.000	2,999,795.00	
NATIONWIDE BLDG DISC 07/15/2021			1,300,000.000	1,299,928.50	
NEW YORK ST TRANSPRTN DEV CORP 1.360% 12/01/2021 DD 12/01/20			440,000.000	440,000.00	
NRW BANK DISC 08/04/2021			4,300,000.000	4,299,512.67	
SECURITIES LENDING POOL			0.000	0.00	
SKANDINAVISKA ENS DISC 08/20/2021			3,000,000.000	2,999,241.67	
SKANDINAVISKA ENS DISC 09/08/2021			1,300,000.000	1,299,196.89	
SOCIETE GENERALE DISC 08/05/2021			4,350,000.000	4,348,145.81	
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)			440,000.000	440,000.00	
SWAP COLLATERAL WITH CIBC			-150,000.000	-150,000.00	
SWAP COLLATERAL WITH CITIBANK			6,889,263.150	6,889,263.15	
SWAP COLLATERAL WITH GOLDMAN			-5,090,000.000	-5,090,000.00	
SWAP COLLATERAL WITH JP MORGAN			-205,703.130	-205,703.13	
SWAP COLLATERAL WITH MORGAN STANLEY			-690,000.000	-690,000.00	
SWAP COLLATERAL WITH TORONTO DOMINION			-440,000.000	-440,000.00	
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00	
SWEDBANK (FOR AB) DISC 08/19/2021			4,250,000.000	4,249,086.25	
THUNDER BAY FDG DISC 07/15/2021			1,350,000.000	1,349,943.75	
U S TREASURY BILL 0.000% 06/10/2021 DD 12/10/20			959,000.000	958,903.14	
U S TREASURY BILL 0.000% 07/15/2021 DD 07/16/20			1,265,000.000	1,264,645.80	
U S TREASURY BILL 0.000% 07/29/2021 DD 01/28/21			79,110,000.000	79,100,093.25	
U S TREASURY BILL 0.000% 08/03/2021 DD 04/06/21			9,000,000.000	8,999,422.50	
U S TREASURY BILL 0.000% 09/02/2021 DD 03/04/21			100,000.000	99,994.88	
U S TREASURY BILL 0.000% 09/21/2021 DD 05/25/21			1,500,000.000	1,499,945.46	
U S TREASURY BILL 0.000% 10/05/2021 DD 06/08/21			7,500,000.000	7,499,375.05	
U S TREASURY BILL 0.000% 10/14/2021 DD 04/15/21			300,000.000	299,956.40	
USD/EUR SPOT OPTION 2020 CALL OCT 20 001.210 ED 102820			1,513,600.000	11,324.51	

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USD/EUR SPOT OPTION 2021 CALL AUG 21 001.2114 ED 082321			-14,517,300.000	-34,432.14
USD/EUR SPOT OPTION 2021 PUT AUG 21 001.180 ED 082321			14,517,300.000	99,853.19
USD/GBP SPOT OPTION 2021 CALL AUG 21 001.4198 ED 082321			-6,206,100.000	-15,432.15
USD/GBP SPOT OPTION 2021 PUT AUG 21 001.370 ED 082321			6,206,100.000	50,583.16
TOTAL CASH & CASH EQUIVALENTS			1,359,085,791.200	1,362,753,298.00
CONVERTIBLE OR EXCHANGEABLE SECURITIES				
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			580,000.000	898,072.00
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,545,000.000	2,421,787.50
ARBOR REALTY TRUST INC 5.250% 07/01/2021 DD 07/20/18			518,000.000	748,510.00
BP CAPITAL MARKETS PLC REGS 1.000% 04/28/2023			900,000.000	1,278,813.79
CELLNEX TELECOM SA REGS 0.750% 11/20/2031			700,000.000	811,037.01
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			610,000.000	622,505.00
ETSY INC 144A 0.250% 06/15/2028 DD 06/11/21			640,000.000	705,280.00
FUBOTV INC 144A 3.250% 02/15/2026 DD 02/02/21			30,000.000	29,456.25
LIBERTY BROADBAND CORP 144A 1.250% 09/30/2050 DD 11/23/20			1,345,000.000	1,353,742.50
LIBERTY BROADBAND CORP 144A 2.750% 09/30/2050 DD 08/27/20			910,000.000	955,426.25
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20			550,000.000	632,775.00
NABORS INDUSTRIES INC 0.750% 01/15/2024 DD 01/13/17			85,000.000	75,607.50
SABRE GLBL INC 4.000% 04/15/2025 DD 04/17/20			465,000.000	846,300.00
SONY GROUP CORP 0.000% 09/30/2022			34,000,000.000	666,582.59
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,010,000.000	1,529,518.76
TRANSOCEAN INC 0.500% 01/30/2023 DD 01/30/18			16,000.000	14,253.66
UBER TECHNOLOGIES INC 144A 0.000% 12/15/2025 DD 12/11/20			2,180,000.000	2,210,520.00
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17			2,690,000.000	2,601,230.00
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			48,774,000.000	18,401,417.81
CONVERTIBLE SECURITIES				
2020 CASH MANDATORY EXCHA 144A PFD 5.250%			525.000	662,854.50
ALGONQUIN POWER & UTILITIES CO PFD 7.750%			28,000.000	1,385,440.00
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			27,250.000	1,396,290.00
BECTON DICKINSON AND CO PFD 6.000%			11,900.000	636,769.00
BROADCOM INC PFD 8.000% CUMULATIVE			1,400.000	2,127,818.00
DANAHER CORP PFD 4.750% CUMULATIVE			625.000	1,124,131.25
DOMINION ENERGY INC PFD 7.250% CUMULATIVE			13,000.000	1,262,690.00
DTE ENERGY CO PFD 6.250%			27,650.000	1,361,762.50
NEXTERA ENERGY INC PFD 4.872%			35,100.000	1,970,865.00
NEXTERA ENERGY INC PFD 5.279%			38,450.000	1,882,512.00
NEXTERA ENERGY INC PFD 6.219%			19,450.000	958,301.50
SABRE CORP PFD 6.500%			2,500.000	402,975.00
SOUTHERN CO/THE PFD 6.750%			39,200.000	1,984,696.00

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STANLEY BLACK & DECKER INC PFD 5.250% NOT APPLICABLE			11,700.000	1,410,669.00
TOTAL CONVERTIBLE SECURITIES			256,750.000	18,567,773.75
EQUITY				
1-800-FLOWERS.COM INC			5,971.000	190,295.77
10X GENOMICS INC			6,700.000	1,311,994.00
180 DEGREE CAPITAL CORP			497.000	4,005.82
1LIFE HEALTHCARE INC			14,031.000	463,864.86
1ST SOURCE CORP			4,393.000	204,098.78
2U INC			8,590.000	357,945.30
3D SYSTEMS CORP			11,406.000	455,897.82
3I GROUP PLC			23,655.000	383,315.29
3M CO			52,495.000	10,427,081.85
4LICENSING CORP			1,848.000	0.00
89BIO INC			4,956.000	92,677.20
A O SMITH CORP			11,330.000	816,439.80
A-MARK PRECIOUS METALS INC			3,317.000	154,240.50
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			5,797.000	362,834.23
AAR CORP			4,533.000	175,653.75
AARON'S CO INC/THE			4,953.000	158,446.47
AARTI INDUSTRIES LTD			205,188.000	2,406,466.27
ABB LTD			468,081.000	15,895,561.84
ABBOTT LABORATORIES			178,535.000	20,697,562.55
ABBVIE INC			185,732.000	20,920,852.48
ABCAM PLC			14,911.000	284,469.45
ABEONA THERAPEUTICS INC			4,155.000	6,481.80
ABERCROMBIE & FITCH CO			7,820.000	363,082.60
ABIOMED INC			6,617.000	2,065,231.87
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			9,201.000	408,064.35
ABRAXAS PETROLEUM CORP			41.000	132.43
ABU DHABI COMMERCIAL BANK PJSC			2,064,670.000	3,861,612.75
ACACIA RESEARCH CORP			6,508.000	43,994.08
ACADEMY SPORTS & OUTDOORS INC			7,445.000	307,031.80
ACADIA HEALTHCARE CO INC			10,081.000	632,582.75
ACADIA PHARMACEUTICALS INC			14,412.000	351,508.68
ACADIA REALTY TRUST			12,155.000	266,923.80
ACCELERATE DIAGNOSTICS INC			6,963.000	56,121.78

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACCENTURE PLC			109,293.000	32,218,483.47
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	34.45
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00
ACCO BRANDS CORP			16,534.000	142,688.42
ACCOLADE INC			35,002.000	1,900,958.62
ACCOM INC			306.000	0.61
ACCURAY INC			12,909.000	58,348.68
ACE HARDWARE INDONESIA TBK PT			16,139,600.000	1,391,354.56
ACER THERAPEUTICS INC			800.000	2,288.00
ACETO CHEM INC ESCROW			3,861.000	0.00
ACHIEVE LIFE SCIENCES INC			1.000	12.20
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00
ACI WORLDWIDE INC			15,561.000	577,935.54
ACLARIS THERAPEUTICS INC			2,641.000	46,375.96
ACM RESEARCH INC			2,525.000	258,105.50
ACMAT CORP			2,100.000	69,300.00
ACME UNITED CORP			238.000	10,605.28
ACORDA THERAPEUTICS INC			1,264.000	6,029.28
ACORN ENERGY INC			2,343.000	1,405.80
ACRES COMMERCIAL REALTY CORP			1,131.000	18,163.86
ACTIVISION BLIZZARD INC			118,002.000	11,262,110.88
ACTUA CORP			8,061.000	0.00
ACURA PHARMACEUTICALS INC			1,951.000	1,287.66
ACUSHNET HOLDINGS CORP			4,543.000	224,424.20
ADAMAS PHARMACEUTICALS INC			6,130.000	32,366.40
ADAMIS PHARMACEUTICALS CORP			24.000	26.40
ADAMS RESOURCES & ENERGY INC			3,286.000	90,989.34
ADDUS HOMECARE CORP			2,896.000	252,647.04
ADECCO GROUP AG			5,392.000	366,680.50
ADHERA THERAPEUTICS INC			4.000	0.43
ADIENT PLC			13,060.000	590,312.00
ADMA BIOLOGICS INC			13,560.000	21,560.40
ADOBE INC			56,812.000	33,271,379.68
ADTALEM GLOBAL EDUCATION INC			9,012.000	321,187.68
ADTRAN INC			6,688.000	138,107.20
ADVANCE AUTO PARTS INC			50,257.000	10,309,720.98
ADVANCED DRAINAGE SYSTEMS INC			51,240.000	5,973,046.80
ADVANCED EMISSIONS SOLUTIONS I			347.000	2,571.27

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ADVANCED ENERGY INDUSTRIES INC			4,904.000	552,729.84
ADVANCED MICRO DEVICES INC			110,237.000	10,354,561.41
ADVANSIX INC			1,580.000	47,178.80
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			373,266.000	4,621,867.04
ADVAXIS INC			537.067	249.04
ADVERUM BIOTECHNOLOGIES INC			7,972.000	27,902.00
ADYEN NV			8,765.000	21,417,689.01
AEHR TEST SYSTEMS			1,984.000	5,475.84
AEOLUS PHARMACEUTICALS INC			328.000	1.80
AERIE PHARMACEUTICALS INC			6,747.000	108,019.47
AEROJET ROCKETDYNE HOLDINGS IN			9,580.000	462,618.20
AEROVIRONMENT INC			3,932.000	393,789.80
AES CORP/THE			559,759.000	14,592,917.13
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00
AFFYMAX INC			1,106.000	63.82
AFLAC INC			84,714.000	4,545,753.24
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	8,330.11
AFYA LTD			12,015.000	309,746.70
AG MORTGAGE INVESTMENT TRUST I			4,390.000	18,745.30
AGCO CORP			6,700.000	873,546.00
AGEX THERAPEUTICS INC			230.000	356.50
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			33,511.000	4,953,260.91
AGILYSYS INC			4,018.000	228,503.66
AGL ENERGY LTD			26,743.000	164,633.92
AGREE REALTY CORP			7,112.000	501,324.88
AIA GROUP LTD HK/01299			2,058,600.000	25,580,573.94
AIM IMMUNOTECH INC			13.000	27.95
AIR LIQUIDE SA			72,560.000	12,705,981.17
AIR PRODUCTS AND CHEMICALS INC			22,521.000	6,478,841.28
AIR TRANSPORT SERVICES GROUP I			331,136.000	7,692,289.28
AIRBNB INC			8,675.000	1,328,489.50
AKAMAI TECHNOLOGIES INC			23,775.000	2,772,165.00
AKBANK TAS			2,826,422.000	1,717,813.90
AKEBIA THERAPEUTICS INC			16,586.000	62,860.94
AKERO THERAPEUTICS INC			2,827.000	70,137.87
AKSYS LTD			9,696.000	3.88
AKZO NOBEL NV			62,089.000	7,672,386.16

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

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ALABAMA AIRCRAFT INDUSTRIES IN			919.000	36.76
ALAMO GROUP INC			1,601.000	244,440.68
ALARM.COM HOLDINGS INC			4,829.000	409,016.30
ALASKA AIR GROUP INC			10,489.000	632,591.59
ALASKA COMMUNICATIONS SYSTEMS			3,825.000	12,737.25
ALBANY INTERNATIONAL CORP			4,399.000	392,654.74
ALBEMARLE CORP			12,786.000	2,153,929.56
ALBIREO PHARMA INC			6,432.000	226,277.76
ALDER BIOPHARMACEUTICALS INC			1,300.000	2,600.00
ALECTOR INC			4,289.000	89,339.87
ALEXANDER & BALDWIN INC			9,011.000	165,081.52
ALEXANDER'S INC			457.000	122,453.15
ALEXANDRIA REAL ESTATE EQUITIE			15,446.000	2,810,245.24
ALEXION PHARMACEUTICALS INC			23,517.000	4,320,308.07
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			11,136.000	2,525,422.08
ALIBABA GROUP HOLDING LTD HK/09988			93,256.000	2,641,864.06
ALICO INC			4,386.000	156,141.60
ALIGN TECHNOLOGY INC			11,952.000	7,302,672.00
ALITHYA GROUP INC			7,523.833	21,141.97
ALJ REGIONAL HOLDINGS INC			493.000	892.33
ALKERMES PLC			30,080.000	737,561.60
ALLEGHANY CORP			921.000	614,371.47
ALLEGHENY TECHNOLOGIES INC			22,253.000	463,975.05
ALLEGIANCE BANCSHARES INC			1,955.000	75,150.20
ALLEGiant TRAVEL CO			2,190.000	424,860.00
ALLEGION PLC			14,082.000	1,961,622.60
ALLEGRO.EU SA			210,346.000	3,625,664.44
ALLETE INC			8,611.000	602,597.78
ALLFUNDS GROUP PLC			215,929.000	3,758,598.41
ALLIANCE DATA SYSTEMS CORP			5,000.000	520,950.00
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			35,489.000	1,978,866.64
ALLIANZ SE			33,478.000	8,349,238.11
ALLIED HEALTHCARE PRODUCTS INC			113.000	467.82
ALLIED MOTION TECHNOLOGIES INC			109,737.000	3,789,218.62
ALLIN CORP			7.000	17.50
ALLISON TRANSMISSION HOLDINGS			8,200.000	325,868.00
ALLOGENE THERAPEUTICS INC			8,208.000	214,064.64

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ALLSCRIPTS HEALTHCARE SOLUTION			25,739.000	476,428.89
ALLSTATE CORP/THE			39,628.000	5,169,076.32
ALLY FINANCIAL INC			31,200.000	1,555,008.00
ALNYLAM PHARMACEUTICALS INC			3,572.000	605,525.44
ALPHA & OMEGA SEMICONDUCTOR LT			4,199.000	127,607.61
ALPHA METALLURGICAL RESOURCES			3,094.000	79,299.22
ALPHA TECHNOLOGIES GROUP INC			4,243.000	127.29
ALPHABET INC-CL A			44,203.000	107,934,443.37
ALPHABET INC-CL C			23,992.000	60,131,629.44
ALPHATEC HOLDINGS INC			401,060.000	6,144,239.20
ALSTOM SA			76,465.000	3,862,054.53
ALTABANCORP			3,082.000	133,481.42
ALTAIR ENGINEERING INC			5,092.000	351,195.24
ALTICE USA INC			20,076.000	685,394.64
ALTIGEN COMMUNICATIONS INC			1,983.000	4,719.54
ALTIMMUNE INC			9,085.666	89,493.81
ALTISOURCE ASSET MANAGEMENT CO			354.000	6,747.24
ALTISOURCE PORTFOLIO SOLUTIONS			2,463.000	21,896.07
ALTO INGREDIENTS INC			8,075.000	49,338.25
ALTRA INDUSTRIAL MOTION CORP			9,803.000	637,391.06
ALTRIA GROUP INC			200,432.000	9,556,597.76
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			2.000	11.50
AMADEUS IT GROUP SA			297,190.000	20,906,599.68
AMALGAMATED FINANCIAL CORP			4,203.000	65,692.89
AMAZON.COM INC			50,316.000	173,095,090.56
AMB FINANCIAL CORP			627.000	11,662.20
AMBAC FINANCIAL GROUP INC			6,081.000	95,228.46
AMBARELLA INC			4,196.000	447,419.48
AMBASSADORS INTERNATIONAL INC			438.000	0.00
AMBEV SA			3,487,900.000	11,858,380.38
AMC NETWORKS INC			5,426.000	362,456.80
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			129,910.000	1,488,768.60
AMDOCS LTD			8,134.000	629,246.24
AMEN PROPERTIES INC			11.000	4,092.11
AMEREN CORP			38,289.000	3,064,651.56
AMERICA'S CAR-MART INC/TX			1,438.000	203,793.36
AMERICAN AIRLINES GROUP INC			54,042.000	1,146,230.82

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERICAN ASSETS TRUST INC			6,359.000	237,127.11	
AMERICAN AXLE & MANUFACTURING			9,499.000	98,314.65	
AMERICAN BILTRITE INC			15.000	3,045.00	
AMERICAN CARESOURCE HOLDINGS I			275.000	2.93	
AMERICAN EAGLE OUTFITTERS INC			22,057.000	827,799.21	
AMERICAN ELECTRIC POWER CO INC			72,493.000	6,132,182.87	
AMERICAN EQUITY INVESTMENT LIF			14,957.000	483,410.24	
AMERICAN EXPRESS CO			54,825.000	9,058,734.75	
AMERICAN FINANCE TRUST INC			11,889.000	100,818.72	
AMERICAN FINANCIAL GROUP INC/O			47,906.000	5,974,836.32	
AMERICAN HOME MORTGAGE INVESTM			7,177.000	21.53	
AMERICAN INTERNATIONAL GROUP I			118,363.000	5,634,078.80	
AMERICAN LOCKER GROUP INC			669.000	0.00	
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00	
AMERICAN MORTGAGE ACCEPTANCE C			700.000	0.00	
AMERICAN NATIONAL BANKSHARES I			2,992.000	93,021.28	
AMERICAN ORIENTAL BIOENGINEERI			22.000	23.10	
AMERICAN OUTDOOR BRANDS INC			1,859.000	65,325.26	
AMERICAN PUBLIC EDUCATION INC			4,208.000	119,254.72	
AMERICAN REALTY INVESTORS INC			633.000	5,893.23	
AMERICAN SHARED HOSPITAL SERVI			682.000	2,005.08	
AMERICAN SKIING CO COM			20,300.000	0.00	
AMERICAN SOFTWARE INC/GA			4,823.000	105,913.08	
AMERICAN STATES WATER CO			5,908.000	470,040.48	
AMERICAN SUPERCONDUCTOR CORP			640.000	11,129.60	
AMERICAN TOWER CORP			49,439.000	13,355,451.46	
AMERICAN VANGUARD CORP			2,944.000	51,549.44	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			23,860.000	3,677,541.80	
AMERICAN WELL CORP			23,384.000	294,170.72	
AMERICAN WOODMARK CORP			2,102.000	171,712.38	
AMERICOLD REALTY TRUST			38,635.000	1,462,334.75	
AMERIPRISE FINANCIAL INC			16,366.000	4,073,170.08	
AMERIS BANCORP			9,732.000	492,731.16	
AMERISAFE INC			2,626.000	156,745.94	
AMERISERV FINANCIAL INC			4,022.000	15,806.46	
AMERISOURCEBERGEN CORP			19,561.000	2,239,538.89	
AMES NATIONAL CORP			568.000	13,921.68	
AMETEK INC			72,957.000	9,739,759.50	

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMGEN INC			51,357.000	12,518,268.75	
AMICUS THERAPEUTICS INC			49,180.000	474,095.20	
AMISTAR CORP			962.000	0.00	
AMKOR TECHNOLOGY INC			16,701.000	395,312.67	
AMN HEALTHCARE SERVICES INC			7,284.000	706,402.32	
AMNEAL PHARMACEUTICALS INC			28,374.000	145,274.88	
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00	
AMPCO-PITTSBURGH CORP			1,344.000	8,158.08	
AMPHASTAR PHARMACEUTICALS INC			8,254.000	166,400.64	
AMPHENOL CORP			56,270.000	3,849,430.70	
AMREP CORP			989.000	11,531.74	
AMTECH SYSTEMS INC			1,608.000	15,501.12	
AMYRIS INC			8,831.000	144,563.47	
ANACOMP INC			3.000	0.75	
ANALOG DEVICES INC			36,507.000	6,285,045.12	
ANAPTYSBIO INC			8,068.000	209,203.24	
ANAVEX LIFE SCIENCES CORP			8,353.000	190,949.58	
ANC RENTAL CORP			1,750.000	0.00	
ANDERSONS INC/THE			2,813.000	85,880.89	
ANDREA ELECTRONICS CORP			4,974.000	189.01	
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00	
ANEMOSTAT INC COM			2,231.000	0.00	
ANESIVA INC			4,789.000	15.32	
ANGIODYNAMICS INC			7,451.000	202,145.63	
ANGLO AMERICAN PLC			221,433.000	8,786,937.80	
ANI PHARMACEUTICALS INC			2,335.000	81,841.75	
ANIKA THERAPEUTICS INC			3,666.000	158,701.14	
ANIXA BIOSCIENCES INC			1,424.000	5,525.12	
ANNALY CAPITAL MANAGEMENT INC			74,036.000	657,439.68	
ANNEXON INC			4,391.000	98,841.41	
ANSYS INC			9,813.000	3,405,699.78	
ANTA SPORTS PRODUCTS LTD HK/02020			784,000.000	18,454,541.37	
ANTARES PHARMA INC			12,889.000	56,196.04	
ANTERIX INC			3,419.000	205,105.81	
ANTERO RESOURCES CORP			21,304.000	320,199.12	
ANTHEM INC			25,824.000	9,859,603.20	
ANTHERA PHARMACEUTICALS INC			425.000	27.76	
ANTHRACITE CAPITAL INC			6,549.000	6.55	
ANTOFAGASTA PLC			111,902.000	2,219,096.64	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AON PLC			97,936.000	23,383,199.36	
AP MOLLER - MAERSK A/S			204.000	586,407.89	
AP THAILAND PCL			25,919,700.000	6,752,870.34	
APA CORP			31,848.000	688,872.24	
APEX SILVER MINES			22,900.000	0.00	
APHTON CORP			11,691.000	0.00	
API GROUP CORP			22,429.000	468,541.81	
APOGEE ENTERPRISES INC			4,413.000	179,741.49	
APOLLO COMMERCIAL REAL ESTATE			23,362.000	372,623.90	
APOLLO ENDOSURGERY INC			36,607.000	296,516.70	
APOLLO GLOBAL MANAGEMENT INC			37,190.000	2,313,218.00	
APOLLO INVESTMENT CORP			9,512.000	129,838.80	
APOLLO MEDICAL HOLDINGS INC			7,024.000	441,177.44	
APPFOLIO INC			2,637.000	372,344.40	
APPIAN CORP			4,203.000	578,963.25	
APPLE HOSPITALITY REIT INC			28,171.000	429,889.46	
APPLE INC			1,764,883.000	241,718,375.68	
APPLIED ENERGETICS INC			7,099.000	5,217.77	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE			6,470.000	589,158.20	
APPLIED MATERIALS INC			148,630.000	21,164,912.00	
APPLIED MOLECULAR TRANSPORT IN			4,729.000	216,304.46	
APPLIED OPTOELECTRONICS INC			3,445.000	29,179.15	
APPLIED THERAPEUTICS INC			1,821.000	37,840.38	
APPLIEDTHEORY CORP			5,601.000	0.56	
APREA THERAPEUTICS INC			2,485.000	12,126.80	
APTEVO THERAPEUTICS INC			3,982.000	89,316.26	
APTIV PLC			26,429.000	4,158,074.57	
APYX MEDICAL CORP			2,896.000	29,857.76	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00	
ARAVIVE INC			6,152.000	36,788.96	
ARBOR REALTY TRUST INC			17,694.000	315,307.08	
ARC DOCUMENT SOLUTIONS INC			4,936.000	10,612.40	
ARCBEST CORP			3,620.000	210,647.80	
ARCH CAPITAL GROUP LTD			18,757.000	730,397.58	
ARCH RESOURCES INC			1,703.000	97,036.94	
ARCHER-DANIELS-MIDLAND CO			59,377.000	3,598,246.20	
ARCONIC CORP			14,031.000	499,784.22	

Asset Detail

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As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCOS DORADOS HOLDINGS INC			26,238.000	156,640.86
ARCOSA INC			7,746.000	455,000.04
ARCTURUS THERAPEUTICS HOLDINGS			6,641.000	224,731.44
ARCUS BIOSCIENCES INC			7,081.000	194,444.26
ARCUTIS BIOTHERAPEUTICS INC			3,531.000	96,360.99
ARDELYX INC			4,082.000	30,941.56
ARDMORE SHIPPING CORP			14,367.000	60,628.74
ARGAN INC			2,575.000	123,059.25
ARGO GROUP INTERNATIONAL HOLDI			6,904.000	357,834.32
ARISTA NETWORKS INC			4,630.000	1,677,495.30
ARISTOCRAT LEISURE LTD			12,589.000	407,251.85
ARK RESTAURANTS CORP			959.000	18,940.25
ARLINGTON ASSET INVESTMENT COR			776.000	3,150.56
ARLO TECHNOLOGIES INC			8,992.000	60,875.84
ARMADA HOFFLER PROPERTIES INC			4,115.000	54,688.35
ARMOUR RESIDENTIAL REIT INC			5,534.000	63,198.28
ARROW FINANCIAL CORP			3,358.978	120,755.26
ARROW RESOURCES DEVELOPMENT IN			2,800.000	4.20
ARROWHEAD PHARMACEUTICALS INC			13,730.000	1,137,118.60
ARTESIAN RESOURCES CORP			2,966.000	109,059.82
ARTHUR J GALLAGHER & CO			17,264.000	2,418,341.12
ARTISAN PARTNERS ASSET MANAGEM			6,274.000	318,844.68
ASAHI GROUP HOLDINGS LTD			12,800.000	598,655.76
ASBURY AUTOMOTIVE GROUP INC			2,359.000	404,261.83
ASCENDIS PHARMA A/S ADR			40,030.000	5,265,946.50
ASE TECHNOLOGY HOLDING CO LTD			761,000.000	3,059,022.00
ASENSUS SURGICAL INC			11.231	35.60
ASFG INC			44.000	0.00
ASGN INC			6,964.000	675,020.52
ASHFORD INC			147.562	3,352.61
ASHTREAD GROUP PLC			218,840.000	16,216,258.02
ASML HOLDING NV			23,574.000	16,197,941.98
ASOS PLC			199,310.000	13,656,705.25
ASPEN AEROGELS INC			213,355.000	6,383,581.60
ASSEMBLY BIOSCIENCES INC			7,387.000	28,661.56
ASSERTIO HOLDINGS INC			2,209.000	3,446.04
ASSICURAZIONI GENERALI SPA			355,000.000	7,116,912.02
ASSOCIATED BANC-CORP			15,939.000	326,430.72
ASSOCIATED CAPITAL GROUP INC			1,927.000	74,883.22

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASSURANT INC			5,103.000	796,986.54
ASSURED GUARANTY LTD			65,009.000	3,086,627.32
ASTEC INDUSTRIES INC			3,929.000	247,291.26
ASTELLAS PHARMA INC			1,420,800.000	24,763,831.78
ASTRAZENECA PLC			85,464.000	10,251,518.20
ASTRONICS CORP			349,707.000	6,123,295.85
ASTRONOVA INC			8,542.000	118,904.64
ASTROTECH CORP			96.000	127.68
ASURE SOFTWARE INC			1,470.000	13,038.90
AT HOME GROUP INC			7,922.000	291,846.48
AT&T INC			662,279.000	19,060,389.62
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			9,624.000	149,653.20
ATHENEX INC			1,714.000	7,918.68
ATKORE INC			6,307.000	447,797.00
ATLANTIC AMERICAN CORP			8,975.000	38,682.25
ATLANTIC UNION BANKSHARES CORP			11,392.000	412,618.24
ATLANTICA SUSTAINABLE INFRASTR			13,934.000	518,623.48
ATLANTICUS HOLDINGS CORP			1,605.000	63,718.50
ATLANTIS PLASTICS INC			1,094.000	1.09
ATLAS AIR WORLDWIDE HOLDINGS I			3,109.000	211,753.99
ATLAS COPCO AB			1,805.000	110,594.41
ATLAS CORP			30,442.000	433,798.50
ATMOS ENERGY CORP			20,323.000	1,953,243.53
ATN INTERNATIONAL INC			1,840.000	83,701.60
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRECA INC			3,538.000	30,143.76
ATRICURE INC			7,568.000	600,369.44
ATRION CORP			178.000	110,525.54
AU SMALL FINANCE BANK LTD			160,002.000	2,229,760.13
AUDICODES LTD			3,761.000	124,451.49
AUROBINDO PHARMA LTD			406,678.000	5,280,850.30
AUTO TRADER GROUP PLC			19,956.000	174,617.08
AUTO1 GROUP SE			10,073.000	442,583.39
AUTODESK INC			28,338.000	8,271,862.20
AUTOMATIC DATA PROCESSING INC			35,853.000	7,121,122.86
AUTOWEB INC			874.000	2,726.88
AUTOZONE INC			2,606.000	3,888,725.32

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVADO BRANDS INC COM			40,600.000	365.40
AVALONBAY COMMUNITIES INC			16,607.000	3,465,714.83
AVANOS MEDICAL INC			8,608.000	313,072.96
AVAYA HOLDINGS CORP			374,808.000	10,082,335.20
AVERY DENNISON CORP			6,994.000	1,470,418.56
AVEVA GROUP PLC			285,000.000	14,598,887.31
AVIAT NETWORKS INC			1,993.000	65,310.61
AVID BIOSERVICES INC			532.000	13,645.80
AVID TECHNOLOGY INC			4,308.000	168,658.20
AVIENT CORP			11,549.000	567,748.84
AVINCI MEDIA CORP			4,781.000	0.00
AVIS BUDGET GROUP INC			8,078.000	629,195.42
AVISTA CORP			9,811.000	418,635.37
AVIVA PLC			1,352,133.000	7,581,822.87
AVNET INC			11,357.000	455,188.56
AVROBIO INC			3,016.000	26,812.24
AWARE INC/MA			4,777.000	17,722.67
AXA SA			18,983.000	481,417.84
AXALTA COATING SYSTEMS LTD			19,300.000	588,457.00
AXCELIS TECHNOLOGIES INC			7,847.000	317,175.74
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.00
AXIS CAPITAL HOLDINGS LTD			196,974.000	9,653,695.74
AXOGEN INC			7,141.000	154,317.01
AXONICS INC			5,533.000	350,847.53
AXOS FINANCIAL INC			9,408.000	436,437.12
AZZ INC			3,119.000	161,501.82
B RILEY FINANCIAL INC			1,562.000	117,931.00
B&G FOODS INC			9,439.000	309,599.20
B2GOLD CORP			1,270,900.000	5,336,897.36
B3 SA - BRASIL BOLSA BALCAO			619,872.000	2,069,184.21
BABCOCK & WILCOX ENTERPRISES I			222,323.000	1,751,905.24
BABCOCK INTERNATIONAL GROUP PL			1,208,900.000	4,843,101.22
BADGER METER INC			3,884.000	381,098.08
BADGER PAPER MILLS INC			2,800.000	8.68
BAE SYSTEMS PLC			1,061,400.000	7,653,934.78
BAIDU INC ADR			30,468.000	6,212,425.20
BAKER HUGHES CO			72,525.000	1,658,646.75
BALCHEM CORP			4,482.000	588,307.32

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BALL CORP			30,565.000	2,476,376.30
BALLANTYNE STRONG INC			820.000	3,927.80
BALLY'S CORP			365.000	19,750.15
BANC OF CALIFORNIA INC			4,426.000	77,632.04
BANCFIRST CORP			3,072.000	191,784.96
BANCO BILBAO VIZCAYA ARGENTARI			114,235.000	708,243.89
BANCO LATINOAMERICANO DE COMER			5,524.000	84,903.88
BANCORP INC/THE			4,860.000	111,828.60
BANCORPSOUTH BANK			13,299.000	376,760.67
BANDWIDTH INC			2,213.000	305,216.96
BANGKOK BANK PCL			938,100.000	3,307,497.65
BANK CENTRAL ASIA TBK PT			12,297,400.000	25,549,087.46
BANK FIRST CORP			2,280.000	159,075.60
BANK LEUMI LE-ISRAEL BM			51,244.000	389,382.06
BANK MANDIRI PERSERO TBK PT			8,053,700.000	3,277,045.69
BANK OF AMERICA CORP			791,386.000	32,628,844.78
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			4,676.000	393,812.72
BANK OF IRELAND GROUP PLC			67,029.000	359,054.94
BANK OF MARIN BANCORP			2,561.000	81,695.90
BANK OF NEW YORK MELLON CORP/T			87,302.000	4,472,481.46
BANK OF NOVA SCOTIA			133,900.000	8,717,611.25
BANK OF NT BUTTERFIELD & SON L			6,652.000	235,813.40
BANK OF SOUTH CAROLINA CORP			2,456.000	50,348.00
BANK RAKYAT INDONESIA PERSERO			10,563,100.000	2,870,269.33
BANK7 CORP			6,161.000	106,277.25
BANKFINANCIAL CORP			2,590.000	29,629.60
BANKINTER SA			1,135,157.000	5,706,468.41
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANKUNITED INC			9,830.000	419,642.70
BANKWELL FINANCIAL GROUP INC			5,237.000	144,331.72
BANNER CORP			5,912.000	320,489.52
BAR HARBOR BANKSHARES			1,463.000	41,871.06
BARNES & NOBLE EDUCATION INC			3,111.000	22,430.31
BARNES GROUP INC			8,031.000	411,588.75
BARNWELL INDUSTRIES INC			1,786.000	5,858.08
BARRATT DEVELOPMENTS PLC			701,500.000	6,737,094.04
BARRETT BUSINESS SERVICES INC			3,075.000	223,275.75
BASIC ENERGY SERVICES INC			10.000	1.50

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	18.97
BATTALION OIL CORP WTS EXP 10/08/2022			1.000	0.00
BATTALION OIL WTS EXP 10/08/2022			4.000	0.00
BAUDAX BIO INC			2,042.000	1,553.35
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			49,609.000	3,993,524.50
BB LIQUIDATING INC			31,721.000	190.33
BBQ HOLDINGS INC			2,723.000	51,682.54
BBX CAPITAL INC			21.000	168.84
BCB BANCORP INC			1,182.000	15,897.90
BEACON ROOFING SUPPLY INC			9,783.000	520,944.75
BEARD CO/THE			1,181.000	1.30
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	1,300.50
BEAZER HOMES USA INC			3,734.000	72,028.86
BEBE STORES INC			399.000	2,294.25
BECTON DICKINSON AND CO			24,504.000	5,959,127.76
BED BATH & BEYOND INC			14,101.000	469,422.29
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	6,658,813.92
BEL FUSE INC			7,148.000	102,526.95
BELDEN INC			5,068.000	256,288.76
BELIEVING TODAY INC			3,700.000	3.70
BELLEROPHON THERAPEUTICS INC			5,330.000	25,797.20
BELLICUM PHARMACEUTICALS INC			490.800	1,619.64
BENCHMARK ELECTRONICS INC			6,501.000	185,018.46
BENEFITFOCUS INC			4,810.000	67,821.00
BERKELEY GROUP HOLDINGS PLC			2,987.000	189,607.67
BERKSHIRE BANCORP INC/NY			2,213.000	24,143.83
BERKSHIRE HATHAWAY INC			283,428.000	78,770,309.76
BEST BUY CO INC			42,947.000	4,938,046.06
BETTER ENVIRONMENT CONCEPTS IN			42.000	222.60
BEYOND AIR INC			10,096.000	65,422.08
BEYONDSRING INC			4,682.000	48,880.08
BGC PARTNERS INC			36,080.000	204,573.60
BHP GROUP LTD			15,704.000	572,629.52
BHP GROUP PLC			13,309.000	391,615.79
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BID CORP LTD			98,940.000	2,145,342.80
BIG 5 SPORTING GOODS CORP			4,749.000	121,954.32

Asset Detail

Acct Base Currency Code : USD

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BIG LOTS INC			6,697.000	442,068.97
BIGLARI HOLDINGS INC			463.000	73,834.61
BILIBILI INC ADR			30,915.000	3,766,683.60
BIM BIRLESIK MAGAZALAR AS			261,485.000	1,870,652.41
BIO-RAD LABORATORIES INC			11,976.000	7,716,017.04
BIO-TECHNE CORP			1,085.000	488,532.10
BIOCRYST PHARMACEUTICALS INC			6,311.000	99,776.91
BIODELIVERY SCIENCES INTERNATI			9,561.000	34,228.38
BIOGEN INC			17,426.000	6,034,101.02
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			1,026.000	716.25
BIOLIFE SOLUTIONS INC			7,399.000	329,329.49
BIOMARIN PHARMACEUTICAL INC			10,970.000	915,336.80
BIOPURE CORP			374.000	0.00
BIOSIG TECHNOLOGIES INC			6,437.000	24,846.82
BIOSTAGE INC			68.000	78.88
BIOXCEL THERAPEUTICS INC			5,426.000	157,679.56
BIRKS GROUP INC			432.000	1,015.20
BJ'S RESTAURANTS INC			4,192.000	205,994.88
BJ'S WHOLESALE CLUB HOLDINGS I			52,058.000	2,476,919.64
BK TECHNOLOGIES CORP			1,135.000	3,575.25
BLACKBAUD INC			6,756.000	517,306.92
BLACKLINE INC			6,619.000	736,496.13
BLACKROCK EMERGING MARKETS SMALL CAP			640,410.646	12,279,326.59
BLACKROCK INC			12,878.000	11,267,863.66
BLACKROCK MSCI CANADA SMALL CAP			161,389.299	3,179,846.58
BLACKROCK MSCI EAFE SMALL CAP			1,550,986.846	33,495,892.07
BLACKSTONE INC			4,103.000	398,565.42
BLACKSTONE MORTGAGE TRUST INC			18,336.000	584,735.04
BLONDER TONGUE LABORATORIES IN			2,737.000	3,612.84
BLUCORA INC			4,112.000	71,178.72
BLUE RIVER BANCSHARES INC			962.000	0.00
BLUEBIRD BIO INC			8,113.000	259,453.74
BLUEGREEN VACATIONS HOLDING CO			21.000	378.00
BLUELINX HOLDINGS INC			2,418.000	121,577.04
BLUEPRINT MEDICINES CORP			8,225.000	723,471.00
BLUEROCK RESIDENTIAL GROWTH RE			7,280.000	74,037.60
BM TECHNOLOGIES INC			465.000	5,784.60
BMC INDS INC MINN COM			26,300.000	0.00

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BNP PARIBAS SA			159,986.000	10,030,887.49	
BNS HOLDING INC			94.000	0.00	
BOC HONG KONG HOLDINGS LTD HK/02388			85,500.000	290,106.69	
BOEING CO/THE			55,144.000	13,210,296.64	
BOISE CASCADE CO			5,942.000	346,715.70	
BOLIDEN AB			215,500.000	8,290,254.50	
BOLLORE SA			24,062.000	128,978.77	
BOMBAY CO			19,600.000	0.00	
BON-TON STORES INC/THE			1,828.000	24.87	
BONANZA CREEK ENERGY INC			1,611.643	75,860.04	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	41.97	
BOOHOO GROUP PLC			3,000,000.000	12,864,062.40	
BOOKING HOLDINGS INC			3,459.000	7,568,603.31	
BOOT BARN HOLDINGS INC			3,653.000	307,034.65	
BOOZ ALLEN HAMILTON HOLDING CO			12,000.000	1,022,160.00	
BORGWARNER INC			36,444.000	1,768,991.76	
BOSTON PRIVATE FINANCIAL HOLDI			10,736.000	158,356.00	
BOSTON PROPERTIES INC			22,059.000	2,527,740.81	
BOSTON SCIENTIFIC CORP			256,474.000	10,966,828.24	
BOTTOMLINE TECHNOLOGIES DE INC			5,350.000	198,378.00	
BOWL AMERICA INC			1,540.000	13,567.40	
BOX INC			18,788.000	480,033.40	
BOYDS COLLECTION LTD/THE			53,633.000	5.36	
BP FLY CORP			2,067.000	0.00	
BP MIDSTREAM PARTNERS LP			187,978.000	2,721,921.44	
BP PLC			141,946.000	617,687.60	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BRADY CORP			7,135.000	399,845.40	
BRAEMAR HOTELS & RESORTS INC			14,198.000	88,169.58	
BRAMBLES LTD			36,851.000	316,497.76	
BRANDYWINE REALTY TRUST			23,317.000	319,676.07	
BRENNTAG SE			6,037.000	561,430.61	
BRICKELL BIOTECH INC			51.000	48.52	
BRIDGEWATER BANCSHARES INC			233,142.000	3,765,243.30	
BRIDGFORD FOODS CORP			3,246.000	42,684.90	
BRIGGS & STRATTON ESCROW			6,478.000	1,035.83	
BRIGHTCOVE INC			6,307.000	90,505.45	
BRIGHTHOUSE FINANCIAL INC			9,163.000	417,283.02	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BRIGHTSPIRE CAPITAL INC			8,383.000	78,800.20	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42	
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,362,000.000	3,041.52	
BRINK'S CO/THE			6,490.000	498,691.60	
BRINKER INTERNATIONAL INC			4,545.000	281,108.25	
BRISTOL-MYERS SQUIBB CO			488,440.000	32,637,560.80	
BRISTOW GROUP INC			2,017.000	51,655.37	
BROADCOM INC			34,403.000	16,404,726.52	
BROADRIDGE FINANCIAL SOLUTIONS			15,235.000	2,460,909.55	
BROADSTONE NET LEASE INC			17,180.000	402,183.80	
BROOKDALE SENIOR LIVING INC			26,693.000	210,874.70	
BROOKFIELD PROPERTY REIT INC			10,711.000	202,330.79	
BROOKFIELD RENEWABLE CORP			5,981.000	250,843.14	
BROOKLINE BANCORP INC			15,692.000	234,595.40	
BROOKLYN IMMUNOTHERAPEUTICS IN			73.000	1,314.73	
BROTHER INDUSTRIES LTD			8,700.000	173,780.53	
BROWN-FORMAN CORP			25,152.000	1,884,890.88	
BRT APARTMENTS CORP			2,152.000	37,315.68	
BRUNSWICK CORP/DE			6,700.000	667,454.00	
BRYN MAWR BANK CORP			2,717.000	114,630.23	
BSML INC			1,459.000	0.00	
BSQUARE CORP			1,406.000	6,706.62	
BT GROUP PLC			80,370.000	215,392.65	
BUCKLE INC/THE			4,064.000	202,184.00	
BUDWEISER BREWING CO APAC LTD HK/01876			927,700.000	2,926,743.37	
BUILD-A-BEAR WORKSHOP INC			3,718.000	64,358.58	
BUILDING MATLS HLDG CORP COM			12,400.000	0.00	
BURLINGTON STORES INC			2,480.000	798,535.20	
BUSINESS FIRST BANCSHARES INC			2,261.000	51,889.95	
BUTLER INTERNATIONAL INC			4,024.000	0.00	
C&F FINANCIAL CORP			1,134.000	57,834.00	
CABOT CORP			10,721.000	610,346.53	
CABOT OIL & GAS CORP			65,628.000	1,145,864.88	
CACHE INC			3,062.000	24.50	
CACI INTERNATIONAL INC			41,066.000	10,476,757.92	
CACTUS INC			7,664.000	281,422.08	
CADENCE BANCORP			15,931.000	332,639.28	
CADENCE DESIGN SYSTEMS INC			44,044.000	6,026,100.08	
CADIZ INC			10,682.000	145,275.20	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAE INC			605,011.000	18,654,057.97
CAESARS ENTERTAINMENT INC			17,585.000	1,824,443.75
CAESARSTONE LTD			4,203.000	62,036.28
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			4,396.000	246,176.00
CAIXABANK SA			5,162,602.000	15,881,323.28
CAL DIVE INTERNATIONAL INC			9,001.000	21.60
CAL-MAINE FOODS INC			5,262.000	190,537.02
CALAMP CORP			4,854.000	61,742.88
CALAVO GROWERS INC			2,221.000	140,855.82
CALERES INC			6,480.000	176,839.20
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00
CALIFORNIA FIRST LEASING CORP			2,661.000	48,722.91
CALIFORNIA RESOURCES CORP			19,341.000	582,937.74
CALIFORNIA WATER SERVICE GROUP			7,435.000	412,939.90
CALITHERA BIOSCIENCES INC			400.000	836.00
CALIX INC			4,525.000	214,937.50
CALLAWAY GOLF CO			12,125.000	408,976.25
CALLON PETROLEUM CO			3,103.000	179,012.07
CALMARE THERAPEUTICS INC			1,369.000	84.88
CALYXT INC			14,033.000	56,412.66
CAMBEX CORP			5,237.000	41.90
CAMBRIDGE BANCORP			1,013.000	83,927.05
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			3,060.000	146,145.60
CAMPBELL SOUP CO			20,006.000	912,073.54
CAMPING WORLD HOLDINGS INC			5,154.000	211,262.46
CANADIAN SOLAR INC			6,858.000	307,512.72
CANADIAN TIRE CORP LTD CL A			66,700.000	10,565,995.32
CANNAE HOLDINGS INC			313,616.000	10,634,718.56
CANO PETROLEUM INC			3,018.000	0.00
CANTERBURY PARK HOLDING CORP			687.000	10,064.55
CAPGEMINI SE			172,442.000	33,128,832.78
CAPITAL CITY BANK GROUP INC			1,692.000	43,636.68
CAPITAL ONE FINANCIAL CORP			43,408.000	6,714,783.52
CAPITAL SENIOR LIVING CORP			471.000	23,314.50
CAPITEC BANK HOLDINGS LTD			16,455.000	1,943,519.46
CAPITOL BANCORP LTD			1,356.000	0.00
CAPITOL FEDERAL FINANCIAL INC			16,899.000	199,070.22

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPRICOR THERAPEUTICS INC			16,053.000	82,351.89
CAPSTEAD MORTGAGE CORP			15,249.000	93,628.86
CAPSTONE GREEN ENERGY CORP			104.000	584.48
CARA THERAPEUTICS INC			7,306.000	104,256.62
CARDIFF ONCOLOGY INC			56.499	375.71
CARDINAL HEALTH INC			24,448.000	1,395,736.32
CARDIOVASCULAR SYSTEMS INC			8,564.000	365,254.60
CARDLYTICS INC			3,300.000	418,869.00
CARECLOUD INC			9,189.000	77,371.38
CAREDX INC			84,614.000	7,743,873.28
CARETRUST REIT INC			13,009.000	302,199.07
CARGURUS INC			10,919.000	286,405.37
CARLSBERG AS			78,628.000	14,658,384.35
CARMAX INC			13,746.000	1,775,295.90
CARNIVAL CORP			94,276.000	2,485,115.36
CARPARTS.COM INC			136,633.000	2,781,847.88
CARPENTER TECHNOLOGY CORP			7,815.000	314,319.30
CARRIER GLOBAL CORP			68,828.000	3,345,040.80
CARS.COM INC			7,591.000	108,779.03
CASELLA WASTE SYSTEMS INC			6,091.000	386,352.13
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			25,646.000	39,751.30
CASS INFORMATION SYSTEMS INC			1,517.000	61,817.75
CASSAVA SCIENCES INC			710.000	60,662.40
CASTLE BIOSCIENCES INC			82,578.000	6,055,444.74
CATABASIS PHARMACEUTICALS INC			12,458.000	26,286.38
CATALENT INC			14,353.000	1,551,846.36
CATALINA LIGHTING INC			910.000	0.00
CATALYST BIOSCIENCES INC			13,179.000	57,065.07
CATALYST PHARMACEUTICALS INC			26,092.000	150,029.00
CATCHER TECHNOLOGY CO LTD			85,000.000	555,226.56
CATCHER TECHNOLOGY CO LTD GDR			96,200.000	3,136,120.00
CATCHMARK TIMBER TRUST INC			10,099.000	118,158.30
CATERPILLAR INC			48,960.000	10,655,164.80
CATHAY GENERAL BANCORP			10,962.000	431,464.32
CATO CORP/THE			5,731.000	96,681.97
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,320.000	293,290.80
CB144A APPVION ESCROW			102.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CBIZ INC			16,101.000	527,629.77	
CBL & ASSOCIATES PROPERTIES IN			64,136.000	7,747.63	
CBOE GLOBAL MARKETS INC			8,989.000	1,070,140.45	
CBRE GROUP INC			50,187.000	4,302,531.51	
CBTX INC			2,546.000	69,531.26	
CDW CORP/DE			15,201.000	2,654,854.65	
CECO ENVIRONMENTAL CORP			1,358.000	9,723.28	
CEDAR REALTY TRUST INC			4,081.000	68,724.04	
CEL-SCI CORP			27.000	234.36	
CELADON GROUP INC			3,024.000	30.85	
CELANESE CORP			13,712.000	2,078,739.20	
CELCUITY INC			6,259.000	150,216.00	
CELLEX THERAPEUTICS INC			3,755.000	125,567.20	
CELLNEX TELECOM SA			507,256.000	32,315,528.72	
CELSIUS HOLDINGS INC			4,677.000	355,872.93	
CEMEX SAB DE CV ADR			2,621,670.000	22,022,028.00	
GENOVUS ENERGY INC			50,600.000	484,628.93	
CENTENE CORP			58,818.000	4,289,596.74	
CENTERPOINT ENERGY INC			48,912.000	1,199,322.24	
CENTERSPACE			1,358.000	107,146.20	
CENTOGENE NV			3,534.000	36,894.96	
CENTRAL GARDEN & PET CO			5,426.000	262,075.80	
CENTRAL PACIFIC FINANCIAL CORP			441.000	11,492.46	
CENTRUS ENERGY CORP			406.000	10,304.28	
CENTURY BANCORP INC/MA			1,704.000	194,256.00	
CENTURY CASINOS INC			269.000	3,612.67	
CENTURY COMMUNITIES INC			2,832.000	188,441.28	
CENVEO INC			1,035.000	0.00	
CERBCO INC CL A			500.000	0.00	
CERENCE INC			4,295.000	458,319.45	
CERNER CORP			34,781.000	2,718,482.96	
CERUS CORP			34,021.000	201,064.11	
CEVA INC			2,860.000	135,278.00	
CEZ AS			196,994.000	5,843,358.70	
CF INDUSTRIES HOLDINGS INC			18,074.000	929,907.30	
CH ROBINSON WORLDWIDE INC			18,504.000	1,733,269.68	
CHALEASE HOLDING CO LTD			767,240.000	5,576,172.30	
CHAMPION ENTERPRISES INC			21,400.000	0.00	
CHAMPION INDUSTRIES INC/WV			20.000	120.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CHAMPIONS ONCOLOGY INC			4,517.000	46,434.76	
CHAMPIONX CORP			23,871.000	612,291.15	
CHANNELADVISOR CORP			403.000	9,877.53	
CHANNELL COMMERCIAL CORP			3,181.000	0.00	
CHARLES & COLVARD LTD			1,039.000	3,096.22	
CHARLES RIVER LABORATORIES INT			4,234.000	1,566,241.28	
CHARLES SCHWAB CORP/THE			142,834.000	10,399,743.54	
CHART INDUSTRIES INC			6,327.000	925,766.64	
CHARTER COMMUNICATIONS INC			17,891.000	12,907,461.95	
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00	
CHASE CORP			1,750.000	179,567.50	
CHATHAM LODGING TRUST			6,670.000	85,842.90	
CHAZAK VALUE CORP COM			216.000	0.00	
CHECK POINT SOFTWARE TECHNOLOG			9,584.000	1,112,989.92	
CHEFS' WAREHOUSE INC/THE			2,259.000	71,903.97	
CHEMBIO DIAGNOSTICS INC			12,921.000	38,375.37	
CHEMOCENTRYX INC			5,319.000	71,221.41	
CHENIERE ENERGY INC			138,255.000	11,992,238.70	
CHENIERE ENERGY PARTNERS LP			20,549.000	910,115.21	
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	12,884.66	
CHERRY HILL MORTGAGE INVESTMEN			892.000	8,795.12	
CHESAPEAKE ENERGY CORP			11,644.000	604,556.48	
CHESAPEAKE UTILITIES CORP			3,122.000	375,670.26	
CHEVRON CORP			180,413.000	18,896,457.62	
CHICAGO RIVET & MACHINE CO			213.000	5,510.89	
CHICO'S FAS INC			19,431.000	127,855.98	
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00	
CHILDREN'S PLACE INC/THE			3,553.000	330,642.18	
CHIMERA INVESTMENT CORP			23,830.000	358,879.80	
CHIMERIX INC			2,566.000	20,528.00	
CHINA CGAME INC			1,663.000	41.58	
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	3,892,065.91	
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	3,734,835.22	
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			4,751,000.000	12,510,922.84	
CHINA MINSHENG BANKING CORP LT HK/01988			9,476,500.000	4,539,436.13	
CHINA MOBILE LTD HK/00941			1,199,800.000	7,500,826.06	
CHINA OVERSEAS LAND & INVESTME HK/00688			1,024,000.000	2,325,999.09	
CHINA RESOURCES CEMENT HOLDING HK/01313			4,888,000.000	4,645,137.37	
CHINA RESOURCES POWER HOLDINGS HK/00836			4,170,000.000	5,691,843.14	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	7,761,898.57
CHIPOTLE MEXICAN GRILL INC			3,648.000	5,655,640.32
CHRISTOPHER & BANKS CORP			3,462.000	31.16
CHUBB LTD			44,877.000	7,132,750.38
CHURCH & DWIGHT CO INC			33,863.000	2,885,804.86
CHUY'S HOLDINGS INC			2,513.000	93,634.38
CIBL INC			22.000	0.00
CIE DE SAINT-GOBAIN			18,450.000	1,215,207.15
CIE GENERALE DES ETABLISSEMENT			3,972.000	633,548.10
CIGNA CORP			28,913.000	6,854,404.91
CIM COMMERCIAL TRUST CORP			596.000	5,334.20
CIMPRESS PLC			3,716.000	402,851.56
CINCINNATI BELL INC			5,677.000	87,539.34
CINCINNATI FINANCIAL CORP			25,852.000	3,014,860.24
CINEWORLD GROUP PLC WTS EXP 01-JAN-2059			37,689.000	26,242.88
CINTAS CORP			11,035.000	4,215,370.00
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	52.77
CIRCOR INTERNATIONAL INC			2,235.000	72,861.00
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRQUE EQUITY			134,969.000	1,235,843.65
CISCO SYSTEMS INC/DELAWARE			634,992.000	33,654,576.00
CIT GROUP INC			30,274.000	1,561,835.66
CITI TRENDS INC			4,310.000	374,970.00
CITIGROUP INC			276,063.000	19,531,457.25
CITIZENS & NORTHERN CORP			583.000	14,283.50
CITIZENS COMMUNITY BANCORP INC			106.000	1,450.08
CITIZENS FINANCIAL GROUP INC			47,573.000	2,182,173.51
CITIZENS INC/TX			4,448.000	23,529.92
CITRIX SYSTEMS INC			18,242.000	2,139,239.34
CITY BANK/LYNNWOOD WA			1,072.000	8.63
CITY HOLDING CO			2,651.000	199,461.24
CITY OFFICE REIT INC			9,735.000	121,006.05
CIVEO CORP			553.000	9,843.40
CK ASSET HOLDINGS LTD HK/01113			6,683.000	46,126.16
CK HUTCHISON HOLDINGS LTD HK/00001			33,000.000	257,087.12
CLARIVATE PLC			320,000.000	8,809,600.00
CLARUS CORP			2,723.000	69,981.10

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLEAN ENERGY FUELS CORP			11,502.000	116,745.30
CLEAN HARBORS INC			1,900.000	176,966.00
CLEARFIELD INC			3,140.000	117,593.00
CLEARSIDE BIOMEDICAL INC			2,966.000	14,444.42
CLEARSTORY SYSTEMS INC			219.000	0.02
CLEARWATER PAPER CORP			3,072.000	88,995.84
CLEARWAY ENERGY INC			13,990.000	368,049.86
CLEVELAND BIOLABS INC			52.000	284.44
CLICKS GROUP LTD			170,927.000	2,941,087.62
CLOOPEN GROUP HOLDING LTD ADR			137,360.000	1,164,812.80
CLOROX CO/THE			18,492.000	3,326,895.72
CLOUDERA INC			35,413.000	561,650.18
CLOVIS ONCOLOGY INC			6,990.000	40,542.00
CLP HOLDINGS LTD HK/00002			55,500.000	548,864.58
CLST HOLDINGS INC			3,920.000	686.00
CME GROUP INC			37,400.000	7,954,232.00
CMS ENERGY CORP			49,186.000	2,905,908.88
CMTSU LIQUIDATION INC			7,875.000	18.12
CNH INDUSTRIAL NV			56,571.000	934,194.12
CNO FINANCIAL GROUP INC			29,400.000	694,428.00
CNX RESOURCES CORP			18,588.000	253,912.08
COCA-COLA CO/THE			340,407.000	18,419,422.77
COCA-COLA CONSOLIDATED INC			1,129.000	454,004.77
COCA-COLA EUROPACIFIC PARTNERS			289,674.000	17,022,419.84
COCA-COLA HBC AG			22,231.000	802,785.93
COCHLEAR LTD			80,000.000	15,115,300.20
CODEXIS INC			6,813.000	154,382.58
COEUR MINING INC			32,937.000	292,480.56
COGECO COMMUNICATIONS INC SUB VTG			54,262.000	5,311,392.25
COGENT COMMUNICATIONS HOLDINGS			5,415.000	416,359.35
COGNIZANT TECHNOLOGY SOLUTIONS			199,491.000	13,816,746.66
COGNYTE SOFTWARE LTD			8,871.000	217,339.50
COHEN & CO INC			33.000	622.05
COHEN & STEERS INC			3,690.000	302,912.10
COHERUS BIOSCIENCES INC			7,976.000	110,308.08
COHU INC			3,418.000	125,748.22
COLDWATER CREEK INC			2,034.000	0.00
COLES GROUP LTD			14,095.000	180,843.33
COLGATE-PALMOLIVE CO			84,345.000	6,861,465.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COLLEGIUM PHARMACEUTICAL INC			11,176.000	264,200.64	
COLONIAL BANCGROUP INC/THE			63,000.000	0.00	
COLUMBIA BANKING SYSTEM INC			9,134.000	352,207.04	
COLUMBIA PROPERTY TRUST INC			15,430.000	268,327.70	
COLUMBUS MCKINNON CORP/NY			2,306.000	111,241.44	
COMCAST CORP			817,974.000	46,640,877.48	
COMDIAL CORP			222.000	0.00	
COMERICA INC			11,764.000	839,243.76	
COMFORT SYSTEMS USA INC			6,873.000	541,523.67	
COMMERCIAL INTERNATIONAL BANK			353,280.000	1,174,298.68	
COMMERCIAL METALS CO			16,163.000	496,527.36	
COMMONWEALTH BANK OF AUSTRALIA			8,162.000	611,965.56	
COMMSCOPE HOLDING CO INC			25,646.000	546,516.26	
COMMUNICATIONS SYSTEMS INC			1,949.000	13,993.82	
COMMUNITY BANK SYSTEM INC			6,501.000	491,800.65	
COMMUNITY FINANCIAL CORP/THE			2,353.000	81,178.50	
COMMUNITY HEALTH SYSTEMS INC			14,984.000	231,352.96	
COMMUNITY HEALTHCARE TRUST INC			2,794.000	132,603.24	
COMMUNITY TRUST BANCORP INC			2,000.000	80,760.00	
COMMUNITY WEST BANCSHARES			912.000	11,928.96	
COMMVAULT SYSTEMS INC			5,169.000	404,060.73	
COMPAL ELECTRONICS INC			2,353,000.000	1,887,467.03	
COMPAL ELECTRONICS INC GDR			507,200.000	2,034,277.76	
COMPASS GROUP PLC			304,472.000	6,401,727.50	
COMPASS MINERALS INTERNATIONAL			6,043.000	358,108.18	
COMPUTER PROGRAMS AND SYSTEMS			6,277.000	208,584.71	
COMPUTER SERVICES INC			2,826.000	158,397.30	
COMPUTER TASK GROUP INC			5,902.000	57,072.34	
COMPX INTERNATIONAL INC			1,467.000	30,469.59	
COMSCORE INC			16,246.000	81,230.00	
COMSTOCK RESOURCES INC			7,865.000	52,459.55	
COMTECH TELECOMMUNICATIONS COR			5,497.000	132,807.52	
CONAGRA BRANDS INC			40,440.000	1,471,207.20	
CONCERT PHARMACEUTICALS INC			14,172.000	59,805.84	
CONDUENT INC			19,812.000	148,590.00	
CONE MLS CORP N C			20,100.000	0.00	
CONMED CORP			4,111.000	564,974.73	
CONN'S INC			2,315.000	59,032.50	
CONNECTONE BANCORP INC			1,260.000	32,974.20	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CONOCOPHILLIPS			167,972.000	10,229,494.80	
CONRAD INDUSTRIES INC			2,023.000	30,951.90	
CONSOL ENERGY INC			3,389.000	62,594.83	
CONSOLIDATED COMMUNICATIONS HO			13,194.000	115,975.26	
CONSOLIDATED EDISON INC			41,822.000	2,999,473.84	
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00	
CONSOLIDATED WATER CO LTD			7,023.000	82,379.79	
CONSTELLATION BRANDS INC			15,840.000	3,704,817.60	
CONSTELLATION PHARMACEUTICALS			2,959.000	100,014.20	
CONSTELLIUM SE			18,875.000	357,681.25	
CONSUMER PORTFOLIO SERVICES IN			4,456.000	20,052.00	
CONTANGO OIL & GAS CO			8,858.000	38,266.56	
CONTINENTAL AG			43,680.000	6,422,177.88	
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13	
CONTRA CCUR HOLDINGS			1,052.000	0.00	
CONTRA FIRST NBC BK HL			1,118.000	0.00	
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00	
COOPER COS INC/THE			6,166.000	2,443,400.82	
COOPER-STANDARD HOLDINGS INC			2,045.000	59,305.00	
COPA HOLDINGS SA			22,543.000	1,698,164.19	
COPART INC			21,084.000	2,779,503.72	
CORCEPT THERAPEUTICS INC			20,360.000	447,920.00	
CORE-MARK HOLDING CO INC			6,789.000	305,572.89	
CORECIVIC INC			15,301.000	160,201.47	
COREPOINT LODGING INC			13,829.000	147,970.30	
CORINTHIAN COLLEGES INC			11,399.000	14.82	
CORNERSTONE BUILDING BRANDS IN			704.000	12,798.72	
CORNERSTONE ONDEMAND INC			7,398.000	381,588.84	
CORNING INC			97,775.000	3,998,997.50	
CORPORATE OFFICE PROPERTIES TR			21,749.000	608,754.51	
CORTEVA INC			110,535.000	4,902,227.25	
CORTEXYME INC			2,195.000	116,335.00	
CORUS BANKSHARES INC			10,586.000	0.00	
CORVEL CORP			3,601.000	483,614.30	
COSTAR GROUP INC			34,780.000	2,880,479.60	
COSTCO WHOLESALE CORP			62,590.000	24,764,985.30	
COUNTY BANCORP INC			564.000	19,153.44	
COUSINS PROPERTIES INC			12.999	478.10	
COVANTA HOLDING CORP			15,813.000	278,466.93	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COVENANT LOGISTICS GROUP INC			2,563.000	53,002.84
COVESTRO AG			9,044.000	584,098.73
COVETRUS INC			14,577.200	393,584.40
COWEN INC			381.000	15,640.05
CPI AEROSTRUCTURES INC			1,147.000	4,071.85
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			2,661.000	227,781.60
CRACKER BARREL OLD COUNTRY STO			3,469.000	515,007.74
CRAZY WOMAN CREEK BANCORP INC			437.000	9,832.50
CREDIT AGRICOLE SA			74,040.000	1,037,316.88
CREDIT SUISSE GROUP AG			516,300.000	5,413,511.77
CREDIT SUISSE GROUP AG ADR			71,358.000	748,545.42
CRESTWOOD EQUITY PARTNERS LP			87,342.000	2,618,513.16
CREXENDO INC			1,541.000	9,323.05
CRH PLC			287,689.000	14,499,741.37
CRINETICS PHARMACEUTICALS INC			4,260.000	80,301.00
CROCS INC			9,692.000	1,129,311.84
CROSS COUNTRY HEALTHCARE INC			9,585.000	158,248.35
CROSSROADS SYSTEMS INC			77.000	3,388.00
CROWN CASTLE INTERNATIONAL COR			36,416.000	7,104,761.60
CROWN CRAFTS INC			1,039.000	7,865.23
CROWN HOLDINGS INC			6,600.000	674,586.00
CRYOLIFE INC			85,696.000	2,433,766.40
CRYOPORT INC			22,831.000	1,441,092.72
CSG SYSTEMS INTERNATIONAL INC			5,474.000	258,263.32
CSL LTD			82,500.000	17,663,777.38
CSP INC			834.000	8,923.80
CSW INDUSTRIALS INC			1,941.000	229,930.86
CSX CORP			282,777.000	9,071,486.16
CTO REALTY GROWTH INC			2,815.000	150,658.80
CTS CORP			4,136.000	153,693.76
CTS EVENTIM AG & CO KGAA			260,000.000	16,249,201.80
CUE BIOPHARMA INC			2,827.000	32,934.55
CULP INC			3,817.000	62,217.10
CUMMINS INC			24,990.000	6,092,811.90
CUMULUS CLASS A			8,884.000	130,150.60
CUMULUS MEDIA INC			4,652.000	68,151.80
CURIS INC			8,264.000	66,690.48
CUSHMAN & WAKEFIELD PLC			14,611.000	255,254.17

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CUSTOMERS BANCORP INC			4,940.000	192,610.60	
CUTERA INC			5,812.000	284,962.36	
CV HOLDINGS INC/UNITED STATES			5,499.000	51.69	
CVB FINANCIAL CORP			15,526.000	319,680.34	
CVR ENERGY INC			4,260.000	76,509.60	
CVR F STAR			350.000	0.00	
CVR F STAR THERAPEUTIC			350.000	0.00	
CVS HEALTH CORP			114,847.000	9,582,833.68	
CYBERAGENT INC			730,000.000	15,686,548.85	
CYBERARK SOFTWARE LTD			135,000.000	17,586,450.00	
CYBERCARE INC COM			5,500.000	0.00	
CYBEROPTICS CORP			1,782.000	72,990.72	
CYCLERION THERAPEUTICS INC			7,284.000	28,407.60	
CYTOKINETICS INC			8,490.000	168,017.10	
D7 ENTERPRISES INC			18.000	0.43	
DADA NEXUS LTD ADR			89,047.000	2,583,253.47	
DAIKIN INDUSTRIES LTD			71,500.000	13,328,543.55	
DAILY JOURNAL CORP			239.000	80,901.50	
DAIMLER AG			161,130.000	14,388,630.24	
DAITO TRUST CONSTRUCTION CO LT			1,000.000	109,469.33	
DAIWA HOUSE INDUSTRY CO LTD			13,300.000	399,635.12	
DAKTRONICS INC			7,511.000	49,497.49	
DALLASNEWS CORP			379.250	2,821.62	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			18,249.000	433,596.24	
DANAHER CORP			62,881.000	16,874,745.16	
DANAOS CORP			2,653.000	203,723.87	
DARDEN RESTAURANTS INC			57,408.000	8,380,993.92	
DASSAULT SYSTEMES SE			58,790.000	14,257,547.97	
DATA I/O CORP			3,913.000	26,647.53	
DATATEC SYS INC COM			25,900.000	0.00	
DATATRAK INTERNATIONAL INC			59.000	368.75	
DAVE & BUSTER'S ENTERTAINMENT			7,774.000	315,624.40	
DAVITA INC			5,906.000	711,259.58	
DAWSON GEOPHYSICAL CO			13,494.000	35,219.34	
DAXOR CORP			1,689.000	17,903.40	
DB INSURANCE CO LTD			168,850.000	8,216,470.43	
DBS GROUP HOLDINGS LTD			36,600.000	811,669.39	
DCP MIDSTREAM LP			455,862.000	13,990,404.78	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DEAN FOODS CO			13,666.000	0.00
DECIPHERA PHARMACEUTICALS INC			1,670.000	61,138.70
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			34,700.000	12,239,037.00
DELCATH SYSTEMS INC			2.000	25.06
DELEK US HOLDINGS INC			8,239.000	178,127.18
DELIA*S INC			3,437.000	0.00
DELIVERY HERO SE			23,377.000	3,088,318.17
DELPHAX TECHNOLOGIES INC			7,074.000	149.97
DELTA AIR LINES INC			81,608.000	3,530,362.08
DELTA APPAREL INC			3,711.000	109,548.72
DELTAGEN INC			13,680.000	8.21
DELUXE CORP			6,216.000	296,938.32
DENALI THERAPEUTICS INC			12,016.000	942,535.04
DENBURY INC			5,918.000	454,384.04
DENBURY INC NEW WTS EXP 09/16/2023			87.000	3,633.99
DENNY'S CORP			10,466.000	172,584.34
DENTSPLY SIRONA INC			30,355.000	1,920,257.30
DERMTECH INC			4,845.000	201,406.65
DESIGNER BRANDS INC			9,953.000	164,722.15
DESPEGAR.COM CORP			7,361.000	97,238.81
DESTINATION MATERNITY CORP			3,060.000	39.78
DESTINATION XL GROUP INC			4,760.000	17,992.80
DEUTSCHE BOERSE AG			81,522.000	14,230,845.54
DEUTSCHE POST AG			177,238.000	12,056,300.18
DEUTSCHE TELEKOM AG			42,180.000	890,978.72
DEVON ENERGY CORP			156,091.000	4,556,296.29
DEXCOM INC			22,574.000	9,639,098.00
DHT HOLDINGS INC			20,663.000	134,102.87
DIADEXUS INC			148.000	0.00
DIAGEO PLC			16,107.000	770,107.63
DIAMEDICA THERAPEUTICS INC			14,336.000	63,795.20
DIAMOND HILL INVESTMENT GROUP			862.000	144,221.22
DIAMOND OFFSHORE D ESCROW			7,966.000	0.00
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	0.00
DIAMONDBACK ENERGY INC			16,302.000	1,530,594.78
DIAMONDROCK HOSPITALITY CO			28,760.000	278,972.00
DICERNA PHARMACEUTICALS INC			11,398.000	425,373.36
DIEBOLD NIXDORF INC			8,913.000	114,442.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIGI INTERNATIONAL INC			8,644.000	173,830.84
DIGIMARC CORP			3,832.000	128,372.00
DIGITAL GARAGE INC			148,187.000	6,669,016.03
DIGITAL REALTY TRUST INC			31,850.000	4,792,151.00
DIGITAL TURBINE INC			10,298.000	782,956.94
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALBRIDGE GROUP INC			63,517.000	501,784.30
DILLARD'S INC			1,107.000	200,234.16
DIME COMMUNITY BANCSHARES INC			2,258.000	75,913.96
DINE BRANDS GLOBAL INC			2,359.000	210,540.75
DIODES INC			6,213.000	495,611.01
DIRECT LINE INSURANCE GROUP PL			64,422.000	253,637.95
DISCOVER FINANCIAL SERVICES			28,389.000	3,358,134.81
DISCOVERY INC			39,525.000	1,169,593.20
DISH NETWORK CORP			20,935.000	875,083.00
DIVERSICARE HEALTHCARE SERVICE			1,976.000	7,113.60
DIVERSIFIED HEALTHCARE TRUST			32,472.000	135,732.96
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,371.000	4,017.03
DMC GLOBAL INC			1,838.000	103,313.98
DNB ASA			10,906.000	237,759.22
DOCUSIGN INC			9,454.000	2,643,054.78
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			24,126.000	5,220,625.14
DOLLAR TREE INC			24,614.000	2,449,093.00
DOMINION ENERGY INC			87,382.000	6,428,693.74
DOMINO'S PIZZA INC			5,182.000	2,417,351.18
DOMO INC			115,479.000	9,334,167.57
DOMTAR CORP			8,175.000	449,298.00
DONEGAL GROUP INC			6,458.000	92,165.16
DONGFENG MOTOR GROUP CO LTD HK/00489			2,900,000.000	2,606,540.17
DONNELLEY FINANCIAL SOLUTIONS			476.000	15,708.00
DORIAN LPG LTD			545.000	7,695.40
DORMAN PRODUCTS INC			5,003.000	518,661.01
DOUGLAS DYNAMICS INC			3,095.000	125,935.55
DOVA PHARMACEUTICALS INC			700.000	350.00
DOVER CORP			18,104.000	2,726,462.40
DOVER MOTORSPORTS INC			6,717.000	15,113.25
DOW INC			104,259.000	6,597,509.52

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DR HORTON INC			170,642.000	15,420,917.54
DRAFTKINGS INC			22,076.000	1,151,704.92
DRI CORP			787.000	0.00
DRIL-QUIP INC			5,034.000	170,300.22
DRIVE SHACK INC			17,284.000	57,210.04
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			2,894.000	42,831.20
DSV PANALPINA A/S			58,000.000	13,527,521.50
DTE ENERGY CO			19,186.000	2,486,505.60
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94
DUCOMMUN INC			2,556.000	139,455.36
DUKE ENERGY CORP			86,096.000	8,499,397.12
DUKE REALTY CORP			53,391.000	2,528,063.85
DULUTH HOLDINGS INC			424.000	8,755.60
DUPONT DE NEMOURS INC			88,103.000	6,820,053.23
DURECT CORP			8,568.000	13,965.84
DXC TECHNOLOGY CO			41,286.000	1,607,676.84
DXP ENTERPRISES INC/TX			1,341.000	44,655.30
DYADIC INTERNATIONAL INC			11,207.000	39,896.92
DYCOM INDUSTRIES INC			4,146.000	309,001.38
DYNACQ HEALTHCARE INC			16.000	0.02
DYNAVAX TECHNOLOGIES CORP			12,321.000	121,361.85
DYNEX CAPITAL INC			2,395.000	44,690.70
DZS INC			257.000	5,332.75
E.ON SE			11,740.000	135,799.73
EACO CORP			16.000	300.80
EAGLE BANCORP INC			4,665.000	261,613.20
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	0.00
EAGLE PHARMACEUTICALS INC/DE			1,616.000	69,164.80
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			8,067.000	89,301.69
EASTERLY GOVERNMENT PROPERTIES			10,988.000	231,627.04
EASTERN BANKSHARES INC			18,135.000	373,036.95
EASTERN CO/THE			778.000	23,596.74
EASTGROUP PROPERTIES INC			5,432.000	893,292.40
EASTMAN CHEMICAL CO			23,584.000	2,753,432.00
EATON CORP PLC			42,404.000	6,283,424.72
EBAY INC			65,337.000	4,587,310.77

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EBIX INC			5,064.000	171,669.60
EBT INTL INC COM NEW			69.000	0.00
ECOLAB INC			23,295.000	4,798,071.15
EDENRED			231,060.000	13,166,375.29
EDGEWELL PERSONAL CARE CO			7,546.000	331,269.40
EDISON INTERNATIONAL			61,197.000	3,538,410.54
EDP - ENERGIAS DE PORTUGAL SA			1,049,045.000	5,560,959.23
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			1,840.000	22,944.80
EDWARDS LIFESCIENCES CORP			78,856.000	8,167,115.92
EGAIN CORP			4,428.000	50,833.44
EIFPAGE SA			2,798.000	284,697.12
EIGER BIOPHARMACEUTICALS INC			14,788.000	125,993.76
EKIMAS CORP			2,778.000	43.06
ELANCO ANIMAL HEALTH INC			12,423.000	430,953.87
ELECTRICITE DE FRANCE SA			26,233.000	358,383.91
ELECTROMED INC			4,498.000	50,782.42
ELECTRONIC ARTS INC			33,108.000	4,761,923.64
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	149.58
ELEMENT SOLUTIONS INC			24,672.000	576,831.36
ELI LILLY & CO			90,170.000	20,695,818.40
ELLINGTON RESIDENTIAL MORTGAGE			3,686.000	43,384.22
EMAGIN CORP			282.000	975.72
EMAK WORLDWIDE INC			1,137.000	0.00
EMCOR GROUP INC			7,593.000	935,381.67
EMCORE CORP			9,138.000	84,252.36
EMERALD HOLDING INC			2,002.000	10,790.78
EMERGENT BIOSOLUTIONS INC			7,295.000	459,512.05
EMERSON ELECTRIC CO			56,941.000	5,480,001.84
EMERSON RADIO CORP			4,778.000	5,638.04
EMPIRE STATE REALTY TRUST INC			20,059.000	240,708.00
EMPLOYERS HOLDINGS INC			6,262.000	268,013.60
ENANTA PHARMACEUTICALS INC			3,784.000	166,533.84
ENBRIDGE INC			22,097.000	884,763.88
ENCORE CAPITAL GROUP INC			4,818.000	228,325.02
ENCORE WIRE CORP			2,788.000	211,302.52
ENDEAVOUR GROUP LTD/AUSTRALIA			24,230.000	114,419.33
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDO INTERNATIONAL PLC			23,920.000	111,945.60

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENDOLOGIX INC			1,462.500	0.00
ENEL SPA			1,353,292.000	12,569,333.88
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			8,113.000	348,696.74
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			19.000	75.62
ENERGY TRANSFER LP			1,631,297.000	17,340,687.11
ENERPAC TOOL GROUP CORP			9,148.000	243,519.76
ENERSYS			5,863.000	572,990.99
ENGIE SA			929,840.000	12,740,564.10
ENGLOBAL CORP			4,457.000	13,504.71
ENHERENT CORP			9,218.000	26.73
ENNIS INC			4,214.000	90,685.28
ENOVA INTERNATIONAL INC			3,877.000	132,632.17
ENPHASE ENERGY INC			11,434.000	2,099,625.42
ENPRO INDUSTRIES INC			2,594.000	252,007.10
ENSIGN GROUP INC/THE			9,152.000	793,203.84
ENSTAR GROUP LTD			1,236.000	295,305.12
ENTERCOM COMMUNICATIONS CORP			4,388.000	18,912.28
ENERGY CORP			36,996.000	3,688,501.20
ENTERPRISE BANCORP INC/MA			2,310.000	75,652.50
ENTERPRISE FINANCIAL SERVICES			3,749.000	173,916.11
ENTERPRISE PRODUCTS PARTNERS L			595,669.000	14,373,492.97
ENTRADE INC COM			13,100.000	0.00
ENVESTNET INC			6,254.000	474,428.44
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	796.62
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,444.000	14,087.48
ENZON PHARMACEUTICALS INC			10,765.000	7,104.90
EOG RESOURCES INC			60,295.000	5,031,014.80
EPAM SYSTEMS INC			22,138.000	11,311,632.48
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.80
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			3,703.000	321,013.07
EPR PROPERTIES			8,972.000	472,644.96
EQUIFAX INC			10,255.000	2,456,175.05
EQUIFIN INC			394.000	0.95

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EQUINIX INC			7,946.000	6,377,459.60
EQUINOR ASA			31,819.000	673,637.50
EQUITABLE HOLDINGS INC			28,800.000	876,960.00
EQUITRANS MIDSTREAM CORP			48,077.000	409,135.27
EQUITY BANCSHARES INC			2,138.000	65,187.62
EQUITY COMMONWEALTH			14,221.000	372,590.20
EQUITY LIFESTYLE PROPERTIES IN			10,381.000	771,412.11
EQUITY RESIDENTIAL			40,358.000	3,107,566.00
ERBA DIAGNOSTICS INC			3,427.000	0.00
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	33.00
ESC WRIGHT MED GROUP N			336.000	0.00
ESCALADE INC			2,664.000	61,138.80
ESCALERA RESOURCES CO			9,249.000	0.00
ESCO TECHNOLOGIES INC			4,012.000	376,365.72
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	21,274.68
ESPERION THERAPEUTICS INC			8,384.000	177,321.60
ESPEY MFG. & ELECTRONICS CORP			324.000	4,801.68
ESR CAYMAN LTD HK/01821			2,760,200.000	9,312,211.81
ESSA PHARMA INC			3,149.000	89,966.93
ESSENT GROUP LTD			13,909.000	625,209.55
ESSENTIAL PROPERTIES REALTY TR			11,288.000	305,227.52
ESSEX PROPERTY TRUST INC			9,624.000	2,887,296.24
ESTABLISHMENT LABS HOLDINGS IN			3,657.000	319,402.38
ESTEE LAUDER COS INC/THE			26,232.000	8,343,874.56
ETHAN ALLEN INTERIORS INC			4,414.000	121,826.40
ETSY INC			10,709.000	2,204,340.56
EURAZEO SE			63,333.000	5,520,335.45
EUROBANCSHARES INC			3,146.000	3.15
EUROBO PHARMACEUTICALS INC			268.000	0.00
EUROFINS SCIENTIFIC SE			2,729.000	311,981.35
EVELO BIOSCIENCES INC			6,776.000	93,102.24
EVERBRIDGE INC			4,295.000	584,463.60
EVERCEL INC			2,040.000	4,080.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EVERCORE INC			4,948.000	696,529.96	
EVEREST RE GROUP LTD			6,911.000	1,741,641.11	
EVERGREEN ENERGY INC			1,552.000	0.00	
EVERGREEN SOLAR INC			8,573.000	0.00	
EVERGY INC			29,888.000	1,806,131.84	
EVERI HOLDINGS INC			11,010.000	274,589.40	
EVERQUOTE INC			3,427.000	111,994.36	
EVERSOURCE ENERGY			42,756.000	3,430,741.44	
EVERTEC INC			7,962.000	347,541.30	
EVI INDUSTRIES INC			1,939.000	55,067.60	
EVO PAYMENTS INC			5,323.000	147,660.02	
EVOFEM BIOSCIENCES INC			2,322.000	2,623.86	
EVOLENT HEALTH INC			15,653.000	330,591.36	
EVOLUTION AB			2,987.000	472,351.26	
EVOLUTION PETROLEUM CORP			11,338.000	56,236.48	
EVOLVING SYSTEMS INC			7,522.000	18,353.68	
EVOQUA WATER TECHNOLOGIES CORP			10,184.000	344,015.52	
EW SCRIPPS CO/THE			6,979.000	142,301.81	
EXELON CORP			194,479.000	8,617,364.49	
EXLSERVICE HOLDINGS INC			4,502.000	478,382.52	
EXP WORLD HOLDINGS INC			7,540.000	292,325.80	
EXPEDIA GROUP INC			18,856.000	3,086,915.76	
EXPEDITORS INTERNATIONAL OF WA			19,130.000	2,421,858.00	
EXPERIAN PLC			425,000.000	16,357,058.73	
EXPONENT INC			8,212.000	732,592.52	
EXPRESS INC			12,306.000	79,865.94	
EXTERRAN CORP			3,886.000	18,497.36	
EXTRA SPACE STORAGE INC			13,587.000	2,225,822.34	
EXTREME NETWORKS INC			13,515.000	150,827.40	
EXXON MOBIL CORP			368,234.000	23,228,200.72	
EZCORP INC			5,595.000	33,737.85	
EZENIA! INC			5,456.000	218.24	
F-STAR THERAPEUTICS INC			350.000	3,006.50	
F5 NETWORKS INC			8,853.000	1,652,500.98	
FAB INDS INC COM			4,400.000	4.40	
FABRINET			5,737.000	550,006.19	
FACEBOOK INC			329,920.000	114,716,483.20	
FACTORY 2-U STORES INC			5,731.000	0.00	
FACTSET RESEARCH SYSTEMS INC			1,666.000	559,126.26	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FAIR ISAAC CORP			481.000	241,789.08
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			70.360	299.03
FANUC CORP			81,200.000	19,603,154.08
FARMER BROS CO			2,383.000	30,240.27
FARO TECHNOLOGIES INC			2,575.000	200,257.75
FASTENAL CO			60,010.000	3,120,520.00
FATE THERAPEUTICS INC			10,063.000	873,367.77
FB FINANCIAL CORP			1,664.000	62,100.48
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			901.000	89,108.90
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			5,962.000	698,567.54
FEDERAL SCREW WORKS			815.000	5,101.90
FEDERAL SIGNAL CORP			10,952.000	440,598.96
FEDERATED HERMES INC			12,349.000	418,754.59
FEDEX CORP			25,366.000	7,567,438.78
FEDNAT HOLDING CO			946.000	3,925.90
FERGUSON PLC			113,691.000	15,784,372.42
FERRO CORP			8,715.000	187,982.55
FERROGLOBE PLC			16,309.000	99,811.08
FIBERCORE INC			7,424.000	1.48
FIBERMARK INC COM			6,800.000	0.00
FIDELITY NATIONAL FINANCIAL IN			365,391.000	15,879,892.86
FIDELITY NATIONAL INFORMATION			115,244.000	16,326,617.48
FIESTA RESTAURANT GROUP INC			1,801.000	24,187.43
FIFTH THIRD BANCORP			78,986.000	3,019,634.78
FINANCIAL INSTITUTIONS INC			3,114.000	93,420.00
FINECOBANK BANCA FINECO SPA			830,000.000	14,469,165.90
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			19,483.000	393,946.26
FIRST ACCEPTANCE CORP			5,192.000	9,916.72
FIRST BANCORP INC/THE			594.000	17,493.30
FIRST BANCORP/PUERTO RICO			21,446.000	255,636.32
FIRST BANCORP/SOUTHERN PINES N			5,345.000	218,663.95
FIRST BANCSHARES INC/THE			3,375.000	126,326.25
FIRST BUSEY CORP			7,825.000	192,964.50
FIRST BUSINESS FINANCIAL SERVI			1,228.000	33,241.96

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST COMMONWEALTH FINANCIAL C			20,127.000	283,186.89
FIRST COMMUNITY BANKSHARES INC			434.000	12,954.90
FIRST FINANCIAL BANKSHARES INC			20,106.000	987,807.78
FIRST FINANCIAL CORP/IN			1,882.000	76,823.24
FIRST FOUNDATION INC			4,489.000	101,047.39
FIRST HAWAIIAN INC			13,839.000	392,197.26
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			8,700.000	454,401.00
FIRST INTERNET BANCORP			347.000	10,750.06
FIRST INTERSTATE BANCSYSTEM IN			6,844.000	286,284.52
FIRST MARINER BANCORP			4,813.000	0.00
FIRST MERCHANTS CORP			7,147.000	297,815.49
FIRST OF LONG ISLAND CORP/THE			2,476.000	52,565.48
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00
FIRST REPUBLIC BANK/CA			20,858.000	3,903,991.86
FIRST SAVINGS FINANCIAL GROUP			2,077.000	151,953.32
FIRST STATE BANCORPORATION/NM			2,669.000	0.00
FIRST UNITED CORP			5,419.000	94,453.17
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH INC			5,842.000	446,562.48
FIRSTENERGY CORP			62,148.000	2,312,527.08
FISCHER IMAGING CORP			5,800.000	5.80
FISERV INC			135,502.000	14,483,808.78
FISHER & PAYKEL HEALTHCARE COR			4,760.000	103,506.68
FIVE STAR SENIOR LIVING INC			2,093.000	12,055.68
FLAGSTAR BANCORP INC			5,869.000	248,082.63
FLANIGAN'S ENTERPRISES INC			102.000	3,987.18
FLEETCOR TECHNOLOGIES INC			8,023.000	2,054,369.38
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.17
FLEX LTD			439,835.000	7,859,851.45
FLEXION THERAPEUTICS INC			4,701.000	38,689.23
FLEXSTEEL INDUSTRIES INC			3,180.000	128,440.20
FLOTEK INDUSTRIES INC			7,023.000	12,149.79
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLUIDIGM CORP			8,901.000	54,830.16
FLUOR CORP			19,695.000	348,601.50
FLUSHING FINANCIAL CORP			3,943.000	84,498.49
FLUTTER ENTERTAINMENT PLC			2,266.000	410,481.77

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FLYI INC COM			29,300.000	0.00
FMC CORP			16,110.000	1,743,102.00
FNB CORP/PA			40,185.000	495,481.05
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	0.00
FOMENTO ECONOMICO MEXICANO SAB ADR			193,752.000	16,373,981.52
FONAR CORP			6,713.000	118,685.84
FOOTBALL EQUITIES INC			5,500.000	0.06
FOOTSTAR INC			18,000.000	0.00
FORD MOTOR CO			612,045.000	9,094,988.70
FORD OTOMOTIV SANAYI AS			306,387.000	6,002,540.14
FORESTAR GROUP INC			7,293.000	152,496.63
FORMFACTOR INC			9,813.000	357,781.98
FORRESTER RESEARCH INC			4,393.000	201,199.40
FORTE BIOSCIENCES INC			100.000	3,362.00
FORTESCUE METALS GROUP LTD			27,440.000	480,817.54
FORTINET INC			27,737.000	6,606,676.03
FORTITUDE GOLD CORP			3,475.000	23,803.75
FORTIVE CORP			28,524.000	1,989,263.76
FORTUM OYJ			19,768.000	545,281.18
FORTUNE BRANDS HOME & SECURITY			17,160.000	1,709,307.60
FORUM ENERGY TECHNOLOGIES INC			357.000	8,382.36
FORWARD AIR CORP			4,854.000	435,646.50
FOSSIL GROUP INC			4,577.000	65,359.56
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			10,528.000	290,678.08
FOX CORP			53,745.000	1,970,840.13
FOX FACTORY HOLDING CORP			5,567.000	866,559.22
FRANCESCA'S HOLDINGS CORP			567.000	206.84
FRANK'S INTERNATIONAL NV			4,882.000	14,792.46
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			3,349.000	108,340.15
FRANKLIN ELECTRIC CO INC			6,525.000	526,045.50
FRANKLIN RESOURCES INC			22,946.000	734,042.54
FRANKLIN STREET PROPERTIES COR			10,597.000	55,740.22
FREEDOM HOLDING CORP/NV			3,636.000	236,849.04
FREEPOR-T-MCMORAN INC			207,383.000	7,695,983.13
FREIGHTCAR AMERICA INC			4,312.000	25,570.16
FREQUENCY ELECTRONICS INC			3,197.000	31,330.60

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FREQUENCY THERAPEUTICS INC			2,779.000	27,678.84
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			4,625.000	152,070.00
FRIEDMANS INC CL A			10,900.000	0.00
FRONTIER FINANCIAL CORP			607.000	0.00
FRONTIER INS GROUP INC NEW			46,400.000	46.40
FRONTLINE CAP GROUP COM			30,400.000	0.00
FRONTLINE LTD/BERMUDA			18,304.000	164,736.00
FRP HOLDINGS INC			769.000	42,817.92
FS BANCORP INC			854.000	60,864.58
FS KKR CAPITAL CORP			14,749.000	317,250.99
FTI CONSULTING INC			4,901.000	669,525.61
FUBON FINANCIAL HOLDING CO LTD			4,015,000.000	10,649,026.51
FUEL TECH INC			2,334.000	5,484.90
FUELCELL ENERGY INC			42.000	373.80
FUJIFILM HOLDINGS CORP			1,000.000	74,231.91
FUJITSU LTD			3,300.000	618,434.12
FULCRUM THERAPEUTICS INC			3,636.000	38,105.28
FULGENT GENETICS INC			4,241.000	391,147.43
FULTON FINANCIAL CORP			19,903.000	314,069.34
FUQI INTERNATIONAL INC			2,793.000	0.00
FUSHENG PRECISION CO LTD			137,000.000	1,030,112.16
FUTUREFUEL CORP			5,034.000	48,326.40
G-III APPAREL GROUP LTD			5,240.000	172,186.40
G1 THERAPEUTICS INC			8,470.000	185,831.80
GA EXPRESS INC			1,881.000	47.03
GALAGEN INC			100.000	0.01
GALAXY ENTERTAINMENT GROUP LTD HK/00027			890,000.000	7,122,658.82
GALMED PHARMACEUTICALS LTD			1,639.000	4,982.56
GAMCO INVESTORS INC			6,178.000	155,067.80
GAMETECH INTERNATIONAL INC			4,418.000	0.00
GAMING AND LEISURE PROPERTIES			70,017.000	3,243,887.61
GANNETT CO INC			12,504.000	68,646.96
GAP INC/THE			17,499.000	588,841.35
GARGOYLES INC			187.000	0.00
GARMIN LTD			24,637.000	3,563,495.68
GARTNER INC			13,946.000	3,377,721.20
GATX CORP			4,739.000	419,259.33
GCP APPLIED TECHNOLOGIES INC			6,663.000	154,981.38

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GDS HOLDINGS LTD ADR			125,580.000	9,856,774.20	
GENASYS INC			1,853.000	10,154.44	
GENERAC HOLDINGS INC			5,305.000	2,202,370.75	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	62.75	
GENERAL DYNAMICS CORP			19,287.000	3,630,970.62	
GENERAL ELECTRIC CO			739,675.000	9,956,025.50	
GENERAL MILLS INC			51,395.000	3,131,497.35	
GENERAL MOLY INC			5,187.000	580.94	
GENERAL MOTORS CO			190,653.000	11,280,938.01	
GENERAL STEEL HOLDINGS INC			1,145.000	68.70	
GENESCO INC			3,210.000	204,412.80	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			1,212.000	7,659.84	
GENMAB A/S			58,839.000	24,077,772.11	
GENTEX CORP			12,200.000	403,698.00	
GENTHERM INC			5,875.000	417,418.75	
GENTING MALAYSIA BHD			632,100.000	421,755.27	
GENTING SINGAPORE LTD			218,500.000	135,729.43	
GENUINE PARTS CO			16,757.000	2,119,257.79	
GENWORTH FINANCIAL INC			50,478.000	196,864.20	
GEO GROUP INC/THE			23,051.000	164,123.12	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	19.04	
GEOSPACE TECHNOLOGIES CORP			4,985.000	40,328.65	
GERMAN AMERICAN BANCORP INC			3,325.000	123,690.00	
GERON CORP			8,161.000	11,507.01	
GETTY REALTY CORP			4,466.000	139,115.90	
GIBRALTAR INDUSTRIES INC			4,931.000	376,284.61	
GIGA-TRONICS INC			104.000	364.00	
GILEAD SCIENCES INC			139,646.000	9,616,023.56	
GJENSIDIGE FORSIKRING ASA			6,041.000	133,242.90	
GLACIER BANCORP INC			10,641.000	586,106.28	
GLADSTONE COMMERCIAL CORP			4,272.000	96,376.32	
GLADSTONE LAND CORP			10,602.000	255,084.12	
GLASSBRIDGE ENTERPRISES INC			3.000	273.00	
GLATFELTER CORP			4,896.000	68,397.12	
GLAXOSMITHKLINE PLC			641,674.000	12,582,137.13	
GLOBAL INDEMNITY GROUP LLC			815.000	21,475.25	
GLOBAL INDUSTRIAL CO			4,770.000	175,106.70	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GLOBAL MEDICAL REIT INC			6,204.000	91,571.04	
GLOBAL NET LEASE INC			11,519.000	213,101.50	
GLOBAL PAYMENTS INC			55,456.000	10,400,218.24	
GLOBAL TECHNOLOGIES LTD			4,068.000	13.02	
GLOBALSTAR INC			39,041.000	69,492.98	
GLOBANT SA			15,390.000	3,373,180.20	
GLOBE LIFE INC			15,866.000	1,511,236.50	
GLYCOMIMETICS INC			4,402.000	10,212.64	
GMS INC			5,873.000	282,726.22	
GN STORE NORD AS			174,000.000	15,200,771.85	
GODADDY INC			19,784.000	1,720,416.64	
GOHEALTH INC			937,846.000	10,513,253.66	
GOLAR LNG LTD			16,484.000	218,413.00	
GOLD RESOURCE CORP			12,279.000	31,679.82	
GOLDEN OCEAN GROUP LTD			15,632.000	172,582.81	
GOLDMAN SACHS BDC INC			2,577.000	50,509.20	
GOLDMAN SACHS GROUP INC/THE			39,847.000	15,123,131.91	
GOODMAN GROUP			48,680.000	773,689.62	
GOODYEAR TIRE & RUBBER CO/THE			41,316.877	708,584.45	
GOPRO INC			13,217.000	153,978.05	
GORMAN-RUPP CO/THE			4,488.000	154,566.72	
GOSSAMER BIO INC			6,577.000	53,405.24	
GP STRATEGIES CORP			1,827.000	28,720.44	
GRAFTECH INTERNATIONAL LTD			21,189.000	246,216.18	
GRAHAM CORP			3,495.000	48,091.20	
GRAHAM HOLDINGS CO			654.000	414,570.60	
GRAN TIERRA ENERGY INC			39,856.000	29,489.46	
GRAND CANYON EDUCATION INC			5,536.000	498,073.92	
GRANITE BROAD LLC RBR			70.000	0.00	
GRANITE BROADCASTING CORP			70.000	0.00	
GRANITE CONSTRUCTION INC			7,746.000	321,691.38	
GRANITE POINT MORTGAGE TRUST I			4,394.000	64,811.50	
GRAY TELEVISION INC			17,805.000	413,158.30	
GREAT AMERICAN BANCORP INC			144.000	4,826.88	
GREAT ELM GROUP INC			1,871.000	4,191.04	
GREAT LAKES DREDGE & DOCK CORP			6,059.000	88,521.99	
GREAT SOUTHERN BANCORP INC			1,205.000	64,949.50	
GREAT WESTERN BANCORP INC			6,934.000	227,365.86	
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREEN BRICK PARTNERS INC			166.000	3,774.84
GREEN DOT CORP			7,914.000	370,770.90
GREEN PLAINS INC			11,492.000	386,361.04
GREENBRIER COS INC/THE			3,483.000	151,789.14
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENLIGHT CAPITAL RE LTD			10,008.000	91,373.04
GREIF INC			3,487.000	211,137.85
GRID DYNAMICS HOLDINGS INC			465,869.000	7,002,011.07
GRIFFON CORP			7,379.000	189,123.77
GRITSTONE BIO INC			4,253.000	38,829.89
GROCERY OUTLET HOLDING CORP			10,499.000	363,895.34
GROUP 1 AUTOMOTIVE INC			2,689.000	415,262.27
GROWGENERATION CORP			6,490.000	312,169.00
GRUPO AEROPORTUARIO DEL SUREST ADR			9,535.000	1,763,021.50
GSE SYSTEMS INC			2,630.000	4,628.80
GSV INC			770.000	1.08
GTT COMMUNICATIONS INC			11,875.000	28,856.25
GTX INC			397.000	0.00
GUESS? INC			6,277.000	165,712.80
GUIDED THERAPEUTICS INC			0.002	0.00
GULF ISLAND FABRICATION INC			2,100.000	9,492.00
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,302.000	17,446.80
H&E EQUIPMENT SERVICES INC			3,348.000	111,387.96
HACKETT GROUP INC/THE			5,416.000	97,596.32
HAEMONETICS CORP			49,980.000	3,330,667.20
HAIN CELESTIAL GROUP INC/THE			10,117.000	405,894.04
HALLADOR ENERGY CO			2,437.000	6,567.72
HALLIBURTON CO			183,501.000	4,242,543.12
HALLMARK FINANCIAL SERVICES IN			1,102.000	4,903.90
HALOZYME THERAPEUTICS INC			16,971.000	770,653.11
HAMILTON BEACH BRANDS HOLDING			1,343.000	29,908.61
HAMILTON LANE INC			3,699.000	337,052.88
HAMPSHIRE GROUP LTD			2,587.000	0.00
HANA FINANCIAL GROUP INC			11,444.000	467,962.61
HANCOCK WHITNEY CORP			11,134.000	494,794.96
HANESBRANDS INC			29,415.000	549,178.05
HANGER INC			5,745.000	145,233.60
HANKOOK TIRE & TECHNOLOGY CO L			159,552.000	7,324,811.77

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HANMI FINANCIAL CORP			3,177.000	60,553.62
HANNON ARMSTRONG SUSTAINABLE I			9,408.000	528,259.20
HARBOR DIVERSIFIED INC			1,094.000	2,078.60
HARBOURTON CAPITAL GROUP INC			233.000	0.02
HARGREAVES LANSDOWN PLC			4,956.000	108,790.35
HARMONIC INC			10,790.000	91,930.80
HARPOON THERAPEUTICS INC			4,039.000	56,020.93
HARROW HEALTH INC			11,510.000	106,927.90
HARTE HANKS INC			579.000	3,358.20
HARTFORD FINANCIAL SERVICES GR			47,138.000	2,921,141.86
HARVARD BIOSCIENCE INC			18,109.000	150,847.97
HARVEST NATURAL RESOURCES INC			1,538.000	0.00
HASBRO INC			10,780.000	1,018,925.60
HASTINGS MANUFACTURING CO			262.000	0.00
HAUPPAUGE DIGITAL INC			3,900.000	234.00
HAVERTY FURNITURE COS INC			2,839.000	121,395.64
HAWAIIAN HOLDINGS INC			7,544.000	183,847.28
HAWKINS INC			5,888.000	192,832.00
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			1,491.000	52,751.58
HB FULLER CO			8,973.000	570,772.53
HC2 HOLDINGS INC			306.000	1,217.88
HCA HEALTHCARE INC			23,644.000	4,888,160.56
HCL TECHNOLOGIES LTD			511,800.000	6,771,899.59
HDFC BANK LTD			348,013.000	7,013,166.54
HDFC BANK LTD ADR			436,890.000	31,945,396.80
HDFC LIFE INSURANCE CO LTD			338,203.000	3,122,678.83
HEALTH CATALYST INC			38,441.000	2,133,859.91
HEALTHCARE REALTY TRUST INC			19,181.000	579,266.20
HEALTHCARE SERVICES GROUP INC			10,912.000	344,491.84
HEALTH EQUITY INC			9,227.000	742,588.96
HEALTHPEAK PROPERTIES INC			76,824.000	2,557,470.96
HEALTHSTREAM INC			3,967.000	110,837.98
HEALTHWAREHOUSE.COM INC			409.000	63.40
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			10,684.000	183,016.92
HEARTLAND FINANCIAL USA INC			4,273.000	200,788.27
HECLA MINING CO			49,697.000	369,745.68
HEIDRICK & STRUGGLES INTERNATI			4,471.000	199,183.05

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HELEN OF TROY LTD			3,484.000	794,770.08	
HELICOS BIOSCIENCES CORP			297.000	0.00	
HELIOS AND MATHESON ANALYTICS			0.648	0.00	
HELIOS TECHNOLOGIES INC			2,723.000	212,530.15	
HELIX ENERGY SOLUTIONS GROUP I			25,985.000	148,374.35	
HELM CAP GROUP INC COM			600.000	0.00	
HELMERICH & PAYNE INC			12,316.000	401,871.08	
HENDERSON LAND DEVELOPMENT CO HK/00012			42,000.000	199,025.22	
HENNESSY ADVISORS INC			2,428.000	22,628.96	
HENRY SCHEIN INC			20,702.000	1,535,881.38	
HENSOLDT AG			302,358.000	5,450,208.56	
HERC HOLDINGS INC			3,427.000	384,063.89	
HERCULES CAPITAL INC			15,857.000	270,520.42	
HERCULES OFFSHORE INC ESCROW			54.000	0.00	
HERITAGE COMMERCE CORP			1,680.000	18,698.40	
HERITAGE FINANCIAL CORP/WA			5,654.000	141,463.08	
HERITAGE-CRYSTAL CLEAN INC			606.000	17,986.08	
HERMAN MILLER INC			9,625.000	453,722.50	
HERMES INTERNATIONAL			595.000	866,842.50	
HERMITAGE OFFSHORE SERVICES LT			53.000	0.58	
HERSHA HOSPITALITY TRUST			5,726.000	61,611.76	
HERSHEY CO/THE			20,219.000	3,521,745.42	
HERTZ GLOBAL HOLDINGS INC			790.532	0.00	
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			5,644.000	0.00	
HESKA CORP			3,038.000	697,919.74	
HESS CORP			39,042.000	3,409,147.44	
HEWLETT PACKARD ENTERPRISE CO			151,483.000	2,208,622.14	
HEXAGON AB			1,644,097.000	24,376,501.77	
HG HOLDINGS INC			2,904.000	2,294.16	
HHGREGG INC			6,832.000	84.72	
HIBBETT INC			3,377.000	302,680.51	
HIKMA PHARMACEUTICALS PLC			403,578.000	13,637,008.38	
HILL INTERNATIONAL INC			4,449.000	11,078.01	
HILLENBRAND INC			10,542.000	464,691.36	
HILLTOP HOLDINGS INC			9,952.000	362,252.80	
HILTON GRAND VACATIONS INC			9,959.000	412,203.01	
HILTON WORLDWIDE HOLDINGS INC			47,640.000	5,746,336.80	
HINDUSTAN UNILEVER LTD			107,759.000	3,582,736.65	
HINES HORTICULTURE INC COM			21,200.000	21.20	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HINGHAM INSTITUTION FOR SAVING			470.000	136,535.00
HISPANIC EXPRESS INC			200.000	16.20
HMN FINANCIAL INC			1,256.000	26,752.80
HNI CORP			5,868.000	258,015.96
HOLCIM LTD			8,693.000	521,946.78
HOLLYSYS AUTOMATION TECHNOLOGI			6,293.000	93,765.70
HOLOGIC INC			31,411.000	2,095,741.92
HOLOGRAPHIC STORAGE LTD			43.000	21.50
HOME BANCORP INC			1,937.000	73,819.07
HOME BANCSHARES INC/AR			18,513.000	456,900.84
HOME DEPOT INC/THE			91,701.000	29,242,531.89
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,947.000	120,060.78
HOMETRUST BANCSHARES INC			2,715.000	75,748.50
HOMOLOGY MEDICINES INC			8,079.000	58,734.33
HON HAI PRECISION INDUSTRY CO			1,602,000.000	6,439,623.17
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	3,385,520.00
HONEYWELL INTERNATIONAL INC			73,934.000	16,217,422.90
HONG KONG EXCHANGES & CLEARING HK/00388			49,400.000	2,943,955.91
HOOKER FURNITURE CORP			1,140.000	39,489.60
HOOPER HOLMES INC			820.000	0.00
HOPE BANCORP INC			14,369.000	203,752.42
HORIZON BANCORP INC/IN			2,062.000	35,940.66
HORMEL FOODS CORP			48,351.000	2,308,760.25
HOST HOTELS & RESORTS INC			113,394.000	1,937,903.46
HOSTESS BRANDS INC			17,034.000	275,780.46
HOUGHTON MIFFLIN HARCOURT CO			15,889.000	175,414.56
HOULIHAN LOKEY INC			5,487.000	448,781.73
HOUSING DEVELOPMENT FINANCE CO			136,129.000	4,533,207.39
HOUSTON AMERICAN ENERGY CORP			241.000	597.68
HOVNIANIAN ENTERPRISES INC			244.000	25,934.76
HOWMET AEROSPACE INC			32,936.000	1,135,303.92
HOYA CORP			9,700.000	1,287,332.23
HP INC			155,116.000	4,682,952.04
HSBC HOLDINGS PLC HK/00005			2,978,400.000	17,201,110.00
HUDSON GLOBAL INC			59.000	1,034.27
HUDSON PACIFIC PROPERTIES INC			17,848.000	496,531.36
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			32,772.000	14,508,819.84

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUNTINGTON BANCSHARES INC/OH			203,021.000	2,897,109.67
HUNTINGTON INGALLS INDUSTRIES			4,419.000	931,304.25
HURCO COS INC			1,472.000	51,520.00
HURON CONSULTING GROUP INC			3,122.000	153,446.30
HUTTIG BUILDING PRODUCTS INC			2,168.000	12,531.04
HYBRID ENERGY HOLDINGS INC			141.000	0.14
HYCROFT MINING HOLDING CORP			659.000	316.32
HYPERDYNAMICS CORP			406.000	3.25
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			2,578.000	188,142.44
HYUNDAI MOTOR CO			12,094.000	2,572,048.51
I3 VERTICALS INC			2,772.000	83,769.84
IAC/INTERACTIVECORP			1,757.000	270,876.69
IBERDROLA SA			1,101,182.000	13,424,567.02
ICAD INC			1,300.000	22,503.00
ICF INTERNATIONAL INC			2,740.000	240,736.40
ICHOH HOLDINGS LTD			2,880.000	154,944.00
ICICI BANK LTD ADR			168,236.000	2,876,835.60
ICL GROUP LTD			17,266.000	117,155.52
ICON PLC			30,030.000	6,207,501.30
ICONIX BRAND GROUP INC			803.500	2,514.95
IDACORP INC			5.000	487.50
IDEAYA BIOSCIENCES INC			3,863.000	81,084.37
IDENTIV INC			369.000	6,273.00
IDERA PHARMACEUTICALS INC			1,377.000	1,652.40
IDEX CORP			9,715.000	2,137,785.75
IDEXX LABORATORIES INC			11,077.000	6,995,679.35
IDNA INC			2,887.000	0.00
IDT CORP			3,745.000	138,415.20
IEC ELECTRONICS CORP			173,432.000	1,822,770.32
IENTERTAINMENT NETWORK INC			831.000	30.33
IES HOLDINGS INC			1,198.000	61,529.28
IGM BIOSCIENCES INC			4,093.000	340,537.60
IGO CORPORATIONS			26,400.000	0.00
IHEARTMEDIA INC			13,171.000	354,563.32
IHS MARKIT LTD			41,691.000	4,696,908.06
II-VI INC			11,947.000	867,232.73
ILLINOIS TOOL WORKS INC			27,148.000	6,069,206.88
ILLUMINA INC			12,302.000	5,821,429.42

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMAGEWARE SYSTEMS INC			1,055.000	50.64
IMAGINON INC			667.000	2.20
IMAX CORP			4,739.000	101,888.50
IMEDIA BRANDS INC			342.000	2,753.10
IMMERSION CORP			4,365.000	38,281.05
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNIC INC			5,322.000	65,247.72
IMMUNOGEN INC			13,383.000	88,193.97
IMPAC MORTGAGE HOLDINGS INC			521.000	1,104.52
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			387,418.000	8,333,042.14
IMPINJ INC			3,618.000	186,652.62
INCOMNET INC			300.000	0.00
INCYTE CORP			31,932.000	2,686,439.16
INDEPENDENCE CONTRACT DRILLING			310.000	1,329.90
INDEPENDENCE HOLDING CO			2,882.000	133,494.24
INDEPENDENCE REALTY TRUST INC			12,384.000	225,760.32
INDEPENDENT BANK CORP			4,854.000	366,477.00
INDEPENDENT BANK CORP/MI			170.000	3,690.70
INDEPENDENT BANK GROUP INC			7,218.000	533,987.64
INDUS REALTY TRUST INC			2,293.000	150,535.45
INDUSTRIA DE DISENO TEXTIL SA			364,288.000	12,834,991.54
INDUSTRIAL & COMMERCIAL BANK O HK/01398			2,734,000.000	1,605,367.09
INDUSTRIAL LOGISTICS PROPRTIE			7,492.000	195,840.88
INDYMAC BANCORP INC			25,800.000	0.00
INFINEON TECHNOLOGIES AG			585,670.000	23,489,547.50
INFINERA CORP			15,496.000	158,059.20
INFINITY ENERGY RESOURCES INC			204.000	49.88
INFINITY PHARMACEUTICALS INC			9,178.000	27,442.22
INFORMA PLC			1,473,061.000	10,207,359.96
INFOSYS LTD ADR			21,900.000	464,061.00
INFUSYSTEM HOLDINGS INC			305,801.000	6,357,602.79
ING GROEP NV			666,000.000	8,798,476.71
INGERSOLL RAND INC			52,026.000	2,539,389.06
INGEVITY CORP			5,771.000	469,528.56
INGLES MARKETS INC			3,927.000	228,826.29
INHIBITOR THERAPEUTICS INC			1,225.000	294.49
INMODE LTD			4,543.000	430,131.24
INNOSPEC INC			3,360.000	304,449.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INNOVATIVE INDUSTRIAL PROPERTI			2,268.000	433,233.36	
INNOVATIVE SOLUTIONS AND SUPPO			2,942.000	18,446.34	
INNOVEX INC/MN			8,343.000	0.00	
INNOVIVA INC			18,642.000	249,989.22	
INOGEN INC			2,034.000	132,555.78	
INOTIV INC			255,611.000	6,819,701.48	
INOVALON HOLDINGS INC			9,412.000	320,760.96	
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00	
INSEEGO CORP			3,272.000	33,014.48	
INSIGHT ENTERPRISES INC			6,563.000	656,365.63	
INSIGNIA SYSTEMS INC			280.000	2,340.80	
INSMED INC			12,407.000	353,103.22	
INSPERITY INC			5,592.000	505,349.04	
INSPIRE MEDICAL SYSTEMS INC			2,850.000	550,791.00	
INSTALLED BUILDING PRODUCTS IN			3,371.000	412,475.56	
INSTEEL INDUSTRIES INC			5,481.000	176,214.15	
INSULET CORP			2,719.000	746,392.69	
INTEGER HOLDINGS CORP			5,567.000	524,411.40	
INTEGRA BANK CORP			2,671.000	0.00	
INTEGRAL VISION INC			4,289.000	8.58	
INTEL CORP			361,456.000	20,292,139.84	
INTELLIA THERAPEUTICS INC			8,092.000	1,310,175.72	
INTELLICHECK INC			158.000	1,322.46	
INTER PARFUMS INC			2,642.000	190,224.00	
INTERCONTINENTAL EXCHANGE INC			52,980.000	6,288,726.00	
INTERCONTINENTAL HOTELS GROUP			72,491.000	4,816,863.48	
INTERDIGITAL INC			5,353.000	390,929.59	
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00	
INTERFACE INC			7,598.000	116,249.40	
INTERLINK ELECTRONICS INC			705.000	6,077.10	
INTERMET CORP			20,500.000	20.50	
INTERNATIONAL BANCSHARES CORP			8,551.000	367,179.94	
INTERNATIONAL BUSINESS MACHINE			77,387.000	11,344,160.33	
INTERNATIONAL FLAVORS & FRAGRA			20,974.000	3,133,515.60	
INTERNATIONAL GAME TECHNOLOGY			11,174.000	267,729.04	
INTERNATIONAL ISOTOPES INC			831.000	115.51	
INTERNATIONAL PAPER CO			55,529.000	3,404,482.99	
INTERNATIONAL SEAWAYS INC			6,952.000	133,339.36	
INTERPACE BIOSCIENCES INC			35.000	360.15	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERPLAY ENTERTAINMENT CORP			12,923.000	336.00
INTERPUBLIC GROUP OF COS INC/T			33,145.000	1,076,881.05
INTERSECT ENT INC			6,465.000	110,486.85
INTERVISUAL BOOKS INC			5,600.000	0.06
INTEST CORP			2,126.000	35,653.02
INTEVAC INC			3,473.000	23,408.02
INTRA-CELLULAR THERAPIES INC			9,105.000	371,666.10
INTREPID POTASH INC			719.000	22,907.34
INTRICON CORP			8,978.000	201,645.88
INTRUSION INC			2,137.000	32,931.17
INTUIT INC			35,271.000	17,288,786.07
INTUITIVE SURGICAL INC			10,384.000	9,549,541.76
INUVO INC			1,115.000	1,076.08
INVACARE CORP			8,775.000	70,814.25
INVESCO LTD			31,882.000	852,205.86
INVESCO MORTGAGE CAPITAL INC			20,248.000	78,967.20
INVESTAR HOLDING CORP			7,101.000	162,541.89
INVESTORS BANCORP INC			44,294.000	631,632.44
INVESTORS TITLE CO			501.000	88,386.42
INVITAE CORP			28,392.000	957,662.16
INVITATION HOMES INC			30,647.000	1,142,826.63
INVIVO THERAPEUTICS HOLDINGS C			3.734	2.77
ION GEOPHYSICAL CORP			1,556.000	3,252.04
ION GEOPHYSICAL RTS EXP 04/08/2021			1,556.000	0.00
IPG PHOTONICS CORP			3,024.000	637,368.48
IPSEN SA			1,443.000	150,111.17
IQVIA HOLDINGS INC			20,768.000	5,032,501.76
IRADIMED CORP			5,043.000	148,314.63
IRIDEX CORP			5,741.000	40,531.46
IRIDIUM COMMUNICATIONS INC			14,895.000	595,651.05
IROBOT CORP			4,006.000	374,120.34
IRON MOUNTAIN INC			24,328.000	1,029,560.96
IRONWOOD PHARMACEUTICALS INC			31,158.000	401,003.46
ISHARES CORE S&P MIDCAP ETF			1,095,414.000	294,370,604.22
ISIGN SOLUTIONS INC			2.000	0.82
ISRAEL DISCOUNT BANK LTD			2,092,399.000	9,965,945.21
ISTAR INC			12,272.000	254,398.56
ITAMAR MEDICAL LTD ADR			77,503.000	1,825,195.65
ITERIS INC			3,000.000	19,950.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ITOCHU CORP			291,100.000	8,392,828.46
ITRON INC			5,985.000	598,380.30
ITT INC			75,443.000	6,909,824.37
ITURAN LOCATION AND CONTROL LT			2,772.000	75,509.28
ITV PLC			2,835,519.000	4,917,953.85
ITZYOURMALL INC			17.000	0.00
J & J SNACK FOODS CORP			2,525.000	440,385.25
J M SMUCKER CO/THE			19,012.000	2,463,384.84
J SAINSBURY PLC			2,652,600.000	9,959,932.35
J2 GLOBAL INC			6,126.000	842,631.30
JACK HENRY & ASSOCIATES INC			9,593.000	1,568,551.43
JACK IN THE BOX INC			3,000.000	334,320.00
JACO ELECTRONICS INC			1,562.000	21.24
JACOBS ENGINEERING GROUP INC			17,961.000	2,396,356.62
JAKKS PACIFIC INC			895.000	9,845.00
JAMES RIVER GROUP HOLDINGS LTD			3,376.000	126,667.52
JAPAN AIRLINES CO LTD			260,100.000	5,626,634.12
JAPAN EXCHANGE GROUP INC			11,500.000	255,923.96
JB HUNT TRANSPORT SERVICES INC			11,964.000	1,949,533.80
JBG SMITH PROPERTIES			15,080.000	475,170.80
JCK LEGACY CO			677.000	0.00
JD.COM INC ADR			28,792.000	2,297,889.52
JD.COM INC HK/09618			59,916.000	2,356,258.03
JEFFERIES FINANCIAL GROUP INC			19,000.000	649,800.00
JELD-WEN HOLDING INC			9,186.000	241,224.36
JER INVESTORS TRUST INC			786.000	23.58
JOHN B SANFILIPPO & SON INC			684.000	60,581.88
JOHN BEAN TECHNOLOGIES CORP			4,420.000	630,380.40
JOHN WILEY & SONS INC			6,567.000	395,202.06
JOHNSON & JOHNSON			237,944.000	39,198,894.56
JOHNSON CONTROLS INTERNATIONAL			109,123.000	7,489,111.49
JOHNSON OUTDOORS INC			2,356.000	285,076.00
JOINT CORP/THE			131,374.000	11,024,906.08
JONES LANG LASALLE INC			2,503.000	489,236.38
JOURNAL REGISTER CO COM			18,400.000	0.00
JPMORGAN CHASE & CO			321,073.000	49,939,694.42
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,323,000.000	3,722,393.56
JUBILANT INGREVIA LTD			570,500.000	3,320,276.25
JUBILANT PHARMOVA LTD			570,500.000	5,620,188.65

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JULIUS BAER GROUP LTD			166,088.000	10,849,130.13
JUNIPER NETWORKS INC			47,030.000	1,286,270.50
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,383.000	243,532.47
KADMON HOLDINGS INC			19,146.000	74,095.02
KAISER ALUMINUM CORP			2,196.000	271,184.04
KALA PHARMACEUTICALS INC			5,049.000	26,759.70
KALEIDO BIOSCIENCES INC			9,574.000	71,230.56
KALVISTA PHARMACEUTICALS INC			13,288.000	318,380.48
KAMAN CORP			3,804.000	191,721.60
KANSAS CITY LIFE INSURANCE CO			1,342.000	59,719.00
KANSAS CITY SOUTHERN			12,685.000	3,594,548.45
KAR AUCTION SERVICES INC			18,175.000	318,971.25
KARYOPHARM THERAPEUTICS INC			8,665.000	89,422.80
KASPIEN HOLDINGS INC			297.000	7,217.10
KATY INDUSTRIES INC			5,499.000	0.00
KB FINANCIAL GROUP INC			179,200.000	8,879,241.69
KB HOME			11,422.000	465,103.84
KBR INC			18,448.000	703,791.20
KDDI CORP			401,000.000	12,518,830.93
KE HOLDINGS INC ADR			60,352.000	2,877,583.36
KEARNY FINANCIAL CORP/MD			13,081.000	156,317.95
KELLOGG CO			40,749.000	2,621,383.17
KELLY SERVICES INC			4,117.000	98,684.49
KENNAMETAL INC			12,590.000	452,232.80
KENNEDY-WILSON HOLDINGS INC			16,860.000	335,008.20
KEROS THERAPEUTICS INC			1,909.000	81,075.23
KEWAUNEE SCIENTIFIC CORP			494.000	7,108.66
KEYCORP			139,995.000	2,890,896.75
KEYENCE CORP			29,800.000	15,054,383.77
KEYSIGHT TECHNOLOGIES INC			30,627.000	4,729,115.07
KEYSTONE CONS INDS INC			5,800.000	5.80
KFORCE INC			4,860.000	305,839.80
KID BRANDS INC			2,768.000	13.01
KIMBALL ELECTRONICS INC			4,755.000	103,373.70
KIMBALL INTERNATIONAL INC			6,341.000	83,384.15
KIMBERLY-CLARK CORP			35,416.000	4,737,952.48
KIMCO REALTY CORP			36,523.000	761,504.55
KINDER MORGAN INC			298,269.000	5,437,443.87

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KINDRED BIOSCIENCES INC			4,416.000	40,494.72
KINGDEE INTERNATIONAL SOFTWARE HK/00268			949,000.000	3,220,014.55
KINGFISHER PLC			62,589.000	315,159.73
KINGS ROAD ENTERTAINMENT INC			4,000.000	4.00
KINSALE CAPITAL GROUP INC			2,637.000	434,498.49
KIRBY CORP			7,445.000	451,464.80
KIRKLAND'S INC			367.000	8,396.96
KITE REALTY GROUP TRUST			13,418.000	295,330.18
KKR & CO INC			20,742.000	1,228,756.08
KLA CORP			15,691.000	5,087,179.11
KLX ENERGY SERVICES HOLDINGS I			649.000	6,197.95
KNOLL INC			6,469.000	168,129.31
KNORR-BREMSE AG			114,794.000	13,205,017.84
KNOWLES CORP			10,190.000	201,150.60
KOBE BUSSAN CO LTD			99,900.000	3,150,283.91
KOITO MANUFACTURING CO LTD			6,400.000	398,450.33
KONA GRILL INC			1,503.000	105.21
KONINKLIJKE AHOLD DELHAIZE NV			360,631.000	10,721,744.63
KONINKLIJKE DSM NV			83,000.000	15,492,834.78
KONINKLIJKE KPN NV			106,745.000	333,435.15
KONTOOR BRANDS INC			5,533.000	312,116.53
KOPIN CORP			9,588.000	78,429.84
KOPPERS HOLDINGS INC			5,935.000	191,997.25
KOREA SHIPBUILDING & OFFSHORE			46,508.000	5,533,961.53
KOREAN REINSURANCE CO			532,200.000	4,654,947.36
KORN FERRY			7,822.000	567,486.10
KORNIT DIGITAL LTD			4,759.000	591,686.47
KOSMOS ENERGY LTD			39,514.000	136,718.44
KOSS CORP			1,791.000	41,587.02
KOTAK MAHINDRA BANK LTD			173,974.000	3,992,648.27
KRAFT HEINZ CO/THE			81,262.000	3,313,864.36
KRATON CORP			3,743.000	120,861.47
KRATOS DEFENSE & SECURITY SOLU			12,235.000	348,575.15
KROGER CO/THE			93,960.000	3,599,607.60
KRONOS WORLDWIDE INC			4,398.000	62,979.36
KRUNG THAI BANK PCL			12,448,500.000	4,117,132.60
KRYSTAL BIOTECH INC			2,326.000	158,168.00
KT&G CORP			86,300.000	6,467,804.97
KUBOO INC			208.000	13.52

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KULICKE & SOFFA INDUSTRIES INC			8,652.000	529,502.40
KURA ONCOLOGY INC			12,763.000	266,108.55
KVH INDUSTRIES INC			5,877.000	72,287.10
L B FOSTER CO			2,331.000	43,449.84
L BRANDS INC			19,740.000	1,422,464.40
L'OREAL SA			2,359.000	1,051,314.82
L3HARRIS TECHNOLOGIES INC			18,961.000	4,098,420.15
LA FRANCAISE DES JEUX SAEM			2,425.000	142,582.54
LA JOLLA PHARMACEUTICAL CO			12,119.000	51,869.32
LA-Z-BOY INC			6,739.000	249,612.56
LABORATORY CORP OF AMERICA HOL			12,914.000	3,562,326.90
LADDER CAPITAL CORP			19,719.000	227,557.26
LAKELAND BANCORP INC			3,560.000	62,228.80
LAKELAND FINANCIAL CORP			3,642.000	224,492.88
LAKELAND INDUSTRIES INC			329.000	7,316.96
LAM RESEARCH CORP			13,638.000	8,874,246.60
LAMAR ADVERTISING CO			4,400.000	459,448.00
LAMB WESTON HOLDINGS INC			12,325.000	994,134.50
LANCASTER COLONY CORP			2,779.000	537,764.29
LANDEC CORP			3,587.000	40,353.75
LANNETT CO INC			10,503.000	49,049.01
LANTHEUS HOLDINGS INC			9,493.000	262,386.52
LANTRONIX INC			1,239.000	6,393.24
LAREDO PETROLEUM INC			449.000	41,662.71
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			119.000	1,168.58
LAS VEGAS SANDS CORP			27,679.000	1,458,406.51
LASERSIGHT INC COM NEW			413.000	0.00
LASERTEC CORP			1,400.000	272,330.85
LATTICE SEMICONDUCTOR CORP			16,394.000	921,014.92
LAUREATE EDUCATION INC			14,596.000	211,787.96
LAWSON PRODUCTS INC/DE			2,815.000	150,630.65
LAZARD EMERG MKT EQY-INST			8,920,595.434	178,322,702.73
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			5,183.000	681,149.86
LEAR CORP			4,192.000	734,773.76
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	2,304.00
LECG CORP			659.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LEGAL & GENERAL GROUP PLC			1,994,400.000	7,097,302.15	
LEGETT & PLATT INC			11,226.000	581,619.06	
LEGRAND SA			6,787.000	718,427.26	
LEIDOS HOLDINGS INC			24,426.000	2,469,468.60	
LEMAITRE VASCULAR INC			7,296.000	445,201.92	
LENDINGCLUB CORP			6,336.000	114,871.68	
LENNAR CORP			34,706.000	3,448,041.10	
LENOVO GROUP LTD HK/00992			3,896,000.000	4,480,035.03	
LENOX GROUP INC COM			6,400.000	0.00	
LENSAR INC			1,544.000	13,371.04	
LEXICON PHARMACEUTICALS INC			7,706.000	35,370.54	
LEXINGTON REALTY TRUST			30,309.000	362,192.55	
LG CHEM LTD			5,245.000	3,958,841.30	
LGI HOMES INC			2,911.000	471,407.34	
LGL GROUP INC/THE			450.000	4,684.50	
LHC GROUP INC			4,150.000	831,079.00	
LIBERTY BROADBAND CORP			227,242.000	39,462,845.72	
LIBERTY GLOBAL PLC			19,600.000	529,984.00	
LIBERTY HOMES INC			1,312.000	0.00	
LIBERTY LATIN AMERICA LTD			11,732.000	165,421.20	
LIBERTY MEDIA CORP-LIBERTY BRA			14,642.000	406,608.34	
LIBERTY MEDIA CORP-LIBERTY SIR			344,573.000	15,984,741.47	
LIBERTY TRIPADVISOR HOLDINGS I			9,992.000	40,667.44	
LICT CORP			4.000	94,000.00	
LIFETIME BRANDS INC			622.000	9,311.34	
LIGAND PHARMACEUTICALS INC			3,304.000	433,451.76	
LIGHTPATH TECHNOLOGIES INC			618.000	1,569.72	
LIMELIGHT NETWORKS INC			6,785.000	21,372.75	
LIMESTONE BANCORP INC			203.000	3,377.92	
LIMONEIRA CO			2,066.000	36,258.30	
LINCOLN EDUCATIONAL SERVICES C			1,617.000	12,580.26	
LINCOLN NATIONAL CORP			23,026.000	1,446,953.84	
LINDBLAD EXPEDITIONS HOLDINGS			285,152.000	4,565,283.52	
LINDE PLC			70,743.000	20,439,336.37	
LINDSAY CORP			1,499.000	247,754.72	
LINEA DIRECTA ASEGURADORA SA C			1,135,157.000	2,378,704.81	
LINEAGE CELL THERAPEUTICS INC			2,758.000	7,860.30	
LINK REIT HK/00823			5,900.000	57,170.18	
LINNCO LLC ESCROW			13,796.000	0.00	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LIONS GATE ENTERTAINMENT CORP			9,840.000	203,688.00	
LIPID SCIENCES INC			7,118.000	0.00	
LIQUIDITY SERVICES INC			4,140.000	105,363.00	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	927.87	
LITE-ON TECHNOLOGY CORP			2,150,000.000	4,444,683.74	
LIVANOVA PLC			7,270.000	611,479.70	
LIVE MICROSYSTEMS INC			117.000	93.60	
LIVE NATION ENTERTAINMENT INC			89,932.000	7,877,143.88	
LIVENT CORP			19,892.000	385,109.12	
LIVEPERSON INC			9,063.000	573,144.12	
LIVERAMP HOLDINGS INC			7,445.000	348,798.25	
LKQ CORP			355,356.000	17,490,622.32	
LOCALIZA RENT A CAR SA			127,756.000	1,629,459.63	
LOCAWEB SERVICOS DE INTERNET S			989,975.000	5,330,793.97	
LOCKHEED MARTIN CORP			31,308.000	11,845,381.80	
LOEWS CORP			33,550.000	1,833,507.50	
LOGIC DEVICES INC			306.000	0.31	
LOGITECH INTERNATIONAL SA			2,801.000	339,689.62	
LONZA GROUP AG			27,169.000	19,275,631.75	
LOOKSMART GROUP INC			13.000	14.30	
LORAL SPACE & COMMUNICATIONS I			2,370.000	92,074.50	
LOWE'S COS INC			68,999.000	13,383,736.03	
LS STARRETT CO/THE			905.000	8,452.70	
LSB INDUSTRIES INC			2,941.000	17,793.05	
LSI INDUSTRIES INC			2,931.000	23,477.31	
LTC PROPERTIES INC			5,422.000	208,150.58	
LTV CORP			50,656.000	0.00	
LUBY'S INC			5,206.000	19,991.04	
LUKOIL PJSC ADR			308,343.000	28,367,556.00	
LULULEMON ATHLETICA INC			811.000	295,990.67	
LUMBER LIQUIDATORS HOLDINGS IN			7,063.000	149,029.30	
LUMEN TECHNOLOGIES INC			134,920.000	1,833,562.80	
LUMENT FINANCE TRUST INC			4,325.000	18,208.25	
LUMENTUM HOLDINGS INC			93,370.000	7,659,141.10	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	
LUMINEX CORP			6,531.000	240,340.80	
LUMOS PHARMA INC			745.000	7,405.30	
LUNA INNOVATIONS INC			1,498.000	16,223.34	
LVMH MOET HENNESSY LOUIS VUITT			27,657.000	21,689,605.93	

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LYONDELLBASELL INDUSTRIES NV			26,536.000	2,729,758.32
M&T BANK CORP			20,150.000	2,927,996.50
M/I HOMES INC			2,930.000	171,903.10
M3 INC			3,300.000	241,219.04
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACERICH CO/THE			18,982.000	346,421.50
MACK-CALI REALTY CORP			12,729.000	218,302.35
MACOM TECHNOLOGY SOLUTIONS HOL			72,939.000	4,673,931.12
MACQUARIE INFRASTRUCTURE CORP			9,163.000	350,668.01
MACROGENICS INC			7,142.000	191,834.12
MACY'S INC			41,499.000	786,821.04
MADISON SQUARE GARDEN ENTERTAI			2,571.000	215,886.87
MAGAZINE LUIZA SA			3,285,668.000	13,848,934.95
MAGELLAN HEALTH INC			4,756.000	448,015.20
MAGELLAN MIDSTREAM PARTNERS LP			315,413.000	15,426,849.83
MAGENTA THERAPEUTICS INC			6,866.000	67,149.48
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			111,200.000	10,306,407.17
MAGNACHIP SEMICONDUCTOR CORP			2,746.000	65,519.56
MAGNITE INC			8,280.000	280,195.20
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	7,043,324.22
MAGNOLIA OIL & GAS CORP			16,416.000	256,582.08
MAIDEN HOLDINGS LTD			3,501.000	11,798.37
MAIN STREET CAPITAL CORP			7,895.000	324,405.55
MAKITA CORP			314,300.000	14,810,244.65
MALIBU BOATS INC			2,725.000	199,824.25
MALLINCKRODT PLC			7,100.000	2,059.00
MANHATTAN ASSOCIATES INC			3,200.000	463,488.00
MANHATTAN BRIDGE CAPITAL INC			399.000	3,116.19
MANNATECH INC			2,625.000	72,450.00
MANNKIND CORP			6,757.000	36,825.65
MANPOWERGROUP INC			3,900.000	463,749.00
MANTECH INTERNATIONAL CORP/VA			4,120.000	356,544.80
MAPFRE SA			3,587,200.000	7,582,862.81
MARATHON OIL CORP			66,408.000	904,476.96
MARATHON PETROLEUM CORP			73,092.000	4,416,218.64
MARCHEX INC			2,613.000	7,995.78
MARCUS CORP/THE			3,234.000	68,593.14
MARINE PRODUCTS CORP			5,638.000	87,050.72

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MARKEL CORP			605.000	717,959.55	
MARKETAXESS HOLDINGS INC			5,704.000	2,644,317.36	
MARLIN BUSINESS SERVICES CORP			337.000	7,670.12	
MARRIOTT INTERNATIONAL			194,414.000	0.00	
MARRIOTT INTERNATIONAL INC/MD			38,499.000	5,255,883.48	
MARSH & MCLENNAN COS INC			47,646.000	6,702,839.28	
MARTEN TRANSPORT LTD			194,970.000	3,215,055.30	
MARTIN INDS INC DEL			9,400.000	0.00	
MARTIN MARIETTA MATERIALS INC			5,255.000	1,848,761.55	
MARVELL TECHNOLOGY INC			22,737.000	1,326,249.21	
MASCO CORP			28,951.000	1,705,503.41	
MASIMO CORP			2,680.000	649,766.00	
MASONITE INTERNATIONAL CORP			3,876.000	433,298.04	
MASTECH DIGITAL INC			765.000	11,367.90	
MASTERCARD INC			81,861.000	29,886,632.49	
MATADOR RESOURCES CO			12,980.000	467,409.80	
MATCH GROUP INC			3,792.000	611,460.00	
MATERION CORP			4,999.000	376,674.65	
MATRIX SERVICE CO			6,643.000	69,751.50	
MATSON INC			7,153.000	457,792.00	
MATTHEWS INTERNATIONAL CORP			5,189.000	186,596.44	
MAUI LAND & PINEAPPLE CO INC			319.000	3,422.87	
MAXAR TECHNOLOGIES INC			1,743.000	69,580.56	
MAXCO INC			3,300.000	0.00	
MAXEON SOLAR TECHNOLOGIES LTD			72.000	1,542.96	
MAXIM INTEGRATED PRODUCTS INC			34,840.000	3,670,742.40	
MAXIMUS INC			11,154.000	981,217.38	
MAXLINEAR INC			8,518.000	361,929.82	
MAXUS TECHNOLOGY CORP COM			94.000	0.00	
MBIA INC			13,519.000	148,709.00	
MCCORMICK & CO INC/MD			27,629.000	2,440,193.28	
MCDONALD'S CORP			73,772.000	17,040,594.28	
MCEWEN MINING INC			45,181.000	62,349.78	
MCGRATH RENTCORP			3,994.000	325,790.58	
MCKESSON CORP			27,071.000	5,177,058.04	
MCRAE INDUSTRIES INC			1,002.000	30,581.04	
MDC HOLDINGS INC			8,167.920	413,296.75	
MECHANICAL TECHNOLOGY INC			734.000	5,505.00	
MECKLERMEDIA CORP			970.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEDIA GEN INC CVR			17,631.000	0.00
MEDICAL PROPERTIES TRUST INC			33,500.000	673,350.00
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00
MEDICINOVA INC			19,044.000	80,937.00
MEDIFAST INC			2,739.000	775,082.22
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDPACE HOLDINGS INC			4,049.000	715,174.87
MEDTRONIC PLC			267,444.000	33,197,823.72
MEI PHARMA INC			100.000	285.00
MEIRAGTX HOLDINGS PLC			9,398.000	145,669.00
MEITUAN HK/03690			145,100.000	5,986,471.54
MERCADOLIBRE INC			15,827.000	24,655,142.33
MERCANTILE BANK CORP			4,050.000	122,310.00
MERCK & CO INC			302,082.000	23,492,917.14
MERCK KGAA			6,675.000	1,279,998.20
MERCURY GENERAL CORP			3,056.000	198,487.20
MERCURY SYSTEMS INC			6,871.000	455,409.88
MEREDITH CORP			7,314.000	317,720.16
MEREO BIOPHARMA GROUP PLC ADR			377.000	1,195.09
MERIDIAN BANCORP INC			6,536.000	133,726.56
MERIDIAN BIOSCIENCE INC			9,549.000	211,796.82
MERIT MEDICAL SYSTEMS INC			9,001.000	582,004.66
MERITAGE HOMES CORP			5,023.000	472,563.84
MERITOR INC			10,945.000	256,331.90
MERRIMACK PHARMACEUTICALS INC			2,990.000	19,106.10
MERUS NV			8,591.000	181,012.37
MESA AIR GROUP INC			29,700.000	0.00
MESA LABORATORIES INC			556.000	150,770.52
META FINANCIAL GROUP INC			7,436.000	376,484.68
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			5,629.000	277,003.09
METLIFE INC			119,737.000	7,166,259.45
METRO ONE TELECOMMUNICATIONS I			4,577.000	314.44
METTLER-TOLEDO INTERNATIONAL I			2,977.000	4,124,157.18
MEXCO ENERGY CORP			114.000	1,113.78
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			693,808.480	27,481,753.89
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,270,137.190	82,181,817.72
MGE ENERGY INC			6,017.000	447,905.48
MGIC INVESTMENT CORP			54,226.000	737,473.60

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MGM RESORTS INTERNATIONAL			186,586.000	7,957,892.90
MGP INGREDIENTS INC			2,353.000	159,156.92
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROBOT MEDICAL INC			0.400	3.17
MICROCHIP TECHNOLOGY INC			23,047.000	3,451,057.78
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	4,659.04
MICRON TECHNOLOGY INC			156,866.000	13,330,472.68
MICROSOFT CORP			797,807.000	216,125,916.30
MICROSTRATEGY INC			997.000	662,506.50
MICROWAVE FILTER CO INC			1,944.000	1,709.55
MID-AMERICA APARTMENT COMMUNIT			14,697.000	2,475,268.74
MIDDLESEX WATER CO			4,441.000	362,962.93
MIDLAND STATES BANCORP INC			5.000	131.35
MIDWESTONE FINANCIAL GROUP INC			320.000	9,206.40
MILLER INDUSTRIES INC/TN			2,240.000	88,345.60
MIMECAST LTD			8,218.000	435,964.90
MIMEDX GROUP INC			10,605.000	132,562.50
MIND TECHNOLOGY INC			1,746.000	3,387.24
MINEBEA MITSUMI INC			17,300.000	458,101.65
MINERALS TECHNOLOGIES INC			5,337.000	419,861.79
MINERVA NEUROSCIENCES INC			3,286.000	7,623.52
MINTH GROUP LTD HK/00425			226,000.000	1,073,855.40
MIRUM PHARMACEUTICALS INC			9,748.000	168,542.92
MISONIX INC			7,608.000	168,745.44
MISSISSIPPI CHEM CORP NEW COM			25,140.000	25.14
MITEK SYSTEMS INC			329.000	6,336.54
MITSUBISHI UFJ FINANCIAL GROUP			1,328,000.000	7,180,221.88
MODEL N INC			5,009.000	171,658.43
MODINE MANUFACTURING CO			2,310.000	38,322.90
MODIVCARE INC			2,471.000	420,242.97
MOELIS & CO			7,988.000	454,437.32
MOHAWK INDUSTRIES INC			4,934.000	948,265.46
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLECULAR TEMPLATES INC			9,126.000	71,365.32
MOLINA HEALTHCARE INC			6,550.000	1,657,543.00
MOLSON COORS BEVERAGE CO			238,125.000	12,784,931.25
MOMENTIVE GLOBAL INC			15,712.000	331,051.84
MONARCH CASINO & RESORT INC			1,114.000	73,713.38

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MONARCH CEMENT CO/THE			90.000	9,562.50
MONCLER SPA			7,804.000	528,076.81
MONDELEZ INTERNATIONAL INC			156,662.000	9,781,975.28
MONEYGRAM INTERNATIONAL INC			218.000	2,197.44
MONITRONICS INTERNATIONAL INC			424.000	3,837.20
MONMOUTH REAL ESTATE INVESTMEN			14,417.000	269,886.24
MONOLITHIC POWER SYSTEMS INC			3,623.000	1,353,009.35
MONOPAR THERAPEUTICS INC			8,876.000	52,279.64
MONRO INC			4,320.000	274,363.20
MONSTER BEVERAGE CORP			34,619.000	3,162,445.65
MOODY'S CORP			13,565.000	4,915,549.05
MOOG INC			3,625.000	304,717.50
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			44.000	227.48
MORGAN STANLEY			216,111.000	19,815,217.59
MORPHIC HOLDING INC			4,175.000	239,603.25
MOSAIC CO/THE			29,120.000	929,219.20
MOSSIMO INC			12,487.000	39,084.31
MOSYS INC			25.000	156.75
MOTORCAR PARTS OF AMERICA INC			3,561.000	79,908.84
MOTOROLA SOLUTIONS INC			16,878.000	3,659,994.30
MOVADO GROUP INC			2,744.000	86,353.68
MOVIE GALLERY INC COM			15,125.000	0.00
MPLX LP			639,460.000	18,934,410.60
MR COOPER GROUP INC			7,817.000	258,430.02
MR DIY GROUP M BHD			2,214,400.000	1,914,897.27
MRC GLOBAL INC			13,230.000	124,362.00
MSCI INC			8,659.000	4,615,939.72
MSCI WORLD EX-US INDEX FUND A			39,021,014.107	1,033,300,997.77
MSCI WORLD EX-US INDEX FUND B			15,695,190.024	462,431,197.61
MSG NETWORKS INC			6,987.000	101,870.46
MTU AERO ENGINES AG			72,000.000	17,836,884.72
MUELLER INDUSTRIES INC			8,090.000	350,377.90
MUELLER WATER PRODUCTS INC			23,958.000	345,474.36
MUENCHENER RUECKVERSICHERUNGS-			23,300.000	6,381,488.00
MURPHY OIL CORP			17,062.000	397,203.36
MURPHY USA INC			3,474.000	463,327.38
MYERS INDUSTRIES INC			4,824.000	101,304.00
MYR GROUP INC			2,259.000	205,388.28

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MYREXIS INC			3,666.000	183.30	
MYRIAD GENETICS INC			14,460.000	442,186.80	
N-VIRO INTERNATIONAL CORP			846.000	0.17	
NABORS INDUSTRIES LTD			1,266.000	144,627.84	
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	2,460.00	
NACCO INDUSTRIES INC			1,876.000	48,851.04	
NANOGEN INC			7,205.000	0.00	
NANOPHASE TECHNOLOGIES CORP			2,437.000	3,972.31	
NANOSTRING TECHNOLOGIES INC			7,430.000	481,389.70	
NASB FINANCIAL INC			682.000	45,830.40	
NASDAQ INC			14,279.000	2,510,248.20	
NATERA INC			2,850.000	323,560.50	
NATHAN'S FAMOUS INC			1,137.000	81,090.84	
NATIONAL BANK HOLDINGS CORP			4,625.000	174,547.50	
NATIONAL BANK OF CANADA			215,781.000	16,165,713.77	
NATIONAL BEVERAGE CORP			4,738.000	223,775.74	
NATIONAL CINEMEDIA INC			6,809.000	34,521.63	
NATIONAL HEALTH INVESTORS INC			5,721.000	383,593.05	
NATIONAL HEALTHCARE CORP			2,958.000	206,764.20	
NATIONAL PRESTO INDUSTRIES INC			1,042.000	105,919.30	
NATIONAL RECORD MART INC			8,200.000	0.00	
NATIONAL RESEARCH CORP			2,410.000	110,619.00	
NATIONAL STORAGE AFFILIATES TR			7,814.000	395,075.84	
NATIONAL VISION HOLDINGS INC			139,373.000	7,126,141.49	
NATIONAL WESTERN LIFE GROUP IN			792.000	177,716.88	
NATURAL ALTERNATIVES INTERNATI			2,741.000	46,432.54	
NATURAL GAS SERVICES GROUP INC			4,829.000	49,642.12	
NATURE'S SUNSHINE PRODUCTS INC			3,000.000	52,110.00	
NATUS MEDICAL INC			4,748.000	123,353.04	
NAVIDEA BIOPHARMACEUTICALS INC			26.000	47.58	
NAVIENT CORP			23,728.000	458,662.24	
NAVIGATOR HOLDINGS LTD			9,111.000	99,765.45	
NBT BANCORP INC			7,312.000	263,012.64	
NCR CORP			239,943.000	10,943,800.23	
NCISOFT CORP			3,867.000	2,815,734.47	
NEENAH INC			3,501.000	175,645.17	
NELNET INC			4,791.000	360,426.93	
NEOGEN CORP			14,776.000	680,287.04	
NEOGENOMICS INC			14,465.000	653,384.05	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEOLEUKIN THERAPEUTICS INC			5,654.000	52,186.42
NEOMAGIC CORP			1,790.000	19.87
NEOPHOTONICS CORP			100.000	1,021.00
NEOSE TECHNOLOGIES INC			9,800.000	0.00
NESCO INC COM			5,500.000	0.00
NESTE OYJ			260,210.000	15,935,228.14
NESTLE SA			9,557.000	1,191,277.69
NET 1 UEPS TECHNOLOGIES INC			5,207.000	24,524.97
NETAPP INC			31,628.000	2,587,802.96
NETBANK INC COM			43,611.000	0.00
NETEASE INC ADR			10,353.000	1,193,183.25
NETEASE INC HK/09999			101,000.000	2,287,695.49
NETFLIX INC			37,361.000	19,734,453.81
NETGEAR INC			4,857.000	186,120.24
NETLIST INC			1,400.000	5,320.00
NETSCOUT SYSTEMS INC			10,362.000	295,731.48
NETSOL TECHNOLOGIES INC			5,804.000	27,336.84
NETWORK INTERNATIONAL HOLDINGS			68,432.000	345,715.91
NETWORK-1 TECHNOLOGIES INC			1,480.000	4,824.80
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.28
NEUROBO PHARMACEUTICALS INC			4,805.000	16,000.65
NEUROCRINE BIOSCIENCES INC			7,414.000	721,530.48
NEURONETICS INC			246,524.000	3,949,314.48
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW HOME CO INC/THE			1,764.000	10,354.68
NEW JERSEY RESOURCES CORP			14,223.000	562,804.11
NEW ORIENTAL EDUCATION & TECHN ADR			289,880.000	2,374,117.20
NEW RELIC INC			6,299.000	421,844.03
NEW RESIDENTIAL INVESTMENT COR			45,908.000	486,165.72
NEW SENIOR INVESTMENT GROUP IN			14,421.000	126,616.38
NEW WEI INC			11,600.000	0.00
NEW YORK MORTGAGE TRUST INC			31,378.000	140,259.66
NEWELL BRANDS INC			31,894.000	876,128.18
NEWMARK GROUP INC			16,488.000	198,020.88
NEWMONT CORP			91,648.000	5,808,650.24
NEWPARK RESOURCES INC			14,324.000	49,561.04
NEWS CORP			43,220.000	1,099,210.20
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00
NEXA RESOURCES SA			16,050.000	140,758.50

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXI SPA			30,330.000	665,774.10
NEXIEN BIOPHARMA INC			50.000	3.00
NEXON CO LTD			289,700.000	6,462,719.37
NEXPOINT RESIDENTIAL TRUST INC			2,651.000	145,751.98
NEXPRISE INC			1,644.000	0.16
NEXSTAR MEDIA GROUP INC			4,643.000	686,606.84
NEXTCURE INC			5,379.000	43,193.37
NEXTERA ENERGY INC			184,405.000	13,513,198.40
NEXTERA ENTERPRISES INC			29,140.000	2.91
NEXTGEN HEALTHCARE INC			9,447.000	156,725.73
NEXTier OILFIELD SOLUTIONS INC			21,239.000	101,097.64
NH FOODS LTD			4,000.000	155,689.70
NICOLET BANKSHARES INC			2,110.000	148,417.40
NIELSEN HOLDINGS PLC			30,207.000	745,206.69
NIHON M&A CENTER INC			640,000.000	16,612,668.35
NIKE INC			125,271.000	19,353,116.79
NINE DRAGONS PAPER HOLDINGS LT HK/02689			4,973,000.000	6,378,062.94
NINTENDO CO LTD			16,500.000	9,606,541.44
NIPPON EXPRESS CO LTD			5,200.000	396,360.05
NIPPON TELEGRAPH & TELEPHONE C			464,200.000	12,105,837.86
NIPPON YUSEN KK			9,100.000	461,600.16
NISOURCE INC			66,887.000	1,638,731.50
NITCHES INC			1,080.000	334.80
NITORI HOLDINGS CO LTD			3,800.000	673,105.71
NITTO DENKO CORP			6,000.000	448,148.50
NKARTA INC			4,415.000	139,911.35
NL INDUSTRIES INC			6,442.000	41,873.00
NLIGHT INC			92,505.000	3,356,081.40
NMI HOLDINGS INC			205,194.000	4,612,761.12
NMT MEDICAL INC			2,641.000	0.00
NN GROUP NV			1,278.000	60,289.78
NN INC			2,417.000	17,764.95
NOBILITY HOMES INC			1,411.000	45,152.00
NOBLE CORP NEW WTS EXP 02/05/2026			340.000	0.00
NOBLE INTL LTD			5,650.000	0.00
NOMURA HOLDINGS INC			117,400.000	600,592.14
NOMURA RESEARCH INSTITUTE LTD			15,700.000	519,844.14
NORD RESOURCES CORP			1,694.000	0.00
NORDIC AMERICAN TANKERS LTD			13,554.000	44,457.12

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORDIC ENTERTAINMENT GROUP AB			310,000.000	13,665,569.48
NORFOLK SOUTHERN CORP			24,936.000	6,618,263.76
NORTECH SYSTEMS INC			821.000	6,485.90
NORTHEAST BANK			1,580.000	47,194.60
NORTHEAST INDIANA BANCORP INC			588.000	27,195.00
NORTHERN OIL AND GAS INC			4,067.000	84,471.59
NORTHERN TECHNOLOGIES INTERNAT			338.000	5,881.20
NORTHERN TRUST CORP			28,157.000	3,255,512.34
NORTHFIELD BANCORP INC			11,066.000	181,482.40
NORTHRIM BANCORP INC			1,149.000	49,119.75
NORTHROP GRUMMAN CORP			18,025.000	6,550,825.75
NORTHWEST BIOTHERAPEUTICS INC			6,664.000	9,796.08
NORTHWEST NATURAL HOLDING CO			5,454.000	286,444.08
NORTHWEST PIPE CO			3,685.000	104,101.25
NORTHWESTERN CORP			8,089.000	487,119.58
NORTONLIFELOCK INC			77,243.000	2,102,554.46
NORWEGIAN CRUISE LINE HOLDINGS			31,170.000	916,709.70
NOV INC			32,915.000	504,257.80
NOVA LTD			2,105.000	216,583.45
NOVANTA INC			5,031.000	677,977.56
NOVARTIS AG			122,456.000	11,170,541.37
NOVATION COS INC			1,726.000	65.59
NOVELSTEM INTERNATIONAL CORP			3,839.000	1,001.98
NOVO NORDISK A/S			232,594.000	19,488,703.16
NOW INC			12,683.000	120,361.67
NRG ENERGY INC			83,301.000	3,357,030.30
NU SKIN ENTERPRISES INC			9,382.000	531,490.30
NUCOR CORP			40,725.000	3,906,749.25
NURIX THERAPEUTICS INC			3,149.000	83,542.97
NUSTAR ENERGY LP			492,724.000	8,893,668.20
NUTROGANICS INC			831.000	2.08
NUVASIVE INC			6,430.000	435,825.40
NV5 GLOBAL INC			1,939.000	183,254.89
NVE CORP			1,673.000	123,885.65
NVIDIA CORP			79,081.000	63,272,708.10
NVR INC			494.000	2,456,810.20
NXP SEMICONDUCTORS NV			38,706.000	7,962,598.32
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			11,932.000	6,756,017.72

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
O-I GLASS INC			18,182.000	296,912.06
OAKTREE SPECIALTY LENDING CORP			1,030.000	6,890.70
OBLONG INC			154.000	523.60
OCCIDENTAL PETROLEUM CORP			70,784.000	2,213,415.68
OCEANEERING INTERNATIONAL INC			12,315.000	191,744.55
OCEANFIRST FINANCIAL CORP			6,491.000	135,272.44
OCUPHIRE PHARMA INC			9.000	47.52
OCWEN FINANCIAL CORP			631.999	19,579.32
ODP CORP/THE			5,350.000	256,853.50
ODYSSEY MARINE EXPLORATION INC			55.000	349.80
OFFICE PROPERTIES INCOME TRUST			1.480	43.38
OFG BANCORP			7,400.000	163,688.00
OHIO VALLEY BANCORP			1,471.000	35,892.40
OIL STATES INTERNATIONAL INC			5,829.000	45,757.65
OIL-DRI CORP OF AMERICA			2,371.000	81,040.78
OILSANDS QUEST INC			6,899.000	0.00
OKTA INC			2,611.000	638,859.48
OLD DOMINION FREIGHT LINE INC			20,458.000	5,192,240.40
OLD NATIONAL BANCORP/IN			19,397.000	341,581.17
OLD SECOND BANCORP INC			420.000	5,208.00
OLEMA PHARMACEUTICALS INC			3,531.000	98,797.38
OLYMPIC STEEL INC			1,868.000	54,900.52
OLYMPUS CORP			554,100.000	11,023,090.73
OMEGA FLEX INC			1,125.000	165,048.75
OMEROS CORP			11,099.000	164,709.16
OMNICELL INC			6,752.000	1,022,590.40
OMNICOM GROUP INC			18,122.000	1,449,578.78
OMRON CORP			3,700.000	293,693.14
OMTHERA PHARMACEUTICALS			2,956.000	0.00
OMV AG			152,400.000	8,669,673.74
ONCOCYTE CORP			128.000	734.72
ONCOTELIC THERAPEUTICS INC			10.000	2.05
ONCTERNAL THERAPEUTICS INC			397.000	1,885.75
ONE GAS INC			8,185.000	606,672.20
ONE LIBERTY PROPERTIES INC			4,733.000	134,369.87
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			260,161.000	14,475,358.04
ONESPAN INC			8,875.000	226,667.50
ONO PHARMACEUTICAL CO LTD			16,300.000	364,066.14

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ONTO INNOVATION INC			6,443.000	470,596.72
ONTRAK INC			4,536.000	147,329.28
OPAP SA			19,171.000	288,960.44
OPIANT PHARMACEUTICALS INC			8,259.000	114,304.56
OPKO HEALTH INC			64,172.000	259,896.60
OPTICAL CABLE CORP			1,148.000	4,385.36
OPTIMIZERX CORP			117,626.000	7,281,049.40
OPTION CARE HEALTH INC			3,591.000	78,535.17
ORACLE CORP			165,234.000	12,861,814.56
ORASURE TECHNOLOGIES INC			14,138.000	143,359.32
ORBIT INTERNATIONAL CORP			335.000	1,976.50
ORCHID ISLAND CAPITAL INC			3,564.000	18,497.16
ORGANOGENESIS HOLDINGS INC			6,395.000	106,284.90
ORGANON & CO			23,843.000	721,489.18
ORGANOVO HOLDINGS INC			444.000	4,173.60
ORIC PHARMACEUTICALS INC			4,963.000	87,795.47
ORION ENGINEERED CARBONS SA			7,901.000	150,039.99
ORION GROUP HOLDINGS INC			5,547.000	31,895.25
ORKLA ASA			644,100.000	6,564,352.95
ORLEANS HOMEBUILDERS INC			2,200.000	0.00
ORMAT TECHNOLOGIES INC			6,450.000	448,468.50
ORSTED AS			3,846.000	539,742.12
ORTHOFIX MEDICAL INC			4,473.000	179,412.03
ORTHOPEDIATRICS CORP			132,482.000	8,370,212.76
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.02
OSHKOSH CORP			3,500.000	436,240.00
OSI SYSTEMS INC			3,706.000	376,677.84
OTIS WORLDWIDE CORP			40,189.000	3,286,254.53
OTONOMY INC			6,021.000	13,426.83
OTP BANK NYRT			104,545.000	5,635,130.07
OTTER TAIL CORP			7,313.000	356,947.53
OUTFRONT MEDIA INC			19,285.000	463,418.55
OVERSEAS SHIPHOLDING GROUP INC			447.000	934.23
OVERSTOCK.COM INC			3,074.000	283,422.80
OVINTIV INC			30,593.000	962,761.71
OWENS & MINOR INC			7,250.000	306,892.50
OXFORD INDUSTRIES INC			3,374.000	333,486.16
OYSTER POINT PHARMA INC			2,321.000	39,897.99
P&F INDUSTRIES INC			1,803.000	12,080.10

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
P10 HOLDINGS INC			1,815.000	13,322.10	
PAB BANKSHARES INC			1,304.000	0.00	
PACCAR INC			41,674.000	3,719,404.50	
PACIFIC BIOSCIENCES OF CALIFOR			17,235.000	602,707.95	
PACIFIC MERCANTILE BANCORP			995.000	8,557.00	
PACIFIC PREMIER BANCORP INC			14,259.000	603,013.11	
PACIFICNET INC			245.000	0.00	
PACIRA BIOSCIENCES INC			78,618.000	4,770,540.24	
PACKAGED HOME SOLUTIONS INC			13.000	0.00	
PACKAGING CORP OF AMERICA			16,142.000	2,185,949.64	
PAGERDUTY INC			9,163.000	390,160.54	
PALM HARBOR HOMES INC			3,688.000	0.00	
PALO ALTO NETWORKS INC			700.000	259,735.00	
PALOMAR HOLDINGS INC			2,525.000	190,536.50	
PAM TRANSPORTATION SERVICES IN			1,501.000	79,177.75	
PANDORA A/S			2,876.000	386,643.59	
PAPA JOHN'S INTERNATIONAL INC			3,611.000	377,132.84	
PAR PACIFIC HOLDINGS INC			3,444.000	57,893.64	
PAR TECHNOLOGY CORP			3,286.000	229,822.84	
PARADE TECHNOLOGIES LTD			82,000.000	4,076,087.95	
PARAGON TECHNOLOGIES INC			1,680.000	9,290.40	
PARATEK PHARMACEUTICALS INC			7,766.000	52,964.12	
PARETEUM CORP			769.000	284.53	
PARK AEROSPACE CORP			3,391.000	50,525.90	
PARK CITY GROUP INC			3,690.000	20,295.00	
PARK NATIONAL CORP			2,073.000	243,411.66	
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	13.69	
PARKER-HANNIFIN CORP			17,074.000	5,243,596.14	
PARKERVISION INC			219.000	310.98	
PARSONS CORP			1,614.000	63,527.04	
PARTNERS GROUP HOLDING AG			23,251.000	35,253,179.53	
PATRICK INDUSTRIES INC			3,195.000	233,235.00	
PATRIOT TRANSPORTATION HOLDING			969.000	10,910.94	
PATTERSON COS INC			15,827.000	480,982.53	
PATTERSON-UTI ENERGY INC			28,324.000	281,540.56	
PAUL MUELLER CO			119.000	4,879.00	
PAYCHEX INC			30,224.000	3,243,035.20	
PAYCOM SOFTWARE INC			6,097.000	2,216,076.59	
PAYPAL HOLDINGS INC			151,191.000	44,069,152.68	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PBF ENERGY INC			11,309.000	173,027.70
PC CONNECTION INC			4,262.000	197,202.74
PCD INC COM			12,400.000	0.00
PCTEL INC			9,547.000	62,532.85
PDC ENERGY INC			11,433.000	523,517.07
PDF SOLUTIONS INC			10,353.000	188,217.54
PDL BIOPHARMA INC			20,195.000	49,881.65
PEABODY ENERGY CORP			10,825.000	85,842.25
PEAPACK-GLADSTONE FINANCIAL CO			3,718.000	115,518.26
PEARL ABYSS CORP			245,000.000	16,468,939.62
PEBBLEBROOK HOTEL TRUST			17,013.000	400,656.15
PEGASUS COS INC/THE			36.000	11,952.00
PENN NATIONAL GAMING INC			12,516.000	957,348.84
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	0.00
PENN VIRGINIA CORP			3,749.000	88,513.89
PENNANT GROUP INC/THE			3,688.500	150,859.65
PENNS WOODS BANCORP INC			460.000	10,957.20
PENNSYLVANIA REAL ESTATE INVES			11,863.000	29,538.87
PENNYMAC FINANCIAL SERVICES IN			4,688.000	289,343.36
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			14,004.000	945,129.96
PEOPLE'S UNITED FINANCIAL INC			36,031.000	617,571.34
PEOPLES BANCORP INC/OH			1,866.000	55,270.92
PEOPLES FINANCIAL CORP/MS			675.000	10,631.25
PEOPLES FINANCIAL SERVICES COR			738.000	31,438.80
PEPSICO INC			152,291.000	22,564,957.47
PERDOCEO EDUCATION CORP			6,601.000	80,994.27
PERFICIENT INC			5,835.000	469,250.70
PERFORMANCE FOOD GROUP CO			17,025.000	825,542.25
PERFORMANT FINANCIAL CORP			10,707.000	40,151.25
PERKINELMER INC			11,582.000	1,788,376.62
PERMA-FIX ENVIRONMENTAL SERVIC			1,321.000	9,445.15
PERMA-PIPE INTERNATIONAL HOLDI			2,746.000	18,288.36
PERNOD RICARD SA			54,669.000	12,136,544.24
PERRIGO CO PLC			23,084.000	1,058,401.40
PERSIMMON PLC			4,506.000	184,129.99
PERSONALIS INC			5,149.000	130,269.70
PERVASIP CORP			276.000	1.05

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PETIQ INC			4,866.000	187,827.60
PETMED EXPRESS INC			3,368.000	107,270.80
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PFF BANCORP INC			6,255.000	0.00
PFIZER INC			489,302.000	19,161,066.32
PFSWEB INC			1,526.000	11,261.88
PGT INNOVATIONS INC			9,464.000	219,848.72
PHARMANETICS INC COM			6,690.000	0.00
PHARMARON BEIJING CO LTD HK/03759			114,600.000	3,054,681.72
PHARMCHEM INC			1,619.000	7,852.15
PHI GROUP INC WTS EXP 08/30/2022			338.000	0.00
PHIBRO ANIMAL HEALTH CORP			5,935.000	171,402.80
PHILIP MORRIS INTERNATIONAL IN			131,320.000	13,015,125.20
PHILLIPS 66			40,581.000	3,482,661.42
PHILLIPS 66 PARTNERS LP			141,230.000	5,572,935.80
PHOENIX FOOTWEAR GROUP INC			1,137.000	156.91
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			4,551.000	60,118.71
PHREESIA INC			2,428.000	148,836.40
PHX MINERALS INC			6,601.000	24,555.72
PHYSICIANS REALTY TRUST			26,543.000	490,249.21
PIEDMONT OFFICE REALTY TRUST I			17,341.000	320,288.27
PINNACLE WEST CAPITAL CORP			19,445.000	1,593,906.65
PINTEREST INC			65,700.000	5,187,015.00
PIONEER BANCORP INC/NY			300.000	3,606.00
PIONEER ENERGY SERVICES CORP			3.000	138.66
PIONEER NATURAL RESOURCES CO			27,947.000	4,541,946.44
PIPER SANDLER COS			2,700.000	349,812.00
PITNEY BOWES INC			20,959.000	183,810.43
PIXELWORKS INC			1,554.000	5,299.14
PJT PARTNERS INC			2,986.000	213,140.68
PLAINS ALL AMERICAN PIPELINE L			1,637,429.000	18,601,193.44
PLANTRONICS INC			4,890.000	204,059.70
PLAYA HOTELS & RESORTS NV			311.000	2,310.73
PLEXUS CORP			4,253.000	388,766.73
PLUS THERAPEUTICS INC			0.160	0.41
PLYMOUTH INDUSTRIAL REIT INC			3,961.000	79,299.22
PNC FINANCIAL SERVICES GROUP I			40,079.000	7,645,470.04
PNM RESOURCES INC			10,685.000	521,107.45

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
POINT BLANK SOLUTIONS INC			5,587.000	0.00
POINT.360			3,662.000	0.00
POLARIS INC			6,500.000	890,240.00
POLARITYTE INC			1,793.000	1,828.86
PONIARD PHARMACEUTICALS INC			80.000	2.81
POOL CORP			3,381.000	1,550,729.46
PORTLAND GENERAL ELECTRIC CO			14,103.000	649,866.24
POSCO			40,694.000	12,575,153.59
POSTE ITALIANE SPA			12,083.000	159,770.92
POTLATCHDELTIC CORP			8,730.000	463,999.50
POWELL INDUSTRIES INC			2,994.000	92,664.30
POWER INTEGRATIONS INC			7,037.000	577,456.22
POWERFLEET INC			1,938.000	13,953.60
POWERTECH TECHNOLOGY INC			1,664,000.000	6,420,098.72
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			23,251.000	3,947,322.27
PPL CORP			73,062.000	2,043,544.14
PRA GROUP INC			7,180.000	276,214.60
PRECISION BIOSCIENCES INC			8,399.000	105,155.48
PREFERRED APARTMENT COMMUNITIE			7,512.000	73,242.00
PREFERRED BANK/LOS ANGELES CA			2,663.000	168,488.01
PREFORMED LINE PRODUCTS CO			1,148.000	85,181.60
PREMIER FINANCIAL BANCORP INC			5,599.000	94,343.15
PREMIER FINANCIAL CORP			6,961.000	197,762.01
PREMIER INC			360,779.000	12,551,501.41
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			8,425.000	438,942.50
PRICESMART INC			2,997.000	272,756.97
PRIMECARE SYSTEMS INC			1,444.000	5.20
PRIMEENERGY RESOURCES CORP			1,176.000	54,448.80
PRIMIS FINANCIAL CORP			66.000	1,007.16
PRIMORIS SERVICES CORP			4,221.000	124,224.03
PRINCETON NATIONAL BANCORP INC			3,531.000	60.03
PRINCIPAL FINANCIAL GROUP INC			37,483.000	2,368,550.77
PRISM TECHNOLOGIES GROUP INC			294.000	5.88
PRO-DEX INC			3,636.000	111,116.16
PROASSURANCE CORP			9,560.000	217,490.00
PROCTER & GAMBLE CO/THE			263,031.000	35,490,772.83
PROG HOLDINGS INC			9,906.000	476,775.78

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROGENICS PHARMACEUTICALS INC CONTRA			10,463.000	0.00
PROGRESS SOFTWARE CORP			5,883.000	272,088.75
PROGRESSIVE CORP/THE			127,646.000	12,536,113.66
PROGYNY INC			7,540.000	444,860.00
PROLIANCE INTERNATIONAL INC			4,794.000	61.36
PROLOGIS INC			67,537.000	8,072,697.61
PROPETRO HOLDING CORP			7,637.000	69,954.92
PROSOFT LEARNING CORP COM			3,150.000	3.15
PROSPECT CAPITAL CORP			37,174.000	311,889.86
PROTAGENIC THERAPEUTICS INC			2.000	5.78
PROTAGONIST THERAPEUTICS INC			4,198.000	188,406.24
PROTALIX BIOTHERAPEUTICS INC			1,818.000	3,472.38
PROTARA THERAPEUTICS INC			1,408.000	13,713.92
PROTHENA CORP PLC			5,934.000	305,066.94
PROTO LABS INC			3,786.000	347,554.80
PROVENTION BIO INC			5,587.000	47,098.41
PROVIDENT FINANCIAL HOLDINGS I			1,149.000	19,843.23
PRUDENTIAL FINANCIAL INC			36,861.000	3,777,146.67
PRUDENTIAL PLC			628,254.000	11,920,626.96
PS BUSINESS PARKS INC			2,547.000	377,159.76
PSYCHEMEDICS CORP			3,631.000	25,271.76
PTC INC			8,861.000	1,251,704.86
PUBLIC SERVICE ENTERPRISE GROU			65,977.000	3,941,465.98
PUBLIC STORAGE			17,867.000	5,372,428.23
PUBLICIS GROUPE SA			3,029.000	193,757.39
PULSE BIOSCIENCES INC			13,650.000	223,860.00
PULTEGROUP INC			27,985.000	1,527,141.45
PUMA SE			142,260.000	16,963,401.77
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	112.39
PVH CORP			6,005.000	646,077.95
PYXIS TANKERS INC			199.000	171.94
PZENA INVESTMENT MANAGEMENT IN			6,632.000	73,018.32
Q2 HOLDINGS INC			6,516.000	668,411.28
QC HOLDINGS INC			1,838.000	643.30
QCR HOLDINGS INC			1,503.000	72,279.27
QEP CO INC			510.000	13,300.80
QIAGEN NV			7,678.000	371,133.67
QORVO INC			17,964.000	3,514,656.60

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QUAD SYSTEMS CORP			8,400.000	0.01
QUAD/GRAPHICS INC			2,180.000	9,047.00
QUAKER CHEMICAL CORP			2,850.000	675,991.50
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			225,628.000	32,249,010.04
QUALSTAR CORP			333.000	880.79
QUALYS INC			4,482.000	451,292.58
QUANEX BUILDING PRODUCTS CORP			4,797.000	119,157.48
QUANTA SERVICES INC			11,741.000	1,063,382.37
QUANTERIX CORP			5,475.000	321,163.50
QUANTUM CORP			1,911.000	13,166.79
QUEST DIAGNOSTICS INC			12,980.000	1,712,970.60
QUICKLOGIC CORP			189.000	1,366.47
QUINSTREET INC			11,861.000	220,377.38
QUMU CORP			2,256.000	6,497.28
QUOTIENT TECHNOLOGY INC			8,380.000	90,587.80
R1 RCM INC			14,264.000	317,231.36
RADIAN GROUP INC			100,844.000	2,243,779.00
RADIOIO INC			9.000	0.50
RADIUS HEALTH INC			6,186.000	112,832.64
RADNET INC			7,407.000	249,541.83
RADWARE LTD			4,646.000	143,003.88
RAFAEL HOLDINGS INC			5,139.000	262,345.95
RAIA DROGASIL SA			184,035.000	909,566.45
RAINMAKER SYSTEMS INC			1,456.000	8.44
RAIT FINANCIAL TRUST			270.000	0.00
RALPH LAUREN CORP			4,066.000	479,015.46
RAMBUS INC			13,753.000	326,083.63
RANGE RESOURCES CORP			25,041.000	419,687.16
RAPID7 INC			6,301.000	596,263.63
RAPT THERAPEUTICS INC			3,432.000	109,103.28
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			5,079.000	293,820.15
RAYMOND JAMES FINANCIAL INC			22,186.000	2,881,961.40
RAYONIER INC			8,100.000	291,033.00
RAYTHEON TECHNOLOGIES CORP			127,660.486	10,890,716.06
RBC BEARINGS INC			3,579.000	713,724.18
RCM TECHNOLOGIES INC			3,101.000	12,776.12
RE/MAX HOLDINGS INC			4,203.000	140,085.99

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READING INTERNATIONAL INC			6,502.000	45,318.94
READY CAPITAL CORP			3,615.000	57,370.05
REALNETWORKS INC			4,528.000	10,550.24
REALOGY HOLDINGS CORP			12,680.000	231,029.60
REALTEK SEMICONDUCTOR CORP			123,000.000	2,229,340.52
REALTY INCOME CORP			44,911.000	2,997,360.14
REC LTD			3,414,700.000	6,824,346.59
RECRO PHARMA INC			12,730.000	29,406.30
RECRUIT HOLDINGS CO LTD			446,300.000	21,995,324.63
RED ROBIN GOURMET BURGERS INC			3,635.000	120,354.85
RED ROCK RESORTS INC			8,855.000	376,337.50
REDFIN CORP			9,352.000	593,010.32
REDWOOD TRUST INC			9,477.000	114,387.39
REGENCY CENTERS CORP			25,739.000	1,649,097.73
REGENERON PHARMACEUTICALS INC			15,826.000	8,839,454.04
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGIONAL SAB DE CV			282,150.000	1,674,010.18
REGIONS FINANCIAL CORP			129,434.000	2,611,978.12
REGIS CORP			9,742.000	91,185.12
RELIANCE INDUSTRIES LTD			123,683.000	3,512,061.38
RELIANCE INDUSTRIES LTD GDR			9,855.000	559,678.26
RELIANCE STEEL & ALUMINUM CO			2,400.000	362,160.00
RELMADA THERAPEUTICS INC			1,414.000	45,262.14
RELX PLC			791,148.000	20,973,353.65
RENASANT CORP			8,373.000	334,920.00
RENESAS ELECTRONICS CORP			44,900.000	485,853.69
RENEWABLE ENERGY GROUP INC			6,681.000	416,493.54
RENT-A-CENTER INC/TX			6,349.000	336,941.43
REPARE THERAPEUTICS INC			2,864.000	89,299.52
REPLIMUNE GROUP INC			5,787.000	222,336.54
REPUBLIC BANCORP INC/KY			2,180.000	100,563.40
REPUBLIC SERVICES INC			26,406.000	2,904,924.06
RESEARCH FRONTIERS INC			2,595.000	6,150.15
RESIDEO TECHNOLOGIES INC			17,943.000	538,290.00
RESMED INC			15,410.000	3,798,873.20
RESOLUTE FOREST PRODUCTS INC			9,436.000	115,119.20
RESONA HOLDINGS INC			1,526,400.000	5,875,106.78
RESONATE BLENDS INC			0.167	0.07
RESOURCES CONNECTION INC			6,293.000	90,367.48

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RESPIRERX PHARMACEUTICALS INC			3.000	0.11
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	30,866.22
RETAIL OPPORTUNITY INVESTMENTS			17,680.000	312,228.80
RETAIL PROPERTIES OF AMERICA I			24,678.000	282,563.10
RETAIL VALUE INC			4,438.000	96,526.50
RETRACTABLE TECHNOLOGIES INC			11,611.000	134,223.16
REUNION INDUSTRIES INC			1,969.000	39.38
REVOLVE GROUP INC			8,781.000	605,010.90
REX AMERICAN RESOURCES CORP			2,834.000	255,570.12
REXNORD CORP			15,379.000	769,565.16
REZOLUTE INC			8,303.000	118,483.81
RF INDUSTRIES LTD			1,443.000	10,764.78
RHEINMETALL AG			77,700.000	7,675,631.02
RHYTHM PHARMACEUTICALS INC			6,307.000	123,491.06
RIBBON COMMUNICATIONS INC			5,465.000	41,588.65
RICHARDSON ELECTRONICS LTD/UNI			1,535.000	12,755.85
RICHTER GEDEON NYRT			270,600.000	7,212,879.30
RIGEL PHARMACEUTICALS INC			1,792.000	7,777.28
RILEY EXPLORATION PERMIAN INC			29.000	840.42
RING ENERGY INC			6,235.000	18,580.30
RINGCENTRAL INC			1,339.000	389,086.62
RIO TINTO LTD			116,800.000	11,104,757.67
RIO TINTO PLC			234,648.000	19,283,949.99
RIOT BLOCKCHAIN INC			7,449.000	280,603.83
RITE AID CORP			6,642.000	108,264.60
RIVERVIEW BANCORP INC			4,010.000	28,430.90
RLI CORP			5,799.000	606,517.41
RLJ LODGING TRUST			24,301.000	370,104.23
RMR GROUP INC/THE			144.000	5,564.16
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			9,502.000	845,392.94
ROCHE HOLDING AG			39,396.000	14,855,277.54
ROCK CREEK PHARMACEUTICALS INC			413.000	0.82
ROCKFORD CORP/ARIZONA			4,168.000	47,932.00
ROCKWELL AUTOMATION INC			11,976.000	3,425,375.52
ROCKWELL MEDICAL INC			11,634.000	10,588.11
ROCKY BRANDS INC			3,049.000	169,524.40
ROCKY MOUNTAIN CHOCOLATE FACTO			3,799.000	28,986.37
ROGERS CORP			2,471.000	496,176.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROKU INC			12,220.000	5,612,035.00
ROLLINS INC			18,660.000	638,172.00
ROPER TECHNOLOGIES INC			8,867.000	4,169,263.40
ROSNEFT OIL CO PJSC GDR			102,620.000	802,098.44
ROSS STORES INC			33,246.000	4,122,504.00
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			22,016.000	1,877,524.48
ROYAL DUTCH SHELL PLC B SHS			83,758.000	1,618,747.77
ROYALE ENERGY INC			2,193.000	192.98
RPT REALTY			11,072.000	143,714.56
RR DONNELLEY & SONS CO			1,394.000	8,754.32
RUBICON TECHNOLOGY INC			381.000	3,642.36
RUSH ENTERPRISES INC			11,272.000	487,401.28
RUTH'S HOSPITALITY GROUP INC			2,073.000	47,741.19
RYANAIR HOLDINGS PLC ADR			161,210.000	17,444,534.10
RYDER SYSTEM INC			10,690.000	794,587.70
RYOHIN KEIKAKU CO LTD			5,300.000	111,262.28
S&P GLOBAL INC			25,595.000	10,505,467.75
SABRA HEALTH CARE REIT INC			27,424.000	499,116.80
SAFEGUARD SCIENTIFICS INC			1,937.000	15,031.12
SAFEHOLD INC			5,012.000	393,442.00
SAFETY INSURANCE GROUP INC			1,687.000	132,058.36
SAFRAN SA			124,890.000	17,316,676.40
SAGA COMMUNICATIONS INC			831.000	17,991.15
SAGE GROUP PLC/THE			32,437.000	306,590.66
SAGE THERAPEUTICS INC			8,619.000	489,645.39
SAIA INC			3,727.000	780,769.23
SAILPOINT TECHNOLOGIES HOLDING			11,291.000	576,631.37
SALEM MEDIA GROUP INC			2,472.000	6,303.60
SALESFORCE.COM INC			118,329.000	28,904,224.83
SALLY BEAUTY HOLDINGS INC			20,178.000	445,328.46
SAMPO OYJ			219,235.000	10,077,242.89
SAMSUNG ELECTRONICS CO LTD			346,056.000	24,798,396.04
SAMSUNG ELECTRONICS CO LTD GDR			3,699.000	6,559,138.67
SANCHEZ ENERGY CORP			6,989.000	0.00
SANDERSON FARMS INC			3,149.000	591,917.53
SANDS CHINA LTD HK/01928			2,240,800.000	9,435,433.35
SANDVIK AB			26,330.000	673,016.49
SANDY SPRING BANCORP INC			3,592.000	158,514.96

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SANGAMO THERAPEUTICS INC			15,954.000	190,969.38
SANMINA CORP			9,171.000	357,302.16
SANOFI			278,079.000	29,138,820.58
SAPIENS INTERNATIONAL CORP NV			6,861.000	180,238.47
SARATOGA INVESTMENT CORP			3,054.000	82,060.98
SARTORIUS STEDIM BIOTECH			836.000	395,474.41
SASOL LTD			308,317.000	4,707,428.13
SATCON TECHNOLOGY CORP			1,198.000	0.00
SATSUMA PHARMACEUTICALS INC			3,271.000	23,060.55
SAUL CENTERS INC			1,396.000	63,448.20
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SAWAI GROUP HOLDINGS CO LTD			122,300.000	5,454,410.48
SBA COMMUNICATIONS CORP			10,010.000	3,190,187.00
SBERBANK OF RUSSIA PJSC ADR			19,464.000	324,854.16
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			3,080.000	86,640.40
SCHEID VINEYARDS INC			578.000	10,404.00
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			121,422.000	3,886,718.22
SCHNEIDER ELECTRIC SE			156,110.000	24,563,161.04
SCHNITZER STEEL INDUSTRIES INC			2,067.000	101,386.35
SCHOLAR ROCK HOLDING CORP			4,039.000	116,727.10
SCHOLASTIC CORP			4,883.000	185,016.87
SCHRODINGER INC/UNITED STATES			5,441.000	411,394.01
SCHWEITZER-MAUDUIT INTERNATION			6,008.000	242,603.04
SCIENTIFIC GAMES CORP			11,615.000	899,465.60
SCIPLAY CORP			16,053.000	272,098.35
SCO GROUP INC/THE			6,400.000	0.00
SCORPIO TANKERS INC			8,737.000	192,650.85
SCPHARMACEUTICALS INC			8,584.000	52,448.24
SCSK CORP			2,600.000	155,077.04
SEA LTD ADR			78,153.000	21,460,813.80
SEABOARD CORP			95.000	367,529.35
SEACHANGE INTERNATIONAL INC			3,720.000	4,798.80
SEACOAST BANKING CORP OF FLORI			7,370.000	251,685.50
SEACOR MARINE HOLDINGS INC			3,908.000	17,234.28
SEADRILL LTD			92.000	26.63
SEAGATE TECHNOLOGY HOLDINGS PL			29,335.000	2,579,426.55
SEAGEN INC			7,704.000	1,216,307.52

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SEALED AIR CORP			12,807.000	758,814.75	
SEASPINE HOLDINGS CORP			115,531.000	2,369,540.81	
SEB SA			780.000	140,970.31	
SECURE ENERGY SERVICES INC 144A			6,800.000	11,981.13	
SECUREWORKS CORP			5,533.000	102,526.49	
SECURITY NATIONAL FINANCIAL CO			1,500.000	13,125.00	
SED INTERNATIONAL HOLDINGS INC			2,356.000	41.70	
SEI INVESTMENTS CO			4,000.000	247,880.00	
SELECT MEDICAL HOLDINGS CORP			17,539.000	741,198.14	
SELECTA BIOSCIENCES INC			2,350.000	9,823.00	
SELECTIVE INSURANCE GROUP INC			7,747.000	628,669.05	
SEMLER SCIENTIFIC INC			3,270.000	362,937.30	
SEMPRA ENERGY			30,782.000	4,077,999.36	
SEMRUSH HOLDINGS INC			136,389.000	3,139,674.78	
SEMTECH CORP			8,915.000	613,352.00	
SENECA FOODS CORP			3,665.000	187,208.20	
SENSIENT TECHNOLOGIES CORP			6,235.000	539,701.60	
SEQUENTIAL BRANDS GROUP INC			12.000	102.36	
SERVICE CORP INTERNATIONAL/US			6,200.000	332,258.00	
SERVICE PROPERTIES TRUST			21,909.000	276,053.40	
SERVICENOW INC			36,367.000	19,985,484.85	
SERVISFIRST BANCSHARES INC			8,918.000	606,245.64	
SERVOTRONICS INC			92.000	785.68	
SEVERN BANCORP INC			984.000	11,709.60	
SFL CORP LTD			14,286.000	109,287.90	
SHAKE SHACK INC			3,568.000	381,847.36	
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	6,460,910.79	
SHARPER IMAGE CORP			2,100.000	0.00	
SHATTUCK LABS INC			3,245.000	94,072.55	
SHELL MIDSTREAM PARTNERS LP			321,663.000	4,750,962.51	
SHELLS SEAFOOD RESTAURANTS			44.000	0.00	
SHENANDOAH TELECOMMUNICATIONS			6,421.000	311,482.71	
SHENZHOU INTERNATIONAL GROUP H HK/02313			154,000.000	3,888,743.67	
SHERWIN-WILLIAMS CO/THE			28,199.000	7,682,817.55	
SHILOH INDUSTRIES INC			3,546.000	0.00	
SHIMANO INC			40,000.000	9,496,351.33	
SHIN-ETSU CHEMICAL CO LTD			2,600.000	435,246.43	
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	4,645,664.40	
SHOE CARNIVAL INC			3,808.000	272,614.72	

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHOLOGDE INC			1,650.000	0.00
SHOPIFY INC			9,100.000	13,294,918.00
SHORE BANCSHARES INC			1,664.000	27,872.00
SHOTSPOTTER INC			3,427.000	167,134.79
SHRIRAM TRANSPORT FINANCE CO L			300,909.000	5,435,429.38
SHUTTERSTOCK INC			913.000	89,629.21
SHYFT GROUP INC/THE			2,525.000	94,460.25
SI-BONE INC			200,147.000	6,298,626.09
SIAM COMMERCIAL BANK PCL/THE			1,902,700.000	5,817,928.23
SIEBERT FINANCIAL CORP			5,805.000	27,922.05
SIEMENS GAMESA RENEWABLE ENERG			287,533.000	9,602,148.43
SIENNA BIOPHARMACEUTICALS INC			1,620.000	37.42
SIENTRA INC			2,452.000	19,517.92
SIERRA BANCORP			386.000	9,823.70
SIERRA ONCOLOGY INC			10,286.000	200,577.00
SIERRA WIRELESS INC			768.000	14,575.18
SIFCO INDUSTRIES INC			1,122.000	11,298.54
SIG COMBIBLOC GROUP AG			14,957.000	406,792.86
SIGA TECHNOLOGIES INC			4,967.000	31,192.76
SIGHT RESOURCE CORP			200.000	0.00
SIGMATRON INTERNATIONAL INC			535.000	2,680.35
SIGNET JEWELERS LTD			6,339.000	512,127.81
SIKA AG			55,000.000	17,999,134.52
SILERGY CORP			64,000.000	8,705,607.92
SILGAN HOLDINGS INC			8,196.000	340,134.00
SILICOM LTD			3,581.000	157,778.86
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			5,635.000	863,563.75
SILK ROAD MEDICAL INC			110,261.000	5,277,091.46
SILVERBOW RESOURCES INC			2,284.000	53,034.48
SILVERGATE CAPITAL CORP			54,146.000	6,135,824.72
SIMCLAR INC			700.000	17.92
SIMCORP A/S			102,000.000	12,805,001.15
SIMMONS FIRST NATIONAL CORP			9,995.000	293,253.30
SIMON PROPERTY GROUP INC			29,182.000	3,807,667.36
SIMPLY GOOD FOODS CO/THE			11,624.000	424,392.24
SIMPSON MANUFACTURING CO INC			6,425.000	709,577.00
SIMULATIONS PLUS INC			3,567.000	195,863.97
SINCLAIR BROADCAST GROUP INC			7,956.000	264,298.32

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIRIUS INTL INS CONTRA			297.000	0.00
SIRIUS XM HOLDINGS INC			42,447.000	277,603.38
SIRIUSPOINT LTD			8,634.000	86,944.38
SITE CENTERS CORP			16,155.000	243,294.30
SITIME CORP			66,509.000	8,419,374.31
SIXTH STREET SPECIALTY LENDING			8,538.000	189,458.22
SJW GROUP			3,990.000	252,567.00
SK TELECOM CO LTD			33,313.000	9,466,019.54
SKANDINAVISKA ENSKILDA BANKEN			30,688.000	396,690.71
SKF AB			302,200.000	7,699,745.68
SKYLINE CHAMPION CORP			7,207.000	384,133.10
SKYWEST INC			8,171.000	351,924.97
SKYWORKS SOLUTIONS INC			20,786.000	3,985,715.50
SLEEP NUMBER CORP			2,920.000	321,054.00
SLM CORP			32,400.000	678,456.00
SLR INVESTMENT CORP			2,681.000	49,973.84
SM ENERGY CO			10,505.000	258,738.15
SMART GLOBAL HOLDINGS INC			5,222.000	248,984.96
SMF ENERGY CORP			441.000	0.00
SMILEDIRECTCLUB INC			14,921.000	129,514.28
SMITH & WESSON BRANDS INC			7,434.000	257,959.80
SMITH MICRO SOFTWARE INC			636.000	3,319.92
SNAP INC			34,629.000	2,359,620.06
SNAP-ON INC			8,563.000	1,913,231.09
SOARING EAGLE ACQUISITION CORP			14,700.000	146,412.00
SOC TELEMED INC			130,630.000	743,284.70
SOCIETE GENERALE SA			33,645.000	991,904.19
SOCKET MOBILE INC			511.000	3,142.65
SOFTECH INC			157.000	39.25
SOJITZ CORP			3,009,400.000	9,083,242.04
SOLARIS OILFIELD INFRASTRUCTUR			3,964.000	38,609.36
SOLIGENIX INC			5.000	5.50
SOLITARIO ZINC CORP			40.000	26.80
SOLITON INC			9,806.000	220,536.94
SONIC AUTOMOTIVE INC			6,779.000	303,292.46
SONIC HEALTHCARE LTD			13,095.000	377,513.14
SONOS INC			11,947.000	420,892.81
SONOVA HOLDING AG			1,717.000	646,417.48
SONY GROUP CORP			17,000.000	1,656,500.64

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOPRA STERIA GROUP SACA			44,000.000	8,463,531.12
SORRENTO THERAPEUTICS INC			18,372.000	178,024.68
SOUTH JERSEY INDUSTRIES INC			14,022.000	363,590.46
SOUTH STATE CORP			8,989.000	734,940.64
SOUTHERN CO/THE			149,206.000	9,028,455.06
SOUTHERN FIRST BANCSHARES INC			3,125.000	159,875.00
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			633.000	28,459.68
SOUTHSIDE BANCSHARES INC			2,963.000	113,275.49
SOUTHWEST AIRLINES CO			72,968.000	3,873,871.12
SOUTHWEST GAS HOLDINGS INC			8,256.000	546,464.64
SOUTHWESTERN ENERGY CO			74,288.000	421,212.96
SP PLUS CORP			3,645.000	111,500.55
SPANISH BROADCASTING SYSTEM IN			375.000	1,196.25
SPARTANNASH CO			4,937.000	95,333.47
SPECTRUM BRANDS HOLDINGS INC			8,509.000	723,605.36
SPECTRUM GROUP INTERNATIONAL I			1.000	710.00
SPECTRUM GROUP INTL IN			45,600.000	0.00
SPECTRUM PHARMACEUTICALS INC			9,284.000	34,815.00
SPEED COMMERCE INC			303.000	7.73
SPEEDUS CORP			1,690.000	0.68
SPERO THERAPEUTICS INC			6,532.000	91,186.72
SPIRE CORP			3,525.000	35.25
SPIRE INC			8,060.000	582,496.20
SPIRIT MTA REIT ESCROW			93,012.000	24,890.01
SPIRIT OF TEXAS BANCSHARES INC			3,213.000	73,384.92
SPIRIT REALTY CAPITAL INC			132,020.000	6,315,836.80
SPLUNK INC			2,189.000	316,485.62
SPOK HOLDINGS INC			7,735.000	74,410.70
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			2,513.000	692,557.67
SPRINGWORKS THERAPEUTICS INC			5,867.000	483,499.47
SPROUT SOCIAL INC			30,963.000	2,768,711.46
SPROUTS FARMERS MARKET INC			17,265.000	429,035.25
SPS COMMERCE INC			5,969.000	596,004.65
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			7,388.000	451,259.04
SPX FLOW INC			6,888.000	449,373.12
STAAR SURGICAL CO			6,244.000	952,210.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STAG INDUSTRIAL INC			20,061.000	750,883.23
STAGE STORES INC			6,466.000	0.00
STAMPS.COM INC			2,185.000	437,633.65
STANDARD CHARTERED PLC			1,007,934.000	6,419,012.05
STANDARD MOTOR PRODUCTS INC			3,140.000	136,119.00
STANDEX INTERNATIONAL CORP			2,838.000	269,354.58
STANLEY BLACK & DECKER INC			13,607.000	2,789,298.93
STANTEC INC			536.000	23,941.02
STAR BUFFET INC			762.000	91.44
STAR BULK CARRIERS CORP			12,947.000	297,133.65
STAR STRUCK LTD			262.000	15.72
STARBUCKS CORP			99,282.000	11,100,720.42
STARTEK INC			1,328.000	9,468.64
STATE AUTO FINANCIAL CORP			3,594.000	61,529.28
STATE BANK OF INDIA			492,286.000	2,776,352.61
STATE BANK OF INDIA GDR			39,453.000	2,225,034.78
STATE STREET CORP			42,701.000	3,513,438.28
STEEL CONNECT INC			17,627.000	35,254.00
STEELCASE INC			13,713.000	207,203.43
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	0.00
STELLANTIS NV			43,052.000	844,455.77
STEMLINE THERAPEUTICS INC			10,122.000	3,340.26
STEPAN CO			3,395.000	408,316.65
STEPHAN CO/THE			1,476.000	3,321.00
STEREOTAXIS INC			158.000	1,523.12
STERIS PLC			12,917.000	2,664,777.10
STERLING CONSTRUCTION CO INC			5,590.000	134,886.70
STEVEN MADDEN LTD			11,306.000	494,750.56
STEWART INFORMATION SERVICES C			2,165.000	122,733.85
STITCH FIX INC			7,592.000	457,797.60
STOCK YARDS BANCORP INC			4,338.000	220,760.82
STONECASTLE FINANCIAL CORP			2,224.000	48,883.52
STONERIDGE INC			63,934.000	1,886,053.00
STONEX GROUP INC			2,901.000	176,003.67
STORA ENSO OYJ			2,166.000	39,518.83
STORAGE ENGINE INC COM			1,650.000	0.00
STRASBAUGH INC			204.000	24.48
STRATA SKIN SCIENCES INC			48.000	73.92

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STRATASYS LTD			6,385.000	165,116.10	
STRATEGIC EDUCATION INC			3,169.000	241,034.14	
STRATTEC SECURITY CORP			523.000	23,252.58	
STRATUS PROPERTIES INC			1,803.000	44,353.80	
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	3,890.46	
STRIDE INC			4,646.000	149,275.98	
STRYKER CORP			30,115.000	7,821,768.95	
STURM RUGER & CO INC			1,952.000	175,640.96	
STYLECLICK INC			3,762.000	1.88	
SUGARMADE INC			80.000	0.20	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			227,100.000	7,836,679.24	
SUMITOMO MITSUI TRUST HOLDINGS			8,200.000	260,650.52	
SUMITOMO REALTY & DEVELOPMENT			3,000.000	107,306.97	
SUMMIT HOTEL PROPERTIES INC			9,706.000	90,556.98	
SUMMIT MATERIALS INC			18,369.000	640,159.65	
SUN COMMUNITIES INC			7,617.000	1,305,553.80	
SUN HUNG KAI PROPERTIES LTD HK/00016			19,000.000	283,072.68	
SUNCOKE ENERGY INC			2,172.000	15,508.08	
SUNCOR ENERGY INC NEW			433,543.000	10,394,808.75	
SUNLINK HEALTH SYSTEMS INC			1,406.000	4,766.34	
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			173,700.000	5,488,900.77	
SUNSTONE HOTEL INVESTORS INC			30,166.000	374,661.72	
SUPER MICRO COMPUTER INC			5,405.000	190,147.90	
SUPERIOR BANCORP			1,987.000	0.00	
SUPERIOR GROUP OF COS INC			2,195.000	52,482.45	
SUPERIOR INDUSTRIES INTERNATIO			3,767.000	32,471.54	
SUPERNUS PHARMACEUTICALS INC			7,223.000	222,396.17	
SUPPORT.COM INC			988.000	3,813.68	
SURGALIGN HOLDINGS INC			8,660.000	12,037.40	
SURGERY PARTNERS INC			8,603.000	573,131.86	
SURMODICS INC			3,902.000	211,683.50	
SUZUKI MOTOR CORP			177,000.000	7,496,864.83	
SVB FINANCIAL GROUP			5,521.000	3,072,050.03	
SWATCH GROUP AG/THE			14,828.000	5,091,585.65	
SWITCH INC			4,321.000	91,216.31	
SWK HOLDINGS CORP			633.000	11,109.15	
SYKES ENTERPRISES INC			5,369.000	288,315.30	
SYMRISE AG			112,500.000	15,676,115.63	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNALLOY CORP			1,706.000	17,042.94
SYNAPTICS INC			4,935.000	767,787.30
SYNCHRONOSS TECHNOLOGIES INC			11,098.000	39,841.82
SYNCHRONY FINANCIAL			235,737.000	11,437,959.24
SYNDAX PHARMACEUTICALS INC			9,096.000	156,178.32
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00
SYNLOGIC INC			2,208.000	8,589.12
SYNOPSIS INC			21,288.000	5,871,017.52
SYNOVUS FINANCIAL CORP			21,970.000	964,043.60
SYNTHESIS ENERGY SYSTEMS INC			73.000	21.90
SYPRIS SOLUTIONS INC			3,498.000	13,012.56
SYSCO CORP			64,299.000	4,999,247.25
T ROWE PRICE GROUP INC			23,326.000	4,617,848.22
T-MOBILE US INC			73,969.000	10,712,930.27
TABCORP HOLDINGS LTD			46,672.000	181,502.04
TABULA RASA HEALTHCARE INC			2,827.000	141,350.00
TACTILE SYSTEMS TECHNOLOGY INC			57,347.000	2,982,044.00
TAITRON COMPONENTS INC			3,163.000	15,751.74
TAIWAN SEMICONDUCTOR MANUFACTU			1,329,000.000	28,380,619.22
TAIWAN SEMICONDUCTOR MANUFACTU ADR			156,980.000	18,862,716.80
TAKE-TWO INTERACTIVE SOFTWARE			19,648.000	3,478,088.96
TAL EDUCATION GROUP ADR			490,000.000	12,362,700.00
TALANX AG			148,200.000	6,059,873.11
TALON INTERNATIONAL INC			3,150.000	157.50
TANDY BRANDS ACCESSORIES INC			1,325.000	6.63
TANGER FACTORY OUTLET CENTERS			10,795.000	203,485.75
TAPESTRY INC			130,596.000	5,678,314.08
TARGA RESOURCES CORP			329,883.000	14,663,299.35
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			52,211.000	12,621,487.14
TARO PHARMACEUTICAL INDUSTRIES			5,200.000	374,192.00
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,541,900.000	4,144,141.50
TATA CONSULTANCY SERVICES LTD			60,953.000	2,743,623.01
TAXUS CARDIUM PHARMACEUTICALS			65.000	2.96
TAYLOR DEVICES INC			501.000	5,876.73
TAYLOR MORRISON HOME CORP			16,817.000	444,305.14
TC ENERGY CORP			17,486.000	865,906.72
TCR2 THERAPEUTICS INC			10,004.000	164,165.64

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TCS GROUP HOLDING PLC GDR			54,004.000	4,725,350.00
TE CONNECTIVITY LTD			34,006.000	4,597,951.26
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			5,240.000	35,108.00
TECHNICAL COMMUNICATIONS CORP			135.000	472.50
TECHNIP ENERGIES NV ADR			2,357.000	32,149.48
TECHNIPFMC PLC			53,353.000	482,844.65
TECHNOGYM SPA			392,902.000	5,013,541.10
TECHNOLOGY SOLUTIONS CO			920.000	10.12
TECHTARGET INC			124,976.000	9,684,390.24
TECHTRONIC INDUSTRIES CO LTD HK/00669			1,396,500.000	24,384,375.20
TEEKAY CORP			10,608.000	39,461.76
TEEKAY TANKERS LTD			179.000	2,581.18
TEGNA INC			28,246.000	529,894.96
TEJON RANCH CO			5,545.000	84,339.45
TEKNOWLEDGE CORP			2,012.000	0.00
TELEDYNE TECHNOLOGIES INC			5,875.000	2,460,626.25
TELEFLEX INC			5,009.000	2,012,566.11
TELEFONAKTIEBOLAGET LM ERICSSO			1,231,260.000	15,485,500.80
TELEPERFORMANCE			40,680.000	16,513,377.63
TELEPHONE AND DATA SYSTEMS INC			12,800.000	290,048.00
TELETOUCH COMMUNICATIONS INC			3,106.000	15.22
TELEVIDEO INC/CA			2,143.000	0.00
TELIGENT INC/NJ			48.900	26.16
TELOS CORP			137,835.000	4,687,768.35
TEMPEST THERAPEUTICS INC			361.200	4,038.22
TEMPUR SEALY INTERNATIONAL INC			14,500.000	568,255.00
TENABLE HOLDINGS INC			8,618.000	356,354.30
TENCENT HOLDINGS LTD HK/00700			68,100.000	5,121,190.86
TENET HEALTHCARE CORP			14,785.000	990,447.15
TENNANT CO			2,653.000	211,842.05
TENNECO INC			6,941.000	134,100.12
TERADYNE INC			22,096.000	2,959,980.16
TEREX CORP			7,746.000	368,864.52
TERRENO REALTY CORP			9,237.000	595,971.24
TESCO PLC			1,142,825.000	3,519,835.59
TESLA INC			66,874.000	45,454,257.80
TESSCO TECHNOLOGIES INC			6,201.000	38,136.15
TETON ENERGY CORP COM			4,100.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TETRA TECH INC			8,161.000	995,968.44
TETRA TECHNOLOGIES INC			9,462.000	41,065.08
TETRAPHASE PHARMACEUTICALS INC			271.000	84.01
TEXAS CAPITAL BANCSHARES INC			5,142.000	326,465.58
TEXAS INSTRUMENTS INC			88,255.000	16,971,436.50
TEXAS ROADHOUSE INC			9,266.000	891,389.20
TEXTAINER GROUP HOLDINGS LTD			2,320.000	78,346.40
TEXTRON INC			29,401.000	2,021,906.77
TG THERAPEUTICS INC			7,262.000	281,692.98
THALES SA			6,067.000	619,045.35
THERAPEUTICSMD INC			9,630.000	11,459.70
THERMO FISHER SCIENTIFIC INC			50,425.000	25,437,899.75
THERMOGENESIS HOLDINGS INC			11.100	29.42
THERMON GROUP HOLDINGS INC			2,804.000	47,780.16
THOMAS GROUP INC			367.000	0.00
THQ INC			896.000	0.00
THUNGELA RESOURCES LTD			22,133.000	60,845.50
TIDEWATER INC			6,652.000	80,156.60
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	31.71
TILE SHOP HOLDINGS INC			2,784.000	22,411.20
TIMBERLAND BANCORP INC/WA			1,324.000	37,230.88
TITAN INTERNATIONAL INC			6,962.000	59,037.76
TITAN MACHINERY INC			1,579.000	48,854.26
TITAN PHARMACEUTICALS INC			9.000	23.40
TIVITY HEALTH INC			7,036.000	185,117.16
TJX COS INC/THE			158,227.000	10,667,664.34
TL ADMIN CORP COM			29,100.000	0.00
TOKYO ELECTRON LTD			1,400.000	606,469.07
TOKYO GAS CO LTD			9,500.000	179,489.14
TOMPKINS FINANCIAL CORP			2,223.000	172,415.88
TONIX PHARMACEUTICALS HOLDING			4.000	4.44
TOOTSIE ROLL INDUSTRIES INC			7,842.000	265,922.22
TOR MINERALS INTERNATIONAL INC			236.000	472.00
TORO CO/THE			3,900.000	428,532.00
TOROMONT INDUSTRIES LTD			139,910.000	12,202,438.83
TOTALENERGIES SE			209,782.000	9,492,218.98
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			8,959.000	272,532.78
TPI COMPOSITES INC			4,391.000	212,612.22

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRACTOR SUPPLY CO			17,135.000	3,188,138.10
TRADE DESK INC/THE			8,380.000	648,276.80
TRANE TECHNOLOGIES PLC			25,909.000	4,770,883.26
TRANS-INDUSTRIES INC			1,700.000	1.70
TRANSACT TECHNOLOGIES INC			2,679.000	36,782.67
TRANSCAT INC			2,868.000	162,070.68
TRANSCOASTAL CORP			23.000	0.58
TRANSDIGM GROUP INC			17,372.000	11,244,721.88
TRANSLATE BIO INC			4,868.000	134,064.72
TRANSMEDICS GROUP INC			8,053.000	267,198.54
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			68,317.000	308,792.84
TRANSUNION			1,600.000	175,696.00
TRAVEL + LEISURE CO			10,930.000	649,788.50
TRAVELERS COS INC/THE			25,909.000	3,878,836.39
TRAVELZOO			3,615.000	53,357.40
TRAVERE THERAPEUTICS INC			9,300.000	135,687.00
TREACE MEDICAL CONCEPTS INC			213,332.000	6,668,758.32
TRECORA RESOURCES			1,197.000	9,959.04
TREDEGAR CORP			5,373.000	73,986.21
TREEHOUSE FOODS INC			6,204.000	276,202.08
TRI POINTE HOMES INC			16,253.000	348,301.79
TRI-VALLEY CORP			1,094.000	0.00
TRIAD GUARANTY INC			2,231.000	150.03
TRICO BANCSHARES			3,453.000	147,028.74
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRILLIUM THERAPEUTICS INC			14,322.000	138,923.40
TRIMAS CORP			7,197.000	218,285.01
TRIMBLE INC			21,146.000	1,730,377.18
TRINITY INDUSTRIES INC			13,053.000	350,995.17
TRINITY PLACE HOLDINGS INC			2,067.000	4,361.37
TRINSEO SA			7,097.000	424,684.48
TRIO-TECH INTERNATIONAL			682.000	3,430.46
TRIP.COM GROUP LTD ADR			181,758.000	6,445,138.68
TRIPLE CROWN MEDIA INC			983.000	0.00
TRIPLE-S MANAGEMENT CORP			7,217.000	160,722.59
TRISTATE CAPITAL HOLDINGS INC			158,356.000	3,228,878.84
TRITON INTERNATIONAL LTD			8,875.000	464,517.50
TRIUMPH BANCORP INC			4,411.000	327,516.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRONOX HOLDINGS PLC			6,745.000	151,088.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TRS EL GSGLPHCL EQUITY P US0001M 2025 DEC 15			1,910,716.910	-6,641.65
TRS EL GSGLPHCL EQUITY R US0001M 2025 DEC 15			-7,794,142.230	0.00
TRS EL GSGLPWDL EQUITY P US0001M 2025 DEC 15			34,488,770.390	-669,909.88
TRS EL GSGLPWDS EQUITY R US0001M 2025 DEC 15			-33,985,426.510	0.00
TRS EL RU10VATR EQUITY P US0001M +0.35BPS 2022 FEB 05			17,357,709.140	-322,662.46
TRS EL SPGCLEP EQUITY P 15% 2022 FEB 07			24,606,550.330	-150,395.24
TRUEBLUE INC			5,687.000	159,861.57
TRUIST FINANCIAL CORP			113,315.000	6,288,982.50
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	16.50
TRUSTCO BANK CORP NY			1,954.800	67,206.02
TRUSTMARK CORP			8,807.000	271,255.60
TS TECH CO LTD			390,600.000	6,035,489.88
TSR INC			631.000	6,038.67
TTEC HOLDINGS INC			2,915.000	300,507.35
TTM TECHNOLOGIES INC			11,638.000	166,423.40
TUCOWS INC			1,314.000	105,540.48
TUESDAY MORNING CORP			4,207.000	18,847.36
TURNING POINT BRANDS INC			209.000	9,565.93
TURNING POINT THERAPEUTICS INC			63,667.000	4,967,299.34
TURTLE BEACH CORP			449.000	14,332.08
TUTOR PERINI CORP			4,434.000	61,410.90
TWILIO INC			14,090.000	5,553,714.40
TWIN DISC INC			1,500.000	21,345.00
TWIST BIOSCIENCE CORP			5,362.000	714,486.50
TWITTER INC			67,249.000	4,627,403.69
TWO HARBORS INVESTMENT CORP			24,623.000	186,149.88
TWO RIVERS WATER & FARMING CO			199.000	89.55
TYLER TECHNOLOGIES INC			4,999.000	2,261,397.63
TYSON FOODS INC			32,392.000	2,389,233.92
UBER TECHNOLOGIES INC			4,800.000	240,576.00
UBS -CW21 AMOY DIAGNOST WTS EXP 16-AUG-2021			155,851.000	2,512,318.12
UBS -CW22 FOSHAN HAITIA WTS EXP 09-MAY-2022			215,439.000	4,302,316.83
UBS -CW22 GUANGZHOU KIN WTS EXP 25-MAR-2022			140,913.000	3,486,187.62
UBS CW21 SHENZHEN MIND WTS EXP 10-DEC-2021			55,800.000	4,145,382.00
UBS CW22 AUTOBIO DIAGN WTS EXP 07-JUN-2022			66,600.000	781,884.00
UBS CW22 HUNDSUN TECHN WTS EXP 04-FEB-2022			172,730.000	2,494,221.20

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UBS CW22 PING AN BANK WTS EXP 19-AUG-2022			949,852.000	3,324,482.00
UBS CW22 SKSHU PAINT C WTS EXP 24-JAN-2022			218,374.000	5,952,875.24
UBS-CW21 JIANGSU HENGL WTS EXP 13-DEC-2021			305,500.000	4,066,205.00
UBS-CW22 LAOBAIXING PH WTS EXP 25-MAR-2022			282,099.000	2,301,927.84
UBS-CW22 QINGDAO HAIER WTS EXP 18-APR-2022			175,011.000	2,847,428.97
UBS-CW22 SICHUAN SWELL WTS EXP 09-MAY-2022			265,204.000	5,190,042.28
UDR INC			30,473.000	1,492,567.54
UFP INDUSTRIES INC			9,149.000	680,136.66
UFP TECHNOLOGIES INC			2,600.000	149,292.00
ULTA BEAUTY INC			5,972.000	2,064,938.44
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			8,746.000	469,835.12
ULTRAGENYX PHARMACEUTICAL INC			8,982.000	856,433.70
ULTRALIFE CORP			1,791.000	15,008.58
ULTRAPETROL BAHAMAS LTD			1,582.000	7.91
UMB FINANCIAL CORP			6,237.000	580,415.22
UMH PROPERTIES INC			5,755.000	125,574.10
UMICORE SA			285,000.000	17,406,047.25
UMPQUA HOLDINGS CORP			23,384.000	431,434.80
UNDER ARMOUR INC			32,449.000	643,581.87
UNICO AMERICAN CORP			668.000	3,039.40
UNICORP INC COMPAR \$0.01 NEW			7,800.000	7.80
UNIFI INC			697.000	16,978.92
UNIFIRST CORP/MA			2,133.000	500,487.12
UNIGENE LABORATORIES INC			9,893.000	9.89
UNILEVER PLC			2,623.000	153,294.01
UNILEVER PLC ADR			213,696.000	12,501,216.00
UNION BANKSHARES INC/MORRISVIL			3,846.000	139,225.20
UNION PACIFIC CORP			111,765.000	24,580,476.45
UNISYS CORP			5,351.000	135,433.81
UNIT CORP WTS EXP 09/03/2027			200.000	0.00
UNITED AIRLINES HOLDINGS INC			27,264.000	1,425,634.56
UNITED AMERICAN HEALTHCARE COR			1,094.000	31.13
UNITED BANKSHARES INC/WV			12,679.000	462,783.50
UNITED COMMUNITY BANKS INC/GA			9,872.000	316,002.72
UNITED FIRE GROUP INC			3,824.000	106,039.52
UNITED NATURAL FOODS INC			6,053.000	223,839.94
UNITED OVERSEAS BANK LTD			389,700.000	7,485,533.40
UNITED PARCEL SERVICE INC			63,846.000	13,278,052.62

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED RENTALS INC			14,185.000	4,525,156.85
UNITED SECURITY BANCSHARES/FRE			835.000	6,821.95
UNITED STATES LIME & MINERALS			951.000	132,274.59
UNITED WESTERN BANCORP INC			2,275.000	0.00
UNITED-GUARDIAN INC			537.000	8,049.63
UNITEDHEALTH GROUP INC			83,647.000	33,495,604.68
UNITIL CORP			2,610.000	138,251.70
UNITY BANCORP INC			1,623.000	35,787.15
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	3.38
UNIVERSAL CORP/VA			3,927.000	223,721.19
UNIVERSAL ELECTRONICS INC			2,344.000	113,684.00
UNIVERSAL HEALTH SERVICES INC			9,736.000	1,425,642.48
UNIVERSAL INSURANCE HOLDINGS I			3,001.000	41,653.88
UNIVERSAL LOGISTICS HOLDINGS I			3,846.000	89,611.80
UNIVERSAL STAINLESS & ALLOY PR			2,104.000	21,187.28
UNIVERSAL TECHNICAL INSTITUTE			5,212.000	33,825.88
UNIVEST FINANCIAL CORP			3,048.000	80,375.76
UNUM GROUP			31,109.000	883,495.60
UPLAND SOFTWARE INC			1,774.000	73,035.58
UPWORK INC			13,026.000	759,285.54
URANIUM ENERGY CORP			1,670.000	4,442.20
URBAN EDGE PROPERTIES			15,172.000	289,785.20
URBAN OUTFITTERS INC			8,304.000	342,290.88
UROGEN PHARMA LTD			5,758.000	87,924.66
UROLOGIX INC			2,793.000	36.31
URSTADT BIDDLE PROPERTIES INC			6,116.000	118,528.08
US BANCORP			177,071.000	10,087,734.87
US CONCRETE INC			2,662.000	196,455.60
US ENERGY CORP			40.000	189.60
US GLOBAL INVESTORS INC			424.000	2,624.56
US GOLD CORP			2.000	22.22
US PHYSICAL THERAPY INC			2,418.000	280,173.66
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,899.000	91,312.44
USA TRUCK INC			1,550.000	24,908.50
USANA HEALTH SCIENCES INC			1,605.000	164,400.15
UTAH MEDICAL PRODUCTS INC			1,905.000	162,001.20
UTG INC			513.000	13,399.56
UTSTARCOM HOLDINGS CORP			4,757.000	7,563.63

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V ONE CORP COM			2,000.000	0.00
VAALCO ENERGY INC			8,844.000	28,743.00
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO			375,780.000	11,305,823.42
VALERO ENERGY CORP			52,440.000	4,094,515.20
VALLEY MEDIA INC COM			11,100.000	0.00
VALLEY NATIONAL BANCORP			42,281.000	567,833.83
VALUE AMER INC COM			290.000	0.00
VALUE LINE INC			1,197.000	37,107.00
VANDA PHARMACEUTICALS INC			6,881.000	148,010.31
VANGUARD INTERNATIONAL SEMICON			801,000.000	3,392,301.49
VAPOTHERM INC			2,221.000	52,504.44
VAREX IMAGING CORP			5,069.000	135,950.58
VARONIS SYSTEMS INC			11,406.000	657,213.72
VASO CORP			17,910.000	985.05
VAXART INC			102.000	763.98
VAXCYTE INC			4,104.000	92,381.04
VCAMPUS CORP			271.000	0.08
VECTOR GROUP LTD			8,882.000	125,591.48
VECTRUS INC			3,082.000	146,672.38
VEECO INSTRUMENTS INC			8,824.000	212,128.96
VEEVA SYSTEMS INC			4,500.000	1,399,275.00
VENTAS INC			50,456.000	2,881,037.60
VERA BRADLEY INC			812.000	10,060.68
VERICEL CORP			140,666.000	7,384,965.00
VERINT SYSTEMS INC			8,871.000	399,815.97
VERISIGN INC			9,481.000	2,158,728.89
VERISK ANALYTICS INC			15,157.000	2,648,231.04
VERITEX HOLDINGS INC			5,758.000	203,890.78
VERITIV CORP			741.000	45,512.22
VERIZON COMMUNICATIONS INC			460,243.000	25,787,415.29
VERRA MOBILITY CORP			320,354.000	4,923,840.98
VERRICA PHARMACEUTICALS INC			5,452.000	61,607.60
VERSO CORP			5,533.000	97,934.10
VERTEX PHARMACEUTICALS INC			36,181.000	7,295,175.03
VF CORP			42,116.000	3,455,196.64
VIACOMCBS INC			51,026.000	2,306,375.20
VIAD CORP			3,016.000	150,347.60
VIASAT INC			7,075.000	352,618.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIATRIS INC			141,739.000	2,025,450.31
VIAVI SOLUTIONS INC			27,426.000	484,343.16
VICON INDUSTRIES INC			2.000	80.00
VICOR CORP			4,170.000	440,935.80
VICTORY CAPITAL HOLDINGS INC			8,746.000	282,408.34
VIDEO DISPLAY CORP			2,455.000	3,363.35
VIDLER WATER RESOUCES INC			2,629.000	34,965.70
VIEWCAST.COM INC			6,812.000	22.48
VIEWTRAN GROUP INC			2,440.000	0.00
VILLAGE SUPER MARKET INC			1,387.000	32,608.37
VIMEO INC			2,852.000	139,748.00
VIRCO MFG. CORP			3,572.000	12,180.52
VIRIDIAN THERAPEUTICS INC			6,013.000	109,977.77
VIRNETX HOLDING CORP			4,819.000	20,577.13
VIRTUS INVESTMENT PARTNERS INC			844.000	234,437.88
VISA INC			200,573.000	46,897,978.86
VISHAY INTERTECHNOLOGY INC			14,751.000	332,635.05
VISHAY PRECISION GROUP INC			4,078.000	138,815.12
VISTA OUTDOOR INC			4,905.000	227,003.40
VISTEON CORP			3,545.000	428,732.30
VISTRA CORP			520,902.000	9,662,732.10
VIVENDI SE			447,210.000	15,024,711.78
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			2,956.000	472,871.32
VOC ENERGY TRUST			2,471.000	11,687.83
VOCERA COMMUNICATIONS INC			4,828.000	192,395.80
VOLT INFORMATION SCIENCES INC			5,121.000	23,402.97
VOLVO AB			411,848.000	9,915,577.16
VONAGE HOLDINGS CORP			29,598.000	426,507.18
VONOVIA SE			99,011.000	6,401,582.74
VORNADO REALTY TRUST			21,943.000	1,024,079.81
VOXX INTERNATIONAL CORP			3,106.000	43,515.06
VOYAGER THERAPEUTICS INC			5,411.000	22,347.43
VSE CORP			3,315.000	164,125.65
VULCAN MATERIALS CO			11,178.000	1,945,754.46
W R BERKLEY CORP			11,807.000	878,795.01
W WORLD CORP			11.000	35.75
W&T OFFSHORE INC			6,895.000	33,440.75
WABASH NATIONAL CORP			4,601.000	73,616.00

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WAL-MART DE MEXICO SAB DE CV			993,421.000	3,248,619.65	
WALGREENS BOOTS ALLIANCE INC			86,382.000	4,544,557.02	
WALKER & DUNLOP INC			5,596.000	584,110.48	
WALKING CO HOLDINGS INC/THE			3,656.000	0.00	
WALMART INC			169,337.000	23,879,903.74	
WALT DISNEY CO/THE			160,629.000	28,233,759.33	
WANDERPORT CORP			82.000	0.57	
WANT WANT CHINA HOLDINGS LTD HK/00151			11,000,000.000	7,790,518.75	
WARRIOR MET COAL INC			8,314.000	143,000.80	
WASHINGTON PRIME GROUP INC			2,806.000	6,089.02	
WASHINGTON REAL ESTATE INVESTM			9,621.000	221,283.00	
WASHINGTON TRUST BANCORP INC			2,518.000	129,299.30	
WASTE MANAGEMENT INC			40,623.000	5,691,688.53	
WATERS CORP			7,463.000	2,579,287.43	
WATERSTONE FINANCIAL INC			2,703.000	53,140.98	
WATTS WATER TECHNOLOGIES INC			4,169.000	608,298.79	
WAVE LIFE SCIENCES LTD			4,220.000	28,105.20	
WAVE SYSTEMS CORP			137.000	0.00	
WAXMAN INDUSTRIES INC			400.000	1,200.00	
WAYSIDE TECHNOLOGY GROUP INC			3,928.000	98,357.12	
WD-40 CO			1,878.000	481,312.62	
WEBCO INDUSTRIES INC			211.000	26,586.00	
WEC ENERGY GROUP INC			43,314.000	3,852,780.30	
WEGENER CORP			4,812.000	278.13	
WEIMOB INC HK/02013			5,800,000.000	12,786,237.19	
WEINGARTEN REALTY INVESTORS			16,257.000	521,361.99	
WEIS MARKETS INC			3,440.000	177,710.40	
WELBILT INC			14,424.000	333,915.60	
WELLMAN INC COM			15,700.000	0.00	
WELLS FARGO & CO			384,328.000	17,406,215.12	
WELLTOWER INC			35,180.000	2,923,458.00	
WERNER ENTERPRISES INC			6,540.000	291,160.80	
WESBANCO INC			10,394.000	370,338.22	
WESCO INTERNATIONAL INC			6,344.000	652,290.08	
WESFARMERS LTD			18,860.000	836,805.47	
WEST BANCORP INC			430.000	11,932.50	
WEST PHARMACEUTICAL SERVICES I			9,881.000	3,548,267.10	
WESTAMERICA BANCORP			4,218.000	244,770.54	
WESTELL TECHNOLOGIES INC			1,757.000	1,405.60	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTERN ASSET MORTGAGE CAPITAL			6,299.000	20,471.75
WESTERN DIGITAL CORP			91,563.000	6,516,538.71
WESTERN METALS CORP			3,193.000	574.74
WESTERN MIDSTREAM PARTNERS LP			822,365.000	17,615,058.30
WESTERN NEW ENGLAND BANCORP IN			4,401.000	35,868.15
WESTERN UNION CO/THE			61,590.000	1,414,722.30
WESTERN WTR CO			9,200.000	0.00
WESTINGHOUSE AIR BRAKE TECHNOL			14,969.000	1,231,948.70
WESTMORELAND COAL CO			2,487.000	0.00
WESTROCK CO			43,253.000	2,301,924.66
WESTWATER RESOURCES INC			1.000	4.76
WESTWOOD HOLDINGS GROUP INC			2,381.000	51,810.56
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			2,321.000	51,920.77
WEYERHAEUSER CO			127,359.000	4,383,696.78
WH GROUP LTD HK/00288			9,832,000.000	8,837,069.99
WHIRLPOOL CORP			8,423.000	1,836,382.46
WHITBREAD PLC			333,650.000	14,389,947.14
WHITE MOUNTAINS INSURANCE GROU			107.000	122,839.21
WHITESTONE REIT			11,157.000	92,045.25
WHITING PETROLEUM CORP			4,944.000	256,754.60
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	4,865.25
WILLDAN GROUP INC			1,987.000	74,790.68
WILLIAMS COS INC/THE			159,120.000	4,224,636.00
WILLIS LEASE FINANCE CORP			2,040.000	87,434.40
WILLIS TOWERS WATSON PLC			10,868.000	2,499,857.36
WILLSCOT MOBILE MINI HOLDINGS			18,745.000	522,423.15
WILMAR INTERNATIONAL LTD			1,609,000.000	5,386,475.23
WINDTREE THERAPEUTICS INC			9,316.000	21,054.16
WINGSTOP INC			3,918.000	617,594.34
WINLAND HOLDINGS CORP			968.000	2,913.68
WINMARK CORP			739.000	141,947.12
WINNEBAGO INDUSTRIES INC			5,975.000	406,061.00
WIRELESS TELECOM GROUP INC			3,390.000	13,797.30
WIRELESS XCESSORIES GROUP INC			1,262.000	5.68
WISDOMTREE INVESTMENTS INC			13,158.000	81,579.60
WIZZ AIR HOLDINGS PLC			44,643.000	2,879,469.06

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WOLVERINE WORLD WIDE INC			11,370.000	382,486.80	
WOOLWORTHS GROUP LTD			24,230.000	693,610.35	
WORKDAY INC			29,420.000	7,023,730.80	
WORKHORSE GROUP INC			14,889.000	247,008.51	
WORKIVA INC			4,653.000	518,018.49	
WORLD ACCEPTANCE CORP			1,235.000	197,896.40	
WORLD FUEL SERVICES CORP			410,050.000	13,010,886.50	
WORLDGATE COMMUNICATIONS			6,943.000	0.00	
WORLDTEX INC			47.000	0.00	
WORTHINGTON INDUSTRIES INC			8,708.000	532,755.44	
WQN INC			656.000	4.99	
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	628.30	
WSFS FINANCIAL CORP			9,615.000	447,962.85	
WUXI BIOLOGICS CAYMAN INC HK/02269			1,373,000.000	25,158,598.25	
WW GRAINGER INC			5,780.000	2,531,640.00	
WW INTERNATIONAL INC			5,868.000	212,069.52	
WYNN RESORTS LTD			11,292.000	1,381,011.60	
X4 PHARMACEUTICALS INC			7,600.000	49,400.00	
X5 RETAIL GROUP NV GDR			94,735.000	3,321,409.10	
XBIOTECH INC			4,746.000	78,593.76	
XCEL ENERGY INC			64,916.000	4,276,666.08	
XENON PHARMACEUTICALS INC			5,755.000	107,158.10	
XILINX INC			30,153.000	4,361,329.92	
XINYI SOLAR HOLDINGS LTD HK/00968			2,216,000.000	4,782,497.73	
XOMA CORP			7,197.000	244,698.00	
XPEL INC			2,195.000	184,094.65	
XPERI HOLDING CORP			12,917.000	287,274.08	
XYLEM INC/NY			21,090.000	2,529,956.40	
YAMAHA CORP			87,600.000	4,759,239.73	
YAMAHA MOTOR CO LTD			19,200.000	522,425.46	
YAMATO HOLDINGS CO LTD			7,700.000	219,226.96	
YELP INC			10,998.000	439,480.08	
YOKOHAMA RUBBER CO LTD/THE			419,600.000	8,993,859.21	
YORK WATER CO/THE			2,601.000	117,825.30	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,830,000.000	11,929,074.10	
YUM CHINA HOLDINGS INC			49,163.000	3,257,048.75	
YUM! BRANDS INC			30,076.000	3,459,642.28	
YUMA ENERGY INC			1.266	0.23	
YUNHONG CTI LTD			179.000	352.63	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZALANDO SE			4,754.000	574,770.50
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	0.00
ZEBRA TECHNOLOGIES CORP			6,946.000	3,677,837.54
ZEDGE INC			1,531.000	28,185.71
ZENDESK INC			65,660.000	9,477,364.40
ZIMMER BIOMET HOLDINGS INC			22,949.000	3,690,658.18
ZION OIL & GAS INC			469.000	220.38
ZIONS BANCORP NA			13,803.000	729,626.58
ZIOPHARM ONCOLOGY INC			18,129.000	47,860.56
ZIX CORP			2,810.000	19,810.50
ZOETIS INC			43,654.000	8,135,359.44
ZOOM VIDEO COMMUNICATIONS INC			975.000	377,354.25
ZOZO INC			11,700.000	397,941.27
ZUMIEZ INC			4,759.000	233,143.41
ZUR ROSE GROUP AG			30,810.000	11,816,027.48
ZURICH INSURANCE GROUP AG			503.000	201,994.48
ZYMEWORKS INC			5,309.000	184,169.21
ZYNERBA PHARMACEUTICALS INC			13,465.000	71,229.85
ZYNEX INC			6,307.000	97,695.43
ZYNGA INC			378,580.000	4,024,305.40
TOTAL EQUITY			546,293,057.853	10,649,766,418.16
FIXED INCOME SECURITIES				
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			1,439,000.000	1,421,012.50
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			4,023,000.000	4,073,287.50
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			2,898,000.000	2,803,815.00
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			1,032,000.000	1,043,352.00
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			3,400,000.000	3,446,750.00
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			580,000.000	614,080.80
129 W TRADE ST LLC			1,644,897.090	1,351,973.41
188 INVERNESS LLC			232,238.810	312,234.22
1SHARPE MORTGAGE T 1 NOTE 144A VAR RT 07/25/2024 DD 08/05/20			556,000.000	556,000.00
245 PARK AVENUE TR 245P E 144A VAR RT 06/05/2037 DD 05/01/17			467,000.000	455,145.35
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			700,000.000	700,000.00
8TH AVENUE FOOD 9/18 TL			845,641.530	841,946.08
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.532	160,260.18
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	280,375.14
AASET 2020-1 E HLDG LTD 144A VAR RT 01/16/2040 DD 02/18/20			4,638,000.000	695,700.00
ABBVIE INC 2.300% 11/21/2022 DD 05/21/20			4,617,000.000	4,738,102.16

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			2,236,000.000	2,358,013.04
ABBVIE INC 3.200% 11/21/2029 DD 05/21/20			1,124,000.000	1,221,902.37
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,411,000.000	2,702,576.70
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,341,000.000	2,446,345.00
ABRA AUTO BODY/CALIBER COLLISI			1,097,684.000	1,083,567.79
ABU DHABI GOVERNMENT INTE 144A 1.700% 03/02/2031 DD 09/02/20			1,030,000.000	993,744.00
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	702,262.50
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			403,000.000	420,296.76
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			1,460,000.000	1,558,550.00
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			2,855,500.000	2,875,166.68
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21			605,000.000	605,000.00
ACCESS CIG 2/18 2ND LIEN TL			315,000.007	312,637.51
ACCESS CIG 2/18 TL			1,388,311.500	1,377,899.17
ACCESS GROUP INC 2005-A A B VAR RT 07/25/2034 DD 06/07/05			547,181.697	531,413.18
ACCUVANT 1/17 COV-LITE TL			702,848.450	686,057.40
ACRISURE 1/20 TLB			1,036,379.330	1,024,284.78
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19			645,000.000	713,692.50
ADANI PORTS & SPECIAL ECO 144A 3.100% 02/02/2031 DD 02/02/21			630,000.000	600,679.77
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,540,000.000	1,600,306.40
ADANI PORTS & SPECIAL ECO 144A 4.200% 08/04/2027 DD 08/04/20			490,000.000	510,715.73
ADIANT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21			935,000.000	934,710.15
ADVISOR GROUP HOLDINGS IN 144A 10.750% 08/01/2027 DD 08/01/19			299,000.000	331,890.00
AECOM 4/21 TLB 0.000% 04/13/2028 DD 04/06/21			1,966,000.000	1,963,542.50
AECOM 5.125% 03/15/2027 DD 02/21/17			1,140,000.000	1,269,675.00
AERCAP IRELAND CAPITAL DAC / A 2.875% 08/14/2024 DD 08/14/19			374,000.000	391,224.09
AERCAP IRELAND CAPITAL DAC / A 3.150% 02/15/2024 DD 09/25/20			2,000,000.000	2,099,630.36
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	437,825.24
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			242,000.000	263,491.93
AES CORP/THE 144A 2.450% 01/15/2031 DD 12/04/20			420,000.000	416,027.35
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20			2,765,000.000	2,950,531.50
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	191,362.50
AETNA INC 2.750% 11/15/2022 DD 11/07/12			225,000.000	231,052.23
AETNA INC 3.500% 11/15/2024 DD 11/10/14			340,000.000	367,842.71
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			378,000.000	398,291.04
AHEAD DB HOLDINGS LLC 144A 6.625% 05/01/2028 DD 04/30/21			90,000.000	93,108.60
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			3,900,000.000	4,236,148.37
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			4,691,000.000	5,053,856.36
AIG GLOBAL FUNDING 144A 0.650% 06/17/2024 DD 06/17/21			485,000.000	483,656.08
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21			1,531,000.000	1,532,888.12

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AIR LEASE CORP 3.000% 09/15/2023 DD 08/15/16			3,750,000.000	3,919,492.09
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			236,000.000	255,943.54
AIR MEDICAL 9/20 TLB			636,801.040	639,189.05
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	386,695.66
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			1,098,000.000	1,234,516.10
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,013,000.000	4,295,324.14
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			409,000.000	437,473.81
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			483,000.000	497,296.31
AKBANK TAS 144A 5.000% 10/24/2022 DD 10/24/12			1,085,000.000	1,111,356.82
AKZONOBEL SPECIALTY CHEMICALS			59,600.000	59,116.05
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			50,000.000	54,304.15
ALBANY MOLECULAR 10/20 INCREME 0.000% 08/30/2024 DD 10/17/20			418,966.640	419,620.23
ALBANY MOLECULAR 7/17 TL			751,918.060	752,324.10
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			883,000.000	898,275.90
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,154,000.000	1,206,737.80
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20			620,000.000	661,236.20
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			2,243,000.000	2,417,202.60
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,291,757.50
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			78,000.000	79,755.00
ALCOA NEDERLAND HOLDING B 144A 4.125% 03/31/2029 DD 03/24/21			1,337,000.000	1,392,211.42
ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20			2,314,000.000	2,510,227.20
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			908,000.000	948,860.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	260,737.50
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			509,698.001	293,076.35
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20			3,308,000.000	3,369,418.58
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21			130,000.000	127,951.20
ALIMENTATION COUCHE-TARD 144A 3.550% 07/26/2027 DD 07/26/17			790,000.000	868,676.97
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			2,100,735.000	2,091,113.63
ALLEGHENY TECHNOLOGIES INC VAR RT 08/15/2023 DD 07/12/13			45,000.000	49,331.25
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	577,482.85
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	498,960.31
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19			1,285,000.000	1,320,337.50
ALLIANCE DATA SYSTEMS COR 144A 7.000% 01/15/2026 DD 09/22/20			2,987,000.000	3,199,823.75
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,168,000.000	1,185,508.32
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,222,000.000	2,335,233.12
ALLISON TRANSMISSION INC 144A 3.750% 01/30/2031 DD 11/19/20			35,000.000	34,400.45
ALLISON TRANSMISSION INC 144A 5.875% 06/01/2029 DD 03/29/19			458,000.000	501,510.00
ALLY AUTO RECEIVABLES TRU 3 A3 1.930% 05/15/2024 DD 09/17/19			1,791,123.490	1,810,147.73
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			1,676,972.780	1,692,144.35

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	628,382.25
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20			469,000.000	475,904.36
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,997,000.000	2,152,004.20
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			1,267,000.000	1,419,079.43
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,958,000.000	5,586,004.17
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			2,350,000.000	2,699,173.38
ALPHABET INC 1.900% 08/15/2040 DD 08/05/20			175,000.000	159,758.05
ALPHABET INC 1.998% 08/15/2026 DD 08/09/16			50,000.000	52,330.57
ALPHABET INC 2.250% 08/15/2060 DD 08/05/20			505,000.000	447,351.52
ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20			4,000,000.000	3,920,680.00
ALTICE FINANCING SA 144A 7.500% 05/15/2026 DD 05/03/16			2,625,000.000	2,733,412.50
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	1,197,927.50
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,640,000.000	1,627,253.92
ALTICE FRANCE SA/FRANCE 144A 5.125% 07/15/2029 DD 04/27/21			1,767,000.000	1,775,658.30
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			4,299,000.000	4,470,659.07
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			2,935,000.000	3,197,682.50
ALTRA INDUSTRIAL 9/18 TL			552,164.140	548,541.95
ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21			230,000.000	218,718.01
ALTRIA GROUP INC 4.000% 02/04/2061 DD 02/04/21			180,000.000	173,497.62
AMAYA 6/18 (USD) TL			2,469,776.370	2,470,097.44
AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21			900,000.000	930,039.08
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18			1,082,000.000	1,320,847.29
AMBAC ASSURANCE CORP 144A 5.100% 10/10/2021 DD 06/07/10			1,126,566.154	1,580,009.03
AMC ENTERTAINMENT 3/19 0.000% 04/22/2026 DD 03/06/19			44,859.980	42,046.81
AMC ENTERTAINMENT HOLDING 144A 10.500% 04/15/2025 DD 04/24/20			30,000.000	32,550.00
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			953,000.000	1,002,552.40
AMERICA MOVIL SAB DE CV 2.875% 05/07/2030 DD 05/07/20			380,000.000	400,931.70
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19			841,000.000	927,431.24
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			2,252,000.000	2,074,655.00
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19			910,000.000	910,009.10
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			1,926,000.000	2,417,130.00
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			3,247,000.000	3,437,761.25
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,540,999.000	2,743,237.11
AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2026 DD 03/26/18			152,000.000	156,765.20
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	726,528.88
AMERICAN BATH 1/21 COV-LITE TL 0.000% 11/23/2027 DD 01/21/21			116,000.000	115,625.32
AMERICAN BATH 11/20 COV-LITE T			20,000.000	20,043.80
AMERICAN BUILDERS & CONTR 144A 3.875% 11/15/2029 DD 05/13/21			35,000.000	34,650.00
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,557,000.000	1,595,473.47

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

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AMERICAN CREDIT ACCEP 2 A 144A 0.370% 10/15/2024 DD 04/29/21			793,595.070	794,103.77
AMERICAN CREDIT ACCEP 2 A 144A 1.650% 12/13/2023 DD 05/21/20			427,276.450	428,370.40
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20			719,000.000	719,357.99
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			210,000.000	223,605.75
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19			2,435,000.000	2,487,453.31
AMERICAN EXPRESS CREDIT AC 4 A VAR RT 04/15/2024 DD 09/23/19			2,730,000.000	2,731,226.04
AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21			175,000.000	172,397.75
AMERICAN HONDA FINANCE CORP 1.200% 07/08/2025 DD 07/08/20			370,000.000	372,724.14
AMERICAN HONDA FINANCE CORP 2.350% 01/08/2027 DD 01/10/20			250,000.000	263,537.47
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,705,744.95
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			562,175.000	560,769.57
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	364,453.04
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	505,270.68
AMERICAN TOWER CORP 2.700% 04/15/2031 DD 03/29/21			383,000.000	395,438.21
AMERICAN TOWER CORP 2.900% 01/15/2030 DD 01/10/20			953,000.000	1,003,702.40
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21			1,413,003.280	1,407,958.85
AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21			1,195,000.000	1,195,712.82
AMERICREDIT AUTOMOBILE RE 2 A3 0.660% 12/18/2024 DD 07/22/20			832,000.000	835,000.86
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			1,830,000.000	1,860,304.62
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			356,000.000	358,347.25
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,470,092.31
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			1,859,272.710	1,861,419.24
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	897,787.84
AMMC CLO XIII LT 13A A1R2 144A VAR RT 07/24/2029 DD 04/26/21			1,000,000.000	1,000,143.10
AMNEAL PHARMACEUTICALS 3/18			493,329.240	483,462.66
AMR 10/16 (2023) TLB			1,681,152.800	1,638,703.70
AMR 11/17 TLB			173,643.420	169,302.34
AMR/AADVANTAGE 3/21 TL 0.000% 03/10/2028 DD 03/08/21			1,940,097.000	2,021,096.05
AMSTED INDUSTRIES INC 144A 4.625% 05/15/2030 DD 12/16/19			100,000.000	102,500.00
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			470,537.920	477,356.86
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			228,114.760	231,005.23
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,543,512.92
AMWINS 2/21 TLB 0.000% 12/31/2024 DD 02/08/21			1,090,520.000	1,083,246.24
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.550	1,034,981.44
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			1,679,810.000	1,674,451.41
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			501,536.830	505,421.53
ANGEL OAK MORTGAGE T 3 A1 144A VAR RT 04/25/2065 DD 06/01/20			1,049,322.130	1,059,591.53
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			1,219,708.390	1,222,991.72
ANGI GROUP LLC 144A 3.875% 08/15/2028 DD 08/20/20			735,000.000	730,406.25

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ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			1,266,000.000	1,295,638.15
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			115,000.000	145,132.78
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20			1,165,000.000	1,295,928.71
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18			225,000.000	275,191.63
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20			45,000.000	50,292.45
ANTERO RESOURCES CORP 144A 5.375% 03/01/2030 DD 06/01/21			35,000.000	35,722.05
ANTERO RESOURCES CORP 144A 7.625% 02/01/2029 DD 01/26/21			45,000.000	49,950.00
ANTERO RESOURCES CORP 144A 8.375% 07/15/2026 DD 01/04/21			45,000.000	51,187.50
ANZ NEW ZEALAND INT'L LTD 144A 1.250% 06/22/2026 DD 06/22/21			205,000.000	204,449.68
AOA 2015-1177 MORT 1177 A 144A 2.957% 12/13/2029 DD 01/01/15			3,377,662.000	3,380,416.82
AON CORP 2.800% 05/15/2030 DD 05/15/20			1,902,000.000	1,998,826.31
APACHE CORP 4.250% 01/15/2044 DD 12/03/12			433,000.000	423,092.96
APACHE CORP 4.375% 10/15/2028 DD 08/23/18			1,563,000.000	1,663,813.50
APACHE CORP 4.625% 11/15/2025 DD 08/17/20			563,000.000	608,040.00
APACHE CORP 4.750% 04/15/2043 DD 04/09/12			2,438,000.000	2,489,734.36
APACHE CORP 4.875% 11/15/2027 DD 08/17/20			748,000.000	810,076.52
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			616,000.000	645,260.00
APACHE CORP 5.250% 02/01/2042 DD 12/03/10			607,000.000	641,902.50
API GROUP/J2 ACQUISITION 10/19			972,649.220	971,024.89
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,446,368.16
APIDOS CLO XXIV 24A A1AL 144A VAR RT 10/20/2030 DD 03/11/21			1,270,000.000	1,270,685.54
APIDOS CLO XXXI 31A A1R 144A VAR RT 04/15/2031 DD 05/14/21			4,800,000.000	4,804,455.84
APPALACHIAN POWER CO 3.700% 05/01/2050 DD 05/14/20			145,000.000	159,737.28
APPLE INC 2.800% 02/08/2061 DD 02/08/21			1,005,000.000	979,408.97
APPLE INC 4.375% 05/13/2045 DD 05/13/15			604,000.000	770,599.14
APPLIED SYSTEMS 9/17 COV-LITE TLB			270,009.020	269,301.60
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			761,000.000	781,927.50
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,588,000.000	1,593,955.00
APX GROUP INC 8.500% 11/01/2024 DD 11/01/19			1,160,000.000	1,212,200.00
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			365,020.130	374,952.95
ARAMARK 6/18 COV-LITE TLB			482,000.000	476,375.06
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18			498,000.000	520,410.00
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			599,000.000	636,437.50
ARBOR MULTIFAMILY M MF1 D 144A 1.750% 05/15/2053 DD 05/01/20			402,000.000	358,785.00
ARBOR MULTIFAMILY MF1 XD 144A VAR RT 05/15/2053 DD 05/01/20			8,221,000.000	296,778.10
ARBOR REALTY COLLAT FL2 A 144A VAR RT 05/15/2036 DD 06/10/21			2,270,000.000	2,276,900.57
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB			1,485,029.467	1,481,465.39
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20			687,275.000	686,848.89
ARCELORMITTAL SA 4.550% 03/11/2026 DD 03/11/19			105,000.000	118,754.23

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ARCELORMITTAL SA VAR RT 03/01/2041 DD 03/07/11			535,000.000	743,083.93
ARCELORMITTAL SA VAR RT 10/15/2039 DD 10/08/09			215,000.000	304,063.64
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			557,000.000	550,733.75
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			324,000.000	333,720.00
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	1,080,446.85
ARCOS DORADOS HOLDINGS IN 144A 5.875% 04/04/2027 DD 04/04/17			800,000.000	841,568.00
ARCOS DORADOS HOLDINGS IN 144A 6.625% 09/27/2023 DD 09/27/13			3,300,000.000	3,616,140.00
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	1,071,886.05
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			4,066,000.000	4,034,285.20
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19			2,716,000.000	2,804,270.00
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			402,000.000	422,602.50
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 06/02/20			1,077,000.000	1,098,540.00
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19			193,000.000	196,860.00
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			594,000.000	612,711.00
ARDENT HEALTH 2/21 COV-LITE TL 0.000% 06/30/2025 DD 02/15/21			584,768.450	585,499.41
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18			0.027	0.00
AREIT 2020-CRE4 TR CRE4 C 144A VAR RT 04/15/2037 DD 05/21/20			1,575,802.000	1,591,560.02
AREIT 2020-CRE4 TR CRE4 D 144A VAR RT 04/15/2037 DD 05/21/20			2,078,000.000	2,080,909.20
ARES CAPITAL CORP 3.875% 01/15/2026 DD 07/15/20			655,000.000	701,939.66
ARES L CLO LTD 50A AR 144A VAR RT 01/15/2032 DD 06/15/21			4,530,000.000	4,530,245.07
ARETEC ESCROW ISSUER INC 144A 7.500% 04/01/2029 DD 04/08/21			732,000.000	752,130.00
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20			551,442.507	554,826.82
ARISTOCRAT LEISURE 5/18 TLB			487,165.717	483,331.72
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			552,881.400	558,916.54
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			351,691.070	358,076.09
ARROYO MORTGAGE TRUS 3 A1 144A VAR RT 10/25/2048 DD 07/01/19			0.004	0.00
ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21			85,000.000	89,093.40
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	668,533.95
ASCEND LEARNING 6/17 TLB			412,948.230	412,518.76
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19			782,000.000	796,662.50
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			1,662,000.000	1,685,168.28
ASHTHAD CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			556,000.000	582,410.00
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	558,785.72
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			882,787.500	872,308.82
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			250,000.000	249,532.50
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18			613,000.000	613,613.34
ASSURANT INC 2.650% 01/15/2032 DD 06/14/21			515,000.000	514,171.80
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			575,000.000	616,491.52
ASSURED PARTNERS 2/20 COV-LITE			802,267.570	797,702.67

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ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,274,000.000	1,274,000.00
ASTRAZENECA FINANCE LLC 1.750% 05/28/2028 DD 05/28/21			750,000.000	750,240.00
ASTRAZENECA PLC 0.300% 05/26/2023 DD 05/28/21			400,000.000	398,932.00
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21			415,000.000	417,938.20
ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21			1,192,012.500	1,178,101.72
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			2,445,224.510	2,416,199.69
ASURION 2/18 COV-LITE TLB			3,706,382.090	3,685,552.22
ASURION 7/18 B7 COV-LITE TLB			926,350.000	916,215.74
AT&T INC 1.700% 03/25/2026 DD 03/23/21			3,500,000.000	3,537,562.84
AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20			5,000.000	5,026.30
AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20			485,000.000	505,752.23
AT&T INC 2.300% 06/01/2027 DD 05/28/20			2,145,000.000	2,220,893.64
AT&T INC 4.500% 05/15/2035 DD 05/04/15			55,000.000	64,650.25
AT&T INC 4.750% 05/15/2046 DD 05/04/15			1,663,000.000	2,021,115.74
ATENTO LUXCO 1 SA 144A 8.000% 02/10/2026 DD 02/10/21			542,000.000	589,733.86
ATHENAHEALTH 2/21 COV-LITE TLB 0.000% 02/11/2026 DD 01/28/21			1,307,622.750	1,310,486.45
ATHENE GLOBAL FUNDING 144A 1.608% 06/29/2026 DD 06/29/21			1,255,000.000	1,256,873.33
ATHENE GLOBAL FUNDING 144A 2.500% 03/24/2028 DD 03/24/21			645,000.000	661,673.25
ATHENE GLOBAL FUNDING 144A 2.673% 06/07/2031 DD 06/07/21			1,112,000.000	1,127,611.10
ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			486,000.000	485,028.00
ATLANTIC DEV LLC			97,367.709	526,222.03
ATMOS ENERGY CORP 0.625% 03/09/2023 DD 03/09/21			1,265,000.000	1,265,375.00
ATOTECH 3/21 (USD) COV-LITE TL 0.000% 03/18/2028 DD 02/25/21			970,000.000	964,548.60
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,799,859.24
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,842,940.82
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	707,020.01
AUDACY CAPITAL CORP 144A 6.750% 03/31/2029 DD 03/25/21			70,000.000	72,633.05
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,187,973.13
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	271,357.06
AUSTRALIA & NEW ZEALAND B 144A VAR RT 11/25/2035 DD 11/25/20			200,000.000	194,494.00
AUSTRALIA & NEW ZEALAND B 144A VAR RT 12/31/2049 DD 06/15/16			389,000.000	457,320.07
AUSTRALIA GOVERNMENT BOND 2.250% 11/21/2022			475,000.000	367,686.09
AUSTRALIA GOVERNMENT BOND REGS 0.250% 11/21/2024			2,230,000.000	1,664,624.98
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026			865,000.000	638,108.23
AUTHENTIC BRANDS 1/21 TLB 0.000% 09/27/2024 DD 01/27/21			2,972,046.830	2,968,331.77
AVANTOR 10/20 TLB 0.000% 10/29/2027 DD 10/23/20			469,344.480	469,147.35
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			2,304,000.000	2,432,494.08
AVAST SOFTWARE 3/21 (USD) COV- 0.000% 03/15/2028 DD 03/03/21			413,762.500	412,297.78
AVAYA 2/21 COV-LITE TLB2 0.000% 12/15/2027 DD 02/09/21			581,000.000	582,179.43

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	944,773.95
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21			1,090,000.000	1,090,744.67
AVIATION CAPITAL GROUP LL 144A 2.875% 01/20/2022 DD 01/20/17			268,000.000	270,719.08
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,278,000.000	1,338,844.11
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20			1,200,000.000	1,356,508.56
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			550,000.000	556,875.00
AVIS BUDGET CAR RENTAL LL 144A 5.375% 03/01/2029 DD 03/01/21			436,000.000	453,985.00
AVOLON 12/20 B5 TLB			339,659.810	339,377.89
AVOLON GLENCAR VI			6,300,203.046	1,371,915.33
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21			917,000.000	913,694.07
AVOLON HOLDINGS FUNDING L 144A 3.625% 05/01/2022 DD 04/16/19			537,000.000	549,389.03
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20			2,100,000.000	2,276,656.14
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			2,650,000.000	2,864,580.07
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,874,000.000	2,061,364.55
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20			1,271,000.000	1,440,541.41
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	1,104,575.00
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,429,000.000	1,496,877.50
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20			589,000.000	587,042.69
BA CREDIT CARD TRUST A1 A1 0.440% 09/15/2026 DD 05/14/21			1,180,000.000	1,176,909.58
BA CREDIT CARD TRUST A1 A1 1.740% 01/15/2025 DD 09/13/19			6,712,000.000	6,828,565.96
BAFFINLAND IRON MINES COR 144A 8.750% 07/15/2026 DD 06/27/18			1,828,000.000	1,937,680.00
BAIDU INC 3.075% 04/07/2025 DD 04/07/20			400,000.000	422,380.78
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			3,500,000.000	3,719,161.35
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			5,000,000.000	5,440,445.00
BAIN CAPITAL CREDI 1A A1R 144A VAR RT 07/20/2030 DD 05/20/21			5,000,000.000	5,001,501.50
BAIN CAPITAL CREDIT 2A AR 144A VAR RT 007/25/2030 DD 07/20/17			1,004,955.494	1,005,573.44
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20			3,310,000.000	3,314,565.48
BALL CORP 2.875% 08/15/2030 DD 08/13/20			580,000.000	569,339.60
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,705,000.000	1,898,960.12
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,610,000.000	1,817,287.50
BALLYROCK CLO 2019 1A A1R 144A VAR RT 07/15/2032 DD 07/15/21			4,210,000.000	4,210,001.26
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,040,000.000	1,040,326.15
BAMLL COMMERCIAL MO RLJ C 144A VAR RT 04/15/2036 DD 05/30/19			347,000.000	344,297.18
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14			1,921,000.000	1,762,517.50
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	474,306.57
BAMLL RE-REMIC TRU FRR2 C 144A 0.000% 09/26/2022 DD 07/01/13			3,090,000.000	2,835,075.00
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	2,004,505.93
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	575,532.07
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	555,855.76

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BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	473,871.13
BANC OF AMERICA COMMERC UBS7 B VAR RT 09/15/2048 DD 09/01/15			751,000.000	790,500.35
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			166,508.967	105,011.74
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			415,000.000	339,521.88
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			17,100,000.000	584,013.46
BANCO SANTANDER SA VAR RT 12/31/2049 DD 05/12/21			800,000.000	809,600.00
BANCOLOMBIA SA 3.000% 01/29/2025 DD 01/29/20			407,000.000	417,989.00
BANCORP COMMERCIAL CRE5 A 144A VAR RT 03/15/2036 DD 03/28/19			132,880.970	132,880.94
BANCORP COMMERCIAL CRE5 D 144A VAR RT 03/15/2036 DD 03/28/19			137,000.000	136,214.09
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19			1,301,000.000	1,301,000.00
BANCORP COMMERCIAL CRE6 F 144A VAR RT 09/15/2036 DD 09/26/19			855,000.000	842,175.00
BANCORP COMMERCIAL CRE6 G 144A VAR RT 09/15/2036 DD 09/26/19			815,000.000	802,775.00
BANCORP COMMERCIAL CRE6 H 144A VAR RT 09/15/2036 DD 09/26/19			1,677,000.000	1,651,845.00
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19			16,964,510.211	271,432.16
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18			3,781,000.000	3,979,502.50
BANK 2018-BNK14 BN14 XA VAR RT 09/15/2060 DD 09/01/18			10,445,966.410	298,358.74
BANK 2019-BNK20 BN20 XA VAR RT 09/15/2062 DD 09/01/19			12,929,200.541	753,093.61
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19			852,000.000	911,080.41
BANK 2019-BNK21 BN21 F 144A 2.682% 10/17/2052 DD 10/01/19			249,000.000	183,907.62
BANK 2019-BNK22 BN22 C VAR RT 11/15/2062 DD 11/01/19			353,000.000	375,852.23
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20			493,000.000	499,781.85
BANK 2020-BNK28 BN28 A4 1.844% 03/15/2063 DD 09/01/20			622,000.000	614,679.93
BANK 2021-BNK34 BN34 F 144A 2.250% 06/15/2063 DD 06/01/21			498,000.000	344,827.85
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			270,000.000	281,760.63
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			6,806,000.000	7,471,195.37
BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16			4,529,000.000	5,132,639.11
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20			433,000.000	442,552.43
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19			1,795,000.000	1,966,767.07
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			315,000.000	369,673.65
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			1,587,000.000	1,637,915.93
BANK OF AMERICA CORP VAR RT 06/14/2024 DD 06/14/21			3,101,000.000	3,100,162.73
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			1,861,000.000	1,865,760.04
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20			685,000.000	665,432.02
BANK OF AMERICA CORP VAR RT 07/22/2027 DD 04/22/21			955,000.000	962,770.42
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			1,396,000.000	1,488,321.60
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			814,000.000	813,442.19
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20			290,000.000	287,337.03
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17			3,602,000.000	3,732,608.52
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	333,885.55

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BANK OF MONTREAL VAR RT 01/22/2027 DD 01/22/21			790,000.000	777,300.91
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD			1,555,000.000	1,258,280.44
BANK OF NEW YORK MELLON CORP/T VAR RT 02/07/2028 DD 02/07/17			210,000.000	231,369.58
BANK OF NOVA SCOTIA/THE 1.350% 06/24/2026 DD 06/24/21			625,000.000	625,251.96
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			2,728,000.000	3,104,346.69
BARCLAYS BANK PLC 1.700% 05/12/2022 DD 05/12/20			516,000.000	521,854.39
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18			453,000.000	453,313.03
BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16			1,000,000.000	1,142,140.00
BARINGS CLO LTD 20 3A A1R 144A VAR RT 04/20/2031 DD 05/20/21			4,460,000.000	4,461,835.29
BARRACUDA NETWORKS 1/18 TLB			1,783,234.950	1,786,944.07
BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11			220,000.000	302,363.49
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,098,000.000	1,153,500.97
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			10,093,000.000	10,721,188.32
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20			225,000.000	261,304.96
BAT INTERNATIONAL FINANCE PLC 1.668% 03/25/2026 DD 09/25/20			1,708,000.000	1,707,786.08
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,138,000.000	1,314,390.00
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20			2,059,000.000	2,661,257.50
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	500,081.25
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			811,000.000	1,027,942.50
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,292,000.000	1,521,330.00
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	1,001,780.80
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			1,660,000.000	1,804,254.00
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,849,000.000	2,011,157.30
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			588,000.000	600,495.00
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19			3,941,000.000	3,738,393.19
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20			582,000.000	542,715.00
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19			1,976,000.000	1,837,680.00
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20			1,074,000.000	1,002,525.30
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			4,196,000.000	4,305,096.00
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			5,871,000.000	6,017,775.00
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20			2,492,000.000	2,464,712.60
BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19			246,000.000	253,380.00
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			853,000.000	914,671.90
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,510,000.000	2,687,751.72
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			9,492,000.000	10,578,074.64
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,159,000.000	3,202,786.74
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			9,147,000.000	9,690,667.50
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	542,990.82
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	8,695,451.63

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BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			150,699.910	153,655.75
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	6,276,582.76
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	1,651,000.00
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			4,590,000.000	4,873,478.40
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			13,099,128.862	261,982.57
BCPE ULYSSES INTERMEDIATE 144A 7.750% 04/01/2027 DD 01/28/21			110,000.000	112,750.00
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,638,617.50
BDS 2019-FL3 LTD FL3 A 144A VAR RT 12/15/2035 DD 02/08/19			417,261.720	417,655.20
BDS 2019-FL3 LTD FL3 D 144A VAR RT 12/15/2035 DD 02/08/19			156,000.000	155,766.00
BDS 2021-FL7 LTD FL7 A 144A VAR RT 06/16/2036 DD 05/24/21			4,100,000.000	4,119,503.29
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,058,000.000	1,055,296.81
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			798,000.000	837,401.26
BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21			115,000.000	116,150.00
BECTON DICKINSON AND CO 2.823% 05/20/2030 DD 05/20/20			654,000.000	685,693.04
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17			4,018,000.000	4,052,871.33
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	756,458.34
BELFOR 4/19 TLB			769,300.030	768,338.40
BELLEMEADE RE 2020 2A M1A 144A VAR RT 08/26/2030 DD 09/03/20			55,174.224	55,197.57
BELLEMEADE RE 2020 4A M2A 144A VAR RT 06/25/2030 DD 12/22/20			1,746,655.335	1,747,471.72
BELLEMEADE RE LTD 2A B1 144A VAR RT 06/25/2031 DD 06/17/21			150,000.000	151,008.00
BELLEMEADE RE LTD 2A M2 144A VAR RT 06/25/2031 DD 06/17/21			1,400,000.000	1,399,996.92
BELLRING BRANDS/POST HOLDINGS 0.000% 10/21/2024 DD 02/16/21			702,744.000	707,051.82
BELRON 10/19 (USD) TLB 0.000% 10/30/2026 DD 10/21/19			329,975.000	327,602.48
BELRON 4/21 (USD) TLB 0.000% 03/31/2028 DD 03/23/21			468,825.000	467,849.84
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,779,420.34
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,921,741.56
BENCHMARK 2020-B B18 AGNF 144A 4.139% 07/15/2053 DD 07/01/20			1,429,000.000	1,457,580.00
BENCHMARK 2020-B B18 AGNG 144A VAR RT 07/15/2053 DD 07/01/20			831,000.000	826,845.00
BENCHMARK 2020-B16 B16 G 144A VAR RT 02/15/2053 DD 02/01/20			699,000.000	398,430.00
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			165,000.000	174,758.38
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20			1,171,000.000	1,200,499.48
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20			1,314,000.000	1,299,328.54
BENCHMARK 2020-B20 MORT B20 A5 2.034% 10/15/2053 DD 10/01/20			1,111,000.000	1,112,788.60
BENCHMARK 2021-B27 B27 F 144A VAR RT 07/15/2054 DD 06/01/21			380,000.000	271,244.00
BENCHMARK 2021-B27 B27 G 144A VAR RT 07/15/2054 DD 06/01/21			226,000.000	148,753.20
BENCHMARK 2021-B27 MORT B27 A5 2.390% 07/15/2054 DD 06/01/21			273,000.000	281,221.89
BENEFIT STREET IIIA A1R2 144A VAR RT 07/20/2029 DD 04/28/21			3,700,000.000	3,703,141.30
BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21			3,090,000.000	3,097,614.99
BENEFIT STREET PAR VIA DR 144A VAR RT 10/18/2029 DD 09/14/17			1,000,000.000	1,000,000.00

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BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	1,238,328.39
BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21			180,000.000	168,877.93
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19			255,000.000	317,003.63
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13			574,000.000	715,955.19
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			1,430,000.000	1,701,116.69
BERRY GLOBAL INC 144A 1.570% 01/15/2026 DD 12/22/20			455,000.000	455,136.50
BERRY GLOBAL INC 144A 1.650% 01/15/2027 DD 06/14/21			390,000.000	386,622.60
BERRY GLOBAL INC 144A 4.500% 02/15/2026 DD 01/26/18			403,000.000	412,115.86
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,555,000.000	1,644,552.45
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			863,000.000	863,863.00
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			2,755,658.490	2,756,522.66
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			128,100.000	128,140.21
BISON MIDSTREAM 5/18 TLB			630,274.360	614,177.15
BJ'S WHOLESALE CLUB 1/17			3,062,381.890	3,061,493.79
BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19			205,000.000	221,599.07
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			695,000.000	691,497.20
BLACKSTONE CQP 5/21 TLB 0.000% 12/31/2024 DD 05/18/21			30,000.000	29,865.00
BLACKSTONE MORTGAGE 11/19 TLB			763,671.770	755,714.31
BLOCK COMMUNICATIONS 2/20 TL			733,712.500	729,735.78
BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20			64,000.000	65,280.00
BLOCK FINANCIAL LLC 2.500% 07/15/2028 DD 06/25/21			830,000.000	834,110.81
BLOUNT 9/18 COV-LITE TLB			965,407.400	967,647.15
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21			2,750,000.000	2,750,216.70
BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21			919,115.980	913,371.50
BMD2 RE-REMIC TRU FRR1 6C 144A 0.000% 05/25/2052 DD 10/01/19			1,153,000.000	789,805.00
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	640,577.02
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			807,000.000	810,508.59
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21			819,000.000	809,418.30
BNP PARIBAS SA 144A VAR RT 08/12/2035 DD 08/12/20			200,000.000	195,595.21
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/20			740,000.000	752,025.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21			1,754,000.000	1,825,949.08
BOEING 2/20 TL			4,600,726.000	4,593,272.83
BOEING CO/THE 2.300% 08/01/2021 DD 07/31/19			561,000.000	561,803.11
BOEING CO/THE 2.700% 05/01/2022 DD 05/02/19			170,000.000	173,574.39
BOEING CO/THE 2.800% 03/01/2023 DD 02/23/18			2,507,000.000	2,590,892.42
BOEING CO/THE 3.250% 02/01/2028 DD 11/02/20			340,000.000	360,723.18
BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19			175,000.000	184,649.37
BOEING CO/THE 4.508% 05/01/2023 DD 05/04/20			9,650,000.000	10,286,785.17
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			12,771,000.000	14,314,262.07

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20			1,120,000.000	1,292,908.30
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			3,428,000.000	4,063,177.51
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20			565,000.000	780,805.55
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14			783,000.000	783,978.75
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21			45,000.000	46,912.50
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			962,000.000	989,272.70
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			480,000.000	501,600.00
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			2,517,000.000	2,611,387.50
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			620,000.000	632,400.00
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	1,052,464.55
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	968,350.00
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20			273,000.000	288,156.96
BOYD 8/18 COV-LITE TLB			745,583.300	734,817.08
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			3,009,000.000	3,126,441.27
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20			810,000.000	892,919.70
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	817,650.00
BOYNE USA INC 144A 4.750% 05/15/2029 DD 04/26/21			414,000.000	427,136.22
BP CAPITAL MARKETS AMERICA INC 3.937% 09/21/2028 DD 09/21/18			531,000.000	605,865.38
BRAND ENERGY 6/17 COV-LITE TL			884,433.550	869,371.64
BRAND INDUSTRIAL SERVICES 144A 8.500% 07/15/2025 DD 06/21/17			5,000.000	5,083.65
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17			545,000.000	574,266.50
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	717,231.55
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			8,515,000.000	1,759,926.62
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			14,645,000.000	3,078,239.20
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			1,750,850.000	1,739,907.19
BRINKER INTERNATIONAL INC 144A 5.000% 10/01/2024 DD 09/23/16			2,300,000.000	2,420,750.00
BRISTOL-MYERS SQUIBB CO 0.537% 11/13/2023 DD 11/13/20			1,386,000.000	1,387,571.89
BRISTOL-MYERS SQUIBB CO 2.750% 02/15/2023 DD 02/15/20			565,000.000	586,062.19
BRISTOL-MYERS SQUIBB CO 3.400% 07/26/2029 DD 01/26/20			1,339,000.000	1,499,763.31
BRITISH TRANSCO INTERNATI REGS 0.000% 11/04/2021			3,010,000.000	3,005,521.48
BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21			213,000.000	222,526.83
BROADCOM INC 3.150% 11/15/2025 DD 05/08/20			5,756,000.000	6,175,368.69
BROADCOM INC 4.150% 11/15/2030 DD 05/08/20			2,247,000.000	2,522,436.74
BROADCOM INC 4.700% 04/15/2025 DD 04/09/20			1,250,000.000	1,408,672.16
BROADRIDGE FINANCIAL SOLUTIONS 2.900% 12/01/2029 DD 12/09/19			485,000.000	513,323.35
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			1,584,000.000	1,615,680.00
BROOKFIELD RESIDENTIAL PR 144A 5.000% 06/15/2029 DD 05/25/21			80,000.000	80,600.00
BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19			65,000.000	68,656.25
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			375,000.000	441,485.97

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BSPRT 2018-FL4 ISSU FL4 D 144A VAR RT 09/15/2035 DD 10/12/18			158,000.000	156,909.80
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			1,185,000.000	1,185,791.94
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21			1,056,665.140	1,048,740.15
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20			742,000.000	768,897.50
BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13			35,000.000	34,737.50
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19			238,000.000	254,957.50
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19			7,521,191.370	7,411,908.45
BURLINGTON RESOURCES LLC 8.200% 03/15/2025 DD 03/15/95			525,000.000	647,710.22
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	4,201,586.50
BWAY 3/17 TLB			1,275,282.780	1,243,604.75
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			974,000.000	991,045.00
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18			1,300,000.000	1,334,385.00
BX 2021-MFM1 MFM1 A 144A VAR RT 01/15/2034 DD 01/19/21			460,000.000	460,823.40
BX COMMERCIAL MORT BXLP A 144A VAR RT 12/15/2036 DD 02/06/20			0.009	0.01
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,394,109.068	1,395,930.19
BX COMMERCIAL MORTGA XL F 144A VAR RT 10/15/2036 DD 10/24/19			2,489,480.467	2,491,074.98
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17			382,673.130	383,627.44
BX TRUST 2017-SLCT SLCT F 144A VAR RT 07/15/2034 DD 08/15/17			1,721,250.005	1,724,658.43
BX TRUST 2019-MMP MMP F 144A VAR RT 008/15/2036 DD 08/29/19			918,404.140	899,957.99
BY CROWN PARENT LLC / BY 144A 4.250% 01/31/2026 DD 07/31/20			345,000.000	361,387.50
BY CROWN PARENT LLC 144A 7.375% 10/15/2024 DD 10/06/16			676,000.000	688,168.00
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	496,856.25
CABLEVISION LIGHTPATH LLC 144A 3.875% 09/15/2027 DD 09/29/20			897,000.000	889,151.25
CABLEVISION LIGHTPATH LLC 144A 5.625% 09/15/2028 DD 09/29/20			879,000.000	896,580.00
CABLEVISION SYSTEMS 3/17 TLB			129,336.040	127,396.00
CAESARS ENTERTAINMENT			4,435,481.000	4,396,182.64
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			4,770,000.000	5,058,394.20
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			2,901,000.000	3,226,492.20
CAESARS RESORT 12/17 COV-LITE TL			622,425.000	616,754.71
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			1,771,000.000	1,796,139.35
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			2,100,000.000	2,212,875.00
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			140,000.000	225,419.54
CALLON PETROLEUM CO 144A 8.000% 08/01/2028 DD 07/06/21			1,043,000.000	1,054,733.75
CALLON PETROLEUM CO 144A 9.000% 04/01/2025 DD 09/30/20			35,000.000	38,149.65
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			90,000.000	88,721.10
CALLON PETROLEUM CO 6.250% 04/15/2023 DD 04/28/15			1,414,000.000	1,415,640.24
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			4,180,000.000	4,002,350.00
CALPINE 12/20 B5 COV-LITE TLB			1,172,808.220	1,164,211.54
CALPINE 3/19 B-9 COV-LITE TLB			382,200.000	376,986.79

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CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,463,000.000	1,492,260.00
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19			708,000.000	721,275.00
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			3,833,000.000	3,943,198.75
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			1,257,233.740	1,259,597.34
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,364,000.000	1,427,085.00
CAMPBELL CENTRE LLC 0.000% 12/31/2024 DD 03/31/06			945,360.010	944,581.99
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			2,692,245.850	2,667,019.51
CANADIAN IMPERIAL BANK OF COMM 0.450% 06/22/2023 DD 06/22/21			765,000.000	764,572.26
CANADIAN IMPERIAL BANK OF COMM 1.250% 06/22/2026 DD 06/22/21			3,327,000.000	3,312,372.57
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			200,000.000	253,803.52
CANADIAN PACIFIC RAILWAY CO 9.450% 08/01/2021 DD 07/25/91			742,000.000	747,462.51
CANTOR COMMERCIAL R CF3 E 144A VAR RT 01/15/2053 DD 12/01/19			167,000.000	140,705.58
CANYON CAPITAL CLO 2 2A E 144A VAR RT 10/15/2032 DD 09/27/19			1,000,000.000	1,000,016.30
CAPITAL ONE FINANCIAL CORP 0.800% 06/12/2024			105,000.000	127,229.04
CAPITAL ONE FINANCIAL CORP 3.900% 01/29/2024 DD 01/29/19			1,214,000.000	1,310,256.93
CAPITAL ONE MULTI-ASSET A1 A1 2.840% 12/15/2024 DD 02/28/19			2,196,000.000	2,232,889.94
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19			934,000.000	950,078.90
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			962,869.600	973,993.92
CARDINAL HEALTH INC VAR RT 06/15/2022 DD 06/12/17			655,000.000	659,054.43
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21			3,050,000.000	3,042,902.04
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21			2,200,000.000	2,198,873.82
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			526,000.000	548,128.08
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			618,000.000	625,876.84
CARMAX AUTO OWNER TRUST 2 3 A3 3.130% 06/15/2023 DD 07/25/18			603,337.546	608,971.27
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	875,561.82
CARMAX AUTO OWNER TRUST 2 3 A4 2.220% 11/15/2022 DD 07/26/17			2,832,394.660	2,839,471.11
CARMAX AUTO OWNER TRUST 4 A2A 2.010% 03/15/2023 DD 10/23/19			889,254.720	891,036.43
CARNIVAL 5/21 (USD) TLB 0.000% 06/30/2025 DD 05/17/21			234,408.060	234,173.65
CARNIVAL 6/20 (USD) TLB			4,312,685.430	4,411,532.18
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20			10,047,000.000	11,365,668.75
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			3,872,000.000	4,055,920.00
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			1,215,000.000	1,319,793.75
CARNIVAL CORP 144A 9.875% 08/01/2027 DD 08/18/20			159,000.000	185,632.50
CARRIAGE SERVICES INC 144A 4.250% 05/15/2029 DD 05/13/21			35,000.000	34,946.80
CARVANA AUTO RECEIV 3A XS 144A 0.000% 07/15/2026 DD 09/27/19			67,343,000.000	484,869.60
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			376,000.000	383,679.95
CARVANA AUTO RECEIVA P2 R 144A 0.000% 05/10/2028 DD 06/24/21			5,000.000	2,458,200.00
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21			1,627,758.850	1,629,494.04
CARVANA AUTO RECEIVABLES N2 B 0.750% 03/10/2028 DD 06/03/21			508,000.000	506,991.77

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CARVANA CO 144A 5.875% 10/01/2028 DD 10/02/20			1,335,000.000	1,404,687.00
CASCADE FUND S 4 LLC			2,740,093.980	3,442,680.65
CASCADE FUNDING LP SERIES 7 0.000% 12/31/2024 DD 03/31/06			12,071,003.434	14,352,899.77
CASCADE FUNDING LP SERIES 8 0.000% 12/31/2024 DD 03/31/06			2,143,800.000	2,092,777.56
CASCADE MH ASSET T MH1 B1 144A 4.573% 02/25/2046 DD 02/01/21			100,000.000	104,798.34
CASCADE MH ASSET T MH1 B2 144A 5.573% 02/25/2046 DD 02/01/21			100,000.000	104,608.53
CASTLELAKE AIRCRAFT 1A C 144A 7.000% 01/15/2046 DD 02/10/21			2,573,859.340	2,615,339.65
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			721,000.000	698,201.98
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	297,813.60
CATALINA MARKETING 2/19			2,057.180	1,020.01
CBM BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			40,000.000	1,452.00
CBM_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-40,000.000	0.00
CBS RADIO/ENTERCOM MEDIA 12/19 0.000% 11/18/2024 DD 11/25/19			286,342.920	283,264.73
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			633,412.500	634,090.25
CCM MERGER INC 144A 6.375% 05/01/2026 DD 11/04/20			648,000.000	680,400.00
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,892,000.000	1,927,475.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21			560,000.000	573,025.60
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			2,346,000.000	2,445,705.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			4,168,000.000	4,402,450.00
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			310,000.000	325,264.28
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,644,000.000	3,822,191.60
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			2,231,000.000	2,438,706.10
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			377,000.000	389,780.30
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			1,740,000.000	1,803,075.00
CCP TRS EL CPURNSA INDEX P 2.51% 2026 MAR 23			6,344,000.000	0.00
CCP TRS EL CPURNSA INDEX R 2.45% 2031 MAR 23			-3,174,000.000	0.00
CCP TRS EL CPURNSA INDEX R 2.79% 2026 APR 15			-54,830,000.000	-70,282.00
CCP TRS EL CPURNSA INDEX R 2031 APR 01			-17,940,000.000	0.00
CCP TRS_FL CPURNSA INDEX P 2.51% 2026 MAR 23			-6,344,000.000	0.00
CCP TRS_FL CPURNSA INDEX R 2.45% 2031 MAR 23			3,174,000.000	0.00
CCP TRS_FL CPURNSA INDEX R 2.79% 2026 APR 15			54,830,000.000	0.00
CCP TRS_FL CPURNSA INDEX R 2031 APR 01			17,940,000.000	216,715.20
CCP_CDX. BP UL CDX.EM.35_V1 CM PAY 100BPS 2026 JUN 20			23,475,000.000	610,115.25
CCP_CDX. SP UL CDX.NA.HY.36_V1 REC 500BPS 2026 JUN 20			41,973,000.000	4,281,246.00
CCP_CDX. BP UL CDX.EM.35_V1 CM PAY 100BPS 2026 JUN 20			-23,475,000.000	0.00
CCP_CDX. SP UL CDX.NA.HY.36_V1 REC 500BPS 2026 JUN 20			-41,973,000.000	0.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.23% 2023 JUN 02			8,597,000.000	2,579.10
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.25% 2023 JUN 17			1,089,000.000	-1,633.50
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.3% 2023 JUN 16			75,841,000.000	33,218.36

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CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.57% 2031 APR 20			19,686,000.000	-284,659.56
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.23% 2023 JUN 02			-8,597,000.000	0.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.25% 2023 JUN 17			-1,089,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.3% 2023 JUN 16			-75,841,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.57% 2031 APR 20			-19,686,000.000	0.00
CD 2017-CD6 MORTGAGE TRU CD6 B VAR RT 11/13/2050 DD 11/01/17			289,000.000	312,056.10
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			1,769,000.000	1,896,155.72
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			422,000.000	446,265.00
CDW LLC / CDW FINANCE CORP 3.250% 02/15/2029 DD 08/13/20			15,000.000	15,187.50
CDW LLC / CDW FINANCE CORP 4.125% 05/01/2025 DD 04/21/20			1,575,000.000	1,645,875.00
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,435,000.000	1,506,750.00
CDX BA CMBX.NA.BBB_8 300 BPS 2057 OCT 17			-110,000.000	0.00
CDX_BA CMBX.NA.BBB_8 300 BPS 2057 OCT 17			110,000.000	15,224.00
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,198,225.00
CEDAR FAIR LP / CANADA'S 144A 6.500% 10/01/2028 DD 10/07/20			582,000.000	627,105.00
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			772,000.000	780,198.64
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,300,000.00
CEDAR FUNDING VIII 8A A1 144A VAR RT 10/17/2030 DD 09/13/17			1,000,000.000	1,000,492.60
CEDAR FUNDING XI 11A A1R 144A VAR RT 05/29/2032 DD 06/01/21			4,340,000.000	4,340,266.92
CEDAR FUNDING XIV C 14A A 144A VAR RT 07/15/2033 DD 06/09/21			3,690,000.000	3,685,148.76
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	193,792.77
CELESTICA 6/18 COV-LITE TLB			198,323.220	197,083.70
CELLNEX TELECOM SA 1.875% 06/26/2029			600,000.000	725,619.96
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			845,000.000	858,942.50
CEMIG GERACAO E TRANSMISS 144A 9.250% 12/05/2024 DD 12/05/17			1,575,000.000	1,817,565.75
CENGAGE LEARNING INC 144A 9.500% 06/15/2024 DD 06/07/16			1,153,000.000	1,180,383.75
GENOVUS ENERGY INC 3.800% 09/15/2023 DD 08/15/13			2,640,000.000	2,784,984.82
GENOVUS ENERGY INC 4.000% 04/15/2024 DD 03/17/14			1,038,000.000	1,111,071.94
GENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			220,000.000	263,584.13
GENOVUS ENERGY INC 5.375% 07/15/2025 DD 07/30/20			7,468,000.000	8,546,489.65
GENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			868,000.000	1,074,789.45
GENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,507,000.000	2,047,079.58
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			3,123,000.000	3,259,693.71
CENTENE CORP 144A 5.375% 08/15/2026 DD 08/15/19			1,454,000.000	1,519,430.00
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			932,000.000	944,582.00
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,302,000.000	1,284,097.50
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			4,470,000.000	4,591,941.60
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			3,755,000.000	3,923,975.00
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19			530,000.000	558,487.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			1,834,000.000	2,016,978.18
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			80,000.000	78,400.00
CENTENNIAL RESOURCE PRODU 144A 6.875% 04/01/2027 DD 03/15/19			60,000.000	61,356.60
CENTEREACH LLC 0.000% 12/31/2024 DD 03/31/06			952,428.160	986,921.81
CENTURY COMMUNITIES INC 5.875% 07/15/2025 DD 07/15/17			1,260,000.000	1,304,742.60
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,340,000.000	1,428,761.33
CENTURYLINK 1/20 COV-LITE TLB			3,179,052.760	3,133,751.26
CENTURYLINK 1/20 TLA			2,377,183.330	2,365,297.42
CF INDUSTRIES INC 144A 4.500% 12/01/2026 DD 11/21/16			786,000.000	902,612.83
CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14			135,000.000	167,292.00
CF TRUST 2019-MF1 MF1 A 144A VAR RT 08/21/2032 DD 08/21/19			1,455,000.000	1,456,989.86
CF TRUST 2019-MF1 MF1 B 144A VAR RT 08/21/2032 DD 08/21/19			7,588,000.000	7,599,480.65
CFCRE COMMERCIAL MOR C8 D 144A 3.000% 06/15/2050 DD 06/01/17			798,000.000	730,609.06
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17			254,000.000	248,920.00
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17			937,000.000	899,520.00
CGMS COMMERCIAL MO MDRC E 144A VAR RT 07/15/2030 DD 07/31/17			1,908,000.000	1,767,312.10
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	2,071,843.00
CHAMPIONX CORP 6.375% 05/01/2026 DD 11/01/18			791,000.000	829,561.25
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			3,021,000.000	3,070,091.25
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			583,000.000	591,016.25
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			477,000.000	496,237.41
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			582,000.000	601,642.50
CHARTER COMM OPERATING 10/19 T			137,979.970	136,945.12
CHARTER COMM OPERATING 10/19 TLB1			3,286,696.310	3,279,728.51
CHARTER COMM OPERATING 12/17 TLA2			1,334,290.880	1,329,287.29
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	265,282.93
CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21			85,000.000	85,104.15
CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20			65,000.000	63,853.39
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16			1,547,000.000	1,753,205.63
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19			1,229,000.000	1,452,933.71
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,030,000.000	1,227,474.99
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			570,000.000	725,937.33
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			1,817,000.000	2,503,855.05
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			552,000.000	569,250.00
CHENIERE CORPUS 5/18 TRANCHE 2 0.000% 06/30/2024 DD 05/22/18			2,605,024.000	2,598,511.44
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			1,089,000.000	1,268,084.39
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			4,921,000.000	5,641,163.06
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			7,515,000.000	8,609,210.38
CHENIERE ENERGY INC 144A 4.625% 10/15/2028 DD 09/22/20			1,312,000.000	1,384,160.00

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHENIERE ENERGY PARTNERS 144A 4.000% 03/01/2031 DD 03/11/21			2,303,000.000	2,406,635.00
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			1,665,000.000	1,789,875.00
CHENIERE ENERGY PARTNERS LP 5.625% 10/01/2026 DD 04/01/19			1,803,000.000	1,870,612.50
CHEVRON USA INC 5.050% 11/15/2044 DD 11/15/20			285,000.000	382,303.57
CHG HEALTHCARE 12/17 COV-LITE TLB			1,690,636.400	1,688,523.11
CHILE ELECTRICITY PEC SPA 144A 0.000% 01/25/2028 DD 02/08/21			675,000.000	549,281.25
CHILE GOVERNMENT INTERNATIONAL 3.100% 05/07/2041 DD 05/07/21			535,000.000	535,797.15
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			2,108,000.000	2,193,184.28
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			1,026,000.000	1,027,282.50
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			465,000.000	495,225.00
CHS/COMMUNITY HEALTH SYST 144A 6.000% 01/15/2029 DD 12/28/20			5,000.000	5,350.00
CHS/COMMUNITY HEALTH SYST 144A 6.125% 04/01/2030 DD 05/19/21			1,091,000.000	1,107,365.00
CHS/COMMUNITY HEALTH SYST 144A 6.625% 02/15/2025 DD 02/06/20			2,172,000.000	2,296,868.28
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/01/2028 DD 11/19/19			50,000.000	49,460.00
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,470,000.000	1,538,310.90
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			940,000.000	1,012,850.00
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	7,685,139.00
CHT 2017-COSMO MOR CSMO C 144A VAR RT 11/15/2036 DD 12/15/17			4,000,000.000	4,004,972.80
CHUBB INA HOLDINGS INC 1.375% 09/15/2030 DD 09/17/20			170,000.000	161,732.20
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			85,000.000	91,910.23
CIFC FUNDING 2013 2A A1L2 144A VAR RT 10/18/2030 DD 04/19/21			4,450,000.000	4,450,360.90
CIFC FUNDING 2021-IV 4A A 144A VAR RT 07/15/2033 DD 07/01/21			4,000,000.000	4,000,259.20
CIGNA CORP 3.400% 03/15/2051 DD 03/03/21			290,000.000	303,504.24
CIGNA CORP 3.750% 07/15/2023 DD 07/15/19			216,000.000	229,996.85
CIGNA CORP 4.125% 11/15/2025 DD 05/15/19			250,000.000	280,264.84
CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14			4,580,000.000	4,985,346.17
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			2,028,000.000	2,078,700.00
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			60,000.000	63,059.70
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			698,000.000	764,310.00
CINEWORLD 11/20 WHEN ISSUED TL			117,129.820	147,290.75
CINEWORLD 2/18 (USD) COV-LITE			981,014.140	862,478.20
CIRQUE DU SOLEIL 11/20 2ND LIE			366,670.070	364,455.38
CIRQUE DU SOLEIL 11/20 TL			405,795.670	404,476.84
CISION US/CASTLE US 1/20 (USD)			1,433,962.260	1,414,919.24
CIT BANK NA VAR RT 09/27/2025 DD 09/27/19			917,000.000	959,411.25
CIT GROUP INC 4.750% 02/16/2024 DD 08/17/18			412,000.000	446,505.00
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13			4,850,000.000	5,244,062.50
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			930,000.000	971,850.00
CIT GROUP INC 5.250% 03/07/2025 DD 03/09/18			60,000.000	67,500.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIT GROUP INC VAR RT 06/19/2024 DD 06/19/20			745,000.000	785,043.75
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	0.00
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,485,909.70
CITIGROUP COMMERCIAL GC15 E 144A VAR RT 09/10/2046 DD 09/01/13			1,303,000.000	1,108,502.62
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	342,100.00
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,541,007.405	292,791.40
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			2,317,000.000	1,866,404.44
CITIGROUP COMMERCIAL GC23 F 144A VAR RT 07/10/2047 DD 08/01/14			495,000.000	272,250.00
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	4,061,483.58
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	1,281,960.00
CITIGROUP COMMERCIAL GC8 B 144A 4.285% 09/10/2045 DD 09/01/12			803,000.000	816,500.76
CITIGROUP COMMERCIAL WSS F 144A VAR RT 02/15/2039 DD 07/21/20			1,421,983.940	1,275,675.87
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	250,659.21
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	934,514.76
CITIGROUP COMMERCIAL MOR C6 AS VAR RT 11/10/2051 DD 12/01/18			302,000.000	354,668.71
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			1,602,000.000	1,743,693.38
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,114,350.10
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			1,136,000.000	579,129.96
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	124,716.00
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	212,550.80
CITIGROUP GLOBAL MARKETS HOLDI 0.750% 06/07/2024 DD 06/07/21			2,322,000.000	2,311,276.03
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15			486,000.000	533,371.51
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			877,000.000	911,138.03
CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14			741,000.000	837,106.26
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			625,000.000	713,999.60
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			1,508,000.000	1,919,675.32
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17			292,000.000	325,136.73
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18			3,950,000.000	4,009,652.27
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			7,207,000.000	7,679,992.59
CITIGROUP INC VAR RT 05/01/2025 DD 05/04/21			670,000.000	671,860.73
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20			2,431,000.000	2,482,100.55
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			5,811,000.000	6,189,529.06
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20			1,115,000.000	1,147,477.99
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17			5,499,000.000	5,537,557.56
CITIGROUP INC VAR RT 10/30/2024 DD 10/30/20			320,000.000	320,754.77
CITIGROUP INC VAR RT 11/04/2022 DD 11/04/19			260,000.000	261,627.28
CITIGROUP INC VAR RT 12/08/2021 DD 12/08/16			803,000.000	805,918.59
CITIGROUP INC VAR RT 12/31/2049 DD 02/18/21			590,000.000	602,537.50
CITIZENS BANK NA/PROVIDENCE RI VAR RT 05/26/2022 DD 05/26/17			466,000.000	468,945.12

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			2,106,932.800	2,370,364.10
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			671,000.000	714,615.00
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			1,690,000.000	1,842,438.00
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			216,000.000	230,035.68
CLARIVATE ANALYTICS 10/19 COV-			1,326,795.000	1,320,161.02
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2027 DD 09/16/20			81,590.000	81,590.00
CLARIVATE SCIENCE HOLDING 144A 3.875% 06/30/2028 DD 06/24/21			876,000.000	880,432.56
CLARIVATE SCIENCE HOLDING 144A 4.875% 06/30/2029 DD 06/24/21			1,453,000.000	1,491,141.25
CLEAR CHANNEL 2/20 COV-LITE TL			394,000.000	390,308.22
CLEAR CHANNEL 7/20 INCREMENTAL TL			84,362.500	84,362.50
CLEAR CHANNEL 8/19 COV-LITE 0.000% 08/21/2026 DD 08/01/19			109,168.760	106,485.39
CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20			650,000.000	683,039.50
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,552,000.000	1,606,842.24
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,528,000.000	2,648,130.56
CLEAR CHANNEL WORLDWIDE H 144A 5.125% 08/15/2027 DD 08/23/19			1,500,000.000	1,529,805.00
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			3,020,000.000	3,004,900.00
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	674,346.25
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			1,349,000.000	1,386,097.50
CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14			210,000.000	298,239.37
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21			1,640,000.000	1,725,722.80
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			870,000.000	913,500.00
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20			420,000.000	453,075.00
CMB BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057			20,930.580	23,917.95
CMB BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17			280,000.000	24,752.00
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			720,000.000	63,648.00
CMB BP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			99,000.000	8,751.60
CMB BP CMBX.NA.BBB_11 300 BPS 2054 NOV 18			11,000.000	380.60
CMB BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			24,000.000	871.20
CMB BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			101,000.000	11,969.80
CMB BP_CMBX.NA.BBB_11 300 BPS 2054 NOV 18			-11,000.000	0.00
CMB SP CMBX.NA.A.13 R 200BPS 2072 DEC 16			64,000.000	1,011.20
CMB SP CMBX.NA.A.6 200 BPS 2063 MAY 11			89,000.000	-7,538.30
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			574,000.000	-48,617.80
CMB SP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			40,000.000	-3,536.00
CMB SP CMBX.NA.BBB_12_1 R 300 BPS 17 AUG 2061			121,000.000	-4,392.30
CMBX BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			13,000.000	1,149.20
CMBX BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			101,000.000	3,666.30
CMBX BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			191,000.000	26,434.40
CMBX BP NA.A 6 PAY 200BPS 11 MAY 2063			-66,000.000	0.00

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

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CMBX BP.NA.A 6 PAY 200BPS 11 MAY 2063			66,000.000	5,590.20
CMBX SP CMBX.NA.A.6 200 BPS 2063 MAY 11			140,000.000	-11,858.00
CMBX SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			9,000.000	-762.30
CMBX.NA.A.6 R 200 BPS 2063 MAY 11			2,502,000.000	-211,919.40
CMBX.NA.A.6 SP 200 BPS 2063 MAY 11			14,000.000	-1,185.80
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11			3,237,000.000	-274,173.90
CMBX.NA.A.6 SP. R 200 BPS 2063 MAY 11			368,000.000	-31,169.60
CMBX.NA.A.6_SP 200 BPS 2063 MAY 11			-14,000.000	0.00
CMBX.NA.A.6_SP R 200 BPS 2063 MAY 11			-3,605,000.000	0.00
CMBX.NA.A_6 R 200 BPS 2063 MAY 11			-2,502,000.000	0.00
CMBX.NA.BB.9 SP R 500 BPS 17 SEP 2058			52,000.000	-11,502.40
CMBX.NA.BB.9_SP R 500 BPS 17 SEP 2058			-52,000.000	0.00
CMBX.NA.BBB_10 BP P 300 BPS 2059 NOV 17			135,000.000	11,934.00
CMBX.NA.BBB_10_BP P 300 BPS 2059 NOV 17			-135,000.000	0.00
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061			111,000.000	4,029.30
CMBX.NA.BBB_12_1_BP P 300 BPS 17 AUG 2061			-111,000.000	0.00
CMBX_BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			-13,000.000	0.00
CMBX_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-101,000.000	0.00
CMBX_BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			-191,000.000	0.00
CMBX_SP CMBX.NA.A.6 200 BPS 2063 MAY 11			-140,000.000	0.00
CMBX_SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			-9,000.000	0.00
CMB_BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057			-20,930.580	16,638.57
CMB_BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17			-280,000.000	0.00
CMB_BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			-720,000.000	0.00
CMB_BP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			-99,000.000	0.00
CMB_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-24,000.000	0.00
CMB_BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			-101,000.000	0.00
CMB_SP CMBX.NA.A.13 R 200BPS 2072 DEC 16			-64,000.000	0.00
CMB_SP CMBX.NA.A.6 200 BPS 2063 MAY 11			-89,000.000	0.00
CMB_SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			-574,000.000	0.00
CMB_SP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			-40,000.000	0.00
CMB_SP CMBX.NA.BBB_12_1 R 300 BPS 17 AUG 2061			-121,000.000	0.00
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			210,000.000	225,211.09
CNH INDUSTRIAL CAPITAL LLC 1.450% 07/15/2026 DD 05/24/21			1,752,000.000	1,741,362.68
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			798,000.000	820,877.36
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			5,403,000.000	5,824,199.78
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			5,737,000.000	6,508,097.38
CNO FINANCIAL GROUP INC 5.250% 05/30/2029 DD 06/12/19			85,000.000	101,108.77
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			418,000.000	451,962.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19			2,139,000.000	2,292,077.54
COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21			445,000.000	462,933.21
COCA-COLA EUROPACIFIC PAR 144A 0.500% 05/05/2023 DD 05/05/21			550,000.000	548,868.78
COCA-COLA EUROPACIFIC PAR 144A 0.800% 05/03/2024 DD 05/05/21			245,000.000	244,276.57
COEUR MINING INC 144A 5.125% 02/15/2029 DD 03/01/21			70,000.000	69,300.00
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19			243,000.000	256,608.00
COLLEGE AVE STUDENT L A D 144A 4.120% 07/25/2051 DD 02/18/21			108,000.000	110,041.88
COLLEGE AVENUE STUDEN B D 144A 3.780% 06/25/2052 DD 06/30/21			103,000.000	103,000.00
COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21			1,365,000.000	1,338,587.25
COLOMBIA GOVERNMENT INTERNATIO 4.125% 05/15/2051 DD 06/04/20			55,000.000	52,133.40
COLOMBIAN TES 10.000% 07/24/2024			3,756,000,000.000	1,146,406.14
COLOMBIAN TES 6.250% 11/26/2025			8,445,000,000.000	2,293,182.78
COLOMBIAN TES 7.500% 08/26/2026			4,315,000,000.000	1,223,481.18
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18			500,000.000	500,363.00
COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21			529,000.000	528,338.75
COMCAST 8/19 TLA			19,327,570.000	19,230,932.15
COMCAST CORP 1.950% 01/15/2031 DD 05/28/20			345,000.000	339,940.55
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17			1,455,000.000	1,714,113.25
COMCAST CORP 6.500% 11/15/2035 DD 11/14/05			225,000.000	327,387.79
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			4,075,000.000	4,431,603.25
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	2,150,801.48
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	1,540,096.00
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13			3,831,000.000	1,215,959.40
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			145,000.000	141,523.55
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	300,772.50
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	544,876.12
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			183,245.630	190,104.08
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	1,020,280.00
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,860,041.558	1,430,020.77
COMM 2013-CCRE9 MOR CR9 F 144A VAR RT 07/10/2045 DD 07/01/13			1,632,000.000	48,960.00
COMM 2013-CCRE9 MOR CR9 G 144A VAR RT 07/10/2045 DD 07/01/13			2,816,703.317	56,334.06
COMM 2013-LC6 MORTG LC6 F 144A 3.500% 01/10/2046 DD 01/01/13			777,000.000	445,143.30
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	703,457.43
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14			941,000.000	815,545.22
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14			6,145,000.000	4,345,244.41
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			5,121,000.000	5,078,389.18
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14			1,353,800.000	1,094,721.81
COMM 2014-UBS3 MORTGAG UBS3 AM 4.012% 06/10/2047 DD 06/01/14			534,000.000	574,302.42
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,258,303.31

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMM 2014-UBS6 MORTGAG UBS6 AM 4.048% 12/10/2047 DD 12/01/14			851,000.000	917,206.61
COMM 2015-CCRE22 M CR22 E 144A 3.000% 03/10/2048 DD 03/01/15			419,000.000	353,289.91
COMM 2015-CCRE22 M CR22 F 144A 3.000% 03/10/2048 DD 03/01/15			1,378,000.000	901,233.36
COMM 2015-CCRE23 M CR23 E 144A 3.234% 05/10/2048 DD 05/01/15			563,000.000	431,268.87
COMM 2015-CCRE23 MORTGA CR23 D VAR RT 05/10/2048 DD 05/01/15			123,000.000	124,436.60
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			777,000.000	556,260.13
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15			6,493,447.646	32,467.24
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,437,328.750	2,590,915.80
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,835,409.640	4,081,007.41
COMM 2015-LC21 MORTGAG LC21 A4 3.708% 07/10/2048 DD 06/01/15			826,000.000	902,160.42
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,651,033.35
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15			1,402,000.000	841,200.00
COMM 2015-PC1 MORTGAGE T PC1 D VAR RT 07/10/2050 DD 07/01/15			2,012,000.000	1,739,680.83
COMM 2016-COR1 MORTGAG COR1 AM 3.494% 10/10/2049 DD 10/01/16			272,000.000	295,130.74
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			784,772.500	786,734.43
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	768,146.23
COMMERCIAL MORTGAG LTRT E 144A VAR RT 10/05/2030 DD 10/01/12			1,303,000.000	776,407.14
COMMIT TO PUR FNMA SF MTG 1.500% 07/01/2036 DD 07/01/21			875,000.000	885,877.01
COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2036 DD 07/01/21			9,595,000.000	9,899,802.55
COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2051 DD 07/01/21			37,320,000.000	37,731,911.34
COMMIT TO PUR FNMA SF MTG 2.000% 08/01/2051 DD 08/01/21			9,000,000.000	9,081,562.50
COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2051 DD 07/01/21			18,735,000.000	19,389,993.21
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2051 DD 07/01/21			20,710,000.000	21,592,602.00
COMMIT TO PUR FNMA SF MTG 3.500% 06/01/2051 DD 06/01/21			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2051 DD 07/01/21			31,140,000.000	32,785,189.42
COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2051 DD 07/01/21			320,000.000	340,837.50
COMMIT TO PUR FNMA SF MTG 4.500% 07/01/2051 DD 07/01/21			2,795,000.000	3,008,883.01
COMMIT TO PUR GNMA II JUMBOS 2.500% 07/20/2051 DD 07/01/21			10,265,000.000	10,625,477.95
COMMIT TO PUR GNMA II JUMBOS 3.000% 07/20/2051 DD 07/01/21			3,355,000.000	3,500,208.60
COMMONWEALTH EDISON CO 3.125% 03/15/2051 DD 03/09/21			215,000.000	224,620.18
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			161,000.000	184,142.75
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19			879,337.500	874,316.49
COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19			30,000.000	31,671.00
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19			639,000.000	682,963.20
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			1,027,000.000	1,048,823.75
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19			95,000.000	102,125.00
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			701,000.000	715,020.00
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			807,000.000	859,640.61
CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21			808,000.000	809,616.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			2,021,112.500	2,022,385.80
CONCILIO/SKOPIMA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			352,080.000	351,421.61
CONSOLIDATED COMMUNICATIONS 4/ 0.000% 10/02/2027 DD 03/01/21			1,154,261.070	1,155,703.90
CONSOLIDATED EDISON CO OF NEW 2.400% 06/15/2031 DD 06/08/21			310,000.000	315,299.03
CONSOLIDATED EDISON CO OF NEW 3.600% 06/15/2061 DD 06/08/21			65,000.000	67,757.15
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			130,000.000	143,820.81
CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14			180,000.000	228,304.06
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20			1,384,000.000	1,384,252.25
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			1,470,000.000	1,455,300.00
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,453,237.50
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			2,544,000.000	2,619,556.80
CONSUMER LOAN UNDER HP1 A 144A 2.590% 12/15/2026 DD 11/21/19			405,338.340	408,957.49
CONSUMER LOAN UNDERL P1 A 144A 2.940% 07/15/2026 DD 06/27/19			20,761.670	20,779.16
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			2,510,000.000	3,006,478.00
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			1,500,000.000	1,586,250.00
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			1,089,000.000	1,201,538.90
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			2,994,000.000	3,128,730.00
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14			55,000.000	62,287.50
COOPERATIEVE RABOBANK UA 4.625% 12/01/2023 DD 11/29/13			87,000.000	95,123.30
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			2,672,000.000	2,725,440.00
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			1,538,000.000	1,532,617.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20			610,000.000	620,325.13
COUNTRY GARDEN HOLDINGS C REGS 7.125% 01/27/2022			640,000.000	657,587.99
COVIA/UNIMIN 12/20 EQUITY 0.000% 12/31/2024 DD 12/29/20			44,627.000	4,016.43
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	441,559.86
COX COMMUNICATIONS INC 144A 2.950% 10/01/2050 DD 09/17/20			323,000.000	306,227.50
COX COMMUNICATIONS INC 144A 3.500% 08/15/2027 DD 08/07/17			774,000.000	850,111.20
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20			900,000.000	932,625.00
CPG INTERNATIONAL 5/17			922,836.440	921,516.78
CPI INTERNATIONAL 7/17 TL			960,218.350	956,857.58
CPM HOLDINGS 10/18 2ND LIEN			434,898.980	429,101.78
CPM HOLDINGS 10/18 COV-LITE TL			814,123.780	807,203.73
CPS AUTO RECEIVABLES A A 144A 2.090% 05/15/2023 DD 01/15/20			221,794.100	221,948.56
CPS AUTO RECEIVABLES B A 144A 0.370% 03/17/2025 DD 04/28/21			1,060,974.990	1,062,223.76
CPS AUTO RECEIVABLES B A 144A 1.150% 07/17/2023 DD 06/10/20			178,884.670	179,083.77
CPS AUTO RECEIVABLES B B 144A 2.110% 04/15/2026 DD 06/10/20			480,000.000	483,162.24
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			500,000.000	520,809.55
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19			200,000.000	202,314.64

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			400,000.000	411,534.12
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			336,483.420	339,274.02
CPS AUTO RECEIVABLES D B 144A 2.350% 11/15/2023 DD 10/16/19			452,985.120	454,657.31
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19			913,000.000	926,052.07
CREATIVE ARTISTS 11/19 COV-LIT			1,258,830.000	1,253,328.92
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19			961,890.910	969,342.97
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20			918,000.000	928,885.37
CREDIT ACCEPTANCE AU 3A A 144A 1.000% 05/15/2030 DD 05/20/21			1,825,000.000	1,828,714.06
CREDIT AGRICOLE SA 144A VAR RT 01/26/2027 DD 01/26/21			3,059,000.000	3,012,966.89
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/23/14			735,000.000	830,550.00
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 02/27/19			228,000.000	255,360.00
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19			9,467,000.000	9,502,815.56
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			10,790.704	10,803.98
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			597,827.549	282,644.62
CREDIT SUISSE GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			1,723,000.000	1,687,593.36
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,242,000.000	1,271,977.21
CREDIT SUISSE GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19			1,077,000.000	1,120,221.33
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 01/24/20			605,000.000	623,906.25
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19			1,080,000.000	1,202,180.40
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/09/20			1,055,000.000	1,046,982.00
CREDIT SUISSE GROUP AG 3.750% 03/26/2025 DD 09/26/15			1,523,000.000	1,652,564.36
CREDIT SUISSE GROUP FUNDING GU 3.800% 09/15/2022 DD 09/15/15			634,000.000	659,682.63
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			2,345,463.271	2,356,774.97
CROWDSTRIKE HOLDINGS INC 3.000% 02/15/2029 DD 01/20/21			70,000.000	70,066.50
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17			600,000.000	643,500.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,329,000.000	1,388,805.00
CROWN CASTLE INTERNATIONAL COR 2.500% 07/15/2031 DD 06/29/21			1,080,000.000	1,088,959.38
CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17			803,000.000	980,396.85
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			1,168,000.000	1,430,800.00
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,123,000.000	1,179,430.75
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			5,215,000.000	5,397,525.00
CSAIL 2015-C4 COMMERCIAL C4 B VAR RT 11/15/2048 DD 11/01/15			751,000.000	822,438.95
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	545,555.30
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	432,942.88
CSAIL 2019-C17 COMMERCIAL C17 XA VAR RT 09/15/2052 DD 09/01/19			10,925,317.275	949,533.52
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,532,644.02
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			979,000.000	960,506.69
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			1,135,000.000	1,140,448.00
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,222,000.000	2,349,942.76

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CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			288,000.000	302,414.40
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,704,000.000	1,770,030.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			1,925,000.000	2,132,130.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			1,017,000.000	1,103,394.15
CSMC 2019-RIO RIO B 144A VAR RT 12/15/2021 DD 12/20/19			207,000.000	200,790.00
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			1,309,868.470	1,325,525.33
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			1,720,768.710	1,731,688.37
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			864,269.000	875,379.35
CSMC 2021-AFC1 TR AFC1 A1 144A VAR RT 03/25/2056 DD 02/01/21			345,815.200	345,417.89
CSMC 2021-NQM1 NQM1 A1 144A VAR RT 05/25/2065 DD 01/01/21			3,072,365.410	3,063,853.73
CSMC 2021-NQM3 NQM3 A1 144A VAR RT 04/25/2066 DD 05/01/21			1,762,014.270	1,760,881.12
CSMC 2021-RPL4 TR RPL4 A1 144A VAR RT 12/27/2060 DD 04/01/21			220,219.919	220,526.58
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			445,151.590	451,883.31
CSMC TRUST 2017-PF PFHP G 144A VAR RT 12/15/2030 DD 12/19/17			2,937,000.000	2,481,359.99
CSN RESOURCES SA 144A 7.625% 02/13/2023 DD 02/13/18			1,390,000.000	1,444,835.50
CSN RESOURCES SA 144A 7.625% 04/17/2026 DD 04/17/19			2,060,000.000	2,221,586.40
CSN RESOURCES SA REGS 7.625% 02/13/2023			535,000.000	556,105.75
CSWF 2018-TOP TOP F 144A VAR RT 08/15/2035 DD 08/28/18			732,800.000	731,935.01
CSWF 2021-SOP2 SOP2 F 144A VAR RT 06/15/2034 DD 06/29/21			350,000.000	349,125.66
CUBIC 4/21 TLB 0.000% 04/15/2026 DD 04/15/21			667,281.690	668,949.89
CUBIC 4/21 TLC			135,718.310	136,057.61
CULLIGAN 6/21 COV-LITE DELAYED 0.000% 06/16/2028 DD 06/04/21			78,666.660	78,863.33
CULLIGAN 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/04/21			629,333.340	630,906.67
CVR PARTNERS LP / CVR NIT 144A 6.125% 06/15/2028 DD 06/23/21			15,000.000	15,375.00
CYXTERA 5/17 COV-LITE 2ND LIEN TL			2,281,188.000	2,255,524.64
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	715,456.00
DAIMLER FINANCE NORTH AME 144A 1.750% 03/10/2023 DD 03/10/20			1,902,000.000	1,940,975.41
DAIMLER FINANCE NORTH AME 144A VAR RT 02/15/2022 DD 08/15/19			300,000.000	301,573.64
DAIMLER FINANCE NORTH AME 144A VAR RT 11/05/2021 DD 11/05/18			8,133,000.000	8,150,114.03
DANSKE BANK A/S 144A 1.226% 06/22/2024 DD 06/22/20			1,632,000.000	1,649,095.09
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19			593,000.000	606,747.61
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			6,607,000.000	7,326,669.79
DANSKE BANK A/S 144A VAR RT 01/12/2023 DD 01/12/20			603,000.000	616,178.03
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			1,756,000.000	1,758,325.98
DANSKE BANK A/S 144A VAR RT 09/20/2022 DD 09/20/19			4,142,000.000	4,162,212.67
DANSKE BANK A/S 144A VAR RT 12/08/2023 DD 09/11/20			5,596,000.000	5,623,603.50
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			2,197,000.000	2,338,460.00
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			3,600,000.000	3,874,500.00
DAVITA 2/20 TLB			4,956,142.330	4,923,828.28

Asset Detail

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DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			746,390.770	628,834.22
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19			1,179,000.000	1,194,291.63
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			633,712.500	668,706.10
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			894,937.496	953,180.03
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,108,731.666	2,112,164.26
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18			83,632,023.902	1,124,432.57
DBJPM 17-C6 MORTGAGE C6 D 144A VAR RT 06/10/2050 DD 06/01/17			380,000.000	356,415.56
DBUBS 2011-LC2 MOR LC2A G 144A 4.000% 07/10/2044 DD 06/01/11			1,717,729.611	910,396.69
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18			9,500,000.000	9,513,059.65
DCP MIDSTREAM OPERATING L 144A 6.750% 09/15/2037 DD 09/17/07			100,000.000	120,250.00
DCP MIDSTREAM OPERATING LP 3.875% 03/15/2023 DD 03/14/13			369,000.000	382,837.50
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,110,000.000	2,331,550.00
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			287,000.000	319,631.90
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	685,300.00
DEEPHAVEN RESIDENTIA 1 A1 144A VAR RT 01/25/2060 DD 02/01/20			756,290.700	764,784.75
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	883,650.00
DELL 2/19 A6 TLA			920,636.750	919,485.96
DELL 2/21 COV-LITE TLB 0.000% 09/19/2025 DD 02/08/21			13,121,710.590	13,115,805.82
DELL INTERNATIONAL LLC / EMC C 4.900% 10/01/2026 DD 04/01/21			1,119,000.000	1,291,986.21
DELL INTERNATIONAL LLC / EMC C 5.450% 06/15/2023 DD 06/15/21			10,777,000.000	11,690,386.20
DELL INTERNATIONAL LLC / EMC C 5.850% 07/15/2025 DD 01/15/21			2,335,000.000	2,741,009.80
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21			1,454,000.000	1,746,267.78
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			714,068.280	724,848.88
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20			1,291,000.000	1,387,763.79
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			4,989,000.000	5,549,799.51
DELTA AIR LINES INC 144A 7.000% 05/01/2025 DD 04/29/20			2,343,000.000	2,735,302.65
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,555,000.000	1,582,212.50
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			3,125,000.000	3,277,780.50
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,321,000.000	1,550,550.17
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			340,000.000	364,019.15
DEUTSCHE BANK AG VAR RT 12/31/2049 DD 02/14/20			2,400,000.000	2,535,000.00
DEUTSCHE BANK AG/NEW YORK NY 0.898% 05/28/2024 DD 05/28/21			300,000.000	298,788.38
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/14/2032 DD 01/14/21			685,000.000	697,917.15
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			300,000.000	301,825.06
DEUTSCHE BANK AG/NEW YORK NY VAR RT 05/28/2032 DD 05/28/21			657,000.000	668,839.14
DEVON ENERGY CORP 144A 5.250% 09/15/2024 DD 03/15/21			1,308,000.000	1,457,793.54
DEVON ENERGY CORP 144A 5.250% 10/15/2027 DD 04/15/21			1,581,000.000	1,704,717.16
DEVON ENERGY CORP 144A 8.250% 08/01/2023 DD 02/01/21			410,000.000	467,082.93
DEVON ENERGY CORP 7.875% 09/30/2031 DD 10/03/01			59,000.000	82,741.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19			810,000.000	892,216.37
DIAMOND RESORTS 6/18 COV-LITE TLB			3,633,012.390	3,632,249.45
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19			1,575,000.000	1,021,702.50
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19			946,000.000	463,540.00
DIAMOND SPORTS/SINCLAIR/REGION			728,398.780	436,223.46
DIAMONDBACK ENERGY INC 0.900% 03/24/2023 DD 03/24/21			833,000.000	833,283.22
DIAMONDBACK ENERGY INC 2.875% 12/01/2024 DD 12/05/19			1,328,000.000	1,402,633.60
DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21			55,000.000	62,063.62
DIAMONDBACK ENERGY INC 4.750% 05/31/2025 DD 05/26/20			994,000.000	1,119,379.34
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			12,205,000.000	12,540,637.50
DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20			765,000.000	848,193.75
DIEBOLD NIXDORF INC 8.500% 04/15/2024 DD 10/15/16			75,000.000	76,781.25
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19			1,313,673.480	1,314,225.22
DIGITAL REALTY TRUST LP 4.450% 07/15/2028 DD 06/21/18			751,000.000	870,318.88
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19			967,000.000	982,057.73
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			3,172,000.000	3,209,712.22
DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20			452,000.000	493,619.68
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17			405,000.000	503,946.02
DISH DBS CORP 144A 5.125% 06/01/2029 DD 05/24/21			3,830,000.000	3,785,284.76
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			2,346,000.000	2,447,347.20
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			50,000.000	53,687.50
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,575,000.000	1,783,687.50
DIVERSEY 9/17 (USD) COV-LT TL			44,884.020	44,612.92
DIVERSIFIED HEALTHCARE TRUST 9.750% 06/15/2025 DD 06/02/20			120,000.000	132,900.00
DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18			400,000.000	408,000.00
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17			179,374.840	179,881.86
DOLLAR TREE INC 3.700% 05/15/2023 DD 04/19/18			235,000.000	248,291.95
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			839,000.000	863,758.89
DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20			374,000.000	407,661.67
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			235,000.000	307,970.43
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			915,845.003	960,290.96
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			583,176.690	18,224.27
DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 05/18/2024 DD 05/04/21			802,987.500	801,381.53
DPL INC 4.125% 07/01/2025 DD 01/01/21			1,475,000.000	1,581,937.50
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			843,000.000	924,370.97
DRIVE AUTO RECEIVABL CA D 144A 0.000% 03/15/2024 DD 11/22/16			0.028	0.00
DRIVE AUTO RECEIVABLES T 2 A2A 0.850% 07/17/2023 DD 06/17/20			679,721.660	679,979.34
DRIVE AUTO RECEIVABLES TR 1 A3 2.020% 11/15/2023 DD 01/22/20			911,165.310	912,670.28
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			2,114,000.000	2,123,091.26

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DRIVE AUTO RECEIVABLES TRU 1 D 1.450% 01/16/2029 DD 04/21/21			1,420,000.000	1,428,622.95	
DRIVE AUTO RECEIVABLES TRU 2 B 1.420% 03/17/2025 DD 06/17/20			709,000.000	715,997.76	
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			512,000.000	525,361.45	
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			735,187.970	745,646.82	
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	448,877.94	
DRIVE AUTO RECEIVABLES TRU 3 D 4.300% 09/16/2024 DD 07/24/18			3,710,817.600	3,796,884.08	
DRIVE AUTO RECEIVABLES TRU 4 B 2.230% 01/16/2024 DD 09/18/19			1,272,045.570	1,275,864.00	
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			1,737,000.000	1,761,839.79	
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18			29,837.400	29,882.55	
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,262,000.000	1,298,064.55	
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			349,000.000	357,750.72	
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			3,721,000.000	3,883,750.58	
DRYDEN 72 CLO LTD 72A AR 144A VAR RT 05/15/2032 DD 05/17/21			3,430,000.000	3,430,094.33	
DRYDEN SENIOR LOA 47A A1R 144A VAR RT 04/15/2028 DD 04/29/21			5,500,000.000	5,500,495.55	
DRYDEN XXV SENIOR 25A ERR 144A VAR RT 10/15/2027 DD 10/16/17			344,000.000	337,292.00	
DT AUTO OWNER TRUST 1A A 144A 1.940% 09/15/2023 DD 02/05/20			354,349.420	355,296.35	
DT AUTO OWNER TRUST 2A A 144A 1.140% 01/16/2024 DD 06/11/20			635,595.810	637,549.06	
DT AUTO OWNER TRUST 2A B 144A 2.080% 03/16/2026 DD 06/11/20			393,000.000	399,359.33	
DT MIDSTREAM 5/21 COV-LITE TL 0.000% 06/12/2028 DD 05/14/21			704,000.000	704,626.56	
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,259,000.000	1,278,300.47	
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			907,000.000	924,006.25	
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20			1,312,000.000	1,312,118.12	
DTE ENERGY CO 2.250% 11/01/2022 DD 11/05/19			195,000.000	199,390.12	
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19			75,000.000	81,933.48	
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19			1,192,000.000	1,254,100.64	
DUFF & PHELPS 4/20 (USD) COV-L			1,088,344.950	1,092,426.24	
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			435,000.000	445,908.83	
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			834,431.800	840,293.52	
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	332,200.36	
DUN & BRADSTREET 1/19 COV-LITE TL			801,557.230	797,421.19	
DUPONT DE NEMOURS INC 4.205% 11/15/2023 DD 11/28/18			1,225,000.000	1,327,216.84	
DUPONT PERFORMANCE 5/17 TL			1,325,490.830	1,316,265.41	
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11			718,000.000	733,836.99	
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21			1,042,000.000	1,051,023.72	
DYNATRACE 8/18 COV-LITE TL			431,676.970	429,250.94	
E.ON SE REGS 0.375% 09/29/2027			345,000.000	413,959.21	
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			962,000.000	962,000.00	
EAB / ADVISORY BOARD 5/21 COV- 0.000% 12/31/2024 DD 05/13/21			971,000.000	968,572.50	
EAB/ADVISORY BOARD 9/17 COV-LITE TL			920,143.440	918,800.03	

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EAGLE RE 2021-1 LTD 1 M2 144A VAR RT 10/25/2033 DD 04/22/21			1,200,000.000	1,265,544.84
EAGLEVIEW TECHNOLOGY 7/18			1,127,119.880	1,110,415.96
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18			1,200,000.000	1,215,624.57
EBAY INC VAR RT 01/30/2023 DD 06/06/17			1,134,000.000	1,144,958.64
ECOLAB INC 1.000% 01/15/2024			325,000.000	395,419.08
EDISON INTERNATIONAL 3.125% 11/15/2022 DD 11/19/19			442,000.000	455,240.40
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			2,009,000.000	2,286,999.83
EGYPT GOVERNMENT INTERNAT 144A 6.125% 01/31/2022 DD 01/31/17			2,400,000.000	2,451,600.00
EGYPT GOVERNMENT INTERNAT REGS 6.125% 01/31/2022			525,000.000	536,287.50
ELANCO ANIMAL HEALTH INC VAR RT 08/28/2028 DD 02/28/19			60,000.000	70,216.20
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	956,000.00
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,102,000.000	2,144,670.60
ELIX AVIATION 2/17 SERIES B TL 0.000% 12/31/2021 DD 02/16/17			808,645.946	412,409.43
ELIX AVIATION 2/17 SERIES C TL			770,963.512	262,127.59
ELLINGTON FINANCIAL 1 A1 144A VAR RT 02/25/2066 DD 02/01/21			421,022.690	420,234.28
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20			1,221,239.260	1,224,749.84
ELMWOOD CLO VI LTD 3A A 144A VAR RT 10/15/2031 DD 10/15/20			3,232,349.000	3,237,673.00
EMDEON 3/17 COV-LITE TLB			4,671,246.080	4,665,173.46
EMERA US FINANCE LP 144A 0.833% 06/15/2024 DD 06/04/21			540,000.000	536,992.20
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20			30,000.000	31,500.00
ENBRIDGE/GRIZZLY ACQUISITIONS 10/18 COV-LITE TLB			870,387.540	862,406.08
ENCINO ACQUISITION PARTNE 144A 8.500% 05/01/2028 DD 04/30/21			100,000.000	102,000.00
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	1,044,732.29
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,791,000.000	1,906,806.06
ENDEAVOR ENERGY RESOURCES 144A 6.625% 07/15/2025 DD 06/05/20			171,000.000	182,970.00
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			685,000.000	461,933.18
ENDO DAC / ENDO FINANCE L 144A 9.500% 07/31/2027 DD 06/16/20			644,000.000	656,880.00
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21			1,342,000.000	1,315,160.00
ENEL FINANCE INTERNATIONA 144A 2.650% 09/10/2024 DD 09/10/19			2,083,000.000	2,186,712.57
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17			4,293,000.000	4,451,368.77
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18			4,972,000.000	5,355,390.92
ENERGY TRANSFER LP 2.900% 05/15/2025 DD 01/22/20			1,193,000.000	1,255,454.75
ENERGY TRANSFER LP 3.600% 02/01/2023 DD 01/22/13			28,000.000	29,053.39
ENERGY TRANSFER LP 4.250% 03/15/2023 DD 03/15/19			1,821,000.000	1,910,496.92
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19			4,114,000.000	4,558,758.24
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	111,237.57
ENERGY TRANSFER LP 6.100% 02/15/2042 DD 08/02/11			170,000.000	211,442.46
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	64,944.63
ENERGY TRANSFER LP VAR RT 12/31/2049 DD 11/16/17			85,000.000	83,193.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	361,035.39
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20			95,000.000	100,357.05
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/19/2028 DD 04/27/21			792,000.000	792,657.36
ENTEGRIS 10/18 TLB			285,422.980	284,977.72
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20			195,000.000	192,474.28
ENERGY LOUISIANA LLC 2.350% 06/15/2032 DD 03/10/21			90,000.000	91,169.72
ENERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19			285,000.000	321,942.35
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			4,140,109.600	4,151,935.41
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18			1,043,000.000	1,195,016.08
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15			65,000.000	80,327.10
ENVISION HEALTHCARE 9/18			834,991.050	712,790.11
EPIC HEALTH 6/21 DELAYED TL 0.000% 12/31/2024 DD 06/23/21			140,943.400	140,238.68
EPIC HEALTH 6/21 TLB 0.000% 12/31/2024 DD 06/23/21			1,353,056.600	1,346,291.32
EPICOR 7/20 2ND LIEN COV-LITE			407,000.000	419,975.16
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16			3,350,000.000	3,635,827.46
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	1,111,993.83
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			2,071,000.000	2,134,041.24
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			885,000.000	962,437.50
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,317,930.00
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	999,180.00
EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21			892,000.000	911,811.32
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			3,456,000.000	3,602,880.00
EQT CORP 3.900% 10/01/2027 DD 10/04/17			2,265,000.000	2,426,381.25
EQT CORP 5.000% 01/15/2029 DD 11/16/20			896,000.000	999,013.12
EQT CORP VAR RT 02/01/2030 DD 01/21/20			1,263,000.000	1,645,575.33
EQUIFAX INC VAR RT 08/15/2021 DD 05/25/18			200,000.000	200,177.68
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19			477,000.000	512,129.13
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			190,000.000	205,685.12
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			145,000.000	165,459.40
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	24,903.13
ESH HOSPITALITY INC 144A 5.250% 05/01/2025 DD 05/15/15			1,252,000.000	1,275,287.20
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			540,000.000	560,914.83
ESSEX PORTFOLIO LP 1.700% 03/01/2028 DD 03/01/21			1,856,000.000	1,824,099.53
ETON 3/18 COV-LITE TL			798,000.000	798,997.50
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022			9,050,000.000	1,060,652.17
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	1,082,810.90
EVERGY INC STEP 06/15/2022 DD 03/15/2012			1,480,000.000	1,528,973.42
EVERI PAYMENTS INC 144A 7.500% 12/15/2025 DD 12/05/17			603,000.000	625,938.12
EVO PAYMENTS 6/18 COV-LITE TL			1,430,359.540	1,426,483.26

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As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EW SCRIPPS 12/19 COV-LITE TLB2			1,339,294.870	1,333,710.01
EW SCRIPPS 12/20 INCREMENTAL COV-LT TE TLB3			975,020.150	973,801.37
EXAMWORKS 2/17 COV-LITE TLB			1,568,009.600	1,568,495.68
EXELON CORP 4.050% 04/15/2030 DD 04/01/20			1,006,000.000	1,146,903.60
EXELON CORP 4.950% 06/15/2035 DD 12/15/15			170,000.000	208,962.64
EXETER AUTOMOBILE RE 2A A 144A 1.130% 08/15/2023 DD 06/10/20			1,321,105.889	1,322,138.72
EXETER AUTOMOBILE RE 2A B 144A 2.080% 07/15/2024 DD 06/10/20			950,000.000	957,472.42
EXETER AUTOMOBILE RE 4A B 144A 2.300% 12/15/2023 DD 10/16/19			585,406.780	587,008.05
EXETER AUTOMOBILE RECEIV 2A A2 0.270% 01/16/2024 DD 06/02/21			1,655,000.000	1,655,071.82
EXETER AUTOMOBILE RECEIVA 2A C 0.980% 06/15/2026 DD 06/02/21			1,120,000.000	1,123,202.53
EXETER AUTOMOBILE RECEIVA 2A D 1.400% 04/15/2027 DD 06/02/21			1,955,000.000	1,955,335.09
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			1,250,000.000	1,453,317.90
EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21			568,000.000	569,420.00
EXTENDED STAY AMERI ESH F 144A VAR RT 07/15/2038 DD 07/08/21			780,000.000	785,850.00
EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21			80,000.000	80,647.97
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20			90,000.000	98,033.63
F&G GLOBAL FUNDING 144A 1.750% 06/30/2026 DD 06/30/21			1,143,000.000	1,147,873.04
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,624,000.000	2,702,720.00
FANNIE MAE CONNECTICU C05 1M2A VAR RT 01/25/2030 DD 07/26/17			44,498.117	44,639.10
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 07/25/2029 DD 01/26/17			1,767,794.128	1,835,261.82
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 08/25/2028 DD 02/18/16			579,380.496	619,919.81
FANNIE MAE CONNECTICUT C02 1M2 VAR RT 09/25/2028 DD 03/30/16			23,116.131	24,395.70
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 05/25/2025 DD 05/27/15			70,770.233	71,647.43
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 09/25/2029 DD 03/22/17			1,381,590.988	1,431,759.18
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 01/25/2029 DD 07/28/16			745,322.751	777,955.29
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 04/25/2028 DD 10/27/15			116,125.524	123,021.75
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 04/25/2028 DD 10/27/15			644,099.455	682,044.12
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 11/25/2024 DD 11/25/14			41,151.729	42,234.42
FANNIE MAE CONNECTICUT C05 2M2 VAR RT 01/25/2029 DD 08/10/16			501,818.775	525,433.51
FANNIE MAE CONNECTICUT C06 1M2 VAR RT 04/25/2029 DD 11/09/16			1,108,065.830	1,151,843.18
FANNIE MAE CONNECTICUT C07 2M2 VAR RT 05/25/2029 DD 12/08/16			578,600.308	606,498.22
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,978,046.70
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19			2,045,000.000	2,078,990.31
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,709,881.23
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,187,862.350	1,322,948.23
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			3,220.300	3,697.53
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			7,107.380	8,323.53
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			19,471.712	22,725.82
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			9,970.621	11,103.31

Asset Detail

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As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	27,206.055	29,977.54
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	8,990.590	9,830.72
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	17,076.380	17,569.65
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	1,304.840	1,309.71
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	809.390	866.14
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	41,893.630	48,085.60
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	227,771.730	260,220.32
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	133,615.730	153,415.83
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	48,191.010	55,009.17
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	24,350.040	26,608.52
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	35,021.920	40,628.01
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	130,838.700	141,879.03
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	0.000	0.00
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	69,590.330	75,847.34
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	711,212.520	749,601.92
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	169,373.960	183,489.72
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	168,166.100	177,041.15
FHLMC	POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	0.000	0.00
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	439,564.770	465,796.56
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	418,464.520	449,313.32
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	471,031.991	492,604.27
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	13,775.120	14,638.25
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	22,975.890	24,421.99
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	199,772.460	211,317.24
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	94,253.560	101,773.11
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	260,028.591	273,971.92
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	631,316.370	675,638.03
FHLMC	POOL #G6-0867	3.500% 02/01/2047 DD 01/01/17	0.001	0.00
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	1,211,348.878	1,316,699.82
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	1,555,141.560	1,693,751.00
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	1,492,696.343	1,608,468.84
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	301,183.300	315,636.97
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	409,794.700	428,782.64
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	66,732.900	72,161.81
FHLMC	POOL #Q1-3637	3.000% 11/01/2042 DD 11/01/12	131,365.770	139,822.39
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	678,656.840	729,630.78
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	124,930.710	132,847.65
FHLMC	POOL #Q3-8896	4.000% 02/01/2046 DD 02/01/16	0.027	0.03
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	197,975.160	211,314.87

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	299,562.510	314,481.43
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	44,717.570	47,095.36
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	43,856.275	47,798.75
FHLMC	POOL #Q4-9464	4.000% 07/01/2047 DD 07/01/17	107,395.400	116,856.12
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	1,675,652.060	1,773,549.88
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	1,758,414.752	1,858,735.14
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	352,960.747	373,589.65
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	583,437.495	615,064.89
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	746,755.580	789,121.37
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	601,555.870	638,681.73
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	2,606,230.533	2,747,358.10
FHLMC	POOL #QA-9049	3.000% 04/01/2050 DD 04/01/20	0.001	0.00
FHLMC	POOL #QC-0887	2.000% 04/01/2051 DD 04/01/21	938,208.457	949,441.48
FHLMC	POOL #QC-3428	2.500% 06/01/2051 DD 06/01/21	134,348.690	139,327.90
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	54,046.337	56,357.17
FHLMC	POOL #QN-1106	3.000% 12/01/2034 DD 12/01/19	119,647.232	127,472.04
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	123,516.132	127,585.57
FHLMC	POOL #RA-1501	3.000% 10/01/2049 DD 09/01/19	341,462.816	356,521.86
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	309,071.870	322,691.11
FHLMC	POOL #RA-2169	3.000% 03/01/2050 DD 02/01/20	4,150,795.069	4,334,338.04
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,729,687.889	1,842,493.63
FHLMC	POOL #RA-3808	2.000% 10/01/2050 DD 10/01/20	1,071,648.362	1,086,855.20
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	102,016.940	106,553.51
FHLMC	POOL #SB-8084	2.000% 12/01/2035 DD 12/01/20	1,361,679.239	1,406,079.87
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	200,548.650	212,622.98
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	2,725,093.203	2,977,476.75
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	2,591,694.574	2,752,472.10
FHLMC	POOL #SD-7526	2.500% 10/01/2050 DD 09/01/20	6,999,943.918	7,324,569.54
FHLMC	POOL #SD-8010	3.000% 08/01/2049 DD 08/01/19	500,000.133	521,969.12
FHLMC	POOL #SD-8016	3.000% 10/01/2049 DD 09/01/19	20,540.109	21,436.57
FHLMC	POOL #SD-8024	3.000% 11/01/2049 DD 10/01/19	2,999,700.213	3,130,819.92
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	1,343,791.363	1,392,073.73
FHLMC	POOL #SD-8044	3.000% 02/01/2050 DD 01/01/20	1,999,800.378	2,087,994.70
FHLMC	POOL #SD-8051	3.500% 03/01/2050 DD 02/01/20	0.002	0.00
FHLMC	POOL #SD-8062	3.000% 04/01/2050 DD 04/01/20	413,418.977	431,286.30
FHLMC	POOL #SD-8068	3.000% 05/01/2050 DD 05/01/20	999,900.185	1,043,606.76
FHLMC	POOL #SD-8074	3.000% 06/01/2050 DD 06/01/20	999,900.205	1,042,540.80
FHLMC	POOL #SD-8134	2.000% 03/01/2051 DD 02/01/21	3,135,803.680	3,172,562.83
FHLMC	POOL #SD-8146	2.000% 04/01/2051 DD 04/01/21	6,400,135.655	6,475,162.46

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FHLMC	POOL #SD-8161	2.500% 07/01/2051 DD 07/01/21	2,000,000.000	2,068,020.83
FHLMC	POOL #V8-2155	4.000% 12/01/2045 DD 12/01/15	0.020	0.02
FHLMC	POOL #ZA-4619	4.000% 12/01/2045 DD 10/01/18	0.007	0.01
FHLMC	POOL #ZA-4918	4.000% 05/01/2047 DD 10/01/18	742,326.936	805,182.30
FHLMC	POOL #ZL-4395	3.000% 11/01/2042 DD 10/01/18	62,516.940	66,518.04
FHLMC	POOL #ZM-1358	3.500% 07/01/2046 DD 10/01/18	0.000	0.00
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	287,572.260	306,876.40
FHLMC	POOL #ZM-5325	4.000% 01/01/2048 DD 10/01/18	47,537.984	51,519.05
FHLMC	POOL #ZN-3443	3.000% 02/01/2049 DD 02/01/19	0.000	0.00
FHLMC	POOL #ZS-4531	4.000% 09/01/2043 DD 09/01/18	400,650.356	436,553.86
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	123,180.335	128,654.92
FHLMC	POOL #ZS-9830	3.500% 10/01/2046 DD 09/01/18	0.000	0.00
FHLMC	POOL #ZT-0389	4.000% 06/01/2048 DD 09/01/18	140,726.611	152,491.51
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	824,194.813	868,811.76
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	1,341,513.153	1,447,145.14
FHLMC	MULTICLASS MT VAR RT	03/25/2053 DD 03/01/20	5,015,737.192	574,609.37
FHLMC	MULTICLASS MTG 4821 MA	3.500% 10/15/2053 DD 08/01/18	855,103.515	897,537.85
FHLMC	MULTICLASS MTG 4953 IC	4.000% 02/25/2050 DD 01/01/20	4,607,363.960	528,485.38
FHLMC	MULTICLASS MTG 4995 IQ	2.500% 07/25/2050 DD 06/01/20	16,007,861.111	1,991,959.01
FHLMC	MULTICLASS MTG 5004 SM VAR RT	08/25/2050 DD 07/25/20	8,163,883.577	2,093,036.06
FHLMC	MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	738,087.55
FHLMC	MULTICLASS MTG K063 A2 VAR RT	01/25/2027 DD 03/01/17	190,000.000	212,103.50
FHLMC	MULTICLASS MTG K064 A2	3.224% 03/25/2027 DD 05/01/17	205,000.000	227,115.48
FHLMC	MULTICLASS MTG K065 A2	3.243% 04/25/2027 DD 07/01/17	1,100,000.000	1,221,154.11
FHLMC	MULTICLASS MTG K067 A2	3.194% 07/25/2027 DD 09/01/17	1,141,000.000	1,266,916.77
FHLMC	MULTICLASS MTG K068 A2	3.244% 08/25/2027 DD 10/01/17	975,000.000	1,086,161.31
FHLMC	MULTICLASS MTG K070 A2 VAR RT	11/25/2027 DD 12/01/17	364,000.000	407,590.85
FHLMC	MULTICLASS MTG K076 A2	3.900% 04/25/2028 DD 05/01/18	2,836,000.000	3,289,014.98
FHLMC	MULTICLASS MTG K080 A2 VAR RT	07/25/2028 DD 09/01/18	327,000.000	381,408.09
FHLMC	MULTICLASS MTG K085 A2 VAR RT	10/25/2028 DD 12/01/18	324,000.000	380,620.97
FHLMC	MULTICLASS MTG K091 A2	3.505% 03/25/2029 DD 04/01/19	871,000.000	997,617.70
FHLMC	MULTICLASS MTG K095 A2	2.785% 06/25/2029 DD 08/01/19	1,388,000.000	1,520,111.23
FHLMC	MULTICLASS MTG K107 A2	1.639% 01/25/2030 DD 04/01/20	619,000.000	627,523.87
FHLMC	MULTICLASS MTG K111 X1 VAR RT	05/25/2030 DD 07/01/20	3,295,930.110	401,223.79
FHLMC	MULTICLASS MTG K723 A2	2.454% 08/25/2023 DD 11/01/16	235,000.000	243,003.56
FHLMC	MULTICLASS MTG KC01 X1 VAR RT	12/25/2022 DD 05/01/16	3,570,518.532	18,866.27
FIDELITY & GUARANTY LIFE	144A	5.500% 05/01/2025 DD 04/20/18	4,949,000.000	5,700,088.01
FIDELITY NATIONAL INFORMATION		0.600% 03/01/2024 DD 03/02/21	735,000.000	734,044.50
FIDELITY NATIONAL INFORMATION		1.500% 05/21/2027	710,000.000	893,064.05

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIDELITY NATIONAL INFORMATION 2.250% 03/01/2031 DD 03/02/21			265,000.000	264,835.07
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			462,000.000	476,615.56
FILTRATION GROUP 10/20 INCREME			307,675.000	307,675.00
FILTRATION GROUP 3/18 (USD) TL			1,116,956.020	1,106,948.10
FINANCE OF AMERICA FUNDIN 144A 7.875% 11/15/2025 DD 11/05/20			543,000.000	541,642.50
FIRST HORIZON BANK 5.750% 05/01/2030 DD 04/27/20			845,000.000	1,042,839.98
FIRST INVESTORS AUTO 2A A 144A 2.210% 09/16/2024 DD 10/24/19			474,662.820	478,018.69
FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20			1,303,000.000	1,312,772.50
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			2,243,000.000	3,068,228.23
FIRSTENERGY CORP VAR RT 03/15/2023 DD 03/05/13			4,358,000.000	4,600,092.21
FIRSTENERGY CORP VAR RT 07/15/2022 DD 06/21/17			6,242,000.000	6,344,993.00
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			1,000,000.000	1,087,500.00
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17			748,000.000	896,848.00
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			273,000.000	282,838.89
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			1,144,000.000	1,255,477.94
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			434,039.920	433,533.92
FISERV 2/20 COV-LITE TLB			795,974.850	796,635.50
FISERV INC 1.125% 07/01/2027			395,000.000	489,153.86
FISERV INC 3.500% 07/01/2029 DD 06/24/19			909,000.000	1,001,134.91
FLAGSHIP CREDIT AUTO 1 A 144A 1.900% 08/15/2024 DD 02/20/20			1,428,793.850	1,442,423.26
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19			301,095.990	302,426.89
FLAGSHIP CREDIT AUTO 2 A 144A 0.370% 12/15/2026 DD 05/20/21			2,023,628.060	2,022,909.27
FLAGSHIP CREDIT AUTO 2 A 144A 1.490% 07/15/2024 DD 05/28/20			912,866.340	917,507.35
FLAGSHIP CREDIT AUTO 2 A 144A 2.830% 10/16/2023 DD 05/23/19			723,911.270	728,542.86
FLAGSHIP CREDIT AUTO 2 R 144A 0.000% 12/15/2026 DD 05/23/19			2,000.000	474,000.00
FLAGSHIP CREDIT AUTO 3 A 144A 0.700% 04/15/2025 DD 08/06/20			457,428.590	458,642.24
FLAGSHIP CREDIT AUTO 3 R 144A 0.000% 12/15/2027 DD 08/06/20			2,000.000	735,000.00
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19			1,496,819.480	1,508,251.14
FLAGSHIP CREDIT AUTO 4 R 144A 0.000% 03/15/2027 DD 11/21/19			1,000.000	330,000.00
FLAGSHIP CREDIT AUTO 4 R 144A 0.000% 07/17/2028 DD 11/05/20			3,000.000	1,650,000.00
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			472,000.000	479,080.00
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			1,304,000.000	1,356,160.00
FLEX LTD 3.750% 02/01/2026 DD 05/12/20			3,684,000.000	4,025,792.28
FLEX REVOLVING NOTE LLC 0.000% 12/31/2024 DD 03/31/06			1,999,660.382	3,643,742.35
FLINT GROUP 5/14 (USD)			1,264,335.330	1,257,229.76
FLUOR CORP 3.500% 12/15/2024 DD 11/25/14			1,033,000.000	1,092,397.50
FMC CORP 3.200% 10/01/2026 DD 09/20/19			135,000.000	145,843.13
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21			2,627,000.000	2,804,322.50
FMG RESOURCES AUGUST 2006 144A 5.125% 05/15/2024 DD 05/12/17			203,000.000	221,117.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20			873,000.000	886,584.73
FNMA	POOL #0190130	6.000% 11/01/2023 DD 11/01/93	2,991.180	3,351.54
FNMA	POOL #0250102	8.000% 08/01/2024 DD 08/01/94	6,561.530	7,025.67
FNMA	POOL #0251568	6.500% 03/01/2028 DD 02/01/98	239.060	267.89
FNMA	POOL #0251898	6.500% 08/01/2028 DD 07/01/98	664.540	746.98
FNMA	POOL #0251967	6.500% 09/01/2028 DD 08/01/98	340.730	383.07
FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	665.070	754.30
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	2,207.700	2,510.85
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	1,471.170	1,648.56
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	684.160	766.66
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	371.400	435.21
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	822.310	957.65
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	19,267.580	22,543.49
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	26,982.820	32,373.93
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	43.235	48.47
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	292.525	327.80
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	686.010	768.73
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	1,774.620	1,988.60
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	107.512	107.89
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	121.810	136.50
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	123.862	124.30
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	1,344.550	1,506.67
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	1,671.630	1,873.19
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	1,238.510	1,387.85
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,561.560	1,749.85
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	270.640	303.27
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	42.390	47.50
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	2,919.164	3,271.15
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	65.180	73.04
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	643.900	721.54
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	733.210	735.83
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	141.480	142.84
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	882.860	989.31
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	2,567.680	2,877.29
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,087.360	1,255.77
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	2,276.650	2,581.36
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	33,043.230	38,103.78
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	375.400	420.67
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	764.550	806.35

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	11,809.020	12,393.39
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	508.710	570.05
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	826.974	926.69
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,904.120	3,254.30
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	392.840	442.43
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	403.310	451.94
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,438.060	2,732.04
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	8,961.230	10,262.54
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	0.050	0.05
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	4,806.480	5,018.08
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	1,169.460	1,172.85
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	1,117.000	1,132.90
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	292.670	327.96
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,249.130	5,383.14
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	4,100.990	4,324.85
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	3,008.140	3,135.59
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	6,470.425	6,677.71
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	9,648.750	10,548.18
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	4,510.790	4,617.09
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	10,905.192	12,159.05
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	325.230	364.45
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	1,057.140	1,184.61
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	1,734.280	1,943.40
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,417.600	1,559.81
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,420.240	1,605.44
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	14,095.663	14,501.25
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,071.720	1,083.15
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	6,151.590	6,640.86
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	3,970.330	4,404.93
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	19,331.440	22,160.49
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	18,138.250	20,930.24
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	20,743.160	25,634.80
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	2,533.300	2,756.39
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	754.770	830.83
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	10,708.540	12,207.97
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	24,658.250	28,000.37
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	89,029.860	105,729.41
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,877.070	2,152.51
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	39,608.410	44,060.13

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	149,938.970	167,306.27
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	103,250.730	115,018.65
FNMA	POOL #0AB4530	4.000% 02/01/2042 DD 01/01/12	146,556.536	159,631.95
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	148,306.570	160,767.72
FNMA	POOL #0AB8897	3.000% 04/01/2043 DD 03/01/13	119,032.066	126,604.67
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	40,689.350	43,230.25
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	13,910.260	14,784.25
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	160,751.400	173,129.36
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	438,136.760	489,128.47
FNMA	POOL #0AH9342	4.000% 04/01/2041 DD 03/01/11	104,952.064	114,412.30
FNMA	POOL #0AI2116	4.000% 05/01/2041 DD 04/01/11	59,163.158	64,568.46
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	41,203.293	46,922.96
FNMA	POOL #0AK1799	4.000% 01/01/2042 DD 01/01/12	65,209.996	71,041.52
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	54,937.160	62,965.64
FNMA	POOL #0AL2465	3.000% 10/01/2027 DD 09/01/12	448,813.524	474,236.58
FNMA	POOL #0AL6074	3.500% 11/01/2029 DD 11/01/14	73,813.984	79,124.18
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	1,556,478.630	1,688,458.94
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	167,262.530	192,396.48
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	329,968.128	364,127.64
FNMA	POOL #0AL7430	3.500% 08/01/2030 DD 09/01/15	258,362.285	280,069.32
FNMA	POOL #0AL8168	4.000% 11/01/2042 DD 02/01/16	144,149.450	158,302.58
FNMA	POOL #0AL9244	3.000% 10/01/2046 DD 10/01/16	722,991.155	765,602.17
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	343,983.610	377,795.01
FNMA	POOL #0AL9405	3.500% 06/01/2044 DD 11/01/16	1,157,295.103	1,248,257.52
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	265,203.460	280,480.49
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	124,154.740	133,764.18
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	710,191.540	765,490.48
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	246,677.330	265,884.50
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	71,965.980	76,240.34
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	116,314.340	123,256.92
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	152,766.180	162,464.80
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	377,092.660	400,824.96
FNMA	POOL #0AR8293	3.000% 05/01/2043 DD 05/01/13	148,061.981	157,000.71
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	82,408.520	87,316.88
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	240,335.180	251,771.94
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	52,134.200	55,787.74
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	534,462.084	564,846.80
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	468,378.180	493,517.63
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	213,255.136	224,436.49

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	653,543.190	688,675.56
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	212,309.810	229,273.19
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	88,841.690	93,552.62
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	470,697.490	495,280.28
FNMA	POOL #0AS9676	4.000% 05/01/2047 DD 05/01/17	344,755.483	372,662.89
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	440,125.060	480,776.49
FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	165,718.994	175,585.78
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	113,806.710	120,574.44
FNMA	POOL #0AT2016	3.000% 04/01/2043 DD 04/01/13	743,964.303	790,683.16
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	56,874.270	60,744.03
FNMA	POOL #0AV4545	4.000% 02/01/2044 DD 02/01/14	216,826.536	238,406.04
FNMA	POOL #0AW8155	3.000% 01/01/2027 DD 09/01/14	539,596.603	567,649.91
FNMA	POOL #0AW8165	4.000% 01/01/2042 DD 09/01/14	153,220.103	167,707.56
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	458,963.080	480,420.89
FNMA	POOL #0BA4733	3.500% 12/01/2045 DD 12/01/15	0.000	0.00
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	78,311.153	84,423.64
FNMA	POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	0.000	0.00
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	148,014.992	160,054.18
FNMA	POOL #0BE2678	4.000% 05/01/2047 DD 05/01/17	228,544.568	247,593.22
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	113,003.360	120,988.95
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	158,192.240	168,483.29
FNMA	POOL #0BF0451	3.500% 06/01/2041 DD 08/01/20	2,780,721.972	2,997,651.19
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	1,053,392.577	1,103,752.41
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	273,950.506	290,316.86
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	487,253.490	523,089.24
FNMA	POOL #0BM1277	4.000% 05/01/2047 DD 05/01/17	214,077.303	231,890.47
FNMA	POOL #0BM1761	4.000% 08/01/2044 DD 09/01/17	84,206.177	92,135.99
FNMA	POOL #0BM4142	4.000% 09/01/2046 DD 06/01/18	249,325.793	272,271.96
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	1,278,257.891	1,372,438.87
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	1,052,065.522	1,135,556.60
FNMA	POOL #0BN5321	4.500% 03/01/2049 DD 03/01/19	1,006,856.675	1,101,414.45
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	182,397.139	193,615.96
FNMA	POOL #0BO7242	3.000% 01/01/2050 DD 01/01/20	0.000	0.00
FNMA	POOL #0BO8749	3.000% 03/01/2050 DD 03/01/20	0.000	0.00
FNMA	POOL #0BO9482	3.000% 12/01/2049 DD 12/01/19	0.000	0.00
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	920,642.589	957,542.25
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,574,208.503	1,637,320.36
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	389,332.266	404,937.70
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	904,806.143	941,070.35

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	2,004,508.784	2,084,854.45
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	982,297.030	1,021,667.80
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	548,401.380	570,257.77
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	411,571.280	445,957.64
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	227,615.077	247,052.81
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	188,315.443	203,393.55
FNMA	POOL #0CA2200	4.500% 08/01/2048 DD 07/01/18	1,799,229.337	1,964,085.15
FNMA	POOL #0CA3467	3.500% 05/01/2049 DD 04/01/19	2,623,501.914	2,834,277.78
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	1,022,327.572	1,091,169.97
FNMA	POOL #0CA4666	4.000% 10/01/2048 DD 11/01/19	468,156.911	508,582.29
FNMA	POOL #0CA4736	3.000% 11/01/2049 DD 11/01/19	89,471.047	93,536.34
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,640,658.380	1,723,141.98
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	4,147,172.011	4,358,010.63
FNMA	POOL #0CA5423	3.000% 03/01/2050 DD 02/01/20	999,900.080	1,043,606.65
FNMA	POOL #0CA5549	3.000% 04/01/2050 DD 03/01/20	0.000	0.00
FNMA	POOL #0CA6602	2.500% 08/01/2050 DD 07/01/20	6,999,999.727	7,239,530.97
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	1,408,750.352	1,484,397.51
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,827,705.211	1,938,021.89
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	2,043,278.296	2,110,996.07
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	703,070.381	765,204.40
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	1,858,719.045	1,957,522.10
FNMA	POOL #0CA8284	3.000% 12/01/2050 DD 12/01/20	3,785,928.778	4,080,305.91
FNMA	POOL #0CA9123	3.000% 09/01/2050 DD 02/01/21	554,282.122	578,726.83
FNMA	POOL #0FM1528	3.000% 02/01/2047 DD 09/01/19	348,696.435	370,747.21
FNMA	POOL #0FM2016	3.000% 11/01/2049 DD 11/01/19	0.000	0.00
FNMA	POOL #0FM2039	3.000% 12/01/2049 DD 12/01/19	1,999,800.102	2,087,213.24
FNMA	POOL #0FM2416	3.000% 03/01/2050 DD 02/01/20	400,000.120	417,640.75
FNMA	POOL #0FM2445	3.000% 02/01/2050 DD 02/01/20	1,000,000.335	1,044,219.10
FNMA	POOL #0FM2743	3.000% 02/01/2034 DD 03/01/20	1,151,943.909	1,215,958.13
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	1,058,498.539	1,115,923.77
FNMA	POOL #0FM3288	3.000% 12/01/2049 DD 05/01/20	5,709,999.681	5,962,488.73
FNMA	POOL #0FM3524	3.000% 04/01/2032 DD 06/01/20	2,498,827.749	2,640,586.90
FNMA	POOL #0FM4505	3.000% 06/01/2050 DD 10/01/20	3,932,128.330	4,105,767.78
FNMA	POOL #0FM6471	2.000% 02/01/2051 DD 03/01/21	1,873,975.533	1,900,589.17
FNMA	POOL #0FM7599	3.500% 01/01/2051 DD 05/01/21	9,999,001.510	10,554,219.50
FNMA	POOL #0FM7827	3.000% 12/01/2050 DD 06/01/21	2,183,317.076	2,279,604.77
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	26,530.737	28,815.86
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	23,193.470	24,721.43
FNMA	POOL #0MA1505	3.000% 07/01/2043 DD 06/01/13	212,678.031	227,702.03

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	88,236.760	94,163.11
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	131,017.470	137,395.79
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	169,392.432	177,284.22
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	730,107.259	772,112.04
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	502,672.840	541,396.87
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	205,792.150	221,898.92
FNMA	POOL #0MA3741	3.000% 08/01/2039 DD 07/01/19	0.001	0.00
FNMA	POOL #0MA3744	3.000% 07/01/2049 DD 07/01/19	2,999,700.699	3,128,353.21
FNMA	POOL #0MA3871	3.000% 11/01/2049 DD 11/01/19	113,418.344	118,277.16
FNMA	POOL #0MA3905	3.000% 01/01/2050 DD 12/01/19	103,436.751	107,892.19
FNMA	POOL #0MA3934	3.000% 01/01/2039 DD 01/01/20	586,581.241	612,450.39
FNMA	POOL #0MA3988	3.000% 03/01/2040 DD 03/01/20	85,309.392	89,130.49
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	348,516.655	342,181.55
FNMA	POOL #0MA4184	3.000% 10/01/2050 DD 10/01/20	1,626,196.943	1,697,914.77
FNMA	POOL #0MA4205	1.500% 11/01/2035 DD 11/01/20	377,699.048	382,625.33
FNMA	POOL #0MA4236	1.500% 01/01/2051 DD 12/01/20	523,178.861	513,648.04
FNMA	POOL #0MA4255	2.000% 01/01/2050 DD 01/01/21	2,978,096.762	3,013,036.24
FNMA	POOL #0MA4257	3.000% 01/01/2050 DD 01/01/21	85,605.178	89,380.50
FNMA	POOL #0MA4278	1.500% 03/01/2036 DD 02/01/21	514,224.570	521,095.68
FNMA	POOL #0MA4378	2.000% 06/01/2051 DD 06/01/21	1,000,000.006	1,011,722.96
FNMA	POOL #0MA4398	2.000% 08/01/2051 DD 07/01/21	1,999,900.000	2,023,344.75
FNMA	GTD REMIC P/T 18-55 PS VAR RT	08/25/2048 DD 07/25/18	6,730,049.869	989,548.84
FNMA	GTD REMIC P/T 18-55 SA VAR RT	08/25/2048 DD 07/25/18	6,104,228.676	927,499.09
FNMA	GTD REMIC P/T 19-69 GS VAR RT	12/25/2049 DD 11/25/19	8,269,324.680	1,418,429.82
FNMA	GTD REMIC P/T 19-74 PS VAR RT	12/25/2049 DD 11/25/19	3,306,178.149	528,844.35
FNMA	GTD REMIC P/T 19-74 SA VAR RT	12/25/2049 DD 11/25/19	8,197,710.564	1,416,453.72
FNMA	GTD REMIC P/T 20-58 CI 4.500%	07/25/2050 DD 07/01/20	5,326,214.920	775,822.86
FOMENTO ECONOMICO MEXICANO SAB	2.875%	05/10/2023 DD 05/10/13	520,000.000	536,827.20
FONTAINEBLEAU MIA FBLU XA 144A	VAR RT	12/10/2036 DD 12/01/19	40,000,000.000	893,000.00
FONTAINEBLEAU MIAM FBLU A 144A	3.144%	12/10/2036 DD 12/01/19	1,136,286.000	1,196,981.40
FONTAINEBLEAU MIAM FBLU B 144A	3.447%	12/10/2036 DD 12/01/19	500,461.000	526,815.42
FONTAINEBLEAU MIAM FBLU F 144A	VAR RT	12/10/2036 DD 12/01/19	732,000.000	744,058.38
FONTAINEBLEAU MIAM FBLU G 144A	VAR RT	12/10/2036 DD 12/01/19	201,000.000	202,377.77
FORD CREDIT AUTO LEASE TR A A2	0.190%	07/15/2023 DD 01/25/21	5,593,169.860	5,592,627.88
FORD CREDIT AUTO LEASE TR A A3	0.260%	02/15/2024 DD 01/25/21	4,268,000.000	4,266,970.56
FORD CREDIT AUTO OWNE 1 A 144A	1.370%	10/17/2033 DD 04/13/21	2,975,000.000	2,997,227.42
FORD CREDIT AUTO OWNE 1 A 144A	3.520%	07/15/2030 DD 01/18/19	3,557,000.000	3,821,207.91
FORD CREDIT AUTO OWNER TR A A2	0.170%	10/15/2023 DD 02/22/21	7,083,000.000	7,082,114.63
FORD CREDIT AUTO OWNER TR A A2	1.030%	10/15/2022 DD 05/12/20	184,068.100	184,245.06

Asset Detail

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As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD CREDIT AUTO OWNER TR A A3 1.040% 08/15/2024 DD 05/12/20			1,371,000.000	1,381,122.37
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			880,000.000	897,485.07
FORD CREDIT AUTO OWNER TR B A3 3.240% 04/15/2023 DD 10/23/18			747,096.720	753,351.04
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			1,074,000.000	1,081,655.79
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20			3,667,000.000	3,670,770.04
FORD CREDIT AUTO OWNER TR C A4 0.510% 08/15/2026 DD 11/20/20			1,484,000.000	1,475,249.89
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20			1,295,000.000	1,296,466.20
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			1,004,000.000	1,066,750.00
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99			687,000.000	903,405.00
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20			4,844,000.000	5,405,661.80
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20			1,806,000.000	2,226,563.22
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20			131,000.000	187,985.00
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	481,742.60
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			1,407,000.000	1,400,330.82
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			1,920,000.000	1,946,400.00
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20			1,228,000.000	1,252,560.00
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17			221,000.000	224,248.70
FORD MOTOR CREDIT CO LLC 3.350% 11/01/2022 DD 08/01/19			1,605,000.000	1,644,964.50
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20			1,305,000.000	1,352,870.01
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			1,892,000.000	1,960,585.00
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,360,000.000	1,386,356.80
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,738,000.000	2,869,807.32
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	589,735.32
FORD MOTOR CREDIT CO LLC 3.813% 10/12/2021 DD 08/09/18			3,658,000.000	3,685,435.00
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			1,739,000.000	1,821,602.50
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20			407,000.000	431,736.40
FORD MOTOR CREDIT CO LLC 4.250% 09/20/2022 DD 09/25/12			1,235,000.000	1,275,223.95
FORD MOTOR CREDIT CO LLC 4.271% 01/09/2027 DD 01/09/20			584,000.000	625,697.60
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			3,501,000.000	3,781,080.00
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	609,000.00
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20			6,108,000.000	6,726,435.00
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			873,000.000	956,109.60
FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11			4,187,000.000	4,208,353.70
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17			3,157,000.000	3,145,431.87
FORD MOTOR CREDIT CO LLC VAR RT 10/12/2021 DD 08/09/18			634,000.000	633,190.61
FORMULA ONE 1/18 (USD)			804,904.594	800,002.73
FORTERRA FINANCE LLC / FR 144A 6.500% 07/15/2025 DD 07/16/20			142,000.000	153,005.00
FOUNDATION FINANCE T 1A C 144A 5.400% 07/15/2033 DD 12/13/17			1,348,000.000	1,450,825.71
FOUNDATION FINANCE T 1A D 144A 4.960% 05/15/2041 DD 03/26/21			100,000.000	100,766.24

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOUR POINTS LLC			2,012,689.528	2,141,578.68
FOUR SEASONS 12/13 TL			1,165,341.810	1,160,971.78
FOURSIGHT CAPITAL AU 1 A3 144A 2.050% 10/15/2024 DD 02/06/20			332,000.000	335,412.30
FOX US BIDCO/ROBERTSHAW 2/18 TLB			64,501.280	62,243.73
FREDDIE MAC MULTIF MN1 B1 144A VAR RT 01/25/2051 DD 01/26/21			510,000.000	606,546.93
FREDDIE MAC MULTIF MN1 M2 144A VAR RT 01/25/2051 DD 01/26/21			185,000.000	196,080.93
FREDDIE MAC STACR DNA3 B1 144A VAR RT 06/25/2050 DD 07/08/20			620,000.000	649,130.70
FREDDIE MAC STACR DNA3 B1 144A VAR RT 10/25/2033 DD 04/23/21			800,000.000	830,176.64
FREDDIE MAC STACR DNA3 M2 144A VAR RT 06/25/2050 DD 07/08/20			865,333.110	870,487.47
FREDDIE MAC STACR DNA4 B1 144A VAR RT 08/25/2050 DD 08/25/20			610,000.000	653,489.71
FREDDIE MAC STACR DNA5 B1 144A VAR RT 10/25/2050 DD 10/20/20			100,000.000	106,171.98
FREDDIE MAC STACR DNA5 M1 144A VAR RT 10/25/2050 DD 10/20/20			8,892.330	8,892.33
FREDDIE MAC STACR DNA6 B1 144A VAR RT 12/25/2050 DD 12/18/20			881,000.000	887,611.55
FREDDIE MAC STACR HQA1 B1 144A VAR RT 08/25/2033 DD 02/23/21			1,500,000.000	1,499,998.65
FREDDIE MAC STACR HQA2 M1 144A VAR RT 12/25/2033 DD 06/25/21			800,000.000	800,500.01
FREDDIE MAC STACR HQA3 M2 144A VAR RT 07/25/2050 DD 07/28/20			819,398.460	829,585.06
FREDDIE MAC STRUC DNA2 B1 144A VAR RT 08/25/2033 DD 03/09/21			1,100,000.000	1,132,763.61
FREDDIE MAC STRUC HQA5 B1 144A VAR RT 11/25/2050 DD 11/20/20			105,000.000	109,725.00
FREDDIE MAC STRUCTURE DNA2 M2B VAR RT 10/25/2029 DD 04/11/17			750,000.000	772,533.30
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 10/25/2027 DD 04/28/15			133,755.990	135,592.77
FREDDIE MAC STRUCTURED DNA2 M2 VAR RT 10/25/2029 DD 04/11/17			1,590,000.000	1,661,104.96
FREDDIE MAC STRUCTURED DNA2 M3 VAR RT 10/25/2028 DD 05/10/16			1,139,646.266	1,190,348.68
FREDDIE MAC STRUCTURED DNA3 M2 VAR RT 03/25/2030 DD 10/04/17			750,000.000	766,697.40
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 04/25/2028 DD 11/09/15			761,584.392	788,094.77
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 12/25/2028 DD 06/14/16			1,518,057.513	1,586,570.03
FREDDIE MAC STRUCTURED DNA4 M3 VAR RT 03/25/2029 DD 09/30/16			416,806.765	431,621.58
FREDDIE MAC STRUCTURED HQA3 M2 VAR RT 04/25/2030 DD 10/18/17			524,306.060	536,060.74
FREDDIE MAC STRUCTURED HQA3 M3 VAR RT 03/25/2029 DD 09/16/16			1,000,000.000	1,035,994.71
FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/07/21			35,000.000	35,218.75
FREEDOM MORTGAGE CORP 144A 7.625% 05/01/2026 DD 10/19/20			3,514,000.000	3,658,074.00
FREEDOM MORTGAGE CORP 144A 8.250% 04/15/2025 DD 04/09/18			80,000.000	83,500.00
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			2,600,000.000	2,622,750.00
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			366,000.000	381,613.56
FREEMPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	161,781.25
FREEMPORT-MCMORAN INC 4.375% 08/01/2028 DD 07/27/20			40,000.000	42,250.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			5,434,000.000	5,909,475.00
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			1,145,000.000	1,253,775.00
FREEMPORT-MCMORAN INC 5.250% 09/01/2029 DD 08/15/19			1,392,000.000	1,536,420.00
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			5,168,000.000	6,316,949.76

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15			15,542,768.741	43,051.92
FREMF 2015-K45 MO K45 X2B 144A 0.100% 04/25/2048 DD 05/01/15			3,600,000.000	11,796.84
FREMF 2015-K45 MORT K45 D 144A 0.000% 04/25/2048 DD 05/01/15			1,500,000.000	1,185,000.00
FREMF 2016-KC01 KC01 X2A 144A 0.100% 12/25/2022 DD 05/01/16			9,951,146.851	9,951.14
FREMF 2016-KC01 KC01 X2B 144A 0.100% 01/25/2023 DD 05/01/16			3,164,000.000	3,164.00
FREMF 2016-KW01 KW01 X2A 144A 0.100% 01/25/2026 DD 05/01/16			21,957,726.195	76,852.04
FREMF 2016-KW01 KW01 X2B 144A 0.100% 03/25/2029 DD 05/01/16			2,879,000.000	10,940.20
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	2,123,262.50
FREMF 2017-K61 MO K61 X2B 144A 0.100% 12/25/2049 DD 01/01/17			10,700,200.000	49,220.92
FREMF 2017-K728 K728 X2B 144A 0.100% 11/25/2050 DD 11/01/17			15,878,000.000	44,458.40
FREMF 2018-KW05 W5FX BFX 144A VAR RT 04/25/2028 DD 06/01/18			1,011,000.000	1,043,857.50
FREMF 2018-KW07 KW07 X2A 144A 0.100% 10/25/2031 DD 11/01/18			23,132,871.474	105,707.97
FREMF 2018-KW07 KW07 X2B 144A 0.100% 10/25/2031 DD 11/01/18			2,629,000.000	14,697.42
FREMF 2018-KW07 MO KW07 C 144A 0.010% 10/25/2031 DD 11/01/18			1,931,000.000	1,072,866.88
FREMF 2019-K98 MORT K98 D 144A 0.000% 10/25/2052 DD 10/01/19			8,332,000.000	4,853,390.00
FREMF 2019-K99 MORT K99 D 144A 0.000% 10/25/2052 DD 10/01/19			8,622,000.000	4,957,650.00
FREMF 2019-KF66 MO KF66 B 144A VAR RT 07/25/2029 DD 08/30/19			285,993.649	288,032.99
FREMF 2019-KW10 MO KW10 B 144A VAR RT 10/25/2032 DD 11/01/19			589,000.000	604,496.89
FREMF K-1510 MORTG 1510 B 144A VAR RT 01/25/2034 DD 02/01/19			612,000.000	660,633.44
FRESB 2020-SB76 MORTGA SB76 X1 VAR RT 05/25/2030 DD 07/01/20			3,257,373.944	230,856.61
FRESB 2020-SB78 MORTGA SB78 X1 VAR RT 06/25/2040 DD 09/01/20			2,981,950.666	243,252.62
FRESB 2020-SB79 MORTGA SB79 X1 VAR RT 07/25/2040 DD 10/01/20			1,273,797.569	92,460.76
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			2,367,000.000	2,439,173.81
FRESH MARKET INC/THE 144A 9.750% 05/01/2023 DD 04/27/16			49,000.000	50,242.15
FRONTERA GENERATION 4/18 TLB			527,849.990	21,552.11
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20			1,199,000.000	1,239,562.17
FRONTIER COMMUNICATIONS H 144A 5.875% 10/15/2027 DD 10/08/20			35,000.000	37,493.75
FRONTIER COMMUNICATIONS H 144A 6.750% 05/01/2029 DD 11/25/20			105,000.000	111,643.35
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			715,000.000	799,913.40
FULL HOUSE RESORTS INC 144A 8.250% 02/15/2028 DD 02/12/21			70,000.000	76,300.00
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21			2,280,000.000	2,279,533.28
GALAXY XXIII CLO LT 23A F 144A VAR RT 04/24/2029 DD 03/30/17			300,000.000	282,000.00
GAMCO INVESTORS INC STEP 06/15/2023 DD 06/15/2021			12.000	12.00
GARDA WORLD 3/21 TLB			1,015,361.610	1,019,351.98
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			275,000.000	276,375.00
GARDA WORLD SECURITY CORP 144A 6.000% 06/01/2029 DD 06/01/21			55,000.000	54,587.50
GARDA WORLD SECURITY CORP 144A 9.500% 11/01/2027 DD 10/30/19			95,000.000	105,212.50
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21			684,000.000	694,260.00
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			2,135,000.000	2,184,339.85

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,226,000.000	2,350,923.12
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,649,000.000	2,774,867.24
GATX CORP 4.350% 02/15/2024 DD 11/05/18			589,000.000	640,731.87
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20			529,000.220	535,870.61
GCAT 2020-NQM2 TR NQM2 A2 144A VAR RT 004/25/2065 DD 07/01/20			736,732.810	744,979.58
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	1,151,437.50
GCP APPLIED TECHNOLOGIES 144A 5.500% 04/15/2026 DD 04/10/18			130,000.000	133,711.50
GE CAPITAL FUNDING LLC 4.400% 05/15/2030 DD 11/15/20			1,647,000.000	1,921,198.07
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21			105,000.000	107,740.70
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09			6,000.000	9,001.51
GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14			220,000.000	272,087.83
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20			1,213,000.000	1,335,745.82
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18			333,000.000	453,613.29
GENERAL MOTORS CO 6.125% 10/01/2025 DD 05/12/20			440,000.000	521,060.71
GENERAL MOTORS FINANCIAL CO IN 1.500% 06/10/2026 DD 06/10/21			1,668,000.000	1,660,134.47
GENERAL MOTORS FINANCIAL CO IN 2.700% 08/20/2027 DD 08/20/20			328,000.000	341,013.02
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			5,200,000.000	5,476,966.40
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			774,000.000	819,576.30
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,256,000.000	1,286,055.21
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			2,010,000.000	2,109,972.11
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			1,889,000.000	2,034,334.22
GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15			454,000.000	494,748.12
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			6,056,000.000	6,667,486.19
GENERAL MOTORS FINANCIAL CO IN 5.200% 03/20/2023 DD 05/15/20			915,000.000	985,024.08
GENERAL MOTORS FINANCIAL CO IN 5.250% 03/01/2026 DD 03/01/16			1,253,000.000	1,447,377.75
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/05/2023 DD 01/05/18			621,000.000	626,679.65
GENERATION BRANDS 11/17 TL			403,618.590	403,114.07
GENERATION BRANDS/VISUAL COMFO 0.000% 06/30/2028 DD 06/16/21			548,000.000	545,260.00
GENESIS SALES FINANC AA F 144A 5.590% 12/21/2026 DD 05/26/21			1,300,000.000	1,309,750.00
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20			54,862.500	54,960.70
GENTIVA HEALTH/KINDRED AT HOME			3,856,402.860	3,845,566.36
GETTY IMAGES 2/19 COV-LITE			823,595.150	821,882.08
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20			526,000.000	524,685.00
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,160,047.50
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20			2,378,000.000	2,349,107.30
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	635,339.40
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			2,628,000.000	2,717,220.60
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			1,025,000.000	1,084,368.00
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20			1,566,000.000	1,567,100.85

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			898,000.000	939,281.06
GLENCORE FUNDING LLC 144A 1.625% 04/27/2026 DD 04/27/21			1,081,000.000	1,085,145.73
GLENCORE FUNDING LLC 144A 2.500% 09/01/2030 DD 09/01/20			904,000.000	902,784.42
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,184,000.000	2,245,435.92
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			1,500,000.000	1,637,640.00
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			2,614,000.000	2,818,203.77
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			1,534,000.000	1,631,618.77
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			1,949,000.000	2,136,451.29
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19			2,738,219.000	2,752,964.31
GLOBAL CASH ACCESS 6/21 TLB 0.000% 12/31/2024 DD 06/22/21			526,000.000	524,685.00
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	962,557.92
GLOBAL PAYMENTS 7/19 TL 0.000% 07/09/2024 DD 07/09/19			4,210,893.000	4,168,784.07
GLOBALLOGIC 7/18 TLB			609,486.650	606,439.21
GLS AUTO RECEIVABLES 2A B 144A 0.770% 09/15/2025 DD 06/14/21			511,000.000	511,086.67
GM FINANCIAL AUTOMOBILE 2 A2A 0.710% 10/20/2022 DD 06/17/20			1,707,175.040	1,710,210.06
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20			2,863,000.000	2,878,368.29
GM FINANCIAL AUTOMOBILE L 2 A4 1.010% 07/22/2024 DD 06/17/20			390,000.000	394,038.72
GM FINANCIAL AUTOMOBILE L 3 A4 0.510% 10/21/2024 DD 09/29/20			6,399,000.000	6,418,210.44
GM FINANCIAL CONSUMER AUT 1 A2 0.230% 11/16/2023 DD 01/20/21			2,939,705.170	2,940,895.75
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21			2,590,000.000	2,591,226.62
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			2,559,000.000	2,587,726.05
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			1,268,000.000	1,283,870.42
GM FINANCIAL CONSUMER AUT 2 A3 2.650% 02/16/2024 DD 04/17/19			2,813,816.770	2,844,096.82
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			1,021,000.000	1,023,485.62
GM FINANCIAL CONSUMER AUT 4 A3 0.380% 08/18/2025 DD 10/14/20			4,752,000.000	4,753,387.58
GM FINANCIAL CONSUMER AUT 4 A4 0.500% 02/17/2026 DD 10/14/20			1,394,000.000	1,384,964.09
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	256,802.27
GM FINANCIAL LEASING TRUS 1 A2 0.170% 04/20/2023 DD 02/24/21			8,044,000.000	8,043,764.31
GM FINANCIAL LEASING TRUS 1 A3 0.260% 02/20/2024 DD 02/24/21			5,490,000.000	5,491,479.00
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20			1,064,000.000	1,067,883.71
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			1,233.130	1,238.37
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			68.880	69.11
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			755.640	799.05
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			69.720	70.81
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,123.820	1,128.54
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			30.500	30.59
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			39.520	39.70
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			1,331.520	1,351.87
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			5,533.280	5,591.06

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0447214	8.500% 06/15/2027 DD 06/01/97	620.010	622.86
GNMA	POOL #0478973	8.000% 12/15/2029 DD 12/01/99	115.365	115.85
GNMA	POOL #0482086	8.000% 06/15/2030 DD 09/01/00	366.550	374.66
GNMA	POOL #0506625	7.000% 03/15/2029 DD 03/01/99	1,366.960	1,372.37
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	1,461.820	1,524.53
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	3,031.830	3,046.23
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	3,698.310	3,788.29
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,157.740	3,170.48
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	12,166.680	13,811.00
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	5,828.560	5,907.47
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	876.030	898.38
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	6,604.040	7,434.20
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	821.460	900.96
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	4,170.940	4,659.84
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	6,123.320	7,218.02
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	31,141.060	36,016.58
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	11,273.440	13,060.97
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,417.300	2,740.79
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,227.380	3,326.35
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	1,097.490	1,230.61
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	2,135.820	2,193.33
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	9,958.190	11,482.37
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	11,910.840	13,790.73
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	108,324.990	126,288.50
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	7,510.500	7,915.15
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	122,840.110	137,934.32
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	51,062.320	57,334.93
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	76,123.340	87,858.19
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	2,170.280	2,354.26
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	432.270	438.92
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	3,966.340	4,753.23
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	13,692.430	16,705.77
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	4,779.500	5,620.49
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	102,720.680	122,137.02
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	28,093.680	33,394.80
GNMA	GTD REMIC P/T 10-26 QS VAR RT	02/20/2040 DD 02/20/10	7,043,212.530	1,258,052.29
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	365,115.080	363,837.21
GNMA	GTD REMIC P/T 17-H09 BI VAR RT	04/20/2067 DD 04/01/17	16,721,961.800	1,200,185.37
GNMA	GTD REMIC P/T 17-H24 QI VAR RT	11/20/2067 DD 12/01/17	8,766,382.426	974,041.51

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As Of Date : 6/30/2021

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GNMA GTD REMIC P/T 18-153 AI 4.500% 09/16/2045 DD 11/01/18			6,100,623.790	1,015,713.60
GNMA GTD REMIC P/T 20-18 GS VAR RT 02/20/2050 DD 02/20/20			3,449,795.330	591,498.45
GNMA GTD REMIC P/T 20-85 IB 3.500% 10/20/2049 DD 06/01/20			9,557,584.826	821,843.34
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02			104.543	119.82
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02			70.025	70.32
GNMA II POOL #0003288 7.500% 09/20/2032 DD 09/01/02			46.778	47.83
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			28,418.440	33,352.95
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			45,620.480	50,453.90
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			62,504.210	69,126.60
GNMA II POOL #0784114 3.500% 02/20/2046 DD 03/01/16			2,870,410.918	3,057,717.02
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			38,755.787	41,223.59
GNMA II POOL #0MA0533 3.000% 11/20/2042 DD 11/01/12			130,633.691	138,951.64
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			70,595.287	75,307.44
GNMA II POOL #0MA0698 3.000% 01/20/2043 DD 01/01/13			43,924.416	46,832.61
GNMA II POOL #0MA1284 3.000% 09/20/2043 DD 09/01/13			72,519.196	77,127.73
GNMA II POOL #0MA1374 3.000% 10/20/2043 DD 10/01/13			69,865.838	74,303.69
GNMA II POOL #0MA2304 4.000% 10/20/2044 DD 10/01/14			947,845.019	1,034,059.80
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			53,360.410	56,846.13
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			104,056.260	110,807.56
GNMA II POOL #0MA2893 4.000% 06/20/2045 DD 06/01/15			202,074.497	218,555.30
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			2,340,376.344	2,527,476.63
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			1,106,745.203	1,178,456.99
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			271,490.032	294,298.08
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			483,060.178	522,438.74
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			124,803.456	132,895.39
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			96,343.606	104,396.09
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			73,528.000	77,460.19
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,679,715.592	1,789,189.64
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			1,283,580.862	1,348,808.95
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			53,077.619	56,528.09
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			1,178,222.054	1,251,713.68
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			975,733.301	1,034,390.09
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			149,204.579	157,025.56
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			593,885.049	629,790.83
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			350,410.127	375,349.90
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			1,028,817.104	1,097,700.61
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			73,765.152	78,173.46
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			657,357.643	700,981.83
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			145,327.718	154,470.92

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			600,350.089	636,781.11
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			1,550,881.626	1,639,175.17
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			834,647.199	890,893.72
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			1,110,707.775	1,176,526.87
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			12,230.980	12,953.12
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			535,723.092	570,207.48
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			372,289.469	390,183.70
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			779,359.846	813,586.46
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			4,590,001.955	4,754,209.10
GNMA II POOL #0MA7051 2.000% 12/20/2050 DD 12/01/20			517,948.906	528,341.48
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			520,306.261	530,608.34
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			456,864.010	466,106.70
GO DADDY 2/21 TLB3 0.000% 08/10/2027 DD 02/24/21			1,086,782.780	1,079,479.60
GOEASY LTD 144A 4.375% 05/01/2026 DD 04/29/21			45,000.000	46,125.00
GOEASY LTD 144A 5.375% 12/01/2024 DD 11/27/19			20,000.000	20,629.20
GOLDEN BEAR LLC 0.000% 12/31/2050 DD 12/14/18			1,492,716.292	1,958,851.57
GOLDEN NUGGET INC 144A 6.750% 10/15/2024 DD 10/04/16			100,000.000	101,022.00
GOLDEN NUGGET/LANDRYS 9/17 INCREMENTAL COV-LITE TLB			478,321.630	474,456.79
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			714,000.000	868,881.44
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			353,000.000	462,050.62
GOLDMAN SACHS GROUP INC/T REGS 3.375% 03/27/2025			207,000.000	275,162.45
GOLDMAN SACHS GROUP INC/THE 0.481% 01/27/2023 DD 01/27/21			580,000.000	580,300.37
GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21			702,000.000	697,068.15
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			3,440,000.000	3,470,490.78
GOLDMAN SACHS GROUP INC/THE VAR RT 03/09/2027 DD 03/08/21			320,000.000	319,236.35
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			1,863,000.000	2,126,469.85
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			5,174,000.000	5,214,186.15
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			4,298,000.000	4,331,679.13
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21			3,101,000.000	3,095,635.27
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2027 DD 06/10/21			1,405,000.000	1,401,966.10
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			989,000.000	1,058,139.61
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			1,529,000.000	1,541,002.65
GOLDMAN SACHS GROUP INC/THE VAR RT 12/09/2026 DD 12/09/20			440,000.000	433,541.99
GOODYEAR TIRE & RUBBER CO 144A 5.000% 07/15/2029 DD 05/18/21			1,313,000.000	1,374,711.00
GOPHER RESOURCE 2/18 COV-LITE			526,082.020	466,461.14
GPMT 2019-FL2 LTD FL2 A 144A VAR RT 02/22/2036 DD 02/28/19			1,471,705.010	1,472,367.28
GRAFTECH 2/18 COV-LITE TLB			397,738.460	397,539.59
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			297,000.000	304,796.25
GRANITE US HOLDINGS CORP 144A 11.000% 10/01/2027 DD 09/30/19			65,000.000	72,475.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRAY TELEVISION 10/18			457,944.700	455,485.54
GRAY TELEVISION 2/17 TLB			405,000.000	402,723.90
GRAY TELEVISION INC 144A 7.000% 05/15/2027 DD 11/16/18			136,000.000	147,050.00
GREAT AMERICAN OUTDOORS/BASS P 0.000% 02/26/2028 DD 02/22/21			1,596,430.000	1,600,421.08
GREAT LAKES DREDGE & DOCK 144A 5.250% 06/01/2029 DD 05/25/21			25,000.000	25,752.50
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			8,150,000.000	8,155,049.74
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19			6,000,000.000	5,999,958.60
GREAT WOLF TRUST 2 WOLF D 144A VAR RT 12/15/2036 DD 12/30/19			944,000.000	938,117.94
GREATBATCH/INTEGER 11/19 COV-LITE TLB			347,464.120	347,724.72
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			21.220	0.00
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21			1,927,000.000	1,971,321.00
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			1,440,000.000	1,483,188.97
GREENWAY MEDICAL 2/17 COV-LITE TL			1,039,863.560	979,634.66
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18			412,000.000	407,121.34
GREYSTONE COMMERCIAL HC1 A 144A VAR RT 09/15/2028 DD 09/21/18			1,350,000.000	1,350,288.63
GRIFOLS 11/19 (USD) COV-LITE T			884,082.880	875,021.03
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	3,086.00
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	8,005.20
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	10,902.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			4,933.547	518.02
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			145,856.764	14,585.68
GS MORTGAGE SECUR 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	1,311,550.00
GS MORTGAGE SECUR 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18			1,730,000.000	1,418,600.00
GS MORTGAGE SECUR 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	1,308,240.00
GS MORTGAGE SECUR BOCA B 144A VAR RT 06/15/2038 DD 06/26/19			938,000.000	938,566.83
GS MORTGAGE SECUR BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,615,676.55
GS MORTGAGE SECUR GC14 F 144A VAR RT 08/10/2046 DD 08/01/13			939,000.000	628,497.39
GS MORTGAGE SECUR GC14 G 144A VAR RT 08/10/2046 DD 08/01/13			1,674,000.000	896,330.08
GS MORTGAGE SECUR GC22 E 144A 3.582% 06/10/2047 DD 06/01/14			862,000.000	534,244.93
GS MORTGAGE SECUR GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			1,189,000.000	825,918.17
GS MORTGAGE SECUR GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	199,366.42
GS MORTGAGE SECUR HART D 144A VAR RT 10/15/2031 DD 10/31/18			1,082,000.000	1,075,238.48
GS MORTGAGE SECUR HART E 144A VAR RT 10/15/2031 DD 10/31/18			661,000.000	646,693.91
GS MORTGAGE SECUR ROCK A 144A 5.366% 05/03/2032 DD 05/01/05			3,804,000.000	4,337,758.64
GS MORTGAGE SECUR ROSS A 144A VAR RT 05/15/2026 DD 05/28/21			1,940,000.000	1,940,661.54
GS MORTGAGE SECUR RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			472,004.988	146,321.54
GS MORTGAGE SECUR TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			5,477,000.000	5,480,093.96
GS MORTGAGE SECUR TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,262,425.02
GS MORTGAGE SECURIT 70P A 144A VAR RT 10/15/2036 DD 10/23/19			6,189,520.000	6,189,464.29

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	889,776.18
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13			44,132.550	44,433.83
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	3,005,392.20
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	7,226,759.01
GS MORTGAGE SECURITIES GC12 B VAR RT 06/10/2046 DD 05/01/13			842,000.000	877,255.29
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	533,055.91
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,979,111.12
GS MORTGAGE SECURITIES GC32 D 3.345% 07/10/2048 DD 07/01/15			242,000.000	231,159.59
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15			5,000,000.000	5,445,880.00
GS MORTGAGE SECURITIES GC40 C 3.946% 07/10/2052 DD 07/01/19			379,000.000	407,776.64
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20			788,000.000	845,590.67
GS MORTGAGE SECURITIES GS2 A4 3.050% 05/10/2049 DD 05/01/16			4,828,087.000	5,178,126.20
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	592,027.27
GUARDIAN LIFE GLOBAL FUND 144A 1.100% 06/23/2025 DD 06/23/20			220,000.000	220,791.15
GUARDIAN LIFE GLOBAL FUND 144A 1.250% 11/19/2027 DD 11/19/20			330,000.000	321,857.19
GUARDIAN LIFE GLOBAL FUND 144A 1.400% 07/06/2027 DD 07/06/20			380,000.000	375,466.67
GVC HOLDINGS 2/20 COV-LITE TLB			435,375.000	432,928.19
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			2,211,000.000	2,175,624.00
H.B. FULLER 10/17 COV-LITE TLB			94,213.880	94,174.31
HALCYON LOAN ADVIS 3A A1R 144A VAR RT 10/18/2027 DD 12/21/17			2,964,366.126	2,967,331.38
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			125,589.450	125,699.95
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	500,879.60
HALLIBURTON CO 3.250% 11/15/2021 DD 11/14/11			2,210,000.000	2,217,621.87
HANESBRANDS INC 144A 5.375% 05/15/2025 DD 05/04/20			1,350,000.000	1,429,312.50
HANSON BUILDING 4/17 COV-LITE TLB			423,203.540	423,097.74
HARBOR FREIGHT TOOLS 10/20 COV-LITE TLB			914,928.790	914,315.79
HARLAND CLARKE 10/17 B7 0.000% 11/03/2023 DD 10/20/17			438,642.550	391,764.82
HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			195,000.000	266,206.27
HARVEST COMMERCIAL C 1 M4 144A VAR RT 09/25/2046 DD 10/01/19			200,000.000	192,077.04
HARVEST COMMERCIAL C 1 M5 144A VAR RT 09/25/2046 DD 10/01/19			300,000.000	290,983.00
HARVEST COMMERCIAL C 1 M6 144A VAR RT 09/25/2046 DD 10/01/19			698,000.000	582,830.00
HARVEST OPERATIONS CORP 144A 1.000% 04/26/2024 DD 04/26/21			920,000.000	920,386.40
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17			1,550,000.000	1,594,657.56
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	787,744.80
HASBRO INC 3.000% 11/19/2024 DD 11/19/19			978,000.000	1,040,702.78
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	677,459.02
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21			1,234,000.000	1,243,255.00
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20			267,000.000	282,233.69
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	572,600.17

Asset Detail

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HAWAIIAN AIRLINES 2013-1 CLASS 4.950% 07/15/2023 DD 05/29/13			1,512,524.357	1,510,392.15
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			1,166,683.000	1,254,184.23
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			639,000.000	659,767.50
HCA INC 3.500% 09/01/2030 DD 02/26/20			4,570,000.000	4,868,740.90
HCA INC 4.125% 06/15/2029 DD 06/12/19			2,040,000.000	2,299,267.76
HCA INC 5.000% 03/15/2024 DD 03/17/14			8,734,000.000	9,651,073.93
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,525,000.000	4,034,192.06
HCA INC 5.250% 06/15/2026 DD 03/15/16			1,798,000.000	2,082,099.10
HCA INC 5.375% 02/01/2025 DD 01/16/15			3,038,000.000	3,426,864.00
HCA INC 5.375% 09/01/2026 DD 08/23/18			40,000.000	46,000.00
HCA INC 5.500% 06/15/2047 DD 06/22/17			586,000.000	765,534.84
HCA INC 5.625% 09/01/2028 DD 08/23/18			2,291,000.000	2,714,835.00
HCA INC 5.875% 02/01/2029 DD 01/30/19			1,567,000.000	1,892,152.50
HCA INC 8.360% 04/15/2024 DD 04/15/94			952,000.000	1,122,170.00
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			585,033.290	581,014.11
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			4,112,350.820	4,105,935.55
HEALTHPEAK PROPERTIES INC 1.350% 02/01/2027 DD 07/12/21			190,000.000	189,766.30
HEALTHPEAK PROPERTIES INC 2.875% 01/15/2031 DD 06/23/20			65,000.000	68,080.97
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			243,750.000	242,938.31
HEARTHSIDE FOOD 4/18 COV-LITE TL			859,493.670	853,588.95
HEARTLAND DENTAL 4/18 COV-LITE			1,092,146.790	1,078,494.95
HEARTLAND DENTAL 6/21 INCREMEN 0.000% 04/30/2025 DD 06/02/21			375,000.000	374,062.50
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,637,565.86
HELLENIC REPUBLIC GOVERN 144A 1.500% 06/18/2030			1,140,000.000	1,445,884.86
HELLENIC REPUBLIC GOVERN 144A 2.000% 04/22/2027			854,000.000	1,117,627.73
HELMERICH & PAYNE INC 4.650% 03/15/2025 DD 03/15/19			3,019,000.000	3,358,889.80
HENRY COMPANY 9/16 COV-LITE TLB			634,399.760	634,875.56
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,746,842.54
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,427,000.000	1,419,865.00
HERTZ 6/16 COV-LITE TLB			1,616,000.000	1,612,978.08
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			455,210.360	454,641.34
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			85,789.640	85,682.41
HERTZ VEHICLE FINANC 1A A 144A 1.210% 12/26/2025 DD 06/30/21			3,540,000.000	3,553,862.64
HERTZ VEHICLE FINANC 1A D 144A 5.860% 02/25/2024 DD 01/24/18			500,000.000	502,068.95
HERTZ VEHICLE FINANC 2A A 144A 1.680% 12/27/2027 DD 06/30/21			3,180,000.000	3,190,885.15
HERTZ VEHICLE FINANC 4A D 144A 6.030% 07/25/2022 DD 06/08/16			500,000.000	501,399.40
HESS 3/20 TL			7,112,197.000	7,041,075.03
HESS CORP 3.500% 07/15/2024 DD 06/24/14			1,444,000.000	1,532,092.42
HESS MIDSTREAM OPERATIONS 144A 5.125% 06/15/2028 DD 12/10/19			165,000.000	173,043.75

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HEWLETT PACKARD ENTERPRISE CO VAR RT 10/05/2021 DD 09/19/18			9,064,000.000	9,066,106.56
HIDROVIAS INTERNATIONAL F 144A 4.950% 02/08/2031 DD 02/08/21			675,000.000	685,884.38
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,455,000.000	1,484,100.00
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,235,000.000	1,287,104.65
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21			336,000.000	355,857.60
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			292,000.000	310,250.00
HILEX POLY/NOVOLEX 3/21 COV-LI 0.000% 03/02/2028 DD 02/16/21			850,000.040	845,928.54
HILLENBRAND INC 3.750% 03/01/2031 DD 03/03/21			876,000.000	868,610.95
HILLMAN GROUP INC/THE 144A 6.375% 07/15/2022 DD 06/30/14			621,000.000	621,869.40
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			540,000.000	533,250.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			2,047,000.000	2,154,467.50
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			601,000.000	650,324.07
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			325,000.000	346,937.50
HILTON GRAND 5/21 COV-LITE TLB			520,000.000	520,161.20
HILTON GRAND VACATIO AA B 144A 4.220% 02/25/2039 DD 06/10/20			0.026	0.03
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21			655,000.000	669,737.50
HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19			6,566,205.000	6,507,568.79
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	3,132,989.64
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	292,927.81
HILTON WORLDWIDE FINANCE LLC / 4.875% 04/01/2027 DD 03/16/17			30,000.000	31,275.00
HIN TIMESHARE TRUST 2 A D 144A 5.500% 10/09/2039 DD 09/17/20			102,203.740	106,417.98
HIN TIMESHARE TRUST 2 A E 144A 6.500% 10/09/2039 DD 09/17/20			158,455.390	162,710.36
HOFFMASTER 6/18 COV-LITE TL			448,850.000	431,681.49
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,196,000.000	1,222,910.00
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			464,564.400	464,563.84
HOME PARTNERS OF AMER 2 F 144A 4.055% 01/17/2041 DD 11/17/20			192,821.790	197,853.23
HOME POINT CAPITAL INC 144A 5.000% 02/01/2026 DD 01/19/21			35,000.000	32,637.50
HOME RE 2021-1 LTD 1 M2 144A VAR RT 07/25/2033 DD 02/02/21			172,540.750	169,102.22
HOMEWARD OPPORTUNITI 2 A2 144A VAR RT 05/25/2065 DD 06/01/20			1,715,000.000	1,745,155.70
HOMEWARD OPPORTUNITI 2 B1 144A VAR RT 05/25/2065 DD 06/01/20			194,000.000	204,696.97
HONDA AUTO RECEIVABLES 20 1 A2 0.160% 07/21/2023 DD 02/24/21			5,170,000.000	5,169,304.64
HONDA AUTO RECEIVABLES 20 2 A2 0.170% 11/15/2023 DD 05/26/21			5,450,000.000	5,449,778.73
HONDA AUTO RECEIVABLES 20 2 A2 0.740% 11/15/2022 DD 05/27/20			534,811.430	535,474.70
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20			6,900,000.000	6,944,265.56
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			5,123,000.000	5,198,271.22
HONDA AUTO RECEIVABLES 20 3 A3 0.370% 10/18/2024 DD 09/29/20			3,789,000.000	3,793,872.65
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20			1,806,000.000	1,801,312.71
HORMEL FOODS CORP 0.650% 06/03/2024 DD 06/03/21			940,000.000	942,068.00
HOWMET AEROSPACE INC 5.125% 10/01/2024 DD 09/22/14			2,037,000.000	2,248,236.90

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOWMET AEROSPACE INC 6.875% 05/01/2025 DD 04/24/20			1,896,000.000	2,206,906.08
HPEFS EQUIPMENT TRU 1A A2 144A 1.730% 02/20/2030 DD 02/20/20			440,167.120	441,733.67
HPEFS EQUIPMENT TRU 1A A3 144A 1.760% 02/20/2030 DD 02/20/20			892,000.000	901,271.18
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20			290,000.000	294,496.97
HSBC HOLDINGS PLC 4.250% 03/14/2024 DD 03/12/14			2,961,000.000	3,207,313.83
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			1,290,000.000	1,387,025.78
HSBC HOLDINGS PLC VAR RT 05/24/2025 DD 05/24/21			859,000.000	858,343.85
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21			965,000.000	992,697.20
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	87,088.08
HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21			738,787.500	738,270.35
HUB INTERNATIONAL 4/18 (USD)			483,421.030	477,808.51
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			2,599,000.000	2,695,396.91
HUBBARD RADIO 5/15 TLB			374,605.610	370,548.63
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			30,000.000	30,112.50
HUDSONS BAY SIMO HBFL DFL 144A VAR RT 08/05/2034 DD 11/23/15			404,000.000	294,749.51
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17			640,000.000	716,800.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			715,000.000	801,693.75
HUNTINGTON INGALLS INDUSTRIES 3.844% 05/01/2025 DD 11/01/20			425,000.000	463,287.88
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19			635,000.000	722,596.39
HUSKY ENERGY INC 3.500% 07-FEB-2028 NOTE			565,000.000	478,540.03
HUSKY IMS 3/18 COV-LITE TLB			69,720.870	68,451.25
HYATT HOTELS CORP 5.750% 04/23/2030 DD 04/23/20			827,000.000	1,004,823.84
HYLAND SOFTWARE 10/18			794,819.000	795,478.70
HYUNDAI AUTO LEASE S A A2 144A 0.250% 04/17/2023 DD 01/20/21			2,379,262.940	2,379,702.87
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			1,604,000.000	1,627,021.09
HYUNDAI AUTO RECEIVABLES A A4 0.620% 05/17/2027 DD 04/28/21			586,000.000	584,327.15
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,270,757.61
HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21			3,318,000.000	3,303,767.87
HYUNDAI CAPITAL AMERICA 144A 0.875% 06/14/2024 DD 06/15/21			2,365,000.000	2,354,523.05
HYUNDAI CAPITAL AMERICA 144A 1.150% 11/10/2022 DD 11/10/20			550,000.000	553,638.46
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20			2,185,000.000	2,204,665.00
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21			1,680,000.000	1,661,095.45
HYUNDAI CAPITAL AMERICA 144A 1.500% 06/15/2026 DD 06/15/21			5,653,000.000	5,612,054.02
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19			2,271,000.000	2,322,838.08
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			711,000.000	732,608.91
HYUNDAI CAPITAL AMERICA 144A 5.875% 04/07/2025 DD 04/07/20			4,000,000.000	4,619,693.12
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19			9,130,000.000	9,304,167.53
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			1,630,000.000	1,711,043.60
ICAHN ENTERPRISES LP / IC 144A 4.375% 02/01/2029 DD 01/19/21			85,000.000	84,575.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ICAHN ENTERPRISES LP / IC 144A 5.250% 05/15/2027 DD 12/12/19			15,000.000	15,487.50
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19			115,000.000	118,989.35
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19			95,000.000	100,795.00
ICON 6/21 (1100MM) COV-LITE TL 0.000% 06/16/2028 DD 06/08/21			224,188.570	224,504.67
ICON 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/08/21			1,252,281.430	1,254,047.15
ICON BRAND HOLDINGS 1A A 144A 4.229% 01/25/2043 DD 11/29/12			1,361,926.177	577,854.25
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	864,150.00
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,096,000.000	1,145,758.40
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			2,336,361.000	2,485,304.03
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,472,396.000	2,648,554.21
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			3,518,000.000	3,596,416.22
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	670,350.00
IHS MARKIT LTD 144A 4.000% 03/01/2026 DD 12/01/17			805,000.000	892,342.50
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18			2,322,000.000	2,478,502.80
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			2,313,230.720	2,310,339.18
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			371,636.370	397,197.04
ILLINOIS ST 6.125% 07/01/2021 DD 07/01/10			517,500.000	517,500.00
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			962,000.000	1,074,103.88
IMG WORLDWIDE 5/18 TLB			2,535,297.123	2,484,591.19
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21			80,000.000	82,300.00
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,913,000.000	5,171,964.62
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15			455,000.000	466,854.98
IMS HEALTH/IQVIA 3/20 TL2			3,745,638.690	3,725,337.33
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	244,298.36
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			1,095,000.000	1,109,132.77
INDIGO MERGER SUB INC 144A 2.875% 07/15/2026 DD 07/01/21			659,000.000	670,532.50
INDIGO NATURAL RESOURCES 144A 5.375% 02/01/2029 DD 02/02/21			887,000.000	926,915.00
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			1,975,000.000	2,177,299.25
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	1,054,052.59
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	773,067.09
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	350,988.42
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	328,346.15
INDONESIA GOVERNMENT INTERNATI 4.450% 02/11/2024 DD 12/11/18			705,000.000	771,433.18
INDONESIA TREASURY BOND 6.125% 05/15/2028			21,667,000,000.000	1,492,792.03
INDONESIA TREASURY BOND 6.500% 06/15/2025			62,628,000,000.000	4,528,079.29
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	214,996.06
INDONESIA TREASURY BOND 7.000% 09/15/2030			25,709,000,000.000	1,830,936.88
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	731,560.57
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	518,817.08

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INDONESIA TREASURY BOND 7.500% 08/15/2032			2,130,000,000.000	154,756.60
INDONESIA TREASURY BOND 8.125% 05/15/2024			7,083,000,000.000	532,777.22
INDONESIA TREASURY BOND 8.250% 05/15/2029			6,476,000,000.000	497,324.55
INDONESIA TREASURY BOND 8.375% 03/15/2024			18,060,000,000.000	1,359,827.88
INDONESIA TREASURY BOND 8.375% 09/15/2026			9,399,000,000.000	727,798.83
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	877,144.54
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	518,403.97
INEOS 10/17 (USD) TLB			106,150.000	104,882.57
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,645,000.000	1,650,757.50
INFORMATICA 2/20 (USD) COV-LIT			1,366,700.000	1,357,228.77
ING GROEP NV VAR RT 12/31/2049 DD 09/10/19			650,000.000	719,940.00
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			760,000.000	754,300.00
INGRAM MICRO 4/21 TLB 0.000% 03/30/2029 DD 03/24/21			678,000.000	678,847.50
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	47,033.73
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,556,000.000	1,680,480.00
INSULET 4/21 COV-LITE TLB 0.000% 05/04/2028 DD 04/19/21			513,000.000	513,323.19
INTELLIGENT PACKAGING HOL 144A 9.000% 01/15/2026 DD 12/08/20			45,000.000	46,125.00
INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20			25,000.000	26,000.00
INTELSAT CONNECT FINANCE 144A 9.500% 02/15/2023 DD 08/16/18			2,351,000.000	775,830.00
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			312,000.000	184,080.00
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13			624,000.000	357,240.00
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13			1,892,000.000	56,287.00
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20			204,000.000	193,058.86
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20			516,000.000	494,513.42
INTERCONTINENTAL EXCHANGE INC 4.250% 09/21/2048 DD 08/13/18			140,000.000	165,480.00
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			688,000.000	719,648.00
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	766,860.34
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			1,025,000.000	724,310.55
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021			4,475,000,000.000	309,054.92
INTERNATIONAL FLAVORS & F 144A 1.230% 10/01/2025 DD 09/16/20			6,422,000.000	6,390,000.52
INTERNATIONAL FLAVORS & F 144A 2.300% 11/01/2030 DD 09/16/20			150,000.000	149,321.84
INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20			85,000.000	88,425.29
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18			529,000.000	612,158.22
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			1,440,000.000	1,499,400.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			3,751,000.000	4,205,808.75
INTERNET BRANDS 8/17 COV-LITE			885,500.000	880,824.56
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18			768,000.000	902,848.35
INTESA SANPAOLO SPA 144A 3.125% 07/14/2022 DD 07/14/17			233,000.000	239,046.20
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19			627,000.000	667,041.63

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTESA SANPAOLO SPA 144A 4.198% 06/01/2032 DD 06/01/21			1,242,000.000	1,276,317.10
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14			1,552,000.000	1,688,825.31
INTESA SANPAOLO SPA 144A 5.710% 01/15/2026 DD 01/15/16			4,500,000.000	5,091,502.18
INTESA SANPAOLO SPA 144A VAR RT 12/31/2049 DD 09/17/15			870,000.000	996,689.40
INTRAWEST 7/17 (USD) TLB1			1,480,690.150	1,460,863.71
INVERSIONES LATIN AMERICA 144A 5.125% 06/15/2033 DD 06/15/21			650,000.000	644,150.00
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20			7,407,514.000	7,333,438.86
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,470,000.000	1,526,205.46
IPALCO ENTERPRISES INC 4.250% 05/01/2030 DD 05/01/21			515,000.000	578,944.45
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,126,062.50
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			635,000.000	641,675.25
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			4,097,000.000	4,240,395.00
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,095,000.000	1,182,238.65
IRI 11/18 TLB			2,374,125.000	2,369,685.38
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	798,660.00
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			261,000.000	270,812.30
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	805,230.00
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			65,000.000	68,025.75
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	703,955.70
ISRAEL ELECTRIC CORP LTD 144A 4.250% 08/14/2028			1,651,000.000	1,848,327.52
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			971,000.000	1,085,102.21
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			476,000.000	530,999.89
ISRAEL GOVERNMENT INTERNATIONA 2.750% 07/03/2030 DD 04/03/20			655,000.000	699,153.55
ISRAEL GOVERNMENT INTERNATIONA 3.875% 07/03/2050 DD 04/03/20			105,000.000	121,438.17
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	388,396.88
ISTAR INC 4.250% 08/01/2025 DD 12/16/19			85,000.000	87,443.75
ISTAR INC 4.750% 10/01/2024 DD 09/16/19			50,000.000	52,625.00
ITALY BUONI POLIENNALI DE 144A 1.850% 07/01/2025			620,000.000	790,328.82
ITAU UNIBANCO HOLDING SA/ 144A 2.900% 01/24/2023 DD 01/24/20			2,052,000.000	2,095,297.20
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			809,000.000	831,608.96
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			1,175,000.000	1,200,391.75
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	212,591.61
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	6,095,093.24
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	226,471.09
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	209,320.44
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	936,931.28
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	335,657.96
J.P. MORGAN CHASE MARK D 144A VAR RT 06/05/2032 DD 06/01/17			469,000.000	458,234.76
J.P. MORGAN CHASE WIKI E 144A VAR RT 10/05/2031 DD 10/01/16			2,716,000.000	2,669,120.48

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J2 GLOBAL INC 144A 4.625% 10/15/2030 DD 10/07/20			385,000.000	398,590.50
JACKSON PARK TRUST LIC E 144A VAR RT 10/14/2039 DD 11/01/19			495,000.000	463,982.90
JACKSON PARK TRUST LIC F 144A VAR RT 10/14/2039 DD 11/01/19			3,497,000.000	3,119,913.60
JAGUAR HOLDING CO II / PP 144A 4.625% 06/15/2025 DD 06/05/20			1,139,000.000	1,195,950.00
JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20			501,000.000	543,043.92
JAMES HARDIE INTERNATIONAL 144A 5.000% 01/15/2028 DD 12/13/17			685,000.000	725,473.23
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,600,000.000	4,598,823.78
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 06/20/2025			375,550,000.000	3,414,091.02
JAZZ PHARMACEUTICALS 5/21 USD TL			838,000.000	840,354.78
JAZZ SECURITIES DAC 144A 4.375% 01/15/2029 DD 04/29/21			680,000.000	705,024.00
JBS FINANCE LUXEMBOURG SA 144A 3.625% 01/15/2032 DD 06/15/21			1,435,000.000	1,434,555.15
JBS USA FOOD CO 144A 5.750% 01/15/2028 DD 07/30/19			1,388,000.000	1,488,935.36
JBS USA FOOD CO 144A 7.000% 01/15/2026 DD 10/26/18			2,459,000.000	2,606,540.00
JBS USA LUX SA / JBS USA 144A 3.750% 12/01/2031 DD 05/28/21			853,000.000	872,832.25
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19			333,000.000	372,420.54
JBS USA LUX SA / JBS USA 144A 6.750% 02/15/2028 DD 02/15/18			638,000.000	701,002.50
JDA SOFTWARE/BLUE YONDER 7/20 TLB			784,060.170	783,080.10
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			1,686,000.000	1,814,975.45
JEFFERIES GROUP LLC 5.125% 01/20/2023 DD 01/18/13			249,000.000	266,047.93
JERSEY CENTRAL POWER & LI 144A 2.750% 03/01/2032 DD 06/10/21			774,000.000	784,653.83
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,973,000.000	3,234,760.88
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			2,220,489.000	2,236,783.84
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,116,111.28
JO-ANN STORES 9/16 TL			1,190,089.090	1,188,303.96
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	344,625.65
JOSTENS/CHAMP ACQUISITION			254,412.080	255,419.56
JP MORGAN ALTERNATIVE LO S1 A1 VAR RT 04/25/2047 DD 05/31/07			235,288.817	232,557.21
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,340,502.00
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	1,434,196.55
JP MORGAN CHASE CO BKWD E 144A VAR RT 09/15/2029 DD 10/16/19			1,176,000.000	1,162,678.27
JP MORGAN CHASE CO BKWD F 144A VAR RT 09/15/2029 DD 10/16/19			1,187,000.000	1,168,781.10
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	785,748.06
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			3,898,975.027	3,402,079.51
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20			4,040,000.000	4,224,987.56
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20			890,000.000	917,356.02
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18			7,834,000.000	8,309,267.63
JP MORGAN CHASE COM JP3 E 144A VAR RT 08/15/2049 DD 09/01/16			3,002,000.000	2,101,400.00
JP MORGAN CHASE COM LAQ A 144A VAR RT 06/15/2032 DD 07/06/18			0.016	0.02
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	1,045,617.10

Asset Detail

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As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JP MORGAN CHASE COMMERC CB18 AJ VAR RT 06/12/2047 DD 03/01/07			3,115,128.364	1,359,268.19
JP MORGAN CHASE COMMERC CB18 B VAR RT 06/12/2047 DD 03/01/07			0.026	0.00
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			20,485.408	921.84
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			10,889.720	11,114.90
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14			1,607,000.000	1,332,407.25
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			8,458,000.000	9,100,121.21
JPMBB COMMERCIAL MORTGA C30 A5 3.822% 07/15/2048 DD 07/01/15			4,594,000.000	5,047,568.84
JPMCC COMMERCIAL MORTG COR4 AS 4.290% 03/10/2052 DD 02/01/19			793,000.000	913,148.93
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,733,000.000	2,875,625.98
JPMDB COMMERCIAL MORTG COR6 XA VAR RT 11/13/2052 DD 11/01/19			10,751,526.514	677,352.62
JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17			80,000.000	88,879.37
JPMORGAN CHASE & CO VAR RT 02/04/2032 DD 02/04/21			2,715,000.000	2,639,899.21
JPMORGAN CHASE & CO VAR RT 03/16/2024 DD 03/16/21			910,000.000	912,950.45
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20			140,000.000	145,377.68
JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21			215,000.000	224,112.48
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20			473,000.000	497,398.12
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			3,452,000.000	3,445,648.32
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20			790,000.000	809,375.85
JPMORGAN CHASE & CO VAR RT 06/01/2029 DD 06/01/21			2,651,000.000	2,672,499.61
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			2,825,000.000	2,828,559.50
JPMORGAN CHASE & CO VAR RT 07/23/2024 DD 07/23/18			270,000.000	287,658.89
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			730,000.000	840,321.38
JPMORGAN CHASE & CO VAR RT 11/19/2031 DD 11/19/20			425,000.000	408,052.45
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20			1,005,000.000	1,041,431.25
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			122,105.860	0.00
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			112,326.427	44,930.57
JUICE PLUS+ 11/18 TL			775,441.090	751,402.42
K-MAC 3/18 TL			480,427.910	481,148.55
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			1,785,000.000	1,830,588.90
KAR AUCTION 9/19 COV-LITE B6 0.000% 09/19/2026 DD 09/03/19			993,537.230	978,634.17
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			2,441,000.000	2,504,954.20
KAYNE CLO 5 LTD 5A A 144A VAR RT 07/24/2032 DD 07/24/19			352,702.000	353,142.10
KAYNE CLO II LTD 2A AR 144A VAR RT 10/15/2031 DD 02/17/21			3,950,000.000	3,957,183.86
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			2,009,000.000	2,196,323.14
KENAN ADVANTAGE 3/21 (USD) COV 0.000% 03/24/2026 DD 03/03/21			701,475.000	701,692.45
KENBOURNE INVEST SA 144A 4.700% 01/22/2028 DD 01/22/21			555,000.000	557,775.00
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			75,000.000	91,018.39
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20			877,000.000	948,938.40
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			7,633,440.780	7,961,727.58

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KIK CUSTOM PRODUCTS 1/21 COV-L 0.000% 12/22/2026 DD 01/21/21			890,337.500	883,286.03
KIMBERLY-CLARK DE MEXICO 144A 3.800% 04/08/2024 DD 04/08/14			495,000.000	528,714.45
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			2,116,000.000	2,367,019.88
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			1,282,577.500	1,284,719.40
KLEOPATRA FINCO 2/21 COV-LITE 0.000% 02/12/2026 DD 01/26/21			40,000.000	40,200.00
KLOCKNER PENTAPLAST 1/21 TL			9,987.500	9,937.56
KOC HOLDING AS 144A 5.250% 03/15/2023 DD 03/15/16			465,000.000	479,262.48
KONINKLIJKE PHILIPS NV 7.750% 05/15/2025 DD 05/15/95			355,000.000	431,952.92
KONTOOR 5/19 COV-LITE TLB			274,866.680	274,866.68
KOREA NATIONAL OIL CORP 144A 2.875% 03/27/2022 DD 03/27/17			2,000,000.000	2,034,567.84
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	270,283.26
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			1,101,000.000	1,172,984.61
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20			405,000.000	443,909.05
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20			1,760,000.000	2,001,468.07
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			4,808,000.000	5,445,313.63
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20			1,210,000.000	1,408,587.20
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20			896,000.000	1,087,047.95
KRAFT HEINZ FOODS CO 5.000% 07/15/2035 DD 07/15/16			70,000.000	85,863.74
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16			991,000.000	1,228,924.21
KRAFT HEINZ FOODS CO 6.875% 01/26/2039 DD 07/26/12			1,355,000.000	1,946,090.73
KRATON POLYMERS LLC / KRA 144A 4.250% 12/15/2025 DD 12/21/20			75,000.000	76,500.00
KRATOS DEFENSE & SECURITY 144A 6.500% 11/30/2025 DD 11/20/17			352,000.000	368,280.00
KREF 2018-FL1 LTD FL1 A 144A VAR RT 06/15/2036 DD 11/28/18			7,319,401.390	7,324,132.66
L&W/AUTOKINITON GROUP (AGG) 4/ 0.000% 04/06/2028 DD 03/16/21			576,000.000	580,320.00
L3HARRIS TECHNOLOGIES INC 1.800% 01/15/2031 DD 11/25/20			230,000.000	223,326.39
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19			532,000.000	618,066.80
L3HARRIS TECHNOLOGIES INC 4.854% 04/27/2035 DD 04/27/15			330,000.000	413,889.77
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			970,000.000	966,032.70
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			2,142,000.000	2,144,677.50
LADDER CAPITAL FINANCE HO 144A 5.250% 03/15/2022 DD 03/16/17			1,471,000.000	1,478,355.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			5,293,000.000	5,385,627.50
LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20			893,000.000	908,627.50
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			524,000.000	542,224.72
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20			1,536,000.000	1,699,200.00
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16			979,000.000	1,012,041.25
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20			2,594,000.000	2,733,323.23
LAS VEGAS SANDS CORP 3.200% 08/08/2024 DD 07/31/19			1,323,000.000	1,388,634.93
LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20			55,000.000	55,423.50
LCCM 2017-LC26 LC26 XA 144A VAR RT 07/12/2050 DD 06/01/17			11,327,277.515	673,847.28

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LCM XV LP 15A ER 144A VAR RT 07/20/2030 DD 05/25/17			1,900,000.000	1,824,000.00
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	892,403.20
LD HOLDINGS GROUP LLC 144A 6.125% 04/01/2028 DD 03/26/21			521,000.000	519,046.25
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			519,221.640	501,048.89
LEARNING CARE 3/18 COV-LITE TLB			708,018.470	695,628.15
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	446,600.00
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20			470,000.000	474,112.50
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			1,179,657.470	1,180,898.58
LEGACY MORTGAGE AS GS3 A1 144A VAR RT 07/25/2061 DD 06/04/21			122,701.680	122,713.95
LEIDOS INC 2.300% 02/15/2031 DD 02/15/21			330,000.000	321,954.60
LENDMARK FUNDING TRU 1A D 144A 5.050% 11/20/2031 DD 05/26/21			550,000.000	560,801.95
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,325,000.000	1,449,218.75
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			536,000.000	619,545.24
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15			276,000.000	300,423.24
LENNAR CORP VAR RT 11/15/2022 DD 05/15/13			1,181,000.000	1,235,621.25
LES SCHWAB 10/20 COV-LITE TLB			1,084,550.000	1,083,194.31
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20			95,000.000	96,402.20
LEVEL 3 FINANCING INC 144A 4.625% 09/15/2027 DD 09/25/19			185,000.000	192,015.20
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16			334,000.000	344,190.34
LEVI STRAUSS & CO 144A 3.500% 03/01/2031 DD 02/19/21			85,000.000	84,507.00
LGI HOMES INC 144A 6.875% 07/15/2026 DD 07/06/18			667,000.000	691,357.99
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,500,000.000	2,671,875.00
LIGHTSTONE 2/18 COV-LITE TLB			645,738.940	496,263.29
LIGHTSTONE 2/18 COV-LITE TLC			36,420.823	27,990.13
LIONS GATE 4/21 TLA 0.000% 03/22/2023 DD 04/06/21			921,470.000	906,496.11
LIONS GATE CAPITAL HOLDIN 144A 5.500% 04/15/2029 DD 04/01/21			1,200,000.000	1,261,500.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,093,000.000	1,133,987.50
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			1,129,000.000	1,147,064.00
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,082,000.000	1,200,803.60
LL ABS TRUST 2020-1 1A B 144A 3.790% 01/17/2028 DD 09/23/20			124,000.000	127,448.94
LLOYDS BANK PLC REGS VAR RT 09/13/2021			865,000.000	1,195,862.42
LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16			468,000.000	526,315.13
LLOYDS BANKING GROUP PLC VAR RT 06/15/2023 DD 06/15/20			453,000.000	456,610.41
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18			400,000.000	468,000.00
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			354,600.020	354,496.40
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19			5,707,500.000	5,709,237.93
LOANCORE 2019-CRE3 CRE3 A 144A VAR RT 04/15/2034 DD 05/30/19			0.005	0.00
LOANPAL SOLAR LOAN 2GS C 144A 3.500% 03/20/2048 DD 03/31/21			550,000.000	506,709.61
LOGAN QUAKER LLC			3,319,237.770	2,905,393.81

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LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20			2,540,000.000	2,629,027.00	
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	84,888.93	
LOUISIANA-PACIFIC CORP 144A 3.625% 03/15/2029 DD 03/11/21			70,000.000	70,437.50	
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			105,000.000	129,337.58	
LOWE'S COS INC 2.625% 04/01/2031 DD 03/31/21			2,310,000.000	2,389,573.10	
LSEGA FINANCING PLC 144A 2.000% 04/06/2028 DD 04/06/21			215,000.000	217,607.95	
LSEGA FINANCING PLC 144A 2.500% 04/06/2031 DD 04/06/21			245,000.000	251,338.41	
LSTAR COMMERCIAL MOR 5 A2 144A 2.776% 03/10/2050 DD 03/01/17			3,489,981.840	3,508,299.01	
LUCID ENERGY GROUP 2/18 TL			367,237.730	363,433.14	
LUMEN TECHNOLOGIES INC 144A 5.125% 12/15/2026 DD 12/16/19			1,372,000.000	1,425,165.00	
LUMEN TECHNOLOGIES INC 144A 5.375% 06/15/2029 DD 06/15/21			875,000.000	889,306.25	
LUMEN TECHNOLOGIES INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	522,847.50	
LUMEN TECHNOLOGIES INC 6.750% 12/01/2023 DD 11/27/13			130,000.000	144,167.40	
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16			1,782,000.000	2,000,295.00	
LUMOS NETWORKS 10/17 COV-LITE TLB			111,262.440	111,138.94	
LUNDIN ENERGY FINANCE BV 144A 2.000% 07/15/2026 DD 06/23/21			2,474,000.000	2,480,196.47	
M/I HOMES INC 5.625% 08/01/2025 DD 08/03/17			2,832,000.000	2,916,960.00	
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,626,989.89	
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			2,133,563.100	2,140,589.99	
MACDONALD DETTWILER (MDA) 7/17 TLB			1,296,917.170	1,284,765.06	
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21			1,344,000.000	1,333,274.63	
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			1,854,000.000	1,962,429.83	
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			1,565,000.000	1,620,885.37	
MACY'S INC 144A 8.375% 06/15/2025 DD 06/08/20			648,000.000	713,577.60	
MACY'S RETAIL HOLDINGS LL 144A 5.875% 04/01/2029 DD 03/17/21			545,000.000	586,109.35	
MACY'S RETAIL HOLDINGS LLC 3.625% 06/01/2024 DD 05/23/14			1,605,000.000	1,646,730.00	
MADISON IAQ 6/21 TL 0.000% 06/16/2028 DD 06/02/21			717,000.000	717,000.00	
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			607,000.000	613,070.00	
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			1,914,000.000	1,947,495.00	
MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19			1,000,000.000	1,002,673.41	
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21			2,340,000.000	2,340,905.58	
MADISON PARK FUND 16A A2R 144A VAR RT 04/20/2026 DD 12/22/16			250,000.000	250,061.40	
MAGELLAN MIDSTREAM PARTNERS LP 3.950% 03/01/2050 DD 08/19/19			170,000.000	184,469.71	
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	55,515.35	
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB			291,822.730	291,457.95	
MAGNETITE XXIX LTD 29A A 144A VAR RT 01/15/2034 DD 03/18/21			2,360,000.000	2,360,190.92	
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			1,403,000.000	1,446,843.75	
MAJORDRIVE HOLDINGS COV-LITE T 0.000% 06/01/2028 DD 06/01/21			35,000.000	35,010.85	
MAJORDRIVE HOLDINGS IV LL 144A 6.375% 06/01/2029 DD 06/01/21			195,000.000	194,512.50	

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MALAYSIA GOVERNMENT BOND 2.632% 04/15/2031			5,500,000.000	1,251,268.22
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	505,513.91
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	669,180.59
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			4,468,000.000	1,092,988.47
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	680,436.07
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	812,079.45
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			3,480,000.000	881,833.87
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	969,145.96
MALLINCKRODT INTERNATIONA 144A 10.000% 04/15/2025 DD 12/06/19			65,000.000	65,650.00
MANITOWOC 10/18 TLB 0.000% 10/23/2025 DD 10/04/18			3,581,644.080	3,550,304.70
MARATHON CRE 2018 F FL1 A 144A VAR RT 06/15/2028 DD 07/06/18			188,482.690	188,718.26
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			55,000.000	73,262.53
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			1,987,000.000	2,241,648.32
MARATHON PETROLEUM CORP 4.750% 12/15/2023 DD 12/15/18			1,152,000.000	1,256,486.13
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,485,000.000	1,746,885.87
MARB BONDCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,055,000.000	1,017,231.00
MARKEL CORP 3.450% 05/07/2052 DD 05/07/21			120,000.000	123,619.06
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			558,000.000	590,984.38
MARRIOTT INTERNATIONAL INC/MD 5.750% 05/01/2025 DD 04/16/20			1,803,000.000	2,081,886.89
MARRIOTT OWNERSHIP RESORT 144A 4.500% 06/15/2029 DD 06/21/21			439,000.000	445,036.25
MARRIOTT OWNERSHIP RESORTS/MAR			1,810,000.000	1,780,587.50
MARSH & MCLENNAN COS INC 2.250% 11/15/2030 DD 05/07/20			185,000.000	187,592.08
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19			562,000.000	659,328.43
MARYLAND ST HLTH & HGR EDUCUTNL 3.052% 07/01/2040 DD 07/22/20			140,000.000	145,887.87
MASERGY COMMUNICATIONS 6/17 TL B			342,163.130	341,879.13
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			6,787,000.000	6,990,610.00
MATCH GROUP 2/20 TLB			730,000.000	719,962.50
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	1,022,587.50
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,357,000.000	1,406,191.25
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	173,880.00
MATTAMY GROUP CORP 144A 4.625% 03/01/2030 DD 03/05/20			130,000.000	132,795.00
MATTEL INC 144A 3.375% 04/01/2026 DD 03/19/21			815,000.000	845,562.50
MATTEL INC 144A 3.750% 04/01/2029 DD 03/19/21			55,000.000	57,200.00
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			827,000.000	901,430.00
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			733,000.000	770,163.10
MATTEL INC 3.150% 03/15/2023 DD 03/07/13			692,000.000	707,570.00
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,350,000.000	1,363,500.00
MAUSER PACKAGING SOLUTION 144A 7.250% 04/15/2025 DD 04/03/17			60,000.000	58,800.00
MAUSER PACKAGING SOLUTION 144A 8.500% 04/15/2024 DD 05/07/20			15,000.000	15,525.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAXLINEAR 4/17 COV-LITE TLB			0.040	0.04
MAXLINEAR 6/21 COV-LITE TLB 0.000% 12/31/2024 DD 06/04/21			546,000.000	544,635.00
MBRT 2019-MBR MBR H1 144A VAR RT 11/15/2036 DD 12/19/19			1,545,000.000	1,537,275.00
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21			624,863.930	620,733.58
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	694,743.75
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			740,000.000	808,450.00
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			578,000.000	577,757.24
MEG ENERGY CORP 144A 5.875% 02/01/2029 DD 02/02/21			10,000.000	10,425.00
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			5,892,000.000	6,100,400.04
MEITUAN 144A 2.125% 10/28/2025 DD 10/28/20			969,000.000	961,529.01
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			50,000.000	63,933.36
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21			635,000.000	639,133.85
MERCADOLIBRE INC 3.125% 01/14/2031 DD 01/14/21			400,000.000	392,016.00
MERCEDES-BENZ AUTO LEASE A A2 0.180% 03/15/2023 DD 01/27/21			2,552,890.370	2,553,094.85
MERCEDES-BENZ AUTO LEASE A A3 0.250% 01/16/2024 DD 01/27/21			2,842,000.000	2,840,749.23
MERCER FIELD II CLO 1A A1 144A VAR RT 04/15/2029 DD 03/27/17			533,993.230	534,717.76
MERCER INTERNATIONAL INC 144A 5.125% 02/01/2029 DD 01/26/21			45,000.000	46,305.00
MERCER INTERNATIONAL INC 5.500% 01/15/2026 DD 07/15/18			65,000.000	66,786.85
MEREDITH 2/20 COV-LITE TL			656,867.300	653,747.18
MEREDITH CORP 144A 6.500% 07/01/2025 DD 06/29/20			35,000.000	37,728.49
MEREDITH CORP 6.875% 02/01/2026 DD 02/01/19			150,000.000	156,000.00
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,588,725.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,234,620.00
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			1,436,082.439	215,412.36
METLIFE INC 4.550% 03/23/2030 DD 03/23/20			250,000.000	299,883.11
MEXICAN BONOS 5.750% 03/05/2026			27,010,000.000	1,318,912.25
MEXICAN BONOS 7.500% 06/03/2027			58,330,000.000	3,053,180.97
MEXICAN BONOS 7.750% 05/29/2031			43,120,000.000	2,285,973.99
MEXICO GOVERNMENT INTERNATIONA 2.659% 05/24/2031 DD 11/24/20			290,000.000	283,588.10
MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21			1,084,000.000	1,138,319.24
MEXICO REMITTANCES FUNDIN 144A 4.875% 01/15/2028 DD 01/20/21			695,000.000	684,081.55
MF1 2021-FL6 LTD FL6 AS 144A VAR RT 07/16/2036 DD 06/24/21			1,950,000.000	1,955,269.88
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			180,000.000	190,800.00
MGM 6/18 2ND LIEN COV-LITE TL			755,000.000	754,373.35
MGM GROWTH PROPERTIES OPE 144A 4.625% 06/15/2025 DD 06/05/20			825,000.000	881,718.75
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			152,000.000	160,740.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			1,053,000.000	1,124,077.50
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			603,000.000	653,020.30
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19			531,000.000	590,801.22

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	122,187.50
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			507,000.000	542,337.90
MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20			1,542,000.000	1,651,728.72
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			739,000.000	741,689.96
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			15,052.920	14,864.76
MICRO FOCUS 6/17 (SEATTLE			101,656.200	100,385.50
MICROCHIP TECHNOLOGY INC 144A 0.972% 02/15/2024 DD 12/17/20			6,306,000.000	6,301,362.50
MICROCHIP TECHNOLOGY INC 2.670% 09/01/2023 DD 05/29/20			10,490,000.000	10,924,181.10
MICROCHIP TECHNOLOGY INC 4.250% 09/01/2025 DD 05/29/20			2,202,000.000	2,312,057.81
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			2,664,000.000	2,840,598.00
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21			552,000.000	585,898.77
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	35,244.86
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	111,475.00
MIDWEST CONNECTOR CAPITAL 144A 3.625% 04/01/2022 DD 03/11/19			1,882,000.000	1,913,727.81
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,793,000.000	1,795,241.25
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,131,457.140	1,134,002.92
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			4,624,741.000	5,091,839.84
MILFORD CROSSING LLC			846,682.443	948,505.24
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			722,798.680	725,617.37
MILLICOM INTERNATIONAL CE 144A 4.500% 04/27/2031 DD 10/27/20			610,000.000	631,350.00
MISYS 6/17 (USD) COV-LITE TLB			73,083.710	71,888.79
MITEL NETWORKS 7/18 TL			779,999.660	712,436.09
MITSUBISHI UFJ FINANCIAL GROUP 3.677% 02/22/2027 DD 02/22/17			205,000.000	228,771.19
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/15/2024 DD 09/15/20			1,757,000.000	1,766,071.51
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17			245,000.000	271,777.03
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			315,182.888	215,304.40
MOLINA HEALTHCARE INC VAR RT 11/15/2022 DD 05/15/16			1,263,000.000	1,321,413.75
MONARCH 5/16 (USD) COV-LITE			849,320.510	847,197.21
MONEYGRAM PAYMENT 6/19 TLB			477,678.910	481,772.62
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			910,000.000	979,646.79
MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20			245,000.000	217,328.91
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19			980,000.000	1,014,300.00
MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16			130,000.000	140,915.87
MORGAN STANLEY 4.100% 05/22/2023 DD 05/21/13			1,129,000.000	1,202,150.22
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14			2,576,000.000	2,918,288.83
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			556,000.000	533,600.93
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14			867,000.000	635,181.63
MORGAN STANLEY BANK C20 D 144A 3.071% 02/15/2048 DD 01/01/15			3,751,000.000	3,649,915.80
MORGAN STANLEY BANK C9 D 144A VAR RT 05/15/2046 DD 05/01/13			854,000.000	775,294.59

Asset Detail

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As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,112,580.00
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	313,506.50
MORGAN STANLEY BANK OF A C7 A4 2.918% 02/15/2046 DD 01/01/13			500,000.000	514,419.50
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			85,000.000	87,576.49
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	542,177.63
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	236,950.00
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,221,509.80
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,277,638.44
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,891,477.45
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,685,422.04
MORGAN STANLEY CAP 150E F 144A VAR RT 09/09/2032 DD 09/01/14			1,425,000.000	1,367,425.30
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,524,067.837	8,020,517.12
MORGAN STANLEY CAPI BPR E 144A VAR RT 05/15/2036 DD 05/15/19			1,467,000.000	951,323.68
MORGAN STANLEY CAPIT C3 B 144A VAR RT 07/15/2049 DD 10/01/11			740,000.000	739,425.68
MORGAN STANLEY CAPIT MP D 144A VAR RT 07/11/2040 DD 08/01/18			1,123,000.000	1,100,526.86
MORGAN STANLEY CAPIT MP E 144A VAR RT 07/11/2040 DD 08/01/18			440,000.000	405,314.54
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			835,000.000	962,655.80
MORGAN STANLEY VAR RT 01/25/2024 DD 01/25/21			1,985,000.000	1,984,206.83
MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21			110,000.000	108,171.20
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21			1,081,000.000	1,088,205.24
MORGAN STANLEY VAR RT 05/30/2025 DD 06/01/21			3,973,000.000	3,957,187.46
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17			75,000.000	83,050.22
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,308,000.000	3,361,771.55
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	337,500.00
MOTEL 6 TRUST 2017 MTL6 F 144A VAR RT 08/15/2034 DD 09/11/17			3,115,102.570	3,124,834.46
MOTEL 6 TRUST 2017 MTL6 G 144A VAR RT 08/15/2034 DD 09/11/17			1,171,573.882	1,173,768.24
MOVIDA EUROPE SA 144A 5.250% 02/08/2031 DD 02/08/21			650,000.000	656,012.50
MP CLO IV LTD 2A BRR 144A VAR RT 07/25/2029 DD 07/25/17			550,000.000	551,535.55
MPLX LP 4.700% 04/15/2048 DD 02/08/18			185,000.000	215,011.29
MPLX LP VAR RT 09/09/2022 DD 09/09/19			6,215,000.000	6,218,965.11
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,350,000.000	1,363,486.50
MSBAM COMMERCIAL M CKSV C 144A VAR RT 10/15/2030 DD 10/01/12			779,000.000	623,392.18
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,680,000.000	1,715,313.60
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	957,182.64
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	965,116.80
MSSG TRUST 2017-23 237P E 144A VAR RT 09/13/2039 DD 08/01/17			551,000.000	535,699.01
MULTIFAMILY CONNec 01 M10 144A VAR RT 03/25/2050 DD 03/18/20			4,434,000.000	4,616,886.54
MULTIFAMILY CONNec 01 M10 144A VAR RT 10/15/2049 DD 10/30/19			120,000.000	121,672.96
MULTIFAMILY CONNECT 01 M7 144A VAR RT 03/25/2050 DD 03/18/20			401,245.199	402,393.20

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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MULTIPLAN 6/16 COV-LITE TL			1,091,633.500	1,088,413.18
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			2,345,000.000	2,397,762.50
MUTHOOT FINANCE LTD 144A 4.400% 09/02/2023 DD 03/02/20			1,660,000.000	1,707,725.00
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19			675,000.000	699,975.00
MVW 2020-1 LLC 1A C 144A 4.210% 10/20/2037 DD 07/22/20			84,451.350	89,373.28
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			296,737.290	307,352.83
MWI HOLDINGS 4/18 COV-LITE TLB			349,852.100	339,139.63
N-ABLE 4/21 TLB 0.000% 04/06/2026 DD 04/06/21			612,000.000	610,470.00
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18			40,000.000	36,800.00
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			821,000.000	804,580.00
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19			506,336.440	503,804.76
NASDAQ INC 0.445% 12/21/2022 DD 12/21/20			365,000.000	364,849.27
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			3,290,000.000	696,822.00
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	461,209.11
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	484,501.50
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	276,156.50
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			3,874,000.000	4,484,036.18
NATIONAL RURAL UTILITIES COOPE 2.300% 09/15/2022 DD 08/30/17			345,000.000	352,027.01
NATIONAL SECURITIES CLEAR 144A 1.500% 04/23/2025 DD 04/23/20			530,000.000	540,697.74
NATIONAL VETERINARY/DINO GRAND			4,850,000.000	4,792,000.00
NATIONSTAR MORTGAGE HOLDI 144A 5.125% 12/15/2030 DD 12/04/20			20,000.000	19,900.00
NATIONSTAR MORTGAGE HOLDI 144A 6.000% 01/15/2027 DD 01/16/20			35,000.000	36,269.80
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	513,755.15
NATURA COSMETICOS SA 144A 4.125% 05/03/2028 DD 05/03/21			1,340,000.000	1,373,500.00
NATWEST GROUP PLC VAR RT 06/14/2027 DD 06/14/21			290,000.000	290,154.89
NATWEST GROUP PLC VAR RT 12/31/2049 DD 06/28/21			520,000.000	522,444.00
NATWEST MARKETS PLC 144A 0.800% 08/12/2024 DD 05/12/21			876,000.000	871,793.53
NAVICURE/WAYSTAR 9/19 COV-LITE TLB			972,687.500	973,446.20
NAVIENT CORP 4.875% 03/15/2028 DD 02/02/21			721,000.000	724,605.00
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			4,028,000.000	4,248,331.60
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			3,281,000.000	3,539,378.75
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			1,680,000.000	1,813,156.80
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	1,052,925.00
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			467,000.000	516,618.75
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			643,000.000	666,919.60
NAVIENT PRIVATE EDUC CA A 144A 1.060% 10/15/2069 DD 05/27/21			6,425,000.000	6,444,469.04
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			2,829,078.115	2,845,589.47
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,113,549.660	1,113,549.66
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			405,000.000	436,594.05

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NBTY 8/17 COV-LITE TL 0.000% 09/26/2024 DD 08/01/17			2,971,325.350	2,966,571.23
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19			1,100,000.000	1,061,615.51
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			2,794,000.000	2,926,715.00
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			3,766,000.000	3,946,579.70
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,416,000.000	2,498,313.12
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			756,000.000	784,350.00
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	892,710.00
NCR CORP 144A 8.125% 04/15/2025 DD 04/13/20			934,000.000	1,021,329.00
NELNET STUDENT LOA A APT1 144A 1.360% 04/20/2062 DD 05/20/21			2,600,000.000	2,603,491.80
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21			1,024,000.000	1,068,800.00
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			4,284,000.000	4,600,330.56
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19			601,000.000	714,769.30
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			1,711,000.000	1,945,783.42
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			4,520,000.000	5,248,850.00
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18			3,726,000.000	4,573,404.18
NETFLIX INC 6.375% 05/15/2029 DD 10/26/18			110,000.000	140,497.50
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,455,000.000	1,733,643.99
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	164,195.27
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,436,860.64
NEW ORLEANS HOTEL HNLA F 144A VAR RT 04/15/2032 DD 05/15/19			1,450,000.000	1,246,911.41
NEW RESIDENTIAL M NPL2 A1 144A VAR RT /08/25/2060 DD 09/10/20			792,935.120	799,467.32
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			487,315.160	492,309.16
NEW RESIDENTIAL M RPL2 A1 144A VAR RT 08/25/2025 DD 07/01/20			1,576,532.153	1,589,659.58
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			231,936.810	234,910.13
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			105,000.000	124,168.12
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16			160,000.000	215,235.79
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	361,229.52
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	19,623.20
NEW YORK ST TRANSPRTN DEV CORP 1.610% 12/01/2022 DD 12/01/20			440,000.000	445,997.34
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			425,000.000	430,433.50
NEW ZEALAND GOVERNMENT BO REGS 5.500% 04/15/2023			1,065,000.000	810,050.00
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21			1,800,000.000	1,802,935.44
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20			450,000.000	497,812.50
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			2,700,000.000	2,828,250.00
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			175,000.000	195,146.00
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,925,000.000	1,944,250.00
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3			89,311.390	88,921.10
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,468,652.050	1,464,569.20
NEXSTAR MEDIA INC 144A 5.625% 07/15/2027 DD 07/03/19			35,000.000	37,100.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXTERA ENERGY CAPITAL HOLDING 0.650% 03/01/2023 DD 03/17/21			975,000.000	978,883.60
NEXTERA ENERGY CAPITAL HOLDING 2.800% 01/15/2023 DD 12/14/17			828,000.000	856,090.78
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19			280,000.000	285,584.67
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	677,310.00
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,610,000.000	1,742,261.50
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18			900,000.000	909,003.15
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18			359,000.000	362,810.39
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,358,000.000	1,379,918.12
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,012,000.000	4,223,472.52
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17			55,000.000	56,581.25
NIELSEN FINANCE LLC / NIE 144A 4.500% 07/15/2029 DD 05/28/21			920,000.000	923,450.00
NIELSEN FINANCE LLC / NIE 144A 4.750% 07/15/2031 DD 05/28/21			1,140,000.000	1,142,850.00
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20			753,000.000	795,695.10
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20			562,000.000	611,693.90
NIELSENIQ 1/21 (USD) TLB 0.000% 02/05/2028 DD 01/22/21			1,021,440.000	1,022,532.94
NISSAN AUTO LEASE TRUST 2 B A3 0.430% 10/16/2023 DD 09/29/20			4,312,000.000	4,321,916.73
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			1,597,000.000	1,616,899.74
NISSAN AUTO RECEIVABLES 2 A A3 2.900% 10/16/2023 DD 02/13/19			2,331,999.910	2,363,286.26
NORDEA BANK ABP 144A 3.750% 08/30/2023 DD 08/30/18			3,910,000.000	4,173,276.64
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			3,687,000.000	3,850,667.63
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			13,000,000.000	1,521,863.52
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,167,759.03
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	348,965.28
NORFOLK SOUTHERN CORP 4.100% 05/15/2121 DD 05/12/21			175,000.000	192,010.43
NORTH AMERICAN BANCARD 12/17			860,034.890	860,034.89
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06			1,249,139.580	1,351,857.96
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			631,825.000	631,231.08
NORTHRIVER MIDSTREAM FINA 144A 5.625% 02/15/2026 DD 10/15/20			55,000.000	57,062.50
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17			909,000.000	993,646.93
NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20			95,000.000	133,523.23
NORTHROP GRUMMAN SYSTEMS CORP 7.750% 02/15/2031 DD 02/27/01			150,000.000	218,105.14
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21			1,413,000.000	1,416,094.47
NORTHWEST FIBER/ZIPLY FIBER 2/ 0.000% 04/30/2027 DD 02/02/21			398,147.310	397,948.24
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			7,505,000.000	875,295.53
NOURYON HOLDING BV 144A 8.000% 10/01/2026 DD 10/01/18			3,132,000.000	3,319,920.00
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			591,000.000	598,230.89
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			110,000.000	118,558.00
NOVA GAS TRANSMISSION LTD 7.875% 04/01/2023 DD 04/01/93			1,088,000.000	1,219,770.98
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			2,627,000.000	2,758,350.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			2,733,000.000	2,843,015.83
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	905,362.25
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			1,793,000.000	1,761,981.10
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			6,817,000.000	7,264,221.03
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			731,000.000	777,601.25
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18			159,000.000	169,335.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			1,566,000.000	1,621,154.52
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			1,897,000.000	1,966,439.69
NUMERICABLE / YPSO / ALTICE			965,250.000	962,663.14
NUMERICABLE / YPSO / ALTICE 3/			254,039.100	249,486.72
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			302,400.000	296,971.92
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			1,049,000.000	1,123,353.12
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	806,925.00
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			823,000.000	892,955.00
NUSTAR LOGISTICS LP 6.375% 10/01/2030 DD 09/14/20			156,000.000	172,364.40
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20			894,000.000	944,032.29
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2023 DD 01/17/20			1,437,522.000	1,434,653.23
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2025 DD 01/17/20			2,535,593.000	2,534,008.25
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18			789,000.000	824,507.20
NVIDIA CORP 1.550% 06/15/2028 DD 06/16/21			1,800,000.000	1,794,924.00
NVIDIA CORP 2.000% 06/15/2031 DD 06/16/21			2,610,000.000	2,614,593.60
NXP BV / NXP FUNDING LLC 144A 3.250% 05/11/2041 DD 05/11/21			195,000.000	200,536.53
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16			3,591,000.000	3,723,218.97
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			150,000.000	180,951.02
OAKTOWN RE VI LTD 1A M2 144A VAR RT 10/25/2033 DD 04/27/21			200,000.000	208,187.76
OAKTREE CLO 2014-1 1A A1R 144A VAR RT 05/13/2029 DD 05/15/17			311,507.120	311,993.63
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			128,210.220	133,877.27
OASIS PETROLEUM INC 144A 6.375% 06/01/2026 DD 06/09/21			35,000.000	36,495.55
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19			4,092,000.000	4,184,070.00
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			1,662,000.000	1,674,465.00
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			406,000.000	415,135.00
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19			3,949,000.000	3,949,000.00
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19			1,893,000.000	1,817,280.00
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			3,453,000.000	4,052,958.75
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19			95,000.000	107,418.40
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			768,000.000	918,220.80
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			789,000.000	937,884.30
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			2,646,000.000	3,197,849.76
OCCIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19			2,387,000.000	2,688,907.76

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OCCEANERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			556,000.000	559,753.00
OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	466,200.00
OCCIDENTAL PETROLEUM CORP VAR RT 08/15/2022 DD 08/08/19			3,817,000.000	3,798,053.25
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			1,798,960.450	1,800,664.24
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,526,319.58
OCP CLO 2019-17 L 17A A1R 144A VAR RT 07/20/2032 DD 07/20/21			6,090,000.000	6,090,000.00
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,270,000.000	1,269,684.15
OCTAGON INVESTMEN 1A AAR3 144A VAR RT 02/14/2031 DD 02/24/21			3,730,000.000	3,737,704.32
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21			1,790,000.000	1,789,976.37
OCTAGON INVESTMENT 1A A1R 144A VAR RT 07/15/2029 DD 04/15/21			4,730,000.000	4,730,284.28
OCTAGON INVESTMENT P 1A E 144A VAR RT 07/20/2032 DD 07/24/19			1,000,000.000	1,005,179.70
OCTANE RECEIVABLES T 1A A 144A 0.930% 03/22/2027 DD 05/05/21			1,793,510.090	1,795,776.02
OGE ENERGY CORP 0.703% 05/26/2023 DD 05/27/21			352,000.000	351,689.06
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	240.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OKLAHOMA GAS AND ELECTRIC CO 6.500% 04/15/2028 DD 04/16/98			385,000.000	483,939.82
OLD REPUBLIC INTERNATIONAL COR 4.875% 10/01/2024 DD 09/25/14			709,000.000	791,784.72
OMNICOM GROUP INC 2.450% 04/30/2030 DD 02/21/20			610,000.000	620,258.50
ONE CALL MEDICAL 3/21 COV-LITE 0.000% 12/31/2024 DD 03/22/21			60,000.000	60,600.00
ONE GAS INC 0.850% 03/11/2023 DD 03/11/21			1,583,000.000	1,583,753.87
ONE GAS INC 1.100% 03/11/2024 DD 03/11/21			1,583,000.000	1,584,100.40
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,290,381.69
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			35,000.000	34,638.80
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			31,000.000	33,719.94
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			1,995,000.000	2,136,365.70
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			2,165,000.000	2,330,081.25
ONEMAIN FINANCE CORP 6.125% 05/15/2022 DD 05/15/17			498,000.000	517,297.50
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			1,042,000.000	1,176,001.20
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			684,000.000	796,661.64
ONEMAIN FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			1,025,000.000	1,153,125.00
ONEMAIN FINANCE CORP 8.875% 06/01/2025 DD 05/14/20			470,000.000	521,084.30
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			947,043.330	948,159.61
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	340,188.91
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19			1,143,000.000	1,228,687.05
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	210,679.10
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			1,573,000.000	1,656,627.85
ONEOK INC 7.500% 09/01/2023 DD 08/21/15			1,173,000.000	1,321,483.55
OPTION CARE/BIOSCRIP 5/19			948,982.830	948,783.54
ORACLE CORP 2.500% 04/01/2025 DD 04/01/20			485,000.000	509,634.07

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21			650,000.000	689,773.90
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			620,000.000	674,316.80
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			154,822.990	160,405.57
ORBIA ADVANCE CORP SAB DE 144A 1.875% 05/11/2026 DD 05/11/21			1,015,000.000	1,026,672.50
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	13,950.46
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			2,113,000.000	2,154,837.40
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/22/21			2,451,000.000	2,525,020.20
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			803,000.000	803,505.89
ORIFLAME INVESTMENT HOLDI 144A 5.125% 05/04/2026 DD 05/04/21			565,000.000	579,294.50
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			2,055,000.000	2,084,320.18
ORTHO-CLINICAL 5/18 TLB			40,864.740	40,821.02
ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20			279,000.000	304,737.75
ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20			438,000.000	470,302.50
ORYX SOUTHERN/ORYX MIDSTREAM 0.000% 05/22/2026 DD 04/02/19			1,120,991.840	1,112,584.40
OTIS WORLDWIDE CORP VAR RT 04/05/2023 DD 07/05/20			1,309,000.000	1,309,107.17
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			714,000.000	718,462.50
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			734,000.000	745,010.00
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	317,864.73
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			188,000.000	198,723.52
OVINTIV EXPLORATION INC 5.375% 01/01/2026 DD 03/10/15			1,072,000.000	1,208,531.51
OVINTIV EXPLORATION INC 5.625% 07/01/2024 DD 06/26/12			732,000.000	815,082.77
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			175,000.000	232,680.00
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			883,000.000	1,165,664.63
OVINTIV INC 6.625% 08/15/2037 DD 08/13/07			20,000.000	26,593.38
OVINTIV INC 7.200% 11/01/2031 DD 11/05/01			160,000.000	210,783.48
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01			55,000.000	73,117.87
OVINTIV INC 8.125% 09/15/2030 DD 09/15/00			25,000.000	34,101.80
OWENS & MINOR INC 144A 4.500% 03/31/2029 DD 03/10/21			85,000.000	87,337.50
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,299,999.996	2,121,750.00
OZLM VIII LTD 8A A1RR 144A VAR RT 10/17/2029 DD 11/15/18			2,976,573.241	2,978,849.73
OZLM VIII LTD 8A DRR 144A VAR RT 10/17/2029 DD 11/15/18			4,700,000.000	4,559,000.00
PACIFIC GAS AND ELECTRIC CO 1.367% 03/10/2023 DD 03/11/21			2,439,000.000	2,439,086.15
PACIFIC GAS AND ELECTRIC CO 1.750% 06/16/2022 DD 06/19/20			805,000.000	804,531.50
PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20			204,000.000	198,229.23
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			7,819,515.000	8,068,524.41
PACIFIC GAS AND ELECTRIC CO 3.300% 03/15/2027 DD 03/10/17			370,000.000	383,091.11
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14			1,111,000.000	1,164,890.48
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18			573,000.000	607,180.96
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20			95,000.000	97,627.29

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/2025 DD 06/24/20			435,000.000	436,188.76
PACIFICORP 4.150% 02/15/2050 DD 03/01/19			235,000.000	285,760.89
PALISADES CENTER T PLSA 144A 2.713% 04/13/2033 DD 04/09/16			114,000.000	106,339.64
PALMER SQUARE LOAN 1A A1 144A VAR RT 02/20/2028 DD 02/24/20			5,681,466.640	5,684,305.67
PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18			4,064,806.952	4,066,484.91
PANAMA BONOS DEL TESORO 3.362% 06/30/2031			630,000.000	630,875.70
PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19			160,000.000	163,332.80
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20			25,000.000	28,280.50
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18			190,000.000	215,659.50
PANASONIC CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	694,165.53
PANERA BREAD 6/17 TLA			4,491,107.600	4,415,320.16
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19			2,217,000.000	2,266,882.50
PARALLEL 2015-1 LTD 1A AR 144A VAR RT 007/20/2027 DD 01/22/18			756,445.399	756,633.53
PAREXEL INTERNATIONAL 8/17 TLB			989,344.750	983,319.64
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,004,000.000	1,055,269.44
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			4,158,000.000	4,350,721.76
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			3,638,000.000	3,999,522.94
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			1,097,000.000	1,134,791.65
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,458,885.60
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			2,018,000.000	2,187,108.40
PARK PLACE LLC			831,191.587	2,221,841.95
PARK-OHIO INDUSTRIES INC 6.625% 04/15/2027 DD 04/17/17			100,000.000	101,780.00
PBF HOLDING CO LLC / PBF 144A 9.250% 05/15/2025 DD 05/13/20			60,000.000	60,443.40
PDC ENERGY INC 5.750% 05/15/2026 DD 05/15/18			634,000.000	662,327.12
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,219,000.000	1,246,671.30
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			559,000.000	612,054.43
PEAK 10 7/17 TL			727,039.430	665,502.81
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	785,880.00
PENN NATIONAL GAMING 8/18 TL			196,451.410	195,740.26
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			50,000.000	51,937.50
PENNYMAC FINANCIAL SERVIC 144A 4.250% 02/15/2029 DD 02/11/21			15,000.000	14,451.15
PENNYMAC FINANCIAL SERVIC 144A 5.375% 10/15/2025 DD 09/29/20			15,000.000	15,787.50
PENSKE TRUCK LEASING CO L 144A 3.900% 02/01/2024 DD 05/10/18			545,000.000	584,725.50
PENTAIR FINANCE SARL 3.150% 09/15/2022 DD 03/15/13			3,308,000.000	3,355,127.38
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	660,187.36
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			2,049,862.500	2,054,126.21
PERFORMANCE FOOD GROUP IN 144A 6.875% 05/01/2025 DD 04/24/20			299,000.000	318,470.88
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			410,000.000	420,373.22
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	522,415.37

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PERUSAHAAN PENERBIT SBSN 144A 4.325% 05/28/2025 DD 05/28/15			2,037,000.000	2,274,493.83
PERUSAHAAN PERSEROAN PERS 144A 4.125% 05/15/2027 DD 05/15/17			448,000.000	485,856.00
PERUSAHAAN PERSEROAN PERS 144A 5.450% 05/21/2028 DD 05/21/18			875,000.000	1,019,375.00
PERUSAHAAN PERSEROAN PERS 144A 5.500% 11/22/2021 DD 11/22/11			73,000.000	74,146.10
PERUVIAN GOVERNMENT INTERNATIO 2.783% 01/23/2031 DD 04/23/20			20,000.000	20,359.40
PERUVIAN GOVERNMENT INTERNATIO 3.300% 03/11/2041 DD 03/10/21			40,000.000	40,378.40
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,585,000.000	1,889,716.25
PETROLEOS MEXICANOS 144A 6.875% 10/16/2025 DD 10/16/20			531,000.000	587,817.00
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13			1,700,000.000	1,736,023.00
PETROLEOS MEXICANOS 4.250% 01/15/2025 DD 01/15/16			2,062,000.000	2,109,302.28
PETROLEOS MEXICANOS 5.375% 03/13/2022 DD 03/13/18			843,000.000	863,649.29
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			1,457,000.000	1,592,355.30
PETROLEOS MEXICANOS VAR RT 03/11/2022 DD 03/12/18			862,000.000	868,896.00
PETRORIO LUXEMBOURG SARL 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	615,000.00
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,451,000.000	1,507,226.25
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			380,000.000	417,912.60
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19			523,026.581	522,888.87
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19			1,112,995.550	1,112,691.70
PFP 2021-7 LTD 7 A 144A VAR RT 04/14/2038 DD 03/25/21			3,500,000.000	3,495,940.00
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20			3,367,000.000	3,399,853.16
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20			2,577,000.000	2,594,759.92
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	733,062.00
PG&E CORP 5.250% 07/01/2030 DD 06/23/20			540,000.000	545,130.00
PHARMACEUTICAL PRODUCT/PPD 1/2 0.000% 01/13/2028 DD 01/04/21			5,890,250.690	5,880,119.46
PHH MORTGAGE CORP 144A 7.875% 03/15/2026 DD 03/04/21			110,000.000	113,575.00
PHILIPPINE GOVERNMENT BOND 2.375% 09/10/2023			21,900,000.000	451,975.84
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,595,000.000	1,924,585.45
PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21			320,000.000	319,597.33
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	978,527.11
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			855,000.000	889,200.00
PILGRIM'S PRIDE CORP 144A 4.250% 04/15/2031 DD 04/08/21			3,593,000.000	3,723,246.25
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			1,877,000.000	1,999,005.00
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			340,000.000	342,118.22
PIONEER NATURAL RESOURCES CO 2.150% 01/15/2031 DD 01/29/21			1,077,000.000	1,055,941.50
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,373,602.499	3,519,746.96
PLANET FITNESS/UNITED PF 12/19			1,339,023.130	1,298,182.92
PLANTRONICS 5/18 COV-LITE TLB			558,942.570	548,115.85
PLANTRONICS INC 144A 4.750% 03/01/2029 DD 03/04/21			3,689,000.000	3,662,180.97
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			2,251,357.500	2,239,853.07

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21			545,000.000	544,623.95	
PLAZA MEXICO PREF LLC			747,590.100	922,379.29	
PLY GEM/PISCES MIDCO/CORNERSTO 0.000% 03/26/2028 DD 03/22/21			1,223,217.500	1,221,382.67	
PM GENERAL PURCHASER LLC 144A 9.500% 10/01/2028 DD 10/01/20			5,000.000	5,267.10	
PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21			1,219,942.500	1,216,892.64	
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	271,908.00	
POPULUS HOLDINGS LLC PREF			362,720.000	308,312.00	
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,340,000.000	1,520,766.00	
PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027			475,000.000	592,275.52	
POSCO 144A 2.375% 11/12/2022 DD 11/12/19			675,000.000	689,408.62	
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			3,801,000.000	3,792,637.80	
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			3,593,000.000	3,646,895.00	
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	433,856.25	
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			1,906,000.000	2,020,360.00	
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			3,789,000.000	3,964,241.25	
POWER SOLUTIONS 2/21 (USD) COV-LITE TLB			991,081.870	981,171.05	
POWERSCOURT			14,852,497.544	17,491,084.13	
POWERSCOURT KRS 0.000% 12/31/2023 DD 03/31/06			7,073,440.290	8,353,742.89	
PPC INDUSTRIES/SPECTRUM			184,889.250	176,916.83	
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13			210,000.000	220,199.29	
PPL ELECTRIC UTILITIES CORP VAR RT 06/24/2024 DD 06/24/21			520,000.000	520,161.20	
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			1,210,000.000	1,241,762.50	
PQ CORP 5/21 COV-LITE TLB 0.000% 05/26/2028 DD 05/19/21			424,000.000	423,648.08	
PQ PERFORMANCE CHEMICALS 4/21 0.000% 12/31/2024 DD 04/20/21			625,000.000	625,193.75	
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21			15,000.000	15,450.00	
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17			70,000.000	72,100.00	
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,441,356.964	1,095,431.29	
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			128,631.568	76,857.36	
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			140,823.802	96,464.30	
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			358,644.499	223,877.85	
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			1,141,422.690	701,974.96	
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,030,468.290	646,618.85	
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	572,400.00	
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			347,046.353	227,315.36	
PREGIS 6/21 INCREMENTAL TL 0.000% 07/31/2026 DD 06/10/21			470,000.000	470,000.00	
PREGIS 7/19 COV-LITE TLB			817,550.000	816,732.46	
PREMIER DISTRIBUTION LLC			2,268,950.498	2,790,746.65	
PRESTIGE BRANDS INC 144A 3.750% 04/01/2031 DD 03/01/21			706,000.000	680,672.25	
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	668,860.00	

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PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,825,678.01
PRIMA CAPITAL CRE SE 8A C 144A 3.000% 12/01/2070 DD 07/15/20			983,000.000	914,190.00
PRIME SECURITY SERVICES B 144A 3.375% 08/31/2027 DD 08/20/20			115,000.000	111,550.00
PRIME SECURITY SERVICES B 144A 6.250% 01/15/2028 DD 01/28/20			65,000.000	69,143.75
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			1,090,000.000	1,090,000.00
PRINCE MINERALS 3/18 COV-LITE			686,288.840	679,995.57
PRINCIPAL LIFE GLOBAL FUN 144A 0.750% 04/12/2024 DD 04/12/21			320,000.000	320,206.04
PRINCIPAL LIFE GLOBAL FUN 144A 0.875% 01/12/2026 DD 01/12/21			200,000.000	196,540.79
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21			805,000.000	803,235.65
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			925,000.000	926,940.94
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			265,000.000	285,364.53
PRO MACH 2/18 TLB			744,975.000	733,800.37
PROGRESS RESIDENTI SFR1 G 144A 3.861% 04/17/2038 DD 02/26/21			159,000.000	159,000.00
PROGRESS RESIDENTI SFR3 G 144A 4.116% 09/17/2036 DD 08/22/19			174,000.000	175,670.40
PROGRESS RESIDENTI SFR6 G 144A 4.185% 07/17/2038 DD 07/09/21			700,000.000	700,000.00
PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20			35,000.000	42,021.62
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18			85,000.000	105,903.67
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21			2,445,615.190	2,447,351.58
PROLOGIS LP 1.250% 10/15/2030 DD 08/20/20			180,000.000	169,558.40
PROLOGIS LP 1.625% 03/15/2031 DD 02/19/21			490,000.000	472,747.08
PROMETRIC 1/18 COV-LITE TL			1,055,064.630	1,039,766.20
PROOFPOINT 6/21 COV-LITE TL 0.000% 06/09/2028 DD 05/27/21			808,000.000	803,055.04
PROQUEST 10/19 COV-LITE TL			2,382,093.130	2,379,353.73
PROTECTIVE LIFE GLOBAL FU 144A 0.781% 07/05/2024 DD 07/06/21			395,000.000	394,921.61
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			1,855,000.000	1,595,129.23
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	787,096.50
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,655,000.000	1,447,577.70
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	634,602.60
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN			1,470,000.000	1,294,382.31
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			2,080,000.000	2,106,000.00
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	419,727.60
PROVINCE OF QUEBEC CANADA REGS 0.200% 04/07/2025			680,000.000	822,506.37
PRPM 2020-1 LLC 1A A1 144A VAR RT 02/25/2025 DD 02/21/20			1,827,248.220	1,835,384.95
PRPM 2020-2 LLC 2 A1 144A VAR RT 08/25/2025 DD 08/20/20			721,804.670	726,682.19
PRPM 2020-3 LLC 3 A1 144A VAR RT 09/25/2025 DD 10/09/20			660,088.660	663,585.35
PRPM 2020-5 LLC 5 A1 144A VAR RT 11/25/2025 DD 11/03/20			481,825.470	485,008.94
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			1,220,761.680	1,222,908.03
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			727,543.320	735,347.68
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18			70,000.000	87,479.61

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PSEG POWER LLC 3.850% 06/01/2023 DD 06/06/18			460,000.000	488,299.07
PTC INC 144A 3.625% 02/15/2025 DD 02/13/20			229,000.000	235,870.00
PUBLIC STORAGE 1.850% 05/01/2028 DD 04/23/21			230,000.000	231,975.70
PUBLIC STORAGE 2.300% 05/01/2031 DD 04/23/21			175,000.000	178,720.51
PUBLIC STORAGE VAR RT 04/23/2024 DD 04/23/21			860,000.000	861,341.60
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,177,075.000	1,148,389.69
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12			575,000.000	598,021.62
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	146,940.29
PVH CORP 4.625% 07/10/2025 DD 07/10/20			2,080,000.000	2,321,363.20
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19			800,000.000	1,029,000.00
QATAR PETROLEUM 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	672,771.60
QATAR PETROLEUM 144A 3.300% 07/12/2051 DD 07/12/21			720,000.000	720,000.00
QNB FINANCE LTD REGS 4.350% 01/29/2022			2,490,000.000	388,329.72
QORVO INC 144A 3.375% 04/01/2031 DD 09/29/20			45,000.000	46,899.90
QUALITYTECH LP / QTS FINA 144A 3.875% 10/01/2028 DD 10/07/20			3,422,000.000	3,659,486.80
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,175,739.155	1,841,582.59
QUICKEN LOANS LLC / QUICK 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	1,173,150.00
QUICKEN LOANS LLC / QUICK 144A 3.875% 03/01/2031 DD 09/14/20			1,022,000.000	1,024,105.32
QUIKRETE 11/16 COV-LITE TLB			1,124,797.580	1,113,898.29
QUIKRETE 6/21 COV-LITE TLB1 0.000% 05/12/2028 DD 04/12/21			815,000.000	808,121.40
QUORUM 7/20 TL			94,980.850	96,049.39
QVC INC 4.750% 02/15/2027 DD 02/04/20			445,000.000	471,548.70
QVC INC 4.850% 04/01/2024 DD 03/18/14			371,000.000	402,535.00
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			811,800.000	799,014.15
RACKSPACE HOSTING 2/21 COV-LIT 0.000% 02/15/2028 DD 01/26/21			1,790,512.500	1,779,841.05
RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21			1,040,000.000	1,005,915.56
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,320,000.000	1,435,500.00
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			2,326,000.000	2,407,410.00
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			2,587,000.000	2,717,514.15
RADIOLOGY PARTNERS 7/18			289,000.000	288,760.13
RANGE RESOURCES CORP 9.250% 02/01/2026 DD 08/01/20			2,887,000.000	3,182,917.50
RAPTOR ACQUISITION CORP / 144A 4.875% 11/01/2026 DD 06/30/21			20,000.000	20,275.00
RATTLER MIDSTREAM LP 144A 5.625% 07/15/2025 DD 07/14/20			65,000.000	68,331.25
RAYONIER LP 2.750% 05/17/2031 DD 05/17/21			345,000.000	348,679.42
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18			1,395,000.000	1,606,389.01
RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08			115,000.000	164,141.00
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	6,186,915.49
RCN CABLE 9/20 TL 0.000% 09/25/2026 DD 09/08/20			636,800.000	637,035.62
RCO V MORTGAGE LLC 2 1 A1 144A VAR RT 09/25/2025 DD 09/25/20			683,980.970	689,456.51

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19			822,056.600	818,511.23
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			410,883.190	423,117.81
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19			1,298,274.330	1,320,563.50
REALOGY GROUP LLC / REALO 144A 5.750% 01/15/2029 DD 01/11/21			60,000.000	62,723.40
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			966,000.000	962,619.00
RECKITT BENCKISER TREASUR 144A VAR RT 06/24/2022 DD 06/26/17			4,805,000.000	4,828,826.93
RED VENTURES 1/20 COV-LITE TLB			870,993.100	859,260.82
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20			1,100,000.000	1,127,500.00
REDROOF INN MEZZ 2.0 LLC			378,126.730	1,086,594.17
REGATTA FUNDING L 2A A1R3 144A VAR RT 01/15/2029 DD 03/23/21			5,098,675.060	5,093,600.53
REGIONALCARE/LIFEPOINT HEALTH			810,943.970	808,608.45
RELIANCE INDUSTRIES LTD 144A 5.400% 02/14/2022 DD 02/14/12			2,400,000.000	2,467,008.00
RENAISSANCE LEARNING 5/18 TL			967,181.680	956,300.88
RENEWABLE ENERGY GROUP IN 144A 5.875% 06/01/2028 DD 05/20/21			20,000.000	20,936.40
REPUBLIC OF KENYA GOVERN 144A 6.875% 06/24/2024 DD 06/24/14			2,384,000.000	2,619,825.28
REPUBLIC SERVICES INC 1.750% 02/15/2032 DD 11/24/20			355,000.000	338,240.90
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 02/25/2024 DD 01/01/20			353,896.191	358,967.60
RESIDENTIAL MORTGAGE 2 A2 144A VAR RT 05/25/2060 DD 06/01/20			1,706,000.000	1,743,025.14
RESIDENTIAL MORTGAGE 2 A3 144A VAR RT 05/25/2060 DD 06/01/20			705,000.000	724,132.00
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18			1,032,000.000	1,083,600.00
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			1,456.610	1,554.93
RESTON PLAZA LLC			1,360,837.580	1,318,844.83
RETL 2019-RVP RVP C 144A VAR RT 03/15/2036 DD 03/29/19			181,098.850	180,641.00
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			146,000.000	161,788.75
REYNOLDS GROUP 1/17 (USD) TL			6,508,506.880	6,492,235.61
REYNOLDS GROUP ISSUER INC 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,430,023.25
RHP HOTEL PROPERTIES LP / 144A 4.500% 02/15/2029 DD 02/17/21			646,000.000	646,529.72
RIBBON HOME INC SERIES C 0.000% 12/31/2024 DD 03/31/06			9,048.000	145,235.78
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			2,315,000.000	2,383,003.13
RITE AID CORP 144A 7.500% 07/01/2025 DD 02/05/20			65,000.000	65,812.50
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	762,550.00
ROCKET MORTGAGE LLC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	483,000.00
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18			650,037.500	637,140.76
ROCKET SOFTWARE INC 144A 6.500% 02/15/2029 DD 02/02/21			95,000.000	94,266.60
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,603,000.000	1,639,067.50
ROMARK CLO LTD 1A A2R 144A VAR RT 10/23/2030 DD 07/23/21			6,950,000.000	6,950,000.00
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			270,000.000	299,037.32
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			4,043,000.000	4,659,557.50
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			1,775,000.000	1,772,781.25

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ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			2,788,000.000	2,919,872.40	
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20			645,000.000	707,887.50	
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			895,000.000	854,805.55	
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			518,000.000	532,553.21	
ROYALTY PHARMA PLC 144A 1.200% 09/02/2025 DD 09/02/20			1,489,000.000	1,476,018.36	
ROYALTY PHARMA/RPI 2/20 REMAIN			0.030	0.03	
RP ESCROW ISSUER LLC 144A 5.250% 12/15/2025 DD 12/15/20			1,430,000.000	1,492,562.50	
RPM INTERNATIONAL INC 4.550% 03/01/2029 DD 02/27/19			165,000.000	189,290.00	
RUMO LUXEMBOURG SARL 144A 5.875% 01/18/2025 DD 01/18/18			750,000.000	785,632.50	
S&P GLOBAL INC 1.250% 08/15/2030 DD 08/13/20			179,000.000	169,621.86	
S&P GLOBAL INC 2.500% 12/01/2029 DD 11/26/19			1,080,000.000	1,132,992.37	
SA GLOBAL SUKUK LTD 144A 0.946% 06/17/2024 DD 06/17/21			145,000.000	144,814.40	
SA GLOBAL SUKUK LTD 144A 1.602% 06/17/2026 DD 06/17/21			1,612,000.000	1,610,871.60	
SA GLOBAL SUKUK LTD 144A 2.694% 06/17/2031 DD 06/17/21			598,000.000	605,415.20	
SABERT 12/19 COV-LITE TLB			883,559.920	881,907.67	
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			6,204,000.000	6,962,496.75	
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16			2,627,000.000	3,110,932.83	
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			6,528,000.000	7,012,377.60	
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20			3,339,000.000	3,631,162.50	
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			364,000.000	432,734.12	
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			550,000.000	548,454.50	
SAIC 2/20 INCREMENTAL TLB			962,426.660	958,817.56	
SALESFORCE.COM 12/20 DELAYED T 0.000% 12/23/2023 DD 12/23/20			3,028,614.000	3,021,042.47	
SALESFORCE.COM INC 0.625% 07/15/2024 DD 07/12/21			1,080,000.000	1,078,922.83	
SALESFORCE.COM INC 1.500% 07/15/2028 DD 07/12/21			1,274,000.000	1,274,828.10	
SALESFORCE.COM INC 2.700% 07/15/2041 DD 07/12/21			820,000.000	826,007.05	
SALESFORCE.COM INC 2.900% 07/15/2051 DD 07/12/21			508,000.000	512,148.39	
SALESFORCE.COM INC 3.050% 07/15/2061 DD 07/12/21			817,000.000	829,967.22	
SALESFORCE.COM INC 3.700% 04/11/2028 DD 04/11/18			999,000.000	1,137,053.18	
SALLY BEAUTY 6/17 COV-LITE			138,335.650	137,989.82	
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	263,022.86	
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			79,289.520	79,579.96	
SANTANDER CONSUMER BA A3 144A 0.460% 08/15/2024 DD 08/26/20			2,233,000.000	2,236,929.63	
SANTANDER DRIVE AUTO RECE 1 A3 2.030% 02/15/2024 DD 04/22/20			971,533.060	976,268.89	
SANTANDER DRIVE AUTO RECE 2 A2 0.280% 04/15/2024 DD 05/26/21			4,375,000.000	4,375,164.50	
SANTANDER DRIVE AUTO RECE 2 A3 0.670% 04/15/2024 DD 07/22/20			882,000.000	883,098.27	
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21			2,304,000.000	2,302,776.35	
SANTANDER DRIVE AUTO RECEI 2 B 0.960% 11/15/2024 DD 07/22/20			673,000.000	676,261.42	
SANTANDER DRIVE AUTO RECEI 2 C 0.900% 06/15/2026 DD 05/26/21			728,000.000	729,195.23	

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SANTANDER DRIVE AUTO RECEI 2 D 1.350% 07/15/2027 DD 05/26/21			4,305,000.000	4,310,187.53
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19			1,952,000.000	1,973,910.61
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20			1,855,000.000	1,865,718.74
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			5,620,000.000	5,775,727.95
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18			128,405.220	128,777.46
SANTANDER HOLDINGS USA INC 3.450% 06/02/2025 DD 06/01/20			1,276,000.000	1,370,575.90
SANTANDER RETAIL AUT A A2 144A 2.720% 01/20/2022 DD 04/17/19			0.014	0.00
SANTANDER RETAIL AUT A A3 144A 0.510% 07/22/2024 DD 03/24/21			6,185,000.000	6,186,656.96
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19			566,000.000	583,050.35
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			2,103,000.000	2,188,308.79
SAUDI ARABIAN OIL CO 144A 1.625% 11/24/2025 DD 11/24/20			913,000.000	921,673.50
SAUDI ARABIAN OIL CO 144A 2.250% 11/24/2030 DD 11/24/20			520,000.000	510,312.40
SAUDI ARABIAN OIL CO 144A 2.875% 04/16/2024 DD 04/16/19			1,287,000.000	1,355,005.08
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			840,000.000	909,300.00
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			690,000.000	771,818.82
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			755,000.000	869,231.50
SBA COMMUNICATIONS CORP 144A 3.125% 02/01/2029 DD 01/29/21			1,065,000.000	1,026,730.40
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,419,000.000	3,510,988.20
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			1,090,000.000	1,109,075.00
SBA FINANCE 4/18 TLB			2,390,753.420	2,368,352.06
SCF EQUIPMENT LEASI 1A A2 144A 3.230% 10/20/2024 DD 04/10/19			360,659.740	361,394.55
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21			5,125,000.000	5,096,840.18
SCF EQUIPMENT LEASI 2A A1 144A 2.220% 06/20/2024 DD 10/31/19			552,209.290	555,519.51
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			2,834,000.000	2,900,972.80
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21			2,000,000.000	1,991,602.60
SCIENTIFIC GAMES 1/18 B5			3,959,157.130	3,929,463.45
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			3,030,000.000	3,128,475.00
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,190,825.00
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19			826,000.000	931,728.00
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,392,000.000	1,492,892.16
SCIENTIFIC GAMES INTERNAT 144A 8.625% 07/01/2025 DD 07/01/20			165,000.000	180,675.00
SCIH SALT HOLDINGS INC 144A 4.875% 05/01/2028 DD 04/27/21			1,070,000.000	1,069,871.60
SCIH SALT HOLDINGS INC 144A 6.625% 05/01/2029 DD 04/27/21			55,000.000	55,137.50
SCOTTS MIRACLE-GRO CO/THE 4.500% 10/15/2029 DD 10/22/19			80,000.000	83,300.00
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			300,000.000	297,609.00
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			194,000.000	193,386.96
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19			106,000.000	109,445.00
SEAWORLD 3/17 B5 TLB			1,126,534.140	1,118,085.13
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18			643,662.090	636,420.89

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SEG HOLDING LLC / SEG FIN 144A 5.625% 10/15/2028 DD 10/09/20			370,000.000	388,389.00
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			4,547,000.000	4,842,645.94
SENSATA TECHNOLOGIES BV 144A 4.000% 04/15/2029 DD 03/29/21			70,000.000	71,055.84
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20			485,000.000	479,582.55
SERVICE CORP INTERNATIONAL/US 3.375% 08/15/2030 DD 08/10/20			70,000.000	68,586.00
SERVICE CORP INTERNATIONAL/US 4.000% 05/15/2031 DD 05/24/21			35,000.000	35,723.63
SERVICE CORP INTERNATIONAL/US 4.625% 12/15/2027 DD 12/12/17			544,000.000	575,280.00
SERVICE PROPERTIES TRUST 4.350% 10/01/2024 DD 09/18/19			1,107,000.000	1,114,749.00
SERVICE PROPERTIES TRUST 5.000% 08/15/2022 DD 08/16/12			164,000.000	166,050.00
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20			291,000.000	310,721.00
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20			30,000.000	33,977.25
SERVICENOW INC 1.400% 09/01/2030 DD 08/11/20			640,000.000	601,317.96
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			468,344.710	465,164.65
SFAVE COMMERCIAL M 5AVE C 144A VAR RT 01/05/2043 DD 02/01/15			467,000.000	424,797.96
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,102,000.000	895,276.59
SFO COMMERCIAL MORT 555 A 144A VAR RT 05/15/2038 DD 05/10/21			4,170,000.000	4,185,528.67
SG COMMERCIAL MORT PREZ E 144A VAR RT 09/15/2039 DD 10/01/19			1,010,000.000	966,838.96
SG COMMERCIAL MORT PREZ F 144A VAR RT 09/15/2039 DD 10/01/19			1,076,000.000	1,002,440.12
SHACKLETON 2017-X 10A AR 144A VAR RT 04/20/2029 DD 02/07/20			1,750,000.000	1,749,212.50
SHEA HOMES LP / SHEA HOME 144A 4.750% 02/15/2028 DD 02/20/20			496,000.000	509,640.00
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20			538,000.000	552,461.44
SHELTER GROWTH CRE FL2 A 144A VAR RT 05/15/2036 DD 06/05/19			0.019	0.00
SHELTER GROWTH CRE FL2 AS 144A VAR RT 05/15/2036 DD 06/05/19			317,050.000	316,934.91
SHELTER GROWTH CRE FL2 E 144A VAR RT 05/15/2036 DD 06/05/19			2,139,449.998	2,118,055.50
SHELTER GROWTH CRE FL2 F 144A VAR RT 05/15/2036 DD 06/05/19			1,004,699.989	984,605.99
SHELTER GROWTH CRE FL2 G 144A VAR RT 05/15/2036 DD 06/05/19			866,150.015	831,504.02
SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17			581,000.000	641,289.23
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,348,000.000	1,406,975.00
SHINHAN FINANCIAL GROUP C 144A VAR RT 12/31/2049 DD 05/12/21			980,000.000	974,002.40
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			625,000.000	653,971.91
SI GROUP/ADDIVANT 7/18 TL			936,994.500	939,336.98
SIEMENS FINANCIERINGSMAAT 144A 2.875% 03/11/2041 DD 03/11/21			215,000.000	222,198.61
SIERRA TIMESHARE 202 2A C 144A 3.510% 07/20/2037 DD 08/13/20			882,745.650	911,434.88
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			1,941,000.000	1,930,324.50
SIGNATURE AVIATION/BBA AVIATIO 0.000% 12/31/2024 DD 04/08/21			413,164.890	410,066.11
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,491,745.559	2,832,123.26
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			3,913,000.000	3,947,003.97
SIMPAR EUROPE SA 144A 5.200% 01/26/2031 DD 01/20/21			460,000.000	472,194.60
SIMPAR FINANCE S.A.R.L 144A 10.750% 02/12/2028 DD 02/12/21			3,310,000.000	606,587.18

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SINCLAIR TELEVISION 12/16 TLB2			358,576.860	354,901.45
SINCLAIR TELEVISION 7/19 (600MM) TLB			763,375.000	752,161.02
SINCLAIR TELEVISION GROUP 144A 4.125% 12/01/2030 DD 12/04/20			35,000.000	34,387.50
SINCLAIR TELEVISION GROUP 144A 5.500% 03/01/2030 DD 11/27/19			50,000.000	50,768.50
SINGAPORE AIR JUNIOR LOAN 21 0.000% 12/31/2024 DD 03/31/06			4,019,443.000	4,019,443.00
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			1,860,000.000	1,470,897.19
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	756,762.39
SIRIUS COMPUTER 1/20 COV-LITE			1,251,708.500	1,247,690.51
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			120,000.000	123,727.20
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			317,000.000	320,962.50
SIRIUS XM RADIO INC 144A 4.625% 07/15/2024 DD 07/02/19			652,000.000	669,212.80
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			1,860,000.000	1,948,815.00
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			2,763,000.000	2,852,797.50
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			2,607,000.000	2,840,847.90
SITE CENTERS CORP 3.625% 02/01/2025 DD 01/22/15			103,000.000	108,929.44
SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16			583,000.000	585,186.25
SIX FLAGS ENTERTAINMENT C 144A 5.500% 04/15/2027 DD 04/13/17			25,000.000	25,783.25
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			1,012,000.000	1,090,632.40
SK HYNIX INC 144A 1.000% 01/19/2024 DD 01/19/21			3,108,000.000	3,090,315.48
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21			2,790,000.000	2,753,227.80
SKYSCRAPER PERFORMANCE/MBCC 3/ 0.000% 09/29/2027 DD 03/08/21			1,023,435.000	1,025,993.59
SKYWORKS SOLUTIONS INC 1.800% 06/01/2026 DD 05/26/21			3,201,000.000	3,242,764.19
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			1,566,000.000	1,611,727.06
SL GREEN OPERATING PARTNERSHIP VAR RT 08/16/2021 DD 08/07/18			1,200,000.000	1,200,280.38
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			1,557,000.000	1,621,271.45
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			349,083.600	358,044.01
SLG OFFICE TRUST 20 OVA A 144A 2.585% 07/15/2041 DD 06/01/21			323,000.000	336,854.31
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,550,871.790	4,557,317.19
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,800,751.750	2,798,990.63
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,750,119.840	1,743,511.56
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2021 DD 09/28/18			16,780,230.181	167.80
SM ENERGY CO 144A 10.000% 01/15/2025 DD 06/17/20			1,936,000.000	2,184,466.24
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			862,000.000	853,380.00
SM ENERGY CO 6.500% 07/15/2028 DD 06/23/21			652,000.000	669,943.04
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			1,558,000.000	1,600,845.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,276,000.000	1,298,330.00
SMB PRIVATE EDUCATIO A A1 144A VAR RT 01/15/2053 DD 02/09/21			877,158.100	878,472.43
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	169,907.50
SOCIETE GENERALE SA 144A 2.625% 01/22/2025 DD 01/22/20			1,681,000.000	1,754,218.78

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 04/06/18			525,000.000	594,237.00
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 05/26/21			495,000.000	512,943.75
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 09/29/15			1,365,000.000	1,607,287.50
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 11/18/20			525,000.000	555,843.75
SOFI CONSUMER LOAN PR 3 A 144A 2.900% 05/25/2028 DD 06/07/19			222,512.220	223,673.42
SOLARWINDS 3/18 TLB			974,996.970	961,288.51
SOLENIS 6/18 (USD) COV-LITE TL			731,668.540	730,885.66
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	244,203.75
SOLERA 6/21 (USD) COV-LITE TL 0.000% 06/02/2028 DD 05/18/21			30,000.000	30,071.40
SOUND PHYSICIANS 6/18 TL			485,000.000	482,977.55
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18			8,703,348.000	8,693,410.51
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			599,999.960	600,297.60
SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04			160,000.000	207,599.27
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			626,000.000	671,279.08
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	275,025.00
SOUTHWESTERN ELECTRIC POWER CO 2.750% 10/01/2026 DD 09/29/16			375,000.000	397,773.47
SOUTHWESTERN ELECTRIC POWER CO 4.100% 09/15/2028 DD 09/13/18			280,000.000	318,662.13
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			130,000.000	143,910.00
SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024			565,000.000	683,899.18
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027			955,000.000	1,191,131.83
SPANISH BROADCASTING SYST 144A 9.750% 03/01/2026 DD 02/17/21			60,000.000	60,600.00
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			799,000.000	821,180.24
SPECTRUM BRANDS INC 144A 3.875% 03/15/2031 DD 03/03/21			65,000.000	63,870.95
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20			185,000.000	197,487.50
SPIRIT LOYALTY CAYMAN LTD 144A 8.000% 09/20/2025 DD 09/17/20			499,181.000	564,573.71
SPIRIT REALTY LP 2.100% 03/15/2028 DD 03/03/21			300,000.000	299,017.77
SPRINGS WINDOW FASHIONS 6/18 C			630,500.000	630,500.00
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			1,129,000.000	1,447,942.50
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02			1,651,000.000	2,509,520.00
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			185,000.000	213,443.75
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,183,000.000	3,781,817.79
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	895,480.00
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			277,000.000	314,693.05
SPRINT SPECTRUM CO LLC / 144A VAR RT 03/20/2023 DD 10/27/16			24,437.503	24,559.69
SQUARE INC 144A 2.750% 06/01/2026 DD 05/20/21			1,110,000.000	1,129,425.00
SQUARE INC 144A 3.500% 06/01/2031 DD 05/20/21			825,000.000	832,218.75
SRS DISTRIBUTION 6/21 COV-LITE 0.000% 06/02/2028 DD 06/04/21			772,000.000	771,143.08
SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			779,000.000	796,527.50
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,516,000.000	1,560,130.76

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

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SS&C TECHNOLOGIES 4/18 COV-LT TLB3			288,400.730	284,795.72
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			219,116.010	216,377.06
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19			1,009,000.000	1,069,237.30
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			815,000.000	941,325.00
STACR TRUST 2018- HRP2 M3 144A VAR RT 02/25/2047 DD 11/20/18			1,660,000.000	1,690,623.18
STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13			2,664,000.000	2,921,119.45
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21			3,007,000.000	2,997,539.17
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			1,862,000.000	1,899,854.46
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20			433,000.000	454,598.19
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21			691,000.000	693,465.73
STANDARD CHARTERED PLC 144A VAR RT 10/14/2023 DD 10/14/20			938,000.000	946,076.18
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20			280,000.000	268,018.80
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17			95,000.000	99,436.50
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			100,000.000	103,562.50
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19			227,000.000	230,779.55
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			1,467,000.000	1,522,012.50
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			715,113.380	723,119.14
STARWOOD MORTGAGE RE 3 A3 144A VAR RT 04/25/2065 DD 07/01/20			560,000.000	569,366.73
STARWOOD PROPERTY 7/19 TLB			702,487.500	698,539.52
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18			35,000.000	36,400.00
STATE STREET CORP 2.400% 01/24/2030 DD 01/24/20			390,000.000	406,569.16
STATION CASINOS 2/20 COV-LITE			1,056,576.890	1,043,591.56
STATION CASINOS LLC 144A 4.500% 02/15/2028 DD 02/07/20			35,000.000	35,596.58
STATION PLACE SECURI 15 A 144A VAR RT 12/10/2021 DD 10/26/20			737,000.000	737,000.00
STERICYCLE 11/17 TL			137,795.260	136,589.55
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			435,000.000	446,962.50
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			700,000.000	696,794.00
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	522,307.50
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,039,975.010	935,977.51
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/21/2026 DD 01/11/21			580,000.000	578,004.80
SUMITOMO MITSUI FINANCIAL GROU 2.348% 01/15/2025 DD 01/15/20			80,000.000	83,586.45
SUMITOMO MITSUI FINANCIAL GROU 2.696% 07/16/2024 DD 07/16/19			75,000.000	79,295.09
SUMITOMO MITSUI FINANCIAL GROU 3.944% 07/19/2028 DD 07/19/18			120,000.000	136,659.62
SUMMIT MATERIALS LLC / SU 144A 5.125% 06/01/2025 DD 06/01/17			655,000.000	660,256.38
SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21			145,000.000	145,155.78
SUNBIRD ENGINE FINAN 1A A 144A 3.671% 02/15/2045 DD 03/02/20			266,031.346	258,037.72
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96			417,000.000	528,867.54
SUNCOR ENERGY INC 9.250% 10/15/2021 DD 10/15/91			705,000.000	722,931.42
SUNCOR ENERGY VENTURES CO 144A 4.500% 04/01/2022 DD 03/29/12			3,177,000.000	3,244,967.97

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SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18			637,000.000	656,428.50
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			989,000.000	1,031,774.25
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			202,000.000	221,695.00
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			823,000.000	839,460.00
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16			200,000.000	235,000.00
SVENSKA HANDELSBANKEN AB 144A VAR RT 06/11/2027 DD 06/11/21			3,270,000.000	3,259,800.58
SWEDBANK AB 144A 1.300% 06/02/2023 DD 06/02/20			2,182,000.000	2,214,192.21
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17			570,000.000	579,949.20
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			10,201,660.672	2,129,645.07
SWITCH LTD 144A 3.750% 09/15/2028 DD 09/17/20			368,000.000	372,600.00
SWITCH LTD 144A 4.125% 06/15/2029 DD 06/07/21			877,000.000	900,021.25
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	1,000,000.00
SYNCHRONY CARD ISSUANCE T A1 A 3.380% 09/15/2024 DD 09/26/18			7,680,000.000	7,729,929.21
SYNEOS HEALTH INC 144A 3.625% 01/15/2029 DD 11/24/20			157,000.000	155,430.00
SYNOVUS BANK/COLUMBUS GA VAR RT 02/10/2023 DD 02/12/20			500,000.000	503,848.28
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			387,000.000	397,941.81
T-MOBILE USA INC 144A 3.500% 04/15/2031 DD 03/23/21			1,562,000.000	1,616,029.58
T-MOBILE USA INC 2.550% 02/15/2031 DD 02/15/21			1,130,000.000	1,141,718.10
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			2,508,000.000	2,476,650.00
T-MOBILE USA INC 2.625% 04/15/2026 DD 03/23/21			260,000.000	265,850.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			1,594,000.000	1,582,045.00
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	541,796.64
T-MOBILE USA INC 3.500% 04/15/2025 DD 04/15/21			887,000.000	961,370.52
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			1,813,000.000	1,875,711.67
T-MOBILE USA INC 3.750% 04/15/2027 DD 04/15/21			840,000.000	928,200.00
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			223,000.000	248,988.42
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			3,020,000.000	3,077,742.40
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			1,634,000.000	1,750,422.50
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	599,940.00
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	346,037.50
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	2,044,397.50
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			673,211.490	558,765.54
TACALA 1/18 COV-LITE TL			1,102,035.120	1,101,517.16
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,305,600.005	1,409,656.32
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			80,000.000	81,400.00
TALLGRASS ENERGY PARTNERS 144A 6.000% 12/31/2030 DD 12/22/20			65,000.000	67,575.30
TAMKO BUILDING 4/19 COV-LITE T			637,256.960	635,268.72
TAMPA ELECTRIC CO 4.200% 05/15/2045 DD 05/20/15			390,000.000	453,911.40
TARGA RESOURCES PARTNERS 144A 4.000% 01/15/2032 DD 02/02/21			986,000.000	1,014,248.90

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TARGA RESOURCES PARTNERS 144A 4.875% 02/01/2031 DD 08/18/20			954,000.000	1,032,705.00
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	2,113,165.00
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			609,000.000	634,121.25
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19			1,702,000.000	1,871,621.32
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19			95,000.000	102,953.40
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			654,000.000	736,816.02
TASEKO MINES LTD 144A 7.000% 02/15/2026 DD 02/10/21			65,000.000	67,762.50
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	126,797.58
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,743,000.000	1,860,826.80
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21			1,400,000.000	1,403,027.22
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21			2,350,000.000	2,347,954.33
TCW CLO 2019-1 AMR L 1A A 144A VAR RT 02/15/2029 DD 02/28/19			1,532,343.480	1,532,970.98
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20			90,000.000	92,912.22
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			120,000.000	155,710.03
TEAM HEALTH 1/17 COV-LITE TL			721,744.590	699,190.07
TECH DATA CORP 6/20 ABL COV-LI			951,862.290	952,709.45
TECTA AMERICA 3/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			546,000.000	546,682.50
TEKNI-PLEX 10/17 (USD)			920,274.780	915,673.40
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	412,830.00
TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18			305,000.000	358,427.89
TELENET 1/20 (USD) AR TL			1,390,000.000	1,369,845.00
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			1,167,233.750	1,094,316.65
TEMPO ACQUISITION 5/17 COV-LITE TLB			1,334,845.020	1,332,348.86
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			608,000.000	639,920.00
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			1,716,000.000	1,744,966.08
TENCENT HOLDINGS LTD 144A VAR RT 04/11/2024 DD 04/11/19			4,200,000.000	4,212,936.00
TENET HEALTHCARE CORP 144A 4.250% 06/01/2029 DD 06/02/21			95,000.000	96,187.50
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20			842,000.000	866,586.40
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,359,000.000	1,409,554.80
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			1,718,000.000	1,801,752.50
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20			2,441,000.000	2,604,058.80
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			1,364,000.000	1,423,675.00
TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20			1,205,000.000	1,299,893.75
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			919,000.000	932,509.30
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			1,918,000.000	1,967,507.42
TENNECO INC 144A 5.125% 04/15/2029 DD 03/17/21			895,000.000	919,693.05
TENNECO INC 144A 7.875% 01/15/2029 DD 11/30/20			1,752,000.000	1,978,673.76
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			55,000.000	79,154.44
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,829,995.56

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TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	308,871.99
TEREX CORP 144A 5.000% 05/15/2029 DD 04/01/21			35,000.000	36,487.50
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			672,000.000	689,640.00
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,255,000.000	1,285,333.35
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			784,000.000	830,060.00
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19			95,000.000	102,752.95
TESLA INC 144A 5.300% 08/15/2025 DD 08/18/17			4,290,000.000	4,434,315.60
TEXAS CROSSING LLC			119.981	584,709.93
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	251,072.56
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			210,000.000	234,399.88
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	1,000,687.25
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	293,070.41
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	619,669.63
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	558,438.07
THYSSENKRUPP ELEVATOR 7/20 (US 0.000% 07/30/2027 DD 06/22/20			635,784.120	636,051.15
TIBCO SOFTWARE 3/20 COV-LITE T			1,250,676.000	1,246,298.63
TIERPOINT 3/21 COV-LITE TL 0.000% 05/05/2026 DD 03/02/21			612,220.880	611,345.41
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			95,000.000	107,339.14
TITAN ACQUISITION LTD / T 144A 7.750% 04/15/2026 DD 03/28/18			65,000.000	67,356.25
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			1,362,000.000	1,435,207.50
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21			85,000.000	89,250.00
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15			293,000.000	328,852.95
TOORAK MORTGAGE CORP 1 A1 144A VAR RT 06/25/2024 DD 06/17/21			160,000.000	159,984.00
TORONTO-DOMINION BANK/THE 0.550% 03/04/2024 DD 03/04/21			180,000.000	179,871.81
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16			604,000.000	669,556.43
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			456,000.000	454,290.00
TOTAL PLAY TELECOMUNICACI 144A 7.500% 11/12/2025 DD 11/12/20			1,005,000.000	1,063,290.00
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21			545,000.000	583,150.00
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			8,385,000.000	8,527,338.72
TOYOTA AUTO RECEIVABLES 2 A A3 2.910% 07/17/2023 DD 02/13/19			1,278,865.130	1,295,693.07
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	405,532.91
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			1,439,000.000	1,456,255.05
TOYOTA AUTO RECEIVABLES 2 B A4 0.530% 10/15/2026 DD 06/14/21			1,545,000.000	1,537,400.92
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,235,479.80
TOYOTA AUTO RECEIVABLES 2 C A4 1.980% 12/15/2022 DD 08/02/17			2,275,629.710	2,277,309.35
TOYOTA AUTO RECEIVABLES 2 D A2 0.230% 05/15/2023 DD 10/13/20			3,072,414.250	3,073,269.30
TOYOTA AUTO RECEIVABLES 2 D A3 0.350% 01/15/2025 DD 10/13/20			3,913,000.000	3,916,553.01
TOYOTA AUTO RECEIVABLES 2 D A3 3.180% 03/15/2023 DD 11/07/18			599,180.190	605,319.15
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,314,000.000	1,314,774.87

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOYOTA MOTOR CORP 1.339% 03/25/2026 DD 03/25/21			560,000.000	566,518.69
TOYOTA MOTOR CREDIT CORP 0.400% 04/06/2023 DD 04/09/21			370,000.000	370,092.80
TOYOTA MOTOR CREDIT CORP 1.125% 06/18/2026 DD 06/18/21			605,000.000	603,637.76
TOYOTA MOTOR CREDIT CORP 1.800% 02/13/2025 DD 02/13/20			120,000.000	123,927.10
TOYOTA MOTOR CREDIT CORP 1.900% 04/06/2028 DD 04/09/21			100,000.000	101,979.12
TPG REAL ESTATE FIN FL2 A 144A VAR RT 11/15/2037 DD 11/29/18			0.007	0.00
TRACTOR SUPPLY CO 1.750% 11/01/2030 DD 10/30/20			340,000.000	324,306.44
TRADE ME 2/20 TL			647,846.330	645,825.05
TRADER 3/17 TL			296,205.080	294,724.06
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			130,000.000	140,579.53
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			2,073,000.000	2,148,664.50
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			150,000.000	190,554.21
TRANSDIGM 2/20 COV-LITE TLE			188,450.020	185,657.19
TRANSDIGM 2/20 COV-LITE TLF			899,192.720	885,219.26
TRANSDIGM 2/20 COV-LITE TLG			521,631.089	514,761.21
TRANSDIGM INC 144A 4.625% 01/15/2029 DD 01/20/21			865,000.000	865,302.75
TRANSDIGM INC 144A 4.875% 05/01/2029 DD 04/21/21			1,775,000.000	1,792,750.00
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			4,328,000.000	4,566,040.00
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20			4,065,000.000	4,392,232.50
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			2,510,000.000	2,616,675.00
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,152,000.000	2,229,407.44
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,413,000.000	1,444,792.50
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			389,324.843	378,618.41
TRANSOCEAN INC 144A 11.500% 01/30/2027 DD 09/11/20			45,000.000	48,091.28
TRANSOCEAN INC 144A 8.000% 02/01/2027 DD 01/17/20			461,000.000	387,240.00
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			58,000.008	58,679.48
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			376,000.000	376,000.00
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			1,684,475.865	1,646,575.16
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			985,761.160	978,505.96
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			273,999.991	163,715.00
TRAVEL + LEISURE CO 144A 4.625% 03/01/2030 DD 12/13/19			460,000.000	474,122.00
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			2,440,000.000	2,764,520.00
TRAVEL + LEISURE CO VAR RT 10/01/2025 DD 09/15/15			790,000.000	890,646.00
TRAVELERS COS INC/THE 3.050% 06/08/2051 DD 06/08/21			355,000.000	375,281.15
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07			65,000.000	95,946.51
TRAVERSE MIDSTREAM 9/17 TLB			720,556.490	722,811.84
TREEHOUSE FOODS INC 4.000% 09/01/2028 DD 09/09/20			3,380,000.000	3,354,650.00
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15			445,000.000	495,107.00
TRIANGLE RE 2021-2 2 M1A 144A VAR RT 10/25/2033 DD 04/16/21			491,000.000	493,000.73

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRICON AMERICAN HO SFR1 F 144A 4.882% 07/17/2038 DD 07/21/20			540,000.000	575,141.15
TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21			85,000.000	86,912.50
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			910,000.000	979,160.00
TRITON CONTAINER INTERNAT 144A 1.150% 06/07/2024 DD 06/07/21			2,494,000.000	2,489,258.36
TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21			390,000.000	392,731.08
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,759,000.000	1,756,554.99
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,065,000.000	1,067,662.50
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			930,000.000	977,151.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			725,000.000	788,220.00
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			1,289,513.080	1,280,305.96
TRONOX INC 144A 4.625% 03/15/2029 DD 03/15/21			50,000.000	50,561.50
TRONOX INC 144A 6.500% 05/01/2025 DD 05/01/20			1,793,000.000	1,897,513.97
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	65,155.00
TRS_FL GSGLPHCL EQUITY P US0001M 2025 DEC 15			-1,910,716.910	0.00
TRS_FL GSGLPHCL EQUITY R US0001M 2025 DEC 15			7,794,142.230	-79,701.34
TRS_FL GSGLPWDL EQUITY P US0001M 2025 DEC 15			-34,488,770.390	0.00
TRS_FL GSGLPWDS EQUITY R US0001M 2025 DEC 15			33,985,426.510	867,754.51
TRS_FL RU10VATR EQUITY P US0001M +0.35BPS 2022 FEB 05			-17,357,709.140	0.00
TRS_FL SPGCLEP EQUITY P 15% 2022 FEB 07			-24,606,550.330	0.00
TRTX 2019-FL3 ISSUE FL3 A 144A VAR RT 10/15/2034 DD 10/25/19			5,419,000.000	5,420,625.16
TRUIST BANK 1.500% 03/10/2025 DD 03/09/20			55,000.000	56,283.02
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20			1,381,000.000	1,401,681.50
TRUIST BANK 3.200% 04/01/2024 DD 03/18/19			270,000.000	288,916.20
TRUIST BANK VAR RT 08/02/2022 DD 07/26/18			705,000.000	705,408.81
TRUIST FINANCIAL CORP 1.125% 08/03/2027 DD 08/03/20			265,000.000	258,723.82
TRUIST FINANCIAL CORP VAR RT 06/07/2029 DD 06/07/21			430,000.000	431,693.72
TTM TECHNOLOGIES INC 144A 4.000% 03/01/2029 DD 03/10/21			50,000.000	50,303.00
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			330,000.000	337,095.00
TURKIYE VAKIFLAR BANKASI 144A 5.750% 01/30/2023 DD 01/30/18			2,750,000.000	2,830,822.50
TWILIO INC 3.625% 03/15/2029 DD 03/09/21			585,000.000	596,700.00
TWILIO INC 3.875% 03/15/2031 DD 03/09/21			730,000.000	749,162.50
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20			710,000.000	598,951.56
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20			480,000.000	431,400.00
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			3,465,000.000	3,113,627.34
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21			2,875,000.000	2,817,500.00
U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21			3,115,000.000	2,975,798.44
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			335,000.000	329,307.62
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21			450,000.000	468,703.13
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			1,460,000.000	1,513,324.22

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19			45,000.000	47,944.34
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			950,000.000	1,028,560.55
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			1,430,000.000	1,627,183.58
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			260,000.000	292,967.19
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			515,000.000	586,516.60
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			890,000.000	1,024,230.07
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19			435,000.000	509,629.69
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			265,000.000	306,540.82
U S TREASURY BOND 3.000% 05/15/2042 DD 05/15/12			70,000.000	81,992.97
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			225,000.000	265,508.79
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			465,000.000	555,475.19
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			265,000.000	316,850.98
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			760,000.000	979,450.00
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			50,000.000	64,982.42
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			300,000.000	410,753.91
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			50,000.000	69,912.11
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			70,000.000	98,393.75
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			270,000.000	375,774.61
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94			555,000.000	685,208.21
U S TREASURY NOTE 0.125% 01/15/2024 DD 01/15/21			1,595,000.000	1,585,342.77
U S TREASURY NOTE 0.125% 03/31/2023 DD 03/31/21			28,925,000.000	28,878,674.87
U S TREASURY NOTE 0.125% 04/30/2023 DD 04/30/21			710,000.000	708,641.02
U S TREASURY NOTE 0.125% 05/15/2023 DD 05/15/20			600,000.000	598,851.56
U S TREASURY NOTE 0.125% 05/31/2023 DD 05/31/21			6,940,000.000	6,924,818.76
U S TREASURY NOTE 0.125% 06/30/2023 DD 06/30/21			11,952,000.000	11,922,120.00
U S TREASURY NOTE 0.125% 07/15/2023 DD 07/15/20			1,230,000.000	1,226,732.81
U S TREASURY NOTE 0.125% 07/31/2022 DD 07/31/20			2,490,000.000	2,490,389.06
U S TREASURY NOTE 0.125% 08/15/2023 DD 08/15/20			1,040,000.000	1,036,790.62
U S TREASURY NOTE 0.125% 09/15/2023 DD 09/15/20			4,785,000.000	4,767,243.15
U S TREASURY NOTE 0.125% 11/30/2022 DD 11/30/20			1,885,000.000	1,883,748.24
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20			15,068,000.000	14,819,613.35
U S TREASURY NOTE 0.250% 06/15/2024 DD 06/15/21			8,155,000.000	8,105,942.61
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			4,695,000.000	4,613,204.28
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			2,999,000.000	2,943,354.48
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			4,500,000.000	4,410,878.90
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20			6,249,000.000	6,119,382.06
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21			9,145,000.000	8,965,315.02
U S TREASURY NOTE 0.375% 03/31/2022 DD 03/31/20			1,375,000.000	1,377,900.40
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20			2,053,000.000	2,031,587.84

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 0.375% 07/31/2027 DD 07/31/20			1,710,000.000	1,639,930.08
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			7,544,000.000	7,411,095.92
U S TREASURY NOTE 0.375% 12/31/2025 DD 12/31/20			15,697,000.000	15,405,747.03
U S TREASURY NOTE 0.500% 02/28/2026 DD 02/28/21			4,284,000.000	4,220,911.42
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20			3,530,000.000	3,513,315.24
U S TREASURY NOTE 0.500% 06/30/2027 DD 06/30/20			380,000.000	367,768.75
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			3,005,000.000	2,891,021.28
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			720,000.000	673,565.62
U S TREASURY NOTE 0.625% 08/15/2030 DD 08/15/20			300,000.000	279,714.84
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20			3,610,000.000	3,496,764.44
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21			11,166,000.000	11,121,074.27
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			2,937,000.000	2,923,691.72
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			10,625,000.000	10,569,384.71
U S TREASURY NOTE 0.875% 06/30/2026 DD 06/30/21			11,521,000.000	11,521,000.00
U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20			2,290,000.000	2,179,435.94
U S TREASURY NOTE 1.125% 02/15/2031 DD 02/15/21			2,931,000.000	2,848,107.66
U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21			1,195,000.000	1,199,667.97
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21			5,716,000.000	5,730,290.00
U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19			4,077,000.000	4,173,510.26
U S TREASURY NOTE 1.375% 08/31/2026 DD 08/31/19			300,000.000	307,265.63
U S TREASURY NOTE 1.500% 02/15/2030 DD 02/15/20			1,185,000.000	1,197,590.63
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			2,243,000.000	2,314,408.01
U S TREASURY NOTE 1.500% 10/31/2024 DD 10/31/19			1,008,000.000	1,040,248.13
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			6,763,000.000	6,979,098.95
U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21			19,027,000.000	19,342,134.69
U S TREASURY NOTE 1.625% 10/31/2026 DD 10/31/19			190,000.000	196,880.08
U S TREASURY NOTE 1.750% 06/30/2024 DD 06/30/19			10,540,000.000	10,946,778.12
U S TREASURY NOTE 1.750% 07/31/2024 DD 07/31/19			1,225,000.000	1,273,138.68
U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17			5,021,000.000	5,247,533.41
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			1,065,000.000	1,139,591.60
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			205,000.000	216,731.44
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			315,000.000	335,228.91
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			1,555,000.000	1,664,335.94
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			1,460,000.000	1,602,121.87
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			605,000.000	657,961.13
U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18			75,000.000	84,902.34
U.S. RENAL CARE 6/19 TLB			473,652.060	475,328.79
U.S.I. 8/17 INCREMENTAL TLB			480,162.700	475,437.90
UAL 2007-1 PASS THROUGH TRUST 6.636% 01/02/2024 DD 06/26/07			462,442.111	479,613.51

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UBER 2/21 COV-LITE TL 0.000% 04/04/2025 DD 02/17/21			918,366.160	917,548.81
UBER 2/21 TLB 0.000% 02/16/2027 DD 02/17/21			454,454.920	454,027.74
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	1,088,048.31
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20			3,695,000.000	3,987,644.00
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			3,488,000.000	3,758,320.00
UBS AG REGS 5.125% 05/15/2024			4,544,000.000	5,009,760.00
UBS AG/LONDON 144A 1.750% 04/21/2022 DD 04/21/20			471,000.000	476,263.21
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			2,337,000.000	2,513,948.15
UBS COMMERCIAL MOR NYCH F 144A VAR RT 02/15/2032 DD 02/26/18			573,000.000	559,351.60
UBS COMMERCIAL MORTG C4 D 144A VAR RT 10/15/2050 DD 10/01/17			220,000.000	189,888.71
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18			12,946,730.274	597,107.09
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17			750,000.000	757,070.43
UBS GROUP AG 144A VAR RT 07/30/2024 DD 07/30/20			1,853,000.000	1,866,118.78
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/21			1,890,000.000	1,931,013.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 06/02/21			630,000.000	632,753.10
UBS GROUP AG REGS VAR RT 12/31/2049			634,000.000	689,475.00
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,832,970.21
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12			1,437,000.000	874,592.98
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,153,557.87
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,842,681.74
UBS-BARCLAYS COMMERC C5 E 144A VAR RT 03/10/2046 DD 02/01/13			1,073,000.000	601,790.66
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	474,063.60
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,625,787.476	249,395.80
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13			5,598,000.000	5,794,198.15
ULTIMATE SOFTWARE 1/21 INCREME 0.000% 05/04/2026 DD 01/12/21			502,692.590	502,984.16
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19			1,054,222.500	1,054,327.92
UNICREDIT SPA 144A 7.830% 12/04/2023 DD 12/04/18			851,000.000	981,424.26
UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20			210,000.000	229,191.95
UNICREDIT SPA REGS VAR RT 12/31/2049			800,000.000	889,849.60
UNIFRAX 11/18 (USD) COV-LITE			704,759.460	693,892.07
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20			50,000.000	56,977.49
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			265,000.000	306,648.96
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21			5,711,431.470	5,781,225.17
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			79,797.780	81,106.38
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			649,344.171	679,664.71
UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20			2,136,454.243	2,371,202.92
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			811,000.000	839,385.00
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			902,000.000	933,570.00
UNITED KINGDOM GILT REGS 0.500% 07/22/2022			585,000.000	812,180.91

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,240,000.000	1,261,700.00
UNITED RENTALS NORTH AMERICA I 3.875% 11/15/2027 DD 11/04/19			3,000,000.000	3,152,190.00
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	1,225,700.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			1,115,000.000	1,183,360.65
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,571,000.000	1,665,260.00
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,597,000.000	1,652,559.63
UNITED STATES STEEL CORP 6.875% 03/01/2029 DD 02/11/21			75,000.000	80,250.00
UNITED WHOLESALE MORTGAGE 144A 5.500% 04/15/2029 DD 04/07/21			1,275,000.000	1,274,706.75
UNITED WHOLESALE MORTGAGE 144A 5.500% 11/15/2025 DD 11/03/20			745,000.000	771,469.85
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20			981,000.000	988,915.89
UNITEDHEALTH GROUP INC 2.300% 05/15/2031 DD 05/19/21			3,017,000.000	3,091,242.36
UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21			215,000.000	225,697.38
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13			130,000.000	159,204.84
UNITI GROUP LP / UNITI FI 144A 7.875% 02/15/2025 DD 02/10/20			144,000.000	153,900.00
UNIVERSAL HEALTH SERVICES 144A 5.000% 06/01/2026 DD 06/03/16			1,352,000.000	1,385,800.00
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			1,931,641.990	1,936,471.10
UNIVISION 3/17 C5 COV-LITE TL			859,611.080	858,106.76
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			900,000.000	906,750.00
UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20			100,000.000	108,401.00
UNIVISION COMMUNICATIONS 144A 9.500% 05/01/2025 DD 04/28/20			30,000.000	33,075.00
UPC FINANCING 4/21 AX TL			1,059,000.000	1,051,587.00
UPSTART SECURITIZA 3 CERT 144A 0.000% 01/21/2030 DD 12/03/19			2,000.000	600,000.00
UPSTART SECURITIZA 3 CERT 144A 0.000% 11/20/2030 DD 10/08/20			6,000.000	2,677,500.00
UPSTART SECURITIZATIO 2 A 144A 0.910% 06/20/2031 DD 05/11/21			3,031,768.600	3,033,962.69
UPSTART SECURITIZATION 2 CERT 0.000% 06/20/2031 DD 05/11/21			1,000.000	970,000.00
URBAN ONE INC 144A 7.375% 02/01/2028 DD 01/25/21			55,000.000	59,400.00
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US ACUTE CARE SOLUTIONS L 144A 6.375% 03/01/2026 DD 03/05/21			718,000.000	741,909.40
US BANCORP 0.850% 06/07/2024			1,085,000.000	1,322,008.59
US BANCORP 3.000% 07/30/2029 DD 07/29/19			1,261,000.000	1,366,978.21
US FOODS 6/16 COV-LITE TLB			3,501,264.990	3,464,781.81
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			1,791,000.000	1,826,820.00
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			645,000.000	684,506.25
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			516,000.000	540,510.00
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			315,000.000	336,508.20
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19			1,387,000.000	1,409,506.85
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			1,066,000.000	1,079,356.98
UTAH ACQUISITION SUB INC 3.950% 06/15/2026 DD 12/15/16			1,015,000.000	1,118,523.65

Asset Detail

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As Of Date : 6/30/2021

Accounting Status : REVISED

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UTEX INDUSTRIES 11/20 EQUITY 0.000% 12/31/2023 DD 11/03/20			73,000.000	29,930.00
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			772,719.200	692,874.13
VAIL RESORTS INC 144A 6.250% 05/15/2025 DD 05/04/20			1,764,000.000	1,888,150.32
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			2,248,000.000	2,706,816.80
VALEANT 5/18 TLB			1,247,373.534	1,241,610.67
VALERO ENERGY CORP 1.200% 03/15/2024 DD 09/10/20			1,356,000.000	1,366,488.46
VALERO ENERGY CORP 2.700% 04/15/2023 DD 04/16/20			671,000.000	695,578.98
VALERO ENERGY CORP 2.850% 04/15/2025 DD 04/16/20			1,416,000.000	1,500,999.85
VALERO ENERGY CORP 3.650% 03/15/2025 DD 03/13/15			401,000.000	436,814.58
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20			65,000.000	67,111.20
VEEAM SOFTWARE 2/20 TLB			1,245,465.760	1,240,023.08
VELOCITY COMMERCIAL 1 M4 144A VAR RT 05/25/2047 DD 04/01/17			117,000.000	119,633.88
VENTURE XX CLO LTD 20A E1 144A VAR RT 04/15/2027 DD 04/15/15			900,000.000	879,750.00
VEREIT OPERATING PARTNERSHIP L 4.625% 11/01/2025 DD 10/16/18			1,737,000.000	1,967,365.07
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			407,000.000	462,225.83
VERITAS US INC / VERITAS 144A 10.500% 02/01/2024 DD 01/29/16			2,004,000.000	2,057,045.88
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			178,000.000	182,144.74
VERIZON COMMUNICATIONS INC 3.500% 11/01/2024 DD 10/29/14			465,000.000	503,111.29
VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21			657,000.000	704,340.30
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			923,000.000	1,072,975.21
VERIZON MASTER TRUST 1 A 0.500% 05/20/2027 DD 05/25/21			2,381,000.000	2,375,826.33
VERIZON OWNER TRUST 2018 A A1A 3.230% 04/20/2023 DD 10/10/18			1,024,880.250	1,031,933.88
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			1,034,857.230	1,047,200.80
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			3,195,000.000	3,249,993.62
VERIZON OWNER TRUST 2020-B B A 0.470% 02/20/2025 DD 08/12/20			3,326,000.000	3,334,942.95
VERIZON OWNER TRUST 2020-C C A 0.410% 04/21/2025 DD 11/02/20			4,877,000.000	4,885,880.04
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			2,208,000.000	2,326,680.00
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			1,525,457.950	1,527,913.94
VERTICAL HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			669,000.000	725,028.75
VERTIV 3/21 COV-LITE TLB			1,735,797.520	1,724,011.45
VERUS SECURITIZATIO R2 A1 144A VAR RT 02/25/2064 DD 03/01/21			683,871.060	685,500.72
VERUS SECURITIZATIO R3 A1 144A VAR RT 04/25/2064 DD 05/01/21			1,913,672.170	1,914,076.34
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			766,895.870	777,907.65
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2066 DD 02/01/21			1,924,729.680	1,922,791.86
VERUS SECURITIZATION 3 A1 144A VAR RT 06/25/2066 DD 06/01/21			2,685,000.000	2,704,423.29
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			1,606,729.330	1,617,980.29
VERUS SECURITIZATION 4 B1 144A VAR RT 05/25/2065 DD 07/01/20			121,000.000	127,050.00
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20			1,297,262.780	1,301,889.08
VF CORP 2.050% 04/23/2022 DD 04/23/20			685,000.000	694,265.55

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VIATRIS INC 144A 2.300% 06/22/2027 DD 06/22/20			553,000.000	564,764.65
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			525,000.000	535,363.50
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			580,000.000	589,929.60
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			2,920,000.000	2,998,314.40
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			723,000.000	752,079.06
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			1,123,000.000	1,193,187.50
VICTORS MERGER CORP 144A 6.375% 05/15/2029 DD 05/17/21			45,000.000	45,337.50
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			992,000.000	1,006,880.00
VIKING CRUISES LTD 144A 13.000% 05/15/2025 DD 05/15/20			258,000.000	303,521.52
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			85,000.000	83,997.00
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21			326,000.000	329,260.00
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,458,000.000	2,560,523.18
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			1,735,000.000	1,718,621.60
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			4,056,000.000	4,076,280.00
VIRGIN MEDIA SECURED FINA 144A 4.500% 08/15/2030 DD 06/29/20			400,000.000	403,000.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			819,000.000	880,179.30
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			3,416,000.000	3,527,020.00
VIRTU 3/19 TLB			771,385.350	768,014.39
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			888,995.040	882,327.58
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			6,222,000.000	6,570,120.90
VISTRA OPERATIONS CO LLC 144A 4.300% 07/15/2029 DD 06/11/19			603,000.000	654,802.57
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21			1,082,000.000	1,087,410.00
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			528,000.000	541,200.00
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			877,000.000	904,406.25
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,474,000.000	1,529,275.00
VITERRA FINANCE BV 144A 2.000% 04/21/2026 DD 04/21/21			1,488,000.000	1,490,660.88
VIVID SEATS 6/17 COV-LITE TLB			957,029.710	950,330.50
VIZIENT 2/20 TLB			574,770.000	569,597.07
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21			80,000.000	81,400.00
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			4,574,830.940	4,581,110.36
VMC FINANCE 2019-FL FL3 D 144A VAR RT 09/15/2036 DD 10/03/19			1,006,938.517	986,799.74
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	974,732.95
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			5,239,000.000	5,146,688.82
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			1,811,000.000	1,838,165.00
VNU 4/17 COV-LITE TLB4			4,999,808.440	4,993,558.68
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	682,425.00
VOCUS GROUP 5/21 (USD) TLB			570,000.000	570,000.00
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			5,036,000.000	5,072,760.29
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			12,310,000.000	12,518,163.33

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VOLKSWAGEN AUTO LOAN ENHA 2 A3 3.250% 04/20/2023 DD 11/21/18			727,086.670	734,261.78
VOLKSWAGEN GROUP OF AMERI 144A 2.900% 05/13/2022 DD 05/13/20			4,466,000.000	4,560,676.29
VOLKSWAGEN GROUP OF AMERI 144A 3.125% 05/12/2023 DD 05/13/20			3,456,000.000	3,608,433.41
VOLKSWAGEN GROUP OF AMERI 144A 3.350% 05/13/2025 DD 05/13/20			597,000.000	644,452.76
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			657,937.360	657,176.12
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			806,200.900	806,982.43
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			776,931.190	777,334.50
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			902,390.050	902,544.18
VONTIER CORP 144A 2.400% 04/01/2028 DD 03/10/21			640,000.000	636,096.00
VORNADO REALTY LP 2.150% 06/01/2026 DD 05/24/21			365,000.000	370,065.61
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	925,035.90
VTR COMUNICACIONES SPA 144A 4.375% 04/15/2029 DD 03/18/21			450,000.000	449,955.00
VTR COMUNICACIONES SPA 144A 5.125% 01/15/2028 DD 07/01/20			445,000.000	465,381.00
VTR FINANCE NV 144A 6.375% 07/15/2028 DD 07/01/20			655,000.000	694,300.00
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			1,279,626.487	1,215,645.17
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	472,276.08
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19			818,000.000	1,064,328.18
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19			200,000.000	252,420.30
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/13/2028 DD 01/11/21			5,530,000.000	5,482,607.90
WASTE CONNECTIONS INC 3.500% 05/01/2029 DD 04/16/19			786,000.000	865,937.28
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,660,000.000	2,745,785.00
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20			125,000.000	133,750.00
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			490,000.000	524,187.76
WEA FINANCE LLC 144A 3.150% 04/05/2022 DD 04/05/17			103,000.000	104,522.73
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			310,000.000	310,775.00
WEIR GROUP PLC/THE 144A 2.200% 05/13/2026 DD 05/13/21			1,005,000.000	1,009,544.38
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			1,157,000.000	1,211,610.40
WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16			255,000.000	275,123.70
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	837,908.94
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20			185,000.000	189,357.63
WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17			1,496,000.000	1,648,974.94
WELLS FARGO & CO VAR RT 12/31/2049 DD 01/26/21			230,000.000	238,119.00
WELLS FARGO & CO VAR RT 07/27/2021			1,140,000.000	856,561.99
WELLS FARGO COMMERC C29 E 144A VAR RT 06/15/2048 DD 06/01/15			1,603,000.000	1,391,767.40
WELLS FARGO COMMERC LC5 F 144A VAR RT 10/15/2045 DD 09/01/12			2,020,000.000	1,659,317.28
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	928,435.98
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,207,707.94
WELLS FARGO COMMERCIAL C41 XA VAR RT 11/15/2050 DD 11/01/17			8,389,780.410	499,615.62
WELLS FARGO COMMERCIAL C43 XA VAR RT 03/15/2051 DD 03/01/18			18,625,965.620	712,063.22

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	322,959.42
WELLS FARGO COMMERCIAL C54 A4 3.146% 12/15/2052 DD 12/01/19			954,000.000	1,038,959.23
WELLS FARGO COMMERCIAL C54 XA VAR RT 12/15/2052 DD 12/01/19			4,370,865.052	262,695.11
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	6,986,620.96
WELLS FARGO COMMERCIAL M C29 D VAR RT 06/15/2048 DD 06/01/15			658,000.000	666,957.95
WELLS FARGO COMMERCIAL M C48 B VAR RT 01/15/2052 DD 12/01/18			365,000.000	427,352.11
WELLS FARGO COMMERCIAL M C51 C VAR RT 06/15/2052 DD 07/01/19			344,000.000	377,010.65
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13			1,529,000.000	1,429,615.00
WELLTOWER INC 2.050% 01/15/2029 DD 06/28/21			150,000.000	150,344.93
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			1,989,000.000	2,149,512.30
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,105,000.000	2,344,654.25
WEST CORP 10/17 COV-LITE TL			853,394.410	834,252.77
WEST CORP 3/18 INCREMENTAL			188,543.440	182,651.46
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18			30,000.000	33,300.00
WESTERN MIDSTREAM OPERATING LP 4.000% 07/01/2022 DD 06/28/12			198,000.000	201,217.50
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,543,000.000	1,647,152.50
WESTERN MIDSTREAM OPERATING LP 4.650% 07/01/2026 DD 07/12/16			204,000.000	217,704.72
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	819,720.00
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20			1,740,000.000	1,731,315.78
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			844,000.000	945,280.00
WESTINGHOUSE AIR BRAKE TECHNOL 3.200% 06/15/2025 DD 06/29/20			986,000.000	1,048,978.63
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			1,884,000.000	2,041,426.81
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21			1,048,232.500	1,037,456.67
WESTLAKE AUTOMOBIL 2A A2A 144A 0.320% 04/15/2025 DD 06/16/21			6,170,000.000	6,170,416.48
WESTLAKE AUTOMOBIL 2A A2A 144A 0.930% 02/15/2024 DD 06/23/20			6,851,770.290	6,869,517.06
WESTLAKE AUTOMOBILE 2A C 144A 0.890% 07/15/2026 DD 06/16/21			2,090,000.000	2,090,127.70
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19			605,000.000	613,443.99
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			758,000.000	781,741.17
WESTLAKE AUTOMOBILE 3A A2 144A 0.560% 05/15/2024 DD 10/14/20			2,702,661.180	2,707,494.62
WESTLAKE AUTOMOBILE 3A A2 144A 2.150% 02/15/2023 DD 10/22/19			416,733.730	417,545.53
WESTLAKE AUTOMOBILE 3A B 144A 2.410% 10/15/2024 DD 10/22/19			1,543,000.000	1,554,876.47
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19			1,843,000.000	1,873,849.42
WESTPAC BANKING CORP 2.963% 11/16/2040 DD 11/16/20			339,000.000	333,389.58
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			793,898.966	1,029,302.26
WF ACP LLC			1,591,669.504	2,234,201.26
WF BELMAR LLC 0.000% 12/31/2024 DD 03/31/06			1,419,600.000	1,419,600.00
WF DANBURY LLC 0.000% 12/31/2024 DD 03/31/06			2,080,981.680	2,080,981.68
WF FRH LLC 0.000% 09/16/2024 DD 09/16/19			2,078,758.462	2,327,068.53
WF HTZ LLC 0.000% 12/31/2024 DD 03/31/06			2,319,908.660	2,320,188.23

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WF POST OAK LLC			2,385,786.413	2,504,953.96
WF SFG IND LLC			2,351,356.000	2,634,967.68
WF SGM LLC 0.000% 12/31/2023 DD 03/31/06			2,962,114.227	3,666,431.44
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			68,119.178	210,389.51
WFGK KRSJV LLC 0.000% 12/31/2024 DD 03/31/06			3,217,178.270	3,216,420.24
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	778,722.96
WFRBS COMMERCIAL MO C18 E 144A VAR RT 12/15/2046 DD 12/01/13			1,652,000.000	688,074.69
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	80,360.00
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	200,900.00
WFRBS COMMERCIAL MO C22 D 144A VAR RT 09/15/2057 DD 09/01/14			1,378,000.000	1,289,903.50
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			5,824,000.000	2,961,128.94
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	891,505.36
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,576,079.05
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,297,549.89
WFTG 2021-1 LLC 0.000% 12/31/2024 DD 03/31/06			8,800.000	8,800.00
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			277,531.150	277,531.15
WHITE CAP 10/20 COV-LITE TL			54,725.000	54,793.41
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			1,406,000.000	1,504,771.50
WIDOPENWEST 6/17 TLB			1,730,732.160	1,724,968.82
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20			2,075,000.000	2,195,370.75
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	202,288.15
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			609,000.000	607,477.50
WIND RIVER 2013-1 1A A1RR 144A VAR RT 07/20/2030 DD 06/14/21			1,390,000.000	1,390,276.47
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			480,000.000	454,780.80
WORLD FINANCIAL NETWORK CR B A 2.490% 04/15/2026 DD 06/26/19			130,000.000	132,788.51
WORLD FINANCIAL NETWORK CR C A 2.210% 07/15/2026 DD 09/18/19			1,802,000.000	1,844,077.96
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18			371,000.000	374,066.47
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			1,429,317.590	1,446,085.92
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			561,000.000	562,469.09
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			1,713,000.000	1,733,243.20
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	877,542.23
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			799,166.840	810,831.40
WORLD OMNI AUTOMOBILE LEA A A3 2.940% 05/16/2022 DD 03/13/19			332,941.010	333,549.16
WORLD OMNI AUTOMOBILE LEA B A3 0.450% 02/15/2024 DD 10/14/20			2,216,000.000	2,221,658.99
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			423,000.000	431,831.86
WORLD OMNI SELECT AUTO TR A A2 0.470% 06/17/2024 DD 09/16/20			973,094.180	973,853.49
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20			656,000.000	657,502.83
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			167,000.000	171,575.34
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	651,693.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WORLDSTRIDES / LAKELAND TOURS			408,143.950	221,756.85
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2023 DD 09/24/20			170,069.770	170,409.91
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20			701,666.840	630,686.57
WR GRACE & CO-CONN 144A 4.875% 06/15/2027 DD 06/26/20			1,444,000.000	1,531,073.20
WRIGHT EXPRESS 4/21 COV-LITE T 0.000% 03/31/2028 DD 03/15/21			881,790.000	874,629.87
WRKCO INC 3.000% 09/15/2024 DD 09/15/18			2,519,000.000	2,667,555.45
WSA (DELTA) GLENCAR VIII			2,864,369.930	2,072,303.15
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			837,050.000	823,447.94
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,621,242.40
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			2,704,000.000	2,805,400.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			2,529,400.000	2,723,809.69
WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19			85,000.000	89,675.00
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20			309,000.000	332,947.50
XEROX HOLDINGS CORP 144A 5.000% 08/15/2025 DD 08/06/20			135,000.000	142,508.70
XEROX HOLDINGS CORP 144A 5.500% 08/15/2028 DD 08/06/20			3,285,000.000	3,413,082.15
XPLORNET 5/20 COV-LITE TLB			625,680.018	625,454.77
XPO LOGISTICS 2/18 COV-LITE			7,484,137.870	7,447,540.44
YORK CLO 1 LTD 1A ERR 144A VAR RT 10/22/2029 DD 09/20/18			4,300,000.000	4,240,875.00
YORK CLO-2 LTD 1A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	9,251,063.68
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			2,789,016.180	2,788,012.14
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,490,000.000	2,695,449.90
YUM! BRANDS INC 144A 7.750% 04/01/2025 DD 04/01/20			245,000.000	266,437.50
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			2,100,000.000	2,089,500.00
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			975,000.000	1,023,750.00
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20			1,599,342.110	1,581,477.46
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			1,747,000.000	1,734,980.64
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20			1,290,000.000	1,317,412.50
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21			783,114.750	780,373.85
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			1,742,000.000	1,781,195.00
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			2,981,000.000	3,219,480.00
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	1,068,523.56
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,999,085.00
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			347,000.000	355,675.00
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			2,607,000.000	2,708,021.25
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19			307,000.000	312,293.64
ZOETIS INC 2.000% 05/15/2030 DD 05/12/20			913,000.000	909,776.92
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			1,865,000.000	1,853,343.75
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			2,095,505.100	2,091,900.84
TOTAL FIXED INCOME SECURITIES			218,980,445,293.0..	5,241,804,059.07

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FUTURES CONTRACTS				
E-MINI RUSS 2000 FUTURE (CME) EXP SEP 21			551.000	-96,063.60
EURO-BTP FUTURE (EUX) EXP SEP 21			29.000	32,169.90
EURO-BUND FUTURE (EUX) EXP SEP 21			-43.000	-46,534.72
MSCI EAFE FUTURE (NYF) EXP SEP 21			39.000	-115,537.50
MSCI EMGMKT FUTURE (NYF) EXP SEP 21			177.000	-48,759.96
NASDAQ 100 E-MINI IND FUT(CME) EXP SEP 21			27.000	322,408.83
S&P 500 EMINI INDEX FUT (CME) EXP SEP 21			-381.000	-1,137,616.79
US 10YR NOTE FUTURE (CBT) EXP SEP 21			-41.000	-36,124.66
US 10YR ULTRA FUTURE (CBT) EXP SEP 21			-146.000	-315,406.26
US 2YR NOTE FUTURE (CBT) EXP SEP 21			4,521.000	-1,690,421.45
US 5YR NOTE FUTURE (CBT) EXP SEP 21			-2,662.000	1,112,225.31
US LONG BOND FUTURE (CBT) EXP SEP 21			-411.000	-1,906,904.34
US ULTRA BOND (CBT) EXP SEP 21			76.000	565,320.33
TOTAL FUTURES CONTRACTS			1,736.000	-3,361,244.91
NATURAL RESOURCES				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			32,322,035.230	32,322,035.23
KAYNE ANDERSON ENER FD VII LP			34,223,174.000	34,223,174.00
TAURUS MINING FINANCE FD LLC			16,331,045.010	16,331,045.01
TOTAL NATURAL RESOURCES			82,876,254.240	82,876,254.24
PREFERRED SECURITIES				
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 06/20/19			924,000.000	984,060.00
CIA ENERGETICA DE MINAS GERAIS			4,319,824.000	10,451,221.82
CIA PARANAENSE DE ENERGIA			4,939,000.000	5,807,287.98
GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16			242,000.000	238,007.00
ITAU UNIBANCO HOLDING SA			838,100.000	4,980,647.49
NEXPOINT REAL ESTATE FINANCE I PFD 8.500% CUMULATIVE			33,010.000	874,765.00
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PORSCHE AUTOMOBIL HOLDING SE			140,360.000	15,040,686.21
SAMSUNG ELECTRONICS CO LTD			671.000	43,913.06
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,276.870	29,865.99
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			910,000.000	895,212.50
VINEBROOK HOMES TRUST INC 144A PFD 6.500% CUMULATIVE			25,550.000	654,846.50
VOLKSWAGEN AG			85,390.000	21,386,957.01
TOTAL PREFERRED SECURITIES			12,483,881.870	61,387,470.56
PRIVATE EQUITY				
ADAMS STREET SPC II A1			76,836,801.000	76,836,801.00
ADAMS STREET SPC II B1			77,879,828.000	77,879,828.00
AMERRA AGRI FUND II			33,889,557.860	33,889,557.86

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERRA-KRS AGRI HOLDING CO LP			66,313,109.270	66,313,109.27	
ARCANO FUND LP			23,948,246.980	23,948,246.98	
ARES SPECIAL SIT IV LP			32,791,055.090	32,791,055.09	
BARINGS RE EUR VAL ADD I SCSP			89,888,038.220	106,598,224.52	
BAY HILLS EMERGING PARTNERS I LP			6,601,372.310	6,601,372.31	
BAY HILLS EMERGING PARTNERS II LP			99,397,874.000	99,397,874.00	
BAY HILLS EMERGING PARTNERS III LP			136,794,627.180	136,794,627.18	
BAY HILLS EMERGING PTNRS II-B LP			74,266,625.970	74,266,625.97	
BDCM OPPORTUNITY FD IV LP			57,771,436.000	57,771,436.00	
BLACKSTONE CAP PARTNERS VI LP			62,140,838.560	62,140,838.56	
BLACKSTONE CAPITAL V LP			1,476,897.220	1,476,897.22	
BLUE TORCH CREDIT OPP FD I LP			96,713,475.000	96,713,475.00	
BSP COINVEST VEHICLE K LP			38,453,149.000	38,453,149.00	
BSP PRIVATE CREDIT FUND			144,594,508.000	144,594,508.00	
CERBERUS KRS LEVERED LOAN OPP			198,026,070.000	198,026,070.00	
CM GROWTH CAPITAL PARTNERS LP			11,326,506.000	11,326,506.00	
COLUMBIA CAP EQUITY PTRS IV			3,916,311.000	3,916,311.00	
CRESTVIEW CAPITAL PARTNERS II LP			41,494,278.000	41,494,278.00	
CRESTVIEW PARTNERS III LP			45,355,532.000	45,355,532.00	
CS ADJ INVEST PTNS PARALLEL LP			98,415,952.890	98,415,952.89	
CVC CAPITAL PARTNERS VI LP			40,295,236.610	47,786,121.10	
DAG VENTURE II			2,476,650.910	2,476,650.91	
DAG VENTURES III LP			454,689.700	454,689.70	
DAG VENTURES IV LP			73,852,618.960	73,852,618.96	
DAG VENTURES V LP			10,536,501.540	10,536,501.54	
DANIEL BOONE LLC			137,753,860.900	137,753,860.90	
DCM VI LP			15,368,937.000	15,368,937.00	
ESSEX WOODLANDS HEALTH VENT FD VIII LP			2,686,119.000	2,686,119.00	
GREEN EQUITY INVESTORS V LP			5,639,588.000	5,639,588.00	
GREEN EQUITY INVESTORS VI LP			71,876,029.420	71,876,029.42	
GREEN EQUITY INVESTORS VII LP			65,903,952.510	65,903,952.51	
H&F SPOCK 1 LP			11,579,041.000	11,579,041.00	
HARVEST PARTNERS V LP			173,969.000	173,969.00	
HARVEST PARTNERS VI LP			14,173,817.000	14,173,817.00	
HARVEST PARTNERS VII LP			56,217,432.000	56,217,432.00	
HELLMAN & FRIEDMAN VI L P			465,728.000	465,728.00	
HIG BIOVENTURES II			24,426,679.620	24,426,679.62	
HIG CAPITAL PARTNERS V L P			23,244,321.660	23,244,321.66	
HIG VENTURE PARTNERS II LP			5,043,265.630	5,043,265.63	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HORSLEY BRIDGE INTERNATIONAL V			159,517,218.000	159,517,218.00
INSTITUTIONAL VENTURE PARTNERS XII LP			988,614.000	988,614.00
JW CHILDS EQUITY PTNRS III LP			33,674.000	33,674.00
KEYHAVEN CAPITAL PARTNERS III GP LP			15,588,038.590	18,485,854.97
KEYHAVEN CAPITAL PARTNERS IV			10,166,925.300	12,056,956.72
KEYHAVEN IV CO-INVEST LP			4,200,439.460	4,981,301.15
LEVINE LEICHTMAN CAP PTNRS VI LP			45,483,747.220	45,483,747.22
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			53,426,657.870	53,426,657.87
MARATHON BLUEGRASS LP			669,015,421.190	669,015,421.19
MATLIN PATTERSON GLOB PTRS III			183,058.590	183,058.59
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,554,194.000	1,554,194.00
MERIT MEZZANINE FUND IV LP			287,652.190	287,652.19
MESA WEST CORE LENDING FUND LP			102,412,824.820	102,412,824.82
MHR INSTITUTIONAL PARTNERS III			1,911,670.000	1,911,670.00
MILL ROAD CAPITAL I LP			3,704,686.084	3,704,686.08
NEW MOUNTAIN PARTNERS II LP			317,432.000	317,432.00
NEW MOUNTAIN PTNRS III LP			30,637,699.000	30,637,699.00
NEW MOUNTAIN PTNRS IV LP			39,527,735.000	39,527,735.00
OAK HILL CAP PT II			1,053,890.000	1,053,890.00
OAK HILL III			10,863,115.980	10,863,115.98
OBERLAND CAP HEALTHCARE LP			11,282,811.000	11,282,811.00
OCM OPP FUND VIIB (CAYMAN) LTD			5,833.010	5,833.01
RIVERSIDE CAPITAL APPREC FUND VI LP			28,405,722.000	28,405,722.00
SECONDARY OPP FUND III LP			53,191,178.670	53,191,178.67
STRATEGIC VAL SPEC SIT FD V LP			5,000,000.000	5,000,000.00
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			79,846,198.010	79,846,198.01
SUN CAPITAL PARTNERS IV LP			286,256.000	286,256.00
TCV VI LP			13,205.120	13,205.12
TPF II LP			761,693.000	761,693.00
TRITON FUND IV LP			23,292,375.280	27,622,427.85
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			9,244,698.060	9,244,698.06
VANTAGEPOINT VENTURE PART IV-Q			334,718.180	334,718.18
VISTA EQUITY PARTNERS FUND III			4,147,255.000	4,147,255.00
VISTA EQUITY PARTNERS FUND IV LP			31,834,499.000	31,834,499.00
VISTA EQUITY PTNRS FD VI LP			68,653,960.000	68,653,960.00
WARBURG PINCUS PE IX LP			835,148.040	835,148.04
WARBURG PINCUS PRIVATE EQUITY X LP			1,210,809.890	1,210,809.89
WAYZATA OPPORTUNITIES FUND II			2,073,330.000	2,073,330.00
WAYZATA OPPORTUNITIES FUND III			8,149,655.000	8,149,655.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			233,953,569.420	233,953,569.42
TOTAL PRIVATE EQUITY			3,793,858,135.984	3,827,957,968.83
REAL ESTATE				
BARINGS EURO REAL ESTATE II			1,647,014.000	1,953,193.90
DIVCOWEST FUND IV REIT LLC			4,129,064.310	4,129,064.31
FUNDAMENTAL PARTNERS III			81,235,296.000	81,235,296.00
GREENFIELD ACQUI PTNRS VI LP			349,928.000	349,928.00
GREENFIELD ACQUI RTNRS VII LP			17,992,384.000	17,992,384.00
H/2 CREDIT PARTNERS LP			123,442,503.040	123,442,503.04
HARRISON STREET CORE PROPERTY FUND LP			126,459,269.000	126,459,269.00
IFM US INFRA DEBT FUND			67,869,187.460	67,869,187.46
LUBERT-ADLER RE FD VII LP			34,857,561.140	34,857,561.14
LUBERT-ADLER RE FUND VII-B LP			39,131,858.170	39,131,858.17
MESA WEST FUND IV			24,577,521.270	24,577,521.27
MIDDLEGROUND PARTNERS I LP			51,091,604.000	51,091,604.00
PATRON CAPITAL V LP			28,496,362.000	33,793,835.69
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			224,055,173.230	224,055,173.23
RUBENSTEIN PROPERTIES FUND II LP			22,343,183.590	22,343,183.59
STOCKBRIDGE FUND LP			142,547,307.590	142,547,307.59
WALTON STREET RE FD VII-Q LP			12,564,754.000	12,564,754.00
WALTON STREET REAL ESTATE FUND VI LP			13,117,639.000	13,117,639.00
TOTAL REAL ESTATE			1,023,207,609.800	1,028,811,263.39
Grand Total			226,503,575,711.1..	22,945,257,879.09