

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
ARROWMARK FUND I			707,226,623.760	707,226,623.76
BLACKSTONE STRAT OPP			1,247,858.880	1,247,858.88
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,671,206.770	1,671,206.77
MAGNETAR MTP EOF II			427,119.530	427,119.53
MYRIAD OPPORTUNITIES			8,625.930	8,625.93
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00
PINE RIVER FUND LTD			80,372.550	80,372.55
TOTAL ALTERNATIVE INVESTMENTS			710,661,808.420	710,661,807.42
CASH & CASH EQUIVALENTS				
BLACKROCK MONEY MARKET FD B			95.410	95.41
CAD/USD SPOT OPTION 2022 PUT DEC 22 001.235 ED 121222			6,801,000.000	53,727.90
CANTOR REPO A TRI REPO 3.050% 10/03/2022 DD 09/30/22			750,000,000.000	750,000,000.00
CCPC COLLATERAL WITH BANK OF AMERICA			5,916.500	0.00
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97			238,037,972.330	238,037,972.33
INSTITUTIONAL SEC DISC 10/13/2022			150,000,000.000	149,817,992.62
JABIL INC DISC 10/03/2022			11,715,000.000	11,711,290.25
JPY/USD SPOT OPTION 2023 PUT APR 23 112.750 ED 040523			-10,375,000.000	-61,835.00
JPY/USD SPOT OPTION 2023 PUT APR 23 120.500 ED 040523			10,375,000.000	130,517.50
SECURITIES LENDING POOL			0.000	0.00
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)			670,000.000	670,000.00
SWAP COLLATERAL WITH BARCLAYS			-1,365,000.000	-1,365,000.00
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00
SWAP COLLATERAL WITH CITIBANK			8,309,263.140	8,309,263.14
SWAP COLLATERAL WITH GOLDMAN			-6,620,000.000	-6,620,000.00
SWAP COLLATERAL WITH JP MORGAN			-431,000.000	-431,000.00
SWAP COLLATERAL WITH MERRILL LYNCH			100,000.000	100,000.00
SWAP COLLATERAL WITH MORGAN STANLEY			-620,000.000	-620,000.00
SWAP COLLATERAL WITH TORONTO DOMINION			-770,000.000	-770,000.00
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00
U S TREASURY BILL 0.000% 02/16/2023 DD 08/18/22			4,657,000.000	4,587,622.34
U S TREASURY BILL 0.000% 03/16/2023 DD 09/15/22			18,303,000.000	17,963,893.71
U S TREASURY BILL 0.000% 06/30/2022 DD 12/30/21			390,000.000	389,482.80
U S TREASURY BILL 0.000% 07/13/2023 DD 07/14/22			2,340,000.000	2,270,710.95
U S TREASURY BILL 0.000% 11/25/2022 DD 05/26/22			1,265,000.000	1,255,534.99
TOTAL CASH & CASH EQUIVALENTS			1,182,808,247.380	1,175,450,268.94
CONVERTIBLE OR EXCHANGEABLE SECURITIES				
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			580,000.000	613,930.00
AKAMAI TECHNOLOGIES INC 0.125% 05/01/2025 DD 05/21/18			180,000.000	182,880.00

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AKAMAI TECHNOLOGIES INC 0.375% 09/01/2027 DD 08/16/19			335,000.000	311,717.50
ALLSCRIPTS HEALTHCARE SOLUTION 0.875% 01/01/2027 DD 12/09/19			200,000.000	254,000.00
ALNYLAM PHARMACEUTICALS I 144A 1.000% 09/15/2027 DD 09/15/22			193,000.000	187,403.00
ALTAIR ENGINEERING INC 144A 1.750% 06/15/2027 DD 06/14/22			258,000.000	230,007.00
ALTERYX INC 1.000% 08/01/2026 DD 08/12/19			123,000.000	99,015.00
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,445,000.000	1,457,282.50
AVALARA INC 0.250% 08/01/2026 DD 08/13/21			200,000.000	193,400.00
BENTLEY SYSTEMS INC 0.125% 01/15/2026 DD 01/26/21			78,000.000	65,091.00
BENTLEY SYSTEMS INC 0.375% 07/01/2027 DD 06/28/21			57,000.000	42,949.50
BIOMARIN PHARMACEUTICAL INC 0.599% 08/01/2024 DD 08/11/17			540,000.000	535,049.54
BLACKLINE INC 0.000% 03/15/2026 DD 03/15/21			213,000.000	172,317.00
BLACKLINE INC 0.125% 08/01/2024 DD 08/13/19			180,000.000	186,192.00
BLACKSTONE MORTGAGE TRUST INC 5.500% 03/15/2027 DD 03/29/22			295,000.000	250,934.38
BLOCK INC 0.125% 03/01/2025 DD 03/05/20			355,000.000	321,718.75
BOOKING HOLDINGS INC 0.750% 05/01/2025 DD 04/14/20			200,000.000	240,260.00
BOX INC 0.000% 01/15/2026 DD 01/14/21			217,000.000	238,917.00
BURLINGTON STORES INC 2.250% 04/15/2025 DD 04/16/20			200,000.000	190,000.00
CABLE ONE INC 0.000% 03/15/2026 DD 03/05/21			200,000.000	151,900.00
CERIDIAN HCM HOLDING INC 0.250% 03/15/2026 DD 03/05/21			96,000.000	77,424.00
CHEESECAKE FACTORY INC/THE 0.375% 06/15/2026 DD 06/15/21			93,000.000	71,900.63
COHERUS BIOSCIENCES INC 1.500% 04/15/2026 DD 04/17/20			100,000.000	78,125.00
CONMED CORP 144A 2.250% 06/15/2027 DD 06/06/22			265,000.000	227,900.00
COUPA SOFTWARE INC 0.125% 06/15/2025 DD 06/11/19			304,000.000	256,424.00
CYBERARK SOFTWARE LTD 0.000% 11/15/2024 DD 11/18/19			352,000.000	400,400.00
DATADOG INC 0.125% 06/15/2025 DD 06/02/20			148,000.000	175,750.00
DEXCOM INC 0.250% 11/15/2025 DD 05/14/20			352,000.000	324,280.00
DIGITALOCEAN HOLDINGS INC 144A 0.000% 12/01/2026 DD 11/18/21			173,000.000	125,425.00
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			400,000.000	275,200.00
DRAFTKINGS HOLDINGS INC 0.000% 03/15/2028 DD 03/18/21			150,000.000	96,815.62
DROPBOX INC 0.000% 03/01/2026 DD 02/26/21			213,000.000	185,203.50
DROPBOX INC 0.000% 03/01/2028 DD 02/26/21			500,000.000	425,000.00
ENPHASE ENERGY INC 0.000% 03/01/2026 DD 03/01/21			230,000.000	265,420.00
ENVESTNET INC 0.750% 08/15/2025 DD 08/20/20			323,000.000	270,108.75
ETSY INC 0.125% 09/01/2027 DD 08/24/20			309,000.000	271,456.50
ETSY INC 0.250% 06/15/2028 DD 06/11/21			200,000.000	154,200.00
EURONET WORLDWIDE INC 0.750% 03/15/2049 DD 03/18/19			200,000.000	179,742.70
EXACT SCIENCES CORP 0.375% 03/15/2027 DD 03/08/19			451,000.000	312,024.82
EXACT SCIENCES CORP 1.000% 01/15/2025 DD 01/17/18			70,000.000	61,862.50
FIVE9 INC 0.500% 06/01/2025 DD 05/27/20			340,000.000	308,380.00

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FORD MOTOR CO 0.000% 03/15/2026 DD 03/19/21			298,000.000	272,521.00	
FTI CONSULTING INC 2.000% 08/15/2023 DD 08/20/18			100,000.000	164,960.00	
GREENBRIER COS INC/THE 2.875% 04/15/2028 DD 04/20/21			300,000.000	235,350.00	
GUARDANT HEALTH INC 0.000% 11/15/2027 DD 11/19/20			200,000.000	145,542.52	
HALOZYME THERAPEUTICS INC 0.250% 03/01/2027 DD 03/01/21			200,000.000	169,250.00	
HALOZYME THERAPEUTICS INC 144A 1.000% 08/15/2028 DD 08/18/22			90,000.000	84,037.50	
IMAX CORP 0.500% 04/01/2026 DD 03/19/21			400,000.000	329,520.00	
INSIGHT ENTERPRISES INC 0.750% 02/15/2025 DD 08/15/19			200,000.000	255,000.00	
INSULET CORP 0.375% 09/01/2026 DD 09/06/19			200,000.000	235,700.00	
INTEGRA LIFESCIENCES HOLDINGS 0.500% 08/15/2025 DD 02/07/20			405,000.000	353,231.87	
INTERDIGITAL INC 144A 3.500% 06/01/2027 DD 05/27/22			120,000.000	104,280.00	
IRONWOOD PHARMACEUTICALS INC 0.750% 06/15/2024 DD 08/12/19			247,000.000	246,845.63	
IRONWOOD PHARMACEUTICALS INC 1.500% 06/15/2026 DD 08/12/19			60,000.000	60,937.50	
ITRON INC 0.000% 03/15/2026 DD 03/12/21			116,000.000	90,596.00	
JAMF HOLDING CORP 0.125% 09/01/2026 DD 09/17/21			180,000.000	145,890.00	
JETBLUE AIRWAYS CORP 0.500% 04/01/2026 DD 03/25/21			283,000.000	200,930.00	
JOHN BEAN TECHNOLOGIES CORP 0.250% 05/15/2026 DD 05/28/21			255,000.000	210,885.00	
LCI INDUSTRIES 1.125% 05/15/2026 DD 05/13/21			237,000.000	202,398.00	
LIBERTY BROADBAND CORP 144A 1.250% 09/30/2050 DD 11/23/20			1,345,000.000	1,271,025.00	
LIBERTY BROADBAND CORP 144A 2.750% 09/30/2050 DD 08/27/20			910,000.000	872,438.87	
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20			550,000.000	569,250.00	
LIBERTY MEDIA CORP 144A 2.125% 03/31/2048 DD 03/06/18			320,000.000	300,000.00	
LIBERTY MEDIA CORP-LIBERT 144A 2.250% 08/15/2027 DD 08/12/22			176,000.000	162,888.00	
LIVE NATION ENTERTAINMENT INC 2.000% 02/15/2025 DD 02/03/20			400,000.000	395,600.00	
LIVONGO HEALTH INC 0.875% 06/01/2025 DD 06/04/20			283,000.000	236,022.00	
LUMENTUM HOLDINGS INC 0.500% 12/15/2026 DD 12/12/19			102,000.000	95,115.00	
LUMENTUM HOLDINGS INC 144A 0.500% 06/15/2028 DD 03/08/22			280,000.000	223,160.00	
MACOM TECHNOLOGY SOLUTIONS HOL 0.250% 03/15/2026 DD 03/25/21			255,000.000	239,381.25	
MARRIOTT VACATIONS WORLDWIDE C 0.000% 01/15/2026 DD 02/02/21			275,000.000	252,705.54	
MICROCHIP TECHNOLOGY INC 0.125% 11/15/2024 DD 12/01/20			386,000.000	390,844.65	
NCL CORP LTD 144A 1.125% 02/15/2027 DD 11/19/21			301,000.000	190,012.87	
NEXTERA ENERGY PARTNERS L 144A 0.000% 11/15/2025 DD 12/03/20			200,000.000	199,591.43	
NICE LTD 0.000% 09/15/2025 DD 08/27/20			200,000.000	184,300.00	
NOVOCURE LTD 0.000% 11/01/2025 DD 11/05/20			180,000.000	160,924.40	
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18			293,000.000	311,898.50	
NUVASIVE INC 0.375% 03/15/2025 DD 03/02/20			343,000.000	299,053.13	
OKTA INC 0.125% 09/01/2025 DD 09/09/19			23,000.000	19,205.00	
OKTA INC 0.375% 06/15/2026 DD 06/12/20			149,000.000	115,698.50	
ON SEMICONDUCTOR CORP 0.000% 05/01/2027 DD 05/14/21			200,000.000	263,700.00	

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PALO ALTO NETWORKS INC 0.750% 07/01/2023 DD 07/12/18			60,000.000	113,400.00
PARSONS CORP 0.250% 08/15/2025 DD 08/20/20			200,000.000	205,800.00
PATRICK INDUSTRIES INC 144A 1.750% 12/01/2028 DD 12/13/21			268,000.000	193,965.00
PEGASYSTEMS INC 0.750% 03/01/2025 DD 02/24/20			312,000.000	250,770.00
PELTON INTERACTIVE INC 0.000% 02/15/2026 DD 02/11/21			220,000.000	147,417.46
PERFICIENT INC 144A 0.125% 11/15/2026 DD 11/09/21			310,000.000	229,400.00
POST HOLDINGS INC 144A 2.500% 08/15/2027 DD 08/12/22			176,000.000	173,800.00
PURE STORAGE INC 0.125% 04/15/2023 DD 04/09/18			163,000.000	184,027.00
Q2 HOLDINGS INC 0.750% 06/01/2026 DD 06/10/19			388,000.000	306,714.00
RAPID7 INC 0.250% 03/15/2027 DD 03/19/21			205,000.000	155,525.05
RAPID7 INC 2.250% 05/01/2025 DD 05/01/20			83,000.000	82,983.50
REALOGY GROUP LLC / REALOGY CO 0.250% 06/15/2026 DD 06/02/21			200,000.000	139,600.00
ROYAL CARIBBEAN CRUISES L 144A 6.000% 08/15/2025 DD 08/05/22			137,000.000	144,329.50
SHIFT4 PAYMENTS INC 0.500% 08/01/2027 DD 07/26/21			120,000.000	91,575.00
SILICON LABORATORIES INC 0.625% 06/15/2025 DD 06/01/20			200,000.000	236,760.00
SNAP INC 0.000% 05/01/2027 DD 04/30/21			76,000.000	52,402.00
SNAP INC 144A 0.125% 03/01/2028 DD 02/11/22			243,000.000	162,810.00
SOFI TECHNOLOGIES INC 144A 0.000% 10/15/2026 DD 10/04/21			271,000.000	184,137.82
SOLAREDGE TECHNOLOGIES INC 0.000% 09/15/2025 DD 09/25/20			143,000.000	155,655.50
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,110,000.000	1,267,065.00
SPIRIT AIRLINES INC 1.000% 05/15/2026 DD 04/30/21			260,000.000	221,390.00
SPLUNK INC 1.125% 06/15/2027 DD 06/05/20			233,000.000	183,318.91
SPLUNK INC 1.125% 09/15/2025 DD 09/21/18			447,000.000	393,323.75
STRIDE INC 1.125% 09/01/2027 DD 08/31/20			260,000.000	263,770.00
TANDEM DIABETES CARE INC 144A 1.500% 05/01/2025 DD 05/15/20			80,000.000	71,960.00
TELADOC HEALTH INC 1.250% 06/01/2027 DD 05/19/20			175,000.000	127,977.50
TRIPADVISOR INC 0.250% 04/01/2026 DD 03/25/21			395,000.000	315,605.00
TWITTER INC 0.000% 03/15/2026 DD 03/04/21			191,000.000	174,846.02
TWITTER INC 0.250% 06/15/2024 DD 06/11/18			150,000.000	152,175.00
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			1,128,000.000	936,135.70
UPSTART HOLDINGS INC 0.250% 08/15/2026 DD 08/20/21			158,000.000	87,196.26
VAIL RESORTS INC 0.000% 01/01/2026 DD 12/18/20			340,000.000	296,012.50
VARONIS SYSTEMS INC 1.250% 08/15/2025 DD 05/11/20			220,000.000	242,990.00
VERINT SYSTEMS INC 0.250% 04/15/2026 DD 04/09/21			475,000.000	396,387.50
WAYFAIR INC 0.625% 10/01/2025 DD 08/14/20			200,000.000	134,000.65
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17			2,690,000.000	2,656,377.31
WINNEBAGO INDUSTRIES INC 1.500% 04/01/2025 DD 11/01/19			208,000.000	217,490.01
WORKIVA INC 1.125% 08/15/2026 DD 08/16/19			120,000.000	140,580.00
ZENDESK INC 0.625% 06/15/2025 DD 06/16/20			12,000.000	11,784.00

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ZIFF DAVIS INC 144A 1.750% 11/01/2026 DD 11/15/19			316,000.000	291,826.00
ZILLOW GROUP INC 1.375% 09/01/2026 DD 09/09/19			68,000.000	65,722.00
ZILLOW GROUP INC 2.750% 05/15/2025 DD 05/15/20			232,000.000	210,888.00
ZSCALER INC 0.125% 07/01/2025 DD 06/25/20			94,000.000	119,709.00
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			35,717,000.000	32,918,298.29
CONVERTIBLE SECURITIES				
2020 CASH MANDATORY EXCHA 144A PFD 5.250%			1,235.000	1,392,339.00
AES CORP/THE PFD 6.875%			15,600.000	1,374,672.00
ALGONQUIN POWER & UTILITIES CO PFD 7.750%			28,000.000	1,049,720.00
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			23,300.000	1,153,350.00
BECTON DICKINSON AND CO PFD 6.000%			11,900.000	560,966.00
DANAHER CORP PFD 5.000%			880.000	1,179,200.00
KKR & CO INC PFD 6.000% CUMULATIVE			5,600.000	304,752.00
NEXTERA ENERGY INC PFD 6.219%			19,450.000	944,297.50
NEXTERA ENERGY INC PFD 6.926%			59,300.000	2,707,638.00
PARAMOUNT GLOBAL PFD 5.750%			16,100.000	497,490.00
SABRE CORP PFD 6.500%			2,500.000	178,450.00
TOTAL CONVERTIBLE SECURITIES			183,865.000	11,342,874.50
EQUITY				
1-800-FLOWERS.COM INC			7,541.000	48,941.09
180 DEGREE CAPITAL CORP			497.000	2,723.56
1LIFE HEALTHCARE INC			18,339.000	314,513.85
1ST SOURCE CORP			5,743.000	265,900.90
2SEVENTY BIO INC			3,395.000	49,397.25
2U INC			10,951.000	68,443.75
3M CO			66,672.000	7,367,256.00
4D MOLECULAR THERAPEUTICS INC			8,757.000	70,406.28
4LICENSING CORP			1,848.000	0.00
89BIO INC			6,155.000	35,637.45
A O SMITH CORP			14,661.000	712,231.38
A-MARK PRECIOUS METALS INC			9,076.000	257,667.64
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			7,574.000	408,087.12
AAR CORP			6,711.000	240,388.02
AARON'S CO INC/THE			6,637.000	64,511.64
AARTI INDUSTRIES LTD			264,422.000	2,421,691.24
ABB LTD			460,541.000	12,072,093.27
ABBOTT LABORATORIES			218,078.000	21,101,227.28

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ABBVIE INC			207,117.000	27,797,172.57
ABCELLERA BIOLOGICS INC			30,809.000	304,701.01
ABEONA THERAPEUTICS INC			166.200	505.25
ABERCROMBIE & FITCH CO			10,221.000	158,936.55
ABIOMED INC			8,252.000	2,027,186.32
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			12,131.000	463,768.13
ABRAXAS PETROLEUM CORP			41.000	34.03
ABU DHABI COMMERCIAL BANK PJSC			1,298,091.000	3,205,424.74
ACACIA RESEARCH CORP			8,152.000	32,934.08
ACADEMY SPORTS & OUTDOORS INC			9,729.000	410,369.22
ACADIA HEALTHCARE CO INC			12,206.000	954,265.08
ACADIA REALTY TRUST			15,329.000	193,451.98
ACCELERATE DIAGNOSTICS INC			7,486.000	11,378.72
ACCENTURE PLC			114,092.000	29,355,871.60
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	4.13
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00
ACCO BRANDS CORP			20,873.000	102,277.70
ACCOM INC			306.000	0.61
ACCURAY INC			11,854.000	24,656.32
ACE HARDWARE INDONESIA TBK PT			16,139,600.000	646,541.24
ACER THERAPEUTICS INC			4,033.000	5,605.87
ACHIEVE LIFE SCIENCES INC			1.000	3.30
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00
ACI WORLDWIDE INC			525,330.000	10,979,397.00
ACLARIS THERAPEUTICS INC			3,350.000	52,729.00
ACM RESEARCH INC			9,654.000	120,288.84
ACMAT CORP			438.000	15,330.00
ACME UNITED CORP			238.000	5,481.14
ACORDA THERAPEUTICS INC			1,264.000	377.94
ACORN ENERGY INC			2,343.000	1,048.49
ACRES COMMERCIAL REALTY CORP			2,932.000	23,895.80
ACTIVISION BLIZZARD INC			113,115.000	8,408,969.10
ACTUA CORP			8,061.000	0.00
ACUMEN PHARMACEUTICALS INC			728.000	7,301.84
ACURA PHARMACEUTICALS INC			1,951.000	19.51
ACUSHNET HOLDINGS CORP			5,937.000	258,200.13
ADAMIS PHARMACEUTICALS CORP			24.000	4.76

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ADAMS RESOURCES & ENERGY INC			4,126.000	122,954.80
ADDUS HOMECARE CORP			3,782.000	360,197.68
ADEIA INC			16,879.000	238,669.06
ADHERA THERAPEUTICS INC			4.000	0.21
ADIENT PLC			17,070.000	473,692.50
ADMA BIOLOGICS INC			17,052.000	41,265.84
ADOBE INC			56,145.000	15,451,104.00
ADTALEM GLOBAL EDUCATION INC			11,774.000	429,162.30
ADTRAN HOLDINGS INC			8,527.000	166,958.66
ADVANCE AUTO PARTS INC			89,040.000	13,920,513.60
ADVANCED DRAINAGE SYSTEMS INC			74,370.000	9,249,396.90
ADVANCED EMISSIONS SOLUTIONS I			347.000	947.31
ADVANCED ENERGY INDUSTRIES INC			6,410.000	496,198.10
ADVANCED MICRO DEVICES INC			201,954.854	12,795,859.55
ADVANSIX INC			4,417.000	141,785.70
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			419,266.000	3,875,856.59
ADVAXIS INC			6.712	14.50
ADVERUM BIOTECHNOLOGIES INC			9,134.000	8,677.30
ADYEN NV			18,030.000	22,993,809.92
AEOLUS PHARMACEUTICALS INC			328.000	0.03
AERIE PHARMACEUTICALS INC			8,522.000	128,937.86
AEROJET ROCKETDYNE HOLDINGS IN			12,955.000	518,070.45
AES CORP/THE			708,048.000	16,001,884.80
AFFIMED NV			11,863.000	24,437.78
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00
AFFLE INDIA LTD			63,791.000	988,921.73
AFFYMAX INC			1,106.000	6.86
AFLAC INC			82,193.000	4,619,246.60
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	6,618.09
AFYA LTD			15,315.000	207,671.40
AG MORTGAGE INVESTMENT TRUST I			228.000	937.08
AG MTG INVT TR INC			1,463.333	6,014.30
AGEX THERAPEUTICS INC			230.000	129.16
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			40,088.000	4,872,696.40
AGILYSYS INC			5,137.000	284,332.95
AGIOS PHARMACEUTICALS INC			4,788.000	135,404.64
AGREE REALTY CORP			12,742.000	861,104.36

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AIA GROUP LTD HK/01299			1,408,600.000	11,744,464.27	
AIM IMMUNOTECH INC			13.000	7.56	
AIR LIQUIDE SA			84,218.000	9,699,189.49	
AIR PRODUCTS AND CHEMICALS INC			25,311.000	5,890,629.03	
AIR TRANSPORT SERVICES GROUP I			531,919.000	12,813,928.71	
AIRBNB INC			5,099.000	535,598.96	
AIRBUS SE			97,145.000	8,459,492.34	
AKAMAI TECHNOLOGIES INC			36,887.000	2,962,763.84	
AKBANK TAS			4,457,727.000	2,714,768.62	
AKEBIA THERAPEUTICS INC			16,891.000	5,340.93	
AKER SOLUTIONS ASA			430,737.000	1,507,564.67	
AKERO THERAPEUTICS INC			3,554.000	121,013.70	
AKSYS LTD			9,696.000	0.01	
AKZO NOBEL NV			130,136.000	7,435,084.55	
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	18.38	
ALAMO GROUP INC			2,093.000	255,911.11	
ALARM.COM HOLDINGS INC			6,310.000	409,266.60	
ALASKA AIR GROUP INC			14,466.000	566,343.90	
ALAUNOS THERAPEUTICS INC			20,576.000	35,390.72	
ALBANY INTERNATIONAL CORP			5,750.000	453,272.50	
ALBEMARLE CORP			15,469.000	4,090,622.36	
ALBIREO PHARMA INC			8,129.000	157,377.44	
ALCON INC			175,978.000	10,395,083.49	
ALECTOR INC			15,037.000	142,250.02	
ALERISLIFE INC			2,093.000	1,988.14	
ALEXANDER & BALDWIN INC			11,952.000	198,164.16	
ALEXANDER'S INC			577.000	120,569.92	
ALEXANDRIA REAL ESTATE EQUITIE			26,557.000	3,723,025.83	
ALEXZA PHARMACEUTICALS INC			428.000	0.00	
ALFEN BEHEER BV			11,708.000	1,087,102.16	
ALIBABA GROUP HOLDING LTD HK/09988			1,341,900.000	13,325,151.29	
ALICO INC			5,590.000	157,861.60	
ALIGHT INC			54,535.000	399,741.55	
ALIGN TECHNOLOGY INC			8,289.000	1,716,734.79	
ALITHYA GROUP INC			8,644.833	16,684.53	
ALJ REGIONAL HOLDINGS INC			493.000	961.35	
ALKERMES PLC			26,072.000	582,187.76	
ALLEGIANCE BANCSHARES INC			2,150.000	89,504.50	
ALLEGIANCE TRAVEL CO			2,920.000	213,101.60	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALLEGION PLC			10,024.000	898,952.32	
ALLEGRO.EU SA			163,562.000	713,493.28	
ALLETE INC			11,249.000	563,012.45	
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00	
ALLIANT ENERGY CORP			53,536.000	2,836,872.64	
ALLIANZ SE			38,700.000	6,134,235.22	
ALLIED HEALTHCARE PRODUCTS INC			424.000	563.92	
ALLIED MOTION TECHNOLOGIES INC			140,213.000	4,012,896.06	
ALLIN CORP			7.000	7.00	
ALLOGENE THERAPEUTICS INC			10,369.000	111,985.20	
ALLOVIR INC			2,788.000	21,997.32	
ALLSCRIPTS HEALTHCARE SOLUTION			33,345.000	507,844.35	
ALLSTATE CORP/THE			38,657.000	4,813,956.21	
ALLY FINANCIAL INC			16,478.000	458,582.74	
ALPHA & OMEGA SEMICONDUCTOR LT			4,909.000	151,000.84	
ALPHA METALLURGICAL RESOURCES			3,945.000	539,833.80	
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.42	
ALPHA TEKNOVA INC			2,350.000	7,849.00	
ALPHABET INC			1,685,756.000	161,607,372.90	
ALPHATEC HOLDINGS INC			615,715.000	5,381,349.10	
ALTAIR ENGINEERING INC			6,655.000	294,284.10	
ALTERYX INC			8,736.000	487,818.24	
ALTIGEN COMMUNICATIONS INC			1,983.000	1,983.00	
ALTIMUNE INC			11,476.666	146,557.02	
ALTISOURCE ASSET MANAGEMENT CO			354.000	5,579.04	
ALTO INGREDIENTS INC			11,150.000	40,586.00	
ALTRA INDUSTRIAL MOTION CORP			12,808.000	430,604.96	
ALTRIA GROUP INC			223,483.000	9,024,243.54	
ALTUS PHARMACEUTICALS INC			4,112.000	0.00	
ALX ONCOLOGY HOLDINGS INC			7,660.000	73,306.20	
AM CASTLE & CO			2.000	0.10	
AMADEUS IT GROUP SA			280,000.000	13,141,808.82	
AMALGAMATED FINANCIAL CORP			5,310.000	119,740.50	
AMAZON.COM INC			1,190,810.000	134,561,530.00	
AMB FINANCIAL CORP			627.000	12,546.27	
AMBAC FINANCIAL GROUP INC			6,436.000	82,059.00	
AMBARELLA INC			5,481.000	307,922.58	
AMBASSADORS INTERNATIONAL INC			438.000	0.00	
AMBEV SA			3,190,700.000	9,173,000.74	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMC NETWORKS INC			6,917.000	140,415.10
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			171,488.000	1,840,066.24
AMDOCS LTD			14,659.000	1,164,657.55
AMEDISYS INC			4,847.000	469,141.13
AMEN PROPERTIES INC			11.000	4,851.00
AMEREN CORP			53,175.000	4,283,246.25
AMERESCO INC			5,064.000	336,654.72
AMERICA'S CAR-MART INC/TX			1,832.000	111,788.64
AMERICAN AIRLINES GROUP INC			74,157.000	892,850.28
AMERICAN ASSETS TRUST INC			8,037.000	206,711.64
AMERICAN AXLE & MANUFACTURING			11,959.000	81,679.97
AMERICAN BILTRITE INC			15.000	2,025.15
AMERICAN EAGLE OUTFITTERS INC			28,822.000	280,438.06
AMERICAN ELECTRIC POWER CO INC			88,551.000	7,655,233.95
AMERICAN EQUITY INVESTMENT LIF			19,545.000	728,833.05
AMERICAN EXPRESS CO			71,133.000	9,596,553.03
AMERICAN FINANCIAL GROUP INC/O			41,330.000	5,080,696.90
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			102,144.000	4,849,797.12
AMERICAN LOCKER GROUP INC			669.000	0.00
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	0.00
AMERICAN NATIONAL BANKSHARES I			3,779.000	120,739.05
AMERICAN NOBLE GAS INC			204.000	22.64
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00
AMERICAN OUTDOOR BRANDS INC			2,303.000	20,197.31
AMERICAN PUBLIC EDUCATION INC			5,315.000	48,579.10
AMERICAN REALTY INVESTORS INC			965.000	15,362.80
AMERICAN SHARED HOSPITAL SERVI			682.000	1,766.38
AMERICAN SKIING CO COM			20,300.000	0.00
AMERICAN SOFTWARE INC/GA			6,091.000	93,314.12
AMERICAN STATES WATER CO			7,720.000	601,774.00
AMERICAN SUPERCONDUCTOR CORP			640.000	2,803.20
AMERICAN TOWER CORP			53,130.000	11,407,011.00
AMERICAN VANGUARD CORP			3,896.000	72,855.20
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			26,050.000	3,390,668.00
AMERICAN WELL CORP			29,537.000	106,037.83

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN WOODMARK CORP			2,681.000	117,588.66
AMERICOLD REALTY TRUST INC			13,968.000	343,612.80
AMERIPRISE FINANCIAL INC			12,343.000	3,109,818.85
AMERIS BANCORP			12,713.000	568,398.23
AMERISAFE INC			3,508.000	163,928.84
AMERISERV FINANCIAL INC			5,031.000	19,117.80
AMERISOURCEBERGEN CORP			17,739.000	2,400,618.87
AMES NATIONAL CORP			1,555.000	34,489.90
AMETEK INC			83,861.000	9,510,676.01
AMGEN INC			63,229.000	14,251,816.60
AMICUS THERAPEUTICS INC			64,307.000	671,365.08
AMISTAR CORP			962.000	0.00
AMKOR TECHNOLOGY INC			21,823.000	372,082.15
AMN HEALTHCARE SERVICES INC			9,517.000	1,008,421.32
AMNEAL PHARMACEUTICALS INC			35,844.000	72,404.88
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00
AMPCO-PITTSBURGH CORP			1,344.000	4,945.92
AMPHASTAR PHARMACEUTICALS INC			10,555.000	296,595.50
AMPHENOL CORP			80,842.000	5,413,180.32
AMPLIFON SPA			27,076.000	713,522.59
AMREP CORP			1,347.000	15,194.16
AMTECH SYSTEMS INC			2,019.000	17,161.50
ANACOMP INC			3.000	1.05
ANALOG DEVICES INC			59,318.780	8,265,478.81
ANAPTYSBIO INC			10,547.000	269,053.97
ANAVEX LIFE SCIENCES CORP			21,848.000	225,471.36
ANC RENTAL CORP			1,750.000	0.00
ANDERSONS INC/THE			3,555.000	110,311.65
ANDREA ELECTRONICS CORP			4,974.000	139.27
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	2.23
ANEMOSTAT INC COM			2,231.000	0.00
ANESIVA INC			4,789.000	15.32
ANGI INC			78,689.000	232,132.55
ANGIODYNAMICS INC			9,499.000	194,349.54
ANGLO AMERICAN PLC			204,500.000	6,244,691.04
ANI PHARMACEUTICALS INC			3,266.000	104,969.24
ANIKA THERAPEUTICS INC			4,629.000	110,170.20
ANIXA BIOSCIENCES INC			1,424.000	7,006.08
ANNALY CAPITAL MANAGEMENT INC			46,572.250	799,179.81

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANNEXON INC			5,454.000	33,705.72
ANSYS INC			12,845.000	2,847,736.50
ANTERIX INC			4,358.000	155,667.76
ANTHERA PHARMACEUTICALS INC			425.000	0.04
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANTOFAGASTA PLC			111,902.000	1,393,440.24
ANYWHERE REAL ESTATE INC			16,567.000	134,358.37
AON PLC			108,612.000	29,093,896.44
AP THAILAND PCL			26,855,700.000	6,763,763.34
APA CORP			37,262.000	1,273,987.78
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	0.00
API GROUP CORP			27,817.000	369,131.59
APOGEE ENTERPRISES INC			5,939.000	226,988.58
APOLLO COMMERCIAL REAL ESTATE			30,526.000	253,365.80
APOLLO ENDOSURGERY INC			46,260.000	254,892.60
APOLLO GLOBAL MANAGEMENT INC			0.800	37.20
APOLLO MEDICAL HOLDINGS INC			9,180.000	358,020.00
APPFOLIO INC			3,445.000	360,760.40
APPLE HOSPITALITY REIT INC			36,818.000	517,661.08
APPLE INC			1,990,923.000	275,145,558.60
APPLIED ENERGETICS INC			9,068.000	20,765.72
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			8,562.000	880,002.36
APPLIED MATERIALS INC			159,762.000	13,089,300.66
APPLIED MOLECULAR TRANSPORT IN			5,191.000	5,051.88
APPLIED OPTOELECTRONICS INC			7,182.000	19,535.04
APPLIED THERAPEUTICS INC			1,855.000	1,725.34
APPLIEDTHEORY CORP			5,601.000	0.00
APREA THERAPEUTICS INC			2,485.000	1,615.25
APTEVO THERAPEUTICS INC			4,943.000	15,026.72
APTIV PLC			30,917.000	2,418,018.57
APYX MEDICAL CORP			160,297.000	719,733.53
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00
ARAVIVE INC			6,265.000	5,119.76
ARBOR REALTY TRUST INC			23,120.000	265,880.00
ARBUTUS BIOPHARMA CORP			6,318.000	12,067.38
ARC DOCUMENT SOLUTIONS INC			6,041.000	13,652.66

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCBEST CORP			4,787.000	348,158.51
ARCELLX INC			9,438.000	177,151.26
ARCH CAPITAL GROUP LTD			20,613.000	938,716.02
ARCH RESOURCES INC			2,172.000	257,599.20
ARCHER-DANIELS-MIDLAND CO			85,388.000	6,869,464.60
ARCONIC CORP			18,339.000	312,496.56
ARCOS DORADOS HOLDINGS INC			33,614.000	245,046.06
ARCOSA INC			10,122.000	578,775.96
ARCUS BIOSCIENCES INC			9,253.000	242,058.48
ARCUTIS BIOTHERAPEUTICS INC			4,459.000	85,211.49
ARDELYX INC			4,082.000	4,857.58
ARDMORE SHIPPING CORP			20,418.000	186,416.34
AREZZO INDUSTRIA E COMERCIO SA			118,600.000	2,165,732.46
ARGAN INC			3,253.000	104,649.01
ARGO GROUP INTERNATIONAL HOLDI			9,019.000	173,705.94
ARISTA NETWORKS INC			40,487.000	4,570,577.43
ARISTON HOLDING NV			228,335.000	1,948,325.81
ARK RESTAURANTS CORP			1,156.000	21,490.04
ARLINGTON ASSET INVESTMENT COR			3,336.000	9,073.92
ARLO TECHNOLOGIES INC			11,612.000	53,879.68
ARMADA HOFFLER PROPERTIES INC			5,193.000	53,903.34
ARMOUR RESIDENTIAL REIT INC			6,984.000	34,012.08
ARROW FINANCIAL CORP			4,771.586	137,517.11
ARROW RESOURCES DEVELOPMENT IN			2,800.000	0.00
ARROWMARK FINANCIAL CORP			2,809.000	48,483.34
ARTERIS INC			79,462.000	529,216.92
ARTESIAN RESOURCES CORP			3,746.000	180,257.52
ARTHUR J GALLAGHER & CO			57,923.000	9,917,576.06
ARTISAN PARTNERS ASSET MANAGEM			8,197.000	220,745.21
ARTIVION INC			74,395.000	1,029,626.80
ASAHI INTECC CO LTD			900,000.000	14,406,716.28
ASBURY AUTOMOTIVE GROUP INC			68,457.000	10,343,852.70
ASCENDIS PHARMA A/S ADR			77,900.000	8,043,954.00
ASCENT INDUSTRIES CO			482.000	6,752.82
ASCENTIAL PLC			5,100,000.000	11,705,075.28
ASE TECHNOLOGY HOLDING CO LTD			2,784,000.000	7,023,792.87
ASENSUS SURGICAL INC			11.231	5.04
ASFG INC			44.000	0.00
ASGN INC			9,146.000	826,524.02

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASHFORD INC			973.562	13,123.62
ASHTREAD GROUP PLC			187,170.000	8,537,201.40
ASICS CORP			47,500.000	754,775.70
ASM INTERNATIONAL NV			6,354.000	1,455,022.71
ASML HOLDING NV			29,000.000	12,318,510.96
ASPEN AEROGELS INC			4,699.000	43,324.78
ASSEMBLY BIOSCIENCES INC			9,181.000	15,056.84
ASSERTIO HOLDINGS INC			2,209.000	5,014.43
ASSICURAZIONI GENERALI SPA			542,800.000	7,455,191.36
ASSOCIATED BANC-CORP			20,833.000	418,326.64
ASSOCIATED BRITISH FOODS PLC			273,000.000	3,844,419.99
ASSOCIATED CAPITAL GROUP INC			2,433.000	89,437.08
ASSURANT INC			6,072.000	882,079.44
ASSURED GUARANTY LTD			10,104.000	489,538.80
ASTEC INDUSTRIES INC			5,135.000	160,160.65
ASTELLAS PHARMA INC			850,000.000	11,257,384.47
ASTRAZENECA PLC			146,680.000	16,282,194.63
ASTRIA THERAPEUTICS INC			2,388.000	21,587.52
ASTRONICS CORP			626,928.000	4,927,359.20
ASTRONOVA INC			10,748.000	125,751.60
ASTROTECH CORP			96.000	42.52
ASURE SOFTWARE INC			1,497.000	8,562.84
AT&T INC			946,941.000	14,526,074.94
AT&T LATIN AMER CORP COM			30,700.000	0.00
ATAI LIFE SCIENCES NV			22,981.000	76,067.11
ATARA BIOTHERAPEUTICS INC			12,206.000	46,138.68
ATEA PHARMACEUTICALS INC			9,485.000	53,969.65
ATHENEX INC			1,714.000	461.75
ATKORE INC			8,239.000	641,076.59
ATLANTIC AMERICAN CORP			10,720.000	30,552.00
ATLANTIC UNION BANKSHARES CORP			14,882.000	452,115.16
ATLANTICA SUSTAINABLE INFRASTR			18,211.000	478,949.30
ATLANTICUS HOLDINGS CORP			1,238.000	32,472.74
ATLANTIS PLASTICS INC			1,094.000	0.00
ATLAS AIR WORLDWIDE HOLDINGS I			4,063.000	388,300.91
ATLAS CORP			39,789.000	553,067.10
ATLASSIAN CORP			5,570.000	1,209,550.29
ATLASSIAN CORP PLC			21,660.000	4,561,379.40
ATMOS ENERGY CORP			32,387.000	3,298,615.95

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ATN INTERNATIONAL INC			2,314.000	89,250.98	
ATNA RESOURCES LTD			1,222.000	6.11	
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00	
ATRECA INC			3,603.000	5,656.71	
ATRICURE INC			9,887.000	386,581.70	
ATRION CORP			223.000	125,995.00	
ATS AUTOMATION TOOLING SYS INC			49,500.000	1,313,467.49	
AUDACY INC			4,767.000	1,840.54	
AUDICODES LTD			4,750.000	103,597.50	
AURINIA PHARMACEUTICALS INC			19,585.000	147,279.20	
AUROBINDO PHARMA LTD			551,988.000	3,464,545.05	
AUTODESK INC			24,794.000	4,631,519.20	
AUTOGRILL SPA			258,719.000	1,599,802.08	
AUTOMATIC DATA PROCESSING INC			49,979.000	11,304,750.01	
AUTOSCOPE TECHNOLOGIES CORP			253.000	1,151.15	
AUTOZONE INC			2,647.000	5,669,688.71	
AVADO BRANDS INC COM			40,600.000	365.40	
AVALONBAY COMMUNITIES INC			21,096.000	3,885,672.24	
AVANOS MEDICAL INC			11,245.000	244,916.10	
AVERY DENNISON CORP			9,273.000	1,508,717.10	
AVEVA GROUP PLC			300,000.000	10,522,243.80	
AVIAT NETWORKS INC			2,953.000	80,853.14	
AVID BIOSERVICES INC			8,876.000	169,709.12	
AVID TECHNOLOGY INC			5,549.000	129,069.74	
AVIDITY BIOSCIENCES INC			12,406.000	202,589.98	
AVIENT CORP			15,094.000	457,348.20	
AVINCI MEDIA CORP			4,781.000	0.00	
AVISTA CORP			12,820.000	474,981.00	
AVIVA PLC			1,318,700.000	5,714,555.59	
AVNET INC			14,845.000	536,201.40	
AVROBIO INC			3,072.000	1,973.76	
AWARE INC/MA			5,554.000	9,886.12	
AXCELIS TECHNOLOGIES INC			10,252.000	620,861.12	
AXCESS INTERNATIONAL INC			2,712.000	0.00	
AXION INTERNATIONAL HOLDINGS I			122.000	0.09	
AXOGEN INC			9,019.000	107,506.48	
AXONICS INC			106,329.000	7,489,814.76	
AXOS FINANCIAL INC			12,292.000	420,755.16	
AXSOME THERAPEUTICS INC			4,097.000	182,808.14	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AZEK CO INC/THE			18,178.000	302,118.36
AZZ INC			3,975.000	145,127.25
B RILEY FINANCIAL INC			2,281.000	101,550.12
B&G FOODS INC			12,334.000	203,387.66
B2GOLD CORP			2,394,200.000	7,736,434.63
B3 SA - BRASIL BOLSA BALCAO			672,774.000	1,635,648.64
BABCOCK & WILCOX ENTERPRISES I			239,327.000	1,526,906.26
BADGER METER INC			5,074.000	468,786.86
BADGER PAPER MILLS INC			2,800.000	0.28
BAE SYSTEMS PLC			739,200.000	6,517,184.45
BAIDU INC ADR			30,468.000	3,579,685.32
BAIDU INC HK/09888			58,550.000	851,036.96
BAKER HUGHES CO			185,302.000	3,883,929.92
BALCHEM CORP			5,855.000	711,850.90
BALL CORP			35,867.000	1,733,093.44
BALLANTYNE STRONG INC			820.000	1,697.40
BALLY'S CORP			422.000	8,338.72
BANC OF CALIFORNIA INC			6,212.000	99,205.64
BANCA POPOLARE DI SONDRIO SPA			275,459.000	915,342.77
BANCFIRST CORP			4,013.000	359,043.11
BANCO DEL BAJIO SA			721,500.000	1,829,630.00
BANCO LATINOAMERICANO DE COMER			8,247.000	107,705.82
BANCORP INC/THE			6,138.000	134,913.24
BANDWIDTH INC			2,805.000	33,379.50
BANGKOK BANK PCL			938,100.000	3,394,768.06
BANK CENTRAL ASIA TBK PT			52,619,400.000	29,545,111.68
BANK FIRST CORP			2,907.000	222,327.36
BANK MANDIRI PERSERO TBK PT			9,150,200.000	5,663,508.74
BANK OF AMERICA CORP			797,737.000	24,091,657.40
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			6,111.000	465,169.32
BANK OF MARIN BANCORP			3,243.000	97,127.85
BANK OF NEW YORK MELLON CORP/T			92,736.000	3,572,190.72
BANK OF NOVA SCOTIA			141,900.000	6,784,927.76
BANK OF NT BUTTERFIELD & SON L			8,969.000	291,133.74
BANK OF SOUTH CAROLINA CORP			3,009.000	49,227.24
BANK RAKYAT INDONESIA PERSERO			12,993,970.000	3,831,438.25
BANK7 CORP			7,783.000	172,626.94
BANKFINANCIAL CORP			3,283.000	31,057.18

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANKINTER SA			864,322.000	4,882,262.76	
BANKUNITED FINANCIAL CORP			4,941.000	24.71	
BANKUNITED INC			12,850.000	439,084.50	
BANKWELL FINANCIAL GROUP INC			6,676.000	194,271.60	
BANNER CORP			7,723.000	456,274.84	
BAR HARBOR BANKSHARES			1,828.000	48,478.56	
BARNES & NOBLE EDUCATION INC			3,409.000	8,181.60	
BARNES GROUP INC			10,491.000	302,980.08	
BARNWELL INDUSTRIES INC			1,786.000	4,715.04	
BARRATT DEVELOPMENTS PLC			1,052,900.000	4,022,055.46	
BARRETT BUSINESS SERVICES INC			4,123.000	321,594.00	
BATH & BODY WORKS INC			26,053.000	849,327.80	
BATTALION OIL CORP WTS EXP 10/08/2022			1.000	0.00	
BATTALION OIL WTS EXP 10/08/2022			4.000	0.00	
BAUDAX BIO INC			57.628	14.17	
BAUSCH HEALTH COS INC			319,135.000	2,212,858.34	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			57,470.000	3,095,334.20	
BAYCURRENT CONSULTING INC			27,410.000	7,129,687.20	
BB LIQUIDATING INC			31,721.000	126.88	
BBX CAPITAL INC			21.000	165.06	
BCB BANCORP INC			1,753.000	29,502.99	
BEACON ROOFING SUPPLY INC			12,482.000	683,015.04	
BEAM THERAPEUTICS INC			9,412.000	448,387.68	
BEARD CO/THE			1,181.000	0.12	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	486.00	
BEAZER HOMES USA INC			4,717.000	45,613.39	
BEBE STORES INC			399.000	2,597.49	
BECTON DICKINSON AND CO			41,974.000	9,353,066.42	
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	5,272,404.75	
BEL FUSE INC			7,290.000	190,160.10	
BELDEN INC			6,620.000	397,332.40	
BELIEVING TODAY INC			3,700.000	0.00	
BELLEROPHON THERAPEUTICS INC			5,428.000	5,916.52	
BELLICUM PHARMACEUTICALS INC			490.800	588.96	
BELLRING BRANDS INC			21,107.000	435,015.27	
BENCHMARK ELECTRONICS INC			8,283.000	205,252.74	
BENEFITFOCUS INC			6,044.000	38,379.40	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BERKSHIRE BANCORP INC/NY			2,254.000	24,253.04
BERKSHIRE HATHAWAY INC			297,637.000	79,475,031.74
BEST BUY CO INC			32,549.000	2,061,653.66
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00
BEYOND AIR INC			12,751.000	94,867.44
BEYONDSRING INC			4,768.000	4,720.32
BGC PARTNERS INC			46,010.000	144,471.40
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BID CORP LTD			111,455.000	1,729,079.60
BIDVEST GROUP LTD/THE			176,296.000	1,927,901.84
BIG 5 SPORTING GOODS CORP			5,998.000	64,418.52
BIG LOTS INC			8,753.000	136,634.33
BIGLARI HOLDINGS INC			758.000	87,624.80
BIO-RAD LABORATORIES INC			16,836.000	7,022,969.04
BIO-TECHNE CORP			6,150.000	1,746,600.00
BIOGEN INC			20,010.000	5,342,670.00
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			41.041	99.73
BIOLIFE SOLUTIONS INC			9,668.000	219,947.00
BIOMARIN PHARMACEUTICAL INC			10,146.000	860,076.42
BIOPURE CORP			374.000	0.00
BIOSIG TECHNOLOGIES INC			6,555.000	4,195.20
BIOSTAGE INC			68.000	442.00
BIOVENTUS INC			6,237.925	43,665.48
BIOXCEL THERAPEUTICS INC			15,287.000	180,692.34
BIRKS GROUP INC			432.000	2,263.68
BIZLINK HOLDING INC			81,000.000	715,628.84
BJ'S RESTAURANTS INC			5,288.000	126,118.80
BJ'S WHOLESALE CLUB HOLDINGS I			69,682.000	5,073,546.42
BK TECHNOLOGIES CORP			1,135.000	2,735.35
BLACKBAUD INC			8,831.000	389,093.86
BLACKLINE INC			8,649.000	518,075.10
BLACKROCK CAPITAL INVESTMENT C			4,943.000	16,756.77
BLACKROCK INC			17,866.000	9,831,302.48
BLACKSTONE INC			6,089.000	509,649.30
BLACKSTONE MORTGAGE TRUST INC			23,958.000	559,179.72
BLONDER TONGUE LABORATORIES IN			2,737.000	592.83
BLUCORA INC			6,477.000	125,265.18
BLUE RIVER BANCSHARES INC			962.000	0.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BLUEBIRD BIO INC			10,194.000	64,528.02	
BLUEGREEN VACATIONS HOLDING CO			21.000	346.92	
BLUELINX HOLDINGS INC			3,085.000	191,578.50	
BLUEROCK RESIDENTIAL GROWTH RE			12,670.000	338,922.50	
BM TECHNOLOGIES INC			465.000	3,110.85	
BMC INDS INC MINN COM			26,300.000	0.00	
BNP PAR-CW22 DONGGUAN YIHE WTS EXP 30-SEP-2022			127,780.000	1,555,082.60	
BNP PARIBAS SA			165,400.000	7,065,497.37	
BNS HOLDING INC			94.000	0.00	
BOE VARITRONIX LTD HK/00710			412,000.000	745,283.38	
BOEING CO/THE			69,331.000	8,394,597.48	
BOISE CASCADE CO			7,765.000	461,706.90	
BOLIDEN AB NPV (POST SPLIT)			222,300.000	6,941,929.69	
BOMBAY CO			19,600.000	0.00	
BON-TON STORES INC/THE			1,828.000	0.18	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	0.81	
BOOKING HOLDINGS INC			4,531.000	7,445,384.51	
BOOT BARN HOLDINGS INC			4,775.000	279,146.50	
BORGWARNER INC			47,810.000	1,501,234.00	
BOSTON PROPERTIES INC			26,277.000	1,969,986.69	
BOSTON SCIENTIFIC CORP			195,360.000	7,566,292.80	
BOX INC			24,549.000	598,750.11	
BOYDS COLLECTION LTD/THE			53,633.000	5.36	
BP FLY CORP			2,067.000	0.00	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BRADY CORP			9,323.000	389,048.79	
BRAEMAR HOTELS & RESORTS INC			17,921.000	77,060.30	
BRANDYWINE REALTY TRUST			30,239.000	204,113.25	
BRAZE INC			13,458.000	468,742.14	
BRIDGEWATER BANCSHARES INC			319,370.000	5,260,023.90	
BRIDGFORD FOODS CORP			3,870.000	54,721.80	
BRIGGS & STRATTON ESCROW			6,478.000	1,035.83	
BRIGHTCOVE INC			7,927.000	49,940.10	
BRIGHTHOUSE FINANCIAL INC			11,976.000	519,997.92	
BRIGHTSPIRE CAPITAL INC			10,589.000	66,816.59	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00	
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,362,000.000	3,008.95	
BRINK'S CO/THE			8,826.000	427,531.44	



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRINKER INTERNATIONAL INC			4,545.000	113,534.10
BRISTOL-MYERS SQUIBB CO			275,350.000	19,574,631.50
BRISTOW GROUP INC			6,175.000	145,050.75
BROADCOM INC			48,198.000	21,400,393.98
BROADRIDGE FINANCIAL SOLUTIONS			13,377.000	1,930,568.64
BROADSTONE NET LEASE INC			22,454.000	348,710.62
BROOKDALE SENIOR LIVING INC			37,084.000	158,348.68
BROOKFIELD ASSET MANAGEMENT IN			124,815.000	5,103,685.35
BROOKLINE BANCORP INC			20,501.000	238,836.65
BROOKLYN IMMUNOTHERAPEUTICS IN			73.000	18.02
BROWN & BROWN INC			26,752.000	1,617,960.96
BROWN-FORMAN CORP			31,636.000	2,106,008.52
BRT APARTMENTS CORP			2,718.000	55,202.58
BSML INC			1,459.000	0.00
BSQUARE CORP			1,406.000	1,630.96
BUCKLE INC/THE			5,181.000	164,030.46
BUDWEISER BREWING CO APAC LTD HK/01876			927,700.000	2,428,595.91
BUILD-A-BEAR WORKSHOP INC			4,695.000	62,584.35
BUILDING MATLS HLDG CORP COM			12,400.000	0.00
BUMBLE INC			13,458.000	289,212.42
BUNGE LTD			17,926.000	1,480,149.82
BURCKHARDT COMPRESSION HOLDING			2,296.000	865,446.79
BUREAU VERITAS SA			928,106.000	20,893,853.60
BURLINGTON STORES INC			3,516.000	393,405.24
BUSINESS FIRST BANCSHARES INC			2,857.000	61,511.21
BUTLER INTERNATIONAL INC			4,024.000	0.00
C&F FINANCIAL CORP			1,432.000	76,612.00
C4 THERAPEUTICS INC			5,881.000	51,576.37
CABOT CORP			10,353.000	661,453.17
CACHE INC			3,062.000	0.30
CACTUS INC			10,013.000	384,799.59
CADENCE BANK			31,955.100	811,979.09
CADENCE DESIGN SYSTEMS INC			49,207.000	8,041,900.01
CADIZ INC			13,426.000	25,509.40
CAE INC			610,666.000	9,417,424.80
CAESARS ENTERTAINMENT INC			24,468.000	789,337.68
CAESARSTONE LTD			5,310.000	49,436.10
CAGY INDUSTRIES INC			2,037.000	0.00
CAL DIVE INTERNATIONAL INC			9,001.000	0.01

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAL-MAINE FOODS INC			6,706.000	372,786.54
CALAMP CORP			6,027.000	23,143.68
CALAVO GROWERS INC			2,814.000	89,344.50
CALBEE INC			32,000.000	685,343.24
CALERES INC			8,185.000	198,240.70
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00
CALIFORNIA FIRST LEASING CORP			2,661.000	42,709.05
CALIFORNIA RESOURCES CORP			12,975.000	498,629.25
CALIFORNIA WATER SERVICE GROUP			9,712.000	511,725.28
CALITHERA BIOSCIENCES INC			20.000	58.80
CALIX INC			6,011.000	367,512.54
CALLON PETROLEUM CO			3,955.000	138,464.55
CALMARE THERAPEUTICS INC			1,369.000	0.27
CALYXT INC			14,291.000	2,458.05
CAMBEX CORP			5,237.000	10.47
CAMBRIDGE BANCORP			1,300.000	103,662.00
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			3,892.000	165,799.20
CAMDEN PROPERTY TRUST			12,157.000	1,452,153.65
CAMPBELL SOUP CO			44,265.000	2,085,766.80
CAMPING WORLD HOLDINGS INC			6,736.000	170,555.52
CANADIAN PACIFIC RAILWAY LTD			374,801.980	25,152,279.41
CANADIAN SOLAR INC			8,958.000	333,685.50
CANADIAN TIRE CORP LTD CL A			74,500.000	7,972,944.95
CANNAE HOLDINGS INC			12,870.000	265,894.20
CANO PETROLEUM INC			3,018.000	0.00
CANTERBURY PARK HOLDING CORP			990.000	21,789.90
CAPGEMINI SE			126,780.000	20,555,104.47
CAPITAL CITY BANK GROUP INC			2,340.000	72,797.40
CAPITAL ONE FINANCIAL CORP			48,871.000	4,504,440.07
CAPITAL SOUTHWEST CORP			1,455.000	24,647.70
CAPITEC BANK HOLDINGS LTD			16,455.000	1,421,873.14
CAPITOL BANCORP LTD			1,356.000	0.00
CAPITOL FEDERAL FINANCIAL INC			21,544.000	178,815.20
CAPRICOR THERAPEUTICS INC			20,277.000	121,662.00
CAPSTONE GREEN ENERGY CORP			104.000	184.08
CARA THERAPEUTICS INC			9,227.000	86,364.72
CARDIFF ONCOLOGY INC			56.499	87.01
CARDINAL HEALTH INC			31,088.000	2,072,947.84

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CARDIOVASCULAR SYSTEMS INC			10,913.000	151,254.18	
CARECLOUD INC			11,548.000	48,270.64	
CAREMAX INC			11,812.000	83,747.08	
CARETRUST REIT INC			16,411.000	297,203.21	
CARGURUS INC			14,267.000	202,163.39	
CARIBOU BIOSCIENCES INC			15,046.000	158,735.30	
CARLSBERG AS			100,340.000	11,816,215.27	
CARMAX INC			22,379.000	1,477,461.58	
CARNIVAL CORP			165,225.000	1,161,531.75	
CARPENTER TECHNOLOGY CORP			10,212.000	318,001.68	
CARRIER GLOBAL CORP			96,037.000	3,415,075.72	
CARROLS RESTAURANT GROUP INC			5,426.000	8,844.38	
CARS.COM INC			9,589.000	110,273.50	
CARTER'S INC			5,749.000	376,731.97	
CASELLA WASTE SYSTEMS INC			7,960.000	608,064.40	
CASH TECHNOLOGIES INC			787.000	0.00	
CASI PHARMACEUTICALS INC			2,937.700	7,638.02	
CASS INFORMATION SYSTEMS INC			1,917.000	66,500.73	
CASSAVA SCIENCES INC			671.000	28,061.22	
CASTLE BIOSCIENCES INC			2,294.000	59,827.52	
CATALENT INC			20,450.000	1,479,762.00	
CATALINA LIGHTING INC			910.000	0.00	
CATALYST BIOSCIENCES INC			16,348.000	8,239.39	
CATALYST PHARMACEUTICALS INC			33,257.000	426,687.31	
CATCHER TECHNOLOGY CO LTD GDR			48,600.000	1,487,160.00	
CATERPILLAR INC			69,015.000	11,323,981.20	
CATHAY GENERAL BANCORP			14,323.000	550,862.58	
CATO CORP/THE			5,361.000	51,143.94	
CATSKILL LITIGATION TRUST			3,760.000	0.00	
CAVCO INDUSTRIES INC			1,794.000	369,133.44	
CB FINANCIAL SERVICES INC			78.000	1,694.16	
CB144A APPVION ESCROW			102.000	0.00	
CBIZ INC			20,541.000	878,743.98	
CBL & ASSOCIATES PROPERTIES IN			399.037	10,219.34	
CBOE GLOBAL MARKETS INC			12,103.000	1,420,529.11	
CBRE GROUP INC			41,471.000	2,799,707.21	
CBTX INC			3,215.000	94,038.75	
CDW CORP/DE			19,628.000	3,063,538.24	
CECO ENVIRONMENTAL CORP			1,645.000	14,558.25	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CEL-SCI CORP			27.000	83.43
CELADON GROUP INC			3,024.000	0.30
CELANESE CORP			18,550.000	1,675,807.00
CELCUITY INC			7,905.000	79,366.20
CELDEX THERAPEUTICS INC			4,743.000	133,325.73
CELLNEX TELECOM SA			228,730.000	7,123,355.20
CELSIUS HOLDINGS INC			6,112.000	554,236.16
GENTENE CORP			75,196.000	5,851,000.76
CENTERPOINT ENERGY INC			115,192.000	3,246,110.56
CENTERSPACE			1,527.000	102,797.64
CENTOGENE NV			3,825.000	4,781.25
CENTRAL GARDEN & PET CO			7,089.000	242,160.24
CENTRAL PACIFIC FINANCIAL CORP			504.000	10,427.76
CENTRAL PLAZA HOTEL PCL			922,500.000	1,198,369.58
CENTRUS ENERGY CORP			704.000	28,849.92
CENTURY CASINOS INC			269.000	1,764.64
CENTURY COMMUNITIES INC			3,624.000	155,034.72
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERENCE INC			5,614.000	88,420.50
CERIDIAN HCM HOLDING INC			85,196.000	4,760,752.48
CERUS CORP			44,471.000	160,095.60
CEVA INC			3,925.000	102,952.75
CEZ AS			14,768.000	506,359.35
CF INDUSTRIES HOLDINGS INC			22,739.000	2,188,628.75
CH ROBINSON WORLDWIDE INC			19,704.000	1,897,692.24
CHALEASE HOLDING CO LTD			557,131.000	3,202,507.40
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION INDUSTRIES INC/WV			20.000	65.00
CHAMPIONS ONCOLOGY INC			5,357.000	40,177.50
CHAMPIONX CORP			31,202.000	610,623.14
CHANNELADVISOR CORP			1,675.000	37,955.50
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	1,006.38
CHARLES RIVER LABORATORIES INT			5,804.000	1,142,227.20
CHARLES SCHWAB CORP/THE			174,247.000	12,523,131.89
CHART INDUSTRIES INC			8,267.000	1,524,021.45
CHARTER COMMUNICATIONS INC			12,650.000	3,837,377.50
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHASE CORP			2,230.000	186,361.10
CHATHAM LODGING TRUST			6,737.000	66,494.19
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			11,466.000	1,284,421.32
CHEFS' WAREHOUSE INC/THE			2,853.000	82,651.41
CHEGG INC			17,715.000	373,255.05
CHEMBIO DIAGNOSTICS INC			13,159.000	4,755.66
CHENIERE ENERGY INC			156,314.000	25,934,055.74
CHENIERE ENERGY PARTNERS LP			20,549.000	1,096,494.64
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	11,772.62
CHERRY HILL MORTGAGE INVESTMEN			3,705.000	18,191.55
CHESAPEAKE UTILITIES CORP			4,118.000	475,176.02
CHEVRON CORP			219,154.000	31,485,855.18
CHICAGO RIVET & MACHINE CO			213.000	5,489.01
CHICO'S FAS INC			23,001.000	111,324.84
CHILDREN'S PLACE INC/THE			4,644.000	143,453.16
CHIMERA INVESTMENT CORP			31,137.000	162,535.14
CHIMERIX INC			2,613.000	5,043.09
CHINA CGAME INC			1,663.000	0.00
CHINA COMMUNICATIONS SERVICES HK/00552			10,034,000.000	3,374,534.71
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	2,745,433.70
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			4,751,000.000	5,671,011.10
CHINA OVERSEAS LAND & INVESTME HK/00688			2,266,000.000	5,903,221.71
CHINA PETROLEUM & CHEMICAL COR HK/00386			19,102,000.000	8,200,580.91
CHINA RESOURCES CEMENT HOLDING HK/01313			4,888,000.000	2,266,566.46
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHIPOTLE MEXICAN GRILL INC			7,551.000	11,347,340.76
CHORD ENERGY CORP			7,073.726	936,642.12
CHRISTOPHER & BANKS CORP			3,462.000	0.69
CHUBB LTD			56,808.000	10,332,239.04
CHUNBO CO LTD			4,848.000	604,179.04
CHURCH & DWIGHT CO INC			50,260.000	3,590,574.40
CHUY'S HOLDINGS INC			4,098.000	94,991.64
CIBL INC			22.000	0.00
CIGNA CORP			34,818.000	9,660,950.46
CIMPRESS PLC			4,856.000	118,874.88
CINCINNATI FINANCIAL CORP			35,391.000	3,169,971.87
CINEWORLD GROUP PLC WTS EXP 01-JAN-2059			37,689.000	4,923.08
CINTAS CORP			11,864.000	4,605,486.16

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	32.98
CIRCOR INTERNATIONAL INC			2,784.000	45,908.16
CIRCUIT CITY STORES INC			21,085.000	0.00
CISCO SYSTEMS INC			502,076.000	20,083,040.00
CITI TRENDS INC			5,633.000	87,367.83
CITIGROUP INC			221,008.000	9,209,403.36
CITIZENS & NORTHERN CORP			806.000	19,489.08
CITIZENS COMMUNITY BANCORP INC			1,338.000	16,283.46
CITIZENS FINANCIAL GROUP INC			91,623.238	3,148,174.46
CITIZENS INC/TX			5,402.000	18,042.68
CITRIX SYSTEMS INC			26,015.000	2,702,958.50
CITY BANK/LYNNWOOD WA			1,072.000	0.11
CITY HOLDING CO			3,462.000	307,044.78
CITY OFFICE REIT INC			12,407.000	123,697.79
CIVEO CORP			614.000	15,429.82
CIVISTA BANCSHARES INC			559.000	11,604.84
CIVITAS RESOURCES INC			12,041.032	691,005.21
CLARIVATE PLC			900,000.000	8,451,000.00
CLARUS CORP			4,771.000	64,265.37
CLEAN ENERGY FUELS CORP			14,531.000	77,595.54
CLEARFIELD INC			4,538.000	474,856.32
CLEARSIDE BIOMEDICAL INC			3,006.000	3,396.78
CLEARSTORY SYSTEMS INC			219.000	0.02
CLEARWATER PAPER CORP			3,680.000	138,368.00
CLEARWAY ENERGY INC			17,419.000	550,307.15
CLICKS GROUP LTD			170,927.000	2,714,860.01
CLIMB GLOBAL SOLUTIONS INC			4,963.000	133,405.44
CLOROX CO/THE			24,791.000	3,182,916.49
CLOVIS ONCOLOGY INC			7,119.000	8,471.61
CLST HOLDINGS INC			3,920.000	50.96
CME GROUP INC			45,040.000	7,977,935.20
CMS ENERGY CORP			64,102.000	3,733,300.48
CMTSU LIQUIDATION INC			7,875.000	0.01
CNO FINANCIAL GROUP INC			38,428.000	690,551.16
CNX RESOURCES CORP			24,289.000	377,208.17
COCA-COLA CO/THE			459,357.000	25,733,179.14
COCA-COLA CONSOLIDATED INC			1,474.000	606,890.02
COCA-COLA EUROPACIFIC PARTNERS			298,492.000	12,954,103.57



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COCHLEAR LTD			65,000.000	8,130,167.05
CODEXIS INC			8,900.000	53,934.00
COEUR MINING INC			41,995.000	143,622.90
COGECO COMMUNICATIONS INC SUB VTG			68,688.000	3,604,739.04
COGENT COMMUNICATIONS HOLDINGS			7,076.000	369,084.16
COGNIZANT TECHNOLOGY SOLUTIONS			203,125.000	11,667,500.00
COHEN & CO INC			33.000	280.83
COHEN & STEERS INC			4,822.000	302,001.86
COHERENT CORP			14,464.000	504,070.40
COHERUS BIOSCIENCES INC			21,764.000	209,152.04
COHU INC			4,317.000	111,292.26
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			102,474.000	7,198,798.50
COLLEGIUM PHARMACEUTICAL INC			14,602.000	233,924.04
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLONY BANKCORP INC			1,076.000	14,020.28
COLUMBIA BANKING SYSTEM INC			11,939.000	344,917.71
COLUMBUS MCKINNON CORP/NY			2,912.000	76,177.92
COMCAST CORP			816,136.000	23,937,268.88
COMDIAL CORP			222.000	0.00
COMERICA INC			14,928.000	1,061,380.80
COMFORT SYSTEMS USA INC			8,978.000	873,828.74
COMMERCIAL INTERNATIONAL BANK			708,635.000	911,361.19
COMMERCIAL METALS CO			21,117.000	749,231.16
COMMSCOPE HOLDING CO INC			33,513.000	308,654.73
COMMUNITY BANK SYSTEM INC			8,497.000	510,499.76
COMMUNITY FINANCIAL CORP/THE			2,972.000	101,939.60
COMMUNITY HEALTH SYSTEMS INC			19,102.000	41,069.30
COMMUNITY HEALTHCARE TRUST INC			3,530.000	115,607.50
COMMUNITY TRUST BANCORP INC			2,525.000	102,388.75
COMMUNITY WEST BANCSHARES			1,044.000	14,563.80
COMMVAULT SYSTEMS INC			6,755.000	358,285.20
COMPAL ELECTRONICS INC			6,166,000.000	4,214,375.25
COMPAL ELECTRONICS INC GDR			507,200.000	1,733,305.28
COMPASS GROUP PLC			1,088,676.000	21,935,966.78
COMPUTER PROGRAMS AND SYSTEMS			7,999.000	223,012.12
COMPUTER SERVICES INC			3,571.000	199,083.25
COMPUTER TASK GROUP INC			7,424.000	49,740.80
COMPX INTERNATIONAL INC			1,797.000	29,183.28

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMSCORE INC			20,391.000	33,645.15
COMSTOCK RESOURCES INC			9,934.000	171,758.86
COMTECH TELECOMMUNICATIONS COR			6,943.000	69,499.43
CONAGRA BRANDS INC			54,786.000	1,787,667.18
CONCERT PHARMACEUTICALS INC			17,899.000	119,923.30
CONDUENT INC			25,024.000	83,580.16
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			5,374.000	430,833.58
CONN'S INC			3,606.000	25,530.48
CONNECTONE BANCORP INC			2,198.000	50,685.88
CONOCOPHILLIPS			160,405.000	16,415,847.70
CONRAD INDUSTRIES INC			2,346.000	39,647.40
CONSENSUS CLOUD SOLUTIONS INC			2,576.000	121,844.80
CONSOL ENERGY INC			6,081.000	391,129.92
CONSOLIDATED COMMUNICATIONS HO			14,327.000	59,600.32
CONSOLIDATED EDISON INC			67,496.000	5,788,456.96
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED WATER CO LTD			8,859.000	136,251.42
CONSTELLATION BRANDS INC			19,958.000	4,583,953.44
CONSTELLATION ENERGY CORP			53,535.330	4,453,604.10
CONSTELLIUM SE			24,660.000	250,052.40
CONSUMER PORTFOLIO SERVICES IN			197.000	1,432.19
CONTINENTAL AG			105,155.000	4,733,543.65
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTRA ADAMAS PHARMAC			6,244.000	0.00
CONTRA ADAMAS PHARMACE			6,244.000	0.00
CONTRA CCUR HOLDINGS			1,052.000	0.00
CONTRA COMMUNICATIONS			486.750	4.87
CONTRA FLEXION THERAPE			4,787.000	0.00
COOPER COS INC/THE			8,818.000	2,327,070.20
COOPER-STANDARD HOLDINGS INC			2,541.000	14,839.44
COPA HOLDINGS SA			23,904.000	1,601,807.04
COPART INC			27,589.000	2,935,469.60
CORCEPT THERAPEUTICS INC			26,601.000	682,049.64
CORECIVIC INC			19,502.000	172,397.68
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNING INC			366,902.000	10,647,496.04
CORPORATE OFFICE PROPERTIES TR			17,841.000	414,446.43
CORTEVA INC			101,456.000	5,798,210.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			4,709.000	651,866.87
COSTAR GROUP INC			77,132.000	5,372,243.80
COSTCO WHOLESALE CORP			73,382.000	34,656,117.14
COTERRA ENERGY INC			136,362.000	3,561,775.44
COUSINS PROPERTIES INC			12.999	303.53
COVENANT LOGISTICS GROUP INC			4,281.000	122,864.70
COVESTRO AG			192,600.000	5,573,624.63
COVETRUS INC			19,048.200	397,726.41
COWEN INC			469.000	18,122.16
CPI AEROSTRUCTURES INC			1,147.000	1,387.87
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			3,477.000	308,548.98
CRACKER BARREL OLD COUNTRY STO			4,531.000	419,479.98
CRAZY WOMAN CREEK BANCORP INC			437.000	11,252.75
CREATIVE MEDIA & COMMUNITY TRU			596.000	3,808.44
CREDICORP LTD			13,702.000	1,682,605.60
CREDO TECHNOLOGY GROUP HOLDING			320,686.000	3,527,546.00
CRESCENT ENERGY CO			3,301.400	44,469.86
CRESTWOOD EQUITY PARTNERS LP			259,412.000	7,203,871.24
CREXENDO INC			1,541.000	3,652.17
CRH PLC			270,293.000	8,756,689.21
CRINETICS PHARMACEUTICALS INC			12,733.000	250,076.12
CROCS INC			12,663.000	869,441.58
CROSS COUNTRY HEALTHCARE INC			12,528.000	355,419.36
CROSSROADS IMPACT CORP			77.000	812.35
CROWN CASTLE INC			49,416.000	7,143,082.80
CRYOPORT INC			59,540.000	1,449,203.60
CSG SYSTEMS INTERNATIONAL INC			6,738.000	356,305.44
CSL LTD			148,930.000	27,291,959.99
CSP INC			850.000	6,111.50
CSW INDUSTRIALS INC			2,535.000	303,693.00
CSX CORP			287,045.000	7,646,878.80
CTO REALTY GROWTH INC			29,525.000	553,298.50
CTS CORP			5,257.000	218,954.05
CTS EVENTIM AG & CO KGAA			349,890.000	14,574,569.28
CUE BIOPHARMA INC			3,283.000	7,321.09
CULLINAN ONCOLOGY INC			10,807.000	138,545.74
CULP INC			4,813.000	20,984.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CUMBERLAND PHARMACEUTICALS INC			396.000	954.36
CUMMINS INC			21,676.000	4,411,282.76
CUMULUS MEDIA INC			5,846.000	41,097.38
CUREVAC NV			28,096.000	221,396.48
CURIS INC			8,415.000	5,890.50
CUSHMAN & WAKEFIELD PLC			19,090.000	218,580.50
CUTERA INC			7,492.000	341,635.20
CV HOLDINGS INC/UNITED STATES			5,499.000	109.98
CVB FINANCIAL CORP			19,895.000	503,741.40
CVR ENERGY INC			6,739.000	195,296.22
CVR F STAR			350.000	0.00
CVR F STAR THERAPEUTIC			350.000	0.00
CVS HEALTH CORP			163,029.000	15,548,075.73
CYBERAGENT INC			1,150,000.000	9,677,018.89
CYBERARK SOFTWARE LTD			108,000.000	16,193,520.00
CYBERCARE INC COM			5,500.000	0.00
CYBEROPTICS CORP			2,725.000	146,550.50
CYCLERION THERAPEUTICS INC			7,417.000	6,378.62
CYTODYN INC			76,301.000	31,664.92
CYTOKINETICS INC			11,093.000	537,455.85
D7 ENTERPRISES INC			18.000	0.02
DADA NEXUS LTD ADR			106,645.000	504,430.85
DAIKIN INDUSTRIES LTD			51,200.000	7,886,310.96
DAILY JOURNAL CORP			333.000	85,377.87
DAKTRONICS INC			9,394.000	25,457.74
DALATA HOTEL GROUP PLC			379,156.000	1,047,461.30
DALLASNEWS CORP			379.000	1,758.56
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			23,844.000	272,536.92
DANAHER CORP			82,101.000	21,205,867.29
DANAOS CORP			3,383.000	188,365.44
DARDEN RESTAURANTS INC			13,988.000	1,766,964.16
DASSAULT SYST SHS			298,910.000	10,464,179.33
DATA I/O CORP			4,877.000	13,606.83
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	112.10
DAVE & BUSTER'S ENTERTAINMENT			10,157.000	315,171.71
DAVITA INC			6,356.000	526,086.12
DAXOR CORP			2,018.000	27,142.10



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DB INSURANCE CO LTD			151,980.000	5,863,773.94
DBS GROUP HOLDINGS LTD			312,300.000	7,267,194.23
DCP MIDSTREAM LP			483,872.000	18,179,071.04
DECHRA PHARMACEUTICALS PLC			25,834.000	756,145.32
DECIPHERA PHARMACEUTICALS INC			5,769.000	106,726.50
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			34,018.000	11,358,270.02
DELCATH SYSTEMS INC			2.000	6.38
DELEK US HOLDINGS INC			10,401.000	282,283.14
DELIA*S INC			3,437.000	0.00
DELIVERY HERO SE			19,473.000	723,770.92
DELL TECHNOLOGIES INC			8,698.000	297,210.66
DELPHAX TECHNOLOGIES INC			7,074.000	516.40
DELTA AIR LINES INC			86,419.000	2,424,917.14
DELTA APPAREL INC			5,036.000	70,453.64
DELTA ELECTRONICS INC			188,000.000	1,498,125.93
DELTAGEN INC			13,680.000	0.01
DELUXE CORP			8,124.000	135,264.60
DENBURY INC			7,734.000	667,134.84
DENBURY INC NEW WTS EXP 09/16/2023			87.000	0.00
DENNY'S CORP			13,865.000	130,469.65
DENTSPLY SIRONA INC			46,502.000	1,318,331.70
DERMTECH INC			6,089.000	24,112.44
DESCARTES SYS GROUP INC			40,800.000	2,604,394.31
DESIGN THERAPEUTICS INC			7,388.000	123,527.36
DESIGNER BRANDS INC			11,975.000	183,337.25
DESPEGAR.COM CORP			9,297.000	52,992.90
DESTINATION MATERNITY CORP			3,060.000	0.31
DEUTSCHE BOERSE AG			50,000.000	8,241,305.63
DEUTSCHE POST AG			239,100.000	7,288,200.71
DEVON ENERGY CORP			187,932.000	11,300,351.16
DEXCOM INC			44,800.000	3,608,192.00
DEXERIALS CORP			67,400.000	1,513,351.17
DHT HOLDINGS INC			26,097.000	197,293.32
DIADEXUS INC			148.000	0.00
DIAMEDICA THERAPEUTICS INC			17,801.000	22,073.24
DIAMOND HILL INVESTMENT GROUP			1,237.000	204,105.00
DIAMOND OFFSHORE D ESCROW			7,966.000	7,966.00
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	0.00



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIAMONDBACK ENERGY INC			33,252.000	4,005,535.92
DIAMONDROCK HOSPITALITY CO			40,348.000	303,013.48
DIEBOLD NIXDORF INC			11,177.000	27,271.88
DIGI INTERNATIONAL INC			10,534.000	364,160.38
DIGIMARC CORP			5,516.000	74,741.80
DIGITAL GARAGE INC			149,587.000	3,586,078.46
DIGITAL REALTY TRUST INC			38,194.000	3,788,080.92
DIGITAL TURBINE INC			13,442.000	193,699.22
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALBRIDGE GROUP INC			20,748.750	259,566.87
DILLARD'S INC			1,446.000	394,410.96
DIME COMMUNITY BANCSHARES INC			2,852.000	83,506.56
DINE BRANDS GLOBAL INC			3,012.000	191,442.72
DIODES INC			8,120.000	527,069.20
DISCOVER FINANCIAL SERVICES			37,134.000	3,376,223.28
DISH NETWORK CORP			28,643.000	396,132.69
DISTRIBUTION SOLUTIONS GROUP I			3,762.000	105,975.54
DIVERSIFIED HEALTHCARE TRUST			40,993.000	40,587.17
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,675.000	1,809.00
DLH HOLDINGS CORP			1,096.000	13,447.92
DMC GLOBAL INC			5,124.000	81,881.52
DOCUSIGN INC			7,846.000	419,525.62
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			28,010.000	6,718,478.60
DOLLAR TREE INC			35,859.000	4,880,409.90
DOMINION ENERGY INC			133,037.000	9,194,187.07
DOMINO'S PIZZA INC			6,502.000	2,016,920.40
DOMO INC			5,784.000	104,054.16
DONEGAL GROUP INC			6,687.000	91,286.72
DONGFENG MOTOR GROUP CO LTD HK/00489			2,900,000.000	1,551,612.12
DONNELLEY FINANCIAL SOLUTIONS			720.000	26,618.40
DOORDASH INC			6,759.000	334,232.55
DORIAN LPG LTD			586.000	7,952.02
DORMAN PRODUCTS INC			6,539.000	536,982.68
DOUGLAS DYNAMICS INC			3,910.000	109,558.20
DOUGLAS ELLIMAN INC			5,582.000	22,886.20
DOVA PHARMACEUTICALS INC			700.000	0.00
DOVER CORP			21,644.000	2,523,257.52

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOW INC			89,472.000	3,930,504.96
DR HORTON INC			51,883.000	3,494,320.05
DRI CORP			787.000	0.00
DRIL-QUIP INC			6,377.000	124,479.04
DRIVE SHACK INC			21,464.000	13,307.68
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			2,948.000	0.00
DSV A/S			90,000.000	10,624,645.95
DT MIDSTREAM INC			18,814.000	976,258.46
DTE ENERGY CO			37,481.000	4,312,189.05
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94
DUCOMMUN INC			3,815.000	151,302.90
DUKE ENERGY CORP			130,915.000	12,177,713.30
DUKE REALTY CORP			63,459.000	3,058,723.80
DUPONT DE NEMOURS INC			63,206.000	3,185,582.40
DURECT CORP			8,568.000	4,954.02
DXC TECHNOLOGY CO			26,232.000	642,159.36
DXP ENTERPRISES INC/TX			1,686.000	39,924.48
DYADIC INTERNATIONAL INC			14,085.000	26,902.35
DYCOM INDUSTRIES INC			5,417.000	517,486.01
DYNACQ HEALTHCARE INC			16.000	0.02
DYNAVAX TECHNOLOGIES CORP			28,027.000	292,601.88
DYNEX CAPITAL INC			3,010.000	35,066.50
DZS INC			257.000	2,904.10
EACO CORP			16.000	328.16
EAGLE BANCORP INC			6,096.000	273,222.72
EAGLE PHARMACEUTICALS INC/DE			4,780.000	126,287.60
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			12,521.000	154,258.72
EASTERLY GOVERNMENT PROPERTIES			14,361.000	226,472.97
EASTERN BANKSHARES INC			23,701.000	465,487.64
EASTERN CO/THE			1,559.000	27,048.65
EASTGROUP PROPERTIES INC			6,576.000	949,179.84
EASTMAN CHEMICAL CO			20,057.000	1,425,049.85
EATON CORP PLC			51,971.000	6,930,852.56
EBAY INC			80,417.000	2,960,149.77
EBIX INC			6,747.000	127,990.59
EBT INTL INC COM NEW			69.000	477.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ECOLAB INC			30,954.000	4,470,376.68
EDGEWELL PERSONAL CARE CO			9,860.000	368,764.00
EDISON INTERNATIONAL			67,803.000	3,836,293.74
EDITAS MEDICINE INC			7,935.000	97,124.40
EDP - ENERGIAS DE PORTUGAL SA			1,473,809.000	6,410,547.42
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			1,909.000	4,600.69
EDWARDS LIFESCIENCES CORP			75,012.000	6,198,241.56
EGAIN CORP			5,587.000	41,064.45
EIGER BIOPHARMACEUTICALS INC			18,677.000	140,637.81
EKIMAS CORP			56.000	61.60
ELANCO ANIMAL HEALTH INC			33,489.000	415,598.49
ELECTROMED INC			5,681.000	58,230.25
ELECTRONIC ARTS INC			43,165.000	4,994,622.15
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	33.57
ELEMENT SOLUTIONS INC			32,240.000	524,544.80
ELEVANCE HEALTH INC			29,034.000	13,188,404.16
ELI LILLY & CO			115,072.000	37,208,531.20
ELITE MATERIAL CO LTD			614,000.000	3,094,270.69
ELLINGTON RESIDENTIAL MORTGAGE			4,653.000	28,709.01
ELME COMMUNITIES			13,798.000	242,292.88
EMAGIN CORP			282.000	169.20
EMAK WORLDWIDE INC			1,137.000	0.00
EMBECTA CORP			0.396	11.40
EMCOR GROUP INC			9,921.000	1,145,677.08
EMCORE CORP			11,485.000	19,179.95
EMERALD HOLDING INC			8,316.000	28,108.08
EMERGENT BIOSOLUTIONS INC			9,530.000	200,034.70
EMERSON ELECTRIC CO			72,561.000	5,312,916.42
EMERSON RADIO CORP			4,778.000	2,747.35
EMPIRE STATE REALTY TRUST INC			25,319.000	166,092.64
EMPLOYERS HOLDINGS INC			8,557.000	295,130.93
ENANTA PHARMACEUTICALS INC			4,944.000	256,445.28
ENBRIDGE INC			25,019.000	928,204.90
ENCORE CAPITAL GROUP INC			6,294.000	286,251.12
ENCORE WIRE CORP			3,644.000	421,027.76
ENDAVA PLC ADR			14,420.000	1,162,684.60
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDO INTERNATIONAL PLC			24,359.000	2,355.51

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ENER1 INC			8,865.000	0.00	
ENERGIZER HOLDINGS INC			10,603.000	266,559.42	
ENERGY CONVERSION DEVICES INC			3,568.000	0.00	
ENERGY FOCUS INC			19.000	9.88	
ENERGY TRANSFER LP			1,962,034.000	21,641,235.02	
ENERPAC TOOL GROUP CORP			11,509.000	205,205.47	
ENERSYS			7,665.000	445,873.05	
ENFUSION INC			103,204.000	1,273,537.36	
ENGIE SA			938,531.000	10,887,912.49	
ENGLOBAL CORP			6,459.000	8,138.34	
ENHERENT CORP			9,218.000	0.01	
ENLINK MIDSTREAM LLC			1,078,156.000	9,584,806.84	
ENNIS INC			5,528.000	111,278.64	
ENOVA INTERNATIONAL INC			4,896.000	143,305.92	
ENOVIS CORP			7,585.000	349,440.95	
ENPHASE ENERGY INC			15,457.000	4,288,853.79	
ENPRO INDUSTRIES INC			3,471.000	294,965.58	
ENSIGN GROUP INC/THE			11,960.000	950,820.00	
ENSTAR GROUP LTD			1,615.000	273,887.85	
ENERGY CORP			39,613.000	3,986,256.19	
ENTERPRISE BANCORP INC/MA			2,918.000	87,277.38	
ENTERPRISE FINANCIAL SERVICES			4,776.000	210,335.04	
ENTERPRISE PRODUCTS PARTNERS L			340,081.000	8,087,126.18	
ENTRADE INC COM			13,100.000	0.00	
ENVESTNET INC			8,176.000	363,014.40	
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00	
ENVIRONMENTAL TECTONICS CORP			2,343.000	726.33	
ENVIT CAPITAL GROUP INC			290.000	0.00	
ENZO BIOCHEM INC			14,960.000	33,360.80	
ENZON PHARMACEUTICALS INC			10,765.000	3,046.49	
EOG RESOURCES INC			77,976.000	8,712,258.48	
EPAM SYSTEMS INC			18,333.000	6,640,029.27	
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.00	
EPIX PHARMACEUTICALS INC			6,452.000	0.00	
EPL TECHNOLOGIES INC			19,700.000	0.00	
EPLUS INC			9,680.000	402,107.20	
EPR PROPERTIES			11,727.000	420,530.22	
EQUIFAX INC			13,967.000	2,394,362.81	
EQUIFIN INC			394.000	0.75	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EQUINIX INC			11,436.000	6,505,254.24
EQUITRANS MIDSTREAM CORP			62,868.000	470,252.64
EQUITY BANCSHARES INC			3,013.000	89,275.19
EQUITY COMMONWEALTH			18,586.000	452,754.96
EQUITY LIFESTYLE PROPERTIES IN			8,650.000	543,566.00
EQUITY RESIDENTIAL			50,960.000	3,425,531.20
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00
ERSTE GROUP BANK AG			253,800.000	5,629,100.25
ESAB CORP			8,050.000	268,548.00
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	33.00
ESCALADE INC			4,594.000	45,710.30
ESCALERA RESOURCES CO			9,249.000	0.00
ESCO TECHNOLOGIES INC			5,243.000	385,045.92
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00
ESPERION THERAPEUTICS INC			10,590.000	70,953.00
ESPEY MFG. & ELECTRONICS CORP			324.000	4,467.96
ESR GROUP LTD HK/01821			2,786,000.000	7,027,197.81
ESSA BANCORP INC			752.000	14,581.28
ESSA PHARMA INC			3,655.000	6,652.10
ESSENT GROUP LTD			18,174.000	633,727.38
ESSENTIAL PROPERTIES REALTY TR			14,753.000	286,945.85
ESSEX PROPERTY TRUST INC			11,441.000	2,771,353.43
ESSILORLUXOTTICA SA			77,950.000	10,717,647.75
ESTABLISHMENT LABS HOLDINGS IN			4,913.000	268,298.93
ESTEE LAUDER COS INC/THE			28,163.000	6,080,391.70
ETHAN ALLEN INTERIORS INC			4,957.000	104,790.98
ETSY INC			14,448.000	1,446,678.24
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			268.000	0.00
EUROPEAN WAX CENTER INC			95,033.000	1,753,358.85
EVELO BIOSCIENCES INC			8,413.000	17,583.17
EVERBRIDGE INC			5,614.000	173,360.32
EVERCEL INC			2,040.000	2,448.00
EVERCORE INC			6,464.000	531,664.00
EVEREST RE GROUP LTD			8,591.000	2,254,622.04

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EVERGREEN ENERGY INC			1,552.000	0.00
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			53,578.000	3,182,533.20
EVERI HOLDINGS INC			13,796.000	223,771.12
EVERQUOTE INC			4,329.000	29,523.78
EVERSOURCE ENERGY			57,112.000	4,452,451.52
EVERTEC INC			10,404.000	326,165.40
EVI INDUSTRIES INC			2,406.000	43,644.84
EVO PAYMENTS INC			6,724.000	223,909.20
EVOFEM BIOSCIENCES INC			154.801	26.34
EVOLENT HEALTH INC			20,459.000	735,091.87
EVOLUTION PETROLEUM CORP			17,812.000	123,971.52
EVOQUA WATER TECHNOLOGIES CORP			13,305.000	439,996.35
EVOTEC SE			720,000.000	12,664,523.35
EW SCRIPPS CO/THE			9,313.000	104,957.51
EXCELERATE ENERGY INC			20,804.000	486,813.60
EXELON CORP			140,969.000	5,280,698.74
EXLSERVICE HOLDINGS INC			5,786.000	852,624.96
EXP WORLD HOLDINGS INC			9,856.000	110,485.76
EXPEDIA GROUP INC			22,489.000	2,106,994.41
EXPEDITORS INTERNATIONAL OF WA			25,960.000	2,292,527.60
EXPERIAN PLC			315,000.000	9,356,994.05
EXPONENT INC			10,728.000	940,523.76
EXPRESS INC			15,271.000	16,645.39
EXPRO GROUP HOLDINGS NV			1,156.668	13,997.04
EXTERRAN CORP			11,336.000	47,157.76
EXTRA SPACE STORAGE INC			25,260.000	4,362,654.60
EXTREME NETWORKS INC			18,988.000	248,173.16
EXXON MOBIL CORP			507,932.000	44,347,542.92
EZCORP INC			7,035.000	54,239.85
EZENIA! INC			5,456.000	125.49
F-STAR THERAPEUTICS INC			350.000	1,792.00
F5 INC			13,626.000	1,972,090.98
FAB INDS INC COM			4,400.000	0.00
FABRINET			7,498.000	715,684.10
FACTORY 2-U STORES INC			5,731.000	0.00
FACTSET RESEARCH SYSTEMS INC			7,298.000	2,920,002.78
FAIR ISAAC CORP			1,481.000	610,186.81
FAIRFAX FINANCIAL HOLDINGS LTD			27,835.000	12,720,595.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			70.360	14.07
FARFETCH LTD			54,501.000	406,032.45
FARMER BROS CO			3,241.000	15,200.29
FARO TECHNOLOGIES INC			3,470.000	95,216.80
FASTENAL CO			89,284.000	4,110,635.36
FB FINANCIAL CORP			2,101.000	80,279.21
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			1,139.000	112,920.46
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			8,310.000	748,897.20
FEDERAL SCREW WORKS			815.000	5,427.90
FEDERAL SIGNAL CORP			14,310.000	534,049.20
FEDERATED HERMES INC			15,748.000	521,573.76
FEDEX CORP			29,121.000	4,323,594.87
FEDNAT HOLDING CO			946.000	108.80
FERRARI NV			52,100.000	9,784,322.95
FERROGLOBE PLC			20,599.000	108,762.72
FIBERCORE INC			7,424.000	0.74
FIBERMARK INC COM			6,800.000	0.00
FIDELITY NATIONAL FINANCIAL IN			21,454.000	776,634.80
FIDELITY NATIONAL INFORMATION			69,379.000	5,242,971.03
FIESTA RESTAURANT GROUP INC			4,238.000	26,868.92
FIFTH THIRD BANCORP			114,258.000	3,651,685.68
FINANCIAL INSTITUTIONS INC			3,933.000	94,667.31
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINNING INTERNATIONAL INC			62,600.000	1,106,166.44
FINOVA GROUP INC COM			50,900.000	0.00
FIRST ACCEPTANCE CORP			5,531.000	8,517.74
FIRST BANCORP INC/THE			734.000	20,221.70
FIRST BANCORP/PUERTO RICO			28,022.000	383,340.96
FIRST BANCORP/SOUTHERN PINES N			7,362.000	269,301.96
FIRST BANCSHARES INC/THE			4,263.000	127,335.81
FIRST BUSEY CORP			10,224.000	224,723.52
FIRST BUSINESS FINANCIAL SERVI			1,135.000	36,671.85
FIRST CITIZENS BANCSHARES INC/			1.496	1,192.96
FIRST COMMONWEALTH FINANCIAL C			26,297.000	337,653.48
FIRST COMMUNITY BANKSHARES INC			1,573.000	50,383.19
FIRST FEDERAL OF SOUTH CAROLIN			1,118.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST FINANCIAL BANKSHARES INC			26,273.000	1,098,999.59
FIRST FINANCIAL CORP/IN			2,378.000	107,461.82
FIRST FINANCIAL NORTHWEST INC			1,801.000	26,726.84
FIRST FOUNDATION INC			6,046.000	109,674.44
FIRST GUARANTY BANCSHARES INC			528.000	11,552.64
FIRST HAWAIIAN INC			18,088.000	445,507.44
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INTERNET BANCORP			1,460.000	49,435.60
FIRST INTERSTATE BANCSYSTEM IN			16,481.752	665,038.69
FIRST MARINER BANCORP			4,813.000	0.00
FIRST MERCHANTS CORP			9,500.000	367,460.00
FIRST MID BANCSHARES INC			43.000	1,374.71
FIRST OF LONG ISLAND CORP/THE			3,127.000	53,909.48
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00
FIRST REPUBLIC BANK/CA			60,406.000	7,886,003.30
FIRST SAVINGS FINANCIAL GROUP			7,834.000	180,025.32
FIRST STATE BANCORPORATION/NM			2,669.000	0.00
FIRST UNITED CORP			6,844.000	113,268.20
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH HOLDINGS INC			7,380.000	541,323.00
FIRSTENERGY CORP			96,932.000	3,586,484.00
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			207,236.000	19,391,072.52
FLAGSTAR BANCORP INC			7,668.000	256,111.20
FLANIGAN'S ENTERPRISES INC			102.000	2,601.00
FLEETCOR TECHNOLOGIES INC			8,560.000	1,508,015.20
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEX LTD			439,835.000	7,327,651.10
FLEXION THERAPEUTICS INC			4,787.000	0.00
FLEXSTEEL INDUSTRIES INC			4,016.000	63,051.20
FLOTEK INDUSTRIES INC			7,486.000	7,486.00
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLUOR CORP			25,735.000	640,544.15
FLUSHING FINANCIAL CORP			6,495.000	125,808.15
FLYI INC COM			29,300.000	0.00
FLYWIRE CORP			235,344.000	5,403,498.24
FMC CORP			23,926.000	2,528,978.20
FNB CORP/PA			52,533.000	609,382.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FOGHORN THERAPEUTICS INC			10,261.000	88,039.38
FONAR CORP			8,482.000	120,020.30
FOOT LOCKER INC			11,844.000	368,703.72
FOOTBALL EQUITIES INC			5,500.000	0.55
FOOTSTAR INC			18,000.000	0.00
FORD MOTOR CO			588,926.000	6,595,971.20
FORESTAR GROUP INC			9,294.000	103,999.86
FORMA THERAPEUTICS HOLDINGS IN			3,774.000	75,291.30
FORMFACTOR INC			12,820.000	321,141.00
FORRESTER RESEARCH INC			5,743.000	206,805.43
FORTE BIOSCIENCES INC			100.000	107.00
FORTINET INC			183,749.000	9,027,588.37
FORTITUDE GOLD CORP			4,387.000	24,260.11
FORTIVE CORP			46,524.000	2,712,349.20
FORTNOX AB			159,409.000	621,906.98
FORTUNE BRANDS HOME & SECURITY			20,017.000	1,074,712.73
FORUM ENERGY TECHNOLOGIES INC			364.000	7,731.36
FORWARD AIR CORP			6,346.000	572,789.96
FOSSIL GROUP INC			6,406.000	21,908.52
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			13,757.000	332,781.83
FOX CORP			84,508.000	2,557,696.82
FOX FACTORY HOLDING CORP			5,990.000	473,689.20
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN BSP REALTY TRUST INC			7,856.607	84,615.66
FRANKLIN COVEY CO			4,268.000	193,724.52
FRANKLIN ELECTRIC CO INC			8,524.000	696,496.04
FRANKLIN RESOURCES INC			32,416.000	697,592.32
FRANKLIN STREET PROPERTIES COR			14,560.000	38,292.80
FREEDOM HOLDING CORP/NV			4,750.000	233,462.50
FREEPORT-MCMORAN INC			184,991.000	5,055,804.03
FREIGHTCAR AMERICA INC			5,417.000	20,205.41
FREQUENCY ELECTRONICS INC			3,618.000	20,803.50
FREQUENCY THERAPEUTICS INC			2,830.000	5,065.70
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			5,853.000	136,023.72
FRESH TRACKS THERAPEUTICS INC			1.133	2.03

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FRESHPET INC			22,025.000	1,103,232.25	
FRIEDMANS INC CL A			10,900.000	0.00	
FRONTIER INS GROUP INC NEW			46,400.000	0.00	
FRONTLINE CAP GROUP COM			30,400.000	0.00	
FRONTLINE LTD/BERMUDA			23,119.000	252,690.67	
FRP HOLDINGS INC			971.000	52,783.56	
FS BANCORP INC			2,157.000	58,799.82	
FUBON FINANCIAL HOLDING CO LTD			4,184,527.000	6,576,833.83	
FUEL TECH INC			2,334.000	2,730.78	
FULCRUM THERAPEUTICS INC			4,514.000	36,518.26	
FULGENT GENETICS INC			5,540.000	211,184.80	
FULTON FINANCIAL CORP			26,659.761	421,224.23	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTUREFUEL CORP			6,283.000	37,949.32	
G-III APPAREL GROUP LTD			6,603.000	98,714.85	
G1 THERAPEUTICS INC			10,697.000	133,605.53	
GA EXPRESS INC			1,881.000	0.00	
GALAGEN INC			100.000	0.00	
GALAXY ENTERTAINMENT GROUP LTD HK/00027			1,364,000.000	8,062,472.14	
GALECTIN THERAPEUTICS INC			5,897.000	9,612.11	
GALMED PHARMACEUTICALS LTD			1,639.000	508.09	
GAMCO INVESTORS INC			8,038.000	137,047.90	
GAMETECH INTERNATIONAL INC			4,418.000	0.00	
GANNETT CO INC			21,945.000	33,575.85	
GARGOYLES INC			187.000	0.00	
GARMIN LTD			27,563.000	2,213,584.53	
GARTNER INC			11,553.000	3,196,599.57	
GATX CORP			6,193.000	527,333.95	
GAZTRANSPORT ET TECHNIGAZ SA			18,279.000	2,028,865.63	
GB GROUP PLC			220,715.000	1,500,479.50	
GENASYS INC			1,853.000	5,132.81	
GENE BIOTHERAPEUTICS INC			65.000	0.01	
GENERAC HOLDINGS INC			7,283.000	1,297,393.62	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	1.26	
GENERAL DYNAMICS CORP			25,662.000	5,444,706.54	
GENERAL ELECTRIC CO			125,133.000	7,746,984.03	
GENERAL MILLS INC			81,627.000	6,253,444.47	
GENERAL MOLY INC			5,187.000	0.00	
GENERAL MOTORS CO			197,812.000	6,347,787.08	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GENERAL STEEL HOLDINGS INC			1,145.000	0.11	
GENESCO INC			4,319.000	169,823.08	
GENESIS ENERGY LP			308,808.000	2,841,033.60	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			1,569.000	14,670.15	
GENMAB A/S			64,471.000	20,904,508.82	
GENTHERM INC			7,674.000	381,628.02	
GENUINE PARTS CO			26,279.000	3,923,980.28	
GENWORTH FINANCIAL INC			65,974.000	230,909.00	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	3.81	
GEOSPACE TECHNOLOGIES CORP			6,316.000	27,853.56	
GERMAN AMERICAN BANCORP INC			4,855.000	173,372.05	
GERON CORP			9,996.000	23,390.64	
GETTY REALTY CORP			6,722.000	180,754.58	
GF SECURITIES CO LTD HK/01776			2,402,400.000	2,616,660.09	
GFL ENVIRONMENTAL INC			433,988.000	10,975,556.52	
GIBRALTAR INDUSTRIES INC			6,666.000	272,839.38	
GIGA-TRONICS INC			104.000	106.08	
GILEAD SCIENCES INC			168,713.000	10,407,904.97	
GLACIER BANCORP INC			17,113.301	840,776.48	
GLADSTONE COMMERCIAL CORP			5,418.000	83,979.00	
GLADSTONE LAND CORP			13,851.000	250,703.10	
GLASSBRIDGE ENTERPRISES INC			3.000	105.00	
GLATFELTER CORP			6,302.000	19,599.22	
GLAUKOS CORP			6,610.000	351,916.40	
GLOBAL INDUSTRIAL CO			7,368.000	197,683.44	
GLOBAL MEDICAL REIT INC			8,771.000	74,728.92	
GLOBAL NET LEASE INC			17,196.000	183,137.40	
GLOBAL PAYMENTS INC			109,450.000	11,826,072.50	
GLOBAL TECHNOLOGIES LTD			4,068.000	1.22	
GLOBALSTAR INC			49,777.000	79,145.43	
GLOBANT SA			17,582.000	3,289,240.56	
GLOBE LIFE INC			10,340.000	1,030,898.00	
GLYCOMIMETICS INC			5,489.000	3,028.28	
GMS INC			7,673.000	306,996.73	
GODADDY INC			18,403.000	1,304,404.64	
GOLAR LNG LTD			21,010.000	523,569.20	
GOLD RESOURCE CORP			16,608.000	27,569.28	



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLDEN ENTERTAINMENT INC			676.000	23,585.64
GOLDEN OCEAN GROUP LTD			19,745.000	147,505.68
GOLDMAN SACHS BDC INC			3,697.000	53,421.65
GOLDMAN SACHS GROUP INC/THE			40,228.000	11,788,815.40
GOODRX HOLDINGS INC			59,776.000	279,153.92
GOODYEAR TIRE & RUBBER CO/THE			52,212.000	526,819.08
GOPRO INC			15,922.000	78,495.46
GORMAN-RUPP CO/THE			5,863.000	139,480.77
GOSSAMER BIO INC			27,644.000	331,175.12
GRAFTECH INTERNATIONAL LTD			27,695.000	119,365.45
GRAHAM CORP			4,302.000	37,814.58
GRAHAM HOLDINGS CO			847.000	455,669.06
GRAN TIERRA ENERGY INC			50,473.000	61,072.33
GRAND CANYON EDUCATION INC			7,235.000	595,078.75
GRANITE BROAD LLC RBR			70.000	0.07
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			10,123.000	257,022.97
GRANITE POINT MORTGAGE TRUST I			5,551.000	35,748.44
GRAPHITE BIO INC			8,056.000	25,537.52
GRAY TELEVISION INC			22,828.000	324,649.78
GREAT AMERICAN BANCORP INC			144.000	4,536.00
GREAT ELM GROUP INC			1,871.000	3,742.00
GREAT LAKES DREDGE & DOCK CORP			7,654.000	58,017.32
GREAT SOUTHERN BANCORP INC			1,522.000	86,860.54
GREAT TREE PHARMACY CO LTD			147,685.000	1,293,156.64
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	3,549.08
GREEN DOT CORP			10,340.000	196,253.20
GREEN PLAINS INC			15,017.000	436,544.19
GREENBRIER COS INC/THE			4,440.000	107,758.80
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENIDGE GENERATION HOLDINGS			712.000	1,424.00
GREENLIGHT CAPITAL RE LTD			12,640.000	94,041.60
GREGGS PLC			30,052.000	574,325.46
GREIF INC			4,518.000	269,137.26
GRID DYNAMICS HOLDINGS INC			467,314.000	8,752,791.22
GRIFFON CORP			9,406.000	277,665.12
GRITSTONE BIO INC			4,872.000	12,521.04
GROCERY OUTLET HOLDING CORP			13,719.000	456,705.51

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GROUP 1 AUTOMOTIVE INC			3,484.000	497,759.08
GROWGENERATION CORP			8,157.000	28,549.50
GRUPO AEROPORTUARIO DEL PACIFI			177,945.000	2,256,669.16
GRUPO AEROPORTUARIO DEL SUREST ADR			24,307.000	4,768,304.19
GSE SYSTEMS INC			2,630.000	2,367.00
GSK PLC			478,160.000	6,969,968.77
GSV INC			770.000	0.08
GTT COMMUNICATIONS INC			11,875.000	85.50
GTX INC			397.000	0.00
GUESS? INC			8,002.000	117,389.34
GUIDED THERAPEUTICS INC			0.002	0.00
GULF ISLAND FABRICATION INC			2,997.000	12,497.49
GULFPORT ENERGY CORP			1,621.000	143,118.09
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,392.000	13,975.68
H&E EQUIPMENT SERVICES INC			4,268.000	120,955.12
HACKETT GROUP INC/THE			6,812.000	120,708.64
HAEMONETICS CORP			7,609.000	563,294.27
HAIN CELESTIAL GROUP INC/THE			13,222.000	223,187.36
HALEON PLC			597,700.000	1,863,190.93
HALLADOR ENERGY CO			11,071.000	62,219.02
HALLIBURTON CO			127,705.000	3,144,097.10
HALLMARK FINANCIAL SERVICES IN			6,372.000	6,690.60
HALOZYME THERAPEUTICS INC			22,804.000	901,670.16
HAMILTON BEACH BRANDS HOLDING			2,840.000	33,142.80
HAMILTON LANE INC			4,834.000	288,154.74
HAMPSHIRE GROUP LTD			2,587.000	0.00
HANCOCK WHITNEY CORP			15,083.000	690,952.23
HANGER INC			8,072.000	151,107.84
HANKOOK TIRE & TECHNOLOGY CO L			269,162.000	6,631,695.39
HANMI FINANCIAL CORP			4,573.000	108,288.64
HARBOR DIVERSIFIED INC			1,094.000	2,724.06
HARBOURTON CAPITAL GROUP INC			233.000	0.00
HARMONIC INC			17,530.000	229,117.10
HARMONY BIOSCIENCES HOLDINGS I			3,255.000	144,163.95
HARPOON THERAPEUTICS INC			4,371.000	4,240.31
HARROW HEALTH INC			14,539.000	175,485.73
HARTE HANKS INC			612.000	6,799.32
HARTFORD FINANCIAL SERVICES GR			55,453.000	3,434,758.82

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARVARD BIOSCIENCE INC			22,873.000	58,554.88
HARVEST NATURAL RESOURCES INC			1,538.000	0.00
HASBRO INC			20,066.000	1,352,849.72
HASTINGS MANUFACTURING CO			262.000	0.00
HAUPPAUGE DIGITAL INC			3,900.000	78.00
HAVERTY FURNITURE COS INC			4,024.000	100,197.60
HAWAIIAN HOLDINGS INC			9,778.000	128,580.70
HAWKINS INC			7,634.000	297,649.66
HAWTHORN BANCSHARES INC			885.120	19,348.72
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,057.000	72,241.84
HB FULLER CO			11,724.000	704,612.40
HCA HEALTHCARE INC			26,522.000	4,874,478.38
HCL TECHNOLOGIES LTD			622,900.000	7,138,929.15
HDFC BANK LTD			303,446.000	5,301,737.44
HDFC BANK LTD ADR			445,460.000	26,023,773.20
HDFC LIFE INSURANCE CO LTD			356,221.000	2,322,735.40
HEALTHCARE SERVICES GROUP INC			14,389.000	173,963.01
HEALTHEQUITY INC			12,058.000	809,935.86
HEALTHPEAK PROPERTIES INC			87,898.000	2,014,622.16
HEALTHSTREAM INC			5,516.000	117,270.16
HEALTHWAREHOUSE.COM INC			409.000	65.44
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			13,617.000	194,859.27
HEARTLAND FINANCIAL USA INC			5,703.000	247,282.08
HECLA MINING CO			87,841.000	346,093.54
HEIDRICK & STRUGGLES INTERNATI			5,699.000	148,117.01
HELEN OF TROY LTD			4,555.000	439,284.20
HELICOS BIOSCIENCES CORP			297.000	0.00
HELIOS AND MATHESON ANALYTICS			0.648	0.00
HELIOS TECHNOLOGIES INC			3,560.000	180,136.00
HELIX ENERGY SOLUTIONS GROUP I			32,825.000	126,704.50
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			16,093.000	594,958.21
HENNESSY ADVISORS INC			3,519.000	30,509.73
HENRY SCHEIN INC			25,511.000	1,677,858.47
HENSOLDT AG			341,809.000	6,881,232.99
HERC HOLDINGS INC			4,479.000	465,278.52
HERCULES CAPITAL INC			20,710.000	239,821.80

Asset Detail

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERITAGE COMMERCE CORP			337.000	3,821.58
HERITAGE FINANCIAL CORP/WA			7,141.000	189,022.27
HERITAGE-CRYSTAL CLEAN INC			918.000	27,145.26
HERON THERAPEUTICS INC			13,434.000	56,422.80
HERSHA HOSPITALITY TRUST			7,454.000	59,482.92
HERSHEY CO/THE			22,800.000	5,026,716.00
HERTZ GLOBAL HOLDINGS INC			1.000	16.28
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			2.000	17.60
HESKA CORP			3,876.000	282,637.92
HESS CORP			52,910.000	5,766,660.90
HESS MIDSTREAM LP			38,656.000	986,501.12
HEWLETT PACKARD ENTERPRISE CO			228,420.000	2,736,471.60
HEXAGON AB			1,348,067.000	12,718,415.37
HG HOLDINGS INC			241.000	1,867.75
HHGREGG INC			6,832.000	1.37
HIBBETT INC			4,311.000	214,730.91
HIGHPEAK ENERGY INC			7,984.000	172,933.44
HILL INTERNATIONAL INC			5,062.000	16,805.84
HILLENBRAND INC			13,773.000	505,744.56
HILLTOP HOLDINGS INC			13,820.000	343,427.00
HILTON GRAND VACATIONS INC			13,014.000	428,030.46
HILTON WORLDWIDE HOLDINGS INC			31,301.000	3,775,526.62
HINDUSTAN UNILEVER LTD			107,759.000	3,571,755.23
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			593.000	148,908.23
HISPANIC EXPRESS INC			200.000	0.04
HMN FINANCIAL INC			1,571.000	35,190.40
HNI CORP			7,666.000	203,225.66
HOLLYSYS AUTOMATION TECHNOLOGI			7,950.000	135,945.00
HOLOGIC INC			45,973.000	2,966,177.96
HOLOGRAPHIC STORAGE LTD			43.000	21.50
HOME BANCORP INC			2,778.000	108,314.22
HOME BANCSHARES INC/AR			25,360.000	570,853.60
HOME DEPOT INC/THE			149,027.000	41,122,510.38
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			4,374.000	126,014.94
HOMETRUST BANCSHARES INC			3,428.000	75,758.80
HOMOLOGY MEDICINES INC			10,032.000	16,151.52
HON HAI PRECISION INDUSTRY CO			1,602,000.000	5,146,744.77

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	2,660,650.00
HONEYWELL INTERNATIONAL INC			76,878.000	12,836,319.66
HONG KONG EXCHANGES & CLEARING HK/00388			33,300.000	1,143,668.07
HOOKER FURNISHINGS CORP			1,413.000	19,061.37
HOOPER HOLMES INC			820.000	0.00
HOPE BANCORP INC			18,781.000	237,391.84
HORIZON BANCORP INC/IN			2,592.000	46,552.32
HORIZON GLOBAL CORP			2,403.000	2,955.69
HORIZON THERAPEUTICS PLC			21,685.000	1,342,084.65
HORMEL FOODS CORP			60,813.000	2,763,342.72
HOST HOTELS & RESORTS INC			154,274.000	2,449,871.12
HOSTESS BRANDS INC			22,257.000	517,252.68
HOULIHAN LOKEY INC			7,172.000	540,625.36
HOUSING DEVELOPMENT FINANCE CO			154,050.000	4,332,175.40
HOUSTON AMERICAN ENERGY CORP			241.000	833.86
HOVNIANIAN ENTERPRISES INC			285.000	10,174.50
HOWDEN JOINERY GROUP PLC			79,592.000	448,862.87
HOWMET AEROSPACE INC			42,189.000	1,304,905.77
HP INC			114,932.000	2,864,105.44
HSBC HOLDINGS PLC HK/00005			2,624,000.000	13,788,710.71
HUBSPOT INC			18,231.000	4,924,557.72
HUDSON GLOBAL INC			59.000	1,983.58
HUDSON PACIFIC PROPERTIES INC			23,326.000	255,419.70
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			15,416.000	7,479,689.04
HUNTINGTON BANCSHARES INC/OH			164,615.000	2,169,625.70
HUNTINGTON INGALLS INDUSTRIES			4,559.000	1,009,818.50
HURCO COS INC			1,876.000	42,172.48
HURON CONSULTING GROUP INC			3,561.000	235,916.25
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYCROFT MINING HOLDING CORP			659.000	36.25
HYGEIA HEALTHCARE HOLDINGS CO HK/06078			189,000.000	1,067,803.41
HYPERDYNAMICS CORP			406.000	0.04
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			3,257.000	70,058.07
HYUNDAI GLOVIS CO LTD			45,800.000	5,202,002.36
HYUNDAI MOTOR CO			12,094.000	1,491,991.59
I3 VERTICALS INC			3,502.000	70,145.06
IBERDROLA SA			1,709,222.000	16,044,477.68



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ICAD INC			1,318.000	2,767.80
ICF INTERNATIONAL INC			3,515.000	383,205.30
ICHOR HOLDINGS LTD			3,637.000	88,051.77
ICICI BANK LTD ADR			146,582.000	3,073,824.54
ICON PLC			167,598.000	30,801,160.44
ICU MEDICAL INC			2,994.000	450,896.40
IDACORP INC			5.000	495.05
IDEAYA BIOSCIENCES INC			4,880.000	72,809.60
IDENTIV INC			369.000	4,627.26
IDERA PHARMACEUTICALS INC			1,377.000	515.69
IDEX CORP			12,088.000	2,415,786.80
IDEXX LABORATORIES INC			20,871.000	6,799,771.80
IDNA INC			2,887.000	0.00
IDORSIA LTD			120,030.000	1,568,286.31
IDT CORP			4,772.000	118,488.76
IENTERTAINMENT NETWORK INC			831.000	41.13
IES HOLDINGS INC			1,515.000	41,844.30
IGM BIOSCIENCES INC			8,618.000	195,973.32
IGO CORPORATIONS			26,400.000	0.00
IHEARTMEDIA INC			17,215.000	126,013.80
ILLINOIS TOOL WORKS INC			34,434.000	6,220,502.10
ILLUMINA INC			17,927.000	3,420,292.33
IMAGEWARE SYSTEMS INC			1,055.000	4.64
IMAGINON INC			667.000	0.07
IMAGO BIOSCIENCES INC			12,769.000	192,173.45
IMAX CORP			5,985.000	84,508.20
IMEDIA BRANDS INC			342.000	218.88
IMMATICS NV			9,363.000	93,630.00
IMMERSSION CORP			8,433.000	46,297.17
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNEERING CORP			1,085.000	15,537.20
IMMUNIC INC			19,256.000	60,848.96
IMMUNOGEN INC			28,733.000	137,343.74
IMPAC MORTGAGE HOLDINGS INC			521.000	156.67
IMPATH INC COM			18,800.000	82,532.00
IMPERIAL BRANDS PLC			355,600.000	7,363,539.00
IMPINJ INC			2,891.000	231,366.73
INARI MEDICAL INC			5,116.000	371,626.24
INCOMNET INC			300.000	0.00



BNY MELLON

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INCYTE CORP			43,272.000	2,883,646.08
INDEPENDENCE CONTRACT DRILLING			310.000	930.00
INDEPENDENCE REALTY TRUST INC			15,622.000	261,356.06
INDEPENDENT BANK CORP			8,808.400	656,490.05
INDEPENDENT BANK CORP/MI			170.000	3,247.00
INDEPENDENT BANK GROUP INC			9,430.000	578,907.70
INDUS REALTY TRUST INC			3,050.000	159,728.50
INDUSTRIAL LOGISTICS PROPERTIE			9,550.000	52,525.00
INDUTRADE AB			19,238.000	316,198.35
INDYMAC BANCORP INC			25,800.000	0.00
INFINEON TECHNOLOGIES AG			485,410.000	10,799,329.60
INFINITY PHARMACEUTICALS INC			9,918.000	11,802.42
INFORMA PLC			749,170.000	4,342,061.67
INFORMATION SERVICES GROUP INC			3,671.000	17,473.96
INFOSYS LTD ADR			146,192.000	2,480,878.24
ING GROEP NV			666,000.000	5,779,374.64
INGERSOLL RAND INC			53,378.000	2,309,132.28
INGEVITY CORP			7,544.000	457,392.72
INGLES MARKETS INC			5,134.000	406,664.14
INHIBITOR THERAPEUTICS INC			1,225.000	40.43
INHIBRX INC			9,137.000	164,009.15
INMODE LTD			11,877.000	345,739.47
INNOSPEC INC			4,390.000	376,091.30
INNOVATE CORP			306.000	214.26
INNOVATIVE SOLUTIONS AND SUPPO			922.000	7,956.86
INNOVEX INC/MN			8,343.000	0.00
INNOVIVA INC			24,358.000	282,796.38
INOGEN INC			2,549.000	61,889.72
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			3,524.000	7,294.68
INSIGHT ENTERPRISES INC			8,574.000	706,583.34
INSIGNIA SYSTEMS INC			280.000	1,713.60
INSMED INC			22,214.000	478,489.56
INSPERITY INC			7,308.000	746,073.72
INSPIRE MEDICAL SYSTEMS INC			3,725.000	660,703.25
INSTALLED BUILDING PRODUCTS IN			4,404.000	356,679.96
INSTEEL INDUSTRIES INC			7,164.000	190,060.92
INSULET CORP			2,266.000	519,820.40
INTEGER HOLDINGS CORP			7,274.000	452,661.02

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTEGRA BANK CORP			2,671.000	0.00
INTEGRAL VISION INC			4,289.000	0.00
INTEL CORP			510,848.000	13,164,552.96
INTELLICHECK INC			158.000	398.16
INTER PARFUMS INC			3,454.000	260,638.84
INTERCEPT PHARMACEUTICALS INC			4,097.000	57,153.15
INTERCONTINENTAL EXCHANGE INC			63,728.000	5,757,824.80
INTERDIGITAL INC			6,995.000	282,737.90
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00
INTERFACE INC			8,424.000	75,731.76
INTERLINK ELECTRONICS INC			764.000	6,379.40
INTERMET CORP			20,500.000	0.00
INTERNATIONAL BANCSHARES CORP			11,176.000	474,980.00
INTERNATIONAL BUSINESS MACHINE			114,760.000	13,634,635.60
INTERNATIONAL FLAVORS & FRAGRA			29,093.000	2,642,517.19
INTERNATIONAL GAME TECHNOLOGY			14,600.000	230,680.00
INTERNATIONAL ISOTOPES INC			831.000	30.75
INTERNATIONAL PAPER CO			63,594.000	2,015,929.80
INTERNATIONAL PETROLEUM CORP			91,447.000	735,860.97
INTERNATIONAL SEAWAYS INC			8,780.000	308,441.40
INTERNET INITIATIVE JAPAN INC			94,600.000	1,451,563.89
INTERPACE BIOSCIENCES INC			35.000	77.00
INTERPACE BIOSCIENCES INC RTS			35.000	0.00
INTERPLAY ENTERTAINMENT CORP			12,923.000	1.29
INTERPUBLIC GROUP OF COS INC/T			44,622.000	1,142,323.20
INTERVISUAL BOOKS INC			5,600.000	0.06
INTEST CORP			4,446.000	33,922.98
INTEVAC INC			8,205.000	38,153.25
INTRA-CELLULAR THERAPIES INC			11,896.000	553,520.88
INTREPID POTASH INC			905.000	35,810.85
INTRUSION INC			2,468.000	11,895.76
INTUIT INC			35,998.000	13,942,745.36
INTUITIVE SURGICAL INC			40,752.000	7,638,554.88
INUVO INC			1,115.000	453.81
INVACARE CORP			13,925.000	10,865.68
INVENTRUST PROPERTIES CORP			11,501.000	245,316.33
INVESCO LTD			51,911.000	711,180.70
INVESCO MORTGAGE CAPITAL INC			491.000	5,450.10
INVESCO MTG CAP INC			2,062.100	22,889.31

Asset Detail

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INVESTAR HOLDING CORP			8,969.000	178,483.10
INVESTORS TITLE CO			633.000	88,632.66
INVITATION HOMES INC			95,752.000	3,233,545.04
INVIVO THERAPEUTICS HOLDINGS C			0.149	0.64
ION GEOPHYSICAL CORP			1,556.000	4.67
IQVIA HOLDINGS INC			21,283.000	3,855,202.62
IRADIMED CORP			6,202.000	186,432.12
IRIDEX CORP			7,903.000	19,046.23
IRIDIUM COMMUNICATIONS INC			19,464.000	863,617.68
IROBOT CORP			5,234.000	294,831.22
IRON MOUNTAIN INC			33,171.000	1,458,528.87
IRONWOOD PHARMACEUTICALS INC			40,738.000	422,045.68
ISHARES CORE S&P MIDCAP ETF			1,172,624.000	257,109,538.24
ISIGN SOLUTIONS INC			2.000	1.02
ISRAEL DISCOUNT BANK LTD			2,177,763.000	11,057,027.54
ISTAR INC			16,431.000	152,151.06
ISUZU MOTORS LTD			773,800.000	8,537,487.91
ITEOS THERAPEUTICS INC			7,232.000	137,769.60
ITERIS INC			3,468.000	10,299.96
ITOCHU CORP			266,600.000	6,448,351.70
ITRON INC			7,881.000	331,868.91
ITT INC			79,813.000	5,214,981.42
ITURAN LOCATION AND CONTROL LT			3,502.000	81,736.68
ITZYOURMALL INC			17.000	0.00
IVERIC BIO INC			13,254.000	237,776.76
J & J SNACK FOODS CORP			3,297.000	426,862.59
J M SMUCKER CO/THE			24,585.000	3,378,224.85
J SAINSBURY PLC			2,652,600.000	5,161,192.73
JACK HENRY & ASSOCIATES INC			15,685.000	2,858,904.95
JACK IN THE BOX INC			3,920.000	290,354.40
JACKSON FINANCIAL INC			10,814.000	300,088.50
JACO ELECTRONICS INC			1,562.000	0.00
JACOBS SOLUTIONS INC			17,227.000	1,868,957.23
JAKKS PACIFIC INC			1,091.000	21,089.03
JAPAN AIRLINES CO LTD			260,100.000	4,639,733.66
JB HUNT TRANSPORT SERVICES INC			15,731.000	2,460,643.02
JBG SMITH PROPERTIES			19,709.000	366,193.22
JD SPORTS FASHION PLC			404,283.000	452,203.72
JD.COM INC ADR			41,710.000	2,098,013.00

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
JD.COM INC HK/09618			59,916.000	1,515,855.94	
JELD-WEN HOLDING INC			12,001.000	105,008.75	
JER INVESTORS TRUST INC			786.000	0.08	
JOHN B SANFILIPPO & SON INC			1,266.000	95,874.18	
JOHN BEAN TECHNOLOGIES CORP			5,777.000	496,822.00	
JOHN WILEY & SONS INC			8,578.000	322,189.68	
JOHNSON & JOHNSON			308,909.000	50,463,374.24	
JOHNSON CONTROLS INTERNATIONAL			88,628.000	4,362,270.16	
JOHNSON OUTDOORS INC			3,080.000	158,034.80	
JOINT CORP/THE			3,520.000	55,299.20	
JONES LANG LASALLE INC			3.000	453.21	
JOURNAL REGISTER CO COM			18,400.000	0.00	
JPM -CW23 CTS INTERNATI WTS EXP 23-JAN-2023			591,390.000	794,440.21	
JPMORGAN CHASE & CO			334,650.000	34,970,925.00	
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,323,000.000	1,279,197.19	
JUBILANT PHARMOVA LTD			570,500.000	2,355,949.95	
JUNIPER NETWORKS INC			36,814.000	961,581.68	
JW MAYS INC			283.000	10,533.26	
JYSKE BANK A/S			24,443.000	1,280,456.50	
KA WANG HOLDING INC			2.000	0.00	
KADANT INC			1,806.000	301,258.86	
KAISER ALUMINUM CORP			2,802.000	171,902.70	
KALA PHARMACEUTICALS INC			5,115.000	1,132.46	
KALEIDO BIOSCIENCES INC			9,750.000	11.70	
KALVISTA PHARMACEUTICALS INC			16,941.000	245,813.91	
KAMAN CORP			4,791.000	133,812.63	
KANSAS CITY LIFE INSURANCE CO			1,568.000	46,271.68	
KAR AUCTION SERVICES INC			23,748.000	265,265.16	
KARYOPHARM THERAPEUTICS INC			10,891.000	59,464.86	
KASPIEN HOLDINGS INC			297.000	451.44	
KATY INDUSTRIES INC			5,499.000	0.00	
KB FINANCIAL GROUP INC			190,400.000	5,815,674.38	
KB HOME			14,923.000	386,804.16	
KBR INC			3,708.000	160,259.76	
KE HOLDINGS INC ADR			60,352.000	1,057,367.04	
KEARNY FINANCIAL CORP/MD			19,693.000	209,139.66	
KELLOGG CO			50,530.000	3,519,919.80	
KELLY SERVICES INC			5,205.000	70,735.95	
KEMPER CORP			9,201.000	379,633.26	

Asset Detail

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KENNAMETAL INC			16,151.000	332,387.58
KENNEDY-WILSON HOLDINGS INC			21,276.000	328,926.96
KERING SA			14,600.000	6,558,590.21
KEROS THERAPEUTICS INC			2,411.000	90,701.82
KEURIG DR PEPPER INC			136,966.000	4,906,122.12
KEWAUNEE SCIENTIFIC CORP			521.000	9,169.60
KEYCORP			150,314.000	2,408,030.28
KEYENCE CORP			35,300.000	11,681,716.95
KEYSIGHT TECHNOLOGIES INC			34,681.000	5,457,402.16
KEYSTONE CONS INDS INC			5,800.000	0.00
KEYWORDS STUDIOS PLC			485,001.000	12,441,524.05
KEZAR LIFE SCIENCES INC			9,301.000	80,081.61
KFORCE INC			6,353.000	372,603.45
KID BRANDS INC			2,768.000	0.00
KIMBALL ELECTRONICS INC			4,991.000	85,595.65
KIMBALL INTERNATIONAL INC			8,033.000	50,527.57
KIMBERLY-CLARK CORP			49,475.000	5,567,916.50
KIMCO REALTY CORP			70,578.000	1,299,340.98
KINDER MORGAN INC			351,084.000	5,842,037.76
KINETIK HOLDINGS INC			19,582.000	637,981.56
KINGDEE INTERNATIONAL SOFTWARE HK/00268			949,000.000	1,242,782.71
KINGFISHER PLC			709,600.000	1,745,846.76
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KINSALE CAPITAL GROUP INC			3,524.000	900,100.08
KIRBY CORP			9,729.000	591,231.33
KIRKLAND'S INC			1,616.000	4,864.16
KITE REALTY GROUP TRUST			37,638.613	648,136.92
KKR & CO INC			6,181.000	265,783.00
KLA CORP			18,024.000	5,454,603.12
KLX ENERGY SERVICES HOLDINGS I			649.000	5,341.27
KNOWLES CORP			13,315.000	162,043.55
KOBE BUSSAN CO LTD			622,900.000	15,040,489.51
KOHOKU KOGYO CO LTD			10,500.000	503,437.11
KONA GRILL INC			1,503.000	58.62
KONINKLIJKE AHOLD DELHAIZE NV			343,300.000	8,789,562.34
KONINKLIJKE DSM NV			214,938.000	24,730,743.18
KONTOOR BRANDS INC			7,232.000	243,067.52
KOPIN CORP			12,756.000	13,393.80
KOPPERS HOLDINGS INC			7,567.000	157,242.26

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KOREA AEROSPACE INDUSTRIES LTD			28,813.000	975,739.67	
KOREA SHIPBUILDING & OFFSHORE			46,508.000	2,369,773.79	
KOREAN REINSURANCE CO			272,200.000	1,493,514.63	
KORN FERRY			10,222.000	479,922.90	
KOSE CORP			6,700.000	689,695.73	
KOSMOS ENERGY LTD			61,827.000	319,645.59	
KOSS CORP			2,224.000	14,122.40	
KOTAK MAHINDRA BANK LTD			173,974.000	3,890,456.48	
KOTOBUKI SPIRITS CO LTD			28,900.000	1,667,173.43	
KRAFT HEINZ CO/THE			150,805.000	5,029,346.75	
KROGER CO/THE			456,343.000	19,965,006.25	
KRONOS BIO INC			5,568.000	18,652.80	
KRONOS WORLDWIDE INC			4,835.000	45,158.90	
KRUNG THAI BANK PCL			14,281,700.000	6,323,022.09	
KRYSTAL BIOTECH INC			2,981.000	207,775.70	
KT&G CORP			93,600.000	5,665,593.91	
KUBOO INC			208.000	3.52	
KULICKE & SOFFA INDUSTRIES INC			11,303.000	435,504.59	
KURA ONCOLOGY INC			16,271.000	222,261.86	
KURA SUSHI USA INC			81,082.000	5,966,013.56	
KVH INDUSTRIES INC			7,418.000	68,393.96	
KYNDRYL HOLDINGS INC			1.400	11.58	
L B FOSTER CO			3,001.000	29,289.76	
L3HARRIS TECHNOLOGIES INC			23,720.000	4,929,727.60	
LA-Z-BOY INC			8,797.000	198,548.29	
LABORATORY CORP OF AMERICA HOL			15,122.000	3,097,136.82	
LADDER CAPITAL CORP			25,764.000	230,845.44	
LAKE SHORE BANCORP INC			152.000	2,003.36	
LAKELAND BANCORP INC			4,497.000	71,996.97	
LAKELAND FINANCIAL CORP			4,370.000	318,179.70	
LAKELAND INDUSTRIES INC			359.000	4,121.32	
LAM RESEARCH CORP			25,730.000	9,417,180.00	
LAMB WESTON HOLDINGS INC			16,401.000	1,269,109.38	
LANCASTER COLONY CORP			3,629.000	545,366.12	
LANDEC CORP			5,003.000	44,476.67	
LANDMARK BANCORP INC/MANHATTAN			340.000	8,693.80	
LANNETT CO INC			10,696.000	4,813.20	
LANTHEUS HOLDINGS INC			12,408.000	872,654.64	
LANTRONIX INC			1,239.000	5,959.59	

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAREDO PETROLEUM INC			2,554.000	160,518.90
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			119.000	380.80
LAS VEGAS SANDS CORP			37,497.000	1,406,887.44
LASERSIGHT INC COM NEW			413.000	0.00
LAUREATE EDUCATION INC			18,606.000	196,293.30
LAZARD EMERG MKT EQY-INST			9,536,104.367	130,930,712.96
LAZARD LTD			13,680.000	435,434.40
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			6,771.000	686,985.66
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	3,840.00
LECG CORP			659.000	0.00
LEGAL & GENERAL GROUP PLC			1,994,400.000	4,820,044.98
LEIDOS HOLDINGS INC			15,581.000	1,362,870.07
LEMAITRE VASCULAR INC			9,534.000	483,183.12
LENDINGCLUB CORP			8,077.000	89,250.85
LENNAR CORP			42,649.000	3,179,482.95
LENOVO GROUP LTD HK/00992			11,362,000.000	7,902,842.09
LENOX GROUP INC COM			6,400.000	0.00
LENSAR INC			1,756.000	9,745.80
LESAKA TECHNOLOGIES INC			6,524.000	22,964.48
LESLIE'S INC			22,658.000	333,299.18
LEXICON PHARMACEUTICALS INC			9,417.000	22,600.80
LG CHEM LTD			4,601.000	1,723,727.95
LGL GROUP INC/THE			450.000	5,094.00
LHC GROUP INC			5,422.000	887,364.52
LI NING CO LTD HK/02331			1,657,500.000	12,690,066.13
LIBERTY BROADBAND CORP			5,838.000	430,844.40
LIBERTY ENERGY INC			23,465.000	297,536.20
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			14,818.000	91,130.70
LIBERTY MEDIA CORP-LIBERTY BRA			17,727.000	487,492.50
LIBERTY TRIPADVISOR HOLDINGS I			11,605.000	12,649.45
LICT CORP			4.000	82,400.00
LIFEWAY FOODS INC			1,851.000	10,587.72
LIGAND PHARMACEUTICALS INC			4,320.000	371,995.20
LIGHT & WONDER INC			15,183.000	651,047.04
LIGHTPATH TECHNOLOGIES INC			618.000	661.26

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LIMESTONE BANCORP INC			203.000	3,982.86	
LIMONEIRA CO			2,596.000	34,215.28	
LINCOLN EDUCATIONAL SERVICES C			1,850.000	10,064.00	
LINCOLN NATIONAL CORP			23,228.000	1,019,941.48	
LINDBLAD EXPEDITIONS HOLDINGS			597,029.000	4,035,916.04	
LINDE PLC			96,053.000	26,037,949.09	
LINDSAY CORP			1,957.000	280,398.96	
LINEAGE CELL THERAPEUTICS INC			2,758.000	3,116.54	
LIPID SCIENCES INC			7,118.000	0.00	
LIQUIDITY SERVICES INC			4,660.000	75,771.60	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	952.43	
LITE-ON TECHNOLOGY CORP			2,033,000.000	4,085,338.12	
LIVANOVA PLC			9,500.000	482,315.00	
LIVE MICROSYSTEMS INC			117.000	0.01	
LIVE NATION ENTERTAINMENT INC			91,514.000	6,958,724.56	
LIVENT CORP			25,991.000	796,624.15	
LIVERAMP HOLDINGS INC			9,729.000	176,678.64	
LK TECHNOLOGY HOLDINGS LTD HK/00558			635,000.000	727,225.83	
LKQ CORP			345,753.000	16,302,253.95	
LL FLOORING HOLDINGS INC			9,596.000	66,500.28	
LOCAWEB SERVICOS DE INTERNET S			470,359.000	786,997.04	
LOCKHEED MARTIN CORP			26,929.000	10,402,403.41	
LOEWS CORP			41,164.000	2,051,613.76	
LOGIC DEVICES INC			306.000	0.00	
LONZA GROUP AG			29,950.000	14,797,749.55	
LOOKSMART GROUP INC			13.000	34.19	
LOWE'S COS INC			75,172.000	14,118,053.32	
LS STARRETT CO/THE			959.000	8,467.97	
LSB INDUSTRIES INC			5,425.500	77,313.38	
LSI INDUSTRIES INC			3,642.000	28,006.98	
LTC PROPERTIES INC			6,845.000	256,345.25	
LTV CORP			50,656.000	0.00	
LUBY'S INC			5,279.000	1,055.80	
LUKOIL PJSC ADR			142,900.000	1.43	
LULULEMON ATHLETICA INC			8,532.000	2,385,205.92	
LUMEN TECHNOLOGIES INC			108,696.000	791,306.88	
LUMENT FINANCE TRUST INC			100.000	216.00	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	
LUMOS PHARMA INC			745.000	6,593.25	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LUNA INNOVATIONS INC			1,731.000	7,685.64
LVMH MOET HENNESSY LOUIS VUITT			23,850.000	14,261,783.89
LXP INDUSTRIAL TRUST			39,625.000	362,965.00
LYONDELLBASELL INDUSTRIES NV			35,377.000	2,663,180.56
M DIAS BRANCO SA			120,600.000	978,829.14
M&T BANK CORP			29,604.026	5,219,781.86
M/I HOMES INC			3,985.000	144,376.55
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACERICH CO/THE			24,800.000	196,912.00
MACOM TECHNOLOGY SOLUTIONS HOL			9,007.000	466,472.53
MACROGENICS INC			9,129.000	31,586.34
MACY'S INC			7,836.000	122,790.12
MAGELLAN MIDSTREAM PARTNERS LP			279,056.000	13,257,950.56
MAGENTA THERAPEUTICS INC			7,866.000	11,091.06
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			107,900.000	5,145,873.15
MAGNACHIP SEMICONDUCTOR CORP			3,456.000	35,389.44
MAGNITE INC			10,458.000	68,709.06
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6.56
MAGNOLIA OIL & GAS CORP			21,457.000	425,063.17
MAGYAR BANCORP INC			315.000	3,915.45
MAIDEN HOLDINGS LTD			3,501.000	7,527.15
MAIN STREET CAPITAL CORP			10,314.000	346,962.96
MALIBU BOATS INC			3,473.000	166,669.27
MANHATTAN BRIDGE CAPITAL INC			399.000	2,250.36
MANNATECH INC			3,315.000	68,952.00
MANNKIND CORP			36,012.000	111,277.08
MAPFRE SA			3,587,200.000	5,587,578.76
MARATHON OIL CORP			145,969.000	3,295,980.02
MARATHON PETROLEUM CORP			77,155.000	7,663,806.15
MARAVAI LIFESCIENCES HOLDINGS			16,401.000	418,717.53
MARCHEX INC			6,694.000	11,245.92
MARCUS CORP/THE			4,899.000	68,047.11
MARINE PRODUCTS CORP			7,065.000	59,769.90
MARKEL CORP			970.000	1,051,693.40
MARKETAXESS HOLDINGS INC			4,295.000	955,594.55
MARQETA INC			62,929.000	448,054.48
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			31,480.000	4,411,607.20

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MARSH & MCLENNAN COS INC			62,932.000	9,395,118.28	
MARTEN TRANSPORT LTD			10,759.000	206,142.44	
MARTIN INDS INC DEL			9,400.000	0.00	
MARTIN MARIETTA MATERIALS INC			7,118.000	2,292,636.62	
MARVELL TECHNOLOGY INC			177,321.000	7,608,844.11	
MASCO CORP			40,466.000	1,889,357.54	
MASONITE INTERNATIONAL CORP			5,004.000	356,735.16	
MASTECH DIGITAL INC			1,008.000	14,888.16	
MASTERCARD INC			102,212.000	29,062,960.08	
MATADOR RESOURCES CO			16,965.000	829,927.80	
MATCH GROUP INC			32,293.000	1,541,990.75	
MATERION CORP			6,384.000	510,720.00	
MATIV HOLDINGS INC			13,658.990	301,590.50	
MATRIX SERVICE CO			10,257.000	42,463.98	
MATSON INC			9,348.000	575,088.96	
MATTHEWS INTERNATIONAL CORP			6,743.000	151,110.63	
MAUI LAND & PINEAPPLE CO INC			319.000	2,937.99	
MAXAR TECHNOLOGIES INC			11,744.000	219,847.68	
MAXCO INC			3,300.000	0.00	
MAXEON SOLAR TECHNOLOGIES LTD			72.000	1,711.44	
MAXIMUS INC			14,573.000	843,339.51	
MAXLINEAR INC			11,222.000	366,061.64	
MAXUS TECHNOLOGY CORP COM			94.000	0.00	
MBIA INC			17,230.000	158,516.00	
MCCORMICK & CO INC/MD			38,079.000	2,713,890.33	
MCDONALD'S CORP			86,027.000	19,849,869.98	
MCEWEN MINING INC			4,861.000	15,846.86	
MCGRATH RENTCORP			5,544.000	464,919.84	
MCKESSON CORP			16,402.000	5,574,547.74	
MCRAE INDUSTRIES INC			1,018.000	38,684.00	
MDC HOLDINGS INC			10,673.200	292,659.14	
MECKLERMEDIA CORP			970.000	0.00	
MEDALLION FINANCIAL CORP			241.000	1,691.82	
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00	
MEDICINOVA INC			24,055.000	52,199.35	
MEDIFAST INC			3,577.000	387,603.72	
MEDIS TECHNOLOGIES LTD			7,776.000	0.00	
MEDPACE HOLDINGS INC			5,291.000	831,586.47	
MEDTRONIC PLC			163,707.000	13,219,340.25	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEI PHARMA INC			100.000	38.66
MEIRAGTX HOLDINGS PLC			11,979.000	100,743.39
MEITUAN HK/03690			119,000.000	2,510,401.41
MELEXIS NV			16,826.000	1,153,851.36
MERCADOLIBRE INC			18,700.000	15,479,486.00
MERCANTILE BANK CORP			5,162.000	153,363.02
MERCEDES-BENZ GROUP AG			122,470.000	6,280,834.45
MERCER INTERNATIONAL INC			5,871.000	72,213.30
MERCK & CO INC			332,020.000	28,593,562.40
MERCK KGAA			46,536.000	7,604,243.93
MERCURY GENERAL CORP			3,896.000	110,724.32
MERCURY SYSTEMS INC			8,983.000	364,709.80
MEREO BIOPHARMA GROUP PLC ADR			377.000	324.64
MERIDIAN BIOSCIENCE INC			12,169.000	383,688.57
MERIT MEDICAL SYSTEMS INC			11,763.000	664,727.13
MERITAGE HOMES CORP			6,333.000	445,019.91
MERRIMACK PHARMACEUTICALS INC			3,397.000	12,738.75
MERSANA THERAPEUTICS INC			9,322.000	63,016.72
MERUS NV			11,224.000	224,816.72
MESA AIR GROUP INC			29,700.000	0.00
MESA LABORATORIES INC			703.000	99,003.49
META MATERIALS INC			598.000	388.16
META PLATFORMS INC			315,237.000	42,771,356.16
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			7,654.000	284,346.10
METLIFE INC			89,130.000	5,417,321.40
METRO ONE TELECOMMUNICATIONS I			4,577.000	329.54
METSO OUTOTEC OYJ			204,590.000	1,374,124.73
METTLER-TOLEDO INTERNATIONAL I			3,475.000	3,767,317.00
MEXCO ENERGY CORP			114.000	1,849.08
MGE ENERGY INC			7,864.000	516,114.32
MGM RESORTS INTERNATIONAL			271,495.000	8,068,831.40
MGP INGREDIENTS INC			3,075.000	326,442.00
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROBOT MEDICAL INC			0.400	1.91
MICROCHIP TECHNOLOGY INC			63,046.000	3,847,697.38
MICROLOG CORP			831.000	0.83
MICRON SOLUTIONS INC			1,574.000	3,085.04
MICRON TECHNOLOGY INC			141,097.000	7,068,959.70

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MICROSOFT CORP			948,920.000	221,003,468.00	
MICROWAVE FILTER CO INC			1,944.000	1,438.56	
MID PENN BANCORP INC			898.000	25,799.54	
MID-AMERICA APARTMENT COMMUNIT			20,272.000	3,143,579.04	
MIDDLESEX WATER CO			5,803.000	447,991.60	
MIDLAND STATES BANCORP INC			5.000	117.85	
MIDWESTONE FINANCIAL GROUP INC			1,346.000	36,732.34	
MILLER INDUSTRIES INC/TN			2,828.000	60,208.12	
MILLERKNOLL INC			15,277.000	238,321.20	
MIMEDX GROUP INC			13,328.000	38,251.36	
MIND TECHNOLOGY INC			1,746.000	1,117.79	
MINERALS TECHNOLOGIES INC			6,975.000	344,634.75	
MINERVA NEUROSCIENCES INC			410.750	3,791.22	
MINTH GROUP LTD HK/00425			226,000.000	500,373.26	
MIRUM PHARMACEUTICALS INC			12,427.000	261,091.27	
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00	
MITEK SYSTEMS INC			352.000	3,224.32	
MITSUBISHI UFJ FINANCIAL GROUP			1,448,100.000	6,517,926.13	
mitsui HIGH-TEC INC			18,250.000	858,630.76	
MODEL N INC			6,385.000	218,558.55	
MODERNA INC			43,705.000	5,168,116.25	
MODINE MANUFACTURING CO			4,867.000	62,978.98	
MODIVCARE INC			3,229.000	321,866.72	
MOELIS & CO			10,436.000	352,841.16	
MOHAWK INDUSTRIES INC			6,018.000	548,781.42	
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00	
MOLECULAR TEMPLATES INC			9,293.000	6,966.96	
MOLINA HEALTHCARE INC			10,872.000	3,586,020.48	
MOLSON COORS BEVERAGE CO			303,076.000	14,544,617.24	
MOMENTIVE GLOBAL INC			20,529.000	119,273.49	
MONARCH CASINO & RESORT INC			1,407.000	78,988.98	
MONARCH CEMENT CO/THE			102.000	10,251.00	
MONDELEZ INTERNATIONAL INC			164,264.000	9,006,595.12	
MONEYGRAM INTERNATIONAL INC			3,068.000	31,907.20	
MONGODB INC			3,609.000	716,603.04	
MONITRONICS INTERNATIONAL INC			424.000	106.00	
MONOGATARI CORP/THE			26,000.000	1,246,606.18	
MONOLITHIC POWER SYSTEMS INC			7,560.000	2,747,304.00	
MONOPAR THERAPEUTICS INC			10,349.000	15,730.48	

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MONOTARO CO LTD			621,300.000	9,537,660.70
MONRO INC			6,252.000	271,711.92
MONSTER BEVERAGE CORP			49,016.000	4,262,431.36
MOODY'S CORP			18,008.000	4,377,924.88
MOOG INC			4,740.000	333,459.00
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			44.000	51.04
MORGAN STANLEY			229,735.000	18,151,362.35
MOSAIC CO/THE			68,145.000	3,293,447.85
MOSSIMO INC			12,487.000	39,334.05
MOTORCAR PARTS OF AMERICA INC			4,498.000	68,459.56
MOTOROLA SOLUTIONS INC			23,096.000	5,172,811.12
MOVADO GROUP INC			3,465.000	97,643.70
MOVIE GALLERY INC COM			15,125.000	0.00
MPLX LP			639,460.000	19,190,194.60
MR COOPER GROUP INC			10,216.000	413,748.00
MR DIY GROUP M BHD			3,321,600.000	1,411,160.66
MRC GLOBAL INC			16,820.000	120,935.80
MSCI INC			9,187.000	3,874,984.73
MSCI WORLD EX-US INDEX FUND A			32,693,765.033	658,466,028.37
MSCI WORLD EX-US INDEX FUND B			14,344,992.652	319,812,014.38
MTU AERO ENGINES AG			93,000.000	14,053,324.16
MUELLER INDUSTRIES INC			10,569.000	628,221.36
MUELLER WATER PRODUCTS INC			30,477.000	312,998.79
MUENCHENER RUECKVERSICHERUNGS-			29,200.000	7,079,930.56
MULTIPLAN CORP			58,759.000	168,050.74
MURPHY OIL CORP			22,293.000	784,044.81
MURPHY USA INC			4,632.000	1,273,383.12
MYERS INDUSTRIES INC			6,527.000	107,499.69
MYR GROUP INC			2,954.000	250,292.42
MYREXIS INC			3,666.000	1.83
MYRIAD GENETICS INC			18,894.000	360,497.52
N-VIRO INTERNATIONAL CORP			846.000	0.17
NABORS INDUSTRIES LTD			1,600.000	162,320.00
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	4,464.90
NACCO INDUSTRIES INC			2,300.000	108,169.00
NANOGEN INC			7,205.000	0.00
NANOPHASE TECHNOLOGIES CORP			2,437.000	5,605.10
NAPCO SECURITY TECHNOLOGIES IN			67,878.000	1,973,892.24

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NASB FINANCIAL INC			779.000	41,961.61
NASDAQ INC			38,679.000	2,192,325.72
NATERA INC			12,994.000	569,397.08
NATHAN'S FAMOUS INC			1,436.000	91,430.12
NATIONAL BANK HOLDINGS CORP			6,046.000	223,641.54
NATIONAL BANK OF CANADA			217,798.000	13,723,627.85
NATIONAL BANKSHARES INC			793.000	26,771.68
NATIONAL BEVERAGE CORP			6,189.000	238,524.06
NATIONAL CINEMEDIA INC			7,886.000	5,137.73
NATIONAL HEALTH INVESTORS INC			7,867.000	444,721.51
NATIONAL HEALTHCARE CORP			3,866.000	244,872.44
NATIONAL PRESTO INDUSTRIES INC			1,326.000	86,256.30
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			3,044.000	121,151.20
NATIONAL STORAGE AFFILIATES TR			9,953.000	413,845.74
NATIONAL VISION HOLDINGS INC			11,473.000	374,593.45
NATIONAL WESTERN LIFE GROUP IN			1,000.000	170,800.00
NATURAL ALTERNATIVES INTERNATI			1,180.000	10,938.60
NATURAL GAS SERVICES GROUP INC			3,953.000	39,688.12
NATURAL GROCERS BY VITAMIN COT			1,578.000	17,026.62
NATURE'S SUNSHINE PRODUCTS INC			3,147.000	25,836.87
NAUTILUS BIOTECHNOLOGY INC			18,109.000	38,391.08
NAVIDEA BIOPHARMACEUTICALS INC			26.000	6.58
NAVIDEA BIOPHARMACEUTICALS INC RTS			26.000	0.00
NAVIENT CORP			31,007.000	455,492.83
NAVIGATOR HOLDINGS LTD			11,508.000	131,766.60
NBT BANCORP INC			9,554.000	362,574.30
NCSOFT CORP			3,867.000	935,194.57
NECESSITY RETAIL REIT INC/THE			15,017.000	88,299.96
NELNET INC			6,262.000	495,887.78
NEOENERGIA SA			684,900.000	1,937,374.86
NEOGEN CORP			18,856.000	263,418.32
NEOLEUKIN THERAPEUTICS INC			5,758.000	3,685.12
NEOMAGIC CORP			1,790.000	12.35
NEOSE TECHNOLOGIES INC			9,800.000	0.00
NESCO INC COM			5,500.000	0.00
NETAPP INC			41,064.000	2,539,808.40
NETBANK INC COM			43,611.000	0.00
NETEASE INC HK/09999			131,665.000	1,987,579.78

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NETFLIX INC			55,780.000	13,132,843.20
NETGEAR INC			6,162.000	123,486.48
NETLIST INC			1,400.000	3,639.86
NETSCOUT SYSTEMS INC			13,542.000	424,135.44
NETSOL TECHNOLOGIES INC			5,219.000	16,387.66
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,330.00
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.09
NEUROBO PHARMACEUTICALS INC			162.268	2,221.45
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			18,584.000	719,200.80
NEW RELIC INC			8,233.000	472,409.54
NEW WEI INC			11,600.000	0.00
NEW YORK MORTGAGE TRUST INC			39,646.000	92,771.64
NEWELL BRANDS INC			42,950.000	596,575.50
NEWMARK GROUP INC			21,551.000	173,701.06
NEWMARKET CORP			999.000	300,529.17
NEWMONT CORP			107,138.000	4,503,010.14
NEWPARK RESOURCES INC			18,055.000	45,498.60
NEWS CORP			57,635.000	875,090.77
NEXA RESOURCES SA			20,272.000	104,603.52
NEXIEN BIOPHARMA INC			50.000	2.65
NEXPOINT RESIDENTIAL TRUST INC			3,464.000	160,071.44
NEXPRISE INC			1,644.000	0.16
NEXTAGE CO LTD			89,500.000	1,941,552.53
NEXTCURE INC			6,761.000	18,592.75
NEXTERA ENERGY INC			234,853.000	18,414,823.73
NEXTERA ENTERPRISES INC			29,140.000	0.03
NEXTGEN HEALTHCARE INC			12,075.000	213,727.50
NEXTIER OILFIELD SOLUTIONS INC			26,827.000	198,519.80
NICE LTD ADR			67,997.000	12,799,755.28
NICOLET BANKSHARES INC			2,768.240	194,994.83
NIELSEN HOLDINGS PLC			41,046.000	1,137,795.12
NIHON M&A CENTER HOLDINGS INC			1,150,000.000	13,212,547.14
NIKE INC			151,145.000	12,563,172.40
NINE DRAGONS PAPER HOLDINGS LT HK/02689			4,973,000.000	3,091,534.93
NIPPON TELEGRAPH & TELEPHONE C			301,900.000	8,146,889.24
NISOURCE INC			46,325.000	1,166,926.75
NITCHES INC			1,080.000	8.10
NKARTA INC			5,573.000	73,340.68

Asset Detail

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NL INDUSTRIES INC			8,098.000	62,597.54
NLIGHT INC			11,426.000	107,975.70
NMI HOLDINGS INC			11,467.000	233,582.79
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,450.000	4,189.50
NOBILITY HOMES INC			1,610.000	38,414.60
NOBLE INTL LTD			5,650.000	0.00
NOKIA OYJ			1,765,100.000	7,643,841.14
NOMAD FOODS LTD			28,096.000	398,963.20
NORD RESOURCES CORP			1,694.000	0.00
NORDIC AMERICAN TANKERS LTD			17,113.000	45,691.71
NORDSON CORP			6,169.000	1,309,493.63
NORFOLK SOUTHERN CORP			31,059.000	6,511,519.35
NORTECH SYSTEMS INC			878.000	9,254.12
NORTHEAST BANK			1,997.000	73,229.99
NORTHEAST COMMUNITY BANCORP IN			2,451.000	30,392.40
NORTHEAST INDIANA BANCORP INC			598.000	25,265.50
NORTHERN OIL AND GAS INC			5,136.000	140,777.76
NORTHERN TECHNOLOGIES INTERNAT			338.000	4,498.78
NORTHERN TRUST CORP			30,571.000	2,615,654.76
NORTHFIELD BANCORP INC			14,106.000	201,856.86
NORTHRIM BANCORP INC			1,599.000	66,454.44
NORTHROP GRUMMAN CORP			16,596.000	7,805,430.72
NORTHWEST BIOTHERAPEUTICS INC			78,324.000	55,923.34
NORTHWEST NATURAL HOLDING CO			7,129.000	309,256.02
NORTHWEST PIPE CO			4,653.000	130,749.30
NORTHWESTERN CORP			10,568.000	520,791.04
NORTONLIFELOCK INC			128,158.000	2,581,102.12
NORWEGIAN CRUISE LINE HOLDINGS			48,086.000	546,256.96
NORWOOD FINANCIAL CORP			968.000	25,729.44
NOVA LTD			2,754.000	234,916.20
NOVANTA INC			6,572.000	760,051.80
NOVARTIS AG			173,400.000	13,306,479.04
NOVATEK MICROELECTRONICS CORP			527,000.000	3,635,169.61
NOVATION COS INC			1,726.000	17.26
NOVELSTEM INTERNATIONAL CORP			3,839.000	441.49
NOVO NORDISK A/S			208,460.000	20,912,191.80
NOW INC			15,965.000	160,448.25
NRG ENERGY INC			26,834.000	1,026,937.18

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NU HOLDINGS LTD/CAYMAN ISLANDS			405,008.000	1,782,035.20
NU SKIN ENTERPRISES INC			12,261.000	409,149.57
NUCOR CORP			39,221.000	4,196,254.79
NUSTAR ENERGY LP			357,234.000	4,822,659.00
NUTANIX INC			30,711.000	639,710.13
NUTROGANICS INC			831.000	0.00
NUVASIVE INC			8,402.000	368,091.62
NV5 GLOBAL INC			2,530.000	313,264.60
NVE CORP			1,807.000	84,296.55
NVIDIA CORP			333,769.000	40,516,218.91
NVR INC			550.000	2,192,894.00
NXP SEMICONDUCTORS NV			29,967.000	4,420,432.17
NXXI INC			11,261.000	0.00
O'REILLY AUTOMOTIVE INC			8,926.000	6,278,102.10
O-I GLASS INC			22,966.000	297,409.70
OAKTREE SPECIALTY LENDING CORP			1,030.000	6,180.00
OBLONG INC			154.000	23.07
OCCIDENTAL PETROLEUM CORP			105,136.000	6,460,607.20
OCEANEERING INTERNATIONAL INC			16,302.000	129,763.92
OCEANFIRST FINANCIAL CORP			8,199.000	152,829.36
OCONEE FEDERAL FINANCIAL CORP			87.000	2,098.44
OCUPHIRE PHARMA INC			9.000	18.09
ODP CORP/THE			6,822.000	239,793.30
ODYSSEY MARINE EXPLORATION INC			55.000	170.50
OFFICE PROPERTIES INCOME TRUST			1.480	20.79
OFG BANCORP			9,433.000	237,051.29
OHIO VALLEY BANCORP			1,863.000	52,164.00
OIL STATES INTERNATIONAL INC			7,342.000	28,560.38
OIL-DRI CORP OF AMERICA			3,779.000	91,451.80
OILSANDS QUEST INC			6,899.000	0.00
OKTA INC			69,320.000	3,942,228.40
OLD DOMINION FREIGHT LINE INC			15,559.000	3,870,612.43
OLD NATIONAL BANCORP/IN			25,057.000	412,688.79
OLD POINT FINANCIAL CORP			272.000	7,542.56
OLD SECOND BANCORP INC			2,314.000	30,197.70
OLEMA PHARMACEUTICALS INC			4,384.000	12,099.84
OLLIE'S BARGAIN OUTLET HOLDING			8,978.000	463,264.80
OLYMPIC STEEL INC			3,039.000	69,319.59
OLYMPUS CORP			439,500.000	8,436,566.63



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OMEGA FLEX INC			1,497.000	138,652.14
OMEGA THERAPEUTICS INC			2,281.000	12,363.02
OMEROS CORP			14,018.000	44,156.70
OMNICELL INC			8,820.000	767,604.60
OMNICOM GROUP INC			23,376.000	1,474,791.84
OMTHERA PHARMACEUTICALS			2,956.000	0.00
OMV AG			152,400.000	5,579,290.92
ON SEMICONDUCTOR CORP			77,489.000	4,829,889.37
ONCOCYTE CORP			128.000	93.44
ONCOTELIC THERAPEUTICS INC			10.000	0.67
ONCTERNAL THERAPEUTICS INC			397.000	353.96
ONE GAS INC			10,967.000	771,967.13
ONE LIBERTY PROPERTIES INC			6,131.000	128,873.62
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			303,632.000	15,558,103.68
ONESPAN INC			11,338.000	97,620.18
ONO PHARMACEUTICAL CO LTD			176,200.000	4,115,736.24
ONTO INNOVATION INC			8,417.000	539,108.85
ONTRAK INC			4,910.000	2,307.70
OPIANT PHARMACEUTICALS INC			10,794.000	116,035.50
OPKO HEALTH INC			81,085.000	153,250.65
OPTICAL CABLE CORP			1,148.000	3,960.60
OPTIMIZERX CORP			4,911.000	72,781.02
OPTION CARE HEALTH INC			19,430.000	611,462.10
ORACLE CORP			355,581.000	21,715,331.67
ORAMED PHARMACEUTICALS INC			3,838.000	24,870.24
ORANGE SA			800,200.000	7,249,654.52
ORASURE TECHNOLOGIES INC			17,841.000	67,617.39
ORBIT INTERNATIONAL CORP			335.000	2,224.40
ORCHID ISLAND CAPITAL INC			1,054.600	8,647.72
ORGANOGENESIS HOLDINGS INC			8,037.000	26,039.88
ORGANON & CO			29,022.000	679,114.80
ORGANOVO HOLDINGS INC			444.000	910.20
ORIC PHARMACEUTICALS INC			6,163.000	19,721.60
ORION ENERGY SYSTEMS INC			2,172.000	3,388.32
ORION ENGINEERED CARBONS SA			9,500.000	126,825.00
ORION GROUP HOLDINGS INC			6,919.000	18,266.16
ORKLA ASA			889,569.000	6,465,288.45
ORLEANS HOMEBUILDERS INC			2,200.000	0.00

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORMAT TECHNOLOGIES INC			7,844.000	676,152.80
ORTHOFIX MEDICAL INC			5,941.000	113,532.51
ORTHOPEDIATRICS CORP			153,400.000	7,077,876.00
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00
OSI SYSTEMS INC			4,843.000	348,986.58
OTIS WORLDWIDE CORP			59,297.000	3,783,148.60
OTONOMY INC			6,463.000	1,906.59
OTP BANK NYRT			218,091.000	3,993,539.69
OTTER TAIL CORP			9,555.000	587,823.60
OUTFRONT MEDIA INC			25,196.000	382,727.24
OUTSET MEDICAL INC			159,159.000	2,535,402.87
OVERSEAS SHIPHOLDING GROUP INC			447.000	1,327.59
OVERSTOCK.COM INC			3,074.000	74,851.90
OWENS & MINOR INC			9,475.000	228,347.50
OXFORD INDUSTRIES INC			4,409.000	395,840.02
OYSTER POINT PHARMA INC			2,845.000	15,988.90
P&F INDUSTRIES INC			1,933.000	10,302.89
P10 INC			1,270.500	15,246.00
PAB BANKSHARES INC			1,304.000	0.00
PACCAR INC			49,771.000	4,165,334.99
PACIFIC PREMIER BANCORP INC			18,632.000	576,846.72
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			10,240.000	544,665.60
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			19,757.000	2,218,513.53
PACWEST BANCORP			16,787.000	379,386.20
PALANTIR TECHNOLOGIES INC			28,638.000	232,826.94
PALM HARBOR HOMES INC			3,688.000	0.00
PALOMAR HOLDINGS INC			46,033.000	3,853,882.76
PAM TRANSPORTATION SERVICES IN			7,153.000	221,456.88
PAPA JOHN'S INTERNATIONAL INC			4,719.000	330,377.19
PAR PACIFIC HOLDINGS INC			4,350.000	71,383.50
PAR TECHNOLOGY CORP			4,428.000	130,758.84
PARADE TECHNOLOGIES LTD			53,000.000	988,251.59
PARAGON TECHNOLOGIES INC			1,800.000	14,400.00
PARAMOUNT GLOBAL			98,406.000	1,873,650.24
PARAMOUNT GROUP INC			31,982.000	199,247.86
PARATEK PHARMACEUTICALS INC			13,276.000	34,119.32
PARETEUM CORP			769.000	0.23

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARK AEROSPACE CORP			4,442.000	49,039.68
PARK CITY GROUP INC			805.000	4,274.55
PARK HOTELS & RESORTS INC			37,087.000	417,599.62
PARK NATIONAL CORP			2,709.000	337,216.32
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.786	0.00
PARKER-HANNIFIN CORP			14,649.000	3,549,599.19
PARKERVISION INC			219.000	36.84
PARSONS CORP			2,037.000	79,850.40
PARTNERS GROUP HOLDING AG			14,000.000	11,444,653.28
PASON SYSTEMS INC			123,500.000	1,188,217.32
PATRICK INDUSTRIES INC			4,175.000	183,032.00
PATRIOT TRANSPORTATION HOLDING			969.000	7,616.34
PATTERSON COS INC			562,565.000	13,512,811.30
PATTERSON-UTI ENERGY INC			37,039.738	432,624.14
PAUL MUELLER CO			124.000	5,580.00
PAYCHEX INC			44,057.000	4,943,635.97
PAYCOM SOFTWARE INC			7,095.000	2,341,279.05
PAYPAL HOLDINGS INC			131,971.000	11,358,743.97
PBF ENERGY INC			14,283.000	502,190.28
PC CONNECTION INC			6,127.000	276,266.43
PCD INC COM			12,400.000	0.00
PCTEL INC			12,059.000	56,918.48
PDC ENERGY INC			2,290.000	132,339.10
PDF SOLUTIONS INC			13,527.000	331,817.31
PDL BIOPHARMA INC			20,195.000	30,914.95
PEABODY ENERGY CORP			10,629.000	263,811.78
PEAPACK-GLADSTONE FINANCIAL CO			4,943.000	166,331.95
PEBBLEBROOK HOTEL TRUST			22,533.000	326,953.83
PEGASUS COS INC/THE			36.000	2,160.00
PEMBINA PIPELINE CORP			30,262.000	919,056.94
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	0.00
PENNANT GROUP INC/THE			4,925.500	51,274.46
PENNS WOODS BANCORP INC			1,933.000	44,285.03
PENNSYLVANIA REAL ESTATE INVES			805.400	2,343.71
PENNYMAC FINANCIAL SERVICES IN			6,127.000	262,848.30
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			18,768.000	762,543.84
PEOPLES BANCORP INC/OH			5,896.580	170,588.06

Asset Detail

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As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEOPLES BANCORP OF NORTH CAROL			383.000	9,498.40
PEOPLES FINANCIAL CORP/MS			715.000	11,261.25
PEOPLES FINANCIAL SERVICES COR			932.000	43,440.52
PEPSICO INC			163,585.000	26,706,887.10
PERASO INC			25.000	42.50
PERDOCEO EDUCATION CORP			9,092.000	93,647.60
PERFICIENT INC			7,625.000	495,777.50
PERFORMANCE FOOD GROUP CO			1.160	49.82
PERKINELMER INC			18,202.000	2,190,246.66
PERMA-FIX ENVIRONMENTAL SERVIC			1,321.000	5,918.08
PERMA-PIPE INTERNATIONAL HOLDI			709.000	6,700.05
PERNOD RICARD SA			82,760.000	15,311,171.25
PERSONALIS INC			6,394.000	18,990.18
PERVASIP CORP			276.000	0.39
PETERSHILL PARTNERS PLC			417,874.000	859,242.79
PETIQ INC			6,146.000	42,407.40
PETMED EXPRESS INC			4,255.000	83,057.60
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PFF BANCORP INC			6,255.000	0.00
PFIZER INC			1,038,394.000	45,440,121.44
PFSWEB INC			337.000	3,140.84
PG&E CORP			77,379.000	967,237.50
PGT INNOVATIONS INC			12,364.000	259,149.44
PHARMANETICS INC COM			6,690.000	0.00
PHARMARON BEIJING CO LTD HK/03759			280,800.000	1,364,669.61
PHARMCHEM INC			1,619.000	4,857.00
PHIBRO ANIMAL HEALTH CORP			7,493.000	99,581.97
PHILIP MORRIS INTERNATIONAL IN			192,173.000	15,952,280.73
PHILLIPS 66			66,104.000	5,335,914.88
PHILLIPS EDISON & CO INC			19,551.000	548,405.55
PHOENIX FOOTWEAR GROUP INC			1,137.000	187.61
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOENIX MILLS LTD/THE			64,464.000	1,108,668.66
PHOTRONICS INC			6,218.000	90,907.16
PHX MINERALS INC			8,204.000	26,580.96
PHYSICIANS REALTY TRUST			34,692.000	521,767.68
PICC PROPERTY & CASUALTY CO LT HK/02328			4,834,000.000	5,012,644.76
PIEDMONT LITHIUM INC			1,614.000	86,332.86
PIEDMONT OFFICE REALTY TRUST I			21,864.000	230,883.84

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PINEAPPLE ENERGY INC			487.250	423.57
PINNACLE WEST CAPITAL CORP			12,900.000	832,179.00
PINTEREST INC			53,360.000	1,243,288.00
PIONEER BANCORP INC/NY			300.000	2,856.00
PIONEER NATURAL RESOURCES CO			34,890.000	7,554,731.70
PIPER SANDLER COS			3,575.000	374,445.50
PITNEY BOWES INC			26,472.000	61,679.76
PIXELWORKS INC			1,554.000	2,501.94
PJT PARTNERS INC			3,898.000	260,464.36
PLAINS ALL AMERICAN PIPELINE L			1,971,447.000	20,739,622.44
PLANET LABS PBC			792,939.000	4,305,658.77
PLAYA HOTELS & RESORTS NV			311.000	1,810.02
PLEXUS CORP			5,557.000	486,570.92
PLUS THERAPEUTICS INC			0.160	0.07
PLYMOUTH INDUSTRIAL REIT INC			5,000.000	84,050.00
PMV PHARMACEUTICALS INC			7,660.000	91,154.00
PNC FINANCIAL SERVICES GROUP I			49,137.000	7,342,050.54
PNM RESOURCES INC			13,960.000	638,390.80
POINT BLANK SOLUTIONS INC			5,587.000	0.00
POINT.360			3,662.000	0.00
POLARITYTE INC			71.720	62.40
PONIARD PHARMACEUTICALS INC			80.000	0.00
POOL CORP			4,518.000	1,437,672.78
PORTLAND GENERAL ELECTRIC CO			18,425.000	800,750.50
PORTMAN RIDGE FINANCE CORP			293.000	6,153.00
POSCO HOLDINGS INC			43,088.000	6,354,633.28
POTLATCHDELTIC CORP			14,341.110	588,559.15
POWELL INDUSTRIES INC			3,781.000	79,703.48
POWER INTEGRATIONS INC			9,192.000	591,229.44
POWERFLEET INC			1,938.000	5,969.04
POWERTECH TECHNOLOGY INC			2,246,000.000	5,454,237.92
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			30,076.000	3,329,112.44
PPL CORP			147,325.000	3,734,688.75
PRA GROUP INC			9,380.000	308,226.80
PRAXIS PRECISION MEDICINES INC			16,197.000	36,767.19
PRECISION BIOSCIENCES INC			9,754.000	12,680.20
PREFERRED BANK/LOS ANGELES CA			3,393.000	221,325.39
PREFORMED LINE PRODUCTS CO			1,738.000	123,658.70



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREMIER FINANCIAL CORP			9,094.000	233,715.80
PREMIER INC			505,540.000	17,158,027.60
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESIDENT CHAIN STORE CORP			163,000.000	1,450,360.64
PRESTIGE CONSUMER HEALTHCARE I			11,009.000	548,578.47
PRICESMART INC			3,870.000	222,873.30
PRIMECARE SYSTEMS INC			1,444.000	0.14
PRIMEENERGY RESOURCES CORP			1,458.000	112,572.18
PRIMIS FINANCIAL CORP			66.000	800.58
PRIMORIS SERVICES CORP			5,331.000	86,628.75
PRINCETON NATIONAL BANCORP INC			3,531.000	0.35
PRINCIPAL FINANCIAL GROUP INC			40,485.000	2,920,992.75
PRISM TECHNOLOGIES GROUP INC			294.000	0.03
PRO-DEX INC			4,593.000	81,387.96
PROASSURANCE CORP			12,488.000	243,640.88
PROCTER & GAMBLE CO/THE			279,723.000	35,315,028.75
PROG HOLDINGS INC			13,276.000	198,874.48
PROGENICS PHARMACEUTICALS INC CONTRA			10,463.000	0.00
PROGRESS SOFTWARE CORP			7,686.000	327,039.30
PROGRESSIVE CORP/THE			75,373.000	8,759,096.33
PROGYNY INC			9,856.000	365,263.36
PROLIANCE INTERNATIONAL INC			4,794.000	0.48
PROLOGIS INC			94,980.000	9,649,968.00
PROPETRO HOLDING CORP			9,646.000	77,650.30
PROQR THERAPEUTICS NV			4,524.000	3,365.85
PROSOFT LEARNING CORP COM			3,150.000	0.00
PROSPECT CAPITAL CORP			48,602.000	301,332.40
PROTAGENIC THERAPEUTICS INC			2.000	1.14
PROTAGONIST THERAPEUTICS INC			5,301.000	44,687.43
PROTALIX BIOTHERAPEUTICS INC			1,818.000	1,893.26
PROTARA THERAPEUTICS INC			1,408.000	4,167.68
PROTHENA CORP PLC			7,755.000	470,185.65
PROTO LABS INC			4,765.000	173,588.95
PROVENTION BIO INC			6,938.000	31,221.00
PROVIDENT FINANCIAL HOLDINGS I			1,583.000	22,478.60
PRUDENTIAL FINANCIAL INC			50,444.000	4,327,086.32
PSYCHEMEDICS CORP			4,987.000	32,166.15
PTC INC			12,064.000	1,261,894.40
PUBLIC SERVICE ENTERPRISE GROU			78,533.000	4,415,910.59



BNY MELLON

Asset Detail

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As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PUBLIC STORAGE			24,181.000	7,080,438.61
PULMONX CORP			207,092.000	3,450,152.72
PULSE BIOSCIENCES INC			17,747.000	40,818.10
PULTEGROUP INC			26,417.000	990,637.50
PUMA SE			133,220.000	6,260,515.43
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	49.40
PYXIS TANKERS INC			49.750	191.54
PZENA INVESTMENT MANAGEMENT IN			8,654.000	82,039.92
Q2 HOLDINGS INC			8,514.000	274,150.80
QC HOLDINGS INC			1,838.000	1,066.04
QCR HOLDINGS INC			1,608.950	81,959.91
QEP CO INC			519.000	7,914.75
QORVO INC			18,365.000	1,458,364.65
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,329.000	5,962.24
QUAKER CHEMICAL CORP			3,725.000	537,815.50
QUAKER FABRIC CORP NEW			8,200.000	0.00
QUALCOMM INC			262,975.000	29,710,915.50
QUALITAS CONTROLADORA SAB DE C			231,095.000	955,870.75
QUALSTAR CORP			333.000	666.00
QUALYS INC			5,855.000	816,128.45
QUANEX BUILDING PRODUCTS CORP			6,099.000	110,757.84
QUANTA SERVICES INC			16,321.000	2,079,132.19
QUANTUM CORP			2,297.000	2,480.76
QUEST DIAGNOSTICS INC			23,015.000	2,823,710.35
QUICKLOGIC CORP			189.000	1,222.83
QUINCE THERAPEUTICS INC			2,236.000	2,973.88
QUINSTREET INC			15,496.000	162,708.00
QUMU CORP			3,585.000	2,186.85
QUOTIENT TECHNOLOGY INC			10,532.000	24,328.92
R1 RCM INC			18,661.000	345,788.33
RADIAN GROUP INC			31,743.000	612,322.47
RADIOIO INC			9.000	0.00
RADIUS HEALTH INC			6,911.000	48,864.50
RADNET INC			9,680.000	196,988.00
RADWARE LTD			5,921.000	129,018.59
RAFAEL HOLDINGS INC			5,967.000	10,740.60
RAIA DROGASIL SA			366,075.000	1,539,736.96

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RAINMAKER SYSTEMS INC			1,456.000	1.60	
RAIT FINANCIAL TRUST			270.000	0.00	
RALPH LAUREN CORP			4,895.000	415,732.35	
RAMBUS INC			17,975.000	456,924.50	
RANGER OIL CORP			4,735.000	148,915.75	
RAPID MICRO BIOSYSTEMS INC			2,832.000	9,147.36	
RAPID7 INC			8,236.000	353,324.40	
RAPT THERAPEUTICS INC			11,046.000	265,766.76	
RASER TECHNOLOGIES INC			6,049.000	0.00	
RAYMOND JAMES FINANCIAL INC			36,634.000	3,620,171.88	
RAYTHEON TECHNOLOGIES CORP			168,493.486	13,792,876.77	
RBC BEARINGS INC			4,678.000	972,135.18	
RCM TECHNOLOGIES INC			3,853.000	64,306.57	
RE/MAX HOLDINGS INC			5,310.000	100,412.10	
READING INTERNATIONAL INC			10,325.000	33,969.25	
READY CAPITAL CORP			4,946.000	50,152.44	
REALNETWORKS INC			4,528.000	3,143.80	
REALTEK SEMICONDUCTOR CORP			210,000.000	1,785,883.02	
REALTY INCOME CORP			95,396.000	5,552,047.20	
REC LTD			5,086,799.000	5,877,710.56	
RED ROBIN GOURMET BURGERS INC			4,539.000	30,547.47	
RED ROCK RESORTS INC			11,569.000	396,353.94	
RED VIOLET INC			56,896.000	985,438.72	
REDWOOD TRUST INC			11,936.000	68,512.64	
REGAL REXNORD CORP			0.919	128.99	
REGENCY CENTERS CORP			17,574.000	946,359.90	
REGENERON PHARMACEUTICALS INC			16,015.000	11,032,253.05	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			5,836.000	154,245.48	
REGIONAL SAB DE CV			692,848.000	3,911,580.51	
REGIONS FINANCIAL CORP			176,883.000	3,550,041.81	
REGIS CORP			10,479.000	10,583.79	
RELIANCE INDUSTRIES LTD			123,683.000	3,615,030.50	
RELMADA THERAPEUTICS INC			1,777.000	65,784.54	
RELX PLC			625,956.000	15,386,578.11	
RENASANT CORP			10,939.000	342,171.92	
RENT-A-CENTER INC/TX			8,299.000	145,315.49	
REPARE THERAPEUTICS INC			3,600.000	43,668.00	
REPLIMUNE GROUP INC			16,310.000	281,673.70	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REPLY SPA			9,141.000	963,555.92
REPUBLIC BANCORP INC/KY			2,868.000	109,844.40
REPUBLIC FIRST BANCORP INC			2,471.000	6,992.93
REPUBLIC SERVICES INC			26,472.000	3,601,250.88
RESEARCH FRONTIERS INC			2,595.000	5,527.35
RESIDEO TECHNOLOGIES INC			23,453.000	447,014.18
RESMED INC			24,167.000	5,275,656.10
RESOLUTE FOREST PRODUCTS INC			11,162.000	223,240.00
RESONA HOLDINGS INC			1,850,400.000	6,749,879.23
RESONATE BLENDS INC			0.167	0.01
RESOURCES CONNECTION INC			7,928.000	143,258.96
RESPIRERX PHARMACEUTICALS INC			3.000	0.02
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	16,174.62
RETAIL OPPORTUNITY INVESTMENTS			23,107.000	317,952.32
RETAIL VALUE INC			4,519.000	2,078.74
RETRACTABLE TECHNOLOGIES INC			14,665.000	29,036.70
REUNION INDUSTRIES INC			1,969.000	0.20
REVOLVE GROUP INC			11,477.000	248,936.13
REX AMERICAN RESOURCES CORP			10,999.000	307,092.08
REZOLUTE INC			10,435.000	28,591.90
RF INDUSTRIES LTD			1,644.000	9,453.00
RGC RESOURCES INC			1,622.000	34,159.32
RHEINMETALL AG			41,460.000	6,425,496.92
RHYTHM PHARMACEUTICALS INC			7,967.000	195,191.50
RIBBON COMMUNICATIONS INC			6,762.000	15,011.64
RICHARDSON ELECTRONICS LTD/UNI			337.000	5,088.70
RICHTER GEDEON NYRT			270,600.000	4,636,743.94
RIGEL PHARMACEUTICALS INC			24,412.000	28,806.16
RIGHTMOVE PLC			215,327.000	1,159,061.87
RILEY EXPLORATION PERMIAN INC			29.000	550.42
RING ENERGY INC			7,778.000	18,044.96
RINGKJOEBING LANDBOBANK A/S			12,554.000	1,334,810.48
RIO TINTO LTD			141,200.000	8,478,368.19
RIO TINTO PLC			148,613.000	8,122,302.03
RITE AID CORP			8,389.000	41,525.55
RITHM CAPITAL CORP			60,033.000	439,441.56
RLI CORP			7,576.000	775,630.88
RLJ LODGING TRUST			32,206.000	325,924.72
RMR GROUP INC/THE			144.000	3,411.36

Asset Detail

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ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35	
ROBERT HALF INTERNATIONAL INC			12,504.000	956,556.00	
ROCHE HOLDING AG			25,500.000	8,379,959.36	
ROCK CREEK PHARMACEUTICALS INC			413.000	0.00	
ROCKET PHARMACEUTICALS INC			9,165.000	146,273.40	
ROCKWELL AUTOMATION INC			14,949.000	3,215,679.39	
ROCKWELL MEDICAL INC			1,057.637	1,396.08	
ROCKY BRANDS INC			3,852.000	77,271.12	
ROCKY MOUNTAIN CHOCOLATE FACTO			3,664.000	22,020.64	
ROGERS CORP			3,229.000	781,030.52	
ROHTO PHARMACEUTICAL CO LTD			21,200.000	678,862.87	
ROKU INC			6,096.000	343,814.40	
ROLLINS INC			26,410.000	915,898.80	
ROPER TECHNOLOGIES INC			13,179.000	4,739,695.56	
ROSS STORES INC			39,931.000	3,364,985.37	
ROUND ONE CORP			378,000.000	1,640,015.32	
ROWE COS/THE			5,035.000	0.00	
ROYAL CARIBBEAN CRUISES LTD			25,031.000	948,674.90	
ROYALE ENERGY INC			2,193.000	146.93	
RPT REALTY			14,874.000	112,447.44	
RS GROUP PLC			900,000.000	9,735,252.30	
RUBICON TECHNOLOGY INC			291.000	622.74	
RUSH ENTERPRISES INC			14,729.000	646,013.94	
RUTH'S HOSPITALITY GROUP INC			2,605.000	43,920.30	
RYANAIR HOLDINGS PLC ADR			104,729.000	6,118,268.18	
RYDER SYSTEM INC			8,483.000	640,381.67	
RYMAN HOSPITALITY PROPERTIES I			8,558.000	629,783.22	
S&P GLOBAL INC			41,466.524	12,661,803.11	
S-POOL INC			134,700.000	970,618.05	
SABRA HEALTH CARE REIT INC			35,841.000	470,233.92	
SAFEGUARD SCIENTIFICS INC			2,635.000	9,828.55	
SAFETY INSURANCE GROUP INC			2,285.000	186,364.60	
SAGA COMMUNICATIONS INC			1,025.000	26,803.75	
SAGE THERAPEUTICS INC			11,265.000	441,137.40	
SAIA INC			4,870.000	925,300.00	
SALEM MEDIA GROUP INC			2,472.000	4,301.28	
SALESFORCE INC			160,965.000	23,153,205.60	
SALLY BEAUTY HOLDINGS INC			25,627.000	322,900.20	
SAMPO OYJ			221,285.000	9,486,373.77	



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Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAMSUNG ELECTRONICS CO LTD			548,802.000	20,368,634.16
SAMSUNG ELECTRONICS CO LTD GDR			4,537.000	4,183,114.00
SANCHEZ ENERGY CORP			6,989.000	0.00
SANDRIDGE ENERGY INC			4,357.000	71,062.67
SANDS CHINA LTD HK/01928			354,000.000	888,393.49
SANDY SPRING BANCORP INC			4,580.000	161,490.80
SANGAMO THERAPEUTICS INC			20,151.000	98,739.90
SANMINA CORP			11,983.000	552,176.64
SANOFI			303,127.000	23,281,535.86
SAPIENS INTERNATIONAL CORP NV			8,962.000	171,891.16
SARATOGA INVESTMENT CORP			3,859.000	80,151.43
SASOL LTD			304,003.000	4,833,262.89
SATCON TECHNOLOGY CORP			1,198.000	0.00
SATSUMA PHARMACEUTICALS INC			4,054.000	24,324.00
SAUL CENTERS INC			1,764.000	66,150.00
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			12,310.000	3,504,041.50
SBERBANK OF RUSSIA PJSC ADR			167,041.000	1,670.41
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			4,270.000	112,770.70
SCB X PCL			1,477,500.000	4,073,701.00
SCHEID VINEYARDS INC			620.000	12,090.00
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			161,402.000	5,794,331.80
SCHNEIDER ELECTRIC SE			154,680.000	17,720,182.72
SCHNITZER STEEL INDUSTRIES INC			2,610.000	74,280.60
SCHOLASTIC CORP			6,222.000	191,388.72
SCIPLAY CORP			20,978.000	246,701.28
SCO GROUP INC/THE			6,400.000	0.00
SCORPIO TANKERS INC			11,035.000	463,911.40
SCOUT24 SE			30,668.000	1,553,870.83
SCPHARMACEUTICALS INC			10,844.000	70,702.88
SEA LTD ADR			13.000	728.65
SEABOARD CORP			122.000	415,124.52
SEACHANGE INTERNATIONAL INC			5,353.000	2,301.79
SEACOAST BANKING CORP OF FLORI			9,627.000	291,024.21
SEACOR MARINE HOLDINGS INC			9,488.000	53,322.56
SEAGATE TECHNOLOGY HOLDINGS PL			39,543.000	2,104,873.89
SEALED AIR CORP			16,572.000	737,619.72

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEASPINE HOLDINGS CORP			126,606.000	719,122.08
SECURE ENERGY SERVICES INC 144A			6,800.000	3,175.72
SECUREWORKS CORP			6,989.000	56,261.45
SECURITY NATIONAL FINANCIAL CO			3,329.000	21,139.15
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.24
SEGRO PLC			874,690.000	7,352,415.85
SELECT MEDICAL HOLDINGS CORP			22,917.000	506,465.70
SELECTA BIOSCIENCES INC			2,350.000	3,854.00
SELECTIVE INSURANCE GROUP INC			10,123.000	824,012.20
SEMLER SCIENTIFIC INC			4,130.000	154,007.70
SEMPRA ENERGY			47,824.000	7,170,730.56
SEMRUSH HOLDINGS INC			313,037.000	3,509,144.77
SEMTECH CORP			11,655.000	342,773.55
SENECA FOODS CORP			4,672.000	235,655.68
SENSIENT TECHNOLOGIES CORP			8,147.000	564,912.98
SEQUENTIAL BRANDS GROUP INC			12.000	0.01
SERVICE PROPERTIES TRUST			27,925.000	144,930.75
SERVICENOW INC			50,486.000	19,064,018.46
SERVISFIRST BANCSHARES INC			11,655.000	932,400.00
SERVOTRONICS INC			306.000	3,448.62
SFL CORP LTD			18,044.000	164,380.84
SHAKE SHACK INC			4,662.000	209,696.76
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	4,085,282.11
SHARPER IMAGE CORP			2,100.000	0.00
SHATTUCK LABS INC			3,768.000	10,173.60
SHELL PLC			437,000.000	10,958,945.95
SHELLS SEAFOOD RESTAURANTS			44.000	0.00
SHENANDOAH TELECOMMUNICATIONS			8,182.000	139,257.64
SHENZHOU INTERNATIONAL GROUP H HK/02313			154,000.000	1,203,569.48
SHERWIN-WILLIAMS CO/THE			28,536.000	5,842,746.00
SHIFT INC			8,420.000	1,098,855.31
SHIMANO INC			29,100.000	4,571,723.00
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	3,017,273.20
SHOCKWAVE MEDICAL INC			5,274.000	1,466,541.18
SHOE CARNIVAL INC			10,036.000	215,171.84
SHOEI CO LTD			32,900.000	1,188,759.63
SHOLODGE INC			1,650.000	0.00
SHOPIFY INC			320,000.000	8,620,800.00
SHORE BANCSHARES INC			1,187.769	20,572.16



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHOTSPOTTER INC			4,329.000	124,502.04
SHRIRAM TRANSPORT FINANCE CO L			377,226.000	5,553,043.04
SHUTTERSTOCK INC			1,153.000	57,846.01
SHYFT GROUP INC/THE			3,189.000	65,151.27
SI-BONE INC			387,534.000	6,766,343.64
SIAM GLOBAL HOUSE PCL			2,915,400.000	1,553,540.32
SIEBERT FINANCIAL CORP			8,989.000	13,303.72
SIEGFRIED HOLDING AG			1,609.000	1,201,539.24
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00
SIENTRA INC			2,487.000	1,591.68
SIERRA BANCORP			849.000	16,767.75
SIERRA WIRELESS INC			1,439.000	43,891.32
SIFCO INDUSTRIES INC			1,415.000	4,344.05
SIG GROUP AG			580,000.000	11,891,694.18
SIGA TECHNOLOGIES INC			6,272.000	64,601.60
SIGHT RESOURCE CORP			200.000	0.00
SIGMATRON INTERNATIONAL INC			535.000	2,541.25
SIGNATURE BANK/NEW YORK NY			7,181.000	1,084,331.00
SIGNET JEWELERS LTD			8,282.000	473,647.58
SIKA AG			97,320.000	19,844,677.67
SILERGY CORP			168,000.000	2,227,723.71
SILGAN HOLDINGS INC			10,349.000	435,071.96
SILICOM LTD			4,565.000	161,327.10
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			7,364.000	909,012.16
SILK ROAD MEDICAL INC			198,361.000	8,926,245.00
SILVERBOW RESOURCES INC			2,875.000	77,280.00
SILVERGATE CAPITAL CORP			53,562.000	4,035,896.70
SIMCLAR INC			700.000	7.00
SIMCORP A/S			190,000.000	10,761,801.91
SIMMONS FIRST NATIONAL CORP			17,122.471	373,098.64
SIMON PROPERTY GROUP INC			37,355.000	3,352,611.25
SIMPLY GOOD FOODS CO/THE			15,186.000	485,800.14
SIMPSON MANUFACTURING CO INC			8,201.000	642,958.40
SIMULATIONS PLUS INC			4,564.000	221,536.56
SINCLAIR BROADCAST GROUP INC			10,272.000	185,820.48
SINGULAR GENOMICS SYSTEMS INC			9,511.000	23,777.50
SIRIUSPOINT LTD			12,117.000	61,271.10
SITE CENTERS CORP			21,115.000	226,141.65

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIXTH STREET SPECIALTY LENDING			9,511.000	155,409.74
SJW GROUP			5,215.000	300,384.00
SK SQUARE CO LTD			61,840.000	1,562,534.03
SK TELECOM CO LTD			164,200.000	5,830,268.64
SKAN GROUP AG			14,670.000	861,494.54
SKF AB			493,300.000	6,678,830.80
SKYLINE CHAMPION CORP			9,414.000	497,718.18
SKYWEST INC			10,646.000	173,103.96
SKYWORKS SOLUTIONS INC			30,310.000	2,584,533.70
SL GREEN REALTY CORP			10,126.000	406,660.16
SLEEP NUMBER CORP			3,816.000	129,018.96
SLR INVESTMENT CORP			3,420.000	42,134.40
SM ENERGY CO			222,860.000	8,381,764.60
SMART GLOBAL HOLDINGS INC			13,649.000	216,609.63
SMF ENERGY CORP			441.000	0.00
SMILEDIRECTCLUB INC			18,523.000	16,770.72
SMITH & NEPHEW PLC			467,093.000	5,477,474.20
SMITH MICRO SOFTWARE INC			636.000	1,437.36
SNAP INC			79,437.000	780,071.34
SNAP-ON INC			9,344.000	1,881,414.40
SOCIETAL CDMO INC			13,703.000	22,335.89
SOCKET MOBILE INC			511.000	1,083.32
SOFTECH INC			157.000	0.31
SOJITZ CORP			499,180.000	7,325,008.78
SOLAREEDGE TECHNOLOGIES INC			6,349.000	1,469,539.54
SOLARIS OILFIELD INFRASTRUCTUR			4,982.000	46,631.52
SOLID BIOSCIENCES INC			1,062.000	495.53
SOLIGENIX INC			5.000	2.20
SOLITARIO ZINC CORP			40.000	19.76
SOLUNA HOLDINGS INC			734.000	1,255.14
SONIC AUTOMOTIVE INC			8,859.000	383,594.70
SONIDA SENIOR LIVING INC			538.000	8,737.12
SONOS INC			15,610.000	216,979.00
SOPRA STERIA GROUP SACA			44,000.000	5,625,150.30
SOUTH JERSEY INDUSTRIES INC			18,322.000	612,321.24
SOUTHERN CO/THE			141,385.000	9,614,180.00
SOUTHERN FIRST BANCSHARES INC			3,984.000	165,973.44
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			540.000	27,556.20



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOUTHSIDE BANCSHARES INC			4,495.000	158,943.20
SOUTHWEST AIRLINES CO			67,710.000	2,088,176.40
SOUTHWEST GAS HOLDINGS INC			10,787.000	752,393.25
SP PLUS CORP			4,604.000	144,197.28
SPANISH BROADCASTING SYSTEM IN			375.000	487.50
SPARTANNASH CO			6,234.000	180,910.68
SPECTRUM BRANDS HOLDINGS INC			8,896.000	347,210.88
SPECTRUM PHARMACEUTICALS INC			9,991.000	4,296.13
SPEED COMMERCE INC			303.000	0.00
SPEEDUS CORP			1,690.000	0.00
SPERO THERAPEUTICS INC			6,652.000	13,304.00
SPIRE CORP			3,525.000	35.25
SPIRE INC			10,530.000	656,334.90
SPIRIT AEROSYSTEMS HOLDINGS IN			16,787.000	367,971.04
SPIRIT MTA REIT ESCROW			93,012.000	24,890.01
SPIRIT REALTY CAPITAL INC			156,900.000	5,673,504.00
SPLUNK INC			16,663.000	1,253,057.60
SPOK HOLDINGS INC			12,918.000	98,693.52
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPORTRADAR HOLDING AG			42,369.000	372,847.20
SPOTIFY TECHNOLOGY SA			6,859.000	591,931.70
SPROUT SOCIAL INC			96,839.000	5,876,190.52
SPROUTS FARMERS MARKET INC			22,560.000	626,040.00
SPS COMMERCE INC			7,801.000	969,118.23
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX TECHNOLOGIES INC			9,653.000	533,038.66
SS&C TECHNOLOGIES HOLDINGS INC			5,375.000	256,656.25
ST JOE CO/THE			5,871.000	188,048.13
STAAR SURGICAL CO			110,188.000	7,773,763.40
STAG INDUSTRIAL INC			26,212.000	745,207.16
STANDARD BIOTOOLS INC			16,124.000	17,736.40
STANDARD CHARTERED PLC			1,007,934.000	6,377,388.31
STANDARD MOTOR PRODUCTS INC			4,046.000	131,495.00
STANDEX INTERNATIONAL CORP			3,710.000	302,921.50
STANLEY BLACK & DECKER INC			16,868.000	1,268,642.28
STAR BUFFET INC			762.000	0.08
STAR BULK CARRIERS CORP			16,914.000	295,656.72
STAR STRUCK LTD			262.000	0.00
STARBUCKS CORP			318,493.000	26,836,220.18

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STARTEK INC			1,890.000	5,670.00
STATE BANK OF INDIA			373,258.000	2,434,513.21
STATE STREET CORP			41,950.000	2,550,979.50
STATERA BIOPHARMA INC			52.000	6.75
STEEL CONNECT INC			22,151.000	30,346.87
STEELCASE INC			17,477.000	113,950.04
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	0.00
STEPAN CO			4,437.000	415,613.79
STEPHAN CO/THE			1,476.000	3,099.60
STEREOTAXIS INC			158.000	284.40
STERIS PLC			16,893.000	2,808,968.04
STERLING INFRASTRUCTURE INC			7,125.000	152,973.75
STEVEN MADDEN LTD			14,773.000	393,995.91
STEWART INFORMATION SERVICES C			2,759.000	120,402.76
STOCK YARDS BANCORP INC			5,669.000	385,548.69
STOKE THERAPEUTICS INC			5,746.000	73,778.64
STONERIDGE INC			4,050.000	68,647.50
STONEX GROUP INC			3,697.000	306,629.18
STORAGE ENGINE INC COM			1,650.000	0.00
STRASBAUGH INC			204.000	0.02
STRATA SKIN SCIENCES INC			48.000	41.81
STRATASYS LTD			8,536.000	123,003.76
STRATEGIC EDUCATION INC			4,006.000	246,008.46
STRATTEC SECURITY CORP			1,506.000	31,324.80
STRATUS PROPERTIES INC			1,395.000	32,391.90
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	2,615.62
STRIDE INC			5,923.000	248,943.69
STRYKER CORP			42,206.000	8,548,403.24
STURM RUGER & CO INC			2,467.000	125,298.93
STYLECLICK INC			3,762.000	0.00
SUGARMADE INC			80.000	0.02
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			254,000.000	7,061,356.68
SUMMIT HOTEL PROPERTIES INC			12,259.000	82,380.48
SUMMIT MATERIALS INC			23,997.000	574,968.12
SUN COMMUNITIES INC			9,497.000	1,285,229.01
SUN COUNTRY AIRLINES HOLDINGS			234,329.000	3,189,217.69
SUNCOKE ENERGY INC			2,712.000	15,756.72



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNCOR ENERGY INC NEW			326,089.000	9,231,732.55
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,349.76
SUNSTONE HOTEL INVESTORS INC			39,440.000	371,524.80
SUPER MICRO COMPUTER INC			6,978.000	384,278.46
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR GROUP OF COS INC			3,986.000	35,395.68
SUPERIOR INDUSTRIES INTERNATIO			7,168.000	21,647.36
SUPERNUS PHARMACEUTICALS INC			9,920.000	335,792.00
SURGALIGN HOLDINGS INC			288.668	1,004.57
SURGERY PARTNERS INC			11,380.000	266,292.00
SURMODICS INC			4,998.000	151,939.20
SUTRO BIOPHARMA INC			2,714.000	15,062.70
SUZUKI MOTOR CORP			145,200.000	4,495,086.16
SVB FINANCIAL GROUP			6,742.000	2,263,828.76
SWEDBANK AB			579,200.000	7,664,385.65
SWITCH INC			5,459.000	183,913.71
SWK HOLDINGS CORP			806.000	13,669.76
SYLVAMO CORP			2.277	77.19
SYMBOLIC LOGIC INC			8,719.000	12,729.74
SYMRISE AG			121,020.000	11,909,075.06
SYNAPTICS INC			6,448.000	638,416.48
SYNCHRONOSS TECHNOLOGIES INC			13,754.000	15,679.56
SYNCHRONY FINANCIAL			78,750.000	2,219,962.50
SYNDAX PHARMACEUTICALS INC			11,596.000	278,651.88
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00
SYNLOGIC INC			2,246.000	2,133.70
SYNOPSIS INC			26,822.000	8,194,389.22
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.07
SYPRIS SOLUTIONS INC			3,737.000	6,950.82
SYSCO CORP			63,099.000	4,461,730.29
T ROWE PRICE GROUP INC			28,972.000	3,042,349.72
T-MOBILE US INC			79,863.000	10,715,218.71
TABULA RASA HEALTHCARE INC			3,283.000	15,758.40
TACTILE SYSTEMS TECHNOLOGY INC			2,624.000	20,440.96
TAITRON COMPONENTS INC			3,595.000	13,876.70
TAIWAN SEMICONDUCTOR MANUFACTU			1,049,000.000	13,943,053.32
TAIWAN SEMICONDUCTOR MANUFACTU ADR			164,513.000	11,279,011.28
TAKE-TWO INTERACTIVE SOFTWARE			30,235.000	3,295,615.00
TALANX AG			148,200.000	5,284,702.33



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TALON INTERNATIONAL INC			3,150.000	409.50
TANDY BRANDS ACCESSORIES INC			1,325.000	6.63
TANGER FACTORY OUTLET CENTERS			13,964.000	191,027.52
TAPESTRY INC			28,735.000	816,936.05
TARGA RESOURCES CORP			349,465.000	21,086,718.10
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			61,060.000	9,060,693.40
TARRAGON CORP			10,464.000	0.00
TATA CONSULTANCY SERVICES LTD			60,953.000	2,251,180.33
TATA ELXSI LTD			12,017.000	1,263,937.05
TAYLOR DEVICES INC			501.000	5,095.17
TAYLOR MORRISON HOME CORP			21,977.000	512,503.64
TCR2 THERAPEUTICS INC			12,571.000	22,627.80
TCS GROUP HOLDING PLC GDR			65,310.000	1,959.30
TD SYNnex CORP			115,231.000	9,355,604.89
TE CONNECTIVITY LTD			39,766.000	4,388,575.76
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			5,336.000	5,656.16
TECAN GROUP AG			3,544.000	1,235,043.94
TECHNICAL COMMUNICATIONS CORP			135.000	101.25
TECHNIPFMC PLC			69,764.000	590,203.44
TECHNOGYM SPA			396,574.000	2,494,193.87
TECHNOLOGY SOLUTIONS CO			920.000	0.64
TECHNOPRO HOLDINGS INC			48,900.000	1,042,222.60
TECHTARGET INC			34,217.000	2,025,646.40
TECHTRONIC INDUSTRIES CO LTD HK/00669			213,500.000	2,062,953.03
TEEKAY CORP			13,332.000	47,861.88
TEEKAY TANKERS LTD			1,628.000	44,835.12
TEGNA INC			36,920.000	763,505.60
TEJON RANCH CO			7,003.000	100,843.20
TEKNOLEDGE CORP			2,012.000	0.00
TELA BIO INC			319,061.000	2,718,399.72
TELEDYNE TECHNOLOGIES INC			5,347.000	1,804,452.09
TELEFLEX INC			6,762.000	1,362,272.52
TELEPERFORMANCE			50,183.000	12,826,307.35
TELEPHONE AND DATA SYSTEMS INC			16,723.000	232,449.70
TELESAT CORP			2,963.000	23,141.03
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00
TELEVIDEO INC/CA			2,143.000	0.00



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TELIGENT INC			48.900	0.01
TEMPEST THERAPEUTICS INC			361.000	628.14
TENABLE HOLDINGS INC			11,222.000	390,525.60
TENAYA THERAPEUTICS INC			5,925.000	17,182.50
TENCENT HOLDINGS LTD HK/00700			99,400.000	3,373,311.77
TENET HEALTHCARE CORP			2,868.000	147,931.44
TENNANT CO			3,675.000	207,858.00
TENNECO INC			8,768.000	152,475.52
TERADYNE INC			27,883.000	2,095,407.45
TEREX CORP			10,122.000	301,028.28
TERRENO REALTY CORP			12,069.000	639,536.31
TESLA INC			326,760.000	86,673,090.00
TESSCO TECHNOLOGIES INC			10,340.000	42,807.60
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			1,367.000	175,700.51
TETRA TECHNOLOGIES INC			11,877.000	42,638.43
TETRAPHASE PHARMACEUTICALS INC			271.000	84.01
TEXAS CAPITAL BANCSHARES INC			6,719.000	396,622.57
TEXAS INSTRUMENTS INC			111,500.000	17,257,970.00
TEXAS ROADHOUSE INC			12,107.000	1,056,456.82
TEXTAINER GROUP HOLDINGS LTD			2,929.000	78,672.94
TEXTRON INC			37,615.000	2,191,449.90
THALES SA			98,740.000	10,930,562.43
THERAPEUTICSMD INC			192.600	1,278.86
THERMO FISHER SCIENTIFIC INC			60,868.000	30,871,640.92
THERMOGENESIS HOLDINGS INC			11.100	2.75
THERMON GROUP HOLDINGS INC			3,561.000	54,875.01
THIRD COAST BANCSHARES INC			51,026.000	873,054.86
THOMAS GROUP INC			367.000	0.00
THQ INC			896.000	0.00
TIDEWATER INC			8,401.000	182,301.70
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	17.51
TILE SHOP HOLDINGS INC			589.000	2,073.28
TIMBERLAND BANCORP INC/WA			1,664.000	46,009.60
TINEXTA SPA			48,318.000	905,986.71
TITAN INTERNATIONAL INC			11,006.000	133,612.84
TITAN MACHINERY INC			1,983.000	56,039.58
TITAN PHARMACEUTICALS INC			9.000	9.72
TJX COS INC/THE			140,125.000	8,704,565.00



BNY MELLON

Asset Detail

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TL ADMIN CORP COM			29,100.000	0.00
TOFAS TURK OTOMOBIL FABRIKASI			109,095.000	538,457.40
TOKYO ELECTRON LTD			19,200.000	4,735,500.70
TOMPKINS FINANCIAL CORP			3,190.000	231,657.80
TONIX PHARMACEUTICALS HOLDING			0.124	0.07
TOOTSIE ROLL INDUSTRIES INC			10,323.011	343,549.80
TOPCON CORP			143,400.000	1,598,011.79
TOPGOLF CALLAWAY BRANDS CORP			15,288.000	294,446.88
TOR MINERALS INTERNATIONAL INC			236.000	590.00
TOROMONT INDUSTRIES LTD			141,218.000	9,882,844.78
TOTALENERGIES SE			215,900.000	10,210,473.15
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			11,709.000	314,152.47
TPI COMPOSITES INC			5,548.000	62,581.44
TRACTOR SUPPLY CO			23,513.000	4,370,596.44
TRADE DESK INC/THE			8,987.000	536,973.25
TRANE TECHNOLOGIES PLC			29,521.000	4,274,936.01
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			4,056.000	14,804.40
TRANSCAT INC			3,761.000	284,670.09
TRANSCOASTAL CORP			23.000	0.23
TRANSCONTINENTAL REALTY INVEST			323.000	13,033.05
TRANSCOSMOS INC			73,600.000	1,899,174.55
TRANSDIGM GROUP INC			21,098.000	11,072,652.36
TRANSMEDICS GROUP INC			215,497.000	8,994,844.78
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			89,285.000	220,533.95
TRAVEL + LEISURE CO			14,181.000	483,855.72
TRAVELERS COS INC/THE			36,671.000	5,617,997.20
TRAVELZOO			4,543.000	20,125.49
TREACE MEDICAL CONCEPTS INC			391,681.000	8,644,399.67
TREDEGAR CORP			6,758.000	63,795.52
TREEHOUSE FOODS INC			6,537.000	277,299.54
TRI POINTE HOMES INC			21,237.000	320,891.07
TRI-VALLEY CORP			1,094.000	0.00
TRIAD GUARANTY INC			2,231.000	334.20
TRICO BANCSHARES			4,402.000	196,549.30
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			9,093.000	227,961.51



BNY MELLON

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRIMBLE INC			43,669.000	2,369,916.63
TRINITY INDUSTRIES INC			17,057.000	364,166.95
TRINITY PLACE HOLDINGS INC			2,067.000	1,754.06
TRINSEO PLC			9,273.000	169,881.36
TRIO-TECH INTERNATIONAL			682.000	3,164.48
TRIP.COM GROUP LTD ADR			241,098.000	6,465,734.22
TRIP.COM GROUP LTD HK/09961			22,650.000	608,239.59
TRIPADVISOR INC			15,980.000	352,838.40
TRIPLE CROWN MEDIA INC			983.000	0.00
TRITON INTERNATIONAL LTD			11,596.000	634,649.08
TRONOX HOLDINGS PLC			19,191.000	235,089.75
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TRUEBLUE INC			7,158.000	136,574.64
TRUIST FINANCIAL CORP			151,361.000	6,590,257.94
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			2,485.000	78,078.70
TRUSTMARK CORP			11,508.000	352,490.04
TS TECH CO LTD			409,900.000	4,018,433.39
TSR INC			631.000	4,511.65
TTEC HOLDINGS INC			3,810.000	168,821.10
TTM TECHNOLOGIES INC			14,833.000	195,498.94
TUCOWS INC			1,529.000	57,199.89
TUESDAY MORNING CORP			4,264.000	520.21
TURNING POINT BRANDS INC			209.000	4,437.07
TURTLE BEACH CORP			498.000	3,396.36
TUTOR PERINI CORP			5,522.000	30,481.44
TWIN DISC INC			3,102.000	35,579.94
TWITTER INC			96,359.000	4,224,378.56
TWO HARBORS INVESTMENT CORP			31,386.000	104,201.52
TWO RIVERS WATER & FARMING CO			199.000	0.34
TYLER TECHNOLOGIES INC			4,745.000	1,648,887.50
TYSON FOODS INC			62,379.000	4,112,647.47
UBS -CW23 WULIANGYE YIB WTS EXP 17-MAR-2023			72,300.000	1,724,355.00
UBS -CW23 AMOY DIAGNOST WTS EXP 04-AUG-2023			280,531.000	911,725.75
UBS -CW23 GUANGZHOU KIN WTS EXP 08-MAR-2023			140,913.000	1,258,353.09
UBS -CW23 LAOBAIXING PH WTS EXP 08-MAR-2023			121,016.000	546,992.32
UBS -CW23 PING AN BANK WTS EXP 07-AUG-2023			592,487.000	989,453.29
UBS AG LONDON DELTAONEWARRANT384685			45,030.000	1,898,464.80

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UBS AG LONDON DELTAONEWARRANT384973 15DEC22			305,500.000	1,952,145.00
UBS CW23 QINGDAO HAIER WTS EXP 18-MAY-2023			175,011.000	1,536,596.58
UBS-CW23 FOSHAN HAITIA WTS EXP 09-JUN-2023			192,521.000	2,246,720.07
UBS-CW23 SKSHU PAINT C WTS EXP 13-JAN-2023			175,087.000	2,160,573.58
UDR INC			54,799.000	2,285,666.29
UFP INDUSTRIES INC			11,956.000	862,744.96
UFP TECHNOLOGIES INC			3,464.000	297,349.76
ULTA BEAUTY INC			8,485.000	3,404,097.15
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			11,426.000	294,219.50
ULTRAGENYX PHARMACEUTICAL INC			11,735.000	485,946.35
ULTRALIFE CORP			2,071.000	9,961.51
ULTRAPETROL BAHAMAS LTD			1,582.000	0.16
UMB FINANCIAL CORP			7,963.000	671,201.27
UMH PROPERTIES INC			7,337.000	118,492.55
UMPQUA HOLDINGS CORP			30,566.000	522,372.94
UNICO AMERICAN CORP			668.000	788.24
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00
UNIFI INC			724.000	6,885.24
UNIFIRST CORP/MA			70,136.000	11,798,979.28
UNIGENE LABORATORIES INC			9,893.000	0.00
UNILEVER PLC ADR			237,624.000	10,417,436.16
UNION BANKSHARES INC/MORRISVIL			4,839.000	109,458.18
UNION PACIFIC CORP			108,436.000	21,125,501.52
UNIURE NV			6,808.000	127,718.08
UNISYS CORP			5,875.000	44,356.25
UNIT CORP WTS EXP 09/03/2027			200.000	0.00
UNITED AIRLINES HOLDINGS INC			37,287.000	1,212,946.11
UNITED AMERICAN HEALTHCARE COR			1,094.000	32.71
UNITED BANCORP INC/OH			352.000	5,656.64
UNITED BANKSHARES INC/WV			16,801.000	600,635.75
UNITED COMMUNITY BANKS INC/GA			13,637.000	451,384.70
UNITED FIRE GROUP INC			4,856.000	139,512.88
UNITED INSURANCE HOLDINGS CORP			3,494.000	2,237.91
UNITED NATURAL FOODS INC			7,910.000	271,866.70
UNITED OVERSEAS BANK LTD			371,100.000	6,765,611.54
UNITED PARCEL SERVICE INC			159,979.000	25,843,007.66
UNITED RENTALS INC			7,986.000	2,157,178.32
UNITED SECURITY BANCSHARES/FRE			835.000	5,444.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UNITED STATES LIME & MINERALS			1,201.000	122,742.20	
UNITED WESTERN BANCORP INC			2,275.000	0.00	
UNITED-GUARDIAN INC			1,454.000	16,517.44	
UNITEDHEALTH GROUP INC			126,825.000	64,051,698.00	
UNITIL CORP			3,296.000	153,099.20	
UNITY BANCORP INC			2,392.000	60,063.12	
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00	
UNIVERSAL CORP/VA			5,134.000	236,369.36	
UNIVERSAL ELECTRONICS INC			3,671.000	72,208.57	
UNIVERSAL HEALTH SERVICES INC			12,392.000	1,092,726.56	
UNIVERSAL INSURANCE HOLDINGS I			4,475.000	44,078.75	
UNIVERSAL LOGISTICS HOLDINGS I			4,857.000	154,064.04	
UNIVERSAL MUSIC GROUP NV			1,147,382.000	21,723,057.44	
UNIVERSAL STAINLESS & ALLOY PR			2,842.000	20,235.04	
UNIVERSAL TECHNICAL INSTITUTE			3,129.000	17,021.76	
UNIVEST FINANCIAL CORP			4,795.000	112,586.60	
UPL LTD			158,722.000	1,311,216.72	
UPLAND SOFTWARE INC			2,202.000	17,902.26	
URANIUM ENERGY CORP			6,763.000	23,670.50	
URBAN EDGE PROPERTIES			19,829.000	264,518.86	
URBAN OUTFITTERS INC			10,850.000	213,202.50	
UROGEN PHARMA LTD			7,272.000	60,503.04	
UROLOGIX INC			2,793.000	0.28	
URSTADT BIDDLE PROPERTIES INC			7,724.000	119,799.24	
US BANCORP			484,553.000	19,537,176.96	
US ENERGY CORP			40.000	116.80	
US GLOBAL INVESTORS INC			424.000	1,216.88	
US GOLD CORP			2.000	7.50	
US PHYSICAL THERAPY INC			3,156.000	239,919.12	
US PLASTIC LMBR CORP COM			29,600.000	0.00	
US SILICA HOLDINGS INC			9,131.000	99,984.45	
USANA HEALTH SCIENCES INC			2,046.000	114,678.30	
USHIO INC			92,500.000	959,860.51	
UTAH MEDICAL PRODUCTS INC			2,807.000	239,465.17	
UTG INC			513.000	14,374.26	
UTSTARCOM HOLDINGS CORP			1,189.250	4,281.30	
V ONE CORP COM			2,000.000	0.00	
V2X INC			3,891.000	137,741.40	
VAALCO ENERGY INC			16,055.000	69,999.80	



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALARIS LTD			10,008.000	489,791.52
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			52,542.000	5,614,112.70
VALLEY MEDIA INC COM			11,100.000	0.00
VALLEY NATIONAL BANCORP			55,292.000	597,153.60
VALMET OYJ			345,506.000	7,050,433.27
VALUE AMER INC COM			290.000	0.00
VALUE LINE INC			1,514.000	66,464.60
VANDA PHARMACEUTICALS INC			9,524.000	94,097.12
VANGUARD INTERNATIONAL SEMICON			925,000.000	1,893,760.43
VAPOTHERM INC			2,262.000	3,551.34
VAREX IMAGING CORP			5,387.000	113,881.18
VARONIS SYSTEMS INC			15,202.000	403,157.04
VASO CORP			17,910.000	1,898.46
VAXART INC			17,400.000	37,932.00
VAXCYTE INC			10,966.000	263,184.00
VBI VACCINES INC			21,867.000	15,433.73
VCAMPUS CORP			271.000	0.03
VECTOR GROUP LTD			11,220.000	98,848.20
VEECO INSTRUMENTS INC			12,499.000	228,981.68
VENTAS INC			70,893.827	2,847,805.03
VERA BRADLEY INC			3,155.000	9,496.55
VERACYTE INC			11,765.000	195,299.00
VERICEL CORP			125,372.000	2,908,630.40
VERINT SYSTEMS INC			11,339.000	380,763.62
VERIS RESIDENTIAL INC			16,041.000	182,386.17
VERISIGN INC			17,114.000	2,972,701.80
VERISK ANALYTICS INC			24,732.000	4,217,547.96
VERITEX HOLDINGS INC			7,524.000	200,063.16
VERITIV CORP			936.000	91,512.72
VERIZON COMMUNICATIONS INC			533,518.000	20,257,678.46
VERRA MOBILITY CORP			515,527.000	7,923,649.99
VERRICA PHARMACEUTICALS INC			6,771.000	19,771.32
VERTEX INC			167,992.000	2,296,450.64
VERTEX PHARMACEUTICALS INC			43,094.000	12,477,436.76
VESTAS WIND SYSTEMS A/S			156,476.000	2,919,686.85
VF CORP			51,049.000	1,526,875.59
VIAD CORP			3,810.000	120,319.80
VIAPLAY GROUP AB			470,000.000	9,275,061.93



BNY MELLON

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIATRIS INC			201,596.000	1,717,597.92
VIAVI SOLUTIONS INC			35,842.000	467,738.10
VICI PROPERTIES INC			168,153.000	5,019,367.05
VICON INDUSTRIES INC			2.000	130.00
VICOR CORP			5,452.000	322,431.28
VICTORIA'S SECRET & CO			11,844.000	344,897.28
VICTORY CAPITAL HOLDINGS INC			11,426.000	266,340.06
VIDEO DISPLAY CORP			2,455.000	3,191.50
VIEWCAST.COM INC			6,812.000	0.68
VIEWRAY INC			19,887.000	72,388.68
VIEWTRAN GROUP INC			2,440.000	0.24
VILLAGE SUPER MARKET INC			1,850.000	35,760.50
VIP INDUSTRIES LTD			221,189.000	1,809,589.13
VIR BIOTECHNOLOGY INC			5,472.000	105,500.16
VIRCO MFG. CORP			4,379.000	18,654.54
VIRIDIAN THERAPEUTICS INC			7,594.000	155,752.94
VIRNETX HOLDING CORP			5,183.000	6,064.11
VIRTU FINANCIAL INC			14,385.000	298,776.45
VIRTUS INVESTMENT PARTNERS INC			1,077.000	171,803.04
VISA INC			252,098.000	44,785,209.70
VISHAY INTERTECHNOLOGY INC			19,276.000	342,920.04
VISHAY PRECISION GROUP INC			5,200.000	153,868.00
VISION INC/TOKYO JAPAN			129,800.000	1,228,546.84
VISIONAL INC			22,200.000	1,375,757.46
VISTEON CORP			4,632.000	491,269.92
VISTRA CORP			510,733.000	10,725,393.00
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			3,272.000	348,337.12
VOC ENERGY TRUST			9,670.000	65,465.90
VOLVO AB			509,200.000	7,253,375.61
VOLVO CAR AB			189,414.000	831,731.85
VONOVIA SE			163,136.000	3,549,517.41
VORNADO REALTY TRUST			18,383.000	425,750.28
VOXX INTERNATIONAL CORP			3,784.000	28,796.24
VOYAGER THERAPEUTICS INC			10,558.000	62,503.36
VSE CORP			4,228.000	149,671.20
VULCAN MATERIALS CO			54,126.000	8,536,211.46
W R BERKLEY CORP			23,309.000	1,505,295.22
W WORLD CORP			11.000	17.82



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
W&T OFFSHORE INC			38,391.000	224,971.26
WABASH NATIONAL CORP			5,811.000	90,419.16
WAL-MART DE MEXICO SAB DE CV			993,421.000	3,494,450.70
WALGREENS BOOTS ALLIANCE INC			91,019.000	2,857,996.60
WALKER & DUNLOP INC			7,315.000	612,484.95
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			174,616.000	22,647,695.20
WALT DISNEY CO/THE			208,038.000	19,624,224.54
WANDERPORT CORP			82.000	0.64
WARNER BROS DISCOVERY INC			252,093.188	2,899,071.67
WARRIOR MET COAL INC			10,595.000	301,321.80
WASHINGTON TRUST BANCORP INC			3,894.000	180,993.12
WASTE MANAGEMENT INC			45,896.000	7,352,998.16
WATCHES OF SWITZERLAND GROUP P			66,500.000	500,336.82
WATERS CORP			9,562.000	2,577,245.86
WATERSTONE FINANCIAL INC			4,620.000	74,659.20
WATTS WATER TECHNOLOGIES INC			5,450.000	685,228.50
WAVE LIFE SCIENCES LTD			4,846.000	17,494.06
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	800.00
WD-40 CO			2,453.000	431,090.22
WEBCO INDUSTRIES INC			67.000	10,653.00
WEC ENERGY GROUP INC			60,416.000	5,403,002.88
WEGENER CORP			4,812.000	96.24
WEIS MARKETS INC			4,337.000	308,967.88
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			449,629.000	18,084,078.38
WELLTOWER INC			72,154.000	4,640,945.28
WERNER ENTERPRISES INC			8,546.000	321,329.60
WESBANCO INC			13,581.000	453,197.97
WESCO INTERNATIONAL INC			1,378.000	164,505.64
WEST BANCORP INC			1,042.000	21,684.02
WEST PHARMACEUTICAL SERVICES I			10,535.000	2,592,452.80
WESTAMERICA BANCORP			5,512.000	288,222.48
WESTELL TECHNOLOGIES INC			1,757.000	2,143.54
WESTERN ASSET MORTGAGE CAPITAL			641.400	7,177.27
WESTERN DIGITAL CORP			56,362.000	1,834,583.10
WESTERN MIDSTREAM PARTNERS LP			857,178.000	21,566,598.48
WESTERN NEW ENGLAND BANCORP IN			8,073.000	65,633.49



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WESTERN WTR CO			9,200.000	0.00
WESTINGHOUSE AIR BRAKE TECHNOL			20,755.000	1,688,419.25
WESTMORELAND COAL CO			2,487.000	0.00
WESTROCK CO			44,192.000	1,365,090.88
WESTWATER RESOURCES INC			1.000	1.14
WESTWOOD HOLDINGS GROUP INC			2,977.000	28,668.51
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			3,842.000	78,146.28
WEYERHAEUSER CO			95,056.000	2,714,799.36
WH GROUP LTD HK/00288			11,543,500.000	7,279,115.03
WHIRLPOOL CORP			9,421.000	1,270,045.01
WHITE MOUNTAINS INSURANCE GROU			5,094.000	6,637,583.88
WHITESTONE REIT			14,090.000	119,201.40
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	3,987.75
WILLDAN GROUP INC			2,509.000	37,158.29
WILLIAMS COS INC/THE			273,564.000	7,832,137.32
WILLIS LEASE FINANCE CORP			2,604.000	85,254.96
WILLIS TOWERS WATSON PLC			76,180.000	15,307,609.20
WILMAR INTERNATIONAL LTD			1,911,400.000	5,115,182.94
WINDTREE THERAPEUTICS INC			9,439.000	2,841.14
WINGSTOP INC			4,279.000	536,672.18
WINLAND HOLDINGS CORP			968.000	1,703.68
WINMARK CORP			934.000	202,061.56
WINNEBAGO INDUSTRIES INC			8,129.000	432,544.09
WIRELESS TELECOM GROUP INC			5,681.000	7,385.30
WIRELESS XCESSORIES GROUP INC			1,262.000	0.00
WISDOMTREE INVESTMENTS INC			16,595.000	77,664.60
WIX.COM LTD			7,828.000	612,384.44
WIZZ AIR HOLDINGS PLC			51,673.000	913,980.33
WOLVERINE WORLD WIDE INC			14,856.000	228,633.84
WORKDAY INC			45,015.000	6,852,183.30
WORKHORSE GROUP INC			18,807.000	53,976.09
WORKIVA INC			6,081.000	473,101.80
WORLD ACCEPTANCE CORP			1,615.000	156,364.30
WORLD FUEL SERVICES CORP			11,233.000	263,301.52
WORLDGATE COMMUNICATIONS			6,943.000	0.00
WORLDTEX INC			47.000	0.00

Asset Detail

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WORTHINGTON INDUSTRIES INC			11,377.000	433,918.78	
WP CAREY INC			13,350.000	931,830.00	
WQN INC			656.000	0.13	
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	373.38	
WSFS FINANCIAL CORP			15,785.500	733,394.33	
WUXI BIOLOGICS CAYMAN INC HK/02269			253,000.000	1,527,688.25	
WW GRAINGER INC			8,237.000	4,029,458.03	
WW INTERNATIONAL INC			7,412.000	29,129.16	
WYNN RESORTS LTD			11,810.000	744,384.30	
X4 PHARMACEUTICALS INC			8,225.000	14,064.75	
XBIOTECH INC			5,965.000	21,593.30	
XCEL ENERGY INC			82,067.000	5,252,288.00	
XENCOR INC			9,848.000	255,851.04	
XENIA HOTELS & RESORTS INC			19,551.000	269,608.29	
XENON PHARMACEUTICALS INC			7,336.000	264,829.60	
XOMA CORP			9,090.000	162,801.90	
XOMETRY INC			134,022.000	7,611,109.38	
XP INC			102,358.000	1,945,825.58	
XPEL INC			2,798.000	180,303.12	
XTEP INTERNATIONAL HOLDINGS LT HK/01368			826,000.000	878,622.66	
XYLEM INC/NY			28,372.000	2,478,577.92	
YAMAHA CORP			157,700.000	5,600,041.85	
YELP INC			14,373.000	487,388.43	
YOKOHAMA RUBBER CO LTD/THE			419,600.000	6,423,943.25	
YORK WATER CO/THE			4,069.000	156,371.67	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,830,000.000	6,177,556.41	
YUM CHINA HOLDINGS INC			62,623.000	2,963,946.59	
YUM! BRANDS INC			36,357.000	3,866,203.38	
YUMA ENERGY INC			1.266	0.00	
YUNHONG CTI LTD			179.000	117.25	
ZANETT INC			154.000	0.00	
ZAZA ENERGY CORP			342.000	0.00	
ZEBRA TECHNOLOGIES CORP			6,906.000	1,809,441.06	
ZEDGE INC			1,658.000	3,912.88	
ZEON CORP			483,100.000	4,265,445.05	
ZHONGSHENG GROUP HOLDINGS LTD HK/00881			154,500.000	617,023.78	
ZIFF DAVIS INC			8,004.000	548,113.92	
ZIMMER BIOMET HOLDINGS INC			30,585.000	3,197,661.75	
ZIMVIE INC			1.600	15.80	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZION OIL & GAS INC			469.000	82.64
ZIONS BANCORP NA			17,171.000	873,317.06
ZIPLINK INC			21,900.000	21.90
ZIPRECRUITER INC			12,429.000	205,078.50
ZOETIS INC			60,454.000	8,964,723.66
ZOGENIX INC			6,599.000	0.00
ZOGENIX INC CONTRA			6,608.000	6,608.00
ZOOM VIDEO COMMUNICATIONS INC			6,168.000	453,903.12
ZOOMINFO TECHNOLOGIES INC			153,570.000	6,397,726.20
ZUMIEZ INC			6,404.000	137,878.12
ZURN ELKAY WATER SOLUTIONS COR			20,100.000	492,450.00
ZYMEWORKS INC/CANADA			6,672.000	41,032.80
ZYNERBA PHARMACEUTICALS INC			15,488.000	11,337.21
ZYNEX INC			8,762.300	79,474.06
TOTAL EQUITY			549,649,250.743	8,934,038,896.25
FIXED INCOME SECURITIES				
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			3,074,000.000	2,528,365.00
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			5,384,000.000	4,685,210.64
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			4,388,000.000	3,455,901.04
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,729,000.000	2,364,678.50
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			1,629,000.000	1,613,935.82
1375209 BC LTD 144A 9.000% 01/30/2028 DD 09/30/22			29,630.065	29,407.84
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			483,155.540	438,899.45
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			1,126,230.810	1,043,467.04
8TH AVENUE FOOD 9/18 TL			1,309,428.030	1,142,070.03
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.532	97,596.13
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	141,944.14
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			1,153,000.000	1,097,563.94
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,411,000.000	2,319,131.26
ABN AMRO BANK NV 144A 4.800% 04/18/2026 DD 04/18/16			1,800,000.000	1,704,320.04
ABN AMRO BANK NV REGS VAR RT 03/27/2028			2,800,000.000	2,749,986.40
ABRA AUTO BODY/CALIBER COLLISI			877,208.780	810,979.52
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	497,150.00
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			705,000.000	624,345.51
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			1,460,000.000	1,334,870.25
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			1,932,730.540	1,911,955.25
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21			597,437.500	519,770.63
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			315,000.007	296,887.51
ACCESS CIG 2/18 TL			1,369,988.410	1,306,968.94

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACCUVANT 1/17 COV-LITE TL			1,129,463.590	1,079,202.47
ACREC 2021-FL1 LTD FL1 A 144A VAR RT 10/16/2036 DD 10/15/21			3,500,000.000	3,379,835.79
ACRES COMMERCIAL RE FL2 A 144A VAR RT 01/15/2037 DD 12/21/21			6,120,000.000	5,945,187.46
ACRISURE 1/20 TLB			858,683.530	783,188.08
ACRISURE 11/21 INCREMENTAL TLB			158,800.000	148,875.00
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,540,000.000	1,464,801.80
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21			378,000.000	302,948.10
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21			2,635,000.000	2,172,623.38
ADIANT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21			888,750.000	837,095.85
ADP 6/22 COV-LITE TLB 0.000% 06/08/2029 DD 06/02/22			947,000.000	910,521.56
ADVANCED MICRO DEVICES INC 3.924% 06/01/2032 DD 06/09/22			185,000.000	167,582.59
AECOM 5.125% 03/15/2027 DD 02/21/17			2,940,000.000	2,743,916.70
AEP TEXAS INC 4.700% 05/15/2032 DD 05/18/22			900,000.000	825,247.88
AERCAP IRELAND CAPITAL DAC / A 1.150% 10/29/2023 DD 10/29/21			1,400,000.000	1,330,111.71
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21			1,240,000.000	1,133,189.86
AERCAP IRELAND CAPITAL DAC / A 1.750% 10/29/2024 DD 10/29/21			1,176,000.000	1,070,131.65
AERCAP IRELAND CAPITAL DAC / A 3.000% 10/29/2028 DD 10/29/21			2,041,000.000	1,641,135.94
AERCAP IRELAND CAPITAL DAC / A 3.150% 02/15/2024 DD 09/25/20			3,000,000.000	2,881,792.42
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	388,161.19
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			242,000.000	238,117.24
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20			7,503,000.000	6,918,741.39
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	149,852.50
AETNA INC 3.500% 11/15/2024 DD 11/10/14			340,000.000	330,473.33
AETNA INC 6.625% 06/15/2036 DD 06/09/06			245,000.000	249,678.34
AFFIRM ASSET SECURITI B A 144A 1.030% 08/17/2026 DD 08/04/21			3,425,000.000	3,232,056.05
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			313,000.000	270,667.50
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22			1,311,000.000	1,232,340.00
AGREE LP 4.800% 10/01/2032 DD 08/22/22			140,000.000	124,750.89
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			3,900,000.000	3,847,537.24
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			5,691,000.000	5,456,195.88
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,463,000.000	1,256,351.25
AIR LEASE CORP 3.000% 09/15/2023 DD 08/15/16			3,750,000.000	3,657,999.75
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			145,000.000	142,741.63
AIR MEDICAL 9/17 COV-LITE TLB			440,420.880	380,334.26
AIR MEDICAL 9/20 TLB 0.000% 10/02/2025 DD 09/16/20			356,571.560	308,256.12
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	253,125.89
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			2,035,000.000	1,915,888.88
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,013,000.000	3,939,080.54
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			409,000.000	406,892.79



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AKER BP ASA 144A 2.000% 07/15/2026 DD 06/23/21			3,094,000.000	2,669,778.41
AKER BP ASA 144A 3.100% 07/15/2031 DD 06/23/21			335,000.000	262,166.82
ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21			75,000.000	48,988.98
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			50,000.000	35,415.20
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			1,685,264.350	1,564,481.46
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			1,965,000.000	1,725,663.98
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,059,000.000	946,556.87
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			1,658,000.000	1,529,505.00
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,184,060.35
ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20			2,314,000.000	2,158,152.10
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20			4,076,000.000	3,814,465.62
ALI GROUP/WELBILT 10/21 (USD) 0.000% 07/30/2029 DD 08/18/21			1,293,762.440	1,244,599.47
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,271,865.770	1,219,172.38
ALLEGHANY CORP 3.625% 05/15/2030 DD 05/18/20			130,000.000	115,795.53
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	453,801.65
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	349,147.26
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,243,000.000	1,061,742.99
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	830,090.56
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,639,000.000	2,274,261.23
ALLY AUTO RECEIVABLES TRU 3 A3 1.930% 05/15/2024 DD 09/17/19			277,022.490	276,399.41
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			259,515.150	258,891.74
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	604,605.33
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20			469,000.000	452,739.22
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,739,000.000	1,699,376.16
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,958,000.000	4,928,060.52
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			3,260,000.000	3,162,370.99
ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20			2,775,000.000	2,137,527.00
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	844,349.41
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	1,133,572.93
ALTICE FRANCE SA/FRANCE 144A 5.125% 07/15/2029 DD 04/27/21			1,767,000.000	1,320,143.37
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			710,000.000	562,241.90
ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	1,649,998.36
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			7,210,000.000	6,443,937.50
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21			465,000.000	293,251.22
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			85,000.000	53,751.51
AMAYA 6/18 (USD) TL 0.000% 07/21/2026 DD 04/23/18			2,950,050.300	2,834,260.83
AMAYA 9/22 TLB			620,000.000	604,400.80
AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21			240,000.000	161,493.81
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18			270,000.000	234,541.71



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AMCOR FLEXIBLES NORTH AMERICA 4.000% 05/17/2025 DD 05/17/22			580,000.000	559,983.52
AMENTUM/AECOM MAVERICK 2/22 CO 0.000% 02/10/2029 DD 01/31/22			1,592,010.000	1,516,389.53
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			506,000.000	480,407.70
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19			1,427,000.000	1,282,598.09
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			2,377,000.000	1,943,197.50
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			1,926,000.000	2,011,398.84
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			5,747,489.000	5,397,869.25
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,926,604.000	2,553,461.99
AMERICAN AUTO AUCTION 12/21 TL 0.000% 12/08/2027 DD 12/08/21			983,567.500	904,882.10
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	581,385.00
AMERICAN BATH 1/21 COV-LITE TL 0.000% 11/23/2027 DD 01/21/21			0.010	0.01
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,442,000.000	1,272,565.00
AMERICAN CREDIT ACCEP 3 A 144A 4.120% 02/13/2026 DD 08/11/22			234,070.560	232,997.61
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20			614,000.000	588,070.01
AMERICAN ELECTRIC POWER CO INC 2.031% 03/15/2024 DD 01/06/22			3,531,000.000	3,380,112.11
AMERICAN EXPRESS CO 3.950% 08/01/2025 DD 08/03/22			2,206,000.000	2,136,582.56
AMERICAN EXPRESS CREDIT AC 2 A 3.390% 05/15/2027 DD 05/24/22			10,725,000.000	10,378,580.36
AMERICAN EXPRESS CREDIT AC 3 A 3.750% 08/15/2027 DD 08/16/22			8,320,000.000	8,106,190.14
AMERICAN INTERNATIONAL GROUP I 2.500% 06/30/2025 DD 05/11/20			2,091,000.000	1,951,207.93
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,329,845.57
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			555,112.500	530,132.44
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	245,225.42
AMERICAN TOWER CORP 1.600% 04/15/2026 DD 03/29/21			3,569,000.000	3,113,774.05
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	359,988.19
AMERICAN TOWER CORP 3.600% 01/15/2028 DD 12/08/17			153,000.000	135,827.63
AMERICAN TOWER CORP 3.650% 03/15/2027 DD 04/01/22			1,783,000.000	1,631,593.51
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21			1,118,110.520	1,087,921.53
AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21			960,973.680	944,813.57
AMERICREDIT AUTOMOBILE RE 2 A3 0.660% 12/18/2024 DD 07/22/20			290,464.760	288,803.19
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			570,000.000	545,672.06
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			1,830,000.000	1,816,759.77
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			356,000.000	347,782.31
AMERICREDIT AUTOMOBILE REC 2 B 4.810% 04/18/2028 DD 06/22/22			1,570,000.000	1,554,635.98
AMERICREDIT AUTOMOBILE REC 2 D 2.130% 03/18/2026 DD 07/22/20			2,485,000.000	2,332,393.42
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			745,752.740	742,992.18
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	890,038.73
AMMC CLO XIII LT 13A A1R2 144A VAR RT 07/24/2029 DD 04/26/21			902,490.270	893,396.69
AMR 11/17 TLB			171,834.630	169,353.33
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21			3,805,654.000	3,680,067.42

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AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			66,554.860	66,382.73
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,449,472.97
AMWINS 2/21 TLB 0.000% 02/19/2028 DD 02/08/21			1,009,698.600	964,029.93
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.550	669,075.69
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			1,556,240.000	1,395,760.53
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			197,222.240	187,336.59
ANGEL OAK MORTGAGE T 4 A1 144A VAR RT 01/20/2065 DD 08/01/21			1,830,106.820	1,479,620.50
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			566,352.690	491,956.60
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 09/25/2066 DD 09/01/21			2,275,821.050	1,816,214.21
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			1,546,000.000	1,196,791.60
ANGLO AMERICAN CAPITAL PL 144A 4.875% 05/14/2025 DD 05/14/15			913,000.000	896,319.96
ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19			45,000.000	40,615.64
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			365,000.000	316,329.04
AOC/ALIANCYS 10/21 TL 0.000% 10/15/2028 DD 09/20/21			482,154.120	447,197.95
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			110,000.000	68,084.24
APACHE CORP 4.750% 04/15/2043 DD 04/09/12			2,438,000.000	1,815,796.73
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			581,000.000	472,788.75
APACHE CORP 5.250% 02/01/2042 DD 12/03/10			999,000.000	811,959.52
APEX GROUP 7/21 (USD) COV-LITE TL			1,330,258.260	1,263,745.35
API GROUP 10/21 INCREMENTAL CO 0.000% 10/07/2028 DD 09/29/21			620,000.000	602,689.60
API GROUP/J2 ACQUISITION 10/19			961,793.760	936,065.78
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,399,181.79
APIDOS CLO XXIV 24A A1AL 144A VAR RT 10/20/2030 DD 03/11/21			1,270,000.000	1,236,726.00
APIDOS CLO XXXI 31A A1R 144A VAR RT 04/15/2031 DD 05/14/21			4,800,000.000	4,704,675.26
APPLE INC 3.250% 08/08/2029 DD 08/08/22			3,628,000.000	3,311,123.84
APPLE INC 4.100% 08/08/2062 DD 08/08/22			225,000.000	184,385.70
APPLIED SYSTEMS 9/17 COV-LITE TLB			3,084,279.520	3,003,718.14
APX GROUP INC 144A 6.750% 02/15/2027 DD 02/14/20			419,000.000	391,422.00
AQUA FINANCE TRUST 20 A A 144A 1.540% 07/17/2046 DD 10/06/21			3,111,515.015	2,818,156.09
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			133,014.350	125,927.39
ARAMARK 6/18 COV-LITE TLB			3,465,000.000	3,343,725.00
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18			498,000.000	439,270.86
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			1,758,000.000	1,678,213.90
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			599,000.000	587,020.00
ARBOR REALTY COMMER FL1 A 144A VAR RT 01/15/2037 DD 02/11/22			8,320,000.000	8,181,565.18
ARBOR REALTY COMMER FL2 A 144A VAR RT 05/15/2036 DD 06/10/21			2,270,000.000	2,209,549.53
ARBOR REALTY COMMER FL3 A 144A VAR RT 08/15/2034 DD 09/29/21			3,000,000.000	2,876,997.09
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB			1,029,768.210	993,561.56
ARBY'S/INSPIRE BRANDS 1/22 TLB 0.000% 12/15/2027 DD 01/20/22			648,450.000	606,300.76



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			1,637,000.000	1,276,860.00	
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			1,904,000.000	1,484,548.80	
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	909,759.83	
ARCONIC CORP 144A 6.000% 05/15/2025 DD 05/13/20			803,000.000	773,194.88	
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	874,648.51	
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			4,066,000.000	2,988,510.00	
ARDAGH METAL PACKAGING FI 144A 6.000% 06/15/2027 DD 06/08/22			2,128,000.000	2,003,945.09	
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			600,000.000	561,363.00	
ARDENT HEALTH 8/21 COV-LITE TL 0.000% 08/24/2028 DD 07/27/21			892,980.000	849,170.41	
ARES L CLO LTD 50A AR 144A VAR RT 01/15/2032 DD 06/15/21			4,530,000.000	4,417,755.89	
ARES LVII CLO LTD 57A ER 144A VAR RT 01/25/2035 DD 12/20/21			1,250,000.000	1,013,752.13	
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20			22,979.487	22,969.05	
ARISTOCRAT LEISURE 5/22 COV-LI 0.000% 05/24/2029 DD 04/26/22			219,467.000	216,613.93	
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			17,488.120	17,476.96	
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			179,927.500	168,902.64	
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			643,000.000	513,994.91	
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			1,909,000.000	1,460,788.47	
ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			1,262,460.010	1,162,725.67	
ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL			757,000.000	655,281.91	
ASHTead CAPITAL INC 144A 4.000% 05/01/2028 DD 11/04/19			1,665,000.000	1,455,684.26	
ASHTead CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			2,600,000.000	2,385,162.00	
ASP BLADE/OREGON TOOL 10/21 IN 0.000% 10/13/2028 DD 09/28/21			1,125,995.280	984,119.87	
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21			658,000.000	500,099.74	
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			745,813.280	655,853.28	
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			247,500.000	219,656.25	
ASSURANT INC 2.650% 01/15/2032 DD 06/14/21			120,000.000	88,343.15	
ASSURANT INC 3.700% 02/22/2030 DD 08/22/19			120,000.000	100,637.41	
ASSURANT INC 4.900% 03/27/2028 DD 03/27/18			230,000.000	218,140.31	
ASSURED PARTNERS 2/20 COV-LITE			792,086.570	748,521.80	
ASSURED PARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,508,000.000	1,172,055.06	
ASSURED PARTNERS INC 144A 7.000% 08/15/2025 DD 08/02/17			1,297,000.000	1,198,308.43	
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21			415,000.000	311,250.00	
ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21			1,710,308.100	1,439,224.27	
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			2,414,505.590	2,041,778.36	
ASURION 7/18 B7 COV-LITE TLB			914,412.500	853,604.07	
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21			1,210,000.000	919,600.00	
ASURION 8/22 B0 COV LITE TLB			813,396.000	691,044.98	
AT&T INC 0.900% 03/25/2024 DD 03/23/21			360,000.000	340,555.62	
AT&T INC 4.300% 02/15/2030 DD 08/15/18			956,000.000	871,934.65	

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AT&T INC 7.125% 03/15/2026 DD 09/15/18			250,000.000	265,440.35
AT&T INC 7.875% 02/15/2030 DD 08/15/18			305,000.000	329,069.52
AT&T INC VAR RT 12/15/2043 DD 06/05/19			275,000.000	246,531.47
ATENTO LUXCO 1 SA 144A 8.000% 02/10/2026 DD 02/10/21			119,000.000	50,258.46
ATHENAHEALTH 2/22 COV-LITE DEL 0.000% 02/15/2029 DD 01/14/22			355,507.240	317,823.48
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22			2,089,256.520	1,867,795.33
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22			2,658,000.000	2,101,335.06
ATHENE GLOBAL FUNDING 144A 2.646% 10/04/2031 DD 10/04/21			350,000.000	263,171.23
ATHENE GLOBAL FUNDING 144A 2.673% 06/07/2031 DD 06/07/21			731,000.000	546,540.62
ATI INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	378,527.59
ATI INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,569,615.11
ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			453,195.000	449,796.04
ATMOS ENERGY CORP 0.625% 03/09/2023 DD 03/09/21			1,265,000.000	1,244,802.94
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,611,864.40
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,717,397.70
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,029,644.55
AUSTRALIA & NEW ZEALAND B 144A 4.400% 05/19/2026 DD 05/19/16			3,222,000.000	3,053,731.02
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	244,654.60
AUSTRALIA GOVERNMENT BOND REGS 0.250% 11/21/2024			2,230,000.000	1,339,670.42
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026			865,000.000	491,842.01
AUTHENTIC BRANDS 1/21 TLB 0.000% 09/27/2024 DD 01/27/21			2,667,046.830	2,599,703.89
AVANTOR 7/21 B5 COV-LITE TLB 0.000% 11/08/2027 DD 07/07/21			2,132,893.740	2,071,914.31
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,896,000.000	2,374,730.08
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,664,000.000	1,473,212.60
AVAYA 2/21 COV-LITE TLB2 0.000% 12/15/2027 DD 02/09/21			581,000.000	307,203.75
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	695,536.08
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21			1,090,000.000	915,264.55
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,278,000.000	1,254,714.84
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20			1,200,000.000	1,162,026.52
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22			1,242,000.000	1,146,279.06
AVIS BUDGET CAR RENTAL 3/22 TL 0.000% 03/15/2029 DD 03/07/22			286,124.180	274,441.73
AVIS BUDGET RENTAL C 2A A 144A 4.000% 03/20/2025 DD 10/25/18			1,115,000.000	1,095,769.26
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21			917,000.000	770,981.68
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20			2,100,000.000	1,883,656.72
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			2,650,000.000	2,605,393.37
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,874,000.000	1,816,643.16
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20			1,271,000.000	1,195,749.35
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	885,863.50
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,638,000.000	1,459,175.71



Asset Detail

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As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20			589,000.000	560,678.58
BAFFINLAND IRON MINES COR 144A 8.750% 07/15/2026 DD 06/27/18			2,202,000.000	1,943,689.42
BAIN CAPITAL CREDI 1A A1R 144A VAR RT 07/20/2030 DD 05/20/21			5,000,000.000	4,927,388.70
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20			3,310,000.000	3,238,458.98
BALL CORP 2.875% 08/15/2030 DD 08/13/20			580,000.000	445,118.10
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,580,000.000	1,498,961.80
BALL CORP 5.250% 07/01/2025 DD 06/25/15			2,240,000.000	2,189,129.60
BALLYROCK CLO 2019 1A A1R 144A VAR RT 07/15/2032 DD 07/15/21			4,210,000.000	4,103,736.65
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			910,000.000	891,216.14
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			765,000.000	441,787.50
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			17,100,000.000	484,744.50
BANCO SANTANDER SA 5.294% 08/18/2027 DD 08/18/22			2,000,000.000	1,884,767.06
BANK 2019-BNK20 BN20 XA VAR RT 09/15/2062 DD 09/01/19			0.069	0.00
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20			493,000.000	398,110.31
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			270,000.000	269,328.84
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			6,639,000.000	6,402,015.85
BANK OF AMERICA CORP VAR RT 01/23/2026 DD 01/23/18			125,000.000	118,474.15
BANK OF AMERICA CORP VAR RT 03/05/2024 DD 03/05/18			1,258,000.000	1,248,179.97
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21			5,344,000.000	4,632,192.25
BANK OF AMERICA CORP VAR RT 04/02/2026 DD 03/22/22			4,404,000.000	4,160,789.81
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19			210,000.000	193,935.62
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			185,000.000	146,044.34
BANK OF AMERICA CORP VAR RT 04/24/2028 DD 04/24/17			35,000.000	31,862.03
BANK OF AMERICA CORP VAR RT 04/25/2025 DD 04/27/22			2,017,000.000	1,960,591.82
BANK OF AMERICA CORP VAR RT 04/27/2033 DD 04/27/22			758,000.000	679,171.76
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			1,356,000.000	1,074,960.38
BANK OF AMERICA CORP VAR RT 06/14/2024 DD 06/14/21			3,101,000.000	2,995,298.23
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20			220,000.000	142,110.68
BANK OF AMERICA CORP VAR RT 07/21/2028 DD 07/21/17			535,000.000	483,420.55
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21			2,424,000.000	1,809,013.92
BANK OF AMERICA CORP VAR RT 07/22/2028 DD 07/22/22			3,938,000.000	3,785,493.00
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			4,551,000.000	4,489,697.66
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			814,000.000	740,819.25
BANK OF AMERICA CORP VAR RT 10/22/2025 DD 10/22/19			3,015,000.000	2,823,736.33
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20			210,000.000	155,039.93
BANK OF AMERICA CORP VAR RT 12/06/2025 DD 12/06/21			2,589,000.000	2,368,429.21
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17			8,523,000.000	8,478,022.93
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	303,425.68
BANK OF IRELAND GROUP PLC 144A VAR RT 09/16/2026 DD 09/16/22			1,609,000.000	1,574,526.43

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

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BANK OF IRELAND GROUP PLC 144A VAR RT 09/30/2027 DD 09/30/21			2,123,000.000	1,754,631.97
BANK OF MONTREAL 3.700% 06/07/2025 DD 06/07/22			2,343,000.000	2,253,919.89
BANK OF MONTREAL 4.250% 09/14/2024 DD 09/14/22			4,554,000.000	4,482,326.42
BANK OF MONTREAL VAR RT 01/10/2037 DD 01/10/22			235,000.000	175,158.89
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD			1,555,000.000	1,131,351.48
BANK OF NEW YORK MELLON CORP/T VAR RT 07/24/2026 DD 07/26/22			1,852,000.000	1,809,715.69
BANK OF NOVA SCOTIA/THE 2.450% 02/02/2032 DD 01/10/22			115,000.000	87,414.57
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			5,621,000.000	5,476,172.69
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17			1,568,000.000	1,367,539.89
BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16			1,562,000.000	1,484,791.90
BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19			5,310,000.000	5,107,984.55
BARCLAYS PLC VAR RT 05/07/2026 DD 05/07/20			1,632,000.000	1,481,670.08
BARCLAYS PLC VAR RT 05/16/2024 DD 05/16/18			857,000.000	847,341.11
BARCLAYS PLC VAR RT 06/24/2031 DD 06/24/20			160,000.000	119,333.46
BARCLAYS PLC VAR RT 08/09/2028 DD 08/09/22			1,269,000.000	1,190,144.94
BARCLAYS PLC VAR RT 08/09/2033 DD 08/09/22			202,000.000	183,424.87
BARCLAYS PLC VAR RT 11/24/2027 DD 11/24/21			130,000.000	108,923.02
BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21			260,000.000	187,883.49
BARCLAYS PLC VAR RT 12/31/2049 DD 08/11/21			560,000.000	345,128.00
BARINGS CLO LTD 20 3A A1R 144A VAR RT 04/20/2031 DD 05/20/21			4,460,000.000	4,366,423.44
BARRACUDA NETWORKS 5/22 COV-LI 0.000% 05/17/2029 DD 04/13/22			1,013,000.000	950,406.73
BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12			215,000.000	196,187.48
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			1,146,150.860	1,056,178.01
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,098,000.000	1,044,151.13
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			6,093,000.000	5,858,058.00
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20			225,000.000	165,859.81
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,622,000.000	1,411,140.00
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	387,487.52
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	243,930.96
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,207,000.000	1,104,405.00
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	911,843.90
BAUSCH & LOMB 5/22 TL 0.000% 05/05/2027 DD 04/20/22			743,137.500	689,958.58
BAUSCH HEALTH COS INC 144A 11.000% 09/30/2028 DD 09/30/22			52,674.943	42,535.02
BAUSCH HEALTH COS INC 144A 14.000% 10/15/2030 DD 09/30/22			10,534.987	5,741.57
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			528,000.000	340,401.60
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20			392,000.000	151,982.32
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20			809,000.000	314,306.63
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,537,000.000	1,219,553.47
BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22			1,248,000.000	863,809.44

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,510,000.000	2,462,985.92
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			10,072,000.000	9,641,032.52
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,159,000.000	3,148,124.32
BAYVIEW MSR OPPORTU 4 A11 144A VAR RT 10/25/2051 DD 09/25/21			7,533,889.570	7,022,919.33
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			8,192,000.000	7,647,114.04
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	532,805.64
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	8,234,870.88
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			112,593.530	104,954.30
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	6,029,005.52
BDS 2021-FL10 LTD FL7 A 144A VAR RT 06/16/2036 DD 05/24/21			4,100,000.000	3,958,166.28
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,028,000.000	832,587.48
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			798,000.000	725,336.11
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			885,000.000	684,990.00
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	548,386.00
BELFOR 4/19 TLB 0.000% 04/06/2026 DD 02/07/19			759,487.680	744,297.93
BELLEMEADE RE 2020 4A M2A 144A VAR RT 06/25/2030 DD 12/22/20			0.007	0.01
BELRON 10/19 (USD) TLB 0.000% 10/30/2026 DD 10/21/19			325,787.500	316,013.88
BELRON 4/21 (USD) TLB 0.000% 03/31/2028 DD 03/23/21			462,950.000	448,626.33
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,622,777.10
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,758,555.68
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			165,000.000	139,301.22
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20			1,171,000.000	955,404.74
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20			1,314,000.000	1,032,312.56
BENCHMARK 2020-B20 MORT B20 A5 2.034% 10/15/2053 DD 10/01/20			1,111,000.000	876,792.31
BENCHMARK 2021-B28 MORT B28 A5 2.224% 08/15/2054 DD 08/01/21			764,000.000	600,634.42
BENEFIT STREET IIIA A1R2 144A VAR RT 07/20/2029 DD 04/28/21			2,270,670.340	2,255,458.96
BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21			3,090,000.000	3,031,073.85
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	599,002.17
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			1,315,000.000	1,195,787.94
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,555,000.000	1,454,756.93
BERRY PLASTICS 3/21 (USD) 0.000% 07/01/2026 DD 12/05/19			759,000.000	733,922.64
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			2,755,658.490	2,679,442.77
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			128,100.000	123,268.91
BISON MIDSTREAM 5/18 TLB			621,867.310	598,236.36
BJ'S WHOLESALE CLUB 1/17			982,984.270	981,578.60
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			2,110,000.000	1,797,298.00
BLACKSTONE MORTGAGE 11/19 TLB			753,955.870	713,430.74
BLACKSTONE MORTGAGE 5/22 TLB4 0.000% 05/09/2029 DD 05/09/22			268,327.500	256,252.77
BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21			1,886,000.000	1,553,176.49

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BLOCK COMMUNICATIONS 2/20 TL			724,425.000	707,524.16
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21			2,750,000.000	2,710,067.50
BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21			240,049.270	226,961.78
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	489,687.22
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			807,000.000	770,483.98
BNP PARIBAS SA 144A 4.375% 05/12/2026 DD 05/12/16			352,000.000	331,893.99
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21			819,000.000	698,249.43
BNP PARIBAS SA 144A VAR RT 06/09/2026 DD 06/09/20			5,495,000.000	4,941,513.49
BNP PARIBAS SA 144A VAR RT 11/19/2025 DD 11/19/19			200,000.000	186,463.40
BOCA COMMERCIAL MO BOCA B 144A VAR RT 05/15/2039 DD 05/17/22			345,000.000	336,421.58
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			420,000.000	265,331.49
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			1,692,000.000	1,652,917.26
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20			1,120,000.000	1,079,078.73
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			1,780,000.000	1,644,519.66
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20			115,000.000	100,167.93
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21			2,102,000.000	1,927,891.34
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			1,715,000.000	1,577,800.00
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			620,000.000	533,622.80
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	734,541.32
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	886,967.88
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20			228,000.000	219,108.00
BOYD 8/18 COV-LITE TLB			735,999.950	679,327.95
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			1,945,000.000	1,572,435.25
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	699,157.90
BPCE SA 144A 4.500% 03/15/2025 DD 09/15/14			1,107,000.000	1,051,195.36
BPCE SA 144A 4.875% 04/01/2026 DD 04/01/16			556,000.000	525,626.03
BPCE SA 144A 5.150% 07/21/2024 DD 01/21/14			1,413,000.000	1,377,989.48
BRAND ENERGY 6/17 COV-LITE TL			482,757.410	418,975.50
BRASKEM IDESA SAPI 144A 6.990% 02/20/2032 DD 10/20/21			780,000.000	522,600.00
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/31/2030 DD 11/01/19			545,000.000	440,469.00
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	464,067.50
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			3,095,000.000	581,232.40
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			11,605,000.000	2,136,642.96
BREAD FINANCIAL HOLDINGS 144A 7.000% 01/15/2026 DD 09/22/20			2,987,000.000	2,621,092.50
BRICKMAN GROUP/BRIGHTVIEW LAND 0.000% 04/20/2029 DD 04/22/22			762,090.000	730,653.79
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			85,000.000	71,092.05
BRITISH AIRWAYS 2013-1 CL 144A 4.625% 12/20/2025 DD 07/03/13			505,093.046	491,127.07
BRIXMOR OPERATING PARTNERSHIP 2.500% 08/16/2031 DD 08/16/21			260,000.000	189,418.61
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			2,416,000.000	1,902,600.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			375,000.000	281,838.27
BROOKLYN UNION GAS CO/THE 144A 4.632% 08/05/2027 DD 08/05/22			2,099,000.000	1,976,485.25
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			144,533.920	144,282.70
BSPRT 2021-FL7 ISSU FL7 A 144A VAR RT 12/15/2038 DD 12/21/21			3,450,000.000	3,363,844.50
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21			1,043,390.490	1,015,678.04
BUCKEYE PARTNERS LP 3.950% 12/01/2026 DD 11/07/16			1,321,000.000	1,152,149.78
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19			2,336,165.550	2,228,958.92
BURLINGTON COAT FACTORY 6/21 T 0.000% 06/24/2028 DD 06/10/21			648,258.830	614,225.24
BURLINGTON RESOURCES LLC 8.200% 03/15/2025 DD 03/15/95			525,000.000	563,149.28
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	3,694,502.80
BWAY 3/17 TLB			1,588,023.480	1,475,877.26
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			974,000.000	850,672.12
BX 2021-MFM1 MFM1 A 144A VAR RT 01/15/2034 DD 01/19/21			460,000.000	442,412.91
BX COMMERCIAL MORT ACNT A 144A VAR RT 11/15/2038 DD 11/19/21			3,130,000.000	3,004,589.35
BX COMMERCIAL MORT ACNT D 144A VAR RT 11/15/2038 DD 11/19/21			4,090,000.000	3,854,342.79
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	567,987.95
BX COMMERCIAL MORTG CIP A 144A VAR RT 12/15/2038 DD 12/21/21			510,000.000	488,280.33
BX COMMERCIAL MORTG XL2 A 144A VAR RT 10/15/2038 DD 10/26/21			7,897,088.924	7,571,623.83
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,439,086.470	1,417,372.96
BX COMMERCIAL MORTGA XL F 144A VAR RT 10/15/2036 DD 10/24/19			2,337,499.987	2,243,486.44
BX TRUST 2021-ARIA ARIA E 144A VAR RT 10/15/2036 DD 10/28/21			7,760,000.000	7,137,038.85
BX TRUST 2021-RISE RISE B 144A VAR RT 11/15/2036 DD 12/15/21			6,230,000.000	5,943,342.13
BX TRUST 2022-GPA GPA A 144A VAR RT 10/15/2039 DD 09/29/22			915,000.000	909,591.07
BX TRUST 2022-GPA GPA B 144A VAR RT 10/15/2039 DD 09/29/22			550,000.000	541,046.33
BX TRUST 2022-GPA GPA D 144A VAR RT 10/15/2039 DD 09/29/22			380,000.000	373,907.54
BX TRUST 2022-LBA6 LBA6 A 144A VAR RT 01/15/2039 DD 02/02/22			11,540,000.000	11,098,188.79
BX TRUST 2022-PSB PSB A 144A VAR RT 08/15/2039 DD 08/15/22			8,470,000.000	8,450,436.84
BXHPP TRUST 2021-F FILM A 144A VAR RT 08/15/2036 DD 08/26/21			5,680,000.000	5,356,265.57
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	383,492.22
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			3,174,000.000	2,425,202.14
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			5,115,000.000	4,921,806.45
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			4,193,000.000	4,004,671.42
CAESARS RESORT 12/17 COV-LITE TL			2,943,358.370	2,870,068.75
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			1,781,000.000	1,727,570.00
CALLON PETROLEUM CO 144A 7.500% 06/15/2030 DD 06/24/22			650,000.000	569,078.26
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			4,180,000.000	3,766,556.20
CALPINE 12/20 B5 COV-LITE TLB			1,158,074.470	1,116,823.85
CALPINE 3/19 B-9 COV-LITE TLB			377,325.000	362,073.53
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,368,000.000	1,205,194.32

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			1,975,000.000	1,861,733.75
CAMB COMMERCIAL MO LIFE A 144A VAR RT 12/15/2037 DD 02/08/19			399,100.000	391,070.30
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			1,368,940.640	1,308,625.12
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,364,000.000	1,246,027.64
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			1,200,633.820	1,053,051.92
CANADIAN IMPERIAL BANK OF COMM 3.945% 08/04/2025 DD 08/04/22			2,983,000.000	2,881,715.87
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			200,000.000	187,959.68
CANADIAN PACIFIC RAILWAY CO 1.350% 12/02/2024 DD 12/02/21			355,000.000	328,379.66
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			2,479,000.000	1,936,594.08
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	869,355.90
CAPITAL ONE FINANCIAL CORP 0.800% 06/12/2024			105,000.000	97,366.53
CAPITAL ONE FINANCIAL CORP VAR RT 05/09/2025 DD 05/09/22			1,689,000.000	1,643,250.94
CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2030 DD 07/27/22			140,000.000	130,427.00
CAPITAL ONE FINANCIAL CORP VAR RT 12/06/2024 DD 12/06/21			4,796,000.000	4,687,274.68
CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/2027 DD 03/30/22			350,000.000	333,587.45
CAPITAL ONE MULTI-ASSET A2 A2 1.390% 07/15/2030 DD 07/22/21			803,000.000	667,105.42
CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22			8,591,000.000	8,331,317.27
CAPITAL ONE PRIME AUTO R 2 A2A 3.740% 09/15/2025 DD 08/10/22			4,810,000.000	4,778,431.98
CAPITAL ONE PRIME AUTO RE 1 A2 0.320% 02/18/2025 DD 10/27/21			1,614,371.360	1,593,954.40
CAPITAL ONE PRIME AUTO RE 1 A3 0.770% 09/15/2026 DD 10/27/21			994,000.000	935,088.90
CAPITAL ONE PRIME AUTO RE 1 A3 3.170% 04/15/2027 DD 05/04/22			4,210,000.000	4,059,692.90
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			164,509.590	163,993.98
CAPITAL ONE PRIME AUTO RE 2 A3 3.660% 05/17/2027 DD 08/10/22			4,905,000.000	4,793,329.83
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21			3,050,000.000	3,008,524.39
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21			590,000.000	580,907.22
CARMAX AUTO OWNER TRUST 2 1 A3 1.470% 12/15/2026 DD 01/26/22			1,168,000.000	1,117,448.49
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			494,340.050	493,540.90
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			190,295.210	189,066.72
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			1,195,000.000	1,137,524.09
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	830,530.80
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			735,000.000	698,260.36
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			1,715,040.000	1,494,948.91
CARNIVAL 6/20 (USD) TLB			1,619,913.200	1,466,021.44
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			2,222,000.000	1,794,265.00
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			3,872,000.000	2,710,400.00
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,809,000.000	1,896,075.00
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			1,215,000.000	939,784.28
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21			625,040.170	591,786.34
CARVANA AUTO RECEIVABLES N2 B 0.750% 03/10/2028 DD 06/03/21			210,501.020	195,708.36

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ALL KR2 AND KR3 - KR2GALLKRS00

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CARVANA AUTO RECEIVABLES P1 A3 3.350% 02/10/2027 DD 03/30/22			6,330,000.000	6,136,672.94
CARVANA AUTO RECEIVABLES P2 A4 4.680% 02/10/2028 DD 05/25/22			4,200,000.000	4,094,835.78
CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21			734,000.000	691,312.40
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	561,935.51
CASE WESTERN RESERVE UNIVERSIT 5.405% 06/01/2122 DD 06/15/22			450,000.000	414,961.76
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			721,000.000	556,071.25
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	254,490.08
CATERPILLAR FINANCIAL SERVICES 3.600% 08/12/2027 DD 08/12/22			374,000.000	353,279.63
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			697,727.500	673,307.04
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			625,475.000	588,259.24
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,892,000.000	1,448,034.97
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21			560,000.000	413,711.20
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			2,282,000.000	1,804,696.88
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			1,664,000.000	1,295,889.92
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			4,113,000.000	3,336,671.25
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,749,000.000	3,394,157.15
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			1,996,000.000	1,747,138.72
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			1,740,000.000	1,327,045.80
CCP CDX SP CDX.NA.IG.38.1 5YR R 100BPS MD 21 JUN 2027			10,520,000.000	70,590.25
CCP_CDX SP CDX.NA.IG.38.1 5YR R 100BPS MD 21 JUN 2027			-10,520,000.000	0.00
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			1,769,000.000	1,603,457.51
CDW LLC / CDW FINANCE CORP 4.125% 05/01/2025 DD 04/21/20			1,450,000.000	1,370,102.47
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,435,000.000	1,277,150.00
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			617,000.000	555,499.21
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,104,295.64
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			582,000.000	538,350.00
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,172,030.22
CEDAR FUNDING X CL 10A AR 144A VAR RT 10/20/2032 DD 10/20/21			4,800,000.000	4,677,899.71
CEDAR FUNDING XI 11A A1R 144A VAR RT 05/29/2032 DD 06/01/21			4,340,000.000	4,242,336.94
CEDAR FUNDING XIV C 14A A 144A VAR RT 07/15/2033 DD 06/09/21			3,690,000.000	3,600,616.69
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	183,998.62
CELANESE US HOLDINGS LLC 5.900% 07/05/2024 DD 07/14/22			5,259,000.000	5,187,400.24
CELANESE US HOLDINGS LLC 6.379% 07/15/2032 DD 07/14/22			301,000.000	279,351.02
CELLNEX TELECOM SA 1.875% 06/26/2029			600,000.000	442,602.34
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			1,555,000.000	1,223,842.55
CENGAGE LEARNING INC 144A 9.500% 06/15/2024 DD 06/07/16			1,782,000.000	1,673,057.43
CENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	384,523.20
CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			220,000.000	192,631.02
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			868,000.000	743,149.60

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,457,000.000	1,446,974.54
CENSEOHEALTH / ADVANCE HEALTH 0.000% 06/07/2026 DD 06/07/21			1,024,578.680	1,016,894.34
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			1,194,000.000	972,178.68
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,000,000.000	754,309.03
CENTENE CORP 2.625% 08/01/2031 DD 08/12/21			987,000.000	745,293.57
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			3,753,000.000	2,972,150.82
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			3,056,000.000	2,498,280.00
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19			1,694,000.000	1,546,325.55
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	260,594.00
CENTURI GROUP 8/21 TLB 0.000% 12/31/2024 DD 08/03/21			460,688.360	444,131.22
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,340,000.000	1,091,680.32
CENTURYLINK 1/20 COV-LITE TLB			3,138,709.410	2,848,880.99
CENTURYLINK 1/20 TLA			2,187,008.630	2,145,083.68
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			2,371,000.000	2,362,144.33
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	459,990.93
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			641,000.000	516,903.84
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			782,000.000	681,020.34
CHARTER COMM OPERATING 10/19 T			136,224.470	130,888.56
CHARTER COMM OPERATING 10/19 TLB1			14,317,769.130	14,028,836.55
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	196,460.78
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21			160,000.000	101,945.78
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19			265,000.000	191,192.80
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19			1,054,000.000	969,806.21
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			975,000.000	723,976.47
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			570,000.000	460,106.96
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			910,000.000	799,820.01
CHASE ISSUANCE TRUST A1 A 3.970% 09/15/2027 DD 09/16/22			5,176,000.000	5,082,921.02
CHEEVER ESCROW ISSUER LLC 144A 7.125% 10/01/2027 DD 08/30/22			1,851,000.000	1,656,645.00
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			5,162,000.000	5,185,177.38
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			7,515,000.000	7,636,766.30
CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21			1,634,000.000	1,494,047.90
CHENIERE ENERGY PARTNERS LP 3.250% 01/31/2032 DD 09/27/21			2,936,000.000	2,280,626.08
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21			2,248,000.000	1,882,700.00
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			2,279,000.000	2,011,217.50
CHEVRON USA INC 3.900% 11/15/2024 DD 11/15/20			797,000.000	784,801.40
CHEVRON USA INC 8.000% 04/01/2027 DD 10/01/20			105,000.000	117,728.28
CHG HEALTHCARE 9/21 COV-LITE T 0.000% 09/22/2028 DD 09/13/21			1,148,400.000	1,100,787.34
CHILE ELECTRICITY PEC SPA 144A 0.000% 01/25/2028 DD 02/08/21			675,000.000	473,392.62
CHILE GOVERNMENT INTERNATIONAL 3.100% 05/07/2041 DD 05/07/21			450,000.000	305,826.30

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As Of Date : 9/30/2022

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CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21			1,663,000.000	1,579,850.00	
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			512,000.000	343,040.00	
CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22			3,119,000.000	2,171,603.75	
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			435,000.000	334,819.50	
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,400,000.000	675,693.60	
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			676,000.000	585,522.13	
CHURCH & DWIGHT CO INC 5.000% 06/15/2052 DD 06/02/22			115,000.000	105,392.11	
CIFC FUNDING 2013 2A A1L2 144A VAR RT 10/18/2030 DD 04/19/21			4,450,000.000	4,385,338.47	
CIFC FUNDING 2021-IV 4A A 144A VAR RT 07/15/2033 DD 07/01/21			4,000,000.000	3,901,006.68	
CINCINNATI BELL 11/21 COV-LITE 0.000% 11/22/2028 DD 11/08/21			647,110.000	619,336.04	
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			1,088,000.000	836,769.92	
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			1,060,000.000	886,365.19	
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			829,000.000	837,112.35	
CINEWORLD 11/20 WHEN ISSUED TL			129,892.330	153,889.94	
CINEWORLD 9/19 INCREMENTAL TL			1,790,770.880	740,931.45	
CINEWORLD 9/22 DIP DELAYED TL 0.000% 09/07/2023 DD 09/09/22			68,214.820	69,427.68	
CINEWORLD 9/22 DIP TL 0.000% 09/08/2023 DD 09/08/22			811,756.390	826,189.42	
CIRQUE DU SOLEIL 11/20 2ND LIE			407,439.250	395,216.08	
CIRQUE DU SOLEIL 11/20 TL			405,795.670	398,580.62	
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	83,884.12	
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,313,231.75	
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	218,021.49	
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	793,003.56	
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			349,000.000	302,807.51	
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	940,187.20	
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15			2,851,000.000	2,737,546.22	
CITIGROUP INC 4.400% 06/10/2025 DD 06/10/15			1,076,000.000	1,046,664.68	
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			65,000.000	51,806.82	
CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14			85,000.000	74,080.92	
CITIGROUP INC VAR RT 01/28/2027 DD 01/28/21			565,000.000	483,528.72	
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20			12,860,000.000	12,054,911.28	
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			6,377,000.000	6,151,148.03	
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20			2,046,000.000	2,002,283.95	
CITIGROUP INC VAR RT 05/24/2025 DD 05/24/22			2,144,000.000	2,096,196.95	
CITIGROUP INC VAR RT 05/24/2033 DD 05/24/22			1,720,000.000	1,583,406.67	
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			5,811,000.000	5,765,887.70	
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20			823,000.000	647,042.48	
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17			300,000.000	270,209.24	
CITIGROUP INC VAR RT 09/29/2026 DD 09/29/22			775,000.000	770,895.89	

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CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19			140,000.000	115,017.65
CITIZENS BANK NA/PROVIDENCE RI VAR RT 08/09/2028 DD 08/09/22			2,253,000.000	2,145,133.66
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			617,000.000	589,235.00
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			5,011,000.000	4,756,013.05
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			653,000.000	639,437.19
CLARIVATE ANALYTICS 10/19 COV-			787,642.960	760,768.58
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2026 DD 09/16/20			80,565.000	77,745.22
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			1,460,000.000	1,204,208.00
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,480,000.000	1,941,840.00
CLEAN HARBORS 10/21 INCREMENTA 0.000% 10/08/2028 DD 09/09/21			560,637.810	555,149.16
CLEAR CHANNEL 2/20 COV-LITE TL			354,838.920	332,533.75
CLEAR CHANNEL 7/20 INCREMENTAL TL			0.010	0.01
CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20			650,000.000	603,985.67
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19			3,173,000.000	2,681,288.41
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,540,000.000	1,116,500.00
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,478,000.000	1,870,890.00
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	510,101.34
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			3,020,000.000	2,398,718.05
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	572,891.34
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16			6,124,000.000	5,705,854.38
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21			1,575,000.000	1,323,000.00
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			1,650,000.000	1,362,801.00
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			210,000.000	206,003.86
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			3,178,000.000	3,158,963.78
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			5,737,000.000	5,663,546.67
CNO GLOBAL FUNDING 144A 1.750% 10/07/2026 DD 10/07/21			1,077,000.000	932,102.61
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,412,000.000	1,102,242.84
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,016,470.00
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19			395,000.000	384,184.90
CNX RESOURCES CORP 144A 7.375% 01/15/2031 DD 09/26/22			480,000.000	470,875.20
COCA-COLA EUROPACIFIC PAR 144A 0.500% 05/05/2023 DD 05/05/21			550,000.000	535,799.00
COCA-COLA EUROPACIFIC PAR 144A 0.800% 05/03/2024 DD 05/05/21			245,000.000	228,574.19
COINMACH/CSC SERVICEWORKS/AIR- 0.000% 03/04/2028 DD 02/19/21			333,303.800	291,570.83
COLGATE ENERGY PARTNERS I 144A 5.875% 07/01/2029 DD 06/30/21			2,222,000.000	1,983,423.86
COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20			371,000.000	265,714.46
COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21			1,060,000.000	716,382.08
COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18			433,000.000	355,132.08
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14			205,000.000	135,467.01
COLOMBIAN TES 10.000% 07/24/2024			5,253,100,000.000	1,112,311.43

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COLOMBIAN TES 6.250% 11/26/2025			8,174,900,000.000	1,514,239.30
COLOMBIAN TES 7.500% 08/26/2026			4,315,000,000.000	802,666.01
COLORADO ST BRIDGE ENTERPRISE 0.923% 12/31/2023 DD 09/15/21			1,130,000.000	1,079,579.06
COLT 2022-5 MORTGAGE 5 A1 144A VAR RT 04/25/2067 DD 04/01/22			402,449.310	383,427.22
COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21			485,279.930	473,147.93
COMCAST 8/19 TLA			10,613,439.000	10,560,371.81
COMCAST CORP 3.200% 07/15/2036 DD 07/19/16			55,000.000	42,500.12
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17			80,000.000	61,898.99
COMCAST CORP 4.650% 07/15/2042 DD 07/02/12			155,000.000	133,148.39
COMCAST CORP 6.450% 03/15/2037 DD 03/02/06			150,000.000	158,970.97
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			2,020,000.000	1,977,600.20
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			183,245.630	182,057.86
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	636,609.35
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,013,253.11
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,239,278.820	2,126,082.60
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,297,228.720	3,150,447.64
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,431,902.70
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			774,210.000	690,982.43
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	723,797.92
COMMIT TO PUR FNMA SF MTG 2.000% 10/01/2050 DD 10/01/20			5,470,000.000	4,430,913.66
COMMIT TO PUR FNMA SF MTG 2.500% 10/01/2037 DD 10/01/22			680,000.000	616,059.03
COMMIT TO PUR FNMA SF MTG 2.500% 10/01/2052 DD 10/01/22			2,245,000.000	1,888,036.23
COMMIT TO PUR FNMA SF MTG 3.000% 10/01/2037 DD 10/01/22			2,520,000.000	2,342,189.73
COMMIT TO PUR FNMA SF MTG 3.000% 10/01/2052 DD 10/01/22			2,785,000.000	2,425,343.34
COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2053 DD 02/01/23			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.500% 10/01/2037 DD 10/01/22			975,000.000	922,958.55
COMMIT TO PUR FNMA SF MTG 3.500% 10/01/2052 DD 10/01/22			4,945,000.000	4,450,500.00
COMMIT TO PUR FNMA SF MTG 4.000% 10/01/2037 DD 10/01/22			1,820,000.000	1,759,285.95
COMMIT TO PUR FNMA SF MTG 4.000% 10/01/2052 DD 10/01/22			3,220,000.000	2,988,562.51
COMMIT TO PUR FNMA SF MTG 4.500% 10/01/2052 DD 10/01/22			10,460,000.000	9,966,418.76
COMMIT TO PUR FNMA SF MTG 5.000% 10/01/2052 DD 10/01/22			4,510,000.000	4,398,703.12
COMMIT TO PUR FNMA SF MTG 5.500% 10/01/2052 DD 10/01/22			3,800,000.000	3,780,435.97
COMMIT TO PUR GNMA II JUMBOS 2.000% 10/20/2052 DD 10/01/22			3,325,000.000	2,771,309.56
COMMIT TO PUR GNMA II JUMBOS 2.500% 10/20/2052 DD 10/01/22			4,995,000.000	4,295,992.66
COMMIT TO PUR GNMA II JUMBOS 3.000% 10/20/2052 DD 10/01/22			6,080,000.000	5,373,674.97
COMMIT TO PUR GNMA II JUMBOS 3.500% 10/20/2052 DD 10/01/22			1,500,000.000	1,364,531.26
COMMIT TO PUR GNMA II JUMBOS 4.000% 10/20/2052 DD 10/01/22			1,445,000.000	1,349,268.75
COMMIT TO PUR GNMA II JUMBOS 4.500% 10/20/2052 DD 10/01/22			4,160,000.000	3,981,250.01
COMMIT TO PUR GNMA II JUMBOS 5.000% 10/20/2052 DD 10/01/22			1,660,000.000	1,625,065.32



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COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			161,000.000	120,884.89
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19			799,040.600	736,116.16
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			725,000.000	644,126.25
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			621,000.000	540,863.06
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			216,000.000	199,234.66
CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21			432,774.260	362,448.44
CONDOR MERGER SUB INC 144A 7.375% 02/15/2030 DD 02/17/22			2,206,000.000	1,775,830.00
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			2,896,294.490	2,688,137.81
CONNECTICUT AVENU R01 1M1 144A VAR RT 10/25/2041 DD 10/27/21			243,795.792	241,588.20
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2041 DD 01/20/22			305,413.996	299,665.31
CONNECTICUT AVENU R01 2M2 144A VAR RT 07/25/2031 DD 02/13/19			0.011	0.01
CONNECTICUT AVENU R02 2M1 144A VAR RT 01/25/2042 DD 02/09/22			0.004	0.00
CONNECTICUT AVENU R03 1M1 144A VAR RT 03/25/2042 DD 03/30/22			115,264.665	113,964.39
CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			1,829,406.010	1,788,620.87
CONNECTICUT AVENU R04 1M1 144A VAR RT 03/25/2042 DD 04/08/22			243,000.005	240,185.92
CONNECTICUT AVENU R05 2M2 144A VAR RT 04/25/2042 DD 05/11/22			1,145,000.000	1,056,263.30
CONNECTICUT AVENU R06 1M1 144A VAR RT 05/25/2042 DD 06/10/22			451,462.310	451,038.62
CONNECTICUT AVENU R08 1M1 144A VAR RT 07/25/2042 DD 08/05/22			2,033,462.870	2,023,329.71
CONNECTICUT AVENU R09 2M1 144A VAR RT 09/25/2042 DD 09/28/22			885,000.000	885,525.61
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			1,024,260.000	955,122.45
CONSILIO/SKOPIA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			803,959.200	743,260.28
CONSOLIDATED COMMUNICATIONS 4/ 0.000% 10/02/2027 DD 03/01/21			1,154,261.070	994,107.35
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			130,000.000	98,440.09
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20			1,182,000.000	1,125,670.87
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			2,109,000.000	1,540,585.27
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,111,754.11
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,497,000.000	1,373,497.50
CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21			2,343,000.000	1,999,409.59
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			1,336,000.000	978,346.13
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,589,000.000	1,436,231.32
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			4,313,000.000	4,186,721.75
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			3,534,000.000	3,171,677.96
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			3,924,000.000	3,904,340.76
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			1,422,264.860	1,063,142.98
CORGI BIDCO/COVETRUS 9/22 COV- 0.000% 09/20/2029 DD 09/06/22			269,000.000	250,955.48
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
CORPORATE OFFICE PROPERTIES LP 2.900% 12/01/2033 DD 11/17/21			275,000.000	190,404.80
CORPORATION SERVICE COMPANY/CS 0.000% 08/31/2029 DD 07/29/22			644,000.000	627,095.00
COVANTA 11/21 COV-LITE TLB 0.000% 11/30/2028 DD 11/04/21			691,469.530	669,121.23

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COVANTA 11/21 COV-LITE TLC 0.000% 11/30/2028 DD 11/04/21			52,055.750	50,373.31
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	425,733.34
COWEN 3/21 COV-LITE TLB 0.000% 03/24/2028 DD 03/02/21			4,086,421.980	4,071,097.90
CPG INTERNATIONAL/AZEK 4/22 TL 0.000% 04/28/2029 DD 04/18/22			1,238,000.000	1,191,575.00
CPI INTERNATIONAL 7/17 TL			950,616.190	933,980.40
CPM HOLDINGS 10/18 2ND LIEN			434,898.980	413,154.03
CPM HOLDINGS 10/18 COV-LITE TL			477,915.230	459,993.41
CPS AUTO RECEIVABLES B A 144A 0.370% 03/17/2025 DD 04/28/21			19,215.130	19,060.95
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			500,000.000	498,935.60
CPS AUTO RECEIVABLES C A 144A 4.180% 04/15/2030 DD 08/03/22			851,603.250	848,523.85
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			228,347.460	227,669.22
CREATIVE ARTISTS 11/19 COV-LIT			1,073,724.560	1,056,276.53
CREATIVE ARTISTS 6/22 COV-LITE 0.000% 11/27/2026 DD 06/16/22			169,575.000	167,455.32
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20			704,237.770	694,988.24
CREDIT ACCEPTANCE AU 3A A 144A 1.000% 05/15/2030 DD 05/20/21			1,825,000.000	1,726,153.26
CREDIT ACCEPTANCE AUT 4 A 144A 1.260% 10/15/2030 DD 10/28/21			582,000.000	543,703.00
CREDIT AGRICOLE SA 144A 4.375% 03/17/2025 DD 03/17/15			1,140,000.000	1,094,027.42
CREDIT SUISSE AG/NEW YORK NY 4.750% 08/09/2024 DD 08/23/22			1,340,000.000	1,305,869.54
CREDIT SUISSE AG/NEW YORK NY 5.000% 07/09/2027 DD 08/23/22			1,458,000.000	1,346,238.96
CREDIT SUISSE GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			205,000.000	166,427.20
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,242,000.000	1,080,060.78
CREDIT SUISSE GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19			1,077,000.000	979,077.18
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			400,057.481	392,914.21
CREDIT SUISSE MORT ICE4 A 144A VAR RT 05/15/2036 DD 06/05/19			1,145,000.000	1,129,248.24
CRESCENT ENERGY FINANCE L 144A 7.250% 05/01/2026 DD 05/06/21			2,300,000.000	2,066,366.00
CROWN CASTLE INC 1.350% 07/15/2025 DD 06/15/20			909,000.000	815,857.29
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,750,000.000	1,544,396.19
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			7,639,000.000	7,295,245.00
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	465,721.10
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	350,407.65
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,143,510.00
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			979,000.000	664,594.15
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	218,638.92
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,222,000.000	1,940,450.38
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			70,000.000	61,907.38
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,704,000.000	1,211,143.57
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,437,000.000	2,160,583.28
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			742,000.000	686,350.00
CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22			275,000.000	236,610.84

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CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			582,536.020	539,801.88
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			707,432.860	646,963.48
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			656,686.220	632,928.63
CSMC 2021-ADV ADV A 144A VAR RT 07/15/2038 DD 08/05/21			1,570,000.000	1,507,237.37
CSMC 2021-AFC1 TR AFC1 A1 144A VAR RT 03/25/2056 DD 02/01/21			230,373.080	190,066.59
CSMC 2021-NQM1 NQM1 A1 144A VAR RT 05/25/2065 DD 01/01/21			1,517,548.510	1,408,270.15
CSMC 2021-NQM3 NQM3 A1 144A VAR RT 04/25/2066 DD 05/01/21			1,067,104.860	887,963.56
CSMC 2021-NQM6 NQM6 A1 144A VAR RT 07/25/2066 DD 09/01/21			4,596,777.140	3,695,035.18
CSMC 2021-NQM6 NQM6 A2 144A VAR RT 07/25/2066 DD 09/01/21			3,012,222.550	2,386,163.72
CSMC 2021-RPL4 TR RPL4 A1 144A VAR RT 12/27/2060 DD 04/01/21			0.001	0.00
CSMC 2021-RPL7 TR RPL7 A1 144A VAR RT 07/27/2061 DD 09/01/21			0.002	0.00
CSMC 2022-NQM1 NQM1 A1 144A VAR RT 11/25/2066 DD 01/01/22			2,854,361.210	2,458,690.23
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			138,717.090	131,644.64
CSN RESOURCES SA 144A 7.625% 04/17/2026 DD 04/17/19			1,081,000.000	1,039,605.37
CSX CORP 4.100% 11/15/2032 DD 07/28/22			1,554,000.000	1,410,529.85
CT TRUST 144A 5.125% 02/03/2032 DD 02/03/22			700,000.000	528,209.50
CUBIC 4/21 TLB 0.000% 05/25/2028 DD 04/15/21			658,940.690	576,243.63
CUBIC 4/21 TLC 0.000% 05/25/2028 DD 04/15/21			134,021.810	117,202.08
CULLIGAN 7/21 COV-LITE TLB			706,230.000	654,590.47
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	592,944.80
DAIMLER TRUCKS FINANCE NO 144A 2.375% 12/14/2028 DD 12/14/21			1,316,000.000	1,074,310.36
DANSKE BANK A/S 144A 1.226% 06/22/2024 DD 06/22/20			1,632,000.000	1,516,519.68
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			10,549,000.000	10,491,645.82
DANSKE BANK A/S 144A VAR RT 04/01/2028 DD 04/01/22			1,322,000.000	1,177,542.57
DANSKE BANK A/S 144A VAR RT 09/10/2025 DD 09/10/21			1,799,000.000	1,629,478.39
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			1,756,000.000	1,519,926.52
DANSKE BANK A/S 144A VAR RT 12/08/2023 DD 09/11/20			5,596,000.000	5,544,363.25
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			2,197,000.000	2,043,057.77
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22			4,458,000.000	4,242,634.02
DAVE & BUSTER'S 6/22 COV-LITE 0.000% 06/29/2029 DD 04/06/22			541,000.000	526,571.53
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			2,756,000.000	2,714,660.00
DAVITA INC 144A 3.750% 02/15/2031 DD 08/11/20			475,000.000	338,437.50
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			736,821.640	537,879.80
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			625,650.000	583,240.31
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			883,374.996	805,120.34
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,076,068.826	2,034,300.19
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18			83,107,846.160	724,392.92
DBGS 2021-W52 MORTG W52 C 144A VAR RT 10/15/2036 DD 11/18/21			9,120,000.000	8,443,358.01
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18			9,500,000.000	9,231,231.70

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DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			1,651,000.000	1,546,985.35	
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			1,653,000.000	1,605,289.87	
DCP MIDSTREAM OPERATING LP 5.625% 07/15/2027 DD 06/24/20			1,387,000.000	1,340,032.21	
DEEPHAVEN RESIDENTIA 3 A1 144A VAR RT 08/25/2066 DD 09/01/21			3,399,812.401	2,832,780.81	
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	808,706.47	
DELL EQUIPMENT FINAN 2 A2 144A 0.330% 12/22/2026 DD 09/22/21			1,578,911.840	1,557,026.70	
DELL INTERNATIONAL LLC / EMC C 4.900% 10/01/2026 DD 04/01/21			2,578,000.000	2,484,427.83	
DELL INTERNATIONAL LLC / EMC C 5.450% 06/15/2023 DD 06/15/21			2,831,000.000	2,837,771.13	
DELL INTERNATIONAL LLC / EMC C 5.850% 07/15/2025 DD 01/15/21			1,062,000.000	1,070,309.25	
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21			7,934,000.000	7,968,623.18	
DELL SOFTWARE (QUEST/ONE IDENT 0.000% 02/01/2029 DD 01/05/22			88,000.000	64,460.00	
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			643,136.560	539,163.18	
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			5,644,000.000	5,258,919.19	
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,555,000.000	1,443,622.89	
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			2,654,000.000	2,237,906.55	
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,010,000.000	1,020,983.75	
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			340,000.000	262,581.14	
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			300,000.000	276,064.02	
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20			425,000.000	360,920.26	
DEVON ENERGY CORP 5.250% 09/15/2024 DD 09/15/21			1,462,000.000	1,461,847.59	
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21			2,807,000.000	2,813,188.46	
DEVON ENERGY CORP 8.250% 08/01/2023 DD 08/01/21			2,059,000.000	2,107,393.40	
DIAMOND SPORTS/SINCLAIR/REGION 0.000% 08/24/2026 DD 03/01/22			719,256.730	137,169.45	
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22			555,000.000	341,658.69	
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19			1,297,044.680	1,234,358.51	
DIGITAL REALTY TRUST LP 3.600% 07/01/2029 DD 06/14/19			120,000.000	105,150.54	
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			1,003,415.810	932,303.74	
DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21			2,410,000.000	2,077,685.10	
DISCOVER BANK 4.250% 03/13/2026 DD 03/13/14			3,124,000.000	2,956,754.50	
DISCOVER CARD EXECUTION A2 A2 1.030% 09/15/2028 DD 09/27/21			978,000.000	852,010.91	
DISCOVER CARD EXECUTION A3 A3 3.560% 07/15/2027 DD 08/09/22			7,274,000.000	7,069,338.74	
DISCOVERY PURCHASER/BAYER 8/22 0.000% 08/04/2029 DD 07/25/22			631,000.000	575,787.50	
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			3,146,000.000	2,370,699.76	
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			146,000.000	142,934.00	
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			3,750,000.000	2,203,125.00	
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,490,000.000	1,132,400.00	
DNB BANK ASA 144A VAR RT 03/28/2025 DD 03/30/22			1,390,000.000	1,341,006.36	
DNB BANK ASA 144A VAR RT 09/30/2025 DD 09/30/21			1,459,000.000	1,329,891.56	
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			331,000.000	329,140.59	



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DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			1,771,000.000	1,701,078.90
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			160,000.000	158,645.54
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			903,857.503	866,221.78
DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 04/01/2029 DD 03/28/22			325,000.000	320,125.00
DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 04/20/2029 DD 03/28/22			1,313,720.000	1,282,519.15
DOTDASH MEREDITH 11/21 TLB 0.000% 11/23/2028 DD 11/15/21			675,171.500	600,902.64
DPL INC 4.125% 07/01/2025 DD 01/01/21			2,745,000.000	2,526,272.77
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			2,114,000.000	2,047,455.30
DRIVE AUTO RECEIVABLES TRU 1 D 1.450% 01/16/2029 DD 04/21/21			1,420,000.000	1,320,965.94
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			453,300.410	450,475.89
DRIVE AUTO RECEIVABLES TRU 2 D 1.390% 03/15/2029 DD 08/25/21			3,468,000.000	3,181,215.82
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			380,635.310	377,984.60
DRIVE AUTO RECEIVABLES TRU 3 D 0.000% 09/16/2024 DD 07/24/18			278,081.790	278,115.72
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			92,970.970	92,915.10
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,334,000.000	1,313,845.26
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			107,617.880	107,624.92
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			2,368,504.790	2,370,119.16
DRYDEN 113 CLO LT 113A A1 144A VAR RT 10/20/2035 DD 11/10/22			3,250,000.000	3,252,437.50
DRYDEN 72 CLO LTD 72A AR 144A VAR RT 05/15/2032 DD 05/17/21			3,430,000.000	3,348,355.19
DRYDEN SENIOR LOA 47A A1R 144A VAR RT 04/15/2028 DD 04/29/21			5,358,887.960	5,312,038.15
DT AUTO OWNER TRUST 2A B 144A 2.080% 03/16/2026 DD 06/11/20			33,330.230	33,306.70
DT AUTO OWNER TRUST 4A A 144A 0.560% 09/15/2025 DD 11/10/21			685,906.570	672,414.79
DT AUTO OWNER TRUST 4A B 144A 1.020% 05/15/2026 DD 11/10/21			954,000.000	903,585.59
DT MIDSTREAM 5/21 COV-LITE TL 0.000% 06/12/2028 DD 05/14/21			281,126.910	281,025.71
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,239,000.000	1,046,955.00
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			1,535,000.000	1,258,700.00
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20			385,000.000	344,647.78
DTE ENERGY CO 2.250% 11/01/2022 DD 11/05/19			195,000.000	194,678.74
DTE ENERGY CO STEP 10/01/2024 DD 07/01/2019			678,000.000	644,304.60
DTE ENERGY CO STEP 11/01/2024 DD 08/01/2022			3,916,000.000	3,839,363.88
DTZ/CUSHMAN 1/20 COV-LITE TLB			2,200,515.720	2,099,137.96
DUFF & PHELPS 4/20 (USD) COV-L			1,109,513.910	1,044,795.96
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			435,000.000	303,269.43
DUKE ENERGY CORP 4.300% 03/15/2028 DD 08/11/22			3,107,000.000	2,926,192.57
DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22			235,000.000	198,924.63
DUN & BRADSTREET 1/19 COV-LITE TL			769,993.820	743,236.53
DUPONT PERFORMANCE 5/17 TL			3,493,155.800	3,434,505.72
DYNATRACE 8/18 COV-LITE TL			257,203.290	252,573.63
E.ON SE REGS 0.375% 09/29/2027			345,000.000	287,780.54



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E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			1,234,342.880	1,175,711.59	
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			484,847.080	453,332.02	
EAGLEVIEW TECHNOLOGY 7/18			1,112,669.630	1,025,046.89	
EATON CORP 4.150% 03/15/2033 DD 08/23/22			425,000.000	383,794.90	
ECOLAB INC 1.000% 01/15/2024			325,000.000	310,043.48	
ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21			480,000.000	335,040.00	
ECOPETROL SA 5.375% 06/26/2026 DD 06/26/15			255,000.000	230,775.00	
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14			260,000.000	157,924.00	
ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20			520,000.000	436,859.32	
EDISON INTERNATIONAL 3.125% 11/15/2022 DD 11/19/19			378,000.000	377,338.28	
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			1,360,000.000	1,332,247.16	
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	756,358.52	
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,454,000.000	1,975,470.00	
ELIX AVIATION 2/17 SERIES B TL 0.000% 12/31/2021 DD 02/16/17			767,489.355	289,727.23	
ELIX AVIATION 2/17 SERIES C TL 0.000% 12/31/2022 DD 02/16/17			861,449.733	677,108.22	
ELLINGTON FINANCIAL 1 A1 144A VAR RT 02/25/2066 DD 02/01/21			192,165.830	162,742.34	
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20			480,611.600	444,246.51	
ELMWOOD CLO X LTD 3A A 144A VAR RT 10/20/2034 DD 09/02/21			3,610,000.000	3,512,373.58	
ELP COMMERCIAL MORT ELP D 144A VAR RT 11/15/2038 DD 11/17/21			5,850,000.000	5,498,262.32	
EMBECTA 3/22 COV-LITE TLB 0.000% 03/30/2029 DD 01/14/22			454,541.950	440,905.69	
EMDEON 3/17 COV-LITE TLB			4,561,806.990	4,544,061.55	
ENBRIDGE/GRIZZLY ACQUISITIONS 10/18 COV-LITE TLB			859,200.040	835,726.70	
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	862,644.94	
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,314,000.000	1,253,227.50	
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			598,000.000	32,890.00	
ENERGY TRANSFER LP 3.600% 02/01/2023 DD 01/22/13			24,000.000	23,897.75	
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17			993,000.000	900,991.28	
ENERGY TRANSFER LP 4.250% 03/15/2023 DD 03/15/19			2,275,000.000	2,268,940.45	
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19			3,175,000.000	3,181,958.20	
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	95,157.28	
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	46,537.10	
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	253,427.42	
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/26/2028 DD 04/27/21			784,080.000	670,388.40	
ENTAIN/GVC HOLDINGS 7/21 (USD) 0.000% 03/29/2027 DD 07/07/21			832,462.500	808,529.20	
ENTEGRIS 7/22 COV-LITE TLB 0.000% 07/06/2029 DD 12/17/21			135,000.000	133,799.85	
ENTEGRIS ESCROW CORP 144A 4.750% 04/15/2029 DD 04/14/22			512,000.000	450,979.78	
ENTEGRIS ESCROW CORP 144A 5.950% 06/15/2030 DD 06/30/22			2,361,000.000	2,154,908.31	
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20			195,000.000	171,591.29	
ENERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			765,000.000	688,967.62	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			2,059,327.960	2,002,087.08
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19			2,042,000.000	1,930,425.12
EPIC HEALTH 6/21 DELAYED TL 0.000% 12/31/2024 DD 06/23/21			121,983.920	96,977.21
EPIC HEALTH 6/21 TLB 0.000% 12/31/2024 DD 06/23/21			519,675.280	413,141.85
EPICOR 7/20 2ND LIEN COV-LITE			407,000.000	395,604.00
EPR PROPERTIES 4.500% 06/01/2027 DD 05/23/17			983,000.000	848,966.36
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16			5,714,000.000	5,074,363.18
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	880,175.12
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			3,665,000.000	2,909,093.75
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			1,280,000.000	1,183,945.87
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,092,262.45
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22			757,000.000	721,496.70
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22			613,000.000	579,285.00
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	826,837.92
EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21			2,376,000.000	2,165,523.83
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			1,235,000.000	1,028,735.79
EQT CORP 3.900% 10/01/2027 DD 10/04/17			2,596,000.000	2,362,693.19
EQT CORP 5.700% 04/01/2028 DD 10/04/22			1,461,000.000	1,438,763.58
EQT CORP VAR RT 02/01/2025 DD 01/21/20			4,119,000.000	4,124,272.32
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			190,000.000	184,575.33
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			145,000.000	116,038.37
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	21,157.67
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			540,000.000	441,816.83
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22			115,000.000	103,117.13
ETC GROUP 7/22 COV-LITE TL 0.000% 08/03/2029 DD 07/21/22			423,115.000	399,314.79
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	872,194.21
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			160,000.000	98,902.49
EVERSOURCE ENERGY 1.650% 08/15/2030 DD 08/14/20			85,000.000	64,028.88
EVERSOURCE ENERGY 2.900% 03/01/2027 DD 02/25/22			942,000.000	855,204.07
EVERSOURCE ENERGY 4.200% 06/27/2024 DD 06/27/22			1,217,000.000	1,200,400.66
EVERSOURCE ENERGY 4.600% 07/01/2027 DD 06/27/22			750,000.000	724,184.77
EW SCRIPPS 12/19 COV-LITE TLB2			965,017.630	930,913.90
EW SCRIPPS 12/20 INCREMENTAL 0.000% 01/07/2028 DD 12/09/20			831,250.440	802,455.93
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,578,070.000	1,492,680.64
EXELON CORP 4.950% 06/15/2035 DD 12/15/15			170,000.000	155,176.76
EXETER AUTOMOBILE RE 3A E 144A 3.040% 12/15/2028 DD 08/25/21			1,150,000.000	1,028,112.08
EXETER AUTOMOBILE RECEIV 4A A2 3.990% 08/15/2024 DD 08/10/22			191,000.000	190,761.84
EXETER AUTOMOBILE RECEIVA 2A C 0.980% 06/15/2026 DD 06/02/21			1,120,000.000	1,079,175.44
EXETER AUTOMOBILE RECEIVA 2A D 1.400% 04/15/2027 DD 06/02/21			525,000.000	479,468.69

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXETER AUTOMOBILE RECEIVA 3A B 4.860% 12/15/2026 DD 06/22/22			1,382,000.000	1,360,187.76
EXETER AUTOMOBILE RECEIVA 3A D 1.550% 06/15/2027 DD 08/25/21			2,345,000.000	2,148,294.13
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			1,250,000.000	1,258,310.81
EXPORT-IMPORT BANK OF IND 144A 3.875% 02/01/2028 DD 02/01/18			720,000.000	654,615.08
EXPORT-IMPORT BANK OF KOREA 4.000% 09/15/2024 DD 09/15/22			64,000.000	63,321.20
EXPORT-IMPORT BANK OF KOREA 4.250% 09/15/2027 DD 09/15/22			1,208,000.000	1,173,387.33
EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21			741,983.130	694,221.67
EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21			80,000.000	61,475.13
F&G GLOBAL FUNDING 144A 0.900% 09/20/2024 DD 09/22/21			1,175,000.000	1,069,394.56
F&G GLOBAL FUNDING 144A 1.750% 06/30/2026 DD 06/30/21			5,744,000.000	5,001,607.47
F&G GLOBAL FUNDING 144A 2.300% 04/11/2027 DD 01/11/22			2,186,000.000	1,883,268.64
F&G GLOBAL FUNDING 144A 5.150% 07/07/2025 DD 07/07/22			3,560,000.000	3,488,246.92
FACTSET RESEARCH SYSTEMS INC 2.900% 03/01/2027 DD 03/01/22			1,080,000.000	977,747.24
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,024,000.000	1,797,069.12
FANNIE MAE CONNEC R02 2M1 144A VAR RT 11/25/2041 DD 12/01/21			0.001	0.00
FANNIE MAE CONNECTICU C05 1ED1 VAR RT 01/25/2031 DD 08/03/18			0.002	0.00
FANNIE MAE CONNECTICU C05 1M2A VAR RT 01/25/2030 DD 07/26/17			0.004	0.00
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 07/25/2029 DD 01/26/17			0.088	0.09
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 08/25/2028 DD 02/18/16			0.026	0.03
FANNIE MAE CONNECTICUT C01 2M2 VAR RT 08/25/2028 DD 02/18/16			0.013	0.01
FANNIE MAE CONNECTICUT C01 M2 VAR RT 10/25/2023 DD 10/24/13			0.009	0.01
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 05/25/2025 DD 05/27/15			0.025	0.02
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 08/25/2030 DD 03/14/18			0.004	0.00
FANNIE MAE CONNECTICUT C03 2M2 VAR RT 10/25/2028 DD 04/21/16			0.001	0.00
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 01/25/2029 DD 07/28/16			0.013	0.01
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 04/25/2028 DD 10/27/15			0.026	0.03
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 11/25/2024 DD 11/25/14			0.046	0.05
FANNIE MAE CONNECTICUT C05 2M2 VAR RT 01/25/2029 DD 08/10/16			0.032	0.04
FANNIE MAE CONNECTICUT C06 1M2 VAR RT 04/25/2029 DD 11/09/16			0.012	0.01
FANNIE MAE CONNECTICUT C07 2M2 VAR RT 05/25/2029 DD 12/08/16			0.005	0.01
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,802,232.47
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,554,747.29
FEDEX CORP 2.400% 05/15/2031 DD 04/29/21			557,000.000	433,186.01
FELLS POINT FUNDING TRUST 144A 3.046% 01/31/2027 DD 02/09/22			4,425,000.000	3,940,019.20
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			1,731,000.000	1,315,880.24
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			636,835.021	604,797.16
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			2,802.240	2,831.06
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			5,911.100	6,246.91
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			13,191.032	13,956.29

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	8,990.911	9,059.03
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	19,808.725	19,386.07
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	8,292.110	8,449.56
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	15,708.470	15,790.12
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	445.580	450.44
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	30,622.010	30,934.66
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	161,317.680	162,466.52
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	99,449.450	100,473.09
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	35,222.960	35,579.48
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	17,088.090	16,314.74
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	25,454.140	26,339.94
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	88,375.410	81,267.53
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	43,350.312	41,265.20
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	478,875.340	427,222.50
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	101,628.170	96,567.47
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	115,384.070	102,638.93
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	309,114.545	274,733.23
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	246,704.793	234,047.09
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	323,404.069	285,502.34
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	6,478.530	6,286.11
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	11,120.474	10,788.00
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	132,067.290	125,675.14
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	61,484.910	58,652.13
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	153,129.291	143,043.31
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	374,039.720	355,609.31
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	999,183.640	952,160.69
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	7,416.290	7,664.27
FHLMC	POOL #G6-7710	3.500% 03/01/2048 DD 03/01/18	289,050.995	264,364.39
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	194,339.090	185,663.22
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	297,301.740	274,650.95
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	41,902.443	38,470.38
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	544,037.710	488,309.10
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	96,204.620	86,196.16
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	117,435.710	107,314.84
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	117,440.590	104,524.96
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	31,088.534	27,643.32
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	1,068,016.794	977,429.28
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	149,281.479	136,893.84
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	244,973.249	215,204.23

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	417,095.435	366,405.44
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	524,230.140	460,686.91
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	457,221.710	402,468.97
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	1,870,449.113	1,646,450.81
FHLMC	POOL #QA-9049	3.000% 04/01/2050 DD 04/01/20	0.001	0.00
FHLMC	POOL #QB-5146	2.000% 11/01/2050 DD 10/01/20	373,731.871	304,619.29
FHLMC	POOL #QC-0887	2.000% 04/01/2051 DD 04/01/21	864,965.189	704,333.42
FHLMC	POOL #QC-2293	3.000% 05/01/2051 DD 05/01/21	0.004	0.00
FHLMC	POOL #QC-3428	2.500% 06/01/2051 DD 06/01/21	121,969.378	103,096.07
FHLMC	POOL #QC-4959	2.000% 08/01/2051 DD 07/01/21	1,171,441.699	952,795.42
FHLMC	POOL #QC-5978	2.500% 08/01/2051 DD 08/01/21	1,701,229.698	1,437,634.78
FHLMC	POOL #QC-8477	2.000% 10/01/2051 DD 10/01/21	241,218.468	196,159.05
FHLMC	POOL #QC-9130	1.500% 10/01/2051 DD 10/01/21	1,356,659.860	1,042,770.91
FHLMC	POOL #QD-6542	2.500% 02/01/2052 DD 02/01/22	690,452.240	582,649.38
FHLMC	POOL #QD-6543	2.500% 02/01/2052 DD 02/01/22	1,427,376.890	1,204,810.99
FHLMC	POOL #QD-6813	2.500% 02/01/2052 DD 02/01/22	1,022,298.900	862,897.43
FHLMC	POOL #QE-0338	3.000% 04/01/2052 DD 04/01/22	332,476.010	290,341.37
FHLMC	POOL #QE-0664	3.000% 04/01/2052 DD 04/01/22	545,871.830	476,691.27
FHLMC	POOL #QE-2555	4.000% 05/01/2052 DD 05/01/22	208,983.022	194,179.45
FHLMC	POOL #QE-3449	3.000% 06/01/2052 DD 06/01/22	259,208.507	226,284.97
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	43,908.207	39,915.84
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	665,180.540	587,018.63
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	101,584.008	83,806.95
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	184,119.760	161,734.94
FHLMC	POOL #RA-2454	3.500% 04/01/2050 DD 04/01/20	0.003	0.00
FHLMC	POOL #RA-2457	3.000% 04/01/2050 DD 04/01/20	16,719.218	14,759.67
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,315,602.909	1,156,710.65
FHLMC	POOL #RA-3575	2.000% 09/01/2050 DD 09/01/20	781,957.168	637,356.02
FHLMC	POOL #RA-3726	2.000% 10/01/2050 DD 09/01/20	88,038.698	71,458.62
FHLMC	POOL #RA-3808	2.000% 10/01/2050 DD 10/01/20	964,599.732	786,220.25
FHLMC	POOL #RA-5267	3.000% 05/01/2051 DD 05/01/21	0.005	0.00
FHLMC	POOL #RA-5286	2.500% 05/01/2051 DD 05/01/21	1,165,924.602	985,742.68
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	3,034,713.037	2,466,870.34
FHLMC	POOL #RA-6499	2.000% 12/01/2051 DD 12/01/21	691,465.026	562,087.75
FHLMC	POOL #RA-6509	2.000% 12/01/2051 DD 12/01/21	1,096,858.769	891,959.32
FHLMC	POOL #RA-7485	4.000% 05/01/2052 DD 05/01/22	2,915,756.018	2,710,377.37
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	516,181.360	431,709.71
FHLMC	POOL #RB-5154	2.500% 04/01/2042 DD 03/01/22	1,715,959.017	1,473,198.60
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	63,716.251	58,034.83



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #SB-8148	2.000% 04/01/2037 DD 03/01/22	597,791.920	527,496.55
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	146,212.190	128,765.01
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	2,229,310.750	1,889,896.92
FHLMC	POOL #SD-0895	2.000% 02/01/2052 DD 02/01/22	3,960,507.334	3,220,624.21
FHLMC	POOL #SD-0934	2.000% 04/01/2051 DD 03/01/22	401,840.544	327,220.03
FHLMC	POOL #SD-1068	3.500% 01/01/2051 DD 06/01/22	2,615,097.569	2,381,801.53
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	2,184,806.963	2,064,121.35
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	96,971.008	88,266.89
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	1,926,345.601	1,696,998.94
FHLMC	POOL #SD-7525	2.500% 10/01/2050 DD 09/01/20	1,283,881.395	1,090,909.04
FHLMC	POOL #SD-7526	2.500% 10/01/2050 DD 09/01/20	5,467,920.695	4,648,129.02
FHLMC	POOL #SD-8004	3.000% 08/01/2049 DD 07/01/19	0.003	0.00
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	930,319.973	788,123.44
FHLMC	POOL #SD-8162	3.000% 08/01/2051 DD 07/01/21	0.006	0.01
FHLMC	POOL #SD-8176	1.500% 10/01/2051 DD 10/01/21	386,391.830	296,993.62
FHLMC	POOL #SD-8193	2.000% 01/01/2052 DD 01/01/22	3,210,378.937	2,608,635.26
FHLMC	POOL #SD-8205	2.500% 04/01/2052 DD 03/01/22	4,848,662.318	4,088,965.76
FHLMC	POOL #SD-8219	2.500% 06/01/2052 DD 05/01/22	395,281.890	333,268.24
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	188,884.580	173,898.46
FHLMC	POOL #ZN-3443	3.000% 02/01/2049 DD 02/01/19	0.000	0.00
FHLMC	POOL #ZS-4577	3.500% 08/01/2044 DD 09/01/18	234,928.502	215,794.66
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	79,711.555	72,904.12
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	603,516.913	532,874.37
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	916,732.606	837,475.51
FHLMC	MULTICLASS MT VAR RT	01/25/2030 DD 03/01/20	0.000	0.00
FHLMC	MULTICLASS MTG 4821 MA	3.500% 10/15/2053 DD 08/01/18	505,861.515	490,073.12
FHLMC	MULTICLASS MTG 5004 SM VAR RT	08/25/2050 DD 07/25/20	0.018	0.00
FHLMC	MULTICLASS MTG 5197 EA	2.000% 02/25/2052 DD 01/01/22	1,741,337.786	1,503,487.59
FHLMC	MULTICLASS MTG 5228 BH	3.500% 01/25/2051 DD 05/01/22	1,380,010.857	1,308,163.63
FHLMC	MULTICLASS MTG 5249 AB	4.000% 11/25/2051 DD 07/01/22	1,783,114.997	1,703,606.61
FHLMC	MULTICLASS MTG K063 A2 VAR RT	01/25/2027 DD 03/01/17	190,000.000	181,714.14
FHLMC	MULTICLASS MTG K064 A2	3.224% 03/25/2027 DD 05/01/17	205,000.000	194,277.23
FHLMC	MULTICLASS MTG K065 A2	3.243% 04/25/2027 DD 07/01/17	1,100,000.000	1,042,112.39
FHLMC	MULTICLASS MTG K067 A2	3.194% 07/25/2027 DD 09/01/17	1,141,000.000	1,076,169.98
FHLMC	MULTICLASS MTG K068 A2	3.244% 08/25/2027 DD 10/01/17	975,000.000	920,862.44
FHLMC	MULTICLASS MTG K070 A2 VAR RT	11/25/2027 DD 12/01/17	364,000.000	343,993.54
FHLMC	MULTICLASS MTG K076 A2	3.900% 04/25/2028 DD 05/01/18	3,016,000.000	2,921,373.59
FHLMC	MULTICLASS MTG K080 A2 VAR RT	07/25/2028 DD 09/01/18	327,000.000	316,449.77
FHLMC	MULTICLASS MTG K085 A2 VAR RT	10/25/2028 DD 12/01/18	324,000.000	314,668.61



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FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	822,879.00
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19			1,388,000.000	1,253,873.54
FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20			619,000.000	509,644.61
FHLMC MULTICLASS MTG K131 X1 VAR RT 07/25/2031 DD 09/01/21			0.071	0.00
FHLMC MULTICLASS MTG K141 A2 2.250% 02/25/2032 DD 04/01/22			535,000.000	442,919.76
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			220,026.220	216,578.61
FIDELITY NATIONAL INFORMATION 0.600% 03/01/2024 DD 03/02/21			440,000.000	412,700.28
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			710,000.000	620,466.71
FIDELITY NATIONAL INFORMATION 4.500% 07/15/2025 DD 07/13/22			928,000.000	908,037.08
FIDELITY NATIONAL INFORMATION 5.625% 07/15/2052 DD 07/13/22			105,000.000	93,025.64
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			380,658.940	379,685.63
FIFTH THIRD BANCORP VAR RT 07/28/2030 DD 07/28/22			450,000.000	420,461.56
FILTRATION GROUP 10/21 INCREME 0.000% 10/21/2028 DD 10/12/21			885,095.910	838,256.64
FILTRATION GROUP 3/18 (USD) TL			1,101,947.970	1,056,151.01
FIRST QUANTUM MINERALS LT 144A 7.500% 04/01/2025 DD 03/22/17			1,887,000.000	1,816,105.41
FIRST-CITIZENS BANK & TRUST CO VAR RT 06/19/2024 DD 06/19/20			745,000.000	735,018.86
FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20			1,303,000.000	1,199,926.26
FIRSTENERGY CORP 2.250% 09/01/2030 DD 06/08/20			440,000.000	338,866.85
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20			630,000.000	508,725.00
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			2,143,000.000	2,354,728.40
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			1,000,000.000	927,880.00
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17			748,000.000	631,304.52
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			587,000.000	499,257.54
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			2,318,000.000	2,235,213.12
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			431,487.660	386,711.80
FISERV 2/20 COV-LITE TLB			1,576,856.010	1,509,839.63
FISERV INC 1.125% 07/01/2027			395,000.000	339,414.98
FLAGSHIP CREDIT AUTO 2 A 144A 0.370% 12/15/2026 DD 05/20/21			622,333.320	612,496.72
FLAGSHIP CREDIT AUTO 3 A 144A 0.700% 04/15/2025 DD 08/06/20			47,778.470	47,634.14
FLAGSHIP CREDIT AUTO 3 A2 144A 4.060% 10/15/2025 DD 08/18/22			3,736,000.000	3,710,476.40
FLATIRON CLO 20 LTD 1A E 144A VAR RT 11/20/2033 DD 11/10/20			1,000,000.000	921,720.80
FLINT GROUP 5/14 (USD) 0.000% 09/21/2023 DD 04/19/14			868,655.700	701,439.48
FLUOR CORP 3.500% 12/15/2024 DD 11/25/14			725,000.000	688,768.14
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21			775,000.000	594,936.64
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20			873,000.000	860,816.44
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			1,210.672	1,230.25
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			2,966.500	3,010.90
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			155.784	160.50
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			397.030	409.05



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FNMA	POOL #0251967	6.500% 09/01/2028 DD 08/01/98	236.990	244.17
FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	464.670	478.74
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	1,578.470	1,626.27
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	1,272.245	1,327.60
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	589.195	607.04
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	260.280	270.87
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	622.810	646.42
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	13,090.370	13,750.60
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	20,343.900	21,486.03
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	25.975	26.49
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	179.605	185.04
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	437.790	451.05
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	1,219.180	1,256.10
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	56.150	57.85
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	100.912	100.85
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	1,169.040	1,204.44
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	713.950	735.57
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,354.670	1,395.69
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	232.390	239.43
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	2,557.444	2,634.89
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	10.060	10.36
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	184.870	190.47
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	330.990	330.78
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	776.620	800.14
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	1,816.270	1,871.27
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	844.610	876.27
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	1,599.072	1,651.36
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	24,189.180	24,729.39
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	237.070	244.25
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	693.130	698.81
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	10,728.160	10,865.36
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	457.680	471.54
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	751.454	778.90
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,637.320	2,739.80
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	348.410	358.96
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	366.890	378.00
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,087.000	2,150.20
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	6,172.990	6,324.75
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	269.482	279.02



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FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	4,828.550	4,856.03
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	2,145.160	2,143.36
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	5,974.425	6,004.91
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	8,880.430	8,827.21
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	4,086.870	4,097.60
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	9,402.056	9,514.18
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	287.272	298.51
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	665.940	686.11
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	695.920	716.99
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,180.360	1,153.91
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,265.173	1,292.92
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	965.280	965.01
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	4,973.198	5,046.72
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	3,669.300	3,681.69
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	14,262.525	15,008.76
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	13,005.216	13,624.43
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	14,319.160	15,092.89
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	2,192.770	2,133.42
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	576.494	563.58
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	8,044.567	8,292.81
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	17,916.462	18,068.87
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	65,359.500	68,645.88
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,790.440	1,844.66
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	30,369.060	29,776.98
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	112,928.840	110,671.13
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	67,997.050	66,639.63
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	106,460.880	97,789.82
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	22,565.780	21,862.09
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	8,398.370	8,134.83
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	193,660.580	178,684.18
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	326,826.730	320,259.41
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	28,580.733	28,840.90
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	31,429.210	31,530.82
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	1,135,586.960	1,043,588.09
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	125,406.130	131,818.89
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	248,831.458	243,854.26
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	221,891.840	213,274.78
FNMA	POOL #0AL9405	3.500% 06/01/2044 DD 11/01/16	6,760.421	7,107.96
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	68,552.090	62,876.24



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FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	510,003.830	467,410.92
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	172,994.280	158,971.74
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	36,704.980	32,961.65
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	94,593.830	84,836.28
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	104,189.590	93,304.10
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	294,312.960	263,322.08
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	59,909.010	53,714.74
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	167,552.550	155,656.46
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	34,340.210	31,559.79
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	383,020.205	362,142.18
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	310,697.360	277,006.38
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	143,274.936	132,133.24
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	442,668.710	394,557.54
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	105,668.211	100,223.13
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	58,931.620	52,411.65
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	240,185.457	213,370.81
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	83,692.710	74,994.07
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	40,787.520	36,540.27
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	310,087.420	288,058.20
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	46,742.123	44,163.62
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	79,801.630	72,880.00
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	111,631.180	102,401.74
FNMA	POOL #0BF0278	3.500% 05/01/2042 DD 12/01/18	187,674.950	173,105.01
FNMA	POOL #0BF0451	3.500% 06/01/2041 DD 08/01/20	1,931,502.042	1,783,499.17
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	684,252.557	605,822.82
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	192,668.776	169,759.44
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	311,448.690	296,459.32
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	870,557.911	799,951.24
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	725,256.242	667,954.45
FNMA	POOL #0BM6785	3.500% 08/01/2043 DD 09/01/21	38,164.300	35,143.64
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	133,840.849	118,068.13
FNMA	POOL #0BO7242	3.000% 01/01/2050 DD 01/01/20	0.000	0.00
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	370,275.177	325,562.72
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	745,627.549	631,871.69
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,192,310.603	1,010,389.55
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	296,179.046	251,011.45
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	767,038.673	650,023.02
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,454,653.814	1,232,673.91
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	866,111.960	733,874.75



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	457,304.150	386,922.06
FNMA	POOL #0BT1307	2.500% 07/01/2051 DD 06/01/21	587,940.411	498,162.76
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	300,517.332	254,015.65
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	425,146.611	375,166.47
FNMA	POOL #0BT7309	2.000% 09/01/2051 DD 09/01/21	275,246.689	223,786.33
FNMA	POOL #0BU1215	2.500% 03/01/2052 DD 03/01/22	1,281,193.816	1,084,600.22
FNMA	POOL #0BV8012	3.500% 08/01/2052 DD 08/01/22	600,000.011	539,601.01
FNMA	POOL #0BV9931	4.000% 06/01/2052 DD 06/01/22	2,955,919.700	2,747,134.43
FNMA	POOL #0BV9932	2.500% 06/01/2052 DD 06/01/22	273,989.589	231,400.83
FNMA	POOL #0CA0660	4.000% 11/01/2047 DD 10/01/17	1,774,421.277	1,679,461.45
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	212,346.980	204,369.79
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	97,752.763	94,563.63
FNMA	POOL #0CA3467	3.500% 05/01/2049 DD 04/01/19	9,399.611	10,147.20
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	179,018.276	157,776.10
FNMA	POOL #0CA4536	3.000% 11/01/2049 DD 10/01/19	25,013.519	21,984.44
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	645,121.352	589,689.79
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,185,529.440	1,041,898.73
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	2,816,754.211	2,565,536.35
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	990,011.575	868,706.58
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	568,075.792	516,673.38
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,460,803.171	1,282,377.00
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	1,942,094.576	1,603,460.36
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	491,099.961	470,042.70
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	879,988.229	800,358.78
FNMA	POOL #0CA7754	3.000% 11/01/2050 DD 10/01/20	0.021	0.02
FNMA	POOL #0CA9007	4.500% 02/01/2051 DD 01/01/21	145,835.446	139,424.61
FNMA	POOL #0CA9306	3.000% 02/01/2051 DD 02/01/21	1,058,316.749	926,916.46
FNMA	POOL #0CB0982	2.000% 07/01/2051 DD 06/01/21	591,831.337	481,742.47
FNMA	POOL #0CB1146	3.000% 07/01/2051 DD 06/01/21	232,970.276	204,170.25
FNMA	POOL #0CB1279	2.500% 08/01/2051 DD 07/01/21	213,604.094	181,280.42
FNMA	POOL #0CB1382	2.500% 08/01/2051 DD 07/01/21	2,071,287.625	1,756,342.70
FNMA	POOL #0CB1620	2.000% 09/01/2051 DD 08/01/21	3,355,429.320	2,728,625.82
FNMA	POOL #0CB1782	2.000% 10/01/2051 DD 09/01/21	3,741,464.025	3,041,966.09
FNMA	POOL #0CB1784	2.500% 10/01/2051 DD 09/01/21	853,473.065	721,280.55
FNMA	POOL #0CB2275	2.500% 12/01/2051 DD 11/01/21	1,403,662.954	1,185,000.31
FNMA	POOL #0CB2610	2.000% 01/01/2052 DD 12/01/21	2,821,277.546	2,292,101.01
FNMA	POOL #0CB2835	2.000% 02/01/2052 DD 01/01/22	2,213,981.607	1,807,581.48
FNMA	POOL #0CB2927	2.000% 02/01/2052 DD 01/01/22	1,913,000.861	1,554,422.70
FNMA	POOL #0CB3010	2.000% 03/01/2052 DD 02/01/22	2,687,947.377	2,189,532.86



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FNMA	POOL #0CB3098	2.500% 03/01/2052 DD 02/01/22	3,438,530.146	2,900,971.77
FNMA	POOL #0CB3152	2.000% 03/01/2052 DD 02/01/22	4,074,825.583	3,310,683.20
FNMA	POOL #0CB3207	2.500% 03/01/2037 DD 03/01/22	126,583.173	114,960.38
FNMA	POOL #0CB3559	2.000% 04/01/2052 DD 04/01/22	302,274.282	245,788.44
FNMA	POOL #0CB3768	3.500% 06/01/2052 DD 05/01/22	1,683,765.247	1,517,781.41
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	152,267.517	134,121.04
FNMA	POOL #0FM1873	3.000% 11/01/2049 DD 11/01/19	527,058.403	463,315.52
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	736,586.729	647,855.99
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	82,834.962	73,071.21
FNMA	POOL #0FM3662	3.000% 03/01/2050 DD 06/01/20	0.016	0.01
FNMA	POOL #0FM3951	3.000% 08/01/2050 DD 07/01/20	166,442.848	146,627.42
FNMA	POOL #0FM4279	2.000% 09/01/2050 DD 09/01/20	1,236,165.889	1,006,810.19
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	235,721.033	207,689.22
FNMA	POOL #0FM4461	3.000% 03/01/2050 DD 09/01/20	0.002	0.00
FNMA	POOL #0FM4523	2.000% 10/01/2050 DD 10/01/20	316,158.357	259,386.66
FNMA	POOL #0FM5410	2.000% 12/01/2050 DD 12/01/20	669,539.224	545,767.99
FNMA	POOL #0FM6128	2.500% 02/01/2051 DD 02/01/21	960,079.660	813,194.52
FNMA	POOL #0FM6471	2.000% 02/01/2051 DD 03/01/21	1,767,448.663	1,439,827.50
FNMA	POOL #0FM6871	2.500% 04/01/2051 DD 04/01/21	546,543.579	462,660.13
FNMA	POOL #0FM8104	3.000% 07/01/2051 DD 07/01/21	1,445,398.920	1,267,622.10
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	88,172.916	78,303.82
FNMA	POOL #0FS0007	3.000% 08/01/2050 DD 12/01/21	136,404.562	119,802.66
FNMA	POOL #0FS0031	2.500% 10/01/2051 DD 12/01/21	27,562.555	23,292.36
FNMA	POOL #0FS0047	3.000% 12/01/2047 DD 12/01/21	55,833.670	49,669.16
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	4,141,636.854	3,373,735.30
FNMA	POOL #0FS0654	2.500% 10/01/2050 DD 02/01/22	8,822.373	7,492.45
FNMA	POOL #0FS1080	2.500% 02/01/2052 DD 03/01/22	646,092.541	545,487.52
FNMA	POOL #0FS1086	2.000% 04/01/2051 DD 03/01/22	1,236,654.052	1,008,097.56
FNMA	POOL #0FS2041	2.000% 08/01/2051 DD 05/01/22	387,384.251	315,518.89
FNMA	POOL #0FS2085	1.500% 11/01/2051 DD 05/01/22	1,531,376.924	1,180,611.97
FNMA	POOL #0FS2743	2.500% 07/01/2036 DD 08/01/22	844,200.035	766,172.49
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	19,101.677	18,605.10
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	13,560.380	13,170.41
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	53,928.970	49,535.06
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	91,028.460	80,820.01
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	107,729.972	99,594.93
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	260,494.830	252,096.86
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	98,731.200	95,361.48
FNMA	POOL #0MA3741	3.000% 08/01/2039 DD 07/01/19	0.001	0.00

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FNMA	POOL #OMA4049	3.500% 05/01/2050 DD 05/01/20	0.006	0.01
FNMA	POOL #OMA4157	1.500% 09/01/2050 DD 09/01/20	308,240.175	237,423.51
FNMA	POOL #OMA4205	1.500% 11/01/2035 DD 11/01/20	296,253.298	254,434.96
FNMA	POOL #OMA4208	2.000% 12/01/2050 DD 11/01/20	2,161,612.833	1,760,388.18
FNMA	POOL #OMA4209	1.500% 11/01/2050 DD 11/01/20	1,497,443.152	1,152,844.78
FNMA	POOL #OMA4236	1.500% 01/01/2051 DD 12/01/20	469,675.481	362,025.82
FNMA	POOL #OMA4254	1.500% 01/01/2050 DD 01/01/21	4,240,213.963	3,263,428.95
FNMA	POOL #OMA4278	1.500% 03/01/2036 DD 02/01/21	420,385.970	361,037.52
FNMA	POOL #OMA4364	2.000% 05/01/2041 DD 05/01/21	1,508,093.804	1,264,508.86
FNMA	POOL #OMA4366	2.500% 05/01/2041 DD 05/01/21	751,964.039	648,423.25
FNMA	POOL #OMA4387	2.000% 06/01/2041 DD 06/01/21	890,380.224	746,473.97
FNMA	POOL #OMA4516	2.000% 12/01/2036 DD 12/01/21	968,563.241	854,697.63
FNMA	POOL #OMA4547	2.000% 01/01/2051 DD 01/01/22	4,851,381.259	3,943,803.29
FNMA	POOL #OMA4566	1.500% 02/01/2037 DD 02/01/22	1,195,440.430	1,026,207.97
FNMA	POOL #OMA4579	3.000% 03/01/2052 DD 03/01/22	1,386,379.480	1,210,374.13
FNMA	POOL #OMA4586	2.000% 03/01/2042 DD 03/01/22	1,324,309.714	1,107,799.84
FNMA	POOL #OMA4587	2.500% 03/01/2042 DD 03/01/22	1,830,481.516	1,571,517.66
FNMA	POOL #OMA4606	2.000% 04/01/2042 DD 04/01/22	1,051,089.713	879,348.02
FNMA	POOL #OMA4607	2.500% 04/01/2042 DD 04/01/22	738,124.630	632,804.96
FNMA	POOL #OMA4651	2.000% 06/01/2052 DD 06/01/22	368,371.242	299,554.39
FNMA	GTD REMIC P/T 14-21 KW	4.000% 04/25/2041 DD 03/01/14	273,409.000	265,589.18
FNMA	GTD REMIC P/T 19-74 PS	VAR RT 12/25/2049 DD 11/25/19	0.017	0.00
FNMA	GTD REMIC P/T 19-74 SA	VAR RT 12/25/2049 DD 11/25/19	0.054	0.01
FOMENTO ECONOMICO MEXICANO	SAB	2.875% 05/10/2023 DD 05/10/13	520,000.000	513,240.00
FONTAINEBLEAU MIA	FBLU XA 144A	VAR RT 12/10/2036 DD 12/01/19	40,000,000.000	528,576.80
FONTAINEBLEAU MIAM	FBLU A 144A	3.144% 12/10/2036 DD 12/01/19	1,136,286.000	1,061,217.61
FORD CREDIT AUTO LEASE	TR A A3	0.260% 02/15/2024 DD 01/25/21	2,357,044.164	2,345,937.07
FORD CREDIT AUTO OWNE	1 A 144A	1.370% 10/17/2033 DD 04/13/21	2,975,000.000	2,622,696.63
FORD CREDIT AUTO OWNE	1 A 144A	3.520% 07/15/2030 DD 01/18/19	3,557,000.000	3,501,192.09
FORD CREDIT AUTO OWNE	1 A 144A	3.880% 11/15/2034 DD 05/10/22	4,175,000.000	3,986,666.17
FORD CREDIT AUTO OWNE	2 A 144A	1.530% 05/15/2034 DD 11/09/21	1,656,000.000	1,439,887.69
FORD CREDIT AUTO OWNER	TR A A3	1.040% 08/15/2024 DD 05/12/20	457,747.680	452,793.57
FORD CREDIT AUTO OWNER	TR A A3	1.290% 06/15/2026 DD 01/24/22	493,000.000	470,253.91
FORD CREDIT AUTO OWNER	TR A A4	1.350% 07/15/2025 DD 05/12/20	880,000.000	851,207.46
FORD CREDIT AUTO OWNER	TR B A3	3.740% 09/15/2026 DD 06/27/22	746,000.000	737,287.46
FORD CREDIT AUTO OWNER	TR B A4	0.790% 11/15/2025 DD 06/19/20	1,074,000.000	1,030,890.18
FORD CREDIT AUTO OWNER	TR C A3	0.410% 07/15/2025 DD 11/20/20	3,145,857.650	3,066,493.32
FORD CREDIT AUTO OWNER	TR C A3	4.480% 12/15/2026 DD 09/23/22	3,042,000.000	3,024,705.32
FORD CREDIT FLOORPLAN	MAST 2 A	1.060% 09/15/2027 DD 09/18/20	1,295,000.000	1,154,506.10

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FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			1,438,000.000	1,032,484.00
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			813,000.000	538,526.60
FORD MOTOR CREDIT CO LLC 2.300% 02/10/2025 DD 01/10/22			936,000.000	829,648.34
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21			1,334,000.000	1,106,406.26
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	345,591.11
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			1,407,000.000	1,108,671.07
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			1,892,000.000	1,671,907.04
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,360,000.000	1,010,412.00
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,738,000.000	2,570,270.12
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	545,670.00
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			2,185,000.000	1,704,300.00
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20			205,000.000	176,628.00
FORD MOTOR CREDIT CO LLC 4.271% 01/09/2027 DD 01/09/20			584,000.000	511,724.16
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			2,654,000.000	2,403,542.32
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	498,454.63
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22			3,104,000.000	2,758,245.44
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19			641,000.000	556,195.70
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			1,282,000.000	1,256,744.60
FORMULA ONE 1/18 (USD)			1,234,904.594	1,217,924.66
FORTRESS TRANSPORTATION A 144A 6.500% 10/01/2025 DD 09/18/18			1,714,000.000	1,610,153.03
FOUR SEASONS 12/13 TL			3,665,322.840	3,643,734.09
FREDDIE MAC STAC DNA4 M1A 144A VAR RT 05/25/2042 DD 05/13/22			925,616.250	917,412.23
FREDDIE MAC STAC DNA4 M1B 144A VAR RT 05/25/2042 DD 05/13/22			1,290,000.000	1,225,501.81
FREDDIE MAC STAC DNA6 M1A 144A VAR RT 09/25/2042 DD 09/16/22			1,005,000.000	999,030.10
FREDDIE MAC STAC DNA7 M1A 144A VAR RT 03/25/2052 DD 09/30/22			755,000.000	757,123.44
FREDDIE MAC STAC HQA1 M1B 144A VAR RT 03/25/2042 DD 03/18/22			400,000.000	382,752.04
FREDDIE MAC STAC HQA3 M1A 144A VAR RT 08/25/2042 DD 08/12/22			3,323,084.300	3,286,387.81
FREDDIE MAC STAC HQA3 M1B 144A VAR RT 08/25/2042 DD 08/12/22			635,000.000	595,345.91
FREDDIE MAC STACR DNA3 M2 144A VAR RT 04/25/2042 DD 04/18/22			3,000,000.000	2,752,495.81
FREDDIE MAC STACR DNA3 M2 144A VAR RT 06/25/2050 DD 07/08/20			0.005	0.00
FREDDIE MAC STACR DNA6 M1 144A VAR RT 10/25/2041 DD 10/29/21			1,370,000.000	1,342,600.00
FREDDIE MAC STACR DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			2,183,000.000	2,126,159.49
FREDDIE MAC STACR HQA2 M1 144A VAR RT 12/25/2033 DD 06/25/21			424,516.440	419,859.07
FREDDIE MAC STACR HQA2 M2 144A VAR RT 03/25/2050 DD 03/18/20			0.002	0.00
FREDDIE MAC STACR HQA3 M1 144A VAR RT 09/25/2041 DD 09/30/21			2,253,584.460	2,173,110.76
FREDDIE MAC STACR HQA3 M2 144A VAR RT 07/25/2050 DD 07/28/20			0.013	0.01
FREDDIE MAC STACR HRP1 M2 144A VAR RT 02/25/2049 DD 06/18/19			0.003	0.00
FREDDIE MAC STRUC HQA2 M2 144A VAR RT 07/25/2042 DD 07/29/22			1,365,000.000	1,311,468.52
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 07/25/2028 DD 01/21/16			0.014	0.02

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FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 10/25/2027 DD 04/28/15			0.013	0.01
FREDDIE MAC STRUCTURED DNA2 M3 VAR RT 10/25/2028 DD 05/10/16			0.010	0.01
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 04/25/2028 DD 11/09/15			0.018	0.02
FREDDIE MAC STRUCTURED DNA4 M3 VAR RT 03/25/2029 DD 09/30/16			0.004	0.00
FREDDIE MAC STRUCTURED HQA1 M2 VAR RT 08/25/2029 DD 02/22/17			0.013	0.01
FREDDIE MAC STRUCTURED HQA1 M3 VAR RT 09/25/2028 DD 03/15/16			0.005	0.01
FREDDIE MAC STRUCTURED HQA2 M3 VAR RT 11/25/2028 DD 06/01/16			0.006	0.01
FREDDIE MAC STRUCTURED HQA3 M2 VAR RT 04/25/2030 DD 10/18/17			0.007	0.01
FREEMPORT INDONESIA PT 144A 4.763% 04/14/2027 DD 04/14/22			1,285,000.000	1,156,872.09
FREEMPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22			556,000.000	460,090.00
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			350,000.000	347,822.70
FREEMPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	138,726.03
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			5,152,000.000	5,073,451.89
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			1,095,000.000	959,845.67
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			1,995,000.000	1,664,428.50
FREMF 2019-K95 MO K95 X2A 144A 0.010% 06/25/2029 DD 08/01/19			1.106	0.01
FREMF 2019-KF66 MO KF66 B 144A VAR RT 07/25/2029 DD 08/30/19			0.032	0.03
FRONTERA GENERATION 7/21 2ND L 0.000% 06/30/2028 DD 06/30/21			49,272.000	4,927.20
FRONTERA GENERATION EQUITY			411.000	0.04
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20			1,554,000.000	1,333,642.80
FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22			1,560,000.000	1,560,998.40
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			925,000.000	934,005.62
GA GLOBAL FUNDING TRUST 144A 0.800% 09/13/2024 DD 09/14/21			910,000.000	823,727.59
GA GLOBAL FUNDING TRUST 144A 3.850% 04/11/2025 DD 04/11/22			2,594,000.000	2,471,526.96
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21			2,280,000.000	2,249,864.90
GALAXY XXIII CLO L 23A AR 144A VAR RT 04/24/2029 DD 03/17/21			0.006	0.01
GAMCO INVESTORS INC VAR RT 06/15/2023 DD 06/15/21			0.084	0.00
GARDA WORLD 2/22 TLB 0.000% 02/11/2029 DD 02/02/22			875,000.000	812,288.75
GARDA WORLD 3/21 TLB			480,361.610	450,939.46
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			580,000.000	497,986.48
GARDEN SPINCO CORP 144A 8.625% 07/20/2030 DD 07/20/22			584,000.000	603,347.92
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21			664,000.000	552,780.00
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			1,925,000.000	1,575,474.82
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,226,000.000	1,990,489.20
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,923,000.000	2,689,160.00
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20			0.025	0.02
GCAT 2022-NQM4 TR NQM4 A1 144A VAR RT 08/25/2067 DD 08/01/22			478,004.480	463,505.41
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	934,036.88
GE CAPITAL FUNDING LLC 4.550% 05/15/2032 DD 11/15/20			1,078,000.000	998,319.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL ELECTRIC CO VAR RT 05/05/2026 DD 05/05/06			406,000.000	388,132.31
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20			1,213,000.000	1,213,459.45
GENERAL MOTORS CO 5.600% 10/15/2032 DD 08/02/22			779,000.000	695,147.07
GENERAL MOTORS FINANCIAL CO IN 1.200% 10/15/2024 DD 10/15/21			1,950,000.000	1,790,476.10
GENERAL MOTORS FINANCIAL CO IN 2.400% 10/15/2028 DD 10/15/21			870,000.000	687,987.29
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			5,200,000.000	4,790,641.70
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			774,000.000	723,248.33
GENERAL MOTORS FINANCIAL CO IN 3.500% 11/07/2024 DD 11/07/17			490,000.000	470,500.87
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			2,010,000.000	2,000,227.28
GENERAL MOTORS FINANCIAL CO IN 3.800% 04/07/2025 DD 04/07/22			356,000.000	338,896.96
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			1,889,000.000	1,842,804.94
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			6,056,000.000	6,035,041.09
GENERATE CLO 2 LTD 2A AR 144A VAR RT 01/22/2031 DD 12/12/17			2,500,000.000	2,449,547.35
GENERATE CLO 2 LTD 2A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	8,905,406.37
GENERATION BRANDS/VISUAL COMFO 0.000% 06/30/2028 DD 06/16/21			543,890.000	473,526.95
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20			550,143.510	522,438.29
GETTY IMAGES 2/19 COV-LITE			616,953.640	610,562.00
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20			456,000.000	384,549.36
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,033,035.00
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20			2,363,000.000	1,979,012.50
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	572,070.14
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			1,291,000.000	1,087,667.50
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			980,000.000	912,620.11
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20			513,000.000	492,362.01
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			2,088,000.000	2,086,893.36
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,184,000.000	2,179,716.95
GLENCORE FUNDING LLC 144A 4.000% 03/27/2027 DD 03/27/17			1,104,000.000	1,028,807.65
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			1,500,000.000	1,448,002.22
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			3,279,000.000	3,222,215.10
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			5,811,000.000	5,774,158.26
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			1,949,000.000	1,930,403.27
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			520,740.000	499,722.93
GLOBAL MEDICAL RESPONSE I 144A 6.500% 10/01/2025 DD 10/02/20			1,135,000.000	951,981.25
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	758,549.71
GLOBAL PAYMENTS INC 3.750% 06/01/2023 DD 05/22/13			1,880,000.000	1,861,389.80
GLOBAL PAYMENTS INC 4.950% 08/15/2027 DD 08/22/22			3,671,000.000	3,497,892.93
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22			555,000.000	489,038.22
GLOBO COMUNICACAO E PARTI 144A 5.500% 01/14/2032 DD 01/14/22			630,000.000	471,567.07
GLS AUTO RECEIVABLES 2A B 144A 0.770% 09/15/2025 DD 06/14/21			511,000.000	501,754.74

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLS AUTO RECEIVABLES 3A A 144A 0.420% 01/15/2025 DD 09/20/21			1,419,242.260	1,405,351.85
GM FINANCIAL AUTOMOBILE 3 A2A 4.010% 10/21/2024 DD 08/17/22			5,140,000.000	5,113,422.60
GM FINANCIAL AUTOMOBILE L 2 A3 3.420% 06/20/2025 DD 05/11/22			4,195,000.000	4,114,968.63
GM FINANCIAL AUTOMOBILE L 2 A4 1.010% 07/22/2024 DD 06/17/20			336,552.120	335,800.43
GM FINANCIAL AUTOMOBILE L 3 A3 4.010% 09/22/2025 DD 08/17/22			4,674,000.000	4,612,440.15
GM FINANCIAL AUTOMOBILE L 3 A4 0.510% 10/21/2024 DD 09/29/20			6,399,000.000	6,356,605.35
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21			2,164,624.900	2,102,877.45
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			632,214.190	628,638.57
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			502,102.720	496,850.22
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			606,532.830	593,217.13
GM FINANCIAL CONSUMER AUT 4 A3 0.380% 08/18/2025 DD 10/14/20			3,542,952.230	3,455,047.69
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	246,743.46
GM FINANCIAL REVOLVIN 1 A 144A 1.170% 06/12/2034 DD 09/22/21			547,000.000	473,086.63
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20			1,064,000.000	1,027,810.27
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			261.090	262.64
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			41.960	42.16
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			13.970	13.98
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			791.430	795.22
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			3,132.300	3,134.96
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			516.770	517.32
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			65.815	65.87
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			322.400	324.32
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			1,109.060	1,109.77
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,313.160	1,330.13
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			2,755.050	2,758.05
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			3,301.130	3,316.11
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			2,904.110	2,906.08
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			10,797.140	11,092.13
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			5,317.940	5,333.83
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			795.200	798.97
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			5,907.040	6,052.58
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			743.660	766.06
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01			3,427.010	3,505.35
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02			4,178.150	4,355.11
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02			28,437.130	29,481.27
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02			9,951.290	10,315.71
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02			2,205.990	2,263.50
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01			2,854.770	2,872.45
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02			947.710	964.39

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	1,965.460	1,975.24
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	9,044.570	9,357.22
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	9,336.140	9,661.46
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	78,282.420	80,577.59
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	7,059.790	7,182.04
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	82,397.170	81,310.52
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	38,345.690	37,838.20
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	58,784.140	59,535.11
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	912.540	928.54
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	2,931.790	3,129.10
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	11,238.290	12,149.90
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	3,501.560	3,717.24
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	77,996.380	84,038.77
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	20,206.370	21,357.56
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	26,644.840	26,625.63
GNMA	GTD REMIC P/T 18-153 AI	4.500% 09/16/2045 DD 11/01/18	0.028	0.00
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	93.433	96.74
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	62.236	62.26
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	0.001	0.00
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	21,260.430	22,222.89
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	32,553.550	32,164.35
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	43,923.460	43,399.13
GNMA II	POOL #0784114	3.500% 02/20/2046 DD 03/01/16	1,203,271.062	1,111,193.43
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	28,401.157	25,545.96
GNMA II	POOL #0MA0533	3.000% 11/20/2042 DD 11/01/12	95,746.191	86,125.22
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	51,556.077	46,373.37
GNMA II	POOL #0MA0698	3.000% 01/20/2043 DD 01/01/13	32,002.056	28,785.52
GNMA II	POOL #0MA1284	3.000% 09/20/2043 DD 09/01/13	52,248.366	47,017.99
GNMA II	POOL #0MA1374	3.000% 10/20/2043 DD 10/01/13	50,171.808	45,130.05
GNMA II	POOL #0MA2304	4.000% 10/20/2044 DD 10/01/14	634,743.749	602,335.65
GNMA II	POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	33,999.510	31,493.92
GNMA II	POOL #0MA2826	3.500% 05/20/2045 DD 05/01/15	64,918.174	60,183.98
GNMA II	POOL #0MA3035	4.000% 08/20/2045 DD 08/01/15	995,730.706	946,485.08
GNMA II	POOL #0MA3105	3.500% 09/20/2045 DD 09/01/15	691,928.673	639,866.52
GNMA II	POOL #0MA3106	4.000% 09/20/2045 DD 09/01/15	63,943.252	60,775.59
GNMA II	POOL #0MA3245	4.000% 11/20/2045 DD 11/01/15	78,201.779	74,358.41
GNMA II	POOL #0MA3377	4.000% 01/20/2046 DD 01/01/16	228,169.155	216,533.94
GNMA II	POOL #0MA3521	3.500% 03/20/2046 DD 03/01/16	76,944.586	71,151.73
GNMA II	POOL #0MA3522	4.000% 03/20/2046 DD 03/01/16	60,330.785	56,737.28



Asset Detail

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GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			45,158.050	40,657.22
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,291,939.440	1,194,867.69
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			785,016.052	703,305.38
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			31,934.919	29,548.32
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			771,711.570	713,301.59
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			387,127.440	356,759.30
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			88,203.549	81,286.00
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			350,782.269	324,184.17
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			197,343.282	187,299.31
GNMA II POOL #0MA4586 3.500% 07/20/2047 DD 07/01/17			266,833.177	246,376.27
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			551,851.814	523,784.27
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			42,286.932	39,014.19
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			359,950.307	342,526.02
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			82,294.108	75,876.21
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			271,720.305	250,239.60
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			871,523.516	803,595.09
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			454,668.779	431,553.05
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			770,740.889	709,844.47
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			6,961.070	6,415.34
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			277,408.412	261,835.67
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			176,241.309	163,011.14
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			457,945.507	408,833.35
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			192,717.668	161,961.11
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			2,957,906.183	2,557,369.42
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			244,635.041	205,556.08
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			427,683.794	359,251.64
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			257,477.485	222,470.19
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			796,858.458	669,167.87
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			269,929.869	226,639.86
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			224,361.258	193,800.70
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			376,641.463	315,878.92
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			233,358.160	195,649.50
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			2,299,956.518	1,985,788.37
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			702,599.530	588,561.85
GNMA II POOL #0MA7650 3.000% 10/20/2051 DD 10/01/21			2,427,766.368	2,150,837.76
GNMA II POOL #0MA7705 2.500% 11/20/2051 DD 11/01/21			2,769,586.701	2,390,832.54
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			2,364,373.261	2,040,878.86
GNMA II POOL #0MA7937 3.000% 03/20/2052 DD 03/01/22			675,032.020	597,878.31
GNMA II POOL #0MA8042 2.500% 05/20/2052 DD 05/01/22			162,483.425	140,056.22

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GNMA II POOL #0MA8098 3.000% 06/20/2052 DD 06/01/22			713,772.832	632,197.06
GNMA II POOL #0MA8148 3.000% 07/20/2052 DD 07/01/22			371,284.050	328,839.66
GNMA II POOL #0MA8151 4.500% 07/20/2052 DD 07/01/22			603,392.114	578,370.48
GOLDEN NUGGET/LANDRYS 1/22 TLB 0.000% 01/13/2029 DD 01/05/22			1,230,925.180	1,139,885.94
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			710,000.000	614,109.03
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			714,000.000	680,673.94
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			486,000.000	416,324.78
GOLDMAN SACHS GROUP INC/T REGS 3.375% 03/27/2025			74,000.000	72,068.56
GOLDMAN SACHS GROUP INC/THE VAR RT 01/24/2025 DD 01/24/22			2,890,000.000	2,838,125.94
GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21			345,000.000	307,831.64
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			3,440,000.000	3,438,574.09
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2028 DD 01/24/22			1,428,000.000	1,239,532.01
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			1,150,000.000	1,045,758.65
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21			225,000.000	144,685.98
GOLDMAN SACHS GROUP INC/THE VAR RT 08/23/2028 DD 08/23/22			3,682,000.000	3,458,763.32
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21			3,101,000.000	2,952,262.55
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			989,000.000	942,330.91
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			3,345,000.000	2,861,729.76
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21			1,748,000.000	1,338,620.54
GOLDMAN SACHS GROUP INC/THE VAR RT 11/17/2023 DD 11/19/20			944,000.000	938,306.17
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22			618,000.000	506,760.00
GOPHER RESOURCE 2/18 COV-LITE			519,144.520	426,347.44
GOTO GROUP INC 144A 5.500% 09/01/2027 DD 08/31/20			3,386,000.000	2,076,600.01
GOVERNMENT OF CANADA 1.500% 01-SEP-2024 SER J967			1,525,000.000	1,064,275.86
GRAFTECH 2/18 COV-LITE TLB			231,949.000	216,292.45
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			148,000.000	112,295.00
GRANITE US HOLDINGS CORP 144A 11.000% 10/01/2027 DD 09/30/19			2,053,000.000	1,935,379.23
GRAY TELEVISION 10/21 COV-LITE 0.000% 10/27/2028 DD 10/20/21			555,800.000	538,631.34
GRAY TELEVISION 2/17 TLB			302,903.580	301,767.69
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			8,600,000.000	8,318,939.11
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19			6,000,000.000	5,720,976.00
GREATBATCH/INTEGER 8/21 COV-LITE TLB			841,500.000	823,618.12
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			1,840,285.000	1,486,030.14
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			890,000.000	874,425.00
GREENKO WIND PROJECTS MAU 144A 5.500% 04/06/2025 DD 04/06/22			845,000.000	753,634.38
GREENWAY MEDICAL 2/17 COV-LITE TL			1,026,323.660	906,582.48
GREYSTONE CRE NOTES FL3 A 144A VAR RT 07/15/2039 DD 08/10/21			3,530,000.000	3,396,413.86
GRIFFON/HUNTER FAN 1/22 TLB 0.000% 01/24/2029 DD 01/07/22			241,793.030	231,920.62

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRIFOLS 11/19 (USD) COV-LITE T			609,911.080	577,805.36
GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21			1,038,000.000	801,573.16
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			306,000.000	246,394.26
GS MORTGAGE SECURI ARDN A 144A VAR RT 11/15/2036 DD 11/10/21			4,200,000.000	4,079,845.56
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,094,217.93
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	188,997.92
GS MORTGAGE SECURI RENT F 144A VAR RT 11/21/2035 DD 02/25/21			1,326,258.641	1,200,576.27
GS MORTGAGE SECURI ROSS A 144A VAR RT 05/15/2026 DD 05/28/21			1,940,000.000	1,813,851.31
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	844,928.88
GS MORTGAGE SECURIT ECI A 144A VAR RT 08/15/2039 DD 08/15/22			2,200,000.000	2,186,219.64
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	2,942,695.50
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	7,007,135.13
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	490,317.31
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,401,705.59
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15			5,000,000.000	4,729,164.50
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20			788,000.000	672,136.42
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	502,307.56
GSK CONSUMER HEALTHCARE C 144A 3.375% 03/24/2027 DD 03/24/22			842,000.000	763,948.45
GSK CONSUMER HEALTHCARE C 144A 3.375% 03/24/2029 DD 03/24/22			770,000.000	671,505.31
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19			388,000.000	356,929.07
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			2,378,000.000	1,866,730.00
H.B. FULLER 10/17 COV-LITE TLB			26,729.220	26,656.78
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			229,199.320	229,955.96
HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03			160,000.000	147,889.60
HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21			493,434.740	445,324.85
HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			195,000.000	190,450.28
HASBRO INC 3.900% 11/19/2029 DD 11/19/19			385,000.000	336,604.60
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	605,883.54
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21			185,000.000	148,462.50
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20			267,000.000	251,752.97
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	548,097.59
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			2,091,683.000	1,844,843.49
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,623,000.000	1,365,592.20
HCA INC 3.500% 09/01/2030 DD 02/26/20			5,095,000.000	4,207,043.40
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,245,000.000	1,091,477.81
HCA INC 5.000% 03/15/2024 DD 03/17/14			1,115,000.000	1,107,635.30
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,525,000.000	3,453,251.05
HCA INC 5.375% 02/01/2025 DD 01/16/15			9,054,000.000	8,943,440.97
HCA INC 5.625% 09/01/2028 DD 08/23/18			442,000.000	421,415.32

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HCA INC 5.875% 02/15/2026 DD 11/13/15			470,000.000	465,163.75
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			579,182.930	552,395.72
HEALTH CARE SERVICE CORP 144A 2.200% 06/01/2030 DD 06/01/20			490,000.000	386,811.47
HEALTHQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			2,665,000.000	2,285,237.50
HEALTHPEAK PROPERTIES INC 2.875% 01/15/2031 DD 06/23/20			75,000.000	61,171.71
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			240,625.000	189,894.03
HEARTHSIDE FOOD 4/18 COV-LITE TL			848,417.720	658,372.15
HEARTLAND DENTAL 4/18 COV-LITE			1,078,084.220	990,489.88
HEARTLAND DENTAL 6/21 INCREMEN 0.000% 04/30/2025 DD 06/02/21			370,312.500	342,168.75
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,258,932.50
HELLENIC REPUBLIC GOVERN 144A 1.500% 06/18/2030			1,080,000.000	843,161.01
HELLENIC REPUBLIC GOVERN 144A 2.000% 04/22/2027			854,000.000	766,428.59
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,507,952.85
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,617,000.000	1,293,600.00
HERMAN MILLER 7/21 COV-LITE TL 0.000% 07/19/2028 DD 04/19/21			288,223.710	265,405.04
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			561,330.000	546,247.06
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			2,008,527.280	1,896,812.99
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			383,244.280	361,928.23
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21			2,400,000.000	1,948,926.19
HERTZ VEHICLE FINANC 1A A 144A 1.210% 12/26/2025 DD 06/30/21			3,540,000.000	3,243,327.82
HERTZ VEHICLE FINANC 2A A 144A 1.680% 12/27/2027 DD 06/30/21			3,847,000.000	3,297,072.50
HESS CORP 3.500% 07/15/2024 DD 06/24/14			1,444,000.000	1,396,175.24
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			438,000.000	353,685.00
HESS MIDSTREAM OPERATIONS 144A 5.500% 10/15/2030 DD 04/08/22			4,000,000.000	3,433,800.00
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,613,000.000	1,315,861.66
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,133,000.000	991,390.18
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22			598,000.000	521,123.95
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22			930,000.000	823,803.30
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			949,000.000	875,623.32
HILEX POLY/NOVOLEX 3/22 COV-LI 0.000% 03/30/2029 DD 03/21/22			629,422.500	592,796.41
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			1,915,000.000	1,465,653.55
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,587,000.000	1,551,966.96
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			1,321,000.000	1,235,135.00
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			2,450,000.000	2,131,500.00
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			514,800.000	497,265.91
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21			655,000.000	528,650.50
HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19			4,218,205.000	4,074,068.93
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	3,015,623.80
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,106,000.000	976,045.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOLLY ENERGY PARTNERS LP 144A 6.375% 04/15/2027 DD 04/08/22			731,000.000	697,834.53
HOME DEPOT INC/THE 4.500% 09/15/2032 DD 09/19/22			1,293,000.000	1,235,579.28
HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22			160,000.000	149,952.09
HONDA AUTO RECEIVABLES 20 2 A2 0.170% 11/15/2023 DD 05/26/21			862,024.900	859,426.84
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20			739,942.950	736,522.49
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			4,569,000.000	4,406,425.84
HONDA AUTO RECEIVABLES 20 3 A3 0.370% 10/18/2024 DD 09/29/20			2,498,687.120	2,444,250.73
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20			1,806,000.000	1,722,337.06
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21			2,040,000.000	1,966,186.68
HOUGHTON MIFFLIN 4/22 COV-LITE 0.000% 04/09/2029 DD 03/11/22			758,000.000	688,832.50
HOWMET AEROSPACE INC 6.875% 05/01/2025 DD 04/24/20			733,000.000	738,343.57
HP INC 144A 4.750% 03/01/2029 DD 09/01/22			3,390,000.000	3,408,916.06
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20			41,091.190	41,038.37
HSBC HOLDINGS PLC VAR RT 05/24/2025 DD 05/24/21			859,000.000	789,398.07
HSBC HOLDINGS PLC VAR RT 08/11/2028 DD 08/11/22			1,415,000.000	1,323,447.44
HSBC HOLDINGS PLC VAR RT 08/11/2033 DD 08/11/22			200,000.000	177,759.55
HSBC HOLDINGS PLC VAR RT 08/17/2024 DD 08/17/21			1,142,000.000	1,088,866.35
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	53,030.24
HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21			1,918,899.260	1,845,750.82
HUB INTERNATIONAL 4/18 (USD)			477,191.380	458,203.93
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			1,974,000.000	1,648,290.00
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			3,124,000.000	2,962,848.47
HUBBARD RADIO 5/15 TLB 0.000% 03/28/2025 DD 05/12/15			328,427.110	283,540.98
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			4,509,000.000	3,748,692.42
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			715,000.000	648,788.80
HUNTER DOUGLAS 2/22 (USD) COV- 0.000% 02/26/2029 DD 01/27/22			94,762.500	77,563.11
HUNTINGTON BANCSHARES INC/OH VAR RT 08/04/2028 DD 08/04/22			2,568,000.000	2,415,502.14
HUNTINGTON NATIONAL BANK/THE VAR RT 05/16/2025 DD 05/17/22			699,000.000	684,724.27
HYATT HOTELS CORP 1.300% 10/01/2023 DD 10/01/21			3,443,000.000	3,311,752.84
HYATT HOTELS CORP 1.800% 10/01/2024 DD 10/01/21			1,117,000.000	1,047,535.62
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			827,000.000	800,651.37
HYLAND SOFTWARE 10/18			1,590,157.810	1,536,299.17
HYUNDAI AUTO LEASE S C A3 144A 4.380% 10/15/2025 DD 09/21/22			767,000.000	758,788.34
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			841,861.830	830,782.76
HYUNDAI AUTO RECEIVABLES A A3 2.220% 10/15/2026 DD 03/16/22			172,000.000	164,997.11
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,184,515.02
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			1,283,000.000	1,222,957.53
HYUNDAI AUTO RECEIVABLES C A3 0.740% 05/15/2026 DD 11/17/21			724,000.000	683,196.37
HYUNDAI AUTO RECEIVABLES C A4 1.030% 12/15/2027 DD 11/17/21			644,000.000	584,751.68

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HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21			3,318,000.000	3,122,025.65
HYUNDAI CAPITAL AMERICA 144A 0.800% 04/03/2023 DD 04/01/21			1,412,000.000	1,382,879.81
HYUNDAI CAPITAL AMERICA 144A 0.875% 06/14/2024 DD 06/15/21			3,283,000.000	3,033,311.89
HYUNDAI CAPITAL AMERICA 144A 1.000% 09/17/2024 DD 09/17/21			934,000.000	853,601.28
HYUNDAI CAPITAL AMERICA 144A 1.150% 11/10/2022 DD 11/10/20			470,000.000	468,289.20
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20			2,185,000.000	2,101,401.90
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21			2,488,000.000	2,153,936.24
HYUNDAI CAPITAL AMERICA 144A 5.875% 04/07/2025 DD 04/07/20			4,000,000.000	4,011,568.40
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			2,492,000.000	2,273,950.00
ICON/PRA HEALTH 7/21 LUX TERM 0.000% 07/03/2028 DD 07/01/21			3,276,017.250	3,197,392.83
ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21			1,398,861.770	1,365,289.08
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	700,140.00
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,096,000.000	936,957.51
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			511,515.000	474,552.93
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,357,396.000	1,988,999.83
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			4,047,096.000	3,437,605.29
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	528,900.00
IHS HOLDING LTD 144A 6.250% 11/29/2028 DD 11/29/21			680,000.000	518,636.00
II-VI 7/22 COV-LITE TLB 0.000% 07/02/2029 DD 11/30/21			1,066,000.000	1,030,470.22
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			4,542,357.120	4,533,862.91
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21			2,101,000.000	1,837,114.40
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			2,663,000.000	2,281,445.36
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			246,818.193	246,756.44
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			1,890,000.000	1,800,338.78
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			1,299,000.000	1,078,170.00
ILPT COMMERCIAL MO LPF2 B 144A VAR RT 10/15/2039 DD 09/22/22			10,620,000.000	10,584,382.64
IMG WORLDWIDE 5/18 TLB			2,272,904.383	2,163,986.80
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,913,000.000	4,700,514.56
IMPERIAL BRANDS FINANCE P 144A 6.125% 07/27/2027 DD 07/27/22			2,689,000.000	2,650,821.10
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	425,080.08
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	212,081.72
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			895,000.000	737,023.42
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			2,248,000.000	2,178,874.00
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	796,617.44
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	202,372.48
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	417,665.84
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	263,982.95
INDONESIA GOVERNMENT INTERNATI 4.150% 09/20/2027 DD 09/20/22			646,000.000	613,653.58
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	917,993.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDONESIA TREASURY BOND 6.375% 04/15/2032			34,420,000,000.000	2,101,331.77
INDONESIA TREASURY BOND 6.500% 06/15/2025			59,968,000,000.000	3,900,667.26
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	192,772.60
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	682,737.76
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	478,464.56
INDONESIA TREASURY BOND 8.125% 05/15/2024			7,083,000,000.000	477,906.69
INDONESIA TREASURY BOND 8.375% 09/15/2026			13,899,000,000.000	957,313.11
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	781,177.94
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	462,755.59
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			806,945.000	756,510.94
INEOS QUATTRO FINANCE 2 P 144A 3.375% 01/15/2026 DD 01/29/21			220,000.000	183,150.00
INFORMATICA 10/21 (USD) COV-LI 0.000% 10/27/2028 DD 10/06/21			645,755.000	625,174.79
ING GROEP NV REGS VAR RT 03/22/2028			1,601,000.000	1,568,980.00
ING GROEP NV VAR RT 12/31/2049 DD 09/10/19			650,000.000	558,802.73
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,433,000.000	1,184,782.91
INGRAM MICRO 7/21 COV-LITE TL 0.000% 06/30/2028 DD 03/24/21			669,525.000	651,113.06
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,556,000.000	1,496,591.92
INSULET 4/21 COV-LITE TLB 0.000% 05/04/2028 DD 04/19/21			506,587.500	492,656.34
INTEL CORP 3.750% 08/05/2027 DD 08/05/22			1,950,000.000	1,851,913.40
INTEL CORP 4.000% 08/05/2029 DD 08/05/22			1,071,000.000	995,295.55
INTEL CORP 4.150% 08/05/2032 DD 08/05/22			165,000.000	150,313.58
INTEL CORP 4.900% 08/05/2052 DD 08/05/22			350,000.000	308,961.85
INTEL CORP 5.050% 08/05/2062 DD 08/05/22			350,000.000	302,992.79
INTER-AMERICAN DEVELOPMENT BAN 2.700% 01/29/2026			1,627,000.000	989,720.73
INTERCONTINENTAL EXCHANGE INC 4.000% 09/15/2027 DD 05/23/22			255,000.000	241,802.94
INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22			130,000.000	116,593.98
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			603,000.000	510,664.93
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	580,305.27
INTERNATIONAL BANK FOR RECONST 2.875% 11/30/2026			795,000.000	416,121.27
INTERNATIONAL BUSINESS MACHINE 4.400% 07/27/2032 DD 07/27/22			544,000.000	501,987.65
INTERNATIONAL FINANCE CORP 2.550% 09/18/2023			3,390,000.000	471,327.71
INTERNATIONAL FINANCE CORP 3.600% 02/24/2026			1,595,000.000	1,001,552.03
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			750,000.000	685,470.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			2,070,000.000	2,056,669.20
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19			1,627,000.000	1,532,241.32
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14			1,552,000.000	1,446,550.54
INTESA SANPAOLO SPA 144A 5.710% 01/15/2026 DD 01/15/16			4,500,000.000	4,094,114.94
INTL BK FOR RECON AND DEV 1.800% 19-JAN-2027			695,000.000	478,935.70
INTOWN 2022-STAY M STAY C 144A VAR RT 08/15/2039 DD 08/15/22			3,340,000.000	3,261,868.38



Asset Detail

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As Of Date : 9/30/2022

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INTRAWEST/ALTERRA 7/21 SERIES 0.000% 08/17/2028 DD 07/21/21			1,584,612.970	1,533,113.05
INVESCO CLO 2021-1 L 1A E 144A VAR RT 04/15/2034 DD 04/27/21			1,000,000.000	859,214.00
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20			6,541,264.000	6,524,910.85
INVITATION HOMES OPERATING PAR 2.000% 08/15/2031 DD 08/06/21			120,000.000	86,046.30
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,711,000.000	1,394,465.00
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,002,437.50
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,334,000.000	1,327,330.00
IRIDIUM COMMUNICATIONS 7/21 CO 0.000% 11/04/2026 DD 07/19/21			664,717.290	645,054.95
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	720,360.00
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			883,000.000	790,845.71
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	669,080.00
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			502,000.000	440,319.26
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	550,267.55
ISRAEL ELECTRIC CORP LTD 144A 3.750% 02/22/2032			1,360,000.000	1,169,232.80
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			591,000.000	595,705.54
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	303,112.23
ITC HOLDINGS CORP 144A 4.950% 09/22/2027 DD 09/22/22			3,295,000.000	3,216,053.09
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	652,410.75
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	203,810.18
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	5,608,033.16
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	377,125.56
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	133,480.68
JACKSON FINANCIAL INC 5.170% 06/08/2027 DD 06/08/22			1,174,000.000	1,126,441.53
JACKSON NATIONAL LIFE GLO 144A 1.750% 01/12/2025 DD 01/12/22			1,141,000.000	1,048,661.49
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			685,000.000	619,925.00
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,554,495.460	4,475,136.07
JAZZ PHARMACEUTICALS 5/21 USD TL			1,584,385.280	1,528,931.80
JBS USA FOOD CO 144A 3.625% 01/15/2032 DD 06/15/21			1,435,000.000	1,121,093.75
JBS USA LUX SA / JBS USA 144A 5.750% 04/01/2033 DD 06/21/22			1,010,000.000	914,050.00
JBS USA LUX SA / JBS USA 144A 6.500% 12/01/2052 DD 06/21/22			300,000.000	267,315.00
JDE PEET'S NV 144A 0.800% 09/24/2024 DD 09/24/21			315,000.000	288,353.35
JELD-WEN 7/21 COV-LITE TLB 0.000% 07/28/2028 DD 07/09/21			1,582,936.030	1,465,703.79
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,973,000.000	2,926,758.26
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			2,195,665.540	2,173,277.33
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,097,174.31
JOHN DEERE CAPITAL CORP 4.050% 09/08/2025 DD 09/08/22			2,824,000.000	2,776,925.45
JOHN DEERE CAPITAL CORP 4.150% 09/15/2027 DD 09/08/22			420,000.000	407,774.40
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	239,272.39
JOSTENS/CHAMP ACQUISITION			242,729.920	235,093.63

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As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JP MORGAN ALTERNATIVE LO S1 A1 VAR RT 04/25/2047 DD 05/31/07			0.025	0.02
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,116,229.86
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	889,100.33
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	778,084.66
JP MORGAN CHASE CO MKST E 144A VAR RT 12/15/2036 DD 02/19/20			4,280,000.000	3,562,110.04
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			3,139.043	2,511.24
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20			4,040,000.000	3,756,158.90
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20			1,260,000.000	1,158,330.35
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	953,238.88
JP MORGAN CHASE COMMER LDP9 AJ 5.411% 05/15/2047 DD 12/01/06			70.347	0.00
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,733,000.000	2,632,222.54
JPMDB COMMERCIAL MORTG COR6 XA VAR RT 11/13/2052 DD 11/01/19			0.030	0.00
JPMORGAN CHASE & CO VAR RT 02/24/2026 DD 02/24/22			2,034,000.000	2,002,212.16
JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22			1,365,000.000	1,312,156.94
JPMORGAN CHASE & CO VAR RT 03/16/2024 DD 03/16/21			545,000.000	533,534.24
JPMORGAN CHASE & CO VAR RT 04/22/2031 DD 04/22/20			405,000.000	320,008.60
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20			445,000.000	308,337.63
JPMORGAN CHASE & CO VAR RT 04/23/2024 DD 04/23/18			8,295,000.000	8,213,896.80
JPMORGAN CHASE & CO VAR RT 04/26/2028 DD 04/26/22			135,000.000	126,564.89
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			3,767,000.000	3,488,215.59
JPMORGAN CHASE & CO VAR RT 06/14/2025 DD 06/14/22			3,551,000.000	3,450,593.73
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			195,000.000	180,416.31
JPMORGAN CHASE & CO VAR RT 07/23/2024 DD 07/23/18			1,681,000.000	1,658,218.16
JPMORGAN CHASE & CO VAR RT 07/25/2028 DD 07/25/22			4,575,000.000	4,390,163.92
JPMORGAN CHASE & CO VAR RT 07/25/2033 DD 07/25/22			1,235,000.000	1,139,655.64
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			3,729,000.000	3,419,448.92
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22			1,105,000.000	1,044,217.43
JPMORGAN CHASE & CO VAR RT 09/16/2024 DD 09/16/20			1,090,000.000	1,039,688.01
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			122,105.860	61,147.77
JUICE PLUS+ 11/18 TL			715,397.480	530,824.93
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			2,116,000.000	1,548,361.84
KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19			965,000.000	787,361.77
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			3,184,000.000	3,073,801.76
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			2,009,000.000	1,957,385.74
KENAN ADVANTAGE 3/21 (USD) COV 0.000% 03/24/2026 DD 03/03/21			483,725.780	454,402.33
KENBOURNE INVEST SA 144A 4.700% 01/22/2028 DD 01/22/21			555,000.000	421,893.54
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			75,000.000	61,905.17
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			5,080,525.220	4,993,452.13
KEYBANK NA/CLEVELAND OH 4.150% 08/08/2025 DD 08/08/22			1,013,000.000	982,043.18



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KIMBERLY-CLARK DE MEXICO 144A 2.431% 07/01/2031 DD 07/01/20			435,000.000	347,447.55
KIMBERLY-CLARK DE MEXICO 144A 3.800% 04/08/2024 DD 04/08/14			495,000.000	480,239.10
KIMCO REALTY CORP 4.600% 02/01/2033 DD 08/24/22			405,000.000	365,502.41
KIND TRUST 2021-KI KIND A 144A VAR RT 08/15/2038 DD 08/16/21			3,137,325.480	2,980,935.14
KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05			195,000.000	181,620.50
KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07			280,000.000	278,434.10
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			2,116,000.000	2,131,509.77
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			1,049,305.540	972,359.97
KITE REALTY GROUP TRUST 4.000% 03/15/2025 DD 03/12/15			1,277,000.000	1,207,475.28
KKR CLO 24 LTD 24 A1R 144A VAR RT 04/20/2032 DD 07/20/21			3,760,000.000	3,670,080.24
KKR CLO 38 LTD 38A A1 144A VAR RT 04/15/2033 DD 04/19/22			910,000.000	895,392.59
KLA CORP 4.950% 07/15/2052 DD 06/23/22			110,000.000	99,941.91
KLA CORP 5.250% 07/15/2062 DD 06/23/22			110,000.000	100,493.22
KLEOPATRA FINCO 2/21 COV-LITE 0.000% 02/12/2026 DD 01/26/21			9,862.500	8,333.81
KOMATSU FINANCE AMERICA I 144A 5.499% 10/06/2027 DD 10/06/22			820,000.000	820,601.59
KOMMUNALBANKEN AS 4.250% 07/16/2025			1,688,000.000	1,080,680.92
KOREA ELECTRIC POWER CORP 144A 5.375% 04/06/2026 DD 10/06/22			790,000.000	789,283.16
KOREA NATIONAL OIL CORP 144A 1.750% 04/18/2025 DD 01/18/22			421,000.000	387,218.96
KOREA TREASURY BOND 2.125% 06/10/2027			1,465,700,000.000	931,682.00
KOREA TREASURY BOND 2.375% 03/10/2027			4,540,290,000.000	2,930,161.47
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	193,854.88
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			769,000.000	709,317.66
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20			405,000.000	378,395.35
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20			1,635,000.000	1,470,948.57
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20			1,210,000.000	1,000,421.28
KRONOS ACQUISITION HOLDINGS			878,355.000	811,503.40
L&W/AUTOKINITON GROUP (AGG) 4/ 0.000% 04/06/2028 DD 03/16/21			1,137,286.580	1,044,882.04
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			910,000.000	732,739.06
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			3,500,000.000	2,620,275.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			4,224,000.000	3,886,080.00
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			1,419,000.000	1,200,814.56
LAMB WESTON HOLDINGS INC 144A 4.375% 01/31/2032 DD 11/08/21			720,000.000	594,900.00
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20			2,951,000.000	2,926,447.68
LASERSHIP 5/21 COV-LITE TL 0.000% 05/07/2028 DD 04/20/21			1,130,846.830	949,210.21
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			175,000.000	109,894.82
LCCM 2017-LC26 LC26 XA 144A VAR RT 07/12/2050 DD 06/01/17			0.034	0.00
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	651,402.90
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			512,425.520	418,692.64
LEARNING CARE 3/18 COV-LITE TLB			698,870.960	659,559.47

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LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	353,364.00
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20			470,000.000	388,381.43
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			960,738.890	891,597.10
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			1,043,023.463	953,640.95
LEGACY MORTGAGE AS GS5 A1 144A VAR RT 06/25/2060 DD 09/17/20			0.007	0.01
LENDMARK FUNDING TRU 1A A 144A 5.120% 07/20/2032 DD 06/28/22			3,110,000.000	3,000,775.25
LENDMARK FUNDING TRU 2A A 144A 2.000% 04/20/2032 DD 10/22/21			5,090,000.000	4,161,713.29
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,325,000.000	1,300,671.80
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15			264,000.000	263,008.38
LES SCHWAB 10/20 COV-LITE TLB			1,070,925.000	1,021,844.51
LIFE 2022-BMR MOR BMR2 A1 144A VAR RT 05/15/2039 DD 05/24/22			4,935,000.000	4,792,949.47
LIFE 2022-BMR MORT BMR2 B 144A VAR RT 05/15/2039 DD 05/24/22			1,200,000.000	1,163,954.64
LIFE 2022-BMR MORT BMR2 D 144A VAR RT 05/15/2039 DD 05/24/22			970,000.000	926,297.81
LIFE TIME 1/21 COV-LITE TLB 0.000% 12/10/2024 DD 01/11/21			752,614.500	742,266.05
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,435,000.000	2,081,925.00
LIGHTSTONE 5/22 EXTENDED TLB 0.000% 02/01/2027 DD 05/19/22			787,342.670	716,765.28
LIGHTSTONE 5/22 EXTENDED TLC 0.000% 02/01/2027 DD 05/19/22			44,531.673	40,539.85
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20			550,000.000	450,329.00
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			662,000.000	561,045.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,766,000.000	1,533,214.71
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			1,174,000.000	1,133,497.00
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			670,000.000	636,793.12
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,901,000.000	1,831,442.41
LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16			468,000.000	441,630.80
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			325,454.950	324,757.71
LOANCORE 2022-CRE7 CRE7 A 144A VAR RT 01/17/2037 DD 02/23/22			4,520,000.000	4,443,711.44
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	61,603.08
LOUISIANA LOCAL GOVERNMENT ELL A1 3.615% 02/01/2029 DD 05/19/22			872,000.000	845,583.02
LOUISIANA LOCAL GOVERNMENT ELL A2 4.145% 02/01/2033 DD 05/19/22			480,000.000	455,568.62
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			105,000.000	84,621.41
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			280,000.000	210,116.29
LOWE'S COS INC 4.400% 09/08/2025 DD 09/08/22			784,000.000	772,770.58
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22			140,000.000	128,476.26
LXP INDUSTRIAL TRUST 2.375% 10/01/2031 DD 08/30/21			776,000.000	563,573.25
M&T BANK CORP 3.650% 12/06/2022 DD 12/06/12			638,000.000	637,983.72
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22			1,680,000.000	1,618,058.40
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,520,800.00
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			28,567.600	28,389.05
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21			1,344,000.000	1,150,680.16

Asset Detail

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As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			1,854,000.000	1,843,652.12
MACQUARIE GROUP LTD 144A VAR RT 08/09/2026 DD 08/09/22			3,552,000.000	3,479,869.05
MACQUARIE GROUP LTD 144A VAR RT 10/14/2025 DD 10/14/21			1,486,000.000	1,353,126.44
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			1,565,000.000	1,560,298.53
MACY'S RETAIL HOLDINGS LL 144A 5.875% 04/01/2029 DD 03/17/21			545,000.000	444,502.00
MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			1,055,192.240	972,845.04
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			1,097,000.000	881,103.44
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			2,276,000.000	1,561,454.64
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21			614,410.220	604,720.73
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	36,924.76
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB			291,822.730	283,068.05
MAGNETITE XXIX LTD 29A A 144A VAR RT 01/15/2034 DD 03/18/21			2,360,000.000	2,289,523.01
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			3,634,000.000	3,482,716.58
MALAYSIA GOVERNMENT BOND 2.632% 04/15/2031			5,500,000.000	1,027,514.02
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	420,294.76
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	553,145.58
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			5,668,000.000	1,144,909.25
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	582,490.81
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	683,573.00
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			2,000,000.000	429,079.22
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			3,480,000.000	757,037.63
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			55,000.000	53,386.44
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			569,000.000	558,729.84
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,751,000.000	1,722,143.83
MARB BONDSCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,016,868.75
MARINER FINANCE ISSU BA A 144A 2.100% 11/20/2036 DD 11/04/21			2,365,000.000	1,974,436.81
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			3,485,000.000	3,395,068.18
MARRIOTT INTERNATIONAL INC/MD 5.000% 10/15/2027 DD 09/08/22			1,515,000.000	1,463,784.95
MARRIOTT OWNERSHIP RESORTS/MAR			675,000.000	641,250.00
MARYLAND ST HLTH & HGR EDUCNTL 3.052% 07/01/2040 DD 07/22/20			140,000.000	99,281.57
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			5,865,000.000	5,659,725.00
MATCH GROUP 2/20 TLB			730,000.000	702,625.00
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			440,000.000	332,200.00
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	825,356.25
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,343,000.000	1,148,265.00
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	146,615.61
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			1,019,000.000	980,874.12
MATTEL INC 3.150% 03/15/2023 DD 03/07/13			692,000.000	681,172.72
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,256,000.000	1,193,200.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAXAR TECHNOLOGIES 6/22 TL			1,351,612.500	1,268,826.24
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			1,075,000.000	808,937.50
MCAFEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22			2,168,822.350	1,972,457.18
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21			828,505.350	748,761.71
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	541,334.27
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			1,390,000.000	1,209,300.00
MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21			268,000.000	215,070.00
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21			1,031,000.000	778,941.12
MEDLINE INDUSTRIES/MOZART 10/2 0.000% 10/23/2028 DD 09/15/21			1,965,125.000	1,803,611.38
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			572,220.000	532,639.55
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			50,000.000	41,689.08
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21			635,000.000	544,131.50
MERCADOLIBRE INC 3.125% 01/14/2031 DD 01/14/21			200,000.000	145,000.00
MERCEDES-BENZ AUTO LEASE A A3 0.250% 01/16/2024 DD 01/27/21			1,923,075.631	1,901,176.42
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,220,325.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,050,505.98
META PLATFORMS INC 144A 3.850% 08/15/2032 DD 08/09/22			485,000.000	426,171.68
META PLATFORMS INC 144A 4.450% 08/15/2052 DD 08/09/22			405,000.000	330,562.29
META PLATFORMS INC 144A 4.650% 08/15/2062 DD 08/09/22			160,000.000	128,958.40
METROPOLITAN LIFE GLOBAL 144A 4.050% 08/25/2025 DD 08/25/22			1,497,000.000	1,451,695.30
MEXICAN BONOS 5.000% 03/06/2025			30,230,000.000	1,335,051.22
MEXICAN BONOS 5.750% 03/05/2026			27,010,000.000	1,178,741.52
MEXICAN BONOS 7.500% 06/03/2027			66,330,000.000	3,020,221.06
MEXICAN BONOS 7.750% 05/29/2031			43,120,000.000	1,903,177.30
MF1 2021-FL7 LTD FL7 A 144A VAR RT 10/16/2036 DD 09/24/21			2,980,000.000	2,860,800.00
MF1 2021-FL7 LTD FL7 AS 144A VAR RT 10/16/2036 DD 09/24/21			3,610,000.000	3,474,911.67
MF1 2022-FL8 LTD FL8 A 144A VAR RT 02/19/2037 DD 01/20/22			8,420,000.000	8,064,058.39
MF1 2022-FL9 LLC FL9 A 144A VAR RT 06/19/2037 DD 05/26/22			9,180,000.000	9,020,047.04
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,122,000.000	1,002,372.36
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	96,237.56
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			690,000.000	690,207.00
MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20			1,542,000.000	1,518,916.26
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			565,179.170	453,273.69
MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20			628,000.000	591,796.20
MICROCHIP TECHNOLOGY INC 2.670% 09/01/2023 DD 05/29/20			10,490,000.000	10,222,924.60
MICROCHIP TECHNOLOGY INC 4.250% 09/01/2025 DD 05/29/20			1,354,000.000	1,307,889.48
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			2,603,000.000	2,590,377.50
MICRON TECHNOLOGY INC 2.703% 04/15/2032 DD 11/01/21			1,449,000.000	1,052,392.05
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,793,000.000	1,477,028.58

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As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,117,242.840	1,062,218.63
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			4,037,253.950	3,937,997.41
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			444,050.570	411,760.76
MILLICOM INTERNATIONAL CE 144A 4.500% 04/27/2031 DD 10/27/20			610,000.000	434,893.40
MISYS 6/17 (USD) COV-LITE TLB			2,410,904.110	2,083,021.15
MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21			2,246,710.000	2,029,902.49
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 01/19/2028 DD 01/19/22			635,000.000	548,652.42
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/18/2025 DD 07/20/22			3,790,000.000	3,741,189.20
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/19/2025 DD 07/20/21			2,466,000.000	2,269,552.79
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2027 DD 07/20/21			665,000.000	567,030.63
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2033 DD 07/20/22			178,000.000	166,233.74
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/12/2025 DD 09/13/22			3,490,000.000	3,453,426.20
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/13/2028 DD 09/13/22			1,441,000.000	1,404,852.25
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 10/11/2025 DD 10/13/21			400,000.000	364,336.88
MIZUHO FINANCIAL GROUP INC 2.564% 09/13/2031 DD 09/13/21			205,000.000	150,475.52
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17			245,000.000	223,392.85
MIZUHO FINANCIAL GROUP INC VAR RT 05/22/2032 DD 02/22/21			215,000.000	157,630.33
MIZUHO FINANCIAL GROUP INC VAR RT 07/09/2027 DD 07/09/21			200,000.000	170,155.10
MKS INSTRUMENTS 8/22 TLB 0.000% 08/17/2029 DD 04/04/22			1,295,000.000	1,260,358.75
MOLYCOP 10/21 COV-LITE TL			928,619.990	826,471.79
MONDELEZ INTERNATIONAL HO 144A 4.250% 09/15/2025 DD 09/15/22			412,000.000	403,343.48
MONEYGRAM PAYMENT 7/21 TLB 0.000% 07/21/2026 DD 07/07/21			5,132,687.660	5,015,046.47
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			910,000.000	891,081.49
MORGAN STANLEY 4.100% 05/22/2023 DD 05/21/13			698,000.000	695,689.62
MORGAN STANLEY BANK OF A C7 A4 2.918% 02/15/2046 DD 01/01/13			425,287.660	423,920.15
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			57,652.810	57,491.45
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,107,149.70
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,141,523.75
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,652,783.62
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,225,338.507	6,782,428.87
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			835,000.000	780,870.38
MORGAN STANLEY VAR RT 01/22/2025 DD 07/20/21			3,798,000.000	3,558,547.91
MORGAN STANLEY VAR RT 01/25/2024 DD 01/25/21			1,435,000.000	1,411,679.14
MORGAN STANLEY VAR RT 04/17/2025 DD 04/20/22			1,660,000.000	1,611,249.25
MORGAN STANLEY VAR RT 04/24/2024 DD 04/24/18			3,518,000.000	3,481,389.86
MORGAN STANLEY VAR RT 05/30/2025 DD 06/01/21			3,403,000.000	3,132,890.32
MORGAN STANLEY VAR RT 10/21/2025 DD 10/19/21			495,000.000	451,000.95
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,308,000.000	3,308,070.46
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22			315,000.000	234,716.91



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MOVIDA EUROPE SA 144A 5.250% 02/08/2031 DD 02/08/21			650,000.000	460,320.97
MPLX LP 4.700% 04/15/2048 DD 02/08/18			185,000.000	140,970.58
MPLX LP 4.950% 03/14/2052 DD 03/14/22			64,000.000	50,091.34
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,350,000.000	939,937.50
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	339,781.20
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,680,000.000	1,382,298.94
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	748,963.90
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	783,026.52
MTN COMMERCIAL MOR LPFL A 144A VAR RT 03/15/2039 DD 03/24/22			1,670,000.000	1,624,114.91
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			936,920.000	842,497.20
MULTIPLAN 8/21 COV-LITE TLB 0.000% 09/01/2028 DD 08/09/21			962,280.000	887,404.99
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19			675,000.000	671,625.00
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			174,815.300	169,733.75
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			605,880.000	581,644.80
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			786,000.000	683,936.48
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19			1,202,304.200	1,179,568.62
NATIONAL BANK OF CANADA VAR RT 06/09/2025 DD 06/09/22			815,000.000	791,345.30
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			3,874,000.000	3,805,770.49
NATIONAL RURAL UTILITIES COOPE 4.150% 12/15/2032 DD 08/17/22			165,000.000	150,904.15
NATIONWIDE BUILDING SOCIE 144A 4.000% 09/14/2026 DD 09/14/16			1,015,000.000	922,891.90
NATIONWIDE BUILDING SOCIE 144A VAR RT 03/08/2024 DD 03/08/18			712,000.000	704,056.64
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	495,909.20
NATURA &CO LUXEMBOURG HOL 144A 6.000% 04/19/2029 DD 04/19/22			505,000.000	415,776.60
NATURA COSMETICOS SA 144A 4.125% 05/03/2028 DD 05/03/21			1,340,000.000	1,058,600.00
NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19			5,102,000.000	4,961,484.85
NATWEST GROUP PLC VAR RT 06/25/2024 DD 06/25/18			1,143,000.000	1,129,523.83
NATWEST GROUP PLC VAR RT 12/31/2049 DD 06/28/21			520,000.000	325,000.00
NATWEST MARKETS PLC 144A 0.800% 08/12/2024 DD 05/12/21			876,000.000	804,772.56
NATWEST MARKETS PLC 144A 3.479% 03/22/2025 DD 03/22/22			2,057,000.000	1,951,546.39
NAVICURE/WAYSTAR 9/19 COV-LITE TLB			1,583,776.540	1,514,486.32
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			2,986,000.000	2,968,380.06
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			3,281,000.000	3,108,716.33
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			3,066,000.000	2,985,517.50
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			1,559,000.000	1,459,473.44
NAVIENT CORP 7.250% 09/25/2023 DD 09/16/16			223,000.000	222,138.21
NAVIENT PRIVATE EDUC CA A 144A 1.060% 10/15/2069 DD 05/27/21			4,336,579.890	3,724,448.65
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			1,657,077.405	1,493,713.60
NAVIENT PRIVATE EDUCA A A 144A 2.230% 07/15/2070 DD 02/10/22			3,605,645.430	3,192,427.65
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12			320,000.000	263,335.10

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NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			405,000.000	390,799.79
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			853,000.000	654,148.64
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22			286,000.000	215,844.20
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			3,636,000.000	2,689,853.21
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,929,000.000	2,305,418.25
NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21			677,000.000	507,763.54
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			756,000.000	570,557.42
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	705,193.06
NELNET STUDENT LOA A APT1 144A 1.360% 04/20/2062 DD 05/20/21			1,789,562.580	1,577,874.33
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			4,284,000.000	4,041,605.88
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			10,472,000.000	9,884,211.35
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21			2,610,000.000	2,212,973.85
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			2,040,000.000	2,042,371.91
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			100,000.000	122,343.36
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			205,780.330	186,569.46
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			144,564.490	142,611.15
NEW SOUTH WALES TREASURY REGS 1.250% 03/20/2025			1,200,000.000	724,701.08
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			105,000.000	70,792.32
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	275,736.70
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	15,460.91
NEW YORK ST TRANSPRTN DEV CORP 1.610% 12/01/2022 DD 12/01/20			440,000.000	437,720.00
NEW ZEALAND GOVERNMENT BO REGS 4.500% 04/15/2027			1,365,000.000	780,003.24
NEW ZEALAND GOVERNMENT BOND 0.500% 05/15/2024			1,565,000.000	833,969.01
NEW ZEALAND GOVERNMENT BOND 0.500% 05/15/2026			1,970,000.000	975,920.62
NEW ZEALAND LOCAL GOVERNMENT REGS 2.250% 04/15/2024			1,850,000.000	1,004,859.16
NEW ZEALAND LOCAL GOVERNMENT F 4.500% 04/15/2027			315,000.000	174,465.05
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21			1,800,000.000	1,775,879.06
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20			370,000.000	358,345.00
NEWELL BRANDS INC 6.375% 09/15/2027 DD 09/14/22			513,000.000	507,987.99
NEWELL BRANDS INC 6.625% 09/15/2029 DD 09/14/22			726,000.000	709,831.98
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			2,700,000.000	2,698,625.72
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			1,514,000.000	1,395,438.66
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,735,000.000	1,472,772.10
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,005,346.550	989,904.42
NEXTERA ENERGY CAPITAL HOLDING 4.200% 06/20/2024 DD 06/23/22			1,258,000.000	1,242,532.34
NEXTERA ENERGY CAPITAL HOLDING 4.255% 09/01/2024 DD 08/05/22			7,983,000.000	7,870,404.42
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22			2,390,000.000	2,348,569.64
NEXTERA ENERGY CAPITAL HOLDING 4.625% 07/15/2027 DD 06/23/22			970,000.000	937,928.87
NEXTERA ENERGY CAPITAL HOLDING VAR RT 02/22/2023 DD 02/22/21			3,920,000.000	3,908,629.06

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	614,580.12
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,610,000.000	1,465,100.00
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,644,000.000	1,402,849.86
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,347,000.000	3,390,660.00
NFP CORP 144A 7.500% 10/01/2030 DD 08/22/22			1,809,000.000	1,716,565.07
NIELSENIQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			1,008,691.160	902,354.94
NISSAN AUTO LEASE TRUST 2 A A3 3.810% 05/15/2025 DD 06/29/22			5,245,000.000	5,189,250.37
NISSAN AUTO LEASE TRUST 2 B A3 0.430% 10/16/2023 DD 09/29/20			343,930.920	342,772.15
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			728,690.780	717,733.31
NISSAN AUTO RECEIVABLES 2 A A3 2.900% 10/16/2023 DD 02/13/19			0.010	0.00
NORDEA BANK ABP 144A 3.600% 06/06/2025 DD 06/08/22			4,226,000.000	4,043,517.98
NORDEA BANK ABP 144A 5.375% 09/22/2027 DD 09/22/22			899,000.000	876,603.81
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			12,000,000.000	1,101,701.80
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	918,910.73
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	263,533.65
NORINCHUKIN BANK/THE 144A 5.071% 09/14/2032 DD 09/14/22			718,000.000	688,307.22
NORTH AMERICAN BANCARD 11/21 C 0.000% 11/23/2028 DD 11/09/21			1,131,450.000	1,072,761.69
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			714,918.610	680,959.98
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20			300,000.000	280,908.11
NORTHWEST FIBER LLC / NOR 144A 4.750% 04/30/2027 DD 10/15/21			385,000.000	334,950.00
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21			745,000.000	577,492.56
NORTHWESTERN MUTUAL GLOBA 144A 4.350% 09/15/2027 DD 09/15/22			349,000.000	337,132.87
NORTONLIFELOCK INC 144A 5.000% 04/15/2025 DD 02/09/17			625,000.000	595,312.50
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			10,305,000.000	822,051.00
NORWAY GOVERNMENT BOND 144A 1.750% 02/17/2027			4,345,000.000	375,216.45
NORWAY GOVERNMENT BOND 144A 1.750% 03/13/2025			4,330,000.000	384,203.68
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			1,093,000.000	848,318.55
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			1,769,000.000	1,662,187.78
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			343,000.000	291,550.00
NOVA GAS TRANSMISSION LTD 7.875% 04/01/2023 DD 04/01/93			1,588,000.000	1,613,166.32
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,086,000.000	913,597.50
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			3,485,000.000	2,857,700.00
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	741,454.37
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			1,793,000.000	1,398,540.00
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			6,737,000.000	6,476,786.68
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			2,760,000.000	2,152,924.21
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			631,000.000	552,125.00
NUMERICABLE / YPSO / ALTICE			1,117,022.280	1,010,905.16
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	1,993,894.17

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	687,663.34
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			823,000.000	753,361.86
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2023 DD 01/17/20			1,437,522.000	1,431,784.46
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2025 DD 01/17/20			2,535,593.000	2,532,423.51
NXP BV / NXP FUNDING LLC / NXP 2.700% 05/01/2025 DD 05/01/22			49,000.000	45,444.93
NXP BV / NXP FUNDING LLC / NXP 3.400% 05/01/2030 DD 05/01/22			437,000.000	364,048.86
NYO COMMERCIAL MOR 1290 A 144A VAR RT 11/15/2038 DD 11/16/21			2,810,000.000	2,633,849.53
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			169,000.000	156,696.80
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			260,000.000	246,350.00
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			4,458,000.000	4,397,460.36
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			1,968,000.000	1,960,620.00
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			575,000.000	592,250.00
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			3,139,000.000	3,186,398.90
OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	386,650.00
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			1,854,000.000	1,691,169.45
OCP CLO 2019-17 L 17A A1R 144A VAR RT 07/20/2032 DD 07/20/21			6,090,000.000	5,908,510.08
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,270,000.000	1,248,774.99
OCTAGON INVESTMEN 1A AAR3 144A VAR RT 02/14/2031 DD 02/24/21			3,730,000.000	3,644,962.53
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21			480,000.000	473,145.89
OCTAGON INVESTMENT 1A A1R 144A VAR RT 07/15/2029 DD 04/15/21			1,270,000.000	1,252,402.88
OCTANE RECEIVABLES 1A A2 144A 4.180% 03/20/2028 DD 05/05/22			4,453,662.280	4,375,355.32
OCTANE RECEIVABLES T 1A A 144A 0.930% 03/22/2027 DD 05/05/21			803,774.140	776,772.15
OCTANE RECEIVABLES T 2A A 144A 5.110% 02/22/2028 DD 08/11/22			2,502,900.850	2,485,117.73
OFFICE PROPERTIES INCOME TRUST 2.400% 02/01/2027 DD 08/13/21			155,000.000	111,610.72
OGE ENERGY CORP 0.703% 05/26/2023 DD 05/27/21			352,000.000	342,675.52
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	66.91
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OHIO EDISON CO 144A 5.500% 01/15/2033 DD 09/27/22			365,000.000	359,595.74
OKLAHOMA DEVELOPMENT FI PSO A2 4.623% 06/01/2044 DD 09/07/22			225,000.000	208,013.94
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			2,053,000.000	1,578,243.75
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			789,000.000	540,465.00
ONE GAS INC 0.850% 03/11/2023 DD 03/11/21			569,000.000	560,129.29
ONE GAS INC 1.100% 03/11/2024 DD 03/11/21			1,245,000.000	1,192,104.59
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,170,103.06
ONEMAIN DIRECT AUTO 1A A 144A 0.870% 07/14/2028 DD 10/15/21			4,445,000.000	4,112,583.79
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			105,000.000	73,679.55
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			3,191,000.000	3,175,045.00
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			2,165,000.000	2,085,306.35
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			997,000.000	937,678.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			684,000.000	616,810.96
ONEMAIN FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			1,025,000.000	1,036,449.80
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19			1,143,000.000	1,016,253.53
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	196,376.86
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			985,000.000	936,239.84
ONEOK INC 7.500% 09/01/2023 DD 08/21/15			1,173,000.000	1,188,178.62
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			868,437.500	847,447.36
ORACLE CORP 2.300% 03/25/2028 DD 03/24/21			2,292,000.000	1,915,239.05
ORACLE CORP 2.500% 04/01/2025 DD 04/01/20			2,220,000.000	2,069,008.21
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16			555,000.000	500,309.04
ORACLE CORP 2.950% 04/01/2030 DD 04/01/20			682,000.000	549,522.09
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16			425,000.000	317,837.47
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			620,000.000	419,064.10
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11			80,000.000	66,691.97
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			93,641.910	88,589.01
ORBIA ADVANCE CORP SAB DE 144A 1.875% 05/11/2026 DD 05/11/21			2,140,000.000	1,808,300.00
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	10,755.92
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			2,642,000.000	2,247,100.26
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21			3,107,000.000	2,552,897.62
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			2,623,999.150	2,558,399.18
ORION ENGINEERED 9/21 (USD) CO 0.000% 09/24/2028 DD 09/14/21			320,760.000	309,132.45
ORYX MIDSTREAM 10/21 TL 0.000% 10/05/2028 DD 09/16/21			1,429,170.230	1,384,065.61
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			714,000.000	560,847.00
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			734,000.000	571,652.35
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	266,993.30
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			188,000.000	182,596.82
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			600,000.000	582,335.00
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			815,000.000	793,482.68
OWENS & MINOR INC 144A 4.500% 03/31/2029 DD 03/10/21			370,000.000	290,621.28
OWENS & MINOR INC 144A 6.625% 04/01/2030 DD 03/29/22			1,209,000.000	1,074,535.02
PACCAR FINANCIAL CORP 4.950% 10/03/2025 DD 10/03/22			95,000.000	95,327.58
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	262,722.83
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			4,563,654.000	4,101,775.75
PACIFIC GAS AND ELECTRIC CO 3.250% 02/16/2024 DD 02/18/22			2,206,000.000	2,129,398.32
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14			160,000.000	155,188.75
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18			490,000.000	486,147.99
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/2025 DD 06/24/20			165,000.000	148,218.18
PACIFIC LIFE GLOBAL FUNDI 144A 1.600% 09/21/2028 DD 09/21/21			320,000.000	255,480.75
PACIFIC LIFECORP 144A 5.400% 09/15/2052 DD 09/15/22			165,000.000	153,711.36

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,207,292.40
PADAGIS/PERRIGO 7/21 COV-LITE 0.000% 07/06/2028 DD 06/14/21			1,640,470.590	1,419,007.06
PAGAYA AI DEBT TRUST 1 A 144A 2.030% 10/15/2029 DD 02/10/22			4,815,425.790	4,623,293.67
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20			370,000.000	249,856.80
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18			220,000.000	153,393.24
PANASONIC HOLDINGS CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	631,122.72
PAREXEL INTERNATIONAL 11/21 CO 0.000% 11/15/2028 DD 07/27/21			1,281,425.340	1,220,557.64
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,004,000.000	998,066.36
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			3,638,000.000	3,551,638.02
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			855,000.000	698,962.50
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,191,530.10
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			2,329,000.000	2,315,060.95
PARKER-HANNIFIN CORP 3.650% 06/15/2024 DD 06/15/22			1,986,000.000	1,942,249.42
PARKER-HANNIFIN CORP 4.250% 09/15/2027 DD 06/15/22			315,000.000	300,166.09
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			2,131,000.000	2,190,642.07
PATAGONIA 8/22 COV-LITE TLB1 0.000% 08/01/2029 DD 07/18/22			695,000.000	556,000.00
PDC ENERGY INC 5.750% 05/15/2026 DD 05/15/18			1,082,000.000	1,001,001.48
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,257,000.000	1,237,034.34
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			559,000.000	539,498.94
PELABUHAN INDONESIA PERSE 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	733,976.40
PENFED AUTO RECEIVAB A A2 144A 3.830% 12/16/2024 DD 08/29/22			7,055,000.000	7,015,235.19
PENINSULA PACIFIC ENTERTA 144A 8.500% 11/15/2027 DD 10/23/20			575,000.000	618,843.75
PENN NATIONAL GAMING 5/22 TLB 0.000% 05/03/2029 DD 04/12/22			642,390.000	616,514.53
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			1,987,416.100	1,880,095.63
PERRIGO 4/22 DELAYED TL 0.000% 04/06/2029 DD 03/28/22			257,818.180	251,372.73
PERRIGO 4/22 TLB 0.000% 04/06/2029 DD 03/28/22			454,860.000	446,899.95
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			410,000.000	337,550.34
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	423,967.31
PERUSAHAAN PERSEROAN PERS 144A 4.125% 05/15/2027 DD 05/15/17			261,000.000	241,453.71
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13			1,700,000.000	1,677,356.00
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			2,075,000.000	1,868,599.75
PETRORIO LUXEMBOURG TRADI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	540,750.00
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,598,000.000	1,368,278.07
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			1,650,000.000	1,475,001.00
PFP 2021-7 LTD 7 A 144A VAR RT 04/14/2038 DD 03/25/21			1,171,511.840	1,147,758.39
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20			3,367,000.000	3,230,592.39
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20			2,577,000.000	2,429,983.95
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	623,434.41
PG&E ENERGY RECOVERY FUNDING L 1.460% 07/15/2033 DD 11/12/21			218,782.421	189,600.38

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PG&E WILDFIRE RECOVERY FUNDING 3.594% 06/01/2032 DD 05/10/22			795,000.000	749,137.54
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22			165,000.000	149,324.62
PG&E WILDFIRE RECOVERY FUNDING 5.081% 06/01/2043 DD 07/20/22			240,000.000	221,264.32
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22			240,000.000	226,576.86
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11			275,000.000	200,132.40
PHILIPPINE GOVERNMENT BOND 2.375% 09/10/2023			21,900,000.000	364,243.41
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,480,000.000	1,252,419.68
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	610,681.44
PHILLIPS 66 CO 144A 3.150% 12/15/2029 DD 12/15/21			255,000.000	215,503.10
PHILLIPS EDISON GROCERY CENTER 2.625% 11/15/2031 DD 10/06/21			145,000.000	105,218.93
PICARD MIDCO INC 144A 6.500% 03/31/2029 DD 09/30/22			1,008,000.000	856,487.52
PIKE 8/22 COV-LITE INCREMENTAL 0.000% 01/21/2028 DD 08/08/22			335,000.000	326,206.25
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			855,000.000	692,550.00
PILGRIM'S PRIDE CORP 144A 4.250% 04/15/2031 DD 04/08/21			1,457,000.000	1,168,145.80
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			1,877,000.000	1,825,382.50
PILOT TRAVEL CENTERS 7/21 COV- 0.000% 07/28/2028 DD 07/16/21			307,786.880	293,991.87
PING IDENTITY 11/21 TLB 0.000% 11/22/2028 DD 11/12/21			3,756,255.170	3,728,083.26
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			745,000.000	668,464.75
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,330,239.999	3,141,232.22
PLANET FITNESS/UNITED PF 12/19			1,322,075.080	1,158,468.29
PLASTIPAK PACKAGING 12/21 COV- 0.000% 12/01/2028 DD 11/09/21			556,665.000	537,042.56
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			2,223,145.000	2,125,126.53
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21			515,000.000	411,866.10
PLAZA MEXICO PREF LLC			55,750.317	3,391.37
PLY GEM/PISCES MIDCO/CORNERSTO 0.000% 04/12/2028 DD 03/22/21			1,025,007.880	839,225.20
PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21			1,427,909.520	1,347,889.47
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			184,000.000	182,721.20
PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027			475,000.000	424,095.87
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			1,532,000.000	1,233,260.00
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			2,013,000.000	1,646,483.03
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	350,204.07
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			2,641,000.000	2,410,493.52
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			1,197,000.000	1,141,710.57
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2023 DD 01/09/18			182,500.500	166,369.28
PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09			205,000.000	214,440.80
PPL ELECTRIC UTILITIES CORP VAR RT 06/24/2024 DD 06/24/21			520,000.000	512,817.84
PQ CORP/ECOVYST 6/21 COV-LITE 0.000% 06/09/2028 DD 05/19/21			418,700.000	398,183.70
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			620,312.500	587,361.50
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			713,000.000	627,352.95



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PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/15/2028 DD 11/18/21			803,960.000	761,752.10
PREGIS 6/21 INCREMENTAL TL 0.000% 07/31/2026 DD 06/10/21			465,300.000	440,871.76
PREGIS 7/19 COV-LITE TLB			506,188.880	480,879.44
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			1,837,000.000	1,250,552.22
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			1,394,000.000	931,979.63
PRESS GANEY 2/22 INCREMENTAL T 0.000% 07/24/2026 DD 02/09/22			149,624.060	135,783.83
PRESS GANEY 4/21 TL 0.000% 07/24/2026 DD 04/27/21			109,967.510	99,932.97
PRESS GANEY 7/19 TLB 0.000% 07/24/2026 DD 07/02/19			220,431.880	200,041.93
PRESTIGE AUTO RECEI 1A A2 144A 0.550% 09/16/2024 DD 11/10/21			678,229.470	673,672.92
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	567,695.39
PRICOA GLOBAL FUNDING I 144A 4.200% 08/28/2025 DD 08/31/22			628,000.000	611,646.07
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,817,641.74
PRIME SECURITY SERVICES B 144A 5.250% 04/15/2024 DD 04/04/19			399,000.000	388,159.17
PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19			675,000.000	635,134.50
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			1,787,000.000	1,453,600.93
PRINCE INTERNATIONAL/CHROMAFLO 0.000% 04/21/2029 DD 01/19/22			1,708,760.000	1,372,083.02
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21			405,000.000	378,475.23
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			925,000.000	786,284.57
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			265,000.000	262,575.81
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			1,106,948.960	1,053,383.70
PROGRESS RESIDENTI SFR8 F 144A 3.181% 10/17/2038 DD 09/09/21			4,370,000.000	3,622,135.68
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17			35,000.000	29,003.57
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18			85,000.000	70,946.48
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21			2,640,943.340	2,537,788.09
PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22			1,318,000.000	1,252,203.01
PROMETRIC 1/18 COV-LITE TL			1,041,572.770	959,548.92
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21			801,940.000	751,481.94
PROSUS NV 144A 3.257% 01/19/2027 DD 01/19/22			2,300,000.000	1,926,237.51
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			1,855,000.000	1,340,195.48
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	645,453.83
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,495,000.000	1,039,150.40
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	440,014.26
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN			1,870,000.000	1,354,775.22
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			2,075,000.000	1,885,656.25
PRPM 2021-10 LLC 10 A1 144A STEP 10/25/2026 DD 11/12/21			867,660.959	783,495.50
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			851,717.350	795,653.14
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			565,319.480	514,733.51
PRPM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			274,165.098	253,221.74
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			711,820.720	634,788.76

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PRUDENTIAL FINANCIAL INC VAR RT 09/01/2052 DD 08/17/22			170,000.000	158,723.25
PUBLIC SERVICE ENTERPRISE GROU 2.450% 11/15/2031 DD 11/08/21			395,000.000	307,771.84
PUBLIC STORAGE VAR RT 04/23/2024 DD 04/23/21			860,000.000	855,755.82
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,162,137.500	1,005,248.94
PUGET ENERGY INC 3.650% 05/15/2025 DD 11/15/15			3,366,000.000	3,184,554.83
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	102,985.29
PVH CORP 4.625% 07/10/2025 DD 07/10/20			2,080,000.000	1,994,396.96
QATAR ENERGY 144A 1.375% 09/12/2026 DD 07/12/21			302,000.000	263,005.15
QATAR ENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	547,779.44
QATAR ENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	482,691.20
QORVO INC 144A 1.750% 12/15/2024 DD 12/14/21			1,120,000.000	1,032,430.01
QUEENSLAND TREASURY CORP 144A 2.750% 08/20/2027			1,110,000.000	671,210.25
QUIKRETE 11/16 COV-LITE TLB 0.000% 02/01/2027 DD 10/24/16			1,110,523.530	1,064,248.02
QUIKRETE 6/21 COV-LITE TLB1 0.000% 06/11/2028 DD 04/12/21			1,154,200.000	1,108,516.77
QUORUM 7/20 TL			0.010	0.01
QVC INC 4.850% 04/01/2024 DD 03/18/14			371,000.000	349,218.59
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			801,550.000	754,859.71
RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21			1,058,000.000	699,602.50
RAD CLO 2 LTD 2A AR 144A VAR RT 10/15/2031 DD 02/17/21			3,950,000.000	3,873,373.32
RAD CLO 6 LTD 6A A1 144A VAR RT 01/20/2033 DD 12/16/19			3,000,000.000	2,938,100.85
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,320,000.000	1,170,166.80
RADIAN GROUP INC 6.625% 03/15/2025 DD 05/15/20			445,000.000	433,701.45
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			2,900,000.000	2,378,667.00
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			3,098,000.000	2,160,855.00
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 09/15/17			2,045,000.000	2,038,026.55
RAYTHEON TECHNOLOGIES CORP 7.500% 09/15/2029 DD 09/17/99			385,000.000	431,611.45
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	5,959,366.88
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			963,914.000	889,576.95
READY CAPITAL MORTG FL6 A 144A VAR RT 07/25/2036 DD 08/17/21			3,098,094.520	3,004,865.60
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			0.017	0.02
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19			0.010	0.01
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			956,340.660	894,446.29
RED VENTURES 1/20 COV-LITE TLB			475,137.310	456,725.74
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20			295,000.000	239,719.05
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			845,000.000	745,803.68
REFRESCO/PEGASUS 5/22 (USD) TL 0.000% 05/05/2029 DD 04/21/22			970,000.000	924,730.10
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			750,000.000	676,875.00
REGIONALCARE/LIFEPOINT HEALTH 0.000% 11/16/2025 DD 10/30/18			810,943.970	752,296.50
RENAISSANCE LEARNING 3/22 INCR 0.000% 03/17/2027 DD 03/09/22			418,375.440	399,895.80



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RENAISSANCE LEARNING 5/18 TL 0.000% 05/30/2025 DD 05/07/18			955,384.160	906,420.72
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 01/26/2060 DD 01/01/20			134,083.831	126,229.76
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			1,241,000.000	1,000,221.18
RESOURCE LABEL 7/21 TL 0.000% 07/10/2028 DD 06/23/21			661,005.000	620,240.82
RESTORATION HARDWARE/RH 10/21 0.000% 10/20/2028 DD 09/29/21			928,867.100	820,886.30
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			146,000.000	141,073.17
RIBBON HOME INC SERIES C 0.000% 12/31/2024 DD 03/31/06			9,048.000	304.42
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			2,639,000.000	2,588,779.83
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	644,815.30
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	650,198.00
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			2,390,000.000	1,942,675.66
ROCHE HOLDINGS INC 144A 2.314% 03/10/2027 DD 03/10/22			1,682,000.000	1,511,632.53
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	908,820.00
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			1,867,000.000	1,353,302.32
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,371,000.000	2,317,609.06
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18			320,874.150	305,834.77
ROCKET SOFTWARE 6/21 (USD) INC 0.000% 11/28/2025 DD 05/20/21			308,744.510	295,045.51
ROGERS COMMUNICATIONS INC 144A 3.800% 03/15/2032 DD 03/11/22			247,000.000	212,610.19
ROMARK CLO LTD 1A A2R 144A VAR RT 10/23/2030 DD 07/23/21			6,950,000.000	6,552,640.00
ROPER TECHNOLOGIES INC 2.950% 09/15/2029 DD 08/26/19			390,000.000	328,200.99
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			270,000.000	258,129.80
ROYAL BANK OF CANADA 3.970% 07/26/2024 DD 07/28/22			1,801,000.000	1,769,548.97
ROYAL BANK OF CANADA 4.240% 08/03/2027 DD 07/28/22			4,518,000.000	4,311,917.89
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	406,686.07
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			700,000.000	745,108.00
ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22			1,930,000.000	1,756,338.60
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			2,039,000.000	1,500,201.06
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22			709,000.000	521,497.86
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			2,723,000.000	1,907,842.72
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			1,716,000.000	1,299,606.82
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20			1,530,000.000	1,556,775.00
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			1,155,000.000	754,226.55
RYAN SPECIALTY GROUP LLC 144A 4.375% 02/01/2030 DD 02/03/22			236,000.000	200,160.45
SABERT 12/19 COV-LITE TLB			819,340.000	782,469.70
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			5,405,000.000	5,425,858.87
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16			1,486,000.000	1,487,625.92
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			6,528,000.000	6,531,450.51
SABRE 8/22 TLB 0.000% 06/30/2028 DD 08/02/22			459,000.000	424,001.25
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20			3,799,000.000	3,402,610.06

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SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			289,000.000	276,691.49
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			668,250.000	616,460.63
SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21			215,000.000	148,035.02
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			285,000.000	188,284.82
SALLY BEAUTY 6/17 COV-LITE			135,154.490	132,282.46
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	198,229.94
SANTANDER CONSUMER BA A3 144A 0.460% 08/15/2024 DD 08/26/20			89,511.260	89,391.86
SANTANDER DRIVE AUTO RECE 4 A2 4.050% 07/15/2025 DD 07/20/22			1,330,000.000	1,323,953.82
SANTANDER DRIVE AUTO RECE 5 A2 3.980% 01/15/2025 DD 08/24/22			5,310,000.000	5,277,719.45
SANTANDER DRIVE AUTO RECE 6 A3 4.490% 11/16/2026 DD 09/21/22			1,490,000.000	1,477,281.50
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21			620,000.000	609,974.85
SANTANDER DRIVE AUTO RECEI 2 B 3.440% 09/15/2027 DD 03/30/22			1,134,000.000	1,096,576.98
SANTANDER DRIVE AUTO RECEI 2 C 3.760% 07/16/2029 DD 03/30/22			1,675,000.000	1,601,472.69
SANTANDER DRIVE AUTO RECEI 2 D 1.350% 07/15/2027 DD 05/26/21			2,246,000.000	2,117,116.21
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20			1,720,663.330	1,700,760.93
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			2,625,691.060	2,624,463.03
SANTANDER DRIVE AUTO RECEI 5 B 4.430% 03/15/2027 DD 08/24/22			604,000.000	591,054.77
SANTANDER DRIVE AUTO RECEI 5 C 4.740% 10/16/2028 DD 08/24/22			635,000.000	618,268.26
SANTANDER DRIVE AUTO RECEI 6 B 4.720% 06/15/2027 DD 09/21/22			13,523,000.000	13,327,008.45
SANTANDER DRIVE AUTO RECEI 6 C 4.960% 11/15/2028 DD 09/21/22			1,186,000.000	1,164,102.64
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22			1,306,000.000	1,089,562.85
SANTANDER HOLDINGS USA INC VAR RT 09/09/2026 DD 09/09/22			1,067,000.000	1,043,031.18
SANTANDER RETAIL AUT A A3 144A 0.510% 07/22/2024 DD 03/24/21			6,185,000.000	5,978,594.80
SANTANDER RETAIL AUT C A2 144A 0.290% 04/22/2024 DD 09/22/21			828,340.290	824,584.85
SANTANDER RETAIL AUT C A3 144A 0.500% 03/20/2025 DD 09/22/21			2,740,000.000	2,649,183.25
SANTANDER UK GROUP HOLDIN 144A 4.750% 09/15/2025 DD 09/15/15			1,601,000.000	1,516,623.87
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			2,103,000.000	2,089,477.75
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22			1,451,000.000	1,208,288.08
SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2025 DD 03/15/21			800,000.000	738,777.96
SAUDI ARABIAN OIL CO 144A 1.625% 11/24/2025 DD 11/24/20			632,000.000	568,587.65
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			519,000.000	468,322.76
SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21			1,065,000.000	856,547.55
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,135,000.000	2,800,025.25
SBA FINANCE 4/18 TLB			2,132,078.940	2,070,781.68
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21			5,125,000.000	4,883,454.65
SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22			3,900,000.000	3,658,544.76
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			3,242,526.639	3,194,989.57
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21			2,000,000.000	1,790,649.40
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			2,120,000.000	1,699,392.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,027,706.50
SCIENTIFIC GAMES/LIGHT & WONDE 0.000% 04/07/2029 DD 04/01/22			869,820.000	843,290.49
SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01/2031 DD 10/01/21			659,000.000	463,936.00
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21			589,000.000	418,896.80
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			265,000.000	212,898.35
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			149,000.000	112,870.37
SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22			1,165,000.000	1,039,762.50
SEAWORLD PARKS & ENTERTAI 144A 8.750% 05/01/2025 DD 04/30/20			2,727,000.000	2,781,540.00
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18			635,410.040	600,462.48
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			3,289,000.000	3,094,685.88
SENSATA TECHNOLOGIES BV 144A 5.875% 09/01/2030 DD 08/29/22			1,176,000.000	1,100,336.16
SERVICE PROPERTIES TRUST 4.350% 10/01/2024 DD 09/18/19			1,107,000.000	973,565.85
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20			84,000.000	68,234.85
SFO COMMERCIAL MORT 555 A 144A VAR RT 05/15/2038 DD 05/10/21			2,600,000.000	2,469,805.78
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20			538,000.000	416,966.11
SHELTER GROWTH CRE FL3 A 144A VAR RT 09/15/2036 DD 09/27/21			0.004	0.00
SHERWIN-WILLIAMS CO/THE 4.050% 08/08/2024 DD 08/10/22			365,000.000	359,018.77
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,278,000.000	1,165,376.25
SHINHAN FINANCIAL GROUP C 144A VAR RT 12/31/2049 DD 05/12/21			980,000.000	835,940.00
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			249,000.000	243,512.01
SI GROUP/ADDIVANT 7/18 TL			726,805.750	586,292.39
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			1,117,301.010	1,059,570.07
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/08/2029 DD 06/06/22			296,000.000	286,255.68
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			3,783,000.000	3,092,602.50
SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20			145,000.000	101,587.50
SIMPAR EUROPE SA 144A 5.200% 01/26/2031 DD 01/20/21			416,000.000	292,934.72
SIMPAR FINANCE S.A.R.L 144A 10.750% 02/12/2028 DD 02/12/21			3,310,000.000	509,304.35
SINCLAIR TELEVISION 7/19 0.000% 09/30/2026 DD 05/06/19			751,750.000	710,403.75
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			1,860,000.000	1,260,610.49
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	597,705.42
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			586,000.000	498,439.88
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			1,507,000.000	1,224,949.88
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			2,415,000.000	2,172,250.24
SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16			583,000.000	555,342.48
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			480,000.000	480,079.16
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21			1,471,000.000	1,273,720.90
SKYSCRAPER PERFORMANCE/MBCC 3/ 0.000% 09/29/2027 DD 03/08/21			1,010,705.850	955,117.03
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			1,566,000.000	1,565,370.66
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			259,951.050	260,291.69

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SLG OFFICE TRUST 20 OVA A 144A 2.585% 07/15/2041 DD 06/01/21			323,000.000	258,789.89
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,450,069.980	4,382,517.92
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,738,715.050	2,690,214.60
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,711,354.590	1,672,389.79
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			669,000.000	643,912.50
SMRT 2022-MINI MINI A 144A VAR RT 01/15/2039 DD 02/08/22			11,540,000.000	11,089,661.88
SOCIETE GENERALE SA 144A VAR RT 01/21/2026 DD 01/19/22			2,874,000.000	2,591,256.57
SOLARWINDS 3/18 TLB			809,518.840	793,053.23
SOLENIS 9/21 (USD) TLB 0.000% 11/09/2028 DD 09/06/21			485,999.900	442,259.91
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18			8,703,348.000	8,505,166.59
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	36,384.70
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			346,000.000	335,608.24
SOUTHERN CO/THE VAR RT 08/01/2027 DD 05/01/22			4,367,000.000	4,253,195.98
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	205,675.00
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			255,000.000	162,078.99
SOUTHWESTERN ENERGY 12/21 TL			673,907.500	662,956.50
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21			3,449,000.000	2,890,606.90
SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21			742,000.000	672,845.60
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			799,000.000	782,300.90
SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024			565,000.000	534,910.11
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027			900,000.000	807,676.36
SPECIALTY BUILDING PRODUC 144A 6.375% 09/30/2026 DD 09/30/20			1,487,000.000	1,233,489.43
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19			873,000.000	694,462.45
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20			109,000.000	85,238.70
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20			185,000.000	174,312.55
SPRINGS WINDOW FASHIONS 10/21 0.000% 10/06/2028 DD 09/08/21			2,152,605.000	1,674,726.70
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			934,000.000	959,685.00
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			866,000.000	887,827.98
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	759,596.49
SPRINT SPECTRUM CO LLC / 144A VAR RT 03/20/2023 DD 10/27/16			0.003	0.00
SRS DISTRIBUTION 6/21 COV-LITE 0.000% 06/02/2028 DD 06/04/21			1,133,348.010	1,043,620.85
SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			779,000.000	669,153.21
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21			2,151,000.000	1,715,465.52
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,721,000.000	1,378,272.21
SS&C TECHNOLOGIES 3/22 B6 TLB 0.000% 03/22/2029 DD 03/15/22			917,546.150	890,781.33
SS&C TECHNOLOGIES 3/22 B7 TLB 0.000% 03/22/2029 DD 03/15/22			1,554,193.450	1,508,857.63
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			245,194.670	236,831.08
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			199,047.890	192,258.36
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			815,000.000	787,127.00

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STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13			2,664,000.000	2,635,016.96
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21			3,007,000.000	2,815,842.63
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20			433,000.000	398,134.14
STANDARD CHARTERED PLC 144A VAR RT 03/15/2024 DD 03/15/18			561,000.000	555,520.48
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21			491,000.000	459,528.69
STANDARD CHARTERED PLC 144A VAR RT 10/14/2023 DD 10/14/20			938,000.000	937,066.99
STANDARD CHARTERED PLC 144A VAR RT 11/23/2025 DD 11/23/21			1,179,000.000	1,069,667.39
STANDARD INDUSTRIES 9/21 COV-L 0.000% 09/22/2028 DD 09/22/21			468,150.330	453,375.50
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			246,000.000	217,778.88
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			741,000.000	620,543.04
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			48,931.487	48,624.33
STARWOOD PROPERTY 7/19 TLB			693,550.000	667,541.88
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22			1,340,000.000	1,142,329.91
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			729,000.000	700,809.57
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			1,135,000.000	993,125.00
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	475,945.10
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,026,503.860	741,330.83
STRYKER CORP 0.600% 12/01/2023 DD 11/23/20			1,144,000.000	1,089,510.55
STRYKER CORP 1.150% 06/15/2025 DD 06/04/20			725,000.000	654,097.10
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/29/2026 DD 01/11/21			572,750.000	532,898.06
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96			1,844,000.000	1,983,681.29
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			1,296,000.000	1,235,327.76
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			202,000.000	195,521.91
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			823,000.000	765,390.00
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16			886,000.000	863,850.00
SVENSKA HANDELSBANKEN AB 144A 3.650% 06/10/2025 DD 06/10/22			6,615,000.000	6,363,011.96
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			8,715,611.730	1,466,258.24
SWITCH LTD 144A 3.750% 09/15/2028 DD 09/17/20			719,000.000	714,506.25
SWITCH LTD 144A 4.125% 06/15/2029 DD 06/07/21			990,000.000	980,527.79
SYMANTEC/NORTONLIFELOCK 1/22 C 0.000% 01/28/2029 DD 01/28/22			2,532,000.000	2,429,454.00
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	878,357.91
SYNCHRONY BANK 5.400% 08/22/2025 DD 08/23/22			568,000.000	553,904.33
SYNCHRONY BANK 5.625% 08/23/2027 DD 08/23/22			450,000.000	430,998.42
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15			250,000.000	238,471.46
SYNEOS HEALTH INC 144A 3.625% 01/15/2029 DD 11/24/20			157,000.000	125,015.96
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			851,000.000	849,603.76
T-MOBILE USA INC 2.050% 02/15/2028 DD 02/15/21			2,116,000.000	1,754,261.57
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21			2,242,000.000	2,006,096.76
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			485,000.000	400,435.40

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T-MOBILE USA INC 2.625% 04/15/2026 DD 03/23/21			260,000.000	235,617.20
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			440,000.000	354,569.60
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	453,214.13
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			870,000.000	734,201.70
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			1,034,000.000	916,822.16
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			185,000.000	174,641.85
TABEO LLC 0.000% 12/31/2050 DD 02/14/18			1,984,790.884	1,772,778.56
TACALA 1/18 COV-LITE TL 0.000% 02/05/2027 DD 01/18/18			1,294,101.680	1,203,048.69
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,165,425.008	1,124,730.70
TAKE-TWO INTERACTIVE SOFTWARE 3.300% 03/28/2024 DD 04/14/22			1,246,000.000	1,214,706.35
TAKE-TWO INTERACTIVE SOFTWARE 3.550% 04/14/2025 DD 04/14/22			847,000.000	812,797.46
TAMKO BUILDING 4/19 COV-LITE T			852,916.310	803,515.40
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	1,852,844.47
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19			1,514,000.000	1,366,233.60
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19			3,029,000.000	2,993,675.98
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			654,000.000	645,504.54
TARGET CORP 4.500% 09/15/2032 DD 09/13/22			517,000.000	492,193.02
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,743,000.000	1,745,370.20
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19			225,000.000	209,531.25
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21			1,400,000.000	1,369,139.28
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21			2,350,000.000	2,318,154.44
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			70,000.000	61,349.73
TECTA AMERICA 3/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			539,175.000	510,868.31
TEKNI-PLEX 10/17 (USD)			908,354.080	883,374.34
TEKNI-PLEX 7/21 DELAYED TL 0.000% 07/29/2028 DD 07/22/21			52,932.370	50,047.55
TEKNI-PLEX 7/21 INCREMENTAL TL 0.000% 07/22/2026 DD 07/22/21			371,558.670	351,308.72
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	343,609.20
TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18			305,000.000	235,761.13
TELENET 1/20 (USD) AR TL			1,390,000.000	1,315,287.50
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			1,167,233.750	615,225.56
TEMPO ACQUISITION 5/17 COV-LITE TLB			141,400.230	139,632.73
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			929,000.000	905,256.82
TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21			434,000.000	317,905.00
TEMPUR SEALY INTERNATIONA 144A 4.000% 04/15/2029 DD 03/25/21			277,000.000	218,115.34
TENET HEALTHCARE CORP 144A 4.250% 06/01/2029 DD 06/02/21			224,000.000	185,528.00
TENET HEALTHCARE CORP 144A 4.375% 01/15/2030 DD 12/01/21			796,000.000	664,421.20
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20			387,000.000	338,138.04
TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19			660,000.000	638,774.40
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,567,000.000	1,456,166.09



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TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			1,718,000.000	1,541,539.92
TENET HEALTHCARE CORP 144A 6.125% 06/15/2030 DD 06/15/22			1,017,000.000	934,063.65
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20			2,550,000.000	2,232,954.50
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			4,032,000.000	3,762,460.80
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			377,000.000	364,551.46
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			2,318,000.000	1,912,350.00
TENNECO 6/18 TL			4,513,665.570	4,437,520.03
TENNECO INC 144A 7.875% 01/15/2029 DD 11/30/20			1,752,000.000	1,705,427.53
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			30,000.000	31,046.61
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,657,477.89
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22			755,000.000	681,583.09
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	196,345.16
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,255,000.000	1,065,218.90
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			784,000.000	689,878.30
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16			1,055,000.000	865,627.50
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	245,857.95
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			210,000.000	157,138.01
TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22			525,000.000	517,691.86
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	698,537.72
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	226,348.21
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	425,790.84
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	409,770.16
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22			135,000.000	99,285.26
THOMSON LEARNING 6/21 COV-LITE 0.000% 07/14/2026 DD 06/15/21			1,563,509.980	1,411,802.61
THYSSENKRUPP ELEVATOR 6/21 (USD) TL			627,311.470	600,130.06
TIBCO SOFTWARE/CITRIX 9/22 TLB			543,000.000	486,566.01
TICP CLO XIV LTD 14A A1R 144A VAR RT 10/20/2032 DD 12/01/21			5,010,000.000	4,876,313.06
TIERPOINT 3/21 COV-LITE TL 0.000% 05/05/2026 DD 03/02/21			604,249.260	571,269.34
TIME WARNER CABLE ENTERPRISES 8.375% 03/15/2023 DD 09/15/93			95,000.000	96,319.55
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			990,000.000	829,125.00
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			2,410,000.000	2,049,006.10
TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13			629,000.000	625,664.73
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15			835,000.000	802,652.10
TORONTO-DOMINION BANK/THE 3.766% 06/06/2025 DD 06/08/22			8,336,000.000	8,055,633.56
TORONTO-DOMINION BANK/THE 4.693% 09/15/2027 DD 09/15/22			5,015,000.000	4,844,810.40
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			450,300.000	409,773.01
TOTAL PLAY TELECOMUNICACI 144A 7.500% 11/12/2025 DD 11/12/20			1,005,000.000	854,250.00
TOWER HEALTH 4.451% 02/01/2050 DD 02/11/20			3,000,000.000	1,719,000.00
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			7,355,000.000	6,717,453.15

Asset Detail

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As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOYOTA AUTO LOAN EXT 1A A 144A 3.820% 04/25/2035 DD 05/18/22			4,250,000.000	4,075,619.10
TOYOTA AUTO RECEIVABLES 2 A A3 2.910% 07/17/2023 DD 02/13/19			0.020	0.00
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	383,918.48
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			610,211.760	604,217.47
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,167,532.43
TOYOTA AUTO RECEIVABLES 2 D A3 0.350% 01/15/2025 DD 10/13/20			2,478,753.820	2,430,833.56
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,314,000.000	1,240,993.37
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	534,208.37
TOYOTA MOTOR CREDIT CORP 1.450% 01/13/2025 DD 01/13/22			110,000.000	102,003.50
TOYOTA MOTOR CREDIT CORP 3.650% 08/18/2025 DD 08/18/22			1,094,000.000	1,059,442.90
TOYOTA MOTOR CREDIT CORP 4.400% 09/20/2024 DD 09/20/22			687,000.000	682,848.53
TOYOTA MOTOR CREDIT CORP 4.550% 09/20/2027 DD 09/20/22			2,797,000.000	2,732,859.56
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			130,000.000	124,829.94
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			2,073,000.000	2,063,920.26
TRANSCANADA PIPELINES LTD 1.000% 10/12/2024 DD 10/12/21			451,000.000	415,674.48
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			150,000.000	159,259.78
TRANSDIGM 2/20 COV-LITE TLF			887,781.630	849,198.64
TRANSDIGM 2/20 COV-LITE TLG			515,011.389	501,245.13
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			4,972,000.000	4,822,840.00
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20			4,907,000.000	4,976,728.47
TRANSDIGM INC 4.625% 01/15/2029 DD 07/15/21			815,000.000	656,099.45
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			706,000.000	570,663.34
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			2,405,000.000	2,091,628.50
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			3,272,000.000	3,091,262.91
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			1,158,247.500	1,095,273.58
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			2,185,000.000	1,824,475.00
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			291,480.383	274,460.42
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			0.002	0.00
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			0.002	0.00
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			1,369,884.325	1,328,787.80
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			971,528.700	935,582.13
TRANSUNION 11/21 B6 COV-LITE T 0.000% 12/01/2028 DD 11/01/21			1,284,456.260	1,241,915.07
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,642,000.000	1,267,361.94
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			744,000.000	696,658.57
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07			65,000.000	69,902.98
TREA LLC 0.000% 12/31/2050 DD 02/14/18			3,422,892.548	3,352,412.87
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			880,000.000	855,532.08
TRITON CONTAINER INTERNAT 144A 0.800% 08/01/2023 DD 08/06/21			947,000.000	903,618.68
TRITON CONTAINER INTERNAT 144A 1.150% 06/07/2024 DD 06/07/21			2,349,000.000	2,139,925.65



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TRITON CONTAINER INTERNAT 144A 2.050% 04/15/2026 DD 04/15/21			1,000,000.000	849,100.89
TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21			725,000.000	530,760.06
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,900,770.780	1,701,455.96
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,340,000.000	1,024,925.80
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,261,000.000	1,127,872.01
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			385,000.000	339,882.78
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			938,773.850	889,722.92
TRTX 2019-FL3 ISSUE FL3 A 144A VAR RT 10/15/2034 DD 10/25/19			913,020.090	910,737.54
TRUIST FINANCIAL CORP VAR RT 07/28/2026 DD 07/28/22			4,436,000.000	4,314,860.29
TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			1,851,012.500	1,667,188.45
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20			1,150,000.000	666,281.25
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20			1,340,000.000	866,393.75
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			515,000.000	319,782.82
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21			1,275,000.000	872,179.69
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21			645,000.000	456,765.81
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21			340,000.000	224,851.56
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			895,000.000	615,137.69
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21			705,000.000	481,603.13
U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21			570,000.000	408,039.85
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21			1,640,000.000	1,239,865.62
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16			525,000.000	378,615.24
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			410,000.000	300,100.78
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			555,000.000	415,252.73
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			330,000.000	250,516.41
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			210,000.000	168,016.41
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19			215,000.000	179,382.23
U S TREASURY BOND 2.875% 05/15/2052 DD 05/15/22			585,000.000	490,668.75
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			140,000.000	114,367.97
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			140,000.000	114,477.35
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			830,000.000	693,633.59
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			35,000.000	29,338.48
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			215,000.000	179,667.77
U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12			125,000.000	108,930.66
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			1,075,000.000	924,500.00
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22			7,360,000.000	6,533,150.00
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			50,000.000	44,625.00
U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22			1,200,000.000	1,087,125.00
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			390,000.000	362,654.29
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			660,000.000	632,594.53

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			50,000.000	49,121.09
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			60,000.000	61,926.56
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			70,000.000	73,335.94
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			415,000.000	438,051.95
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94			555,000.000	591,335.16
U S TREASURY NOTE 0.250% 05/15/2024 DD 05/15/21			855,000.000	801,195.11
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20			4,275,000.000	3,846,164.07
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			1,745,000.000	1,566,682.81
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			520,000.000	463,348.44
U S TREASURY NOTE 0.250% 10/31/2025 DD 10/31/20			1,405,000.000	1,244,467.77
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21			8,123,000.000	7,155,855.31
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			1,560,000.000	1,383,342.18
U S TREASURY NOTE 0.375% 12/31/2025 DD 12/31/20			14,281,000.000	12,630,317.20
U S TREASURY NOTE 0.500% 04/30/2027 DD 04/30/20			3,400,000.000	2,893,718.75
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			470,000.000	396,121.88
U S TREASURY NOTE 0.625% 07/31/2026 DD 07/31/21			8,478,000.000	7,417,918.84
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20			1,330,000.000	1,118,862.50
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21			260,000.000	218,989.06
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21			11,646,000.000	10,342,648.86
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			2,902,000.000	2,570,877.27
U S TREASURY NOTE 0.750% 11/15/2024 DD 11/15/21			535,000.000	497,257.42
U S TREASURY NOTE 0.875% 06/30/2026 DD 06/30/21			3,825,000.000	3,387,665.03
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21			2,570,000.000	2,261,901.18
U S TREASURY NOTE 1.000% 07/31/2028 DD 07/31/21			3,375,000.000	2,844,360.36
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21			415,000.000	351,517.97
U S TREASURY NOTE 1.125% 10/31/2026 DD 10/31/21			3,112,000.000	2,760,562.80
U S TREASURY NOTE 1.250% 05/31/2028 DD 05/31/21			2,010,000.000	1,727,186.73
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21			230,000.000	197,216.02
U S TREASURY NOTE 1.250% 11/30/2026 DD 11/30/21			5,009,000.000	4,459,379.66
U S TREASURY NOTE 1.250% 12/31/2026 DD 12/31/21			7,123,000.000	6,330,288.03
U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20			440,000.000	412,190.63
U S TREASURY NOTE 1.500% 01/31/2027 DD 01/31/20			6,775,000.000	6,076,063.49
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			30,000.000	27,141.80
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			850,000.000	806,039.06
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			1,545,000.000	1,458,033.40
U S TREASURY NOTE 1.500% 11/30/2028 DD 11/30/21			3,790,000.000	3,268,134.77
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22			2,675,000.000	2,266,226.56
U S TREASURY NOTE 1.875% 02/28/2027 DD 02/28/22			5,524,000.000	5,033,529.23
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			180,000.000	165,585.94

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U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			205,000.000	196,711.91
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			315,000.000	296,702.93
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			1,420,000.000	1,300,242.97
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19			930,000.000	841,940.62
U S TREASURY NOTE 2.500% 03/31/2027 DD 03/31/22			4,448,000.000	4,157,663.73
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			3,285,000.000	3,028,231.06
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22			7,791,000.000	7,317,757.60
U S TREASURY NOTE 2.625% 07/31/2029 DD 07/31/22			150,000.000	137,882.81
U S TREASURY NOTE 2.750% 04/30/2027 DD 04/30/22			4,681,000.000	4,420,070.81
U S TREASURY NOTE 2.750% 07/31/2027 DD 07/31/22			31,104,000.000	29,303,370.15
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22			11,725,000.000	10,715,550.77
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22			11,617,000.000	10,736,649.22
U S TREASURY NOTE 2.875% 11/30/2025 DD 11/30/18			230,000.000	220,764.06
U S TREASURY NOTE 3.000% 06/30/2024 DD 06/30/22			21,279,000.000	20,818,509.24
U S TREASURY NOTE 3.000% 07/15/2025 DD 07/15/22			900,000.000	870,046.87
U S TREASURY NOTE 3.125% 08/15/2025 DD 08/15/22			2,186,000.000	2,119,395.31
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22			26,390,000.000	25,326,153.13
U S TREASURY NOTE 3.125% 08/31/2029 DD 08/31/22			6,771,000.000	6,429,276.10
U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18			75,000.000	71,296.88
U S TREASURY NOTE 3.250% 06/30/2027 DD 06/30/22			1,549,000.000	1,493,756.37
U S TREASURY NOTE 3.250% 08/31/2024 DD 08/31/22			9,221,000.000	9,057,111.11
U S TREASURY NOTE 3.500% 09/15/2025 DD 09/15/22			4,131,000.000	4,047,411.78
U S TREASURY NOTE 4.125% 09/30/2027 DD 09/30/22			7,530,000.000	7,558,825.75
U S TREASURY NOTE 4.250% 09/30/2024 DD 09/30/22			9,458,000.000	9,465,389.06
U.S.I. 8/17 INCREMENTAL TLB			169,948.120	165,133.49
UBER 2/21 COV-LITE TL 0.000% 04/04/2025 DD 02/17/21			906,531.560	885,382.18
UBER 2/21 TLB 0.000% 02/16/2027 DD 02/17/21			159,922.760	155,582.45
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			4,807,000.000	4,040,884.38
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	940,230.00
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			409,000.000	410,533.75
UBS AG REGS 5.125% 05/15/2024			4,544,000.000	4,429,791.10
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18			0.001	0.00
UBS GROUP AG 144A VAR RT 02/11/2033 DD 01/11/22			200,000.000	148,515.49
UBS GROUP AG 144A VAR RT 05/12/2026 DD 05/12/22			888,000.000	855,967.65
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/21			267,000.000	175,419.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 06/02/21			539,000.000	407,268.40
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			354,835.290	354,386.32
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,691,052.67
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13			5,598,000.000	5,552,587.34



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As Of Date : 9/30/2022

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ULTIMATE SOFTWARE 11/21 2ND LIEN TL			1,471,000.000	1,382,740.00
ULTIMATE SOFTWARE 12/21 COV-LI 0.000% 05/04/2026 DD 11/15/21			1,626,461.380	1,543,788.36
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19			1,040,810.000	990,070.52
UNICREDIT SPA 144A 7.830% 12/04/2023 DD 12/04/18			1,357,000.000	1,366,963.96
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			185,000.000	139,298.69
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21			1,616,679.310	1,540,113.38
UNITED AIR LINES/UNITED MILEAG 0.000% 06/21/2027 DD 06/23/20			888,250.000	890,310.74
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			594,698.541	521,840.12
UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20			1,154,243.589	1,113,492.32
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			2,815,000.000	2,512,387.50
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,265,000.000	1,049,950.00
UNITED KINGDOM GILT REGS 0.125% 01/31/2024			1,770,000.000	1,871,540.30
UNITED KINGDOM GILT REGS 0.250% 01/31/2025			360,000.000	363,509.70
UNITED PARCEL SERVICE INC 4.250% 03/15/2049 DD 03/15/19			430,000.000	371,443.51
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,755,000.000	1,427,306.40
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	983,047.10
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			990,000.000	907,671.60
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			401,000.000	387,508.36
UNITED SITE 12/21 COV-LITE T LB			1,483,787.500	1,262,450.92
UNITEDHEALTH GROUP INC 0.550% 05/15/2024 DD 05/19/21			450,000.000	421,442.92
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			2,070,817.420	1,816,106.88
UNIVISION 3/17 C5 COV-LITE TL			567,077.730	561,231.16
UNIVISION 6/22 TLB 0.000% 06/08/2029 DD 06/07/22			681,292.500	662,556.96
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			754,542.030	714,807.85
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			865,000.000	705,381.55
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			2,859,000.000	2,714,248.83
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22			1,341,000.000	1,279,709.60
UPSTART SECURITIZATIO 2 A 144A 0.910% 06/20/2031 DD 05/11/21			908,192.900	886,501.62
UPSTART SECURITIZATIO 5 A 144A 1.310% 11/20/2031 DD 11/23/21			2,676,068.780	2,587,440.33
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US BANCORP 0.850% 06/07/2024			970,000.000	911,676.12
US BANCORP VAR RT 07/22/2028 DD 07/22/22			2,213,000.000	2,133,553.99
US BANCORP VAR RT 12/31/2049 DD 10/26/21			1,069,000.000	806,934.65
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,091,000.000	908,257.50
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			2,067,000.000	1,764,077.74
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			2,696,000.000	2,648,785.25
US OUTPATIENT/US RADIOLOGY COV-LT TL			818,812.500	719,875.39
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			436,000.000	399,382.84

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			315,000.000	286,279.88
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			1,409,000.000	1,354,445.42
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			762,631.450	666,349.23
VALERO ENERGY CORP 2.800% 12/01/2031 DD 11/29/21			932,000.000	740,938.87
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			335,198.860	311,603.91
VEEAM SOFTWARE 2/20 TLB			644,204.170	622,462.28
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	1,675,439.64
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			1,670,000.000	1,298,425.00
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,078,000.000	2,553,108.66
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			1,280,732.120	1,161,046.03
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			407,000.000	405,797.39
VERIZON COMMUNICATIONS INC 0.750% 03/22/2024 DD 03/22/21			272,000.000	257,149.66
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			56,000.000	44,760.42
VERIZON COMMUNICATIONS INC 5.050% 03/15/2034 DD 03/17/14			375,000.000	353,297.04
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			185,000.000	185,497.92
VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13			385,000.000	402,272.77
VERIZON MASTER TRUST 1 A 0.500% 05/20/2027 DD 05/25/21			2,381,000.000	2,220,801.80
VERIZON MASTER TRUST 1 A VAR RT 01/20/2027 DD 01/25/22			1,945,000.000	1,889,034.57
VERIZON MASTER TRUST 3 A VAR RT 05/20/2027 DD 05/25/22			770,000.000	756,593.53
VERIZON MASTER TRUST 5 A1A VAR RT 07/20/2027 DD 08/11/22			1,131,000.000	1,119,564.45
VERIZON MASTER TRUST 6 A VAR RT 01/22/2029 DD 08/11/22			1,586,000.000	1,541,255.94
VERIZON OWNER TRUST 2019-C C B 2.060% 04/22/2024 DD 10/08/19			1,496,000.000	1,484,534.06
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			1,076,934.400	1,071,192.51
VERIZON OWNER TRUST 2020-B B A 0.470% 02/20/2025 DD 08/12/20			2,926,672.290	2,881,668.55
VERIZON/YAHOO 9/21 AMORTIZATIO 0.000% 09/01/2027 DD 07/01/21			745,750.000	688,886.57
VERIZON/YAHOO 9/21 HIGH-YIELD 0.000% 09/01/2027 DD 07/01/21			545,000.000	503,443.75
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			3,123,000.000	3,013,695.00
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			1,509,395.930	1,460,340.57
VERTIV 3/21 COV-LITE TLB			644,420.870	611,967.83
VERUS SECURITIZAT INV1 A1 144A VAR RT 08/25/2067 DD 08/01/22			414,434.230	401,247.80
VERUS SECURITIZATIO R2 A1 144A VAR RT 02/25/2064 DD 03/01/21			313,058.726	287,712.99
VERUS SECURITIZATIO R3 A1 144A VAR RT 04/25/2064 DD 05/01/21			761,580.940	703,568.50
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			171,331.620	165,923.62
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2066 DD 02/01/21			956,020.690	823,756.00
VERUS SECURITIZATION 3 A1 144A VAR RT 06/25/2066 DD 06/01/21			1,621,325.860	1,335,872.63
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			642,187.230	612,649.83
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20			660,478.940	612,883.90
VERUS SECURITIZATION 5 A1 144A VAR RT 09/25/2066 DD 09/01/21			2,565,697.444	2,139,782.68
VIALTO PARTNERS 4/22 TL 0.000% 04/29/2029 DD 04/08/22			358,000.000	335,625.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			4,575,000.000	4,223,835.30
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			1,977,000.000	1,731,575.22
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			2,160,000.000	1,804,075.20
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			723,000.000	652,390.41
VICI PROPERTIES LP / VICI 144A 4.500% 09/01/2026 DD 03/01/22			1,053,000.000	965,811.60
VICI PROPERTIES LP / VICI 144A 4.625% 06/15/2025 DD 12/15/21			2,743,000.000	2,580,529.01
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			545,000.000	473,392.45
VICI PROPERTIES LP / VICI 144A 5.625% 05/01/2024 DD 11/01/21			3,506,000.000	3,445,521.50
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22			531,000.000	500,148.90
VICI PROPERTIES LP 5.125% 05/15/2032 DD 04/29/22			925,000.000	819,919.72
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			877,000.000	710,361.23
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,306,000.000	2,122,722.39
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	933,724.40
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			4,056,000.000	3,043,906.32
VIRGIN MEDIA SECURED FINA 144A 4.500% 08/15/2030 DD 06/29/20			400,000.000	312,180.14
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			819,000.000	701,193.91
VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08			170,000.000	216,804.91
VIRTU 1/22 COV-LITE TLB 0.000% 01/07/2029 DD 01/04/22			1,201,000.000	1,148,083.94
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			876,616.500	845,233.63
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			6,222,000.000	5,930,033.58
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21			1,082,000.000	900,765.00
VISTRA OPERATIONS CO LLC 144A 4.875% 05/13/2024 DD 05/13/22			2,117,000.000	2,062,233.21
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			229,000.000	206,844.25
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,635,000.000	1,520,584.26
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,786,000.000	1,675,205.49
VITERRA FINANCE BV 144A 2.000% 04/21/2026 DD 04/21/21			4,473,000.000	3,800,867.61
VITERRA FINANCE BV 144A 4.900% 04/21/2027 DD 04/21/22			2,099,000.000	1,937,648.32
VITERRA FINANCE BV 144A 5.250% 04/21/2032 DD 04/21/22			270,000.000	232,213.75
VIVID SEATS 2/22 COV-LITE TL 0.000% 02/03/2029 DD 01/20/22			623,280.390	592,116.37
VIVINT/APX 7/21 COV-LITE TLB 0.000% 07/10/2028 DD 06/24/21			251,327.840	237,054.93
VIZIENT 4/22 TLB 0.000% 04/28/2029 DD 04/12/22			799,720.000	795,225.57
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			4,574,830.940	4,474,756.51
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	604,981.45
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			5,914,000.000	4,470,867.38
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	1,988,954.46
VMWARE INC 2.200% 08/15/2031 DD 08/02/21			1,141,000.000	830,108.18
VNU 4/17 COV-LITE TLB4			7,469,893.290	7,452,787.24
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	549,018.00
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			564,300.000	542,083.51

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As Of Date : 9/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VOLKSWAGEN AUTO LEASE TRU A A3 3.440% 07/21/2025 DD 06/14/22			705,000.000	691,693.26
VOLKSWAGEN AUTO LEASE TRU A A4 3.650% 01/20/2027 DD 06/14/22			947,000.000	927,577.69
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			2,057,398.973	2,025,360.54
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			5,783,000.000	5,579,375.37
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			561,735.060	521,525.95
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			675,110.580	626,157.03
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			633,404.440	580,974.33
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			746,032.210	680,025.22
VORNADO REALTY LP 2.150% 06/01/2026 DD 05/24/21			928,000.000	776,913.11
VORNADO REALTY LP 3.500% 01/15/2025 DD 12/27/17			500,000.000	468,000.85
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	796,161.90
VTR COMUNICACIONES SPA 144A 4.375% 04/15/2029 DD 03/18/21			450,000.000	279,978.75
VTR COMUNICACIONES SPA 144A 5.125% 01/15/2028 DD 07/01/20			245,000.000	165,375.00
VTR FINANCE NV 144A 6.375% 07/15/2028 DD 07/01/20			655,000.000	361,887.50
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,109,000.000	2,322,721.31
W&T OFFSHORE INC 144A 9.750% 11/01/2023 DD 10/18/18			3,065,000.000	3,004,278.02
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	459,521.64
WALMART INC 3.950% 09/09/2027 DD 09/09/22			535,000.000	518,566.45
WALT DISNEY CO/THE 6.150% 02/15/2041 DD 08/15/19			85,000.000	88,623.89
WALT DISNEY CO/THE 7.750% 12/01/2045 DD 06/01/19			70,000.000	85,128.09
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19			200,000.000	215,914.00
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/20/2028 DD 01/11/21			3,285,000.000	3,178,237.50
WARNERMEDIA HOLDINGS INC 144A 3.428% 03/15/2024 DD 03/15/22			893,000.000	862,999.37
WARNERMEDIA HOLDINGS INC 144A 3.788% 03/15/2025 DD 03/15/22			1,788,000.000	1,688,165.50
WASHINGTON MUTURAL ASSE HE2 A3 VAR RT 05/25/2036 DD 05/25/06			0.003	0.00
WASHINGTON UNIVERSITY/THE 4.349% 04/15/2122 DD 04/07/22			125,000.000	94,973.06
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,823,000.000	2,487,994.59
WATERFALL EAGLE FUND LLC			404,678,760.287	402,360,604.02
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			944,000.000	891,999.81
WEATHERFORD INTERNATIONAL 144A 11.000% 12/01/2024 DD 12/13/19			330,000.000	335,775.00
WEC ENERGY GROUP INC 0.800% 03/15/2024 DD 03/19/21			358,000.000	336,987.26
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			292,950.000	203,784.81
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			530,000.000	488,039.45
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20			305,000.000	244,040.39
WELLS FARGO & CO VAR RT 03/24/2028 DD 03/24/22			1,405,000.000	1,273,119.34
WELLS FARGO & CO VAR RT 07/25/2028 DD 07/25/22			2,974,000.000	2,837,679.10
WELLS FARGO & CO VAR RT 08/15/2026 DD 08/15/22			2,862,000.000	2,769,375.09
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	802,399.91
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,058,657.36

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WELLS FARGO COMMERCIAL C41 XA VAR RT 11/15/2050 DD 11/01/17			0.084	0.00
WELLS FARGO COMMERCIAL C43 XA VAR RT 03/15/2051 DD 03/01/18			0.001	0.00
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	261,808.08
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	6,531,716.01
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			1,989,000.000	1,990,093.95
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,778,000.000	2,720,915.94
WEST CORP 10/17 COV-LITE TL			493,033.760	421,021.25
WEST CORP 3/18 INCREMENTAL			185,182.710	156,305.32
WESTERN DENTAL 7/21 DELAYED TL 0.000% 08/12/2028 DD 07/28/21			35,697.860	31,949.59
WESTERN DENTAL 7/21 TLB 0.000% 12/31/2024 DD 07/28/21			349,433.460	312,742.95
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,543,000.000	1,396,415.00
WESTERN MIDSTREAM OPERATING LP 4.650% 07/01/2026 DD 07/12/16			204,000.000	190,740.00
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	690,690.00
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18			587,000.000	482,807.50
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20			3,193,000.000	3,169,531.45
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			1,569,000.000	1,341,902.94
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			1,450,000.000	1,422,992.79
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21			1,035,063.750	987,657.83
WESTLAKE AUTOMOBIL 2A A2A 144A 0.320% 04/15/2025 DD 06/16/21			2,429,446.870	2,401,952.33
WESTLAKE AUTOMOBIL 2A A2A 144A 3.360% 08/15/2025 DD 06/15/22			1,115,000.000	1,102,739.57
WESTLAKE AUTOMOBILE 2A C 144A 0.890% 07/15/2026 DD 06/16/21			2,090,000.000	1,975,216.37
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			490,032.680	489,072.32
WESTLAKE AUTOMOBILE 3A A2 144A 0.560% 05/15/2024 DD 10/14/20			39,299.970	39,236.36
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19			3,194.500	3,192.57
WESTLAKE CORP 0.875% 08/15/2024 DD 08/19/21			545,000.000	508,475.31
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21			100,000.000	73,112.45
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			806,117.290	794,833.98
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,347,328.45
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,154,035.10
WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21			1,245,274.400	1,149,699.59
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			2,240,000.000	1,848,000.00
WIDEPENWEST 12/21 COV-LITE TL 0.000% 12/20/2028 DD 12/01/21			837,670.000	813,285.43
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			1,374,000.000	1,264,499.84
WILLIAMS COS INC/THE 4.650% 08/15/2032 DD 08/08/22			1,079,000.000	978,900.55
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	139,524.48
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19			120,000.000	83,027.07
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			601,387.500	573,422.99
WIND RIVER 2013-1 1A A1RR 144A VAR RT 07/20/2030 DD 06/14/21			1,390,000.000	1,371,508.41
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			1,755,000.000	1,332,211.18



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Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2022

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WORKDAY INC 3.700% 04/01/2029 DD 04/01/22			140,000.000	126,006.53
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			93,269.860	93,220.77
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			428,922.470	418,906.49
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			486,202.840	482,999.59
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	818,741.09
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			737.480	737.52
WORLD OMNI AUTOMOBILE LEA B A3 0.450% 02/15/2024 DD 10/14/20			1,737,534.290	1,715,451.27
WORLD OMNI SELECT AUTO TR A A2 0.290% 02/18/2025 DD 09/22/21			136,544.050	135,902.86
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20			321,014.790	318,215.35
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			167,000.000	164,870.63
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	628,607.84
WORLDSTRIDES / LAKELAND TOURS			496,636.080	321,159.65
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20			415,910.570	339,661.68
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			642,147.500	582,145.24
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,765,657.500	1,648,682.70
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			2,226,000.000	1,913,536.38
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			3,343,000.000	2,507,250.00
WR GRACE HOLDINGS LLC 144A 5.625% 10/01/2024 DD 04/01/21			640,000.000	622,400.00
WRIGHT EXPRESS 4/21 COV-LITE T 0.000% 03/31/2028 DD 03/15/21			870,740.000	843,259.45
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			825,600.000	792,782.40
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,374,795.12
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			2,704,000.000	2,649,920.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			2,529,400.000	2,368,150.75
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20			75,000.000	73,260.41
XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21			1,634,569.600	1,433,926.18
XPO LOGISTICS 2/18 COV-LITE 0.000% 02/24/2025 DD 02/15/18			7,484,137.870	7,271,288.99
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			1,726,651.860	1,705,793.91
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,712,000.000	2,370,043.92
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			1,965,000.000	1,570,428.00
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			1,472,000.000	1,228,040.74
YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22			1,465,000.000	1,298,925.40
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20			886,793.200	738,370.62
ZAYO 4/22 INCREMENTAL TLB 0.000% 03/09/2027 DD 04/26/22			746,250.000	646,439.06
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			2,201,000.000	1,766,192.45
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21			773,276.630	743,551.88
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	746,460.00
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,597,355.00
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,749,000.000	1,381,710.00
ZIMMER BIOMET HOLDINGS INC 1.450% 11/22/2024 DD 11/24/21			720,000.000	665,968.91

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			2,894,000.000	2,361,330.36
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			2,067,075.650	1,982,676.95
TOTAL FIXED INCOME SECURITIES			197,607,260,182.7..	4,473,228,285.23
FUTURES CONTRACTS				
E-MINI RUSS 2000 FUTURE (CME) EXP DEC 22			163.000	-1,623,890.98
EURO-BTP FUTURE (EUX) EXP DEC 22			7.000	-34,973.51
EURO-BUND FUTURE (EUX) EXP DEC 22			-13.000	84,683.26
US 10YR NOTE FUTURE (CBT) EXP DEC 22			-5.000	3,683.60
US 2YR NOTE FUTURE (CBT) EXP DEC 22			4,189.000	-12,390,783.01
US 5YR NOTE FUTURE (CBT) EXP DEC 22			-754.000	380,631.72
US LONG BOND FUTURE (CBT) EXP DEC 22			-17.000	132,843.75
TOTAL FUTURES CONTRACTS			3,570.000	-13,447,805.17
NATURAL RESOURCES				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			38,166,301.930	38,166,301.93
KAYNE ANDERSON ENER FD VII LP			67,771,806.000	67,771,806.00
TAURUS MINING FINANCE FD LLC			5,356,159.220	5,356,159.22
TOTAL NATURAL RESOURCES			111,294,267.150	111,294,267.15
PREFERRED SECURITIES				
AON CORP 8.205% 01/01/2027 DD 01/01/09			1,695,000.000	1,758,562.50
BROOKFIELD PROPERTY PREFERRED PFD 6.250% CUMULATIVE			703.932	13,233.92
CIA ENERGETICA DE MINAS GERAIS			2,932,800.300	5,850,581.04
CIA PARANAENSE DE ENERGIA			5,803,500.000	7,060,101.50
ITAU UNIBANCO HOLDING SA			838,100.000	4,338,593.24
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 06/09/14			6,852,000.000	6,852,000.00
META MATERIALS INC PFD 0.000%			1,195.000	1,840.30
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PETROLEO BRASILEIRO SA			218,421.000	1,209,849.26
PORSCHE AUTOMOBIL HOLDING SE			135,900.000	7,743,098.74
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.825	10,751.29
STIFEL FINANCIAL CORP PFD 4.500%			36,525.000	626,586.38
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			424,000.000	321,837.21
TOTAL PREFERRED SECURITIES			18,963,307.057	35,787,035.38
PRIVATE EQUITY				
ADAMS STREET SPC II A1			192,541,282.000	192,541,282.00
ADAMS STREET SPC II B1			157,290,257.000	157,290,257.00
AMERRA AGRI FUND II			31,797,803.790	31,797,803.79
AMERRA-KRS AGRI HOLDING CO LP			57,718,942.380	57,718,942.38
ARCANO FUND LP			18,007,619.900	18,007,619.90
ARES SPECIAL SIT IV LP			29,373,918.210	29,373,918.21

Asset Detail

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BARINGS RE EUR VAL ADD I SCSP			66,302,969.300	64,953,703.88
BAY HILLS EMERGING PARTNERS I LP			5,812,490.310	5,812,490.31
BAY HILLS EMERGING PARTNERS II LP			121,006,629.000	121,006,629.00
BAY HILLS EMERGING PARTNERS III LP			98,079,035.180	98,079,035.18
BAY HILLS EMERGING PTNRS II-B LP			80,062,611.970	80,062,611.97
BDCM OPPORTUNITY FD IV LP			83,824,029.000	83,824,029.00
BLACKSTONE CAP PARTNERS VI LP			39,930,620.810	39,930,620.81
BLACKSTONE CAPITAL V LP			269,955.960	269,955.96
BLUE TORCH CREDIT OPP FD I LP			182,943,308.000	182,943,308.00
BSP COINVEST VEHICLE K LP			55,375,030.000	55,375,030.00
BSP PRIVATE CREDIT FUND			139,736,140.000	139,736,140.00
CERBERUS KRS LEVERED LOAN OPP			212,992,041.000	212,992,041.00
CM GROWTH CAPITAL PARTNERS LP			8,969,417.000	8,969,417.00
COLUMBIA CAP EQUITY PTRS IV			3,029,011.990	3,029,011.99
CRESTVIEW CAPITAL PARTNERS II LP			34,776,463.810	34,776,463.81
CRESTVIEW PARTNERS III LP			57,750,653.000	57,750,653.00
CS ADJ INVEST PTNS PARALLEL LP			110,072,843.480	110,072,843.48
CVC CAPITAL PARTNERS VI LP			43,018,768.520	42,143,336.58
DAG VENTURE II			2,219,351.350	2,219,351.35
DAG VENTURES III LP			398,969.230	398,969.23
DAG VENTURES IV LP			45,602,017.000	45,602,017.00
DAG VENTURES V LP			189,943.590	189,943.59
DANIEL BOONE LLC			135,775,982.380	135,775,982.38
DCM VI LP			7,520,675.000	7,520,675.00
GREEN EQUITY INVESTORS V LP			3,177,150.000	3,177,150.00
GREEN EQUITY INVESTORS VI LP			67,566,438.420	67,566,438.42
GREEN EQUITY INVESTORS VII LP			75,581,916.510	75,581,916.51
H&F SPOCK 1 LP			14,030,346.000	14,030,346.00
HARVEST PARTNERS VI LP			12,716,640.420	12,716,640.42
HARVEST PARTNERS VII LP			56,755,364.000	56,755,364.00
HIG BIOVENTURES II			17,896,002.520	17,896,002.52
HIG CAPITAL PARTNERS V L P			18,071,256.190	18,071,256.19
HIG VENTURE PARTNERS II LP			3,251,760.630	3,251,760.63
HORSLEY BRIDGE INTERNATIONAL V			123,175,174.000	123,175,174.00
INSTITUTIONAL VENTURE PARTNERS XII LP			384,449.000	384,449.00
KEYHAVEN CAPITAL PARTNERS III GP LP			10,965,495.480	10,742,347.65
KEYHAVEN CAPITAL PARTNERS IV			16,286,527.000	15,955,096.17
KEYHAVEN IV CO-INVEST LP			5,163,453.110	5,058,376.84
LEVINE LEICHTMAN CAP PTNRS VI LP			78,761,875.680	78,761,875.68

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LEVINE LEICHTMAN V CAPITAL PARTNERS LP			33,518,695.230	33,518,695.23
MARATHON BLUEGRASS LP			685,808,409.040	685,808,409.04
MATLIN PATTERSON GLOB PTRS III			119,457.000	119,457.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,050,936.000	1,050,936.00
MERIT MEZZANINE FUND IV LP			314,650.020	314,650.02
MESA WEST CORE LENDING FUND LP			103,741,053.990	103,741,053.99
MHR INSTITUTIONAL PARTNERS III			793,012.000	793,012.00
MIDDLEGROUND PARTNERS II LP			53,943,965.000	53,943,965.00
MILL ROAD CAPITAL I LP			4,056,782.084	4,056,782.08
NEW MOUNTAIN PARTNERS II LP			168,730.000	168,730.00
NEW MOUNTAIN PTNRS III LP			1,402,652.000	1,402,652.00
NEW MOUNTAIN PTNRS IV LP			18,662,886.000	18,662,886.00
NEW STATE CP FUND III LP			4,392,722.000	4,392,722.00
OAK HILL CAP PT II			189,884.320	189,884.32
OAK HILL III			1,111,345.380	1,111,345.38
OBERLAND CAP HEALTHCARE LP			10,963,247.000	10,963,247.00
OCM OPP FUND VIIB (CAYMAN) LTD			3,508.000	3,508.00
RIVERSIDE CAPITAL APPREC FUND VI LP			14,423,237.000	14,423,237.00
SECONDARY OPP FUND III LP			29,344,461.480	29,344,461.48
STRATEGIC VAL SPEC SIT FD V LP			35,792,862.000	35,792,862.00
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			83,894,660.010	83,894,660.01
SUN CAPITAL PARTNERS IV LP			123,469.000	123,469.00
TPF II LP			93,492.000	93,492.00
TRITON FUND IV LP			29,303,167.350	28,706,847.89
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			7,714,403.810	7,714,403.81
VANTAGEPOINT VENTURE PART IV-Q			67,038.680	67,038.68
VISTA EQUITY PARTNERS FUND III			3,262,781.000	3,262,781.00
VISTA EQUITY PARTNERS FUND IV LP			34,648,371.000	34,648,371.00
VISTA EQUITY PTNRS FD VI LP			65,896,944.000	65,896,944.00
WARBURG PINCUS PE IX LP			142,450.000	142,450.00
WARBURG PINCUS PRIVATE EQUITY X LP			967,218.070	967,218.07
WAYZATA OPPORTUNITIES FUND III			7,095,494.000	7,095,494.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			207,482,993.220	207,482,993.22
TOTAL PRIVATE EQUITY			3,966,667,606.804	3,963,186,935.05
REAL ESTATE				
BARINGS EURO REAL ESTATE II			48,180,165.380	47,199,699.02
DIVCOWEST FUND IV REIT LLC			2,017,147.310	2,017,147.31
FUNDAMENTAL PARTNERS III			92,389,570.000	92,389,570.00
GREENFIELD ACQUI PTNRS VI LP			83,519.000	83,519.00

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GREENFIELD ACQUI RTNRS VII LP			5,197,166.000	5,197,166.00	
HARRISON STREET CORE PROPERTY FUND LP			375,788,586.000	375,788,586.00	
IFM US INFRA DEBT FUND			83,552,111.120	83,552,111.12	
LUBERT-ADLER RE FD VII LP			29,847,580.820	29,847,580.82	
LUBERT-ADLER RE FUND VII-B LP			15,647,609.130	15,647,609.13	
MESA WEST FUND IV			13,816,823.650	13,816,823.65	
MIDDLEGROUND PARTNERS I LP			100,681,489.000	100,681,489.00	
MIDDLEGROUND PARTNERS II-X LP			25,783,205.000	25,783,205.00	
PATRON CAPITAL V LP			28,946,645.000	28,357,580.77	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			376,552,160.240	376,552,160.24	
RUBENSTEIN PROPERTIES FUND II LP			22,009,694.040	22,009,694.04	
STOCKBRIDGE FUND LP			184,217,059.180	184,217,059.18	
WALTON STREET RE FD VII-Q LP			13,517,950.090	13,517,950.09	
WALTON STREET REAL ESTATE FUND VI LP			15,784,340.000	15,784,340.00	
TOTAL REAL ESTATE			1,441,312,820.960	1,439,743,290.37	
Grand Total			205,624,521,926.2..	20,874,204,153.41	