



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
ARROWMARK FUND I			690,487,529.760	690,487,529.76
BLACKSTONE STRAT OPP			1,314,599.690	1,314,599.69
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,673,912.870	1,673,912.87
MAGNETAR MTP EOF II			407,777.530	407,777.53
MYRIAD OPPORTUNITIES			8,991.470	8,991.47
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00
PINE RIVER FUND LTD			78,690.110	78,690.11
TOTAL ALTERNATIVE INVESTMENTS			693,971,502.430	693,971,501.43
CASH & CASH EQUIVALENTS				
BLACKROCK MONEY MARKET FD B			94.470	94.47
CAD/USD SPOT OPTION 2022 PUT DEC 22 001.235 ED 121222			6,801,000.000	54,067.95
CANTOR REPO A TRI REPO 1.540% 07/01/2022 DD 06/30/22			791,600,000.000	791,600,000.00
CASH COLL WITH STATE STREET			-200,000.000	-200,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			272,860,102.980	272,860,102.98
EUR/USD SPOT OPTION 2022 PUT SEP 22 001.035 ED 091922			-4,260,000.000	-44,772.60
FEDERAL HOME LN BK CONS DISC 09/23/2022			5,588,000.000	5,562,009.59
FORTUNE BRANDS INC DISC 06/30/2022			6,283,000.000	6,282,581.14
INSTITUTIONAL SEC DISC 07/14/2022			200,000,000.000	199,874,000.00
JABIL INC DISC 06/02/2022			925,000.000	924,964.03
JABIL INC DISC 07/01/2022			4,567,000.000	4,566,708.23
LEIDOS INC DISC 07/08/2022			7,186,000.000	7,182,247.32
MORTGAGE REPURCHASE S1 A2 144A VAR RT 09/10/2022 DD 09/10/21			7,030,000.000	7,032,237.32
SECURITIES LENDING POOL			0.000	0.00
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)			670,000.000	670,000.00
SWAP COLLATERAL WITH BARCLAYS			-1,235,000.000	-1,235,000.00
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00
SWAP COLLATERAL WITH CITIBANK			7,979,263.140	7,979,263.14
SWAP COLLATERAL WITH GOLDMAN			-6,640,000.000	-6,640,000.00
SWAP COLLATERAL WITH JP MORGAN			-431,000.000	-431,000.00
SWAP COLLATERAL WITH MERRILL LYNCH			100,000.000	100,000.00
SWAP COLLATERAL WITH MORGAN STANLEY			-620,000.000	-620,000.00
SWAP COLLATERAL WITH TORONTO DOMINION			-770,000.000	-770,000.00
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00
SWAP COLLATERAL WITH WELLS FARGO			109,480.620	109,480.62
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% 07/26/2022 DD 03/29/22			41,790,000.000	41,755,993.39
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			1,341,007,941.210	1,338,277,995.37



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CONVERTIBLE OR EXCHANGEABLE SECURITIES				
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			580,000.000	783,552.89
AIRBNB INC 0.000% 03/15/2026 DD 03/08/21			260,000.000	216,060.00
AKAMAI TECHNOLOGIES INC 0.125% 05/01/2025 DD 05/21/18			120,000.000	131,340.00
AKAMAI TECHNOLOGIES INC 0.375% 09/01/2027 DD 08/16/19			235,000.000	233,472.50
ALARM.COM HOLDINGS INC 0.000% 01/15/2026 DD 01/20/21			160,000.000	130,640.00
ALLSCRIPTS HEALTHCARE SOLUTION 0.875% 01/01/2027 DD 12/09/19			200,000.000	252,400.00
ALTAIR ENGINEERING INC 144A 1.750% 06/15/2027 DD 06/14/22			84,000.000	81,228.00
ALTERYX INC 1.000% 08/01/2026 DD 08/12/19			123,000.000	97,354.50
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,445,000.000	1,620,325.05
AVALARA INC 144A 0.250% 08/01/2026 DD 08/13/21			200,000.000	155,100.00
BENTLEY SYSTEMS INC 0.125% 01/15/2026 DD 01/26/21			200,000.000	172,300.00
BENTLEY SYSTEMS INC 144A 0.375% 07/01/2027 DD 06/28/21			57,000.000	44,175.00
BIOMARIN PHARMACEUTICAL INC 0.599% 08/01/2024 DD 08/11/17			540,000.000	534,600.00
BLACKLINE INC 0.000% 03/15/2026 DD 03/15/21			163,000.000	129,096.00
BLACKLINE INC 0.125% 08/01/2024 DD 08/13/19			180,000.000	197,208.00
BLACKSTONE MORTGAGE TRUST INC 5.500% 03/15/2027 DD 03/29/22			160,000.000	145,840.00
BLOCK INC 0.125% 03/01/2025 DD 03/05/20			248,000.000	232,500.00
BLOCK INC 0.250% 11/01/2027 DD 11/13/20			143,000.000	104,832.04
BOOKING HOLDINGS INC 0.750% 05/01/2025 DD 04/14/20			200,000.000	239,760.00
BOX INC 0.000% 01/15/2026 DD 01/14/21			260,000.000	295,230.00
BURLINGTON STORES INC 2.250% 04/15/2025 DD 04/16/20			200,000.000	197,125.00
CABLE ONE INC 0.000% 03/15/2026 DD 03/05/21			200,000.000	164,800.00
CERIDIAN HCM HOLDING INC 0.250% 03/15/2026 DD 03/05/21			96,000.000	75,696.00
CHEESECAKE FACTORY INC/THE 0.375% 06/15/2026 DD 06/15/21			156,000.000	118,950.00
CHEGG INC 0.000% 09/01/2026 DD 08/21/20			167,000.000	123,329.50
CHEGG INC 0.125% 03/15/2025 DD 03/26/19			120,000.000	101,460.00
COHERUS BIOSCIENCES INC 1.500% 04/15/2026 DD 04/17/20			100,000.000	65,200.00
CONMED CORP 144A 2.250% 06/15/2027 DD 06/06/22			125,000.000	116,625.00
COUPA SOFTWARE INC 0.125% 06/15/2025 DD 06/11/19			88,000.000	72,644.00
COUPA SOFTWARE INC 0.375% 06/15/2026 DD 06/15/20			200,000.000	150,000.00
CYBERARK SOFTWARE LTD 0.000% 11/15/2024 DD 11/18/19			352,000.000	371,571.20
DATADOG INC 0.125% 06/15/2025 DD 06/02/20			148,000.000	187,146.00
DEXCOM INC 0.250% 11/15/2025 DD 05/14/20			352,000.000	322,080.00
DIGITALOCEAN HOLDINGS INC 144A 0.000% 12/01/2026 DD 11/18/21			543,000.000	405,566.70
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			400,000.000	270,200.00
DRAFTKINGS HOLDINGS INC 0.000% 03/15/2028 DD 03/18/21			400,000.000	245,200.00
DROPBOX INC 0.000% 03/01/2026 DD 02/26/21			300,000.000	270,150.00
DROPBOX INC 0.000% 03/01/2028 DD 02/26/21			500,000.000	437,187.50



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ENPHASE ENERGY INC 0.000% 03/01/2026 DD 03/01/21			360,000.000	356,760.00
ENPHASE ENERGY INC 0.000% 03/01/2028 DD 03/01/21			200,000.000	198,500.00
ENVESTNET INC 0.750% 08/15/2025 DD 08/20/20			323,000.000	275,519.00
ENVESTNET INC 1.750% 06/01/2023 DD 05/25/18			48,000.000	47,910.01
ETSY INC 0.125% 09/01/2027 DD 08/24/20			220,000.000	170,170.00
ETSY INC 0.250% 06/15/2028 DD 06/11/21			200,000.000	146,500.00
EURONET WORLDWIDE INC 0.750% 03/15/2049 DD 03/18/19			200,000.000	202,250.00
EXACT SCIENCES CORP 0.375% 03/15/2027 DD 03/08/19			451,000.000	328,666.25
EXPEDIA GROUP INC 0.000% 02/15/2026 DD 02/19/21			200,000.000	180,500.00
FIVE9 INC 0.500% 06/01/2025 DD 05/27/20			340,000.000	331,670.00
FIVERR INTERNATIONAL LTD 0.000% 11/01/2025 DD 10/13/20			162,000.000	121,986.00
FORD MOTOR CO 0.000% 03/15/2026 DD 03/19/21			243,000.000	221,616.00
FTI CONSULTING INC 2.000% 08/15/2023 DD 08/20/18			100,000.000	180,120.00
GREENBRIER COS INC/THE 2.875% 04/15/2028 DD 04/20/21			300,000.000	279,000.00
GUARDANT HEALTH INC 0.000% 11/15/2027 DD 11/19/20			200,000.000	123,500.00
HALOZYME THERAPEUTICS INC 0.250% 03/01/2027 DD 03/01/21			200,000.000	176,435.64
ILLUMINA INC 0.000% 08/15/2023 DD 08/21/18			200,000.000	190,100.00
IMAX CORP 0.500% 04/01/2026 DD 03/19/21			400,000.000	354,800.00
INSIGHT ENTERPRISES INC 0.750% 02/15/2025 DD 08/15/19			200,000.000	266,100.00
INSULET CORP 0.375% 09/01/2026 DD 09/06/19			200,000.000	228,000.00
INTEGRA LIFESCIENCES HOLDINGS 0.500% 08/15/2025 DD 02/07/20			368,000.000	344,521.60
INTERDIGITAL INC 144A 3.500% 06/01/2027 DD 05/27/22			120,000.000	121,440.00
IRONWOOD PHARMACEUTICALS INC 0.750% 06/15/2024 DD 08/12/19			180,000.000	188,100.00
IRONWOOD PHARMACEUTICALS INC 1.500% 06/15/2026 DD 08/12/19			60,000.000	64,800.00
ITRON INC 0.000% 03/15/2026 DD 03/12/21			200,000.000	158,500.00
JAMF HOLDING CORP 144A 0.125% 09/01/2026 DD 09/17/21			180,000.000	152,190.00
JETBLUE AIRWAYS CORP 0.500% 04/01/2026 DD 03/25/21			283,000.000	208,146.50
JOHN BEAN TECHNOLOGIES CORP 0.250% 05/15/2026 DD 05/28/21			255,000.000	234,855.00
LCI INDUSTRIES 1.125% 05/15/2026 DD 05/13/21			100,000.000	90,650.00
LIBERTY BROADBAND CORP 144A 1.250% 09/30/2050 DD 11/23/20			1,345,000.000	1,256,230.00
LIBERTY BROADBAND CORP 144A 2.750% 09/30/2050 DD 08/27/20			910,000.000	865,575.15
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20			550,000.000	615,450.00
LIBERTY MEDIA CORP 144A 2.125% 03/31/2048 DD 03/06/18			320,000.000	307,520.00
LIBERTY TRIPADVISOR HOLDI 144A 0.500% 06/30/2051 DD 03/25/21			200,000.000	126,200.00
LIVE NATION ENTERTAINMENT INC 2.000% 02/15/2025 DD 02/03/20			400,000.000	416,000.00
LIVONGO HEALTH INC 0.875% 06/01/2025 DD 06/04/20			283,000.000	238,003.00
LUMENTUM HOLDINGS INC 0.500% 12/15/2026 DD 12/12/19			60,000.000	61,464.00
LUMENTUM HOLDINGS INC 144A 0.500% 06/15/2028 DD 03/08/22			280,000.000	239,960.00
MACOM TECHNOLOGY SOLUTIONS HOL 0.250% 03/15/2026 DD 03/25/21			200,000.000	174,000.00

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MARRIOTT VACATIONS WORLDWIDE C 0.000% 01/15/2026 DD 02/02/21			200,000.000	181,500.00
MICROCHIP TECHNOLOGY INC 0.125% 11/15/2024 DD 12/01/20			200,000.000	199,000.00
NCL CORP LTD 144A 1.125% 02/15/2027 DD 11/19/21			283,000.000	191,658.36
NEXTERA ENERGY PARTNERS L 144A 0.000% 11/15/2025 DD 12/03/20			200,000.000	206,700.00
NICE LTD 0.000% 09/15/2025 DD 08/27/20			200,000.000	196,500.00
NOVOCURE LTD 0.000% 11/01/2025 DD 11/05/20			180,000.000	153,990.00
NUVASIVE INC 0.375% 03/15/2025 DD 03/02/20			343,000.000	305,055.63
OKTA INC 0.375% 06/15/2026 DD 06/12/20			388,000.000	322,816.00
ON SEMICONDUCTOR CORP 0.000% 05/01/2027 DD 05/14/21			200,000.000	230,200.00
ORMAT TECHNOLOGIES INC 144A 2.500% 07/15/2027 DD 06/27/22			100,000.000	106,200.00
PALO ALTO NETWORKS INC 0.750% 07/01/2023 DD 07/12/18			60,000.000	111,534.56
PARSONS CORP 0.250% 08/15/2025 DD 08/20/20			200,000.000	210,100.00
PATRICK INDUSTRIES INC 144A 1.750% 12/01/2028 DD 12/13/21			268,000.000	214,400.00
PEGASYSTEMS INC 0.750% 03/01/2025 DD 02/24/20			312,000.000	250,068.00
PELTON INTERACTIVE INC 0.000% 02/15/2026 DD 02/11/21			220,000.000	138,587.92
PERFICIENT INC 144A 0.125% 11/15/2026 DD 11/09/21			160,000.000	129,527.30
PURE STORAGE INC 0.125% 04/15/2023 DD 04/09/18			295,000.000	330,547.50
Q2 HOLDINGS INC 0.750% 06/01/2026 DD 06/10/19			388,000.000	321,846.00
RAPID7 INC 0.250% 03/15/2027 DD 03/19/21			252,000.000	227,052.00
RAPID7 INC 2.250% 05/01/2025 DD 05/01/20			36,000.000	45,846.00
REALOGY GROUP LLC / REALOGY CO 0.250% 06/15/2026 DD 06/02/21			200,000.000	145,500.00
RINGCENTRAL INC 0.000% 03/15/2026 DD 09/15/20			100,000.000	75,100.00
ROYAL CARIBBEAN CRUISES LTD 2.875% 11/15/2023 DD 10/16/20			195,000.000	176,354.25
ROYAL CARIBBEAN CRUISES LTD 4.250% 06/15/2023 DD 06/09/20			100,000.000	95,500.00
SHAKE SHACK INC 0.000% 03/01/2028 DD 03/04/21			200,000.000	135,100.00
SHIFT4 PAYMENTS INC 144A 0.500% 08/01/2027 DD 07/26/21			120,000.000	83,700.00
SHOPIFY INC 0.125% 11/01/2025 DD 09/18/20			200,000.000	166,500.00
SILICON LABORATORIES INC 0.625% 06/15/2025 DD 06/01/20			200,000.000	258,500.00
SNAP INC 0.000% 05/01/2027 DD 04/30/21			76,000.000	52,630.00
SNAP INC 144A 0.125% 03/01/2028 DD 02/11/22			243,000.000	169,006.50
SOFI TECHNOLOGIES INC 144A 0.000% 10/15/2026 DD 10/04/21			200,000.000	130,600.00
SOLAREdge TECHNOLOGIES INC 0.000% 09/15/2025 DD 09/25/20			200,000.000	240,400.00
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,110,000.000	1,307,025.00
SPIRIT AIRLINES INC 1.000% 05/15/2026 DD 04/30/21			260,000.000	234,390.00
SPLUNK INC 1.125% 06/15/2027 DD 06/05/20			233,000.000	192,225.00
SPLUNK INC 1.125% 09/15/2025 DD 09/21/18			447,000.000	419,062.50
STRIDE INC 1.125% 09/01/2027 DD 08/31/20			260,000.000	256,750.00
TANDEM DIABETES CARE INC 144A 1.500% 05/01/2025 DD 05/15/20			80,000.000	74,080.00
TELADOC HEALTH INC 1.250% 06/01/2027 DD 05/19/20			175,000.000	128,187.50

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TRIPADVISOR INC 0.250% 04/01/2026 DD 03/25/21			200,000.000	152,500.00	
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			1,165,000.000	929,341.12	
UPSTART HOLDINGS INC 144A 0.250% 08/15/2026 DD 08/20/21			400,000.000	223,600.00	
VAIL RESORTS INC 0.000% 01/01/2026 DD 12/18/20			340,000.000	295,800.00	
VARONIS SYSTEMS INC 1.250% 08/15/2025 DD 05/11/20			152,000.000	178,752.00	
VERINT SYSTEMS INC 0.250% 04/15/2026 DD 04/09/21			475,000.000	440,562.50	
WAYFAIR INC 0.625% 10/01/2025 DD 08/14/20			200,000.000	132,100.00	
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17			2,690,000.000	2,639,562.50	
WINNEBAGO INDUSTRIES INC 1.500% 04/01/2025 DD 11/01/19			208,000.000	212,940.00	
WORKIVA INC 1.125% 08/15/2026 DD 08/16/19			120,000.000	129,600.00	
ZENDESK INC 0.625% 06/15/2025 DD 06/16/20			300,000.000	290,550.00	
ZIFF DAVIS INC 144A 1.750% 11/01/2026 DD 11/15/19			200,000.000	192,700.00	
ZILLOW GROUP INC 1.375% 09/01/2026 DD 09/09/19			68,000.000	67,932.00	
ZILLOW GROUP INC 2.750% 05/15/2025 DD 05/15/20			232,000.000	218,544.00	
ZSCALER INC 0.125% 07/01/2025 DD 06/25/20			172,000.000	208,206.00	
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			37,052,000.000	34,462,083.17	
CONVERTIBLE SECURITIES					
2020 CASH MANDATORY EXCHA 144A PFD 5.250%			1,235.000	1,412,787.57	
AES CORP/THE PFD 6.875%			15,600.000	1,390,272.00	
ALGONQUIN POWER & UTILITIES CO PFD 7.750%			28,000.000	1,225,000.00	
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			27,250.000	1,471,500.00	
BECTON DICKINSON AND CO PFD 6.000%			11,900.000	588,574.00	
DANAHER CORP PFD 5.000%			880.000	1,175,240.00	
KKR & CO INC PFD 6.000% CUMULATIVE			5,600.000	327,432.00	
NEXTERA ENERGY INC PFD 5.279%			74,300.000	3,688,995.00	
NEXTERA ENERGY INC PFD 6.219%			19,450.000	954,411.50	
PARAMOUNT GLOBAL PFD 5.750%			16,100.000	643,178.68	
SABRE CORP PFD 6.500%			2,500.000	200,975.00	
TOTAL CONVERTIBLE SECURITIES			202,815.000	13,078,365.75	
EQUITY					
1-800-FLOWERS.COM INC			6,556.000	62,347.56	
180 DEGREE CAPITAL CORP			497.000	3,111.22	
1LIFE HEALTHCARE INC			15,941.000	124,977.44	
1ST SOURCE CORP			4,992.000	226,636.80	
2SEVENTY BIO INC			2,966.000	39,151.20	
2U INC			9,530.000	99,779.10	
3M CO			65,173.000	8,434,037.93	
4D MOLECULAR THERAPEUTICS INC			7,612.000	53,131.76	
4LICENSING CORP			1,848.000	0.00	

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89BIO INC			5,442.000	17,523.24
A O SMITH CORP			14,094.000	770,659.92
A-MARK PRECIOUS METALS INC			7,890.000	254,452.50
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			6,584.000	360,539.84
AAR CORP			5,834.000	244,094.56
AARON'S CO INC/THE			5,770.000	83,953.50
AARTI INDUSTRIES LTD			205,188.000	1,815,376.98
ABB LTD			460,541.000	12,247,739.97
ABBOTT LABORATORIES			208,012.000	22,600,503.80
ABBVIE INC			196,877.000	30,153,681.32
ABEONA THERAPEUTICS INC			4,155.000	864.24
ABERCROMBIE & FITCH CO			8,885.000	150,334.20
ABIOMED INC			8,003.000	1,980,822.53
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			10,545.000	457,863.90
ABRAXAS PETROLEUM CORP			41.000	75.85
ABU DHABI COMMERCIAL BANK PJSC			1,501,584.000	4,088,056.40
ACACIA RESEARCH CORP			7,142.000	35,995.68
ACADEMY SPORTS & OUTDOORS INC			8,458.000	300,597.32
ACADIA HEALTHCARE CO INC			10,624.000	718,501.12
ACADIA REALTY TRUST			13,342.000	208,402.04
ACCELERATE DIAGNOSTICS INC			7,090.000	7,038.24
ACCENTURE PLC			110,558.000	30,696,428.70
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	18.83
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00
ACCO BRANDS CORP			18,151.000	118,526.03
ACCOM INC			306.000	0.61
ACCURAY INC			10,582.000	20,740.72
ACE HARDWARE INDONESIA TBK PT			16,139,600.000	834,195.40
ACER THERAPEUTICS INC			4,033.000	5,081.58
ACHIEVE LIFE SCIENCES INC			1.000	4.88
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00
ACI WORLDWIDE INC			522,671.000	13,531,952.19
ACLARIS THERAPEUTICS INC			2,905.000	40,553.80
ACM RESEARCH INC			8,401.000	141,388.83
ACMAT CORP			438.000	15,330.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACME UNITED CORP			238.000	7,427.98
ACORDA THERAPEUTICS INC			1,264.000	588.77
ACORN ENERGY INC			2,343.000	1,220.70
ACRES COMMERCIAL REALTY CORP			2,592.000	21,228.48
ACTIVISION BLIZZARD INC			116,620.000	9,080,033.20
ACTUA CORP			8,061.000	0.00
ACUMEN PHARMACEUTICALS INC			728.000	3,421.60
ACURA PHARMACEUTICALS INC			1,951.000	1,014.52
ACUSHNET HOLDINGS CORP			5,161.000	215,110.48
ADAMIS PHARMACEUTICALS CORP			24.000	12.03
ADAMS RESOURCES & ENERGY INC			3,604.000	116,012.76
ADDUS HOMECARE CORP			3,288.000	273,824.64
ADHERA THERAPEUTICS INC			4.000	0.24
ADIANT PLC			14,838.000	439,649.94
ADMA BIOLOGICS INC			14,890.000	29,333.30
ADOBE INC			53,950.000	19,748,937.00
ADTALEM GLOBAL EDUCATION INC			10,234.000	368,116.98
ADTRAN INC			7,420.000	130,072.60
ADVANCE AUTO PARTS INC			85,160.000	14,740,344.40
ADVANCED DRAINAGE SYSTEMS INC			74,370.000	6,698,505.90
ADVANCED EMISSIONS SOLUTIONS I			347.000	1,627.43
ADVANCED ENERGY INDUSTRIES INC			5,572.000	406,644.56
ADVANCED MICRO DEVICES INC			193,373.854	14,787,298.61
ADVANSIX INC			3,835.000	128,242.40
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			419,266.000	4,878,875.14
ADVAXIS INC			6.712	22.15
ADVERUM BIOTECHNOLOGIES INC			8,629.000	10,354.80
ADYEN NV			17,880.000	25,945,392.65
AEOLUS PHARMACEUTICALS INC			328.000	0.03
AERIE PHARMACEUTICALS INC			7,408.000	55,560.00
AEROJET ROCKETDYNE HOLDINGS IN			11,261.000	457,196.60
AES CORP/THE			741,567.000	15,580,322.67
AFFIMED NV			10,364.000	28,708.28
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00
AFFYMAX INC			1,106.000	6.86
AFLAC INC			80,803.000	4,470,829.99
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	7,260.41
AFYA LTD			13,329.000	132,623.55

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AG MORTGAGE INVESTMENT TRUST I			125.000	843.75
AG MTG INVT TR INC			1,463.333	9,877.50
AGEX THERAPEUTICS INC			230.000	132.52
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			38,528.000	4,575,970.56
AGILYSYS INC			4,471.000	211,344.17
AGIOS PHARMACEUTICALS INC			4,163.000	92,293.71
AGREE REALTY CORP			11,078.000	799,056.14
AIA GROUP LTD HK/01299			1,408,600.000	15,267,260.50
AIM IMMUNOTECH INC			13.000	10.14
AIR LIQUIDE SA			82,718.000	11,079,501.54
AIR PRODUCTS AND CHEMICALS INC			24,037.000	5,780,417.76
AIR TRANSPORT SERVICES GROUP I			399,623.000	11,481,168.79
AIRBNB INC			5,099.000	454,218.92
AIRBUS SE			97,145.000	9,389,244.21
AKAMAI TECHNOLOGIES INC			36,122.000	3,299,022.26
AKBANK TAS			4,909,727.000	2,358,339.20
AKEBIA THERAPEUTICS INC			16,891.000	5,964.22
AKER SOLUTIONS ASA			402,671.000	1,090,662.82
AKERO THERAPEUTICS INC			3,104.000	29,332.80
AKSYS LTD			9,696.000	0.01
AKZO NOBEL NV			130,136.000	8,519,493.66
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	18.38
ALAMO GROUP INC			1,820.000	211,902.60
ALARM.COM HOLDINGS INC			5,485.000	339,302.10
ALASKA AIR GROUP INC			13,666.000	547,323.30
ALAUNOS THERAPEUTICS INC			18,460.000	22,890.40
ALBANY INTERNATIONAL CORP			4,998.000	393,792.42
ALBEMARLE CORP			14,795.000	3,091,859.10
ALBERTSONS COS INC			541,370.000	14,465,406.40
ALBIREO PHARMA INC			7,063.000	140,271.18
ALCON INC			213,138.000	14,845,189.15
ALECTOR INC			13,072.000	132,811.52
ALERISLIFE INC			2,093.000	2,511.60
ALEXANDER & BALDWIN INC			10,389.000	186,482.55
ALEXANDER'S INC			501.000	111,302.16
ALEXANDRIA REAL ESTATE EQUITIE			25,711.000	3,728,866.33
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD HK/09988			645,500.000	9,205,035.06

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALICO INC			4,865.000	173,339.95
ALIGHT INC			47,400.000	319,950.00
ALIGN TECHNOLOGY INC			7,943.000	1,879,869.81
ALITHYA GROUP INC			7,627.833	18,383.08
ALJ REGIONAL HOLDINGS INC			493.000	951.49
ALKERMES PLC			22,664.000	675,160.56
ALLEGIANCE BANCSHARES INC			1,868.000	70,535.68
ALLEGIAN TRAVEL CO			2,538.000	287,022.42
ALLEGION PLC			9,517.000	931,714.30
ALLEGRO.EU SA			163,562.000	867,496.89
ALLETE INC			9,779.000	574,809.62
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			52,086.000	3,052,760.46
ALLIANZ SE			38,700.000	7,368,377.60
ALLIED HEALTHCARE PRODUCTS INC			424.000	691.12
ALLIED MOTION TECHNOLOGIES INC			139,721.000	3,191,227.64
ALLIN CORP			7.000	7.00
ALLOGENE THERAPEUTICS INC			9,013.000	102,748.20
ALLOVIR INC			2,430.000	9,477.00
ALLSCRIPTS HEALTHCARE SOLUTION			28,984.000	429,832.72
ALLSTATE CORP/THE			37,616.000	4,767,075.68
ALLY FINANCIAL INC			16,478.000	552,177.78
ALPHA & OMEGA SEMICONDUCTOR LT			4,267.000	142,261.78
ALPHA METALLURGICAL RESOURCES			3,434.000	443,432.42
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.42
ALPHA TEKNOVA INC			2,224.000	18,681.60
ALPHABET INC			82,917.000	180,998,470.98
ALPHATEC HOLDINGS INC			577,145.000	3,774,528.30
ALTAIR ENGINEERING INC			5,785.000	303,712.50
ALTERYX INC			7,600.000	367,992.00
ALTIGEN COMMUNICATIONS INC			1,983.000	1,784.70
ALTIMUNE INC			9,976.666	116,727.00
ALTISOURCE ASSET MANAGEMENT CO			354.000	3,711.70
ALTO INGREDIENTS INC			9,692.000	35,957.32
ALTRA INDUSTRIAL MOTION CORP			11,134.000	392,473.50
ALTRIA GROUP INC			214,217.000	8,947,844.09
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
ALX ONCOLOGY HOLDINGS INC			6,659.000	53,871.31
AM CASTLE & CO			2.000	0.10



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMADEUS IT GROUP SA			215,000.000	11,948,866.23
AMALGAMATED FINANCIAL CORP			4,615.000	91,284.70
AMAZON.COM INC			1,127,747.000	119,778,008.87
AMB FINANCIAL CORP			627.000	13,856.70
AMBAC FINANCIAL GROUP INC			5,637.000	63,979.95
AMBARELLA INC			4,765.000	311,916.90
AMBASSADORS INTERNATIONAL INC			438.000	0.00
AMBEV SA			3,190,700.000	8,163,681.86
AMC NETWORKS INC			6,020.000	175,302.40
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			162,876.000	2,024,548.68
AMDOCS LTD			14,659.000	1,221,241.29
AMEDISYS INC			4,215.000	443,080.80
AMEN PROPERTIES INC			11.000	5,192.00
AMEREN CORP			51,678.000	4,669,624.08
AMERESCO INC			4,400.000	200,464.00
AMERICA'S CAR-MART INC/TX			1,595.000	160,457.00
AMERICAN AIRLINES GROUP INC			70,397.000	892,633.96
AMERICAN ASSETS TRUST INC			6,983.000	207,395.10
AMERICAN AXLE & MANUFACTURING			10,423.000	78,485.19
AMERICAN BILTRITE INC			15.000	1,951.50
AMERICAN EAGLE OUTFITTERS INC			25,054.000	280,103.72
AMERICAN ELECTRIC POWER CO INC			85,586.000	8,211,120.84
AMERICAN EQUITY INVESTMENT LIF			372,469.000	13,621,191.33
AMERICAN EXPRESS CO			68,799.000	9,536,917.38
AMERICAN FINANCIAL GROUP INC/O			41,330.000	5,737,017.30
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			101,230.000	5,175,889.90
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			3,285.000	113,693.85
AMERICAN NOBLE GAS INC			204.000	61.20
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00
AMERICAN OUTDOOR BRANDS INC			2,040.000	19,400.40
AMERICAN PUBLIC EDUCATION INC			4,620.000	74,659.20
AMERICAN REALTY INVESTORS INC			923.000	13,041.99
AMERICAN SHARED HOSPITAL SERVI			682.000	1,507.22
AMERICAN SKIING CO COM			20,300.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERICAN SOFTWARE INC/GA			5,295.000	85,567.20	
AMERICAN STATES WATER CO			6,711.000	547,013.61	
AMERICAN SUPERCONDUCTOR CORP			640.000	3,315.20	
AMERICAN TOWER CORP			50,365.000	12,872,790.35	
AMERICAN VANGUARD CORP			3,386.000	75,677.10	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			25,004.000	3,719,845.08	
AMERICAN WELL CORP			25,675.000	110,916.00	
AMERICAN WOODMARK CORP			2,333.000	105,008.33	
AMERICOLD REALTY TRUST INC			19,766.000	593,770.64	
AMERIPRISE FINANCIAL INC			11,912.000	2,831,244.16	
AMERIS BANCORP			11,052.000	444,069.36	
AMERISAFE INC			3,051.000	158,682.51	
AMERISERV FINANCIAL INC			4,407.000	17,363.58	
AMERISOURCEBERGEN CORP			16,346.000	2,312,632.08	
AMES NATIONAL CORP			1,358.000	30,120.44	
AMETEK INC			82,690.000	9,086,804.10	
AMGEN INC			60,085.000	14,618,680.50	
AMICUS THERAPEUTICS INC			55,885.000	600,204.90	
AMISTAR CORP			962.000	0.00	
AMKOR TECHNOLOGY INC			18,971.000	321,558.45	
AMN HEALTHCARE SERVICES INC			8,272.000	907,521.12	
AMNEAL PHARMACEUTICALS INC			31,155.000	99,072.90	
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00	
AMPCO-PITTSBURGH CORP			1,344.000	5,201.28	
AMPHASTAR PHARMACEUTICALS INC			9,157.000	318,572.03	
AMPHENOL CORP			77,683.000	5,001,231.54	
AMPLIFON SPA			27,076.000	827,968.17	
AMREP CORP			1,197.000	15,249.78	
AMTECH SYSTEMS INC			1,764.000	12,877.20	
ANACOMP INC			3.000	1.95	
ANALOG DEVICES INC			56,719.780	8,286,192.66	
ANAPTYSBIO INC			9,168.000	186,110.40	
ANAVEX LIFE SCIENCES CORP			18,993.000	190,119.93	
ANC RENTAL CORP			1,750.000	0.00	
ANDERSONS INC/THE			3,089.000	101,906.11	
ANDREA ELECTRONICS CORP			4,974.000	111.92	
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00	
ANEMOSTAT INC COM			2,231.000	0.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANESIVA INC			4,789.000	15.32
ANGI INC			25,693.000	117,673.94
ANGIODYNAMICS INC			8,267.000	159,966.45
ANGLO AMERICAN PLC			204,500.000	7,294,187.09
ANI PHARMACEUTICALS INC			2,836.000	84,144.12
ANIKA THERAPEUTICS INC			4,024.000	89,815.68
ANIXA BIOSCIENCES INC			1,424.000	4,357.44
ANNALY CAPITAL MANAGEMENT INC			186,289.000	1,100,967.99
ANNEXON INC			4,822.000	18,178.94
ANSYS INC			12,337.000	2,952,120.73
ANTERIX INC			3,793.000	155,778.51
ANTERO RESOURCES CORP			3,554.000	108,930.10
ANTHERA PHARMACEUTICALS INC			425.000	0.09
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANTOFAGASTA PLC			111,902.000	1,569,637.89
ANYWHERE REAL ESTATE INC			14,401.000	141,561.83
AON PLC			107,561.000	29,007,050.48
AP THAILAND PCL			26,533,900.000	7,504,992.09
APA CORP			36,659.000	1,279,399.10
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	0.00
API GROUP CORP			24,182.000	362,004.54
APOGEE ENTERPRISES INC			5,163.000	202,492.86
APOLLO COMMERCIAL REAL ESTATE			26,534.000	277,014.96
APOLLO ENDOSURGERY INC			40,200.000	146,730.00
APOLLO GLOBAL MANAGEMENT INC			0.800	38.78
APOLLO MEDICAL HOLDINGS INC			7,980.000	307,948.20
APPFOLIO INC			2,997.000	271,648.08
APPLE HOSPITALITY REIT INC			32,001.000	469,454.67
APPLE INC			1,939,407.000	265,155,725.04
APPLIED ENERGETICS INC			7,705.000	17,336.25
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			7,446.000	716,081.82
APPLIED MATERIALS INC			156,234.000	14,214,169.32
APPLIED MOLECULAR TRANSPORT IN			5,191.000	15,105.81
APPLIED OPTOELECTRONICS INC			6,343.000	9,831.65
APPLIED THERAPEUTICS INC			1,855.000	1,758.91
APPLIEDTHEORY CORP			5,601.000	0.00
APREA THERAPEUTICS INC			2,485.000	1,839.65

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APTEVO THERAPEUTICS INC			4,371.000	15,648.18
APTIV PLC			29,364.000	2,615,451.48
APYX MEDICAL CORP			277,939.000	1,628,722.54
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00
ARAVIVE INC			6,265.000	6,189.19
ARBOR REALTY TRUST INC			20,098.822	263,495.56
ARBUTUS BIOPHARMA CORP			5,974.000	16,189.54
ARC DOCUMENT SOLUTIONS INC			5,325.000	14,004.75
ARCBEST CORP			4,161.000	292,809.57
ARCELLX INC			8,205.000	148,346.40
ARCH CAPITAL GROUP LTD			20,613.000	937,685.37
ARCH RESOURCES INC			1,890.000	270,440.10
ARCHER-DANIELS-MIDLAND CO			82,408.000	6,394,860.80
ARCONIC CORP			15,941.000	447,145.05
ARCOS DORADOS HOLDINGS INC			29,218.000	196,929.32
ARCOSA INC			8,799.000	408,537.57
ARCUS BIOSCIENCES INC			8,043.000	203,809.62
ARCUTIS BIOTHERAPEUTICS INC			3,876.000	82,597.56
ARDELYX INC			4,082.000	2,407.97
ARDMORE SHIPPING CORP			17,770.000	123,856.90
AREZZO INDUSTRIA E COMERCIO SA			94,400.000	1,260,183.01
ARGAN INC			2,827.000	105,503.64
ARGO GROUP INTERNATIONAL HOLDI			7,840.000	288,982.40
ARISTA NETWORKS INC			36,751.000	3,445,038.74
ARISTON HOLDING NV			368,118.000	3,007,594.66
ARK RESTAURANTS CORP			1,032.000	18,576.00
ARLINGTON ASSET INVESTMENT COR			3,154.000	10,250.50
ARLO TECHNOLOGIES INC			10,075.000	63,170.25
ARMADA HOFFLER PROPERTIES INC			4,517.000	57,998.28
ARMOUR RESIDENTIAL REIT INC			6,081.000	42,810.24
ARROW FINANCIAL CORP			4,031.608	128,245.45
ARROW RESOURCES DEVELOPMENT IN			2,800.000	1.12
ARROWMARK FINANCIAL CORP			2,442.000	46,886.40
ARTERIS INC			79,462.000	553,850.14
ARTESIAN RESOURCES CORP			3,257.000	160,146.69
ARTHUR J GALLAGHER & CO			61,588.000	10,041,307.52
ARTISAN PARTNERS ASSET MANAGEM			7,125.000	253,436.25
ARTIVION INC			107,192.000	2,023,784.96

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ASBURY AUTOMOTIVE GROUP INC			2,680.000	453,831.20
ASCENDIS PHARMA A/S ADR			75,415.000	7,010,578.40
ASCENTIAL PLC			3,200,000.000	10,088,679.04
ASE TECHNOLOGY HOLDING CO LTD			2,539,000.000	6,523,940.92
ASENSUS SURGICAL INC			11.231	4.47
ASFG INC			44.000	0.00
ASGN INC			7,950.000	717,487.50
ASHFORD INC			861.562	12,034.64
ASHTREAD GROUP PLC			183,840.000	7,678,065.74
ASICS CORP			60,800.000	1,097,805.74
ASM INTERNATIONAL NV			7,719.000	1,925,461.09
ASML HOLDING NV			26,000.000	12,390,777.95
ASPEN AEROGELS INC			4,100.000	40,508.00
ASSEMBLY BIOSCIENCES INC			8,112.000	17,035.20
ASSERTIO HOLDINGS INC			2,209.000	6,516.55
ASSICURAZIONI GENERALI SPA			483,800.000	7,700,633.11
ASSOCIATED BANC-CORP			18,109.000	330,670.34
ASSOCIATED CAPITAL GROUP INC			2,115.000	75,780.45
ASSURANT INC			5,862.000	1,013,246.70
ASSURED GUARANTY LTD			8,784.000	490,059.36
ASTEC INDUSTRIES INC			4,464.000	182,041.92
ASTELLAS PHARMA INC			850,000.000	13,232,858.42
ASTRAZENECA PLC			178,960.000	23,472,500.98
ASTRIA THERAPEUTICS INC			2,113.000	6,339.00
ASTRONICS CORP			626,327.000	6,369,340.13
ASTRONOVA INC			9,372.000	112,276.56
ASTROTECH CORP			96.000	41.28
ASURE SOFTWARE INC			1,497.000	8,532.90
AT&T INC			909,678.000	19,066,850.88
AT&T LATIN AMER CORP COM			30,700.000	0.00
ATAI LIFE SCIENCES NV			19,978.000	72,719.92
ATARA BIOTHERAPEUTICS INC			10,677.000	83,173.83
ATEA PHARMACEUTICALS INC			8,245.000	58,539.50
ATHENEX INC			1,714.000	701.71
ATKORE INC			7,163.000	594,600.63
ATLANTIC AMERICAN CORP			9,239.000	24,113.79
ATLANTIC UNION BANKSHARES CORP			12,937.000	438,823.04
ATLANTICA SUSTAINABLE INFRASTR			15,831.000	510,708.06
ATLANTICUS HOLDINGS CORP			1,083.000	38,089.11



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ATLANTIS PLASTICS INC			1,094.000	0.00
ATLAS AIR WORLDWIDE HOLDINGS I			3,532.000	217,959.72
ATLAS CORP			34,580.000	370,351.80
ATLASSIAN CORP PLC			55,570.000	10,413,818.00
ATMOS ENERGY CORP			31,491.000	3,530,141.10
ATN INTERNATIONAL INC			2,018.000	94,664.38
ATNA RESOURCES LTD			1,222.000	6.11
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRECA INC			3,603.000	6,449.37
ATRICURE INC			8,595.000	351,191.70
ATRION CORP			195.000	122,627.70
ATS AUTOMATION TOOLING SYS INC			46,300.000	1,268,812.75
AUDACY INC			4,767.000	4,491.47
AUDICODES LTD			4,129.000	91,003.16
AURINIA PHARMACEUTICALS INC			17,025.000	171,101.25
AUROBINDO PHARMA LTD			551,988.000	3,586,375.62
AUTODESK INC			23,577.000	4,054,300.92
AUTOGRILL SPA			258,719.000	1,713,747.20
AUTOMATIC DATA PROCESSING INC			47,839.000	10,048,103.56
AUTOSCOPE TECHNOLOGIES CORP			253.000	1,381.38
AUTOWEB INC			874.000	332.20
AUTOZONE INC			2,575.000	5,533,984.00
AVADO BRANDS INC COM			40,600.000	365.40
AVALARA INC			42,390.000	2,992,734.00
AVALONBAY COMMUNITIES INC			20,293.000	3,941,915.25
AVANOS MEDICAL INC			9,775.000	267,248.50
AVERY DENNISON CORP			8,857.000	1,433,682.59
AVEVA GROUP PLC			370,000.000	10,114,789.72
AVIAT NETWORKS INC			2,581.000	64,628.24
AVID BIOSERVICES INC			7,726.000	117,898.76
AVID TECHNOLOGY INC			4,820.000	125,079.00
AVIDITY BIOSCIENCES INC			10,785.000	156,706.05
AVIENT CORP			13,121.000	525,889.68
AVINCI MEDIA CORP			4,781.000	0.00
AVIS BUDGET GROUP INC			848.000	124,723.84
AVISTA CORP			11,145.000	484,918.95
AVIVA PLC			1,011,596.000	4,930,101.98
AVNET INC			12,904.000	553,323.52
AVROBIO INC			3,072.000	2,826.24



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AWARE INC/MA			5,232.000	12,452.16
AXCELIS TECHNOLOGIES INC			8,911.000	488,679.24
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXOGEN INC			7,840.000	64,209.60
AXONICS INC			93,951.000	5,324,203.17
AXOS FINANCIAL INC			10,685.000	383,057.25
AXSOME THERAPEUTICS INC			3,562.000	136,424.60
AZEK CO INC/THE			15,800.000	264,492.00
AZZ INC			3,460.000	141,237.20
B RILEY FINANCIAL INC			1,980.000	83,655.00
B&G FOODS INC			10,722.000	254,969.16
B2GOLD CORP			1,920,374.000	6,490,817.97
B3 SA - BRASIL BOLSA BALCAO			672,774.000	1,416,447.58
BABCOCK & WILCOX ENTERPRISES I			238,343.000	1,437,208.29
BADGER METER INC			4,411.000	356,805.79
BADGER PAPER MILLS INC			2,800.000	0.28
BAE SYSTEMS PLC			1,022,100.000	10,305,184.15
BAIDU INC ADR			30,468.000	4,531,505.64
BAIDU INC HK/09888			58,550.000	1,108,032.42
BAKER HUGHES CO			171,222.000	4,943,179.14
BALCHEM CORP			5,090.000	660,376.60
BALL CORP			34,660.000	2,383,568.20
BALLANTYNE STRONG INC			820.000	1,976.20
BALLY'S CORP			397.000	7,852.66
BANC OF CALIFORNIA INC			5,396.000	95,077.52
BANCA POPOLARE DI SONDRIO SPA			223,203.000	766,780.14
BANCFIRST CORP			3,489.000	333,932.19
BANCO DEL BAJIO SA			721,500.000	1,447,237.64
BANCO LATINOAMERICANO DE COMER			7,161.000	95,026.47
BANCORP INC/THE			5,336.000	104,158.72
BANDWIDTH INC			2,454.000	46,184.28
BANGKOK BANK PCL			938,100.000	3,531,644.68
BANK CENTRAL ASIA TBK PT			47,206,800.000	22,973,484.26
BANK FIRST CORP			2,530.000	191,799.30
BANK MANDIRI PERSERO TBK PT			9,150,200.000	4,867,591.87
BANK OF AMERICA CORP			768,446.000	23,921,723.98
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			5,312.000	395,212.80

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANK OF MARIN BANCORP			2,813.000	89,397.14	
BANK OF NEW YORK MELLON CORP/T			89,367.000	3,727,497.57	
BANK OF NOVA SCOTIA			141,900.000	8,380,124.81	
BANK OF NT BUTTERFIELD & SON L			7,796.000	243,157.24	
BANK OF SOUTH CAROLINA CORP			2,680.000	46,632.00	
BANK RAKYAT INDONESIA PERSERO			12,993,970.000	3,619,713.98	
BANK7 CORP			6,765.000	154,512.60	
BANKFINANCIAL CORP			2,848.000	26,742.72	
BANKINTER SA			1,145,769.000	7,129,568.68	
BANKUNITED FINANCIAL CORP			4,941.000	24.71	
BANKUNITED INC			11,170.000	397,316.90	
BANKWELL FINANCIAL GROUP INC			5,810.000	180,168.10	
BANNER CORP			6,714.000	377,393.94	
BAR HARBOR BANKSHARES			1,603.000	41,453.58	
BARNES & NOBLE EDUCATION INC			3,409.000	9,988.37	
BARNES GROUP INC			9,120.000	283,996.80	
BARNWELL INDUSTRIES INC			1,786.000	4,197.10	
BARRATT DEVELOPMENTS PLC			1,052,900.000	5,848,748.21	
BARRETT BUSINESS SERVICES INC			3,584.000	261,166.08	
BASIC ENERGY SERVICES INC			10.000	0.00	
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	0.00	
BATH & BODY WORKS INC			25,848.000	695,828.16	
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	48.70	
BAUSCH HEALTH COS INC			312,000.000	2,603,400.71	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			54,574.000	3,505,288.02	
BAYCURRENT CONSULTING INC			26,840.000	7,132,045.12	
BB LIQUIDATING INC			31,721.000	15.86	
BBQ HOLDINGS INC			4,561.000	47,525.62	
BBX CAPITAL INC			21.000	147.21	
BCB BANCORP INC			1,540.000	26,226.20	
BEACON ROOFING SUPPLY INC			10,853.000	557,410.08	
BEARD CO/THE			1,181.000	0.12	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	576.00	
BEAZER HOMES USA INC			4,101.000	49,499.07	
BEBE STORES INC			399.000	2,892.75	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BECTON DICKINSON AND CO			40,326.000	9,941,568.78
BED BATH & BEYOND INC			16,219.000	80,608.43
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	6,673,713.99
BEL FUSE INC			6,362.000	110,819.26
BELDEN INC			5,755.000	306,568.85
BELIEVING TODAY INC			3,700.000	0.00
BELLEROPHON THERAPEUTICS INC			5,428.000	6,676.44
BELLICUM PHARMACEUTICALS INC			490.800	579.14
BENCHMARK ELECTRONICS INC			7,209.000	162,635.04
BENEFITFOCUS INC			5,280.000	41,078.40
BERKSHIRE BANCORP INC/NY			2,254.000	25,380.04
BERKSHIRE HATHAWAY INC			284,563.000	77,691,390.26
BEST BUY CO INC			31,624.000	2,061,568.56
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00
BEYOND AIR INC			11,084.000	74,151.96
BEYONDSRING INC			4,768.000	6,865.92
BGC PARTNERS INC			40,029.000	134,897.73
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BID CORP LTD			111,455.000	2,087,319.31
BIG 5 SPORTING GOODS CORP			5,214.000	58,448.94
BIG LOTS INC			7,608.000	159,539.76
BIGLARI HOLDINGS INC			657.000	80,613.90
BIO-RAD LABORATORIES INC			16,735.000	8,283,825.00
BIO-TECHNE CORP			5,925.000	2,053,842.00
BIOGEN INC			19,324.000	3,940,936.56
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			41.041	187.96
BIOLIFE SOLUTIONS INC			8,404.000	116,059.24
BIOMARIN PHARMACEUTICAL INC			10,146.000	840,799.02
BIOPURE CORP			374.000	0.00
BIOSIG TECHNOLOGIES INC			6,555.000	4,313.19
BIOSTAGE INC			68.000	292.40
BIOVENTUS INC			5,449.925	37,168.49
BIOXCEL THERAPEUTICS INC			13,289.000	175,414.80
BIRKS GROUP INC			432.000	2,242.08
BJ'S RESTAURANTS INC			4,601.000	99,749.68
BJ'S WHOLESALE CLUB HOLDINGS I			233,484.000	14,550,722.88
BK TECHNOLOGIES CORP			1,135.000	3,007.75
BLACKBAUD INC			7,677.000	445,803.39

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BLACKLINE INC			7,518.000	500,698.80	
BLACKROCK CAPITAL INVESTMENT C			4,371.000	16,041.57	
BLACKROCK INC			16,097.000	9,803,716.88	
BLACKSTONE INC			6,089.000	555,499.47	
BLACKSTONE MORTGAGE TRUST INC			20,826.000	576,255.42	
BLONDER TONGUE LABORATORIES IN			2,737.000	437.92	
BLUCORA INC			5,630.000	103,929.80	
BLUE RIVER BANCSHARES INC			962.000	0.00	
BLUEBIRD BIO INC			8,906.000	36,870.84	
BLUEGREEN VACATIONS HOLDING CO			21.000	524.16	
BLUELINX HOLDINGS INC			2,684.000	179,318.04	
BLUEROCK RESIDENTIAL GROWTH RE			11,014.000	289,558.06	
BM TECHNOLOGIES INC			465.000	2,738.85	
BMC INDS INC MINN COM			26,300.000	0.00	
BNP PAR-CW22 DONGGUAN YIHE WTS EXP 30-SEP-2022			157,617.000	1,784,224.44	
BNP PARIBAS SA			165,400.000	7,844,399.21	
BNS HOLDING INC			94.000	0.00	
BOEING CO/THE			67,563.000	9,237,213.36	
BOISE CASCADE CO			6,749.000	401,498.01	
BOLIDEN AB NPV (POST SPLIT)			222,300.000	7,057,917.61	
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			4,403.000	7,700,802.97	
BOOT BARN HOLDINGS INC			4,150.000	285,976.50	
BORGWARNER INC			46,750.000	1,560,047.50	
BOSSARD HOLDING AG			3,521.000	679,668.66	
BOSTON PROPERTIES INC			25,457.000	2,265,163.86	
BOSTON SCIENTIFIC CORP			186,933.000	6,966,992.91	
BOX INC			21,340.000	536,487.60	
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			8,104.000	382,832.96	
BRAEMAR HOTELS & RESORTS INC			15,586.000	66,863.94	
BRANDYWINE REALTY TRUST			26,285.000	253,387.40	
BRAZE INC			11,700.000	423,891.00	
BRICKELL BIOTECH INC			51.000	6.42	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRIDGEBIO PHARMA INC			11,416.000	103,657.28
BRIDGEWATER BANCSHARES INC			319,370.000	5,154,631.80
BRIDGFORD FOODS CORP			3,350.000	42,712.50
BRIGGS & STRATTON ESCROW			6,478.000	1,035.83
BRIGHTCOVE INC			6,925.000	43,766.00
BRIGHTHOUSE FINANCIAL INC			10,410.000	427,018.20
BRIGHTSPIRE CAPITAL INC			9,205.000	69,497.75
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,362,000.000	3,010.09
BRINK'S CO/THE			7,673.000	465,827.83
BRINKER INTERNATIONAL INC			4,545.000	100,126.35
BRISTOL-MYERS SQUIBB CO			262,442.000	20,208,034.00
BRISTOW GROUP INC			5,367.000	125,587.80
BROADCOM INC			46,367.000	22,525,552.27
BROADRIDGE FINANCIAL SOLUTIONS			12,705.000	1,811,097.75
BROADSTONE NET LEASE INC			19,519.000	400,334.69
BROOKDALE SENIOR LIVING INC			32,232.000	146,333.28
BROOKFIELD ASSET MANAGEMENT IN			103,295.000	4,593,528.65
BROOKFIELD RENEWABLE CORP			6,304.000	224,485.44
BROOKLINE BANCORP INC			17,822.000	237,210.82
BROOKLYN IMMUNOTHERAPEUTICS IN			73.000	37.79
BROWN & BROWN INC			25,392.000	1,481,369.28
BROWN-FORMAN CORP			30,583.000	2,145,703.28
BRT APARTMENTS CORP			2,362.000	50,759.38
BSML INC			1,459.000	0.00
BSQUARE CORP			1,406.000	1,771.56
BUCKLE INC/THE			4,509.000	124,854.21
BUDWEISER BREWING CO APAC LTD HK/01876			927,700.000	2,778,270.53
BUILD-A-BEAR WORKSHOP INC			4,082.000	67,026.44
BUILDING MATLS HLDG CORP COM			12,400.000	0.00
BUMBLE INC			11,700.000	329,355.00
BUNGE LTD			17,926.000	1,625,708.94
BURCKHARDT COMPRESSION HOLDING			2,296.000	960,513.91
BUREAU VERITAS SA			851,318.000	21,760,754.36
BURLINGTON STORES INC			3,516.000	478,984.68
BUSINESS FIRST BANCSHARES INC			2,483.000	52,912.73
BUTLER INTERNATIONAL INC			4,024.000	0.00
C&F FINANCIAL CORP			1,245.000	57,232.65
C4 THERAPEUTICS INC			5,113.000	38,552.02

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CABOT CORP			8,999.000	574,046.21
CACHE INC			3,062.000	0.30
CACTUS INC			8,705.000	350,550.35
CADENCE BANK			47,855.100	1,123,637.74
CADENCE DESIGN SYSTEMS INC			47,842.000	7,177,735.26
CADIZ INC			11,729.000	27,328.57
CAE INC			610,666.000	15,016,338.25
CAESARS ENTERTAINMENT INC			23,234.000	889,862.20
CAESARSTONE LTD			4,615.000	42,134.95
CAGY INDUSTRIES INC			2,037.000	0.00
CAL DIVE INTERNATIONAL INC			9,001.000	0.01
CAL-MAINE FOODS INC			5,836.000	288,356.76
CALAMP CORP			5,329.000	22,221.93
CALAVO GROWERS INC			2,440.000	101,796.80
CALERES INC			7,115.000	186,697.60
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00
CALIFORNIA FIRST LEASING CORP			2,661.000	47,232.75
CALIFORNIA RESOURCES CORP			11,278.000	434,203.00
CALIFORNIA WATER SERVICE GROUP			8,443.000	469,008.65
CALITHERA BIOSCIENCES INC			20.000	49.20
CALIX INC			5,225.000	178,381.50
CALLAWAY GOLF CO			13,308.000	271,483.20
CALLON PETROLEUM CO			3,442.000	134,926.40
CALMARE THERAPEUTICS INC			1,369.000	0.14
CALYXT INC			14,291.000	3,451.28
CAMBEX CORP			5,237.000	10.47
CAMBRIDGE BANCORP			1,132.000	93,503.20
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			3,364.000	148,184.20
CAMDEN PROPERTY TRUST			11,545.000	1,552,571.60
CAMPBELL SOUP CO			43,193.000	2,075,423.65
CAMPING WORLD HOLDINGS INC			5,856.000	126,431.04
CANADIAN PACIFIC RAILWAY LTD			370,041.980	25,792,065.41
CANADIAN SOLAR INC			7,787.000	242,487.18
CANADIAN TIRE CORP LTD CL A			70,800.000	8,913,461.76
CANNAE HOLDINGS INC			11,188.000	216,375.92
CANO PETROLEUM INC			3,018.000	0.00
CANTERBURY PARK HOLDING CORP			890.000	22,801.80
CAPGEMINI SE			125,240.000	21,400,861.22

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL CITY BANK GROUP INC			2,019.000	56,309.91
CAPITAL ONE FINANCIAL CORP			47,673.000	4,967,049.87
CAPITAL SOUTHWEST CORP			1,287.000	23,706.54
CAPITEC BANK HOLDINGS LTD			16,455.000	1,990,901.84
CAPITOL BANCORP LTD			1,356.000	0.00
CAPITOL FEDERAL FINANCIAL INC			18,749.000	172,115.82
CAPRICOR THERAPEUTICS INC			17,626.000	61,514.74
CAPSTONE GREEN ENERGY CORP			104.000	256.88
CARA THERAPEUTICS INC			8,022.000	73,240.86
CARDIFF ONCOLOGY INC			56.499	124.30
CARDINAL HEALTH INC			29,526.000	1,543,324.02
CARDIOVASCULAR SYSTEMS INC			9,498.000	136,391.28
CARECLOUD INC			10,089.000	34,554.83
CAREMAX INC			10,268.000	37,272.84
CARETRUST REIT INC			14,279.000	263,304.76
CARGURUS INC			12,402.000	266,518.98
CARIBOU BIOSCIENCES INC			13,080.000	71,024.40
CARLSBERG AS			100,340.000	12,751,707.70
CARMAX INC			21,616.000	1,955,815.68
CARNIVAL CORP			140,544.000	1,215,705.60
CARPENTER TECHNOLOGY CORP			8,878.000	247,784.98
CARRIER GLOBAL CORP			91,936.000	3,278,437.76
CARROLS RESTAURANT GROUP INC			5,126.000	10,354.52
CARS.COM INC			8,335.000	78,599.05
CARTER'S INC			5,000.000	352,400.00
CASELLA WASTE SYSTEMS INC			6,919.000	502,872.92
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			2,775.700	7,938.50
CASS INFORMATION SYSTEMS INC			1,666.000	56,310.80
CASSAVA SCIENCES INC			565.000	15,887.80
CASTLE BIOSCIENCES INC			1,995.000	43,790.25
CATALENT INC			19,424.000	2,084,000.96
CATALINA LIGHTING INC			910.000	0.00
CATALYST BIOSCIENCES INC			14,467.000	25,751.26
CATALYST PHARMACEUTICALS INC			28,941.000	202,876.41
CATCHER TECHNOLOGY CO LTD GDR			48,600.000	1,370,520.00
CATCHMARK TIMBER TRUST INC			11,088.000	111,545.28
CATENA AB			15,754.000	570,670.11
CATERPILLAR INC			66,581.000	11,902,019.56

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CATHAY GENERAL BANCORP			12,451.000	487,456.65
CATO CORP/THE			4,660.000	54,102.60
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,560.000	305,744.40
CB FINANCIAL SERVICES INC			78.000	1,716.00
CB144A APPVION ESCROW			102.000	0.00
CBIZ INC			17,861.000	713,725.56
CBL & ASSOCIATES PROPERTIES IN			377.037	8,856.60
CBOE GLOBAL MARKETS INC			11,509.000	1,302,703.71
CBRE GROUP INC			40,246.000	2,962,508.06
CBTX INC			2,795.000	74,319.05
CDW CORP/DE			18,838.000	2,968,115.28
CECO ENVIRONMENTAL CORP			1,446.000	8,647.08
CEDAR REALTY TRUST INC			6,949.000	200,061.71
CEL-SCI CORP			27.000	121.50
CELADON GROUP INC			3,024.000	0.30
CELANESE CORP			18,914.000	2,224,475.54
CELCUITY INC			6,872.000	62,535.20
CELLDEX THERAPEUTICS INC			4,123.000	111,156.08
CELLNEX TELECOM SA			224,660.000	8,697,265.62
CELSIUS HOLDINGS INC			5,313.000	346,726.38
CENTENE CORP			73,363.000	6,207,243.43
CENTENNIAL RESOURCE DEVELOPMEN			685,717.000	4,100,587.66
CENTERPOINT ENERGY INC			111,579.000	3,300,506.82
CENTERSPACE			1,328.000	108,298.40
CENTOGENE NV			3,825.000	9,447.75
CENTRAL GARDEN & PET CO			6,163.000	246,581.63
CENTRAL PACIFIC FINANCIAL CORP			476.000	10,210.20
CENTRUS ENERGY CORP			625.000	15,468.75
CENTURY CASINOS INC			269.000	1,936.80
CENTURY COMMUNITIES INC			3,143.000	141,340.71
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERENCE INC			4,880.000	123,122.40
CERIDIAN HCM HOLDING INC			14,890.000	701,021.20
CERUS CORP			38,646.000	204,437.34
CEVA INC			3,408.000	114,372.48
CEZ AS			130,302.000	5,854,190.53
CF INDUSTRIES HOLDINGS INC			22,609.000	1,938,269.57

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CH ROBINSON WORLDWIDE INC			19,361.000	1,962,624.57
CHALEASE HOLDING CO LTD			557,131.000	3,906,765.50
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION INDUSTRIES INC/WV			20.000	65.00
CHAMPIONS ONCOLOGY INC			4,671.000	37,788.39
CHAMPIONX CORP			27,122.000	538,371.70
CHANNELADVISOR CORP			1,480.000	21,578.40
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	1,288.36
CHARLES RIVER LABORATORIES INT			5,507.000	1,178,332.79
CHARLES SCHWAB CORP/THE			163,460.000	10,327,402.80
CHART INDUSTRIES INC			7,186.000	1,202,792.68
CHARTER COMMUNICATIONS INC			12,553.000	5,881,457.09
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHASE CORP			1,942.000	151,107.02
CHATHAM LODGING TRUST			5,880.000	61,446.00
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			11,466.000	1,396,329.48
CHEFS' WAREHOUSE INC/THE			2,480.000	96,447.20
CHEGG INC			15,400.000	289,212.00
CHEMBIO DIAGNOSTICS INC			13,159.000	8,553.35
CHENIERE ENERGY INC			173,659.000	23,101,856.77
CHENIERE ENERGY PARTNERS LP			20,549.000	922,033.63
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	12,127.22
CHERRY HILL MORTGAGE INVESTMEN			3,272.000	20,940.80
CHESAPEAKE ENERGY CORP			1,666.000	135,112.60
CHESAPEAKE UTILITIES CORP			3,580.000	463,789.00
CHEVRON CORP			226,606.000	32,808,016.68
CHICAGO RIVET & MACHINE CO			213.000	5,719.05
CHICO'S FAS INC			19,850.000	98,654.50
CHILDREN'S PLACE INC/THE			4,038.000	157,158.96
CHIMERA INVESTMENT CORP			27,065.000	238,713.30
CHIMERIX INC			2,613.000	5,435.04
CHINA CGAME INC			1,663.000	0.00
CHINA COMMUNICATIONS SERVICES HK/00552			10,034,000.000	4,411,561.18
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	3,188,078.17
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			4,751,000.000	7,410,808.01
CHINA MINSHENG BANKING CORP LT HK/01988			11,531,000.000	4,114,566.80
CHINA OVERSEAS LAND & INVESTME HK/00688			2,266,000.000	7,161,610.56

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHINA PETROLEUM & CHEMICAL COR HK/00386			17,936,000.000	8,068,622.83
CHINA RESOURCES CEMENT HOLDING HK/01313			4,888,000.000	3,282,773.56
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHIPOTLE MEXICAN GRILL INC			3,627.000	4,741,432.02
CHORD ENERGY CORP			2,850.000	346,702.50
CHRISTOPHER & BANKS CORP			3,462.000	0.00
CHUBB LTD			55,072.000	10,826,053.76
CHUNBO CO LTD			3,823.000	612,728.46
CHURCH & DWIGHT CO INC			48,853.000	4,526,718.98
CHUY'S HOLDINGS INC			3,559.000	70,895.28
CIBL INC			22.000	0.00
CIGNA CORP			34,388.000	9,061,925.76
CIMPRESS PLC			4,221.000	164,196.90
CINCINNATI FINANCIAL CORP			33,387.000	3,972,385.26
CINEWORLD GROUP PLC WTS EXP 01-JAN-2059			37,689.000	7,596.90
CINTAS CORP			11,476.000	4,286,630.28
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	32.98
CIRCOR INTERNATIONAL INC			2,450.000	40,155.50
CIRCUIT CITY STORES INC			21,085.000	0.00
CISCO SYSTEMS INC			479,775.000	20,457,606.00
CITI TRENDS INC			4,897.000	115,814.05
CITIGROUP INC			210,473.000	9,679,653.27
CITIZENS & NORTHERN CORP			719.000	17,378.23
CITIZENS COMMUNITY BANCORP INC			1,183.000	16,360.89
CITIZENS FINANCIAL GROUP INC			88,225.238	3,148,758.74
CITIZENS INC/TX			4,863.000	20,375.97
CITRIX SYSTEMS INC			25,300.000	2,458,401.00
CITY BANK/LYNNWOOD WA			1,072.000	0.32
CITY HOLDING CO			3,010.000	240,438.80
CITY OFFICE REIT INC			10,798.000	139,834.10
CIVEO CORP			596.000	15,418.52
CIVISTA BANCSHARES INC			529.000	11,246.54
CIVITAS RESOURCES INC			10,469.032	547,398.70
CLARIVATE PLC			900,000.000	12,474,000.00
CLARUS CORP			4,143.000	78,675.57
CLEAN ENERGY FUELS CORP			12,629.000	56,577.92
CLEARFIELD INC			3,944.000	244,330.80
CLEARSIDE BIOMEDICAL INC			3,006.000	4,418.82

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLEARSTORY SYSTEMS INC			219.000	0.00
CLEARWATER PAPER CORP			3,184.000	107,077.92
CLEARWAY ENERGY INC			15,147.000	523,634.60
CLICKS GROUP LTD			170,927.000	2,851,583.01
CLOROX CO/THE			24,076.000	3,394,234.48
CLOVER HEALTH INVESTMENTS CORP			52,755.000	112,895.70
CLOVIS ONCOLOGY INC			7,119.000	12,814.20
CLST HOLDINGS INC			3,920.000	137.20
CME GROUP INC			42,978.000	8,797,596.60
CMS ENERGY CORP			62,431.000	4,214,092.50
CMTSU LIQUIDATION INC			7,875.000	0.79
CNO FINANCIAL GROUP INC			33,398.000	604,169.82
CNX RESOURCES CORP			21,114.000	347,536.44
COCA-COLA CO/THE			438,065.000	27,558,669.15
COCA-COLA CONSOLIDATED INC			1,282.000	722,919.80
COCA-COLA EUROPACIFIC PARTNERS			286,675.000	14,679,520.47
COCHLEAR LTD			65,000.000	8,881,343.58
CODEXIS INC			7,737.000	80,929.02
COEUR MINING INC			36,539.000	111,078.56
COGECO COMMUNICATIONS INC SUB VTG			68,688.000	4,636,353.47
COGENT COMMUNICATIONS HOLDINGS			6,151.000	373,734.76
COGNIZANT TECHNOLOGY SOLUTIONS			200,525.000	13,533,432.25
COHEN & CO INC			33.000	355.08
COHEN & STEERS INC			4,192.000	266,569.28
COHERUS BIOSCIENCES INC			18,920.000	136,980.80
COHU INC			3,753.000	104,145.75
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			98,108.000	7,862,375.12
COLLEGIUM PHARMACEUTICAL INC			12,693.000	224,919.96
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLONY BANKCORP INC			1,017.000	15,346.53
COLUMBIA BANKING SYSTEM INC			10,384.000	297,501.60
COLUMBUS MCKINNON CORP/NY			2,531.000	71,804.47
COMCAST CORP			798,135.000	31,318,817.40
COMDIAL CORP			222.000	0.00
COMERICA INC			14,172.000	1,039,941.36
COMFORT SYSTEMS USA INC			7,805.000	648,985.75
COMMERCIAL INTERNATIONAL BANK			471,039.000	934,060.31
COMMERCIAL METALS CO			18,357.000	607,616.70



Asset Detail

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Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMSCOPE HOLDING CO INC			29,131.000	178,281.72
COMMUNITY BANK SYSTEM INC			7,386.000	467,386.08
COMMUNITY FINANCIAL CORP/THE			2,583.000	95,261.04
COMMUNITY HEALTH SYSTEMS INC			16,625.000	62,343.75
COMMUNITY HEALTHCARE TRUST INC			3,069.000	111,128.49
COMMUNITY TRUST BANCORP INC			2,195.000	88,765.80
COMMUNITY WEST BANCSHARES			985.000	13,455.10
COMMVAULT SYSTEMS INC			5,872.000	369,348.80
COMPAL ELECTRONICS INC			4,878,000.000	3,732,305.26
COMPAL ELECTRONICS INC GDR			507,200.000	1,940,395.04
COMPASS GROUP PLC			991,656.000	20,232,519.37
COMPASS MINERALS INTERNATIONAL			6,863.000	242,881.57
COMPUTER PROGRAMS AND SYSTEMS			6,962.000	222,575.14
COMPUTER SERVICES INC			3,103.000	114,345.55
COMPUTER TASK GROUP INC			6,475.000	55,426.00
COMPX INTERNATIONAL INC			1,600.000	37,104.00
COMSCORE INC			17,833.000	36,735.98
COMSTOCK RESOURCES INC			8,635.000	104,310.80
COMTECH TELECOMMUNICATIONS COR			6,035.000	54,737.45
CONAGRA BRANDS INC			52,011.000	1,780,856.64
CONCERT PHARMACEUTICALS INC			15,560.000	65,507.60
CONDUENT INC			21,753.000	93,972.96
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			4,671.000	447,294.96
CONN'S INC			3,146.000	25,230.92
CONNECTONE BANCORP INC			1,908.000	46,650.60
CONOCOPHILLIPS			155,323.000	13,949,558.63
CONRAD INDUSTRIES INC			2,053.000	33,463.90
CONSENSUS CLOUD SOLUTIONS INC			2,239.000	97,799.52
CONSOL ENERGY INC			5,286.000	261,022.68
CONSOLIDATED COMMUNICATIONS HO			12,489.000	87,423.00
CONSOLIDATED EDISON INC			65,432.000	6,222,583.20
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED WATER CO LTD			7,709.000	111,780.50
CONSTELLATION BRANDS INC			19,417.000	4,525,326.02
CONSTELLATION ENERGY CORP			51,647.330	2,957,326.12
CONSTELLIUM SE			21,436.000	283,169.56
CONSUMER PORTFOLIO SERVICES IN			197.000	2,019.25
CONTINENTAL AG			105,155.000	7,310,630.60



Asset Detail

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Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
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	199.57
CONTRA FLEXION THERAPE			4,787.000	0.00
COOPER COS INC/THE			8,531.000	2,671,226.72
COOPER-STANDARD HOLDINGS INC			2,246.000	11,207.54
COPA HOLDINGS SA			23,146.000	1,466,762.02
COPART INC			26,346.000	2,862,756.36
CORCEPT THERAPEUTICS INC			23,124.000	549,888.72
CORECIVIC INC			16,974.000	188,581.14
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE BUILDING BRANDS IN			758.000	18,563.42
CORNING INC			120,338.000	3,791,850.38
CORPORATE OFFICE PROPERTIES TR			15,508.000	406,154.52
CORTEVA INC			97,890.000	5,299,764.60
CORTEXYME INC			2,236.000	4,963.92
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			4,093.000	602,776.11
COSTAR GROUP INC			31,948.000	1,929,978.68
COSTCO WHOLESALE CORP			70,873.000	33,968,011.44
COTERRA ENERGY INC			132,908.000	3,427,697.32
COUSINS PROPERTIES INC			12.999	379.96
COVENANT LOGISTICS GROUP INC			3,717.000	93,259.53
COVESTRO AG			192,600.000	6,640,644.03
COVETRUS INC			16,558.200	343,582.65
COWEN INC			411.000	9,736.59
CPI AEROSTRUCTURES INC			1,147.000	1,938.43
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			3,023.000	270,014.36
CRACKER BARREL OLD COUNTRY STO			3,939.000	328,867.11
CRAZY WOMAN CREEK BANCORP INC			437.000	11,187.20
CREATIVE MEDIA & COMMUNITY TRU			596.000	4,231.60
CREDIT AGRICOLE SA			54,716.000	499,438.01
CREDIT SUISSE GROUP AG ADR			67,020.000	380,003.40
CREDO TECHNOLOGY GROUP HOLDING			127,939.000	1,494,327.52
CRESCENT ENERGY CO			2,884.400	35,997.31
CRESTWOOD EQUITY PARTNERS LP			259,412.000	6,246,640.96

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CREXENDO INC			1,541.000	4,669.23
CRH PLC			270,293.000	9,325,067.96
CRINETICS PHARMACEUTICALS INC			11,069.000	206,436.85
CROCS INC			11,008.000	535,759.36
CROSS COUNTRY HEALTHCARE INC			10,890.000	226,838.70
CROSSROADS IMPACT CORP			77.000	942.48
CROWN CASTLE INTERNATIONAL COR			46,934.000	7,902,746.92
CRYOPORT INC			52,227.000	1,614,336.57
CS DISCO INC			218,351.000	3,939,052.04
CSG SYSTEMS INTERNATIONAL INC			5,854.000	349,366.72
CSL LTD			147,180.000	27,231,112.47
CSP INC			850.000	7,735.00
CSW INDUSTRIALS INC			2,203.000	226,975.09
CSX CORP			278,352.000	8,088,909.12
CTO REALTY GROWTH INC			3,124.000	190,938.88
CTS CORP			4,547.000	154,825.35
CTS EVENTIM AG & CO KGAA			349,890.000	18,289,625.03
CUE BIOPHARMA INC			3,104.000	7,728.96
CULLINAN ONCOLOGY INC			9,395.000	120,443.90
CULP INC			4,204.000	18,077.20
CUMBERLAND PHARMACEUTICALS INC			396.000	821.70
CUMMINS INC			20,879.000	4,040,712.87
CUMULUS CLASS A			8,884.000	107,052.20
CUMULUS MEDIA INC			12,511.000	96,710.03
CURIS INC			8,415.000	8,284.57
CUSHMAN & WAKEFIELD PLC			16,595.000	252,907.80
CUSTOMERS BANCORP INC			5,612.000	190,246.80
CUTERA INC			6,528.000	244,800.00
CV HOLDINGS INC/UNITED STATES			5,499.000	55.54
CVB FINANCIAL CORP			17,322.000	429,758.82
CVR ENERGY INC			5,851.000	196,008.50
CVR F STAR			350.000	0.00
CVR F STAR THERAPEUTIC			350.000	0.00
CVS HEALTH CORP			155,340.000	14,393,804.40
CYBERAGENT INC			1,050,000.000	10,441,647.23
CYBERARK SOFTWARE LTD			108,000.000	13,819,680.00
CYBERCARE INC COM			5,500.000	0.00
CYBEROPTICS CORP			2,369.000	82,772.86
CYCLERION THERAPEUTICS INC			7,417.000	4,070.45

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CYTODYN INC			75,004.000	30,826.64
CYTOKINETICS INC			9,643.000	378,873.47
D7 ENTERPRISES INC			18.000	0.02
DADA NEXUS LTD ADR			106,645.000	864,890.95
DAIKIN INDUSTRIES LTD			51,200.000	8,196,974.63
DAILY JOURNAL CORP			289.000	74,793.20
DAISEKI CO LTD			29,200.000	911,324.56
DAKTRONICS INC			8,239.000	24,799.39
DALATA HOTEL GROUP PLC			379,156.000	1,377,450.53
DALLASNEWS CORP			379.000	2,399.07
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			20,727.000	291,628.89
DANAHER CORP			77,525.000	19,654,138.00
DANAOS CORP			2,944.000	185,766.40
DARDEN RESTAURANTS INC			13,520.000	1,529,382.40
DASSAULT SYST SHS			293,590.000	10,777,975.67
DATA I/O CORP			4,299.000	13,197.93
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	118.00
DAVE & BUSTER'S ENTERTAINMENT			8,829.000	289,414.62
DAVITA INC			6,562.000	524,697.52
DAXOR CORP			1,732.000	22,516.00
DB INSURANCE CO LTD			168,850.000	7,971,741.59
DCP MIDSTREAM LP			483,872.000	14,312,933.76
DECHRA PHARMACEUTICALS PLC			35,267.000	1,481,061.68
DECIPHERA PHARMACEUTICALS INC			5,015.000	65,947.25
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			32,538.000	9,744,154.86
DELICATH SYSTEMS INC			2.000	7.98
DELEK US HOLDINGS INC			9,046.000	233,748.64
DELIA*S INC			3,437.000	0.00
DELIVERY HERO SE			23,377.000	874,200.36
DELL TECHNOLOGIES INC			8,698.000	401,934.58
DELPHAX TECHNOLOGIES INC			7,074.000	742.77
DELTA AIR LINES INC			83,508.000	2,419,226.76
DELTA APPAREL INC			4,384.000	124,374.08
DELTA ELECTRONICS INC			188,000.000	1,400,507.82
DELTAGEN INC			13,680.000	0.01
DELUXE CORP			7,062.000	153,033.54

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DENBURY INC			6,723.000	403,312.77
DENBURY INC NEW WTS EXP 09/16/2023			87.000	3,480.00
DENNY'S CORP			12,046.000	104,559.28
DENTSPLY SIRONA INC			45,268.000	1,617,425.64
DERMTECH INC			5,320.000	29,472.80
DESCARTES SYS GROUP INC			40,800.000	2,530,014.34
DESIGN THERAPEUTICS INC			6,422.000	89,908.00
DESIGNER BRANDS INC			10,363.000	135,340.78
DESPEGAR.COM CORP			8,083.000	65,472.30
DESTINATION MATERNITY CORP			3,060.000	0.31
DEUTSCHE BOERSE AG			50,000.000	8,342,691.00
DEUTSCHE POST AG			239,100.000	8,933,823.97
DEVON ENERGY CORP			161,025.000	8,874,087.75
DEXCOM INC			42,541.000	3,170,580.73
DEXERIALS CORP			67,400.000	1,793,463.60
DHT HOLDINGS INC			22,686.000	139,065.18
DIADEXUS INC			148.000	0.00
DIAMEDICA THERAPEUTICS INC			15,740.000	31,794.80
DIAMOND HILL INVESTMENT GROUP			1,078.000	187,183.92
DIAMOND OFFSHORE D ESCROW			7,966.000	7,966.00
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	1,068.20
DIAMONDBACK ENERGY INC			31,051.000	3,761,828.65
DIAMONDROCK HOSPITALITY CO			35,066.000	287,891.86
DIEBOLD NIXDORF INC			9,782.000	22,205.14
DIGI INTERNATIONAL INC			9,134.000	221,225.48
DIGIMARC CORP			4,795.000	67,801.30
DIGITAL GARAGE INC			149,587.000	4,040,957.52
DIGITAL REALTY TRUST INC			36,250.000	4,706,337.50
DIGITAL TURBINE INC			11,684.000	204,119.48
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALBRIDGE GROUP INC			72,145.000	352,067.60
DILLARD'S INC			1,257.000	277,256.49
DIME COMMUNITY BANCSHARES INC			2,479.000	73,502.35
DINE BRANDS GLOBAL INC			2,617.000	170,314.36
DIODES INC			7,058.000	455,735.06
DISCOVER FINANCIAL SERVICES			36,413.000	3,443,941.54
DISH NETWORK CORP			27,177.000	487,283.61
DISTRIBUTION SOLUTIONS GROUP I			3,270.000	168,045.30
DIVERSIFIED HEALTHCARE TRUST			35,650.000	64,883.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,675.000	2,144.00
DLH HOLDINGS CORP			969.000	14,767.56
DMC GLOBAL INC			4,454.000	80,305.62
DOCUSIGN INC			7,846.000	450,203.48
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			26,902.000	6,602,826.88
DOLLAR TREE INC			36,169.000	5,636,938.65
DOMINION ENERGY INC			125,964.000	10,053,186.84
DOMINO'S PIZZA INC			6,313.000	2,460,239.23
DOMO INC			165,941.000	4,613,159.80
DONEGAL GROUP INC			5,753.000	95,463.74
DONGFENG MOTOR GROUP CO LTD HK/00489			2,900,000.000	2,202,639.24
DONNELLEY FINANCIAL SOLUTIONS			629.000	18,423.41
DOORDASH INC			6,759.000	433,725.03
DORIAN LPG LTD			586.000	8,907.20
DORMAN PRODUCTS INC			5,685.000	623,701.35
DOUGLAS DYNAMICS INC			3,399.000	97,687.26
DOUGLAS ELLIMAN INC			4,877.000	23,360.84
DOVA PHARMACEUTICALS INC			700.000	0.00
DOVER CORP			20,888.000	2,534,132.16
DOW INC			86,433.000	4,460,807.13
DR HORTON INC			129,945.000	8,601,059.55
DRI CORP			787.000	0.00
DRIL-QUIP INC			5,530.000	142,674.00
DRIVE SHACK INC			18,978.000	25,999.86
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	12,540,926.56
DT MIDSTREAM INC			18,814.000	922,262.28
DTE ENERGY CO			36,371.000	4,610,024.25
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94
DUCOMMUN INC			3,312.000	142,548.48
DUKE ENERGY CORP			126,495.000	13,561,528.95
DUKE REALTY CORP			61,195.000	3,362,665.25
DUPONT DE NEMOURS INC			61,161.000	3,399,328.38
DURECT CORP			8,568.000	4,095.50
DXC TECHNOLOGY CO			26,498.000	803,154.38
DXP ENTERPRISES INC/TX			1,473.000	45,117.99

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DYADIC INTERNATIONAL INC			12,305.000	36,915.00
DYCOM INDUSTRIES INC			4,709.000	438,125.36
DYNACQ HEALTHCARE INC			16.000	0.02
DYNAVAX TECHNOLOGIES CORP			24,364.000	306,742.76
DYNEX CAPITAL INC			2,626.000	41,805.92
DZS INC			257.000	4,181.39
EACO CORP			16.000	304.00
EAGLE BANCORP INC			5,299.000	251,225.59
EAGLE PHARMACEUTICALS INC/DE			4,155.000	184,606.65
EARTHCARE CO COM			12,400.000	0.00
EARTHSHHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			10,872.000	148,402.80
EASTERLY GOVERNMENT PROPERTIES			12,483.000	237,676.32
EASTERN BANKSHARES INC			20,603.000	380,331.38
EASTERN CO/THE			1,361.000	27,682.74
EASTGROUP PROPERTIES INC			5,723.000	883,230.59
EASTMAN CHEMICAL CO			20,011.000	1,796,387.47
EATON CORP PLC			49,764.000	6,269,766.36
EBAY INC			78,404.000	3,267,094.68
EBIX INC			5,864.000	99,101.60
EBT INTL INC COM NEW			69.000	552.00
ECOLAB INC			29,597.000	4,550,834.72
EDGEWELL PERSONAL CARE CO			8,571.000	295,870.92
EDISON INTERNATIONAL			65,592.000	4,148,038.08
EDITAS MEDICINE INC			6,898.000	81,603.34
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			1,909.000	8,055.98
EDWARDS LIFESCIENCES CORP			71,655.000	6,813,673.95
EGAIN CORP			4,861.000	47,394.75
EIGER BIOPHARMACEUTICALS INC			16,236.000	102,286.80
EKIMAS CORP			56.000	70.00
ELANCO ANIMAL HEALTH INC			33,489.000	657,389.07
ELECTROMED INC			4,939.000	47,611.96
ELECTRONIC ARTS INC			43,502.000	5,292,018.30
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	18.28
ELEMENT SOLUTIONS INC			28,023.000	498,809.40
ELEVANCE HEALTH INC			27,776.000	13,404,142.08
ELI LILLY & CO			88,660.000	28,746,231.80
ELITE MATERIAL CO LTD			381,000.000	2,287,268.54

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ELLINGTON RESIDENTIAL MORTGAGE			4,050.000	30,253.50	
EMAGIN CORP			282.000	179.07	
EMAK WORLDWIDE INC			1,137.000	0.00	
EMBECTA CORP			0.396	10.02	
EMCOR GROUP INC			8,624.000	887,927.04	
EMCORE CORP			10,033.000	30,801.31	
EMERALD HOLDING INC			7,344.000	29,890.08	
EMERGENT BIOSOLUTIONS INC			8,285.000	257,166.40	
EMERSON ELECTRIC CO			69,465.000	5,525,246.10	
EMERSON RADIO CORP			4,778.000	3,172.60	
EMPIRE STATE REALTY TRUST INC			22,021.000	154,807.63	
EMPLOYERS HOLDINGS INC			7,438.000	311,577.82	
ENANTA PHARMACEUTICALS INC			4,298.000	203,166.46	
ENBRIDGE INC			25,019.000	1,057,302.94	
ENCORE CAPITAL GROUP INC			5,471.000	316,059.67	
ENCORE WIRE CORP			52,784.000	5,485,313.28	
ENDAVA PLC ADR			20,920.000	1,846,608.40	
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00	
ENDO INTERNATIONAL PLC			24,359.000	11,343.98	
ENEL SPA			1,051,032.000	5,735,743.33	
ENER1 INC			8,865.000	0.00	
ENERGIZER HOLDINGS INC			9,217.000	261,301.95	
ENERGY CONVERSION DEVICES INC			3,568.000	0.00	
ENERGY FOCUS INC			19.000	24.70	
ENERGY TRANSFER LP			1,962,034.000	19,581,099.32	
ENERPAC TOOL GROUP CORP			10,037.000	190,903.74	
ENERSYS			6,663.000	392,850.48	
ENGIE SA			938,531.000	10,759,699.20	
ENGLOBAL CORP			6,459.000	6,148.97	
ENHERENT CORP			9,218.000	0.92	
ENLINK MIDSTREAM LLC			1,078,156.000	9,164,326.00	
ENNIS INC			4,819.000	97,488.37	
ENOVA INTERNATIONAL INC			4,256.000	122,657.92	
ENOVIS CORP			6,600.000	363,000.00	
ENPHASE ENERGY INC			14,635.000	2,857,337.40	
ENPRO INDUSTRIES INC			3,017.000	247,182.81	
ENSIGN GROUP INC/THE			10,396.000	763,794.12	
ENSTAR GROUP LTD			1,404.000	300,427.92	
ENERGY CORP			38,442.000	4,330,106.88	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ENTERPRISE BANCORP INC/MA			2,536.000	81,633.84	
ENTERPRISE FINANCIAL SERVICES			4,158.000	172,557.00	
ENTERPRISE PRODUCTS PARTNERS L			340,081.000	8,287,773.97	
ENTRADE INC COM			13,100.000	0.00	
ENVESTNET INC			7,107.000	375,036.39	
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00	
ENVIRONMENTAL TECTONICS CORP			2,343.000	679.47	
ENVIT CAPITAL GROUP INC			290.000	0.03	
ENZO BIOCHEM INC			13,070.000	27,054.90	
ENZON PHARMACEUTICALS INC			10,765.000	3,283.33	
EOG RESOURCES INC			74,582.000	8,236,836.08	
EPAM SYSTEMS INC			17,981.000	5,300,439.18	
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.01	
EPIX PHARMACEUTICALS INC			6,452.000	0.00	
EPL TECHNOLOGIES INC			19,700.000	0.00	
EPLUS INC			8,415.000	447,004.80	
EPR PROPERTIES			10,194.000	478,404.42	
EQUIFAX INC			13,260.000	2,423,662.80	
EQUIFIN INC			394.000	0.75	
EQUINIX INC			10,909.000	7,167,431.18	
EQUITRANS MIDSTREAM CORP			54,633.000	347,465.88	
EQUITY BANCSHARES INC			2,616.000	76,282.56	
EQUITY COMMONWEALTH			16,157.000	444,802.21	
EQUITY LIFESTYLE PROPERTIES IN			8,650.000	609,565.50	
EQUITY RESIDENTIAL			49,420.000	3,569,112.40	
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00	
ERSTE GROUP BANK AG			208,200.000	5,267,437.10	
ESAB CORP			7,000.000	306,250.00	
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			3,990.000	51,830.10	
ESCALERA RESOURCES CO			9,249.000	0.00	
ESCO TECHNOLOGIES INC			4,558.000	311,630.46	
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			9,205.000	58,543.80	
ESPEY MFG. & ELECTRONICS CORP			324.000	4,487.40	

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESR GROUP LTD HK/01821			2,786,000.000	7,526,898.97
ESSA BANCORP INC			711.000	11,944.80
ESSA PHARMA INC			3,456.000	10,886.40
ESSENT GROUP LTD			15,798.000	614,542.20
ESSENTIAL PROPERTIES REALTY TR			12,824.000	275,587.76
ESSEX PROPERTY TRUST INC			11,090.000	2,900,145.90
ESSILORLUXOTTICA SA			76,560.000	11,437,666.27
ESTABLISHMENT LABS HOLDINGS IN			4,271.000	232,256.98
ESTEE LAUDER COS INC/THE			26,835.000	6,834,069.45
ETHAN ALLEN INTERIORS INC			4,308.000	87,064.68
ETSY INC			13,778.000	1,008,687.38
EURAZEO SE			17,559.000	1,084,902.04
EUROAPI SA			4,425.000	69,641.56
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			268.000	0.00
EUROPEAN WAX CENTER INC			125,035.000	2,203,116.70
EVELO BIOSCIENCES INC			7,439.000	15,696.29
EVERBRIDGE INC			4,880.000	136,103.20
EVERCEL INC			2,040.000	3,100.80
EVERCORE INC			5,619.000	525,994.59
EVEREST RE GROUP LTD			8,368.000	2,345,383.04
EVERGREEN ENERGY INC			1,552.000	0.00
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			52,258.000	3,409,834.50
EVERI HOLDINGS INC			11,992.000	195,589.52
EVERQUOTE INC			3,763.000	33,264.92
EVERSOURCE ENERGY			54,957.000	4,642,217.79
EVERTEC INC			9,044.000	333,542.72
EVI INDUSTRIES INC			2,128.000	21,258.72
EVO PAYMENTS INC			5,845.000	137,474.40
EVOFEM BIOSCIENCES INC			154.801	174.93
EVOLENT HEALTH INC			17,784.000	546,146.64
EVOLUTION PETROLEUM CORP			15,600.000	85,176.00
EVOLVING SYSTEMS INC			8,228.000	12,424.28
EVOQUA WATER TECHNOLOGIES CORP			11,567.000	376,043.17
EVOTEC SE			620,000.000	14,908,117.00
EW SCRIPPS CO/THE			8,113.000	101,169.11
EXCELERATE ENERGY INC			20,804.000	414,415.68
EXELON CORP			134,034.000	6,074,420.88

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EXLSERVICE HOLDINGS INC			5,029.000	740,922.57	
EXP WORLD HOLDINGS INC			8,567.000	100,833.59	
EXPEDIA GROUP INC			77,986.000	7,395,412.38	
EXPEDITORS INTERNATIONAL OF WA			25,473.000	2,482,598.58	
EXPERIAN PLC			315,000.000	9,204,195.11	
EXPONENT INC			9,326.000	853,049.22	
EXPRESS INC			13,510.000	26,479.60	
EXPRO GROUP HOLDINGS NV			1,099.668	14,582.25	
EXTERRAN CORP			9,904.000	42,587.20	
EXTRA SPACE STORAGE INC			24,533.000	4,173,553.96	
EXTREME NETWORKS INC			16,506.000	147,233.52	
EXXON MOBIL CORP			488,914.000	41,870,594.96	
EZCORP INC			6,138.000	46,096.38	
EZENIA! INC			5,456.000	76.38	
F-STAR THERAPEUTICS INC			350.000	2,191.00	
F5 INC			13,383.000	2,048,134.32	
FAB INDS INC COM			4,400.000	0.00	
FABRINET			6,518.000	528,609.80	
FACTORY 2-U STORES INC			5,731.000	0.00	
FACTSET RESEARCH SYSTEMS INC			7,072.000	2,719,679.04	
FAIR ISAAC CORP			1,481.000	593,732.90	
FALCON PRODS INC			7,000.000	0.00	
FALCONSTOR SOFTWARE INC			70.360	52.78	
FARMER BROS CO			2,889.000	13,549.41	
FARO TECHNOLOGIES INC			3,024.000	93,229.92	
FASTENAL CO			86,091.000	4,297,662.72	
FB FINANCIAL CORP			1,827.000	71,654.94	
FEDDERS CORP COM NEW			23,100.000	0.00	
FEDERAL AGRICULTURAL MORTGAGE			990.000	96,673.50	
FEDERAL MOGUL CORP COM			2,400.000	0.00	
FEDERAL REALTY OP LP			7,747.000	741,697.78	
FEDERAL SCREW WORKS			815.000	5,786.50	
FEDERAL SIGNAL CORP			12,440.000	442,864.00	
FEDERATED HERMES INC			13,688.000	435,141.52	
FEDEX CORP			27,684.000	6,276,239.64	
FEDNAT HOLDING CO			946.000	293.26	
FERROGLOBE PLC			17,906.000	106,361.64	
FIBERCORE INC			7,424.000	0.01	
FIBERMARK INC COM			6,800.000	0.00	

Asset Detail

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As Of Date : 6/30/2022

Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIDELITY NATIONAL FINANCIAL IN			21,454.000	792,939.84
FIDELITY NATIONAL INFORMATION			142,841.000	13,094,234.47
FIESTA RESTAURANT GROUP INC			3,702.000	26,432.28
FIFTH THIRD BANCORP			110,314.000	3,706,550.40
FINANCIAL INSTITUTIONS INC			3,419.000	88,962.38
FINECOBANK BANCA FINECO SPA			950,000.000	11,342,087.05
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINNING INTERNATIONAL INC			62,600.000	1,314,650.95
FINOVA GROUP INC COM			50,900.000	0.00
FIRST ACCEPTANCE CORP			5,192.000	8,670.64
FIRST BANCORP INC/THE			649.000	19,554.37
FIRST BANCORP/PUERTO RICO			24,359.000	314,474.69
FIRST BANCORP/SOUTHERN PINES N			6,399.000	223,325.10
FIRST BANCSHARES INC/THE			3,706.000	105,991.60
FIRST BUSEY CORP			8,888.000	203,090.80
FIRST BUSINESS FINANCIAL SERVI			992.000	30,940.48
FIRST CITIZENS BANCSHARES INC/			553.956	362,165.35
FIRST COMMONWEALTH FINANCIAL C			22,860.000	306,781.20
FIRST COMMUNITY BANKSHARES INC			1,374.000	40,409.34
FIRST FEDERAL OF SOUTH CAROLIN			1,118.000	0.00
FIRST FINANCIAL BANKSHARES INC			22,838.000	896,848.26
FIRST FINANCIAL CORP/IN			2,067.000	91,981.50
FIRST FINANCIAL NORTHWEST INC			1,592.000	24,739.68
FIRST FOUNDATION INC			5,233.000	107,171.84
FIRST GUARANTY BANCSHARES INC			499.000	12,130.69
FIRST HAWAIIAN INC			15,724.000	357,092.04
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INTERNET BANCORP			1,273.000	46,871.86
FIRST INTERSTATE BANCSYSTEM IN			14,335.752	546,335.51
FIRST MARINER BANCORP			4,813.000	0.00
FIRST MERCHANTS CORP			8,258.000	294,149.96
FIRST MID BANCSHARES INC			43.000	1,533.81
FIRST OF LONG ISLAND CORP/THE			2,718.000	47,646.54
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00
FIRST REPUBLIC BANK/CA			73,036.000	10,531,791.20
FIRST SAVINGS FINANCIAL GROUP			6,830.000	163,510.20
FIRST STATE BANCORPORATION/NM			2,669.000	0.00
FIRST UNITED CORP			5,949.000	111,603.24
FIRST UNITED CORP RIGHTS			1,689.000	0.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00	
FIRSTCASH HOLDINGS INC			6,415.000	445,906.65	
FIRSTENERGY CORP			96,868.000	3,718,762.52	
FISCHER IMAGING CORP			5,800.000	0.00	
FISERV INC			188,420.000	16,763,727.40	
FLAGSTAR BANCORP INC			6,666.000	236,309.70	
FLANIGAN'S ENTERPRISES INC			102.000	3,029.40	
FLEETCOR TECHNOLOGIES INC			8,382.000	1,761,142.02	
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00	
FLEX LTD			439,835.000	6,364,412.45	
FLEXION THERAPEUTICS INC			4,787.000	0.00	
FLEXSTEEL INDUSTRIES INC			3,492.000	62,856.00	
FLOTEK INDUSTRIES INC			7,486.000	7,426.11	
FLOUR CITY INTL INC COM NEW			7,300.000	0.00	
FLUOR CORP			22,371.000	544,510.14	
FLUSHING FINANCIAL CORP			5,673.000	120,607.98	
FLYI INC COM			29,300.000	0.00	
FLYWIRE CORP			90,927.000	1,603,043.01	
FMC CORP			23,202.000	2,482,846.02	
FNB CORP/PA			45,649.000	495,748.14	
FOAMEX INTL INC COM NEW			9,459.000	37.84	
FOCUS ENHANCEMENTS INC			19,974.000	15.98	
FOGHORN THERAPEUTICS INC			8,920.000	121,312.00	
FONAR CORP			7,371.000	111,965.49	
FOOT LOCKER INC			10,300.000	260,075.00	
FOOTBALL EQUITIES INC			5,500.000	0.55	
FOOTSTAR INC			18,000.000	0.00	
FORD MOTOR CO			566,241.000	6,302,262.33	
FORD OTOMOTIV SANAYI AS			118,609.000	1,896,721.05	
FORESTAR GROUP INC			8,089.000	110,738.41	
FORMA THERAPEUTICS HOLDINGS IN			3,255.000	22,426.95	
FORMFACTOR INC			11,145.000	431,645.85	
FORRESTER RESEARCH INC			4,992.000	238,817.28	
FORTE BIOSCIENCES INC			100.000	130.00	
FORTINET INC			77,218.000	4,368,994.44	
FORTIS HEALTHCARE LTD			275,133.000	836,138.17	
FORTITUDE GOLD CORP			3,828.000	25,264.80	
FORTIVE CORP			44,784.000	2,435,353.92	
FORTNOX AB			145,384.000	666,807.97	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FORTUNE BRANDS HOME & SECURITY			19,437.000	1,163,887.56	
FORUM ENERGY TECHNOLOGIES INC			364.000	7,141.68	
FORWARD AIR CORP			5,516.000	507,251.36	
FOSSIL GROUP INC			5,587.000	28,884.79	
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00	
FOUR CORNERS PROPERTY TRUST IN			11,959.000	317,989.81	
FOX CORP			82,929.000	2,628,445.98	
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00	
FRANKLIN BSP REALTY TRUST INC			6,829.607	92,063.11	
FRANKLIN COVEY CO			3,715.000	171,558.70	
FRANKLIN ELECTRIC CO INC			7,410.000	542,856.60	
FRANKLIN RESOURCES INC			30,343.000	707,295.33	
FRANKLIN STREET PROPERTIES COR			12,640.000	52,708.80	
FREEDOM HOLDING CORP/NV			4,129.000	182,790.83	
FREEMPORT-MCMORAN INC			178,883.000	5,234,116.58	
FREIGHTCAR AMERICA INC			4,731.000	17,220.84	
FREQUENCY ELECTRONICS INC			3,467.000	25,309.10	
FREQUENCY THERAPEUTICS INC			2,830.000	4,245.00	
FRESH CHOICE INC			6,600.000	0.00	
FRESH DEL MONTE PRODUCE INC			5,080.000	150,012.40	
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			20,097.000	178,059.42	
FRP HOLDINGS INC			844.000	50,935.40	
FS BANCORP INC			1,875.000	53,831.25	
FUBON FINANCIAL HOLDING CO LTD			3,985,265.000	8,015,162.82	
FUEL TECH INC			2,334.000	2,894.16	
FULCRUM THERAPEUTICS INC			3,992.000	19,560.80	
FULGENT GENETICS INC			4,816.000	262,616.48	
FULTON FINANCIAL CORP			22,611.000	326,728.95	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTURE PLC			28,720.000	600,965.24	
FUTUREFUEL CORP			5,520.000	40,185.60	
G-III APPAREL GROUP LTD			5,752.000	116,362.96	
G1 THERAPEUTICS INC			9,299.000	45,937.06	
GA EXPRESS INC			1,881.000	0.19	
GALAGEN INC			100.000	0.00	
GALAXY ENTERTAINMENT GROUP LTD HK/00027			1,364,000.000	8,135,033.34	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GALECTIN THERAPEUTICS INC			5,579.000	7,308.49	
GALMED PHARMACEUTICALS LTD			1,639.000	1,114.52	
GAMCO INVESTORS INC			7,002.000	146,341.80	
GAMETECH INTERNATIONAL INC			4,418.000	0.00	
GANNETT CO INC			19,054.000	55,256.60	
GARGOYLES INC			187.000	0.00	
GARMIN LTD			26,493.000	2,602,937.25	
GARTNER INC			11,258.000	2,722,522.14	
GATX CORP			5,383.000	506,863.28	
GAZTRANSPORT ET TECHNIGAZ SA			17,074.000	2,133,076.59	
GB GROUP PLC			220,715.000	1,066,828.38	
GCP APPLIED TECHNOLOGIES INC			7,568.000	236,727.04	
GENASYS INC			1,853.000	6,022.25	
GENE BIOTHERAPEUTICS INC			65.000	0.00	
GENERAC HOLDINGS INC			6,918.000	1,456,792.44	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	3.77	
GENERAL DYNAMICS CORP			24,982.000	5,527,267.50	
GENERAL ELECTRIC CO			119,294.000	7,595,448.98	
GENERAL MILLS INC			78,918.000	5,954,363.10	
GENERAL MOLY INC			5,187.000	0.00	
GENERAL MOTORS CO			196,918.000	6,254,115.68	
GENERAL STEEL HOLDINGS INC			1,145.000	0.11	
GENESCO INC			3,757.000	187,511.87	
GENESIS ENERGY LP			469,585.000	3,766,071.70	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			1,322.000	12,109.52	
GENMAB A/S			66,510.000	21,477,007.30	
GENTHERM INC			6,671.000	416,337.11	
GENUINE PARTS CO			25,487.000	3,389,771.00	
GENWORTH FINANCIAL INC			57,334.000	202,389.02	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	3.81	
GEOSPACE TECHNOLOGIES CORP			5,482.000	25,984.68	
GERMAN AMERICAN BANCORP INC			4,220.000	144,239.60	
GERON CORP			8,807.000	13,650.85	
GETTY REALTY CORP			5,844.000	154,866.00	
GF SECURITIES CO LTD HK/01776			1,582,800.000	2,093,738.83	
GFL ENVIRONMENTAL INC			426,268.000	10,997,714.40	
GIBRALTAR INDUSTRIES INC			5,795.000	224,556.25	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GIGA-TRONICS INC			104.000	62.46
GILEAD SCIENCES INC			161,633.000	9,990,535.73
GLACIER BANCORP INC			14,877.301	705,481.61
GLADSTONE COMMERCIAL CORP			4,695.000	88,453.80
GLADSTONE LAND CORP			12,040.000	266,806.40
GLASSBRIDGE ENTERPRISES INC			3.000	22.56
GLATFELTER CORP			5,522.000	37,991.36
GLAUKOS CORP			5,750.000	261,165.00
GLOBAL INDUSTRIAL CO			6,404.000	216,263.08
GLOBAL MEDICAL REIT INC			7,624.000	85,617.52
GLOBAL NET LEASE INC			14,948.000	211,663.68
GLOBAL PAYMENTS INC			112,636.000	12,462,047.04
GLOBAL TECHNOLOGIES LTD			4,068.000	1.22
GLOBALSTAR INC			42,949.000	52,827.27
GLOBANT SA			17,582.000	3,059,268.00
GLOBE LIFE INC			9,832.000	958,325.04
GLYCOMIMETICS INC			5,489.000	3,281.87
GMS INC			6,670.000	296,815.00
GODADDY INC			18,403.000	1,280,112.68
GOLAR LNG LTD			18,285.000	415,983.75
GOLD RESOURCE CORP			14,626.000	23,547.86
GOLDEN ENTERTAINMENT INC			598.000	23,650.90
GOLDEN OCEAN GROUP LTD			17,163.000	199,752.86
GOLDMAN SACHS BDC INC			3,223.000	54,146.40
GOLDMAN SACHS GROUP INC/THE			38,498.000	11,434,675.96
GOODYEAR TIRE & RUBBER CO/THE			45,372.000	485,934.12
GOOSEHEAD INSURANCE INC			61,740.000	2,819,665.80
GOPRO INC			13,777.000	76,186.81
GORMAN-RUPP CO/THE			5,096.000	144,216.80
GOSSAMER BIO INC			24,030.000	201,131.10
GRAFTECH INTERNATIONAL LTD			24,074.000	170,203.18
GRAFTON GROUP PLC			123,662.000	1,166,608.45
GRAHAM CORP			3,831.000	26,510.52
GRAHAM HOLDINGS CO			735.000	416,627.40
GRAN TIERRA ENERGY INC			43,787.000	50,355.05
GRAND CANYON EDUCATION INC			6,290.000	592,455.10
GRANITE BROAD LLC RBR			70.000	0.07
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			8,800.000	256,432.00

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GRANITE POINT MORTGAGE TRUST I			4,825.000	46,175.25	
GRAPHITE BIO INC			7,124.000	19,591.00	
GRAY TELEVISION INC			20,063.000	333,984.00	
GREAT AMERICAN BANCORP INC			144.000	4,616.64	
GREAT ELM GROUP INC			1,871.000	4,022.65	
GREAT LAKES DREDGE & DOCK CORP			6,653.000	87,220.83	
GREAT SOUTHERN BANCORP INC			1,323.000	77,474.88	
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00	
GREEN BRICK PARTNERS INC			166.000	3,248.62	
GREEN DOT CORP			8,988.000	225,688.68	
GREEN PLAINS INC			13,054.000	354,677.18	
GREENBRIER COS INC/THE			3,864.000	139,065.36	
GREENHUNTER RESOURCES INC			1,231.000	0.00	
GREENIDGE GENERATION HOLDINGS			712.000	1,808.48	
GREENLIGHT CAPITAL RE LTD			10,987.000	84,929.51	
GREGGS PLC			30,052.000	659,859.46	
GREIF INC			3,928.000	245,028.64	
GRID DYNAMICS HOLDINGS INC			467,314.000	7,860,221.48	
GRIFFON CORP			8,186.000	229,453.58	
GRITSTONE BIO INC			4,603.000	11,139.26	
GROCERY OUTLET HOLDING CORP			11,927.000	508,448.01	
GROUP 1 AUTOMOTIVE INC			3,028.000	514,154.40	
GROWGENERATION CORP			7,126.000	25,582.34	
GRUPO AEROPORTUARIO DEL PACIFI			177,945.000	2,479,495.31	
GRUPO AEROPORTUARIO DEL SUREST ADR			24,307.000	4,773,651.73	
GSE SYSTEMS INC			2,630.000	3,182.30	
GSK PLC			597,700.000	12,816,080.16	
GSV INC			770.000	0.15	
GTT COMMUNICATIONS INC			11,875.000	463.12	
GTX INC			397.000	0.00	
GUESS? INC			6,964.000	118,736.20	
GUIDED THERAPEUTICS INC			0.002	0.00	
GULF ISLAND FABRICATION INC			2,866.000	9,601.10	
GULFPORT ENERGY CORP			1,409.000	112,029.59	
GYRODYNE CO AMER INC			13,568.000	0.00	
GYRODYNE LLC			1,329.000	15,961.29	
H&E EQUIPMENT SERVICES INC			3,715.000	107,623.55	
HACKETT GROUP INC/THE			5,942.000	112,719.74	
HAEMONETICS CORP			6,615.000	431,165.70	

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HAIN CELESTIAL GROUP INC/THE			11,494.000	272,867.56
HALLADOR ENERGY CO			9,624.000	52,065.84
HALLIBURTON CO			121,969.000	3,824,947.84
HALLMARK FINANCIAL SERVICES IN			6,372.000	15,420.24
HALOZYME THERAPEUTICS INC			19,823.000	872,212.00
HAMILTON BEACH BRANDS HOLDING			2,481.000	30,789.21
HAMILTON LANE INC			4,203.000	282,357.54
HAMPSHIRE GROUP LTD			2,587.000	0.00
HANCOCK WHITNEY CORP			13,111.000	581,210.63
HANGER INC			7,013.000	100,426.16
HANKOOK TIRE & TECHNOLOGY CO L			266,393.000	6,760,361.19
HANMI FINANCIAL CORP			3,971.000	89,109.24
HANNON ARMSTRONG SUSTAINABLE I			10,689.000	404,685.54
HARBOR DIVERSIFIED INC			1,094.000	2,319.28
HARBOURTON CAPITAL GROUP INC			233.000	0.02
HARMONIC INC			15,239.000	132,122.13
HARMONY BIOSCIENCES HOLDINGS I			2,829.000	137,970.33
HARPOON THERAPEUTICS INC			4,371.000	8,348.61
HARROW HEALTH INC			12,638.000	92,004.64
HARTE HANKS INC			579.000	7,330.14
HARTFORD FINANCIAL SERVICES GR			54,222.000	3,547,745.46
HARVARD BIOSCIENCE INC			19,883.000	71,578.80
HARVEST NATURAL RESOURCES INC			1,538.000	0.00
HASBRO INC			19,459.000	1,593,302.92
HASTINGS MANUFACTURING CO			262.000	0.00
HAUPPAUGE DIGITAL INC			3,900.000	7.80
HAVERTY FURNITURE COS INC			3,493.000	80,967.74
HAWAIIAN HOLDINGS INC			8,487.000	121,448.97
HAWKINS INC			6,652.000	239,671.56
HAWTHORN BANCSHARES INC			783.120	19,961.73
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			1,790.000	58,658.30
HB FULLER CO			10,191.000	613,600.11
HCA HEALTHCARE INC			26,615.000	4,472,916.90
HCL TECHNOLOGIES LTD			622,900.000	7,676,563.84
HDFC BANK LTD			303,446.000	5,179,590.57
HDFC BANK LTD ADR			441,630.000	24,271,984.80
HDFC LIFE INSURANCE CO LTD			338,203.000	2,355,397.82
HEALTHCARE REALTY TRUST INC			21,784.000	592,524.80

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HEALTHCARE SERVICES GROUP INC			12,509.000	217,781.69
HEALTH EQUITY INC			10,481.000	643,428.59
HEALTHPEAK PROPERTIES INC			84,803.000	2,197,245.73
HEALTHSTREAM INC			4,795.000	104,099.45
HEALTHWAREHOUSE.COM INC			409.000	61.35
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			11,850.000	164,833.50
HEARTLAND FINANCIAL USA INC			4,958.000	205,955.32
HECLA MINING CO			76,350.000	299,292.00
HEIDRICK & STRUGGLES INTERNATI			4,960.000	160,505.60
HELEN OF TROY LTD			3,959.000	642,981.19
HELICOS BIOSCIENCES CORP			297.000	0.00
HELIOS AND MATHESON ANALYTICS			0.648	0.00
HELIOS TECHNOLOGIES INC			3,094.000	204,977.50
HELIX ENERGY SOLUTIONS GROUP I			28,531.000	88,446.10
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			13,990.000	602,409.40
HENNESSY ADVISORS INC			3,087.000	32,228.28
HENRY SCHEIN INC			24,941.000	1,913,972.34
HENSOLDT AG			359,817.000	9,065,713.45
HERC HOLDINGS INC			3,894.000	351,044.10
HERCULES CAPITAL INC			18,003.000	242,860.47
HERITAGE COMMERCE CORP			337.000	3,602.53
HERITAGE FINANCIAL CORP/WA			6,208.000	156,193.28
HERITAGE-CRYSTAL CLEAN INC			813.000	21,918.48
HERON THERAPEUTICS INC			11,737.000	32,628.86
HERSHA HOSPITALITY TRUST			6,505.000	63,814.05
HERSHEY CO/THE			21,863.000	4,704,043.08
HERTZ GLOBAL HOLDINGS INC			1.000	15.84
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			2.000	19.58
HESKA CORP			3,370.000	318,498.70
HESS CORP			51,137.000	5,417,453.78
HESS MIDSTREAM LP			38,656.000	1,082,368.00
HEWLETT PACKARD ENTERPRISE CO			221,061.000	2,931,268.86
HEXAGON AB			1,448,647.000	15,020,272.81
HG HOLDINGS INC			241.000	1,949.69
HHGREGG INC			6,832.000	0.68
HIBBETT INC			3,748.000	163,825.08
HIGHPEAK ENERGY INC			6,940.000	177,802.80

Asset Detail

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As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HILL INTERNATIONAL INC			4,449.000	7,474.32
HILLENBRAND INC			11,973.000	490,414.08
HILLTOP HOLDINGS INC			12,014.000	320,293.24
HILTON GRAND VACATIONS INC			11,313.000	404,213.49
HILTON WORLDWIDE HOLDINGS INC			30,166.000	3,361,699.04
HINDUSTAN UNILEVER LTD			107,759.000	3,043,682.68
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			515.000	146,141.55
HISPANIC EXPRESS INC			200.000	2.00
HMN FINANCIAL INC			1,378.000	31,804.24
HNI CORP			6,664.000	231,174.16
HOLLYSYS AUTOMATION TECHNOLOGI			6,910.000	102,268.00
HOLOGIC INC			44,513.000	3,084,750.90
HOLOGRAPHIC STORAGE LTD			43.000	21.50
HOME BANCORP INC			2,411.000	82,287.43
HOME BANCSHARES INC/AR			22,044.000	457,853.88
HOME DEPOT INC/THE			140,245.000	38,464,996.15
HOME BANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			3,802.000	131,815.34
HOMETRUST BANCSHARES INC			2,981.000	74,525.00
HOMOLOGY MEDICINES INC			8,870.000	17,473.90
HON HAI PRECISION INDUSTRY CO			1,602,000.000	5,872,769.69
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	3,058,700.00
HONEYWELL INTERNATIONAL INC			73,780.000	12,823,701.80
HONG KONG EXCHANGES & CLEARING HK/00388			33,300.000	1,638,063.20
HOOKER FURNISHINGS CORP			1,251.000	19,453.05
HOOPER HOLMES INC			820.000	0.00
HOPE BANCORP INC			16,326.000	225,951.84
HORIZON BANCORP INC/IN			2,264.000	39,438.88
HORIZON GLOBAL CORP			2,403.000	3,916.89
HORIZON THERAPEUTICS PLC			111,085.000	8,860,139.60
HORMEL FOODS CORP			58,503.000	2,770,702.08
HOST HOTELS & RESORTS INC			150,164.000	2,354,571.52
HOSTESS BRANDS INC			19,348.000	410,371.08
HOULIHAN LOKEY INC			6,234.000	492,049.62
HOUSING DEVELOPMENT FINANCE CO			154,050.000	4,234,631.67
HOUSTON AMERICAN ENERGY CORP			241.000	1,106.19
HOVNIANIAN ENTERPRISES INC			268.000	11,467.72
HOWDEN JOINERY GROUP PLC			161,336.000	1,180,701.32

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOWMET AEROSPACE INC			40,765.000	1,282,059.25
HP INC			125,251.000	4,105,727.78
HSBC HOLDINGS PLC HK/00005			2,577,600.000	16,966,214.88
HUBSPOT INC			21,421.000	6,440,223.65
HUDSON GLOBAL INC			59.000	1,852.60
HUDSON PACIFIC PROPERTIES INC			20,278.000	300,925.52
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			14,685.000	6,873,607.95
HUNTINGTON BANCSHARES INC/OH			156,022.000	1,876,944.66
HUNTINGTON INGALLS INDUSTRIES			4,340.000	945,338.80
HURCO COS INC			1,620.000	40,078.80
HURON CONSULTING GROUP INC			3,100.000	201,469.00
HYBRID ENERGY HOLDINGS INC			141.000	0.00
HYCROFT MINING HOLDING CORP			659.000	85.67
HYPERDYNAMICS CORP			406.000	0.04
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			2,831.000	91,214.82
HYUNDAI GLOVIS CO LTD			43,300.000	5,986,100.76
HYUNDAI MOTOR CO			12,094.000	1,681,275.34
I3 VERTICALS INC			3,044.000	76,160.88
IBERDROLA SA			1,678,822.000	17,368,711.65
ICAD INC			1,318.000	5,272.00
ICF INTERNATIONAL INC			3,056.000	290,320.00
ICHOR HOLDINGS LTD			3,162.000	82,148.76
ICICI BANK LTD ADR			146,582.000	2,600,364.68
ICON PLC			154,533.000	33,487,301.10
ICU MEDICAL INC			2,603.000	427,907.17
IDACORP INC			5.000	529.60
IDEAYA BIOSCIENCES INC			4,242.000	58,539.60
IDENTIV INC			369.000	4,273.02
IDERA PHARMACEUTICALS INC			1,377.000	632.05
IDEX CORP			11,713.000	2,127,432.19
IDEXX LABORATORIES INC			20,475.000	7,181,196.75
IDNA INC			2,887.000	0.00
IDT CORP			4,154.000	104,473.10
IENTERTAINMENT NETWORK INC			831.000	37.40
IES HOLDINGS INC			1,316.000	39,703.72
IGM BIOSCIENCES INC			7,492.000	135,080.76
IGO CORPORATIONS			26,400.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IHEARTMEDIA INC			14,965.000	117,924.20
II-VI INC			12,590.000	641,460.50
ILLINOIS TOOL WORKS INC			33,000.000	6,014,250.00
ILLUMINA INC			17,027.000	3,139,097.72
IMAGEWARE SYSTEMS INC			1,055.000	7.71
IMAGINON INC			667.000	0.00
IMAGO BIOSCIENCES INC			11,100.000	148,629.00
IMAX CORP			5,203.000	87,878.67
IMEDIA BRANDS INC			342.000	413.82
IMMATICS NV			8,149.000	70,977.79
IMMERSION CORP			7,357.000	39,286.38
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNEERING CORP			1,085.000	5,869.85
IMMUNIC INC			16,740.000	58,087.80
IMMUNOGEN INC			25,006.000	112,527.00
IMPAC MORTGAGE HOLDINGS INC			521.000	302.18
IMPATH INC COM			18,800.000	82,532.00
IMPERIAL BRANDS PLC			355,600.000	7,928,920.59
IMPINJ INC			4,383.000	257,150.61
INARI MEDICAL INC			4,447.000	302,351.53
INCOMNET INC			300.000	0.00
INCYTE CORP			42,611.000	3,237,157.67
INDEPENDENCE CONTRACT DRILLING			310.000	970.30
INDEPENDENCE REALTY TRUST INC			13,593.000	281,782.89
INDEPENDENT BANK CORP			7,657.400	608,227.28
INDEPENDENT BANK CORP/MI			170.000	3,277.60
INDEPENDENT BANK GROUP INC			8,198.000	556,726.18
INDUS REALTY TRUST INC			2,651.000	157,363.36
INDUSTRIA DE DISENO TEXTIL SA			300,590.000	6,784,696.70
INDUSTRIAL LOGISTICS PROPRTIE			8,311.000	117,018.88
INDUTRADE AB			67,982.000	1,237,586.32
INDYMAC BANCORP INC			25,800.000	0.00
INFINEON TECHNOLOGIES AG			634,541.000	15,317,464.71
INFINERA CORP			17,011.000	91,178.96
INFINITY PHARMACEUTICALS INC			9,348.000	5,910.74
INFORMA PLC			749,170.000	4,811,178.43
INFORMATION SERVICES GROUP INC			3,246.000	21,942.96
INFOSYS LTD ADR			116,280.000	2,152,342.80
ING GROEP NV			666,000.000	6,566,519.54

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INGERSOLL RAND INC			51,366.000	2,161,481.28
INGEVITY CORP			6,557.000	414,008.98
INGLES MARKETS INC			4,463.000	387,165.25
INHIBITOR THERAPEUTICS INC			1,225.000	74.36
INHIBRX INC			7,943.000	90,153.05
INMODE LTD			10,325.000	231,383.25
INNOSPEC INC			3,816.000	365,534.64
INNOVATE CORP			306.000	529.38
INNOVATIVE SOLUTIONS AND SUPPO			922.000	6,638.40
INNOVEX INC/MN			8,343.000	0.00
INNOVIVA INC			21,173.000	312,513.48
INOGEN INC			2,230.000	53,921.40
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			3,332.000	6,297.48
INSIGHT ENTERPRISES INC			7,453.000	643,044.84
INSIGNIA SYSTEMS INC			280.000	2,142.00
INSMED INC			19,312.000	380,832.64
INSPERITY INC			6,354.000	634,319.82
INSPIRE MEDICAL SYSTEMS INC			3,238.000	591,485.46
INSTALLED BUILDING PRODUCTS IN			3,828.000	318,336.48
INSTEEL INDUSTRIES INC			6,227.000	209,663.09
INSULET CORP			2,266.000	493,852.04
INTEGER HOLDINGS CORP			6,324.000	446,853.84
INTEGRA BANK CORP			2,671.000	0.00
INTEGRAL VISION INC			4,289.000	0.00
INTEL CORP			485,474.000	18,161,582.34
INTELLICHECK INC			158.000	319.16
INTER PARFUMS INC			3,002.000	219,326.12
INTERCEPT PHARMACEUTICALS INC			3,562.000	49,191.22
INTERCONTINENTAL EXCHANGE INC			60,507.000	5,690,078.28
INTERDIGITAL INC			6,080.000	369,664.00
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00
INTERFACE INC			7,314.000	91,717.56
INTERLINK ELECTRONICS INC			764.000	6,318.28
INTERMET CORP			20,500.000	0.00
INTERNATIONAL BANCSHARES CORP			9,715.000	389,377.20
INTERNATIONAL BUSINESS MACHINE			109,178.000	15,414,841.82
INTERNATIONAL FLAVORS & FRAGRA			27,621.000	3,290,213.52
INTERNATIONAL GAME TECHNOLOGY			12,691.000	235,544.96

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERNATIONAL ISOTOPES INC			831.000	54.02
INTERNATIONAL PAPER CO			62,453.000	2,612,408.99
INTERNATIONAL PETROLEUM CORP			126,069.000	1,229,023.28
INTERNATIONAL SEAWAYS INC			7,632.000	161,798.40
INTERNET INITIATIVE JAPAN INC			59,400.000	2,074,660.46
INTERPACE BIOSCIENCES INC			35.000	119.70
INTERPACE BIOSCIENCES INC RTS			35.000	0.00
INTERPLAY ENTERTAINMENT CORP			12,923.000	0.01
INTERPUBLIC GROUP OF COS INC/T			42,667.000	1,174,622.51
INTERROLL HOLDING AG			376.000	840,486.76
INTERTAPE POLYMER GROUP INC			63,700.000	1,998,973.60
INTERVISUAL BOOKS INC			5,600.000	0.06
INTEST CORP			3,879.000	26,454.78
INTEVAC INC			7,159.000	34,649.56
INTRA-CELLULAR THERAPIES INC			10,341.000	590,264.28
INTREPID POTASH INC			790.000	35,779.10
INTRUSION INC			2,303.000	8,912.61
INTUIT INC			34,461.000	13,282,647.84
INTUITIVE SURGICAL INC			38,905.000	7,808,622.55
INUVO INC			1,115.000	551.93
INVACARE CORP			13,925.000	17,824.00
INVENTRUST PROPERTIES CORP			10,000.000	257,900.00
INVESCO LTD			36,495.000	588,664.35
INVESCO MORTGAGE CAPITAL INC			162.000	2,378.16
INVESCO MTG CAP INC			2,062.100	30,271.63
INVESTAR HOLDING CORP			7,796.000	170,732.40
INVESTORS TITLE CO			551.000	83,267.12
INVITATION HOMES INC			29,583.000	1,052,563.14
INVIVO THERAPEUTICS HOLDINGS C			0.149	0.61
ION GEOPHYSICAL CORP			1,556.000	228.73
IQVIA HOLDINGS INC			20,515.000	4,451,549.85
IRADIMED CORP			5,392.000	183,004.48
IRIDEX CORP			6,998.000	17,984.86
IRIDIUM COMMUNICATIONS INC			16,920.000	635,515.20
IROBOT CORP			4,551.000	167,249.25
IRON MOUNTAIN INC			31,492.000	1,533,345.48
IRONWOOD PHARMACEUTICALS INC			35,404.000	408,208.12
ISHARES CORE S&P MIDCAP ETF			1,130,784.000	255,817,264.32
ISIGN SOLUTIONS INC			2.000	1.50

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ISRAEL DISCOUNT BANK LTD			2,177,763.000	11,292,542.02	
ISTAR INC			14,284.000	195,833.64	
ISUZU MOTORS LTD			773,800.000	8,549,363.57	
ITEOS THERAPEUTICS INC			6,287.000	129,512.20	
ITERIS INC			3,289.000	9,505.21	
ITOCHU CORP			266,600.000	7,196,070.73	
ITRON INC			6,851.000	338,644.93	
ITT INC			79,813.000	5,366,626.12	
ITURAN LOCATION AND CONTROL LT			3,044.000	74,547.56	
ITZYOURMALL INC			17.000	0.00	
IVERIC BIO INC			11,536.000	110,976.32	
J & J SNACK FOODS CORP			2,867.000	400,405.22	
J M SMUCKER CO/THE			24,180.000	3,095,281.80	
J SAINSBURY PLC			2,652,600.000	6,571,758.15	
JACK HENRY & ASSOCIATES INC			15,268.000	2,748,545.36	
JACK IN THE BOX INC			3,407.000	190,996.42	
JACKSON FINANCIAL INC			9,400.000	251,450.00	
JACO ELECTRONICS INC			1,562.000	0.16	
JACOBS ENGINEERING GROUP INC			16,607.000	2,111,247.91	
JAKKS PACIFIC INC			965.000	12,216.90	
JAPAN AIRLINES CO LTD			260,100.000	4,547,035.39	
JB HUNT TRANSPORT SERVICES INC			15,339.000	2,415,432.33	
JBG SMITH PROPERTIES			17,133.000	405,024.12	
JD SPORTS FASHION PLC			404,283.000	566,592.65	
JD.COM INC ADR			41,710.000	2,678,616.20	
JD.COM INC HK/09618			59,916.000	1,930,274.16	
JELD-WEN HOLDING INC			10,433.000	152,217.47	
JER INVESTORS TRUST INC			786.000	0.08	
JOHN B SANFILIPPO & SON INC			1,100.000	79,739.00	
JOHN BEAN TECHNOLOGIES CORP			5,021.000	554,418.82	
JOHN WILEY & SONS INC			7,457.000	356,146.32	
JOHNSON & JOHNSON			294,082.000	52,202,495.82	
JOHNSON CONTROLS INTERNATIONAL			85,423.000	4,090,053.24	
JOHNSON OUTDOORS INC			2,678.000	163,786.48	
JOINT CORP/THE			3,063.000	46,894.53	
JONES LANG LASALLE INC			3.000	524.58	
JOURNAL REGISTER CO COM			18,400.000	0.00	
JPM -CW23 CTS INTERNATI WTS EXP 23-JAN-2023			805,390.000	1,216,266.15	
JPMORGAN CHASE & CO			318,328.000	35,846,916.08	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,323,000.000	1,723,097.51	
JUBILANT INGREVIA LTD			501,200.000	3,083,453.42	
JUBILANT PHARMOVA LTD			570,500.000	2,482,900.43	
JUNIPER NETWORKS INC			35,019.000	998,041.50	
JW MAYS INC			268.000	11,256.00	
JYSKE BANK A/S			22,102.000	1,076,615.52	
K+S AG			47,633.000	1,154,813.76	
KA WANG HOLDING INC			2.000	0.00	
KADANT INC			1,570.000	286,289.50	
KAISER ALUMINUM CORP			2,435.000	192,584.15	
KALA PHARMACEUTICALS INC			5,115.000	1,534.50	
KALEIDO BIOSCIENCES INC			9,750.000	606.45	
KALVISTA PHARMACEUTICALS INC			14,743.000	145,071.12	
KAMAN CORP			4,175.000	130,468.75	
KANSAS CITY LIFE INSURANCE CO			1,358.000	44,881.90	
KAR AUCTION SERVICES INC			20,643.000	304,897.11	
KARYOPHARM THERAPEUTICS INC			9,514.000	42,908.14	
KASPIEN HOLDINGS INC			297.000	700.92	
KATY INDUSTRIES INC			5,499.000	0.00	
KB FINANCIAL GROUP INC			190,400.000	7,060,816.23	
KB HOME			12,973.000	369,211.58	
KBR INC			3,223.000	155,960.97	
KE HOLDINGS INC ADR			60,352.000	1,083,318.40	
KEARNY FINANCIAL CORP/MD			17,119.000	190,192.09	
KELLOGG CO			48,886.000	3,487,527.24	
KELLY SERVICES INC			4,520.000	89,631.60	
KEMPER CORP			8,000.000	383,200.00	
KENNAMETAL INC			14,031.000	325,940.13	
KENNEDY-WILSON HOLDINGS INC			18,509.000	350,560.46	
KERING SA			14,600.000	7,480,675.66	
KEROS THERAPEUTICS INC			2,096.000	57,912.48	
KEURIG DR PEPPER INC			119,959.000	4,245,349.01	
KEWAUNEE SCIENTIFIC CORP			494.000	8,165.82	
KEYCORP			144,948.000	2,497,454.04	
KEYENCE CORP			34,700.000	11,846,350.76	
KEYSIGHT TECHNOLOGIES INC			33,869.000	4,668,841.65	
KEYSTONE CONS INDS INC			5,800.000	0.00	
KEYWORDS STUDIOS PLC			470,834.000	12,545,387.47	
KEZAR LIFE SCIENCES INC			8,086.000	66,871.22	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KFORCE INC			5,522.000	338,719.48	
KID BRANDS INC			2,768.000	0.28	
KIMBALL ELECTRONICS INC			4,362.000	87,676.20	
KIMBALL INTERNATIONAL INC			6,966.000	53,429.22	
KIMBERLY-CLARK CORP			47,465.000	6,414,894.75	
KIMCO REALTY CORP			66,982.000	1,324,234.14	
KINDER MORGAN INC			336,187.000	5,634,494.12	
KINETIK HOLDINGS INC			19,582.000	668,529.48	
KINGDEE INTERNATIONAL SOFTWARE HK/00268			949,000.000	2,225,272.24	
KINGFISHER PLC			709,600.000	2,105,313.20	
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00	
KINSALE CAPITAL GROUP INC			3,063.000	703,387.32	
KIRBY CORP			8,458.000	514,584.72	
KIRKLAND'S INC			1,616.000	5,688.32	
KITE REALTY GROUP TRUST			32,711.613	565,583.78	
KKR & CO INC			149,326.000	6,912,300.54	
KLA CORP			18,017.000	5,748,864.36	
KLX ENERGY SERVICES HOLDINGS I			649.000	2,810.17	
KNOWLES CORP			11,575.000	200,594.75	
KOBE BUSSAN CO LTD			614,800.000	15,046,998.48	
KOHOKU KOGYO CO LTD			13,700.000	712,958.67	
KONA GRILL INC			1,503.000	58.62	
KONGSBERG GRUPPEN ASA			22,811.000	815,029.03	
KONINKLIJKE AHOLD DELHAIZE NV			343,300.000	8,922,328.21	
KONINKLIJKE DSM NV			188,158.000	26,968,910.99	
KONTOOR BRANDS INC			6,287.000	209,797.19	
KOPIN CORP			11,293.000	12,648.16	
KOPPERS HOLDINGS INC			6,585.000	149,084.40	
KOREA SHIPBUILDING & OFFSHORE			46,508.000	3,363,449.64	
KOREAN REINSURANCE CO			532,200.000	3,443,069.81	
KORN FERRY			8,886.000	515,565.72	
KOSMOS ENERGY LTD			53,728.000	332,576.32	
KOSS CORP			1,967.000	13,690.32	
KOTAK MAHINDRA BANK LTD			173,974.000	3,659,352.53	
KOTOBUKI SPIRITS CO LTD			28,900.000	1,572,051.07	
KRAFT HEINZ CO/THE			136,849.000	5,219,420.86	
KROGER CO/THE			102,388.000	4,846,024.04	
KRONOS BIO INC			4,924.000	17,923.36	
KRONOS WORLDWIDE INC			4,207.000	77,408.80	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KRUNG THAI BANK PCL			14,281,700.000	6,261,245.83
KRYSTAL BIOTECH INC			2,582.000	169,534.12
KT&G CORP			93,600.000	5,925,695.61
KUBOO INC			208.000	2.35
KULICKE & SOFFA INDUSTRIES INC			9,826.000	420,651.06
KURA ONCOLOGY INC			14,161.000	259,571.13
KURA SUSHI USA INC			135,303.000	6,701,557.59
KVH INDUSTRIES INC			6,452.000	56,132.40
KYNDRYL HOLDINGS INC			1.400	13.69
L B FOSTER CO			2,571.000	33,088.77
L3HARRIS TECHNOLOGIES INC			22,789.000	5,508,101.30
LA JOLLA PHARMACEUTICAL CO			15,610.000	49,795.90
LA-Z-BOY INC			7,647.000	181,310.37
LABORATORY CORP OF AMERICA HOL			14,853.000	3,480,949.08
LADDER CAPITAL CORP			22,396.000	236,053.84
LAKE SHORE BANCORP INC			152.000	2,128.00
LAKELAND BANCORP INC			3,910.000	57,164.20
LAKELAND FINANCIAL CORP			3,798.000	252,263.16
LAKELAND INDUSTRIES INC			359.000	5,456.80
LAM RESEARCH CORP			15,743.000	6,708,879.45
LAMB WESTON HOLDINGS INC			15,656.000	1,118,777.76
LANCASTER COLONY CORP			3,155.000	406,300.90
LANDEC CORP			4,341.000	43,279.77
LANDMARK BANCORP INC/MANHATTAN			340.000	8,615.60
LANNETT CO INC			10,696.000	6,205.82
LANTHEUS HOLDINGS INC			21,416.000	1,414,098.48
LANTRONIX INC			1,239.000	6,665.82
LAREDO PETROLEUM INC			2,219.000	152,977.86
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			119.000	233.24
LAS VEGAS SANDS CORP			37,268.000	1,251,832.12
LASERSIGHT INC COM NEW			413.000	0.00
LATTICE SEMICONDUCTOR CORP			3,197.000	155,054.50
LAUREATE EDUCATION INC			16,192.000	187,341.44
LAZARD EMERG MKT EQY-INST			9,536,104.367	146,760,646.20
LAZARD LTD			11,900.000	385,679.00
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			5,886.000	658,525.68
LEAR CORP COM			10,600.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEARNING TREE INTERNATIONAL IN			3,072.000	3,870.72
LECG CORP			659.000	0.00
LEGAL & GENERAL GROUP PLC			1,994,400.000	5,800,927.29
LEIDOS HOLDINGS INC			14,812.000	1,491,716.52
LEMAITRE VASCULAR INC			8,287.000	377,472.85
LENDINGCLUB CORP			7,030.000	82,180.70
LENNAR CORP			41,582.000	2,934,441.74
LENOVO GROUP LTD HK/00992			3,896,000.000	3,639,335.02
LENOX GROUP INC COM			6,400.000	0.00
LENSAR INC			1,663.000	10,826.13
LESAKA TECHNOLOGIES INC			5,713.000	29,364.82
LESLIE'S INC			19,700.000	299,046.00
LEXICON PHARMACEUTICALS INC			8,435.000	15,689.10
LG CHEM LTD			4,601.000	1,828,494.29
LGL GROUP INC/THE			450.000	5,841.00
LHC GROUP INC			4,713.000	734,002.62
LI NING CO LTD HK/02331			1,628,500.000	15,087,639.13
LIBERTY BROADBAND CORP			107,681.000	12,452,230.84
LIBERTY ENERGY INC			20,400.000	260,304.00
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			12,881.000	100,342.99
LIBERTY MEDIA CORP-LIBERTY BRA			15,430.000	370,320.00
LIBERTY TRIPADVISOR HOLDINGS I			10,971.000	8,300.66
LICT CORP			4.000	80,000.00
LIFEWAY FOODS INC			1,749.000	8,692.53
LIGAND PHARMACEUTICALS INC			3,755.000	335,021.10
LIGHT & WONDER INC			13,198.000	620,174.02
LIGHTPATH TECHNOLOGIES INC			618.000	760.14
LIMESTONE BANCORP INC			203.000	3,737.23
LIMONEIRA CO			2,268.000	31,956.12
LINCOLN EDUCATIONAL SERVICES C			1,734.000	10,941.54
LINCOLN NATIONAL CORP			23,069.000	1,078,937.13
LINDBLAD EXPEDITIONS HOLDINGS			526,602.000	4,265,476.20
LINDE PLC			91,382.000	26,236,613.66
LINDSAY CORP			1,701.000	225,926.82
LINEA DIRECTA ASEGURADORA SA C			1,145,769.000	1,506,888.02
LINEAGE CELL THERAPEUTICS INC			2,758.000	4,357.64
LINNCO LLC ESCROW			13,796.000	0.00
LIONS GATE ENTERTAINMENT CORP			10,918.000	101,646.58

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			4,051.000	54,445.44
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	969.23
LITE-ON TECHNOLOGY CORP			2,033,000.000	3,958,857.80
LIVANOVA PLC			8,258.000	515,877.26
LIVE MICROSYSTEMS INC			117.000	0.01
LIVE NATION ENTERTAINMENT INC			90,143.000	7,444,008.94
LIVENT CORP			22,593.000	512,635.17
LIVERAMP HOLDINGS INC			8,458.000	218,300.98
LK TECHNOLOGY HOLDINGS LTD HK/00558			337,500.000	645,155.13
LKQ CORP			287,822.000	14,129,181.98
LL FLOORING HOLDINGS INC			8,332.000	78,070.84
LOCAWEB SERVICOS DE INTERNET S			470,359.000	507,285.62
LOCKHEED MARTIN CORP			25,669.000	11,036,643.24
LOEWS CORP			39,416.000	2,335,792.16
LOGIC DEVICES INC			306.000	0.00
LONZA GROUP AG			29,420.000	15,641,907.35
LOOKSMART GROUP INC			13.000	15.73
LOWE'S COS INC			73,893.000	12,906,890.31
LS STARRETT CO/THE			905.000	6,353.10
LSB INDUSTRIES INC			4,744.500	65,758.77
LSI INDUSTRIES INC			3,218.000	19,855.06
LTC PROPERTIES INC			5,953.000	228,535.67
LTV CORP			50,656.000	0.00
LUBY'S INC			5,279.000	9,396.62
LUKOIL PJSC ADR			142,900.000	1.43
LULULEMON ATHLETICA INC			4,232.000	1,153,685.52
LUMEN TECHNOLOGIES INC			100,770.000	1,099,400.70
LUMENT FINANCE TRUST INC			100.000	238.00
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMOS PHARMA INC			745.000	5,736.50
LUNA INNOVATIONS INC			1,626.000	9,463.32
LVMH MOET HENNESSY LOUIS VUITT			23,430.000	14,248,679.55
LXP INDUSTRIAL TRUST			34,438.000	369,864.12
LYONDELLBASELL INDUSTRIES NV			34,394.000	3,008,099.24
M&T BANK CORP			29,010.026	4,623,908.04
M/I HOMES INC			3,464.000	137,382.24
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACERICH CO/THE			21,559.000	187,778.89

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MACOM TECHNOLOGY SOLUTIONS HOL			7,830.000	360,963.00
MACQUARIE INFRASTRUCTURE HOLDI			10,061.000	39,338.51
MACROGENICS INC			7,947.000	23,443.65
MACY'S INC			6,814.000	124,832.48
MAGELLAN MIDSTREAM PARTNERS LP			279,056.000	13,327,714.56
MAGENTA THERAPEUTICS INC			7,431.000	8,917.20
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			107,900.000	5,912,145.44
MAGNACHIP SEMICONDUCTOR CORP			3,012.000	43,764.36
MAGNITE INC			9,091.000	80,728.08
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6.56
MAGNOLIA OIL & GAS CORP			18,652.000	391,505.48
MAGYAR BANCORP INC			315.000	3,732.75
MAIDEN HOLDINGS LTD			3,501.000	6,791.94
MAIN STREET CAPITAL CORP			8,967.000	345,498.51
MAKITA CORP			81,700.000	2,033,855.19
MALIBU BOATS INC			3,023.000	159,342.33
MANDIANT INC			22,131.000	482,898.42
MANHATTAN BRIDGE CAPITAL INC			399.000	2,234.40
MANNATECH INC			2,882.000	47,985.30
MANNKIND CORP			31,303.000	119,264.43
MANTECH INTERNATIONAL CORP/VA			4,681.000	446,801.45
MAPFRE SA			3,587,200.000	6,307,900.72
MARATHON OIL CORP			145,349.000	3,267,445.52
MARATHON PETROLEUM CORP			78,890.000	6,485,546.90
MARCHEX INC			6,329.000	8,354.28
MARCUS CORP/THE			4,259.000	62,905.43
MARINE PRODUCTS CORP			6,181.000	58,781.31
MARKEL CORP			970.000	1,254,452.50
MARKETAXESS HOLDINGS INC			4,090.000	1,047,080.90
MARQETA INC			54,700.000	443,617.00
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			29,798.000	4,052,825.98
MARSH & MCLENNAN COS INC			60,386.000	9,374,926.50
MARTEN TRANSPORT LTD			9,335.000	157,014.70
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			6,760.000	2,022,862.40
MARVELL TECHNOLOGY INC			159,171.000	6,928,713.63
MASCO CORP			40,303.000	2,039,331.80

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MASONITE INTERNATIONAL CORP			4,354.000	334,517.82
MASTECH DIGITAL INC			849.000	12,522.75
MASTERCARD INC			97,925.000	30,893,379.00
MATADOR RESOURCES CO			14,747.000	687,062.73
MATCH GROUP INC			30,953.000	2,157,114.57
MATERION CORP			5,547.000	408,980.31
MATIV INC			6,592.000	165,591.04
MATRIX SERVICE CO			8,916.000	45,114.96
MATSON INC			8,125.000	592,150.00
MATTHEWS INTERNATIONAL CORP			5,865.000	168,149.55
MAUI LAND & PINEAPPLE CO INC			319.000	3,020.93
MAXAR TECHNOLOGIES INC			10,213.000	266,457.17
MAXCO INC			3,300.000	0.00
MAXEON SOLAR TECHNOLOGIES LTD			72.000	956.88
MAXIMUS INC			12,668.000	791,876.68
MAXLINEAR INC			9,755.000	331,474.90
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			14,995.000	185,188.25
MCCORMICK & CO INC/MD			36,617.000	3,048,365.25
MCDONALD'S CORP			82,226.000	20,299,954.88
MCEWEN MINING INC			46,010.000	20,207.59
MCGRATH RENTCORP			4,819.000	366,244.00
MCKESSON CORP			15,755.000	5,139,438.55
MCRAE INDUSTRIES INC			1,002.000	38,827.50
MDC HOLDINGS INC			9,278.200	299,778.64
MECKLERMEDIA CORP			970.000	0.00
MEDALLION FINANCIAL CORP			241.000	1,542.40
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00
MEDICINOVA INC			20,910.000	52,902.30
MEDIFAST INC			3,109.000	561,205.59
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDPACE HOLDINGS INC			4,599.000	688,332.33
MEDTRONIC PLC			212,526.000	19,074,208.50
MEI PHARMA INC			100.000	60.50
MEIRAGTX HOLDINGS PLC			10,425.000	78,917.25
MEITUAN HK/03690			145,100.000	3,591,002.87
MELEXIS NV			13,949.000	998,205.12
MERCADOLIBRE INC			21,200.000	13,501,644.00
MERCANTILE BANK CORP			4,493.000	143,551.35

Asset Detail

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As Of Date : 6/30/2022

Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERCEDES-BENZ GROUP AG			160,920.000	9,289,871.21
MERCER INTERNATIONAL INC			5,100.000	67,065.00
MERCK & CO INC			317,016.000	28,902,348.72
MERCK KGAA			42,968.000	7,232,264.19
MERCURY GENERAL CORP			3,390.000	150,177.00
MERCURY SYSTEMS INC			7,808.000	502,288.64
MEREO BIOPHARMA GROUP PLC ADR			377.000	422.24
MERIDIAN BIOSCIENCE INC			10,590.000	322,147.80
MERIT MEDICAL SYSTEMS INC			10,225.000	554,910.75
MERITAGE HOMES CORP			5,513.000	399,692.50
MERITOR INC			13,320.000	483,915.60
MERRIMACK PHARMACEUTICALS INC			3,220.000	19,159.00
MERSANA THERAPEUTICS INC			8,131.000	37,565.22
MERUS NV			9,757.000	220,898.48
MESA AIR GROUP INC			29,700.000	0.00
MESA LABORATORIES INC			611.000	124,607.34
META FINANCIAL GROUP INC			8,444.000	326,529.48
META MATERIALS INC			598.000	615.94
META PLATFORMS INC			309,669.000	49,934,126.25
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			6,653.000	246,427.12
METLIFE INC			87,591.000	5,499,838.89
METRO ONE TELECOMMUNICATIONS I			4,577.000	396.83
METSO OUTOTEC OYJ			204,590.000	1,529,303.61
METTLER-TOLEDO INTERNATIONAL I			3,364.000	3,864,462.28
MEXCO ENERGY CORP			114.000	2,252.64
MGE ENERGY INC			6,836.000	532,045.88
MGIC INVESTMENT CORP			47,577.000	599,470.20
MGM RESORTS INTERNATIONAL			239,779.000	6,941,602.05
MGP INGREDIENTS INC			2,673.000	267,540.57
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROBOT MEDICAL INC			0.400	2.05
MICROCHIP TECHNOLOGY INC			60,260.000	3,499,900.80
MICROLOG CORP			831.000	0.83
MICRON SOLUTIONS INC			1,574.000	3,620.20
MICRON TECHNOLOGY INC			136,241.000	7,531,402.48
MICROSOFT CORP			908,470.000	233,322,350.10
MICROWAVE FILTER CO INC			1,944.000	1,399.68
MID PENN BANCORP INC			794.000	21,414.18

Asset Detail

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As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MID-AMERICA APARTMENT COMMUNIT			19,610.000	3,425,278.70
MIDDLESEX WATER CO			5,045.000	442,345.60
MIDLAND STATES BANCORP INC			5.000	120.20
MIDWESTONE FINANCIAL GROUP INC			1,174.000	34,891.28
MILLER INDUSTRIES INC/TN			2,459.000	55,745.53
MILLERKNOLL INC			13,281.000	348,891.87
MIMEDX GROUP INC			11,644.000	40,404.68
MIND TECHNOLOGY INC			1,746.000	1,536.48
MINERALS TECHNOLOGIES INC			6,063.000	371,904.42
MINERVA NEUROSCIENCES INC			410.750	1,359.58
MINTH GROUP LTD HK/00425			226,000.000	616,341.38
MIPS AB			11,832.000	515,313.31
MIRUM PHARMACEUTICALS INC			10,815.000	210,459.90
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITEK SYSTEMS INC			352.000	3,252.48
MITSUBISHI UFJ FINANCIAL GROUP			1,313,100.000	7,049,980.72
MITSUI HIGH-TEC INC			13,750.000	852,195.35
MODEL N INC			5,557.000	142,148.06
MODERNA INC			42,820.000	6,116,837.00
MODINE MANUFACTURING CO			4,231.000	44,552.43
MODIVCARE INC			2,808.000	237,276.00
MOELIS & CO			9,072.000	356,983.20
MOHAWK INDUSTRIES INC			5,578.000	692,174.02
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLECULAR TEMPLATES INC			9,293.000	8,471.50
MOLINA HEALTHCARE INC			10,604.000	2,964,984.44
MOLSON COORS BEVERAGE CO			256,070.000	13,958,375.70
MOMENTIVE GLOBAL INC			17,846.000	157,044.80
MONARCH CASINO & RESORT INC			1,223.000	71,753.41
MONARCH CEMENT CO/THE			96.000	9,600.00
MONDELEZ INTERNATIONAL INC			157,857.000	9,801,341.13
MONEYGRAM INTERNATIONAL INC			2,680.000	26,800.00
MONGODB INC			3,609.000	936,535.50
MONITRONICS INTERNATIONAL INC			424.000	106.00
MONOGATARI CORP/THE			20,200.000	871,311.32
MONOLITHIC POWER SYSTEMS INC			7,240.000	2,780,449.60
MONOPAR THERAPEUTICS INC			9,178.000	20,008.04
MONOTARO CO LTD			492,800.000	7,312,831.99
MONRO INC			5,435.000	233,052.80

Asset Detail

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As Of Date : 6/30/2022

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MONSTER BEVERAGE CORP			45,883.000	4,253,354.10
MOODY'S CORP			17,397.000	4,731,462.09
MOOG INC			4,120.000	327,086.80
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			44.000	55.00
MORGAN STANLEY			218,376.000	16,609,678.56
MOSAIC CO/THE			67,979.000	3,210,648.17
MOSSIMO INC			12,487.000	39,334.05
MOTORCAR PARTS OF AMERICA INC			3,911.000	51,312.32
MOTOROLA SOLUTIONS INC			22,185.000	4,649,976.00
MOVADO GROUP INC			3,012.000	93,161.16
MOVIE GALLERY INC COM			15,125.000	0.00
MPLX LP			639,460.000	18,640,259.00
MR COOPER GROUP INC			8,881.000	326,287.94
MR DIY GROUP M BHD			3,321,600.000	1,560,002.72
MRC GLOBAL INC			14,545.000	144,868.20
MSCI INC			8,793.000	3,624,034.95
MSCI WORLD EX-US INDEX FUND A			32,697,435.496	741,795,765.46
MSCI WORLD EX-US INDEX FUND B			14,335,706.386	360,360,393.04
MTU AERO ENGINES AG			93,000.000	16,888,303.85
MUELLER INDUSTRIES INC			9,187.000	489,575.23
MUELLER WATER PRODUCTS INC			26,487.000	310,692.51
MUENCHENER RUECKVERSICHERUNGS-			29,200.000	6,844,184.79
MULTIPLAN CORP			51,064.000	280,341.36
MURPHY OIL CORP			19,380.000	585,082.20
MURPHY USA INC			4,027.000	937,767.49
MYERS INDUSTRIES INC			5,670.000	128,879.10
MYR GROUP INC			2,567.000	226,229.71
MYREXIS INC			3,666.000	3.67
MYRIAD GENETICS INC			16,425.000	298,442.25
N-VIRO INTERNATIONAL CORP			846.000	0.17
NABORS INDUSTRIES LTD			1,391.000	186,254.90
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	7,867.08
NACCO INDUSTRIES INC			2,048.000	77,619.20
NANOGEN INC			7,205.000	0.00
NANOPHASE TECHNOLOGIES CORP			2,437.000	7,237.89
NASB FINANCIAL INC			682.000	37,510.00
NASDAQ INC			12,494.000	1,905,834.76
NATERA INC			11,300.000	400,472.00

Asset Detail

Acct Base Currency Code : USD

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATHAN'S FAMOUS INC			1,249.000	73,153.93
NATIONAL BANK HOLDINGS CORP			5,255.000	201,108.85
NATIONAL BANK OF CANADA			217,798.000	14,262,100.91
NATIONAL BANKSHARES INC			701.000	22,011.40
NATIONAL BEVERAGE CORP			5,380.000	263,297.20
NATIONAL CINEMEDIA INC			7,400.000	6,779.88
NATIONAL HEALTH INVESTORS INC			6,839.000	414,511.79
NATIONAL HEALTHCARE CORP			3,361.000	234,933.90
NATIONAL PRESTO INDUSTRIES INC			1,145.000	75,157.80
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			2,647.000	101,327.16
NATIONAL STORAGE AFFILIATES TR			8,659.000	433,556.13
NATIONAL VISION HOLDINGS INC			9,973.000	274,257.50
NATIONAL WESTERN LIFE GROUP IN			869.000	176,146.30
NATURAL ALTERNATIVES INTERNATI			1,116.000	11,651.04
NATURAL GAS SERVICES GROUP INC			3,475.000	38,225.00
NATURAL GROCERS BY VITAMIN COT			1,395.000	22,250.25
NATURE'S SUNSHINE PRODUCTS INC			2,760.000	29,421.60
NATUS MEDICAL INC			5,213.000	170,830.01
NAUTILUS BIOTECHNOLOGY INC			15,822.000	42,561.18
NAVIDEA BIOPHARMACEUTICALS INC			26.000	18.72
NAVIENT CORP			26,952.000	377,058.48
NAVIGATOR HOLDINGS LTD			10,004.000	112,945.16
NBT BANCORP INC			8,304.000	312,147.36
NCR CORP			287,843.000	8,954,795.73
NCSOFT CORP			3,867.000	1,040,909.62
NECESSITY RETAIL REIT INC/THE			13,054.000	95,033.12
NEENAH INC			3,905.000	133,316.70
NELNET INC			5,443.000	464,015.75
NEOENERGIA SA			549,200.000	1,572,158.45
NEOGEN CORP			16,394.000	394,931.46
NEOLEUKIN THERAPEUTICS INC			5,758.000	5,930.74
NEOMAGIC CORP			1,790.000	12.53
NEOPHOTONICS CORP			100.000	1,573.00
NEOSE TECHNOLOGIES INC			9,800.000	0.00
NESCO INC COM			5,500.000	0.00
NETAPP INC			40,108.000	2,616,645.92
NETBANK INC COM			43,611.000	0.00
NETEASE INC HK/09999			161,465.000	2,965,114.66

Asset Detail

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As Of Date : 6/30/2022

Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NETFLIX INC			53,184.000	9,300,286.08	
NETGEAR INC			5,338.000	98,859.76	
NETLIST INC			1,400.000	4,480.00	
NETSCOUT SYSTEMS INC			11,771.000	398,448.35	
NETSOL TECHNOLOGIES INC			4,398.000	14,007.63	
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,552.00	
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.00	
NEUROBO PHARMACEUTICALS INC			4,868.000	2,296.24	
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00	
NEW JERSEY RESOURCES CORP			16,155.000	719,382.15	
NEW RELIC INC			7,157.000	358,207.85	
NEW RESIDENTIAL INVESTMENT COR			52,169.000	486,215.08	
NEW WEI INC			11,600.000	0.00	
NEW YORK MORTGAGE TRUST INC			34,455.000	95,095.80	
NEWELL BRANDS INC			39,887.000	759,448.48	
NEWMARK GROUP INC			18,733.000	181,148.11	
NEWMARKET CORP			868.000	261,233.28	
NEWMONT CORP			102,586.000	6,121,306.62	
NEWPARK RESOURCES INC			15,721.000	48,577.89	
NEWS CORP			55,146.000	863,217.70	
NEXA RESOURCES SA			17,623.000	105,914.23	
NEXIEN BIOPHARMA INC			50.000	2.80	
NEXPOINT RESIDENTIAL TRUST INC			3,011.000	188,217.61	
NEXPRISE INC			1,644.000	0.16	
NEXTAGE CO LTD			89,500.000	1,538,276.09	
NEXTCURE INC			5,906.000	27,758.20	
NEXTDOOR HOLDINGS INC			52,700.000	174,437.00	
NEXTERA ENERGY INC			223,563.000	17,317,189.98	
NEXTERA ENTERPRISES INC			29,140.000	0.58	
NEXTGEN HEALTHCARE INC			10,482.000	182,806.08	
NEXTIER OILFIELD SOLUTIONS INC			23,319.000	221,763.69	
NICE LTD ADR			62,997.000	12,123,772.65	
NICOLET BANKSHARES INC			2,413.240	174,573.78	
NIELSEN HOLDINGS PLC			38,985.000	905,231.70	
NIHON M&A CENTER HOLDINGS INC			1,150,000.000	12,214,861.30	
NIKE INC			144,457.000	14,763,505.40	
NINE DRAGONS PAPER HOLDINGS LT HK/02689			4,973,000.000	4,208,096.13	
NIPPON TELEGRAPH & TELEPHONE C			301,900.000	8,657,777.69	
NISOURCE INC			43,982.000	1,297,029.18	

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NITCHES INC			1,080.000	35.64
NKARTA INC			4,847.000	59,715.04
NL INDUSTRIES INC			7,066.000	69,741.42
NLIGHT INC			9,933.000	101,515.26
NMI HOLDINGS INC			9,968.000	165,967.20
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,450.000	6,198.50
NOBILITY HOMES INC			1,411.000	35,627.75
NOBLE CORP NEW WTS EXP 02/05/2026			340.000	445.40
NOBLE INTL LTD			5,650.000	0.00
NOKIA OYJ			1,663,600.000	7,721,225.55
NORD RESOURCES CORP			1,694.000	0.00
NORDIC AMERICAN TANKERS LTD			14,893.000	31,722.09
NORDSON CORP			5,840.000	1,182,249.60
NORFOLK SOUTHERN CORP			30,089.000	6,838,928.81
NORTECH SYSTEMS INC			838.000	10,650.98
NORTHEAST BANK			1,735.000	63,379.55
NORTHEAST COMMUNITY BANCORP IN			2,141.000	25,199.57
NORTHEAST INDIANA BANCORP INC			588.000	24,696.00
NORTHERN OIL AND GAS INC			4,465.000	112,785.90
NORTHERN TECHNOLOGIES INTERNAT			338.000	3,160.30
NORTHERN TRUST CORP			29,376.000	2,834,196.48
NORTHFIELD BANCORP INC			12,276.000	159,956.28
NORTHRIM BANCORP INC			1,388.000	55,880.88
NORTHROP GRUMMAN CORP			15,837.000	7,579,113.09
NORTHWEST BIOTHERAPEUTICS INC			76,993.000	48,505.59
NORTHWEST NATURAL HOLDING CO			6,197.000	329,060.70
NORTHWEST PIPE CO			4,045.000	121,107.30
NORTHWESTERN CORP			9,186.000	541,330.98
NORTONLIFELOCK INC			123,657.000	2,715,507.72
NORWEGIAN CRUISE LINE HOLDINGS			45,424.000	505,114.88
NORWOOD FINANCIAL CORP			856.000	20,766.56
NOVA LTD			2,393.000	211,852.29
NOVANTA INC			5,713.000	692,815.51
NOVARTIS AG			142,100.000	12,000,611.06
NOVATEK MICROELECTRONICS CORP			527,000.000	5,352,682.93
NOVATION COS INC			1,726.000	25.89
NOVELSTEM INTERNATIONAL CORP			3,839.000	575.85
NOVO NORDISK A/S			218,910.000	24,225,709.68

Asset Detail

Acct Base Currency Code : USD

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NOW INC			13,916.000	136,098.48	
NRG ENERGY INC			25,718.000	981,656.06	
NU HOLDINGS LTD/CAYMAN ISLANDS			405,008.000	1,514,729.92	
NU SKIN ENTERPRISES INC			10,658.000	461,491.40	
NUCOR CORP			38,184.000	3,986,791.44	
NUSTAR ENERGY LP			357,234.000	5,001,276.00	
NUTANIX INC			26,700.000	390,621.00	
NUTROGANICS INC			831.000	0.00	
NUVASIVE INC			7,304.000	359,064.64	
NV5 GLOBAL INC			2,200.000	256,828.00	
NVE CORP			1,569.000	73,146.78	
NVIDIA CORP			325,188.000	49,295,248.92	
NVR INC			533.000	2,134,206.62	
NXP SEMICONDUCTORS NV			28,458.000	4,212,637.74	
NXXI INC			11,261.000	0.00	
O'REILLY AUTOMOTIVE INC			8,774.000	5,543,062.24	
O-I GLASS INC			19,963.000	279,482.00	
OAKTREE SPECIALTY LENDING CORP			1,030.000	6,746.50	
OBLONG INC			154.000	47.74	
OCCIDENTAL PETROLEUM CORP			116,596.000	6,865,172.48	
OCEANEERING INTERNATIONAL INC			14,182.000	151,463.76	
OCEANFIRST FINANCIAL CORP			7,127.000	136,339.51	
OCONEE FEDERAL FINANCIAL CORP			87.000	2,047.11	
OCUPHIRE PHARMA INC			9.000	17.28	
ODP CORP/THE			5,936.000	179,504.64	
ODYSSEY MARINE EXPLORATION INC			55.000	187.55	
OFFICE PROPERTIES INCOME TRUST			1.480	29.53	
OFG BANCORP			8,209.000	208,508.60	
OHIO VALLEY BANCORP			1,617.000	46,893.00	
OIL STATES INTERNATIONAL INC			6,403.000	34,704.26	
OIL-DRI CORP OF AMERICA			3,285.000	100,685.25	
OILSANDS QUEST INC			6,899.000	0.00	
OLD DOMINION FREIGHT LINE INC			15,051.000	3,857,270.28	
OLD NATIONAL BANCORP/IN			21,794.000	322,333.26	
OLD POINT FINANCIAL CORP			272.000	6,876.16	
OLD SECOND BANCORP INC			2,022.000	27,054.36	
OLEMA PHARMACEUTICALS INC			3,876.000	15,775.32	
OLLIE'S BARGAIN OUTLET HOLDING			7,800.000	458,250.00	
OLYMPIC STEEL INC			2,642.000	68,031.50	



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OLYMPUS CORP			439,500.000	8,820,409.54
OMEGA FLEX INC			1,301.000	140,013.62
OMEGA THERAPEUTICS INC			2,149.000	8,166.20
OMEROS CORP			12,186.000	33,511.50
OMNICELL INC			7,667.000	872,121.25
OMNICOM GROUP INC			22,298.000	1,418,375.78
OMTHERA PHARMACEUTICALS			2,956.000	0.00
OMV AG			152,400.000	7,131,457.73
ON SEMICONDUCTOR CORP			75,144.000	3,780,494.64
ONCOCYTE CORP			128.000	115.16
ONCOTELIC THERAPEUTICS INC			10.000	1.70
ONCTERNAL THERAPEUTICS INC			397.000	440.67
ONE GAS INC			9,533.000	773,984.27
ONE LIBERTY PROPERTIES INC			5,322.000	138,265.56
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			298,182.000	16,549,101.00
ONESPAN INC			9,846.000	117,167.40
ONTO INNOVATION INC			7,317.000	510,287.58
ONTRAK INC			4,910.000	5,204.60
OPIANT PHARMACEUTICALS INC			9,383.000	112,502.17
OPKO HEALTH INC			70,469.000	178,286.57
OPTICAL CABLE CORP			1,148.000	4,144.28
OPTIMIZERX CORP			4,269.000	116,927.91
OPTION CARE HEALTH INC			16,891.000	469,400.89
ORACLE CORP			340,776.000	23,810,019.12
ORAMED PHARMACEUTICALS INC			3,353.000	15,356.74
ORANGE SA			752,800.000	8,830,305.61
ORASURE TECHNOLOGIES INC			15,520.000	42,059.20
ORBIT INTERNATIONAL CORP			335.000	2,371.80
ORCHID ISLAND CAPITAL INC			5,273.000	15,028.05
ORGANOGENESIS HOLDINGS INC			7,021.000	34,262.48
ORGANON & CO			27,490.000	927,787.50
ORGANOVO HOLDINGS INC			444.000	785.88
ORIC PHARMACEUTICALS INC			5,449.000	24,411.52
ORION ENERGY SYSTEMS INC			2,172.000	4,365.72
ORION ENGINEERED CARBONS SA			8,510.000	132,160.30
ORION GROUP HOLDINGS INC			6,096.000	13,898.88
ORKLA ASA			766,852.000	6,110,133.30
ORLEANS HOMEBUILDERS INC			2,200.000	0.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ORTHOFIX MEDICAL INC			5,158.000	121,419.32	
ORTHOPEDIATRICS CORP			153,033.000	6,603,373.95	
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00	
OSI SYSTEMS INC			4,210.000	359,702.40	
OTIS WORLDWIDE CORP			57,166.000	4,039,921.22	
OTONOMY INC			6,463.000	13,443.04	
OTP BANK NYRT			104,545.000	2,319,856.11	
OTTER TAIL CORP			8,305.000	557,514.65	
OUTFRONT MEDIA INC			21,903.000	371,255.85	
OUTSET MEDICAL INC			64,077.000	952,184.22	
OVERSEAS SHIPHOLDING GROUP INC			447.000	916.35	
OVERSTOCK.COM INC			3,074.000	76,880.74	
OVINTIV INC			2,663.000	117,677.97	
OWENS & MINOR INC			8,237.000	259,053.65	
OXFORD INDUSTRIES INC			3,833.000	340,140.42	
OYSTER POINT PHARMA INC			2,511.000	10,872.63	
P&F INDUSTRIES INC			1,832.000	10,405.76	
P10 INC			1,270.500	15,246.00	
PAB BANKSHARES INC			1,304.000	0.00	
PACCAR INC			47,775.000	3,933,793.50	
PACIFIC PREMIER BANCORP INC			16,197.000	473,600.28	
PACIFICNET INC			245.000	0.00	
PACIRA BIOSCIENCES INC			8,902.000	518,986.60	
PACKAGED HOME SOLUTIONS INC			13.000	0.00	
PACKAGING CORP OF AMERICA			19,215.000	2,642,062.50	
PACWEST BANCORP			14,600.000	389,236.00	
PAGEGROUP PLC			178,237.000	864,973.86	
PALANTIR TECHNOLOGIES INC			28,638.000	259,746.66	
PALM HARBOR HOMES INC			3,688.000	0.00	
PALOMAR HOLDINGS INC			29,272.000	1,885,116.80	
PAM TRANSPORTATION SERVICES IN			6,217.000	170,283.63	
PAPA JOHN'S INTERNATIONAL INC			4,102.000	342,599.04	
PAR PACIFIC HOLDINGS INC			3,781.000	58,945.79	
PAR TECHNOLOGY CORP			3,850.000	144,336.50	
PARADE TECHNOLOGIES LTD			53,000.000	2,049,876.37	
PARAGON TECHNOLOGIES INC			1,709.000	12,646.60	
PARAMOUNT GLOBAL			106,722.000	2,633,898.96	
PARAMOUNT GROUP INC			27,800.000	200,994.00	
PARATEK PHARMACEUTICALS INC			11,635.000	22,455.55	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PARETEUM CORP			769.000	5.00	
PARK AEROSPACE CORP			3,866.000	49,330.16	
PARK CITY GROUP INC			805.000	3,542.00	
PARK NATIONAL CORP			2,355.000	285,543.75	
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.786	4.39	
PARKER-HANNIFIN CORP			13,914.000	3,423,539.70	
PARKERVISION INC			219.000	31.76	
PARSONS CORP			1,771.000	71,583.82	
PARTNERS GROUP HOLDING AG			12,000.000	10,782,263.54	
PASON SYSTEMS INC			160,900.000	1,819,862.01	
PATRICK INDUSTRIES INC			3,629.000	188,127.36	
PATRIOT TRANSPORTATION HOLDING			969.000	7,257.81	
PATTERSON COS INC			17,978.000	544,733.40	
PATTERSON-UTI ENERGY INC			32,192.738	507,357.55	
PAUL MUELLER CO			124.000	5,611.00	
PAYCHEX INC			42,328.000	4,819,889.36	
PAYCOM SOFTWARE INC			6,767.000	1,895,572.04	
PAYPAL HOLDINGS INC			125,512.000	8,765,758.08	
PBF ENERGY INC			12,416.000	360,312.32	
PC CONNECTION INC			5,326.000	234,610.30	
PCD INC COM			12,400.000	0.00	
PCTEL INC			10,482.000	42,871.38	
PDC ENERGY INC			1,991.000	122,665.51	
PDF SOLUTIONS INC			11,758.000	252,914.58	
PDL BIOPHARMA INC			20,195.000	30,914.97	
PEABODY ENERGY CORP			9,240.000	197,089.20	
PEAPACK-GLADSTONE FINANCIAL CO			4,278.000	127,056.60	
PEBBLEBROOK HOTEL TRUST			19,587.000	324,556.59	
PEGASUS COS INC/THE			36.000	2,160.00	
PEMBINA PIPELINE CORP			30,262.000	1,069,761.70	
PENN NATIONAL GAMING INC			17,717.000	538,951.14	
PENN OCTANE CORP			5,906.000	0.00	
PENN TREATY AMERICAN CORP			5,499.000	0.00	
PENNANT GROUP INC/THE			4,286.500	54,910.07	
PENNS WOODS BANCORP INC			1,687.000	38,952.83	
PENNSYLVANIA REAL ESTATE INVES			805.400	2,698.09	
PENNYMAC FINANCIAL SERVICES IN			5,326.000	232,799.46	
PENSON WORLDWIDE INC			4,020.000	0.00	
PENTAIR PLC			17,927.000	820,518.79	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEOPLES BANCORP INC/OH			5,138.580	136,686.23
PEOPLES BANCORP OF NORTH CAROL			383.000	10,402.28
PEOPLES FINANCIAL CORP/MS			675.000	10,395.00
PEOPLES FINANCIAL SERVICES COR			811.000	45,253.80
PEPSICO INC			155,957.000	25,991,793.62
PERASO INC			25.000	48.00
PERDOCEO EDUCATION CORP			7,895.000	93,003.10
PERFICIENT INC			6,629.000	607,813.01
PERFORMANCE FOOD GROUP CO			21,006.160	965,863.24
PERKINELMER INC			17,471.000	2,484,725.62
PERMA-FIX ENVIRONMENTAL SERVIC			1,321.000	6,855.99
PERMA-PIPE INTERNATIONAL HOLDI			709.000	6,381.00
PERNOD RICARD SA			82,130.000	15,051,750.33
PERSONALIS INC			5,654.000	19,506.30
PERVASIP CORP			276.000	0.56
PETERSHILL PARTNERS PLC			736,166.000	1,922,179.12
PETIQ INC			5,342.000	89,692.18
PETMED EXPRESS INC			3,698.000	73,590.20
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PFF BANCORP INC			6,255.000	0.00
PFIZER INC			661,546.000	34,684,856.78
PFSWEB INC			337.000	3,963.12
PG&E CORP			77,379.000	772,242.42
PGT INNOVATIONS INC			10,747.000	178,830.08
PHARMANETICS INC COM			6,690.000	0.00
PHARMARON BEIJING CO LTD HK/03759			280,800.000	2,810,880.65
PHARMCHEM INC			1,619.000	4,695.10
PHI GROUP INC WTS EXP 08/30/2022			338.000	0.00
PHIBRO ANIMAL HEALTH CORP			6,516.000	124,651.08
PHILIP MORRIS INTERNATIONAL IN			183,282.000	18,097,264.68
PHILLIPS 66			63,353.000	5,194,312.47
PHILLIPS EDISON & CO INC			17,000.000	567,970.00
PHOENIX FOOTWEAR GROUP INC			1,137.000	90.96
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			5,411.000	105,406.28
PHX MINERALS INC			7,249.000	22,036.96
PHYSICIANS REALTY TRUST			30,154.000	526,187.30
PIEDMONT LITHIUM INC			1,400.000	50,974.00
PIEDMONT OFFICE REALTY TRUST I			19,033.000	249,712.96

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PINEAPPLE ENERGY INC			487.250	1,140.17
PINNACLE WEST CAPITAL CORP			12,248.000	895,573.76
PINTEREST INC			53,360.000	969,017.60
PIONEER BANCORP INC/NY			300.000	3,027.00
PIONEER NATURAL RESOURCES CO			32,044.000	7,148,375.52
PIPER SANDLER COS			3,107.000	352,209.52
PITNEY BOWES INC			23,012.000	83,303.44
PIXELWORKS INC			1,554.000	2,968.14
PJT PARTNERS INC			3,389.000	238,178.92
PLAINS ALL AMERICAN PIPELINE L			1,794,873.000	17,625,652.86
PLANET LABS PBC			444,974.000	1,926,737.42
PLANTRONICS INC			5,370.000	213,081.60
PLAYA HOTELS & RESORTS NV			311.000	2,136.57
PLEXUS CORP			4,830.000	379,155.00
PLUS THERAPEUTICS INC			0.160	0.08
PLYMOUTH INDUSTRIAL REIT INC			4,349.000	76,281.46
PMV PHARMACEUTICALS INC			6,659.000	94,890.75
PNC FINANCIAL SERVICES GROUP I			47,160.000	7,440,433.20
PNM RESOURCES INC			12,134.000	579,762.52
POINT BLANK SOLUTIONS INC			5,587.000	0.00
POINT.360			3,662.000	0.00
POLARITYTE INC			71.720	104.00
PONIARD PHARMACEUTICALS INC			80.000	0.00
POOL CORP			4,343.000	1,525,391.89
PORTLAND GENERAL ELECTRIC CO			16,017.000	774,101.61
PORTMAN RIDGE FINANCE CORP			293.000	6,864.99
POSCO HOLDINGS INC			34,599.000	6,142,231.05
POTLATCHDELTIC CORP			9,916.000	438,188.04
POWELL INDUSTRIES INC			3,287.000	76,817.19
POWER INTEGRATIONS INC			7,991.000	599,404.91
POWERFLEET INC			1,938.000	4,205.46
POWERTECH TECHNOLOGY INC			2,246,000.000	6,632,209.37
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			28,859.000	3,299,738.06
PPL CORP			143,075.000	3,881,624.75
PRA GROUP INC			8,154.000	296,479.44
PRAXIS PRECISION MEDICINES INC			14,081.000	34,498.45
PRECISION BIOSCIENCES INC			9,222.000	14,755.20
PREFERRED BANK/LOS ANGELES CA			2,953.000	200,863.06



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREFORMED LINE PRODUCTS CO			1,509.000	92,803.50
PREMIER FINANCIAL CORP			7,906.000	200,417.10
PREMIER INC			471,518.000	16,823,762.24
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESIDENT CHAIN STORE CORP			163,000.000	1,493,853.72
PRESTIGE CONSUMER HEALTHCARE I			9,570.000	562,716.00
PRICESMART INC			3,367.000	241,178.21
PRIMECARE SYSTEMS INC			1,444.000	0.14
PRIMEENERGY RESOURCES CORP			1,268.000	98,561.64
PRIMIS FINANCIAL CORP			66.000	899.58
PRIMORIS SERVICES CORP			4,634.000	100,835.84
PRINCETON NATIONAL BANCORP INC			3,531.000	0.35
PRINCIPAL FINANCIAL GROUP INC			39,504.000	2,638,472.16
PRISM TECHNOLOGIES GROUP INC			294.000	0.44
PRO-DEX INC			3,992.000	64,351.04
PROASSURANCE CORP			10,856.000	256,527.28
PROCTER & GAMBLE CO/THE			267,085.000	38,404,152.15
PROG HOLDINGS INC			11,540.000	190,410.00
PROGENICS PHARMACEUTICALS INC CONTRA			10,463.000	0.00
PROGRESS SOFTWARE CORP			6,682.000	302,694.60
PROGRESSIVE CORP/THE			72,016.000	8,373,300.32
PROGYNY INC			8,567.000	248,871.35
PROLIANCE INTERNATIONAL INC			4,794.000	0.00
PROLOGIS INC			90,725.000	10,673,796.25
PROPETRO HOLDING CORP			8,385.000	83,850.00
PROQR THERAPEUTICS NV			4,524.000	3,518.31
PROSOFT LEARNING CORP COM			3,150.000	0.00
PROSPECT CAPITAL CORP			42,234.000	295,215.66
PROTAGENIC THERAPEUTICS INC			2.000	1.42
PROTAGONIST THERAPEUTICS INC			4,609.000	36,457.19
PROTALIX BIOTHERAPEUTICS INC			1,818.000	1,981.62
PROTARA THERAPEUTICS INC			1,408.000	4,125.44
PROTHENA CORP PLC			6,741.000	183,018.15
PROTO LABS INC			4,154.000	198,727.36
PROVENTION BIO INC			6,134.000	24,536.00
PROVIDENT FINANCIAL HOLDINGS I			1,397.000	20,717.51
PRUDENTIAL BANCORP INC			707.000	10,696.91
PRUDENTIAL FINANCIAL INC			48,638.000	4,653,683.84
PS BUSINESS PARKS INC			3,020.000	565,193.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PSYCHEMEDICS CORP			4,363.000	27,661.42
PTC INC			11,411.000	1,213,445.74
PUBLIC SERVICE ENTERPRISE GROU			75,716.000	4,791,308.48
PUBLIC STORAGE			22,703.000	7,098,547.01
PULMONX CORP			207,092.000	3,048,394.24
PULSE BIOSCIENCES INC			15,504.000	23,721.12
PULTEGROUP INC			25,755.000	1,020,670.65
PUMA SE			130,850.000	8,596,331.80
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	46.93
PVH CORP			7,318.000	416,394.20
PYXIS TANKERS INC			49.750	28.52
PZENA INVESTMENT MANAGEMENT IN			7,500.000	49,425.00
Q2 HOLDINGS INC			7,401.000	285,456.57
QC HOLDINGS INC			1,838.000	1,194.70
QCR HOLDINGS INC			1,411.950	76,231.18
QEP CO INC			519.000	10,120.50
QORVO INC			18,340.000	1,729,828.80
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,329.000	6,404.75
QUAKER CHEMICAL CORP			3,238.000	484,145.76
QUAKER FABRIC CORP NEW			8,200.000	0.00
QUALCOMM INC			289,014.000	36,918,648.36
QUALSTAR CORP			333.000	735.93
QUALYS INC			5,090.000	642,052.60
QUANEX BUILDING PRODUCTS CORP			5,273.000	119,960.75
QUANTA SERVICES INC			15,576.000	1,952,295.84
QUANTUM CORP			2,297.000	3,261.74
QUEST DIAGNOSTICS INC			22,429.000	2,982,608.42
QUICKLOGIC CORP			189.000	1,602.72
QUINSTREET INC			13,471.000	135,518.26
QUMU CORP			3,585.000	2,885.93
QUOTIENT TECHNOLOGY INC			9,201.000	27,326.97
R1 RCM INC			16,222.000	340,013.12
RADIAN GROUP INC			27,592.000	542,182.80
RADIOIO INC			9.000	0.00
RADIUS HEALTH INC			6,793.000	70,443.41
RADNET INC			8,415.000	145,411.20
RADWARE LTD			5,153.000	111,665.51

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RAFAEL HOLDINGS INC			5,642.000	10,550.54	
RAIA DROGASIL SA			366,075.000	1,347,549.70	
RAINMAKER SYSTEMS INC			1,456.000	1.60	
RAIT FINANCIAL TRUST			270.000	0.00	
RALPH LAUREN CORP			5,016.000	449,684.40	
RAMBUS INC			15,625.000	335,781.25	
RANGE RESOURCES CORP			4,559.000	112,835.25	
RANGER OIL CORP			4,117.000	135,325.79	
RAPID MICRO BIOSYSTEMS INC			2,662.000	11,446.60	
RAPID7 INC			7,160.000	478,288.00	
RAPT THERAPEUTICS INC			9,602.000	175,236.50	
RASER TECHNOLOGIES INC			6,049.000	0.00	
RAYMOND JAMES FINANCIAL INC			35,537.000	3,177,363.18	
RAYTHEON TECHNOLOGIES CORP			161,191.486	15,492,113.72	
RBC BEARINGS INC			4,067.000	752,191.65	
RCM TECHNOLOGIES INC			3,345.000	67,702.80	
RE/MAX HOLDINGS INC			4,615.000	113,159.80	
READING INTERNATIONAL INC			9,008.000	32,518.88	
READY CAPITAL CORP			4,291.000	51,148.72	
REALNETWORKS INC			4,528.000	2,857.16	
REALTEK SEMICONDUCTOR CORP			210,000.000	2,563,774.83	
REALTY INCOME CORP			90,125.000	6,151,932.50	
REC LTD			3,815,100.000	5,978,266.30	
RED ROBIN GOURMET BURGERS INC			3,987.000	32,015.61	
RED ROCK RESORTS INC			10,057.000	335,501.52	
RED VIOLET INC			115,193.000	2,193,274.72	
REDWOOD TRUST INC			10,400.000	80,184.00	
REGAL REXNORD CORP			0.919	104.32	
REGENCY CENTERS CORP			16,813.000	997,179.03	
REGENERON PHARMACEUTICALS INC			15,492.000	9,157,785.96	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			5,074.000	125,327.80	
REGIONAL SAB DE CV			692,848.000	3,279,186.90	
REGIONS FINANCIAL CORP			171,538.000	3,216,337.50	
REGIS CORP			9,920.000	10,713.60	
RELIANCE INDUSTRIES LTD			123,683.000	4,065,184.54	
RELMADA THERAPEUTICS INC			1,552.000	29,472.48	
RELX PLC			602,241.000	16,280,776.62	
RENASANT CORP			9,509.000	273,954.29	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RENT-A-CENTER INC/TX			7,214.000	140,312.30
REPARE THERAPEUTICS INC			3,145.000	43,998.55
REPLIMUNE GROUP INC			14,178.000	247,831.44
REPLY SPA			9,141.000	1,105,682.25
REPUBLIC BANCORP INC/KY			2,496.000	120,432.00
REPUBLIC FIRST BANCORP INC			2,471.000	9,414.51
REPUBLIC SERVICES INC			25,635.000	3,354,852.45
RESEARCH FRONTIERS INC			2,595.000	4,515.30
RESIDEO TECHNOLOGIES INC			20,387.000	395,915.54
RESMED INC			23,313.000	4,887,104.19
RESOLUTE FOREST PRODUCTS INC			9,709.000	123,886.84
RESONA HOLDINGS INC			1,850,400.000	6,920,527.25
RESONATE BLENDS INC			0.167	0.01
RESOURCES CONNECTION INC			6,906.000	140,675.22
RESPIRERX PHARMACEUTICALS INC			3.000	0.01
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	14,303.52
RETAIL OPPORTUNITY INVESTMENTS			20,087.000	316,972.86
RETAIL VALUE INC			4,519.000	5,603.56
RETRACTABLE TECHNOLOGIES INC			12,748.000	48,824.84
REUNION INDUSTRIES INC			1,969.000	0.98
REVOLVE GROUP INC			9,977.000	258,504.07
REX AMERICAN RESOURCES CORP			3,186.000	270,172.80
REZOLUTE INC			9,116.000	29,444.68
RF INDUSTRIES LTD			1,544.000	9,572.80
RGC RESOURCES INC			1,417.000	27,022.19
RHEINMETALL AG			43,186.000	9,946,281.46
RHYTHM PHARMACEUTICALS INC			6,925.000	28,738.75
RIBBON COMMUNICATIONS INC			5,996.000	18,227.84
RICHARDSON ELECTRONICS LTD/UNI			337.000	4,940.42
RICHTER GEDEON NYRT			270,600.000	4,869,574.80
RIGEL PHARMACEUTICALS INC			21,586.000	24,392.18
RIGHTMOVE PLC			206,223.000	1,423,543.71
RILEY EXPLORATION PERMIAN INC			29.000	701.22
RING ENERGY INC			6,827.000	18,159.82
RINGKJOEBING LANDBOBANK A/S			12,554.000	1,364,229.52
RIO TINTO LTD			141,200.000	9,971,777.68
RIO TINTO PLC			148,613.000	8,873,449.55
RITE AID CORP			7,292.000	49,148.08
RLI CORP			6,586.000	767,861.74



Asset Detail

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As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RLJ LODGING TRUST			27,994.000	308,773.82
RMR GROUP INC/THE			144.000	4,082.40
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			11,978.000	897,032.42
ROCHE HOLDING AG			25,500.000	8,484,906.25
ROCK CREEK PHARMACEUTICALS INC			413.000	0.05
ROCKET PHARMACEUTICALS INC			7,967.000	109,625.92
ROCKWELL AUTOMATION INC			14,377.000	2,865,479.87
ROCKWELL MEDICAL INC			1,057.637	1,364.35
ROCKY BRANDS INC			3,348.000	114,434.64
ROCKY MOUNTAIN CHOCOLATE FACTO			3,038.000	20,931.82
ROGERS CORP			2,808.000	735,948.72
ROKU INC			6,096.000	500,725.44
ROLLINS INC			24,552.000	857,355.84
ROPER TECHNOLOGIES INC			12,562.000	4,957,593.30
RORZE CORP			11,800.000	735,681.42
ROSS STORES INC			38,085.000	2,674,709.55
ROUND ONE CORP			106,700.000	1,199,299.97
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			24,317.000	848,906.47
ROYALE ENERGY INC			2,193.000	168.20
RPT REALTY			12,945.000	127,249.35
RUBICON TECHNOLOGY INC			586.000	5,385.34
RUSH ENTERPRISES INC			12,803.000	617,104.60
RUTH'S HOSPITALITY GROUP INC			2,276.000	37,007.76
RYANAIR HOLDINGS PLC ADR			104,729.000	7,043,025.25
RYDER SYSTEM INC			7,374.000	523,996.44
S&P GLOBAL INC			40,207.524	13,552,348.05
S-POOL INC			134,700.000	1,114,444.06
SABRA HEALTH CARE REIT INC			31,152.000	435,193.44
SAFEGUARD SCIENTIFICS INC			2,495.000	9,306.35
SAFETY INSURANCE GROUP INC			1,986.000	192,840.60
SAGA COMMUNICATIONS INC			911.000	22,638.35
SAGE THERAPEUTICS INC			9,793.000	316,313.90
SAIA INC			4,234.000	795,992.00
SAILPOINT TECHNOLOGIES HOLDING			12,824.000	803,808.32
SALEM MEDIA GROUP INC			2,472.000	5,240.64
SALESFORCE INC			155,102.000	25,598,034.08
SALLY BEAUTY HOLDINGS INC			22,274.000	265,506.08



BNY MELLON

Asset Detail

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As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAMPO OYJ			221,285.000	9,605,336.58
SAMSUNG ELECTRONICS CO LTD			454,682.000	19,960,632.10
SAMSUNG ELECTRONICS CO LTD GDR			4,537.000	4,949,867.00
SANCHEZ ENERGY CORP			6,989.000	0.00
SANDERSON FARMS INC			3,576.000	770,735.28
SANDRIDGE ENERGY INC			3,787.000	59,342.29
SANDS CHINA LTD HK/01928			354,000.000	844,516.66
SANDY SPRING BANCORP INC			3,986.000	155,733.02
SANGAMO THERAPEUTICS INC			17,516.000	72,516.24
SANMINA CORP			10,417.000	424,284.41
SANOFI			303,127.000	30,530,543.13
SAPIENS INTERNATIONAL CORP NV			7,790.000	188,440.10
SARATOGA INVESTMENT CORP			3,354.000	80,395.38
SASOL LTD			304,003.000	6,897,105.79
SATCON TECHNOLOGY CORP			1,198.000	0.00
SATSUMA PHARMACEUTICALS INC			3,576.000	14,804.64
SAUL CENTERS INC			1,532.000	72,172.52
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SAWAI GROUP HOLDINGS CO LTD			122,300.000	3,704,423.80
SBA COMMUNICATIONS CORP			11,687.000	3,740,424.35
SBERBANK OF RUSSIA PJSC ADR			167,041.000	1,670.41
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			3,711.000	115,560.54
SCB X PCL			1,477,500.000	4,450,678.75
SCHEID VINEYARDS INC			587.000	10,566.00
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			153,196.000	5,478,288.96
SCHNEIDER ELECTRIC SE			151,920.000	17,931,315.85
SCHNITZER STEEL INDUSTRIES INC			2,269.000	74,513.96
SCHOLASTIC CORP			5,415.000	194,777.55
SCIPLAY CORP			18,235.000	254,742.95
SCO GROUP INC/THE			6,400.000	0.00
SCORPIO TANKERS INC			9,593.000	331,054.43
SCOUT24 SE			23,346.000	1,195,702.64
SCPHARMACEUTICALS INC			9,426.000	45,433.32
SEA LTD ADR			13.000	869.18
SEABOARD CORP			106.000	411,553.48
SEACHANGE INTERNATIONAL INC			5,353.000	3,232.14
SEACOAST BANKING CORP OF FLORI			8,369.000	276,511.76

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEACOR MARINE HOLDINGS INC			8,194.000	47,197.44
SEAGATE TECHNOLOGY HOLDINGS PL			38,679.000	2,763,227.76
SEALED AIR CORP			15,833.000	913,880.76
SEASPINE HOLDINGS CORP			124,404.000	702,882.60
SECUNET SECURITY NETWORKS AG			2,497.000	737,463.05
SECURE ENERGY SERVICES INC 144A			6,800.000	3,382.77
SECUREWORKS CORP			6,076.000	65,985.36
SECURITY NATIONAL FINANCIAL CO			3,187.000	26,962.02
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.24
SEGRO PLC			859,130.000	10,191,642.34
SELECT MEDICAL HOLDINGS CORP			19,922.000	470,557.64
SELECTA BIOSCIENCES INC			2,350.000	3,078.50
SELECTIVE INSURANCE GROUP INC			8,800.000	765,072.00
SEMLER SCIENTIFIC INC			3,590.000	100,627.70
SEMPRA ENERGY			46,021.000	6,915,575.67
SEMRUSH HOLDINGS INC			280,459.000	3,626,334.87
SEMTECH CORP			10,131.000	556,901.07
SENECA FOODS CORP			4,066.000	225,825.64
SENSIENT TECHNOLOGIES CORP			7,081.000	570,445.36
SEQUENTIAL BRANDS GROUP INC			12.000	0.01
SERVICE PROPERTIES TRUST			24,302.000	127,099.46
SERVICENOW INC			49,162.000	23,377,514.24
SERVISFIRST BANCSHARES INC			10,131.000	799,538.52
SERVOTRONICS INC			306.000	3,442.50
SFL CORP LTD			15,685.000	148,850.65
SHAKE SHACK INC			4,053.000	160,012.44
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	4,901,165.41
SHARPER IMAGE CORP			2,100.000	0.00
SHATTUCK LABS INC			3,563.000	14,465.78
SHELL PLC			437,000.000	11,325,450.63
SHELLS SEAFOOD RESTAURANTS			44.000	0.00
SHENANDOAH TELECOMMUNICATIONS			7,121.000	158,086.20
SHENZHOU INTERNATIONAL GROUP H HK/02313			154,000.000	1,865,399.93
SHERWIN-WILLIAMS CO/THE			27,560.000	6,170,959.60
SHIMANO INC			29,100.000	4,909,440.16
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	3,677,037.11
SHOCKWAVE MEDICAL INC			4,586.000	876,705.62
SHOE CARNIVAL INC			8,724.000	188,525.64
SHOEI CO LTD			29,600.000	1,156,939.37

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SHOLOGGE INC			1,650.000	0.00	
SHOPIFY INC			265,000.000	8,278,600.00	
SHORE BANCSHARES INC			1,079.769	19,975.72	
SHOTSPOTTER INC			3,763.000	101,262.33	
SHRIRAM TRANSPORT FINANCE CO L			377,226.000	6,120,593.19	
SHUTTERSTOCK INC			1,002.000	57,424.62	
SHYFT GROUP INC/THE			2,772.000	51,531.48	
SI-BONE INC			329,012.000	4,342,958.40	
SIAM GLOBAL HOUSE PCL			2,915,400.000	1,517,277.87	
SIEBERT FINANCIAL CORP			7,827.000	12,992.82	
SIEMENS GAMESA RENEWABLE ENER			151,100.000	2,829,197.83	
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00	
SIENTRA INC			2,487.000	2,083.36	
SIERRA BANCORP			751.000	16,319.23	
SIERRA ONCOLOGY INC			11,687.000	642,668.13	
SIERRA WIRELESS INC			1,261.000	29,487.44	
SIFCO INDUSTRIES INC			1,415.000	5,957.15	
SIGA TECHNOLOGIES INC			5,453.000	63,145.74	
SIGHT RESOURCE CORP			200.000	0.00	
SIGMATRON INTERNATIONAL INC			535.000	3,777.10	
SIGNATURE BANK/NEW YORK NY			6,820.000	1,222,212.20	
SIGNET JEWELERS LTD			7,199.000	384,858.54	
SIKA AG			96,710.000	22,224,055.98	
SILERGY CORP			36,000.000	2,899,759.49	
SILGAN HOLDINGS INC			8,998.000	372,067.30	
SILICOM LTD			3,973.000	133,691.45	
SILICON GRAPHICS INC COM			11,800.000	0.00	
SILICON LABORATORIES INC			6,401.000	897,548.22	
SILK ROAD MEDICAL INC			198,361.000	7,218,356.79	
SILVERBOW RESOURCES INC			2,505.000	71,041.80	
SILVERGATE CAPITAL CORP			53,154.000	2,845,333.62	
SIMCLAR INC			700.000	14.00	
SIMCORP A/S			190,000.000	13,761,167.38	
SIMMONS FIRST NATIONAL CORP			14,885.471	316,465.11	
SIMON PROPERTY GROUP INC			35,587.000	3,377,918.04	
SIMPLY GOOD FOODS CO/THE			13,201.000	498,601.77	
SIMPSON MANUFACTURING CO INC			7,129.000	717,248.69	
SIMULATIONS PLUS INC			3,957.000	195,198.81	
SINCLAIR BROADCAST GROUP INC			8,938.000	182,335.20	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SINGULAR GENOMICS SYSTEMS INC			8,352.000	31,904.64	
SIRIUSPOINT LTD			10,597.000	58,380.20	
SITE CENTERS CORP			18,355.000	247,241.85	
SIXTH STREET SPECIALTY LENDING			8,269.000	152,976.50	
SJW GROUP			4,534.000	282,966.94	
SK SQUARE CO LTD			61,840.000	1,859,868.30	
SK TELECOM CO LTD			121,500.000	4,865,990.93	
SKAN GROUP AG			10,828.000	585,878.10	
SKF AB			493,300.000	7,244,925.54	
SKYLINE CHAMPION CORP			8,184.000	388,085.28	
SKYWEST INC			9,254.000	196,647.50	
SKYWORKS SOLUTIONS INC			29,443.000	2,727,599.52	
SLEEP NUMBER CORP			3,318.000	102,692.10	
SLR INVESTMENT CORP			2,952.000	43,187.76	
SM ENERGY CO			123,712.000	4,229,713.28	
SMART GLOBAL HOLDINGS INC			11,865.000	194,230.05	
SMF ENERGY CORP			441.000	0.00	
SMILEDIRECTCLUB INC			16,381.000	17,036.24	
SMITH & NEPHEW PLC			467,093.000	6,509,321.06	
SMITH MICRO SOFTWARE INC			636.000	1,570.92	
SNAP INC			79,437.000	1,043,007.81	
SNAP-ON INC			9,050.000	1,783,121.50	
SOCIETAL CDMO INC			12,964.000	10,306.39	
SOCIETE GENERALE SA			16,504.000	360,438.30	
SOCKET MOBILE INC			511.000	1,553.44	
SOFTECH INC			157.000	0.47	
SOJITZ CORP			628,480.000	8,886,754.75	
SOLAREEDGE TECHNOLOGIES INC			6,003.000	1,642,901.04	
SOLARIS OILFIELD INFRASTRUCTUR			4,352.000	47,349.76	
SOLID BIOSCIENCES INC			1,062.000	653.77	
SOLIGENIX INC			5.000	2.89	
SOLITARIO ZINC CORP			40.000	22.80	
SOLUNA HOLDINGS INC			734.000	2,987.38	
SONIC AUTOMOTIVE INC			7,701.000	282,087.63	
SONIDA SENIOR LIVING INC			508.000	10,668.00	
SONOS INC			13,570.000	244,802.80	
SOPRA STERIA GROUP SACA			44,000.000	6,559,571.48	
SOUTH JERSEY INDUSTRIES INC			15,928.000	543,781.92	
SOUTHERN CO/THE			135,240.000	9,643,964.40	

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOUTHERN FIRST BANCSHARES INC			3,467.000	151,126.53
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			480.000	21,724.80
SOUTHSIDE BANCSHARES INC			3,908.000	146,237.36
SOUTHWEST AIRLINES CO			64,266.000	2,321,287.92
SOUTHWEST GAS HOLDINGS INC			9,376.000	816,462.08
SOUTHWESTERN ENERGY CO			17,536.000	109,600.00
SP PLUS CORP			4,002.000	122,941.44
SPANISH BROADCASTING SYSTEM IN			375.000	933.75
SPARTANNASH CO			5,420.000	163,521.40
SPECTRUM BRANDS HOLDINGS INC			7,734.000	634,342.68
SPECTRUM PHARMACEUTICALS INC			9,454.000	7,374.12
SPEED COMMERCE INC			303.000	0.00
SPEEDUS CORP			1,690.000	0.00
SPERO THERAPEUTICS INC			6,652.000	4,929.14
SPIRE CORP			3,525.000	35.25
SPIRE INC			9,154.000	680,782.98
SPIRIT AEROSYSTEMS HOLDINGS IN			14,600.000	427,780.00
SPIRIT MTA REIT ESCROW			93,012.000	24,890.01
SPIRIT REALTY CAPITAL INC			156,900.000	5,927,682.00
SPLUNK INC			16,663.000	1,474,008.98
SPOK HOLDINGS INC			11,217.000	70,667.10
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			6,859.000	643,579.97
SPROUT SOCIAL INC			96,839.000	5,623,440.73
SPROUTS FARMERS MARKET INC			19,611.000	496,550.52
SPS COMMERCE INC			6,781.000	766,592.05
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			8,391.000	443,380.44
SS&C TECHNOLOGIES HOLDINGS INC			5,375.000	312,126.25
ST JOE CO/THE			5,100.000	201,756.00
STAAR SURGICAL CO			116,196.000	8,241,782.28
STAG INDUSTRIAL INC			22,786.000	703,631.68
STANDARD BIOTOOLS INC			14,257.000	22,811.20
STANDARD CHARTERED PLC			1,007,934.000	7,572,192.56
STANDARD MOTOR PRODUCTS INC			3,518.000	158,274.82
STANDEX INTERNATIONAL CORP			3,225.000	273,415.50
STANLEY BLACK & DECKER INC			16,362.000	1,715,719.32
STAR BUFFET INC			762.000	0.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STAR BULK CARRIERS CORP			14,704.000	367,452.96	
STAR STRUCK LTD			262.000	0.00	
STARBUCKS CORP			275,913.000	21,076,994.07	
STARTEK INC			1,890.000	5,462.10	
STATE BANK OF INDIA			373,258.000	2,202,043.82	
STATE STREET CORP			39,789.000	2,452,991.85	
STATERA BIOPHARMA INC			52.000	14.83	
STEEL CONNECT INC			19,353.000	25,933.02	
STEELCASE INC			15,211.000	163,214.03	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	0.00	
STEPAN CO			3,857.000	390,906.95	
STEPHAN CO/THE			1,476.000	2,952.00	
STEREOTAXIS INC			158.000	290.72	
STERIS PLC			16,332.000	3,366,841.80	
STERLING INFRASTRUCTURE INC			6,201.000	135,925.92	
STEVEN MADDEN LTD			12,842.000	413,640.82	
STEWART INFORMATION SERVICES C			2,401.000	119,449.75	
STOCK YARDS BANCORP INC			4,928.000	294,792.96	
STOKE THERAPEUTICS INC			4,995.000	65,983.95	
STONERIDGE INC			3,521.000	60,385.15	
STONEX GROUP INC			3,217.000	251,151.19	
STORAGE ENGINE INC COM			1,650.000	0.00	
STRASBAUGH INC			204.000	1.86	
STRATA SKIN SCIENCES INC			48.000	46.13	
STRATASYS LTD			7,405.000	138,769.70	
STRATEGIC EDUCATION INC			3,480.000	245,618.40	
STRATTEC SECURITY CORP			1,315.000	43,592.25	
STRATUS PROPERTIES INC			1,218.000	39,170.88	
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	2,791.46	
STRIDE INC			5,155.000	210,272.45	
STRYKER CORP			40,260.000	8,008,921.80	
STURM RUGER & CO INC			2,144.000	136,465.60	
STYLECLICK INC			3,762.000	1.13	
SUGARMADE INC			80.000	0.02	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			221,100.000	6,561,960.84	
SUMMIT HOTEL PROPERTIES INC			10,656.000	77,469.12	
SUMMIT MATERIALS INC			20,861.000	485,852.69	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUN COMMUNITIES INC			9,497.000	1,513,441.92
SUN COUNTRY AIRLINES HOLDINGS			197,590.000	3,623,800.60
SUNCOKE ENERGY INC			2,379.000	16,200.99
SUNCOR ENERGY INC NEW			326,089.000	11,416,085.30
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,406.00
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			125,000.000	2,037,415.81
SUNSTONE HOTEL INVESTORS INC			34,277.000	340,027.84
SUPER MICRO COMPUTER INC			6,072.000	245,005.20
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR GROUP OF COS INC			3,461.000	61,432.75
SUPERIOR INDUSTRIES INTERNATIO			6,263.000	24,738.85
SUPERNUS PHARMACEUTICALS INC			8,623.000	249,377.16
SURGALIGN HOLDINGS INC			288.668	984.36
SURGERY PARTNERS INC			9,892.000	286,076.64
SURMODICS INC			4,329.000	161,168.67
SUTRO BIOPHARMA INC			2,566.000	13,368.86
SUZUKI MOTOR CORP			145,200.000	4,557,305.90
SVB FINANCIAL GROUP			6,379.000	2,519,641.21
SWEDBANK AB			535,700.000	6,759,374.09
SWITCH INC			4,745.000	158,957.50
SWK HOLDINGS CORP			686.000	11,915.82
SYLVAMO CORP			2.277	74.42
SYMRISE AG			193,040.000	20,958,349.42
SYNALLOY CORP			482.000	6,776.92
SYNAPTICS INC			5,605.000	661,670.25
SYNCHRONOSS TECHNOLOGIES INC			12,181.000	14,008.15
SYNCHRONY FINANCIAL			78,127.000	2,157,867.74
SYNDAX PHARMACEUTICALS INC			10,092.000	194,170.08
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00
SYNLOGIC INC			2,246.000	2,582.90
SYNOPSIS INC			25,960.000	7,884,052.00
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.03
SYPRIS SOLUTIONS INC			3,737.000	8,669.84
SYSCO CORP			60,179.000	5,097,763.09
T ROWE PRICE GROUP INC			27,853.000	3,164,379.33
T-MOBILE US INC			75,030.000	10,094,536.20
TABULA RASA HEALTHCARE INC			3,104.000	7,977.28
TACTILE SYSTEMS TECHNOLOGY INC			2,320.000	16,936.00
TAITRON COMPONENTS INC			3,406.000	12,193.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TAIWAN SEMICONDUCTOR MANUFACTU			1,032,000.000	16,521,162.77	
TAIWAN SEMICONDUCTOR MANUFACTU ADR			164,513.000	13,448,937.75	
TAKE-TWO INTERACTIVE SOFTWARE			29,489.000	3,613,287.17	
TALANX AG			148,200.000	5,627,264.26	
TALON INTERNATIONAL INC			3,150.000	267.75	
TANDY BRANDS ACCESSORIES INC			1,325.000	6.63	
TANGER FACTORY OUTLET CENTERS			12,135.000	172,559.70	
TAPESTRY INC			27,291.000	832,921.32	
TARGA RESOURCES CORP			349,465.000	20,852,576.55	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			58,264.000	8,228,624.72	
TARRAGON CORP			10,464.000	0.00	
TATA CONSULTANCY SERVICES LTD			60,953.000	2,521,631.59	
TATA ELXSI LTD			12,017.000	1,243,287.24	
TAYLOR DEVICES INC			501.000	4,308.60	
TAYLOR MORRISON HOME CORP			19,104.000	446,269.44	
TCR2 THERAPEUTICS INC			10,983.000	31,850.70	
TCS GROUP HOLDING PLC GDR			65,310.000	1,959.30	
TD SYNnex CORP			168,072.000	15,311,359.20	
TE CONNECTIVITY LTD			38,186.000	4,320,745.90	
TEAM FINANCIAL INC			4,300.000	0.00	
TEAM INC			5,336.000	3,966.25	
TECHNICAL COMMUNICATIONS CORP			135.000	175.50	
TECHNIPFMC PLC			60,628.000	408,026.44	
TECHNOGYM SPA			396,574.000	2,578,801.35	
TECHNOLOGY SOLUTIONS CO			920.000	0.09	
TECHNOPRO HOLDINGS INC			48,900.000	977,964.00	
TECHTARGET INC			91,340.000	6,002,864.80	
TECHTRONIC INDUSTRIES CO LTD HK/00669			213,500.000	2,226,976.72	
TEEKAY CORP			11,647.000	33,543.36	
TEEKAY TANKERS LTD			1,423.000	25,087.49	
TEGNA INC			32,090.000	672,927.30	
TEJON RANCH CO			6,088.000	94,485.76	
TEKKNOWLEDGE CORP			2,012.000	0.00	
TELEDYNE TECHNOLOGIES INC			5,077.000	1,904,433.47	
TELEFLEX INC			6,492.000	1,596,058.20	
TELEPERFORMANCE			38,773.000	11,888,983.80	
TELEPHONE AND DATA SYSTEMS INC			14,538.000	229,555.02	
TELESAT CORP			2,599.000	29,030.83	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00
TELEVIDEO INC/CA			2,143.000	0.00
TELIGENT INC			48.900	0.01
TEMPEST THERAPEUTICS INC			361.000	767.13
TENABLE HOLDINGS INC			9,755.000	442,974.55
TENAYA THERAPEUTICS INC			5,239.000	29,495.57
TENCENT HOLDINGS LTD HK/00700			111,300.000	5,026,758.16
TENET HEALTHCARE CORP			2,494.000	131,084.64
TENNANT CO			3,197.000	189,422.25
TENNECO INC			7,621.000	130,776.36
TERADYNE INC			27,354.000	2,449,550.70
TEREX CORP			8,799.000	240,828.63
TERRENO REALTY CORP			10,492.000	584,719.16
TESLA INC			97,089.000	65,381,674.38
TESSCO TECHNOLOGIES INC			8,988.000	53,119.08
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			1,188.000	162,221.40
TETRA TECHNOLOGIES INC			10,387.000	42,171.22
TETRAPHASE PHARMACEUTICALS INC			271.000	84.01
TEXAS CAPITAL BANCSHARES INC			5,841.000	307,470.24
TEXAS INSTRUMENTS INC			107,178.000	16,467,899.70
TEXAS ROADHOUSE INC			10,525.000	770,430.00
TEXTAINER GROUP HOLDINGS LTD			2,546.000	69,785.86
TEXTRON INC			36,787.000	2,246,582.09
THALES SA			96,980.000	11,867,435.09
THERAPEUTICSMD INC			192.600	1,916.37
THERMO FISHER SCIENTIFIC INC			58,588.000	31,829,688.64
THERMOGENESIS HOLDINGS INC			11.100	3.06
THERMON GROUP HOLDINGS INC			3,084.000	43,330.20
THIRD COAST BANCSHARES INC			92,773.000	2,031,728.70
THOMAS GROUP INC			367.000	0.00
THQ INC			896.000	0.00
THULE GROUP AB			20,236.000	496,253.37
TIDEWATER INC			7,303.000	154,020.27
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	24.10
TILE SHOP HOLDINGS INC			589.000	1,808.23
TIMBERLAND BANCORP INC/WA			1,454.000	36,350.00
TINEXTA SPA			48,318.000	1,124,442.83
TITAN INTERNATIONAL INC			9,545.000	144,129.50

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TITAN MACHINERY INC			1,732.000	38,814.12
TITAN PHARMACEUTICALS INC			9.000	5.03
TJX COS INC/THE			133,713.000	7,467,871.05
TL ADMIN CORP COM			29,100.000	0.00
TOFAS TURK OTOMOBIL FABRIKASI			662,398.000	2,380,371.94
TOKYO ELECTRON LTD			19,200.000	6,260,792.70
TOMPKINS FINANCIAL CORP			2,773.000	199,933.30
TONIX PHARMACEUTICALS HOLDING			0.124	0.20
TOOTSIE ROLL INDUSTRIES INC			8,961.011	316,771.74
TOPCON CORP			143,400.000	1,866,189.67
TOR MINERALS INTERNATIONAL INC			236.000	483.80
TOROMONT INDUSTRIES LTD			141,218.000	11,394,216.40
TOTALENERGIES SE			215,900.000	11,369,146.43
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			10,179.000	276,359.85
TPI COMPOSITES INC			4,822.000	60,275.00
TRACTOR SUPPLY CO			22,972.000	4,453,122.20
TRADE DESK INC/THE			8,987.000	376,465.43
TRANE TECHNOLOGIES PLC			28,426.000	3,691,684.62
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			3,586.000	14,487.44
TRANSCAT INC			3,267.000	185,598.27
TRANSCOASTAL CORP			23.000	0.23
TRANSCONTINENTAL REALTY INVEST			305.000	13,877.50
TRANSCOSMOS INC			68,400.000	1,754,620.72
TRANSDIGM GROUP INC			20,840.000	11,184,202.80
TRANSMEDICS GROUP INC			256,585.000	8,069,598.25
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			77,596.000	258,394.68
TRAVEL + LEISURE CO			12,327.000	478,534.14
TRAVELERS COS INC/THE			35,598.000	6,020,689.74
TRAVELZOO			3,969.000	24,052.14
TREACE MEDICAL CONCEPTS INC			478,036.000	6,855,036.24
TREDEGAR CORP			5,894.000	58,940.00
TREEHOUSE FOODS INC			6,537.000	273,377.34
TRI POINTE HOMES INC			18,461.000	311,437.07
TRI-VALLEY CORP			1,094.000	0.00
TRIAD GUARANTY INC			2,231.000	0.67
TRICAN WELL SERVICE LTD			348,500.000	996,910.74

Asset Detail

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As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRICO BANCSHARES			3,830.000	174,801.20	
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00	
TRIMAS CORP			7,902.000	218,806.38	
TRIMBLE INC			42,519.000	2,475,881.37	
TRINITY INDUSTRIES INC			14,827.000	359,109.94	
TRINITY PLACE HOLDINGS INC			2,067.000	2,087.67	
TRINSEO PLC			8,061.000	310,026.06	
TRIO-TECH INTERNATIONAL			682.000	2,830.30	
TRIP.COM GROUP LTD ADR			241,098.000	6,215,916.74	
TRIP.COM GROUP LTD HK/09961			22,650.000	639,642.15	
TRIPADVISOR INC			13,900.000	247,420.00	
TRIPLE CROWN MEDIA INC			983.000	0.00	
TRITON INTERNATIONAL LTD			10,080.000	530,712.00	
TRIUMPH BANCORP INC			5,011.000	313,488.16	
TRONOX HOLDINGS PLC			16,684.000	280,291.20	
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00	
TRUEBLUE INC			6,240.000	111,696.00	
TRUIST FINANCIAL CORP			144,304.000	6,844,338.72	
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			2,148.000	66,244.32	
TRUSTMARK CORP			10,004.000	292,016.76	
TS TECH CO LTD			409,900.000	4,245,182.69	
TSR INC			631.000	4,606.30	
TTEC HOLDINGS INC			3,312.000	224,851.68	
TTM TECHNOLOGIES INC			12,909.000	161,362.50	
TUCOWS INC			1,330.000	59,198.30	
TUESDAY MORNING CORP			4,264.000	1,543.57	
TURNING POINT BRANDS INC			209.000	5,670.17	
TURNING POINT THERAPEUTICS INC			4,281.000	322,145.25	
TURTLE BEACH CORP			498.000	6,090.54	
TUTOR PERINI CORP			4,854.000	42,618.12	
TWIN DISC INC			2,743.000	24,851.58	
TWITTER INC			102,306.000	3,825,221.34	
TWO HARBORS INVESTMENT CORP			27,314.000	136,023.72	
TWO RIVERS WATER & FARMING CO			199.000	0.18	
TYLER TECHNOLOGIES INC			4,495.000	1,494,497.60	
TYSON FOODS INC			60,927.000	5,243,377.62	
UBS -CW23 WULIANGYE YIB WTS EXP 17-MAR-2023			59,000.000	1,519,250.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UBS -CW23 GUANGZHOU KIN WTS EXP 08-MAR-2023			140,913.000	1,602,180.81
UBS -CW23 LAOBAIXING PH WTS EXP 08-MAR-2023			255,350.000	1,542,314.00
UBS AG LONDON DELTAONEWARRANT384685			45,030.000	2,046,163.20
UBS AG LONDON DELTAONEWARRANT384973 15DEC22			305,500.000	2,447,055.00
UBS CW22 AMOY DIAGNOST WTS EXP 16-AUG-202			155,851.000	656,132.71
UBS CW22 PING AN BANK WTS EXP 19-AUG-2022			949,852.000	2,013,686.24
UBS CW23 QINGDAO HAIER WTS EXP 18-MAY-2023			175,011.000	1,902,369.57
UBS-CW23 FOSHAN HAITIA WTS EXP 09-JUN-2023			215,439.000	2,475,394.11
UBS-CW23 SICHUAN SWELL WTS EXP 09-JUN-2023			98,830.000	1,117,767.30
UBS-CW23 SKSHU PAINT C WTS EXP 13-JAN-2023			218,374.000	3,057,236.00
UDR INC			52,383.000	2,411,713.32
UFP INDUSTRIES INC			10,392.000	708,110.88
UFP TECHNOLOGIES INC			3,011.000	239,585.27
ULTA BEAUTY INC			8,232.000	3,173,271.36
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			9,933.000	295,705.41
ULTRAGENYX PHARMACEUTICAL INC			10,202.000	608,651.32
ULTRALIFE CORP			1,945.000	8,849.75
ULTRAPETROL BAHAMAS LTD			1,582.000	3.32
UMB FINANCIAL CORP			6,920.000	595,812.00
UMH PROPERTIES INC			6,385.000	112,759.10
UMPQUA HOLDINGS CORP			26,569.000	445,562.13
UNICO AMERICAN CORP			668.000	1,255.84
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00
UNIFI INC			724.000	10,179.44
UNIFIRST CORP/MA			13,083.000	2,252,630.94
UNIGENE LABORATORIES INC			9,893.000	0.00
UNILEVER PLC ADR			237,624.000	10,890,307.92
UNION BANKSHARES INC/MORRISVIL			4,219.000	110,326.85
UNION PACIFIC CORP			105,241.000	22,445,800.48
UNIQUIRE NV			5,919.000	110,330.16
UNISYS CORP			5,101.000	61,365.03
UNIT CORP WTS EXP 09/03/2027			200.000	3,220.00
UNITED AIRLINES HOLDINGS INC			35,413.000	1,254,328.46
UNITED AMERICAN HEALTHCARE COR			1,094.000	29.98
UNITED BANCORP INC/OH			352.000	5,769.28
UNITED BANKSHARES INC/WV			14,605.000	512,197.35
UNITED COMMUNITY BANKS INC/GA			11,855.000	357,902.45
UNITED FIRE GROUP INC			4,202.000	143,834.46

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED INSURANCE HOLDINGS CORP			3,494.000	5,450.64
UNITED NATURAL FOODS INC			6,877.000	270,953.80
UNITED OVERSEAS BANK LTD			371,100.000	6,999,622.77
UNITED PARCEL SERVICE INC			151,335.000	27,624,690.90
UNITED RENTALS INC			7,762.000	1,885,467.42
UNITED SECURITY BANCSHARES/FRE			835.000	6,362.70
UNITED STATES LIME & MINERALS			1,044.000	110,246.40
UNITED WESTERN BANCORP INC			2,275.000	0.00
UNITED-GUARDIAN INC			1,286.000	19,277.14
UNITEDHEALTH GROUP INC			120,627.000	61,957,646.01
UNITIL CORP			2,866.000	168,291.52
UNITY BANCORP INC			2,074.000	54,919.52
UNIVAR SOLUTIONS INC			210,480.000	5,234,637.60
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			4,463.000	270,011.50
UNIVERSAL ELECTRONICS INC			3,187.000	81,491.59
UNIVERSAL HEALTH SERVICES INC			12,168.000	1,225,439.28
UNIVERSAL INSURANCE HOLDINGS I			3,899.000	50,803.97
UNIVERSAL LOGISTICS HOLDINGS I			4,222.000	115,302.82
UNIVERSAL MUSIC GROUP NV			1,105,006.000	22,104,142.56
UNIVERSAL STAINLESS & ALLOY PR			2,525.000	18,685.00
UNIVERSAL TECHNICAL INSTITUTE			2,767.000	19,728.71
UNIVEST FINANCIAL CORP			4,164.000	105,932.16
UPLAND SOFTWARE INC			1,947.000	28,270.44
URANIUM ENERGY CORP			5,980.000	18,418.40
URBAN EDGE PROPERTIES			17,237.000	262,174.77
URBAN OUTFITTERS INC			9,432.000	176,001.12
UROGEN PHARMA LTD			6,322.000	51,777.18
UROLOGIX INC			2,793.000	0.56
URSTADT BIDDLE PROPERTIES INC			6,715.000	108,783.00
US BANCORP			526,236.000	24,217,380.72
US ENERGY CORP			40.000	138.40
US GLOBAL INVESTORS INC			424.000	1,857.12
US GOLD CORP			2.000	8.30
US PHYSICAL THERAPY INC			2,743.000	299,535.60
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,912.000	90,355.04
USA TRUCK INC			1,798.000	56,493.16
USANA HEALTH SCIENCES INC			1,782.000	128,945.52

Asset Detail

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Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
USHIO INC			92,500.000	1,142,504.86	
UTAH MEDICAL PRODUCTS INC			2,440.000	209,596.00	
UTG INC			513.000	13,789.44	
UTSTARCOM HOLDINGS CORP			1,189.250	3,781.82	
V ONE CORP COM			2,000.000	0.00	
V2X INC			3,383.000	113,195.18	
VAALCO ENERGY INC			13,956.000	96,854.64	
VALARIS LTD			8,700.000	367,488.00	
VALENCE TECHNOLOGY INC			14,867.000	0.00	
VALERO ENERGY CORP			51,815.000	5,506,898.20	
VALLEY MEDIA INC COM			11,100.000	0.00	
VALLEY NATIONAL BANCORP			48,047.000	500,169.27	
VALMET OYJ			403,579.000	9,877,186.19	
VALUE AMER INC COM			290.000	0.00	
VALUE LINE INC			1,315.000	86,855.75	
VANDA PHARMACEUTICALS INC			8,279.000	90,241.10	
VANGUARD INTERNATIONAL SEMICON			925,000.000	2,389,224.24	
VAPOTHERM INC			2,262.000	5,722.86	
VAREX IMAGING CORP			4,683.000	100,169.37	
VARONIS SYSTEMS INC			13,215.000	387,463.80	
VASO CORP			17,910.000	1,665.63	
VAXART INC			15,126.000	52,941.00	
VAXCYTE INC			9,533.000	207,438.08	
VBI VACCINES INC			21,867.000	17,679.47	
VCAMPUS CORP			271.000	0.00	
VECTOR GROUP LTD			9,753.000	102,406.50	
VEECO INSTRUMENTS INC			10,866.000	210,800.40	
VENTAS INC			68,601.827	3,528,191.96	
VERA BRADLEY INC			2,981.000	12,937.54	
VERACYTE INC			10,227.000	203,517.30	
VERICEL CORP			124,371.000	3,131,661.78	
VERINT SYSTEMS INC			9,850.000	417,147.50	
VERIS RESIDENTIAL INC			13,969.000	184,949.56	
VERISIGN INC			16,792.000	2,809,805.36	
VERISK ANALYTICS INC			23,934.000	4,142,736.06	
VERITEX HOLDINGS INC			6,541.000	191,389.66	
VERITIV CORP			814.000	88,359.70	
VERIZON COMMUNICATIONS INC			509,443.000	25,854,232.25	
VERRA MOBILITY CORP			520,993.000	8,184,800.03	

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VERRICA PHARMACEUTICALS INC			5,987.000	11,495.04	
VERTEX PHARMACEUTICALS INC			41,548.000	11,707,810.92	
VF CORP			48,351.000	2,135,663.67	
VIAD CORP			3,312.000	91,444.32	
VIAPLAY GROUP AB			470,000.000	9,627,124.93	
VIASAT INC			8,039.000	246,234.57	
VIATRIS INC			194,619.000	2,037,660.93	
VIAVI SOLUTIONS INC			31,153.000	412,154.19	
VICI PROPERTIES INC			162,624.000	4,844,568.96	
VICON INDUSTRIES INC			2.000	130.00	
VICOR CORP			4,739.000	259,365.47	
VICTORIA'S SECRET & CO			10,300.000	288,091.00	
VICTORY CAPITAL HOLDINGS INC			9,933.000	239,385.30	
VIDEO DISPLAY CORP			2,455.000	2,921.45	
VIEWCAST.COM INC			6,812.000	1.36	
VIEWRAY INC			17,289.000	45,815.85	
VIEWTRAN GROUP INC			2,440.000	0.24	
VILLAGE SUPER MARKET INC			1,613.000	36,792.53	
VIP INDUSTRIES LTD			205,073.000	1,626,873.12	
VIR BIOTECHNOLOGY INC			4,757.000	121,160.79	
VIRCO MFG. CORP			3,855.000	14,841.75	
VIRIDIAN THERAPEUTICS INC			6,601.000	76,373.57	
VIRNETX HOLDING CORP			4,886.000	5,716.62	
VIRTU FINANCIAL INC			12,500.000	292,625.00	
VIRTUS INVESTMENT PARTNERS INC			937.000	160,245.74	
VISA INC			243,887.000	48,018,911.43	
VISHAY INTERTECHNOLOGY INC			16,756.000	298,591.92	
VISHAY PRECISION GROUP INC			4,525.000	131,813.25	
VISION INC/TOKYO JAPAN			75,500.000	717,459.79	
VISIONAL INC			20,600.000	923,440.42	
VISTEON CORP			4,027.000	417,116.66	
VISTRA CORP			472,902.000	10,805,810.70	
VL DISSOLUTION CORP COM			1,293.000	0.00	
VMWARE INC			3,272.000	372,942.56	
VOC ENERGY TRUST			8,407.000	54,561.43	
VOLVO AB			509,200.000	7,870,005.65	
VOLVO CAR AB			189,414.000	1,256,179.66	
VONAGE HOLDINGS CORP			33,622.000	633,438.48	
VONOVIA SE			163,136.000	5,014,185.62	

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VORNADO REALTY TRUST			17,249.000	493,148.91	
VOXX INTERNATIONAL CORP			3,397.000	31,626.07	
VOYAGER THERAPEUTICS INC			9,177.000	54,236.07	
VSE CORP			3,679.000	138,256.82	
VULCAN MATERIALS CO			53,363.000	7,582,882.30	
W R BERKLEY CORP			22,707.000	1,549,979.82	
W WORLD CORP			11.000	33.00	
W&T OFFSHORE INC			33,366.000	144,141.12	
WABASH NATIONAL CORP			5,051.000	68,592.58	
WAL-MART DE MEXICO SAB DE CV			993,421.000	3,407,295.03	
WALGREENS BOOTS ALLIANCE INC			463,406.000	17,563,087.40	
WALKER & DUNLOP INC			6,358.000	612,529.72	
WALKING CO HOLDINGS INC/THE			3,656.000	0.00	
WALMART INC			164,119.000	19,953,588.02	
WALT DISNEY CO/THE			197,419.000	18,636,353.60	
WANDERPORT CORP			82.000	0.22	
WARNER BROS DISCOVERY INC			239,360.188	3,212,213.72	
WARRIOR MET COAL INC			9,222.000	282,285.42	
WASHINGTON REAL ESTATE INVESTM			11,994.000	255,592.14	
WASHINGTON TRUST BANCORP INC			3,385.000	163,732.45	
WASTE MANAGEMENT INC			44,375.000	6,788,487.50	
WATCHES OF SWITZERLAND GROUP P			108,604.000	1,014,265.84	
WATERS CORP			9,258.000	3,064,212.84	
WATERSTONE FINANCIAL INC			4,016.000	68,472.80	
WATTS WATER TECHNOLOGIES INC			4,738.000	582,015.92	
WAVE LIFE SCIENCES LTD			4,573.000	14,862.25	
WAVE SYSTEMS CORP			137.000	0.00	
WAXMAN INDUSTRIES INC			400.000	800.00	
WAYSIDE TECHNOLOGY GROUP INC			4,314.000	143,397.36	
WD-40 CO			2,132.000	429,299.52	
WEBCO INDUSTRIES INC			62.000	13,454.62	
WEC ENERGY GROUP INC			58,608.000	5,898,309.12	
WEGENER CORP			4,812.000	117.89	
WEIS MARKETS INC			3,770.000	281,015.80	
WELBILT INC			16,384.000	390,103.04	
WELLMAN INC COM			15,700.000	0.00	
WELLS FARGO & CO			427,598.000	16,749,013.66	
WELLTOWER INC			68,479.000	5,639,245.65	
WERNER ENTERPRISES INC			7,428.000	286,275.12	



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESBANCO INC			11,805.000	374,336.55
WESCO INTERNATIONAL INC			1,198.000	128,305.80
WEST BANCORP INC			922.000	22,441.48
WEST PHARMACEUTICAL SERVICES I			10,114.000	3,058,170.18
WESTAMERICA BANCORP			4,791.000	266,667.06
WESTELL TECHNOLOGIES INC			1,757.000	1,967.84
WESTERN ASSET MORTGAGE CAPITAL			6,414.000	7,760.94
WESTERN DIGITAL CORP			54,567.000	2,446,238.61
WESTERN METALS CORP			3,193.000	478.95
WESTERN MIDSTREAM PARTNERS LP			837,754.000	20,365,799.74
WESTERN NEW ENGLAND BANCORP IN			7,018.000	52,354.28
WESTERN WTR CO			9,200.000	0.00
WESTINGHOUSE AIR BRAKE TECHNOL			19,796.000	1,624,855.68
WESTMORELAND COAL CO			2,487.000	0.00
WESTROCK CO			42,795.000	1,704,952.80
WESTWATER RESOURCES INC			1.000	1.08
WESTWOOD HOLDINGS GROUP INC			2,611.000	36,031.80
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			3,336.000	81,565.20
WEYERHAEUSER CO			91,267.000	3,022,763.04
WH GROUP LTD HK/00288			11,543,500.000	8,914,751.58
WHIRLPOOL CORP			9,292.000	1,439,052.04
WHITE MOUNTAINS INSURANCE GROU			6,010.000	7,489,241.30
WHITESTONE REIT			12,249.000	131,676.75
WHITING PETROLEUM CORP			5,580.000	364,763.09
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	4,290.00
WILLDAN GROUP INC			2,181.000	60,151.98
WILLIAMS COS INC/THE			266,524.000	8,318,214.04
WILLIS LEASE FINANCE CORP			2,244.000	84,105.12
WILLIS TOWERS WATSON PLC			75,715.000	14,945,383.85
WILLSCOT MOBILE MINI HOLDINGS			4,546.000	147,381.32
WILMAR INTERNATIONAL LTD			1,911,400.000	5,548,649.86
WINDTREE THERAPEUTICS INC			9,439.000	3,870.93
WINLAND HOLDINGS CORP			968.000	1,645.60
WINMARK CORP			812.000	158,802.84
WINNEBAGO INDUSTRIES INC			7,066.000	343,124.96
WIRELESS TELECOM GROUP INC			5,681.000	7,498.92

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WIRELESS XCESSORIES GROUP INC			1,262.000	1.26	
WISDOMTREE INVESTMENTS INC			14,443.000	73,226.01	
WIX.COM LTD			6,800.000	445,740.00	
WIZZ AIR HOLDINGS PLC			51,673.000	1,100,709.98	
WOLVERINE WORLD WIDE INC			12,914.000	260,346.24	
WORKDAY INC			45,015.000	6,283,193.70	
WORKHORSE GROUP INC			16,348.000	42,504.80	
WORKIVA INC			5,286.000	348,823.14	
WORLD ACCEPTANCE CORP			1,404.000	157,584.96	
WORLD FUEL SERVICES CORP			9,766.000	199,812.36	
WORLDGATE COMMUNICATIONS			6,943.000	0.00	
WORLDTEX INC			47.000	0.00	
WORTHINGTON INDUSTRIES INC			9,889.000	436,104.90	
WP CAREY INC			13,350.000	1,106,181.00	
WQN INC			656.000	0.66	
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	646.33	
WSFS FINANCIAL CORP			13,712.500	549,734.12	
WUXI BIOLOGICS CAYMAN INC HK/02269			387,500.000	3,545,645.12	
WW GRAINGER INC			7,723.000	3,509,562.89	
WW INTERNATIONAL INC			6,443.000	41,170.77	
WYNN RESORTS LTD			11,437.000	651,680.26	
X4 PHARMACEUTICALS INC			8,225.000	7,937.13	
XBIOTECH INC			5,211.000	29,337.93	
XCEL ENERGY INC			78,679.000	5,567,326.04	
XENCOR INC			8,561.000	234,314.57	
XENIA HOTELS & RESORTS INC			17,000.000	247,010.00	
XENON PHARMACEUTICALS INC			6,384.000	194,201.28	
XINYI SOLAR HOLDINGS LTD HK/00968			1,380,000.000	2,131,477.83	
XOMA CORP			7,902.000	176,056.56	
XOMETRY INC			134,022.000	4,547,366.46	
XP INC			74,728.000	1,342,114.88	
XPEL INC			2,435.000	111,839.55	
XPERI HOLDING CORP			14,673.000	211,731.39	
XTEP INTERNATIONAL HOLDINGS LT HK/01368			826,000.000	1,494,746.37	
XYLEM INC/NY			27,330.000	2,136,659.40	
YAMAHA CORP			157,700.000	6,500,459.98	
YELP INC			12,494.000	346,958.38	
YOKOHAMA RUBBER CO LTD/THE			419,600.000	5,673,734.44	
YORK WATER CO/THE			3,537.000	143,000.91	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,830,000.000	6,290,673.44	
YUM CHINA HOLDINGS INC			62,623.000	3,037,215.50	
YUM! BRANDS INC			34,795.000	3,949,580.45	
YUMA ENERGY INC			1.266	0.00	
YUNHONG CTI LTD			179.000	127.97	
ZANETT INC			154.000	0.00	
ZAZA ENERGY CORP			342.000	0.04	
ZEBRA TECHNOLOGIES CORP			6,688.000	1,965,937.60	
ZEDGE INC			1,658.000	4,775.04	
ZHONGSHENG GROUP HOLDINGS LTD HK/00881			223,500.000	1,576,501.06	
ZIFF DAVIS INC			6,958.000	518,579.74	
ZIMMER BIOMET HOLDINGS INC			29,357.000	3,084,246.42	
ZIMVIE INC			1.600	25.61	
ZION OIL & GAS INC			469.000	98.77	
ZIONS BANCORP NA			16,405.000	835,014.50	
ZIPLINK INC			21,900.000	4.38	
ZIPRECRUITER INC			10,800.000	160,056.00	
ZOETIS INC			58,041.000	9,976,667.49	
ZOGENIX INC			6,599.000	0.00	
ZOGENIX INC CONTRA			6,608.000	6,608.00	
ZOOM VIDEO COMMUNICATIONS INC			6,168.000	665,958.96	
ZOOMINFO TECHNOLOGIES INC			153,570.000	5,104,666.80	
ZUMIEZ INC			5,567.000	144,742.00	
ZURN ELKAY WATER SOLUTIONS COR			17,473.000	475,964.52	
ZYMEWORKS INC			5,829.000	30,893.70	
ZYNERBA PHARMACEUTICALS INC			13,713.000	15,632.82	
ZYNEX INC			7,617.300	60,633.71	
TOTAL EQUITY			529,742,792.056	9,269,063,772.55	
FIXED INCOME SECURITIES					
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			1,529,000.000	1,294,329.08	
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			3,674,000.000	3,196,380.00	
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			3,858,000.000	3,132,946.77	
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,604,000.000	2,276,677.20	
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			1,629,000.000	1,638,488.93	
129 W TRADE ST LLC			1,866,952.247	1,522,019.38	
188 INVERNESS LLC			202,200.790	295,113.84	
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			513,501.160	490,265.59	
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			1,189,032.780	1,119,523.34	
8TH AVENUE FOOD 9/18 TL			1,316,230.250	1,103,751.20	



Asset Detail

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A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.532	83,614.01
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	214,503.87
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			1,153,000.000	1,117,191.68
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,411,000.000	2,399,383.80
ABN AMRO BANK NV 144A 4.800% 04/18/2026 DD 04/18/16			1,800,000.000	1,776,200.40
ABN AMRO BANK NV REGS VAR RT 03/27/2028			2,800,000.000	2,776,256.00
ABRA AUTO BODY/CALIBER COLLISI			879,463.820	814,603.36
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	541,522.62
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			705,000.000	638,701.80
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			1,460,000.000	1,364,144.15
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			2,027,367.550	2,027,161.02
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21			598,950.000	519,589.13
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			315,000.007	297,675.01
ACCESS CIG 2/18 TL			1,373,625.200	1,292,237.91
ACCUVANT 1/17 COV-LITE TL			1,132,552.730	1,081,112.18
ACREC 2021-FL1 LTD FL1 A 144A VAR RT 10/16/2036 DD 10/15/21			3,500,000.000	3,439,987.35
ACRES COMMERCIAL RE FL2 A 144A VAR RT 01/15/2037 DD 12/21/21			6,120,000.000	5,998,958.58
ACRISURE 1/20 TLB			860,885.270	787,710.02
ACRISURE 11/21 INCREMENTAL TLB 0.000% 02/15/2027 DD 11/01/21			159,200.000	149,913.86
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,540,000.000	1,501,161.20
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21			378,000.000	310,905.00
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21			2,635,000.000	2,221,064.72
ADIANT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21			891,000.000	827,142.03
ADP 6/22 COV-LITE TLB 0.000% 06/08/2029 DD 06/02/22			1,894,000.000	1,785,341.22
ADVANCED MICRO DEVICES INC 3.924% 06/01/2032 DD 06/09/22			620,000.000	610,204.16
ADVANCED MICRO DEVICES INC 4.393% 06/01/2052 DD 06/09/22			105,000.000	102,878.85
AECOM 4/21 TLB 0.000% 04/13/2028 DD 04/06/21			1,511,831.500	1,506,162.13
AECOM 5.125% 03/15/2027 DD 02/21/17			1,140,000.000	1,077,300.00
AEP TEXAS INC 4.700% 05/15/2032 DD 05/18/22			900,000.000	898,125.28
AERCAP IRELAND CAPITAL DAC / A 1.150% 10/29/2023 DD 10/29/21			1,400,000.000	1,334,713.17
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21			1,240,000.000	1,146,139.39
AERCAP IRELAND CAPITAL DAC / A 1.750% 10/29/2024 DD 10/29/21			1,176,000.000	1,086,169.09
AERCAP IRELAND CAPITAL DAC / A 3.000% 10/29/2028 DD 10/29/21			2,041,000.000	1,722,346.22
AERCAP IRELAND CAPITAL DAC / A 3.150% 02/15/2024 DD 09/25/20			3,000,000.000	2,905,350.42
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	394,743.33
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			242,000.000	240,891.46
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20			7,503,000.000	7,037,663.94
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	157,797.50
AETNA INC 2.750% 11/15/2022 DD 11/07/12			225,000.000	224,745.64



Asset Detail

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AETNA INC 3.500% 11/15/2024 DD 11/10/14			340,000.000	336,246.19
AETNA INC 6.625% 06/15/2036 DD 06/09/06			245,000.000	277,376.83
AFFIRM ASSET SECURITI B A 144A 1.030% 08/17/2026 DD 08/04/21			3,425,000.000	3,271,877.97
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			313,000.000	273,153.88
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			3,900,000.000	3,899,967.71
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			5,691,000.000	5,585,179.49
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,463,000.000	1,237,537.07
AIR CANADA 8/21 TLB			1,205,000.000	1,105,587.50
AIR LEASE CORP 3.000% 09/15/2023 DD 08/15/16			3,750,000.000	3,667,994.10
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			236,000.000	233,300.89
AIR MEDICAL 9/17 COV-LITE TLB			441,565.660	409,830.34
AIR MEDICAL 9/20 TLB 0.000% 10/02/2025 DD 09/16/20			357,478.860	331,786.86
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	291,822.94
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			2,035,000.000	1,966,621.58
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,013,000.000	3,963,091.32
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			409,000.000	408,544.27
ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21			75,000.000	55,406.70
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			50,000.000	39,911.23
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			1,335,801.150	1,258,164.39
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			1,965,000.000	1,713,571.70
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,059,000.000	946,025.88
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			2,243,000.000	2,096,375.09
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,159,345.00
ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20			2,314,000.000	2,192,515.00
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20			4,076,000.000	3,895,436.75
ALI GROUP 10/21 (USD) COV-LITE 0.000% 10/13/2028 DD 08/18/21			781,000.000	744,683.50
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,275,093.850	1,209,541.28
ALLEGHANY CORP 3.625% 05/15/2030 DD 05/18/20			130,000.000	121,923.72
ALLEGHENY TECHNOLOGIES INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	364,088.79
ALLEGHENY TECHNOLOGIES INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,472,323.14
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	490,219.56
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	388,246.68
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,243,000.000	1,075,904.07
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	848,065.82
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,639,000.000	2,341,795.82
ALLY AUTO RECEIVABLES TRU 3 A3 1.930% 05/15/2024 DD 09/17/19			504,416.000	503,914.05
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			471,231.850	470,520.95
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	606,357.78
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20			469,000.000	453,702.92



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ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,997,000.000	1,980,955.47
ALLY FINANCIAL INC 4.750% 06/09/2027 DD 06/09/22			1,151,000.000	1,106,879.95
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,958,000.000	5,012,171.45
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			3,260,000.000	3,214,949.12
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08			65,000.000	72,428.15
ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20			2,775,000.000	2,208,010.34
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	897,271.25
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	1,262,104.49
ALTICE FRANCE SA/FRANCE 144A 5.125% 07/15/2029 DD 04/27/21			1,767,000.000	1,334,085.00
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			710,000.000	562,675.00
ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	1,675,013.40
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			7,210,000.000	6,636,011.90
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21			465,000.000	310,852.00
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			85,000.000	57,501.20
AMAYA 6/18 (USD) TL 0.000% 07/21/2026 DD 04/23/18			3,292,499.930	3,124,944.60
AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21			240,000.000	184,003.73
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18			270,000.000	256,950.00
AMCOR FLEXIBLES NORTH AMERICA 4.000% 05/17/2025 DD 05/17/22			580,000.000	574,120.88
AMENTUM/AECOM MAVERICK 2/22 CO 0.000% 02/10/2029 DD 01/31/22			1,596,000.000	1,515,210.48
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			506,000.000	490,860.56
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19			1,427,000.000	1,355,864.05
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			2,377,000.000	2,002,622.50
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			1,926,000.000	2,001,210.30
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			5,067,489.000	4,655,932.88
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,926,604.000	2,505,070.59
AMERICAN AUTO AUCTION 12/21 TL 0.000% 12/08/2027 DD 12/08/21			986,045.000	931,812.53
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	607,110.00
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	1,235,087.42
AMERICAN CAMPUS COMMUNITIES OP 3.300% 07/15/2026 DD 06/21/19			1,342,000.000	1,313,075.55
AMERICAN CAMPUS COMMUNITIES OP 3.625% 11/15/2027 DD 10/10/17			685,000.000	673,151.19
AMERICAN CREDIT ACCEP 2 A 144A 0.370% 10/15/2024 DD 04/29/21			59,632.580	59,535.02
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20			614,000.000	590,863.90
AMERICAN ELECTRIC POWER CO INC 2.031% 03/15/2024 DD 01/06/22			3,531,000.000	3,418,205.42
AMERICAN EXPRESS CREDIT AC 2 A 3.390% 05/17/2027 DD 05/24/22			6,335,000.000	6,327,720.45
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19			2,435,000.000	2,433,409.70
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,394,167.50
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			557,050.000	520,145.44
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	270,928.45



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	393,347.40
AMERICAN TOWER CORP 3.650% 03/15/2027 DD 04/01/22			1,783,000.000	1,695,571.01
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21			1,120,948.370	1,061,403.59
AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21			1,195,000.000	1,175,159.06
AMERICREDIT AUTOMOBILE RE 2 A3 0.660% 12/18/2024 DD 07/22/20			495,442.190	491,860.05
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			570,000.000	547,071.64
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			1,830,000.000	1,813,214.51
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			356,000.000	348,370.67
AMERICREDIT AUTOMOBILE REC 2 B 4.810% 04/18/2028 DD 06/22/22			1,570,000.000	1,592,069.81
AMERICREDIT AUTOMOBILE REC 2 D 2.130% 03/18/2026 DD 07/22/20			2,485,000.000	2,392,953.61
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			941,212.470	935,187.27
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	884,866.62
AMMC CLO XIII LT 13A A1R2 144A VAR RT 07/24/2029 DD 04/26/21			996,406.950	990,155.53
AMR 11/17 TLB			171,834.630	165,885.72
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21			2,876,204.000	2,738,548.88
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			133,815.320	133,553.63
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,451,148.27
AMWINS 2/21 TLB 0.000% 02/19/2028 DD 02/08/21			1,012,266.310	954,486.15
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.550	780,216.78
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			1,556,240.000	1,416,178.40
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			226,689.680	222,219.04
ANGEL OAK MORTGAGE T 4 A1 144A VAR RT 01/20/2065 DD 08/01/21			1,930,267.860	1,635,281.23
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			593,908.260	567,989.39
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 09/25/2066 DD 09/01/21			2,349,982.930	2,005,827.69
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			1,546,000.000	1,289,753.11
ANGLO AMERICAN CAPITAL PL 144A 4.875% 05/14/2025 DD 05/14/15			913,000.000	919,975.36
ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19			45,000.000	43,260.74
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			115,000.000	108,696.88
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18			250,000.000	225,653.11
AOC/ALIANCYS 10/21 TL 0.000% 10/15/2028 DD 09/20/21			483,365.560	451,042.90
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			110,000.000	76,878.36
APACHE CORP 4.750% 04/15/2043 DD 04/09/12			2,438,000.000	1,900,667.55
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			581,000.000	490,584.78
APACHE CORP 5.250% 02/01/2042 DD 12/03/10			999,000.000	835,464.42
APEX GROUP 11/21 (USD) INCREME 0.000% 07/27/2028 DD 11/09/21			886,000.000	837,270.00
APEX GROUP 7/21 (USD) COV-LITE TL			447,617.500	426,436.31
API GROUP/J2 ACQUISITION 10/19			961,793.760	923,725.96
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,416,689.38
APIDOS CLO XXIV 24A A1AL 144A VAR RT 10/20/2030 DD 03/11/21			1,270,000.000	1,251,608.66

Asset Detail

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As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APIDOS CLO XXXI 31A A1R 144A VAR RT 04/15/2031 DD 05/14/21			4,800,000.000	4,734,536.14
APPLIED SYSTEMS 9/17 COV-LITE TLB			3,084,279.520	2,953,197.65
APX GROUP INC 144A 5.750% 07/15/2029 DD 07/09/21			185,000.000	143,021.65
APX GROUP INC 144A 6.750% 02/15/2027 DD 02/14/20			419,000.000	392,774.79
AQUA FINANCE TRUST 20 A A 144A 1.540% 07/17/2046 DD 10/06/21			3,417,812.490	3,159,662.72
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			169,531.010	164,344.12
ARAMARK 6/18 COV-LITE TLB			3,465,000.000	3,318,603.75
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18			498,000.000	451,292.58
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			1,758,000.000	1,683,807.95
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			599,000.000	586,031.65
ARBOR REALTY COMMER FL2 A 144A VAR RT 05/15/2036 DD 06/10/21			2,270,000.000	2,231,462.50
ARBOR REALTY COMMER FL3 A 144A VAR RT 08/15/2034 DD 09/29/21			3,000,000.000	2,935,875.07
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB			1,032,463.950	976,969.02
ARBY'S/INSPIRE BRANDS 1/22 TLB 0.000% 12/15/2027 DD 01/20/22			651,750.000	610,474.67
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			1,637,000.000	1,328,769.27
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			974,000.000	794,409.01
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	916,285.50
ARCONIC CORP 144A 6.000% 05/15/2025 DD 05/13/20			803,000.000	783,178.66
ARCOS DORADOS HOLDINGS IN 144A 5.875% 04/04/2027 DD 04/04/17			314,000.000	298,204.92
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	917,577.44
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			4,066,000.000	3,248,490.04
ARDAGH METAL PACKAGING FI 144A 6.000% 06/15/2027 DD 06/08/22			2,128,000.000	2,101,400.00
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			600,000.000	554,206.25
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 06/02/20			1,077,000.000	754,309.26
ARDENT HEALTH 8/21 COV-LITE TL 0.000% 08/24/2028 DD 07/27/21			895,235.000	842,639.94
ARES L CLO LTD 50A AR 144A VAR RT 01/15/2032 DD 06/15/21			4,530,000.000	4,463,245.05
ARES LVII CLO LTD 57A ER 144A VAR RT 01/25/2035 DD 12/20/21			1,250,000.000	1,078,125.02
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20			115,155.987	115,123.65
ARISTOCRAT LEISURE 5/22 COV-LI 0.000% 05/24/2029 DD 04/26/22			438,934.000	422,912.91
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			90,007.000	89,971.30
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			225,151.450	216,973.97
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			643,000.000	531,278.75
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			1,909,000.000	1,560,607.50
ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			1,268,820.010	1,168,900.43
ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL			757,000.000	692,655.00
ASHTREAD CAPITAL INC 144A 4.000% 05/01/2028 DD 11/04/19			1,665,000.000	1,505,258.35
ASHTREAD CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			2,600,000.000	2,416,893.78
ASP BLADE/OREGON TOOL 10/21 IN 0.000% 10/13/2028 DD 09/28/21			1,128,663.520	985,695.71
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21			658,000.000	525,014.91

Asset Detail

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As Of Date : 6/30/2022

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASP UNIFRAX HOLDINGS INC 144A 7.500% 09/30/2029 DD 09/30/21			143,000.000	99,250.20
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			747,706.210	679,747.19
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			248,125.000	226,828.44
ASSURANT INC 2.650% 01/15/2032 DD 06/14/21			410,000.000	321,384.76
ASSURANT INC 3.700% 02/22/2030 DD 08/22/19			120,000.000	106,927.25
ASSURANT INC 4.900% 03/27/2028 DD 03/27/18			230,000.000	229,859.92
ASSUREDPARTNERS 2/20 COV-LITE			794,122.770	742,504.79
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,508,000.000	1,207,201.67
ASSUREDPARTNERS INC 144A 7.000% 08/15/2025 DD 08/02/17			682,000.000	640,578.91
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21			415,000.000	352,750.00
ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21			1,716,002.360	1,548,692.12
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			2,420,649.370	2,189,186.88
ASURION 2/18 COV-LITE TLB			5,817,719.070	5,577,738.15
ASURION 7/18 B7 COV-LITE TLB			916,800.000	857,666.40
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21			1,210,000.000	1,022,450.00
AT&T INC 4.350% 06/15/2045 DD 06/15/13			160,000.000	139,919.55
AT&T INC 7.125% 03/15/2026 DD 09/15/18			250,000.000	275,365.25
AT&T INC VAR RT 12/15/2043 DD 06/05/19			275,000.000	270,192.21
ATENTO LUXCO 1 SA 144A 8.000% 02/10/2026 DD 02/10/21			542,000.000	382,783.76
ATHENAHEALTH 2/22 COV-LITE DEL 0.000% 02/15/2029 DD 01/14/22			355,507.240	326,401.86
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22			2,094,492.760	1,923,016.64
ATHENE GLOBAL FUNDING 144A 1.716% 01/07/2025 DD 01/07/22			295,000.000	275,489.10
ATHENE GLOBAL FUNDING 144A 1.730% 10/02/2026 DD 10/04/21			528,000.000	458,825.82
ATHENE GLOBAL FUNDING 144A 1.985% 08/19/2028 DD 08/19/21			465,000.000	386,781.72
ATHENE GLOBAL FUNDING 144A 2.646% 10/04/2031 DD 10/04/21			350,000.000	279,952.12
ATHENE GLOBAL FUNDING 144A 2.673% 06/07/2031 DD 06/07/21			731,000.000	587,765.53
ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			453,195.000	447,815.58
ATLANTIC DEV LLC			123,680.950	1,014,864.11
ATMOS ENERGY CORP 0.625% 03/09/2023 DD 03/09/21			1,265,000.000	1,242,639.81
ATOTECH 3/21 (USD) COV-LITE TL 0.000% 03/18/2028 DD 02/25/21			334,125.000	318,531.39
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,611,721.60
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,717,369.64
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,052,748.25
AUSTRALIA & NEW ZEALAND B 144A 4.400% 05/19/2026 DD 05/19/16			3,222,000.000	3,180,465.68
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	248,469.40
AUSTRALIA GOVERNMENT BOND REGS 0.250% 11/21/2024			2,230,000.000	1,439,045.19
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026			865,000.000	529,474.36
AUTHENTIC BRANDS 1/21 TLB 0.000% 09/27/2024 DD 01/27/21			2,972,047.370	2,843,506.33
AVANT REVOLVING NOTE LLC 0.000% 12/31/2025 DD 03/31/06			2,442,975.996	889,753.38

Asset Detail

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As Of Date : 6/30/2022

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVANTOR 7/21 B5 COV-LITE TLB 0.000% 11/08/2027 DD 07/07/21			2,536,224.050	2,432,796.84
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,896,000.000	2,532,986.40
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,664,000.000	1,525,388.80
AVAYA 2/21 COV-LITE TLB2 0.000% 12/15/2027 DD 02/09/21			581,000.000	438,655.00
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	767,698.50
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21			1,090,000.000	949,141.42
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,278,000.000	1,267,108.66
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20			1,200,000.000	1,193,507.37
AVIS BUDGET CAR RENTAL 3/22 TL 0.000% 03/15/2029 DD 03/07/22			510,000.000	487,050.00
AVIS BUDGET RENTAL C 2A A 144A 4.000% 03/20/2025 DD 10/25/18			1,115,000.000	1,114,846.91
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21			917,000.000	793,865.43
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20			2,100,000.000	1,947,483.70
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			2,650,000.000	2,624,627.10
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,874,000.000	1,842,576.96
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20			1,271,000.000	1,236,978.67
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	922,498.10
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,638,000.000	1,460,684.04
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20			589,000.000	564,602.92
BA CREDIT CARD TRUST A1 A1 1.740% 01/15/2025 DD 09/13/19			6,712,000.000	6,711,189.86
BAFFINLAND IRON MINES COR 144A 8.750% 07/15/2026 DD 06/27/18			2,202,000.000	1,920,672.48
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			3,500,000.000	3,512,857.85
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			463,000.000	466,004.87
BAIN CAPITAL CREDI 1A A1R 144A VAR RT 07/20/2030 DD 05/20/21			5,000,000.000	4,949,956.40
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20			3,310,000.000	3,277,227.69
BALL CORP 2.875% 08/15/2030 DD 08/13/20			580,000.000	466,848.10
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,580,000.000	1,554,325.00
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,490,000.000	1,488,897.40
BALLYROCK CLO 2019 1A A1R 144A VAR RT 07/15/2032 DD 07/15/21			4,210,000.000	4,125,208.96
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			910,000.000	887,119.23
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			0.001	0.00
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			765,000.000	521,156.25
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			17,100,000.000	544,976.02
BANCO SANTANDER SA VAR RT 03/24/2028 DD 03/24/22			2,400,000.000	2,293,223.97
BANCO SANTANDER SA VAR RT 12/31/2049 DD 05/12/21			800,000.000	654,152.72
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19			0.001	0.00
BANK 2019-BNK20 BN20 XA VAR RT 09/15/2062 DD 09/01/19			0.069	0.00
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19			852,000.000	777,479.83
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20			493,000.000	424,352.70
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			270,000.000	270,447.83

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			6,639,000.000	6,553,795.81	
BANK OF AMERICA CORP VAR RT 01/23/2026 DD 01/23/18			125,000.000	121,144.38	
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21			4,529,000.000	4,063,724.14	
BANK OF AMERICA CORP VAR RT 04/02/2026 DD 03/22/22			4,464,000.000	4,330,670.94	
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			185,000.000	163,338.92	
BANK OF AMERICA CORP VAR RT 04/25/2025 DD 04/27/22			2,017,000.000	2,008,303.69	
BANK OF AMERICA CORP VAR RT 04/27/2033 DD 04/27/22			758,000.000	739,218.48	
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			1,356,000.000	1,153,251.83	
BANK OF AMERICA CORP VAR RT 06/14/2024 DD 06/14/21			3,101,000.000	2,993,830.06	
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20			220,000.000	159,082.70	
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21			2,424,000.000	1,964,276.54	
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			1,388,000.000	1,383,325.15	
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			814,000.000	753,828.82	
BANK OF AMERICA CORP VAR RT 10/22/2025 DD 10/22/19			3,015,000.000	2,874,614.28	
BANK OF AMERICA CORP VAR RT 12/06/2025 DD 12/06/21			3,659,000.000	3,407,447.57	
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	308,257.70	
BANK OF IRELAND GROUP PLC 144A VAR RT 09/30/2027 DD 09/30/21			2,123,000.000	1,845,184.22	
BANK OF MONTREAL 3.700% 06/07/2025 DD 06/07/22			2,343,000.000	2,337,614.30	
BANK OF MONTREAL VAR RT 01/10/2037 DD 01/10/22			410,000.000	336,437.79	
BANK OF MONTREAL VAR RT 01/22/2027 DD 01/22/21			150,000.000	133,632.52	
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD			1,555,000.000	1,206,178.28	
BANK OF NOVA SCOTIA/THE 2.450% 02/02/2032 DD 01/10/22			115,000.000	95,844.47	
BANK OF NOVA SCOTIA/THE 2.951% 03/11/2027 DD 03/11/22			345,000.000	324,687.73	
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			5,621,000.000	5,678,583.72	
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17			3,874,000.000	3,729,543.85	
BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16			1,562,000.000	1,555,333.38	
BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19			5,310,000.000	5,229,429.78	
BARCLAYS PLC VAR RT 05/07/2026 DD 05/07/20			1,632,000.000	1,542,471.87	
BARCLAYS PLC VAR RT 05/16/2024 DD 05/16/18			857,000.000	856,864.40	
BARCLAYS PLC VAR RT 11/24/2027 DD 11/24/21			130,000.000	115,402.19	
BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21			145,000.000	116,872.72	
BARCLAYS PLC VAR RT 12/31/2049 DD 08/11/21			990,000.000	759,194.91	
BARINGS CLO LTD 20 3A A1R 144A VAR RT 04/20/2031 DD 05/20/21			4,460,000.000	4,396,565.52	
BARRACUDA NETWORKS 1/18 TLB			1,768,143.930	1,748,994.93	
BARRACUDA NETWORKS 5/22 COV-LI 0.000% 05/17/2029 DD 04/13/22			1,013,000.000	968,681.25	
BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12			215,000.000	212,536.46	
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			1,579,045.180	1,495,355.79	
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,098,000.000	1,063,321.89	
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			6,093,000.000	5,927,748.58	



Asset Detail

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As Of Date : 6/30/2022

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20			225,000.000	184,632.67
BAT INTERNATIONAL FINANCE PLC 4.448% 03/16/2028 DD 03/16/22			405,000.000	384,023.17
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,622,000.000	1,387,341.62
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	377,133.90
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	234,785.52
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,207,000.000	1,098,438.22
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	931,433.30
BAUSCH & LOMB 5/22 TL 0.000% 05/05/2027 DD 04/20/22			745,000.000	692,105.00
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			528,000.000	410,863.20
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19			1,439,000.000	766,267.50
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20			392,000.000	202,677.81
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19			211,000.000	108,944.68
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20			809,000.000	414,936.10
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			2,847,000.000	2,500,477.41
BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22			1,248,000.000	1,060,800.00
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20			554,000.000	297,110.20
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,510,000.000	2,505,989.93
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			9,492,000.000	9,377,932.74
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,159,000.000	3,141,956.91
BAYVIEW MSR OPPORTU 4 A11 144A VAR RT 10/25/2051 DD 09/25/21			7,706,021.350	7,366,155.70
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			9,147,000.000	8,807,342.62
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	565,006.62
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	8,343,872.25
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			120,286.860	114,614.18
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	6,044,800.15
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			4,590,000.000	4,597,275.15
BDS 2021-FL10 LTD FL7 A 144A VAR RT 06/16/2036 DD 05/24/21			4,100,000.000	4,010,500.00
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,028,000.000	835,993.22
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			798,000.000	719,413.96
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			885,000.000	707,246.14
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	598,695.76
BELFOR 4/19 TLB 0.000% 04/06/2026 DD 02/07/19			761,450.150	736,060.40
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			326,625.000	313,828.13
BELRON 4/21 (USD) TLB 0.000% 03/31/2028 DD 03/23/21			464,125.000	445,174.77
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,665,049.08
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,812,308.70
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			165,000.000	148,466.61
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20			1,171,000.000	1,018,308.39

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20			1,314,000.000	1,102,190.16
BENCHMARK 2020-B20 MORT B20 A5 2.034% 10/15/2053 DD 10/01/20			1,111,000.000	939,152.52
BENCHMARK 2021-B28 MORT B28 A5 2.224% 08/15/2054 DD 08/01/21			764,000.000	646,567.48
BENEFIT STREET IIIA A1R2 144A VAR RT 07/20/2029 DD 04/28/21			2,663,564.170	2,635,804.39
BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21			3,090,000.000	3,052,250.00
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	821,379.06
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			1,315,000.000	1,320,202.26
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,555,000.000	1,482,832.61
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			2,755,658.490	2,672,574.01
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			128,100.000	122,306.97
BISON MIDSTREAM 5/18 TLB			623,548.720	599,542.10
BJ'S WHOLESALE CLUB 1/17			982,984.270	976,535.89
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			2,110,000.000	1,874,199.06
BLACKSTONE MORTGAGE 11/19 TLB			755,899.050	711,489.98
BLACKSTONE MORTGAGE 5/22 TLB4 0.000% 05/09/2029 DD 05/09/22			269,000.000	258,912.50
BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21			1,886,000.000	1,532,375.00
BLOCK COMMUNICATIONS 2/20 TL			726,282.500	708,394.99
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21			2,750,000.000	2,721,097.50
BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21			240,750.000	223,697.67
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	532,309.01
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			807,000.000	771,694.96
BNP PARIBAS SA 144A 3.375% 01/09/2025 DD 01/09/18			683,000.000	667,581.54
BNP PARIBAS SA 144A 4.375% 05/12/2026 DD 05/12/16			352,000.000	344,818.53
BNP PARIBAS SA 144A VAR RT 01/10/2025 DD 01/10/19			2,789,000.000	2,789,341.99
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21			819,000.000	724,354.57
BNP PARIBAS SA 144A VAR RT 06/09/2026 DD 06/09/20			4,365,000.000	4,033,396.80
BNP PARIBAS SA 144A VAR RT 11/19/2025 DD 11/19/19			200,000.000	191,247.68
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/20			740,000.000	553,714.85
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21			1,554,000.000	1,146,849.14
BOCA COMMERCIAL MO BOCA B 144A VAR RT 05/15/2039 DD 05/17/22			345,000.000	340,844.16
BOEING CO/THE 2.196% 02/04/2026 DD 02/04/21			220,000.000	198,159.48
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			420,000.000	285,913.71
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			1,692,000.000	1,686,192.18
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20			1,120,000.000	1,106,612.21
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			1,780,000.000	1,713,337.97
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21			2,102,000.000	1,713,130.00
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			1,715,000.000	1,413,086.70
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			620,000.000	548,700.00
BOSTON PROPERTIES LP 2.900% 03/15/2030 DD 09/03/19			95,000.000	80,957.02

Asset Detail

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BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	806,992.53
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	859,828.16
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20			228,000.000	213,708.06
BOYD 8/18 COV-LITE TLB			737,916.620	684,417.66
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			1,945,000.000	1,643,563.90
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	716,885.50
BPCE SA 144A 4.500% 03/15/2025 DD 09/15/14			1,107,000.000	1,086,831.65
BPCE SA 144A 4.875% 04/01/2026 DD 04/01/16			556,000.000	546,133.26
BPCE SA 144A 5.150% 07/21/2024 DD 01/21/14			1,413,000.000	1,413,838.47
BRAND ENERGY 6/17 COV-LITE TL			484,031.190	417,075.15
BRASKEM IDESA SAPI 144A 6.990% 02/20/2032 DD 10/20/21			580,000.000	447,725.20
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/31/2030 DD 11/01/19			545,000.000	464,819.60
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	517,391.05
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			3,095,000.000	581,487.97
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			13,930,000.000	2,510,527.26
BREAD FINANCIAL HOLDINGS 144A 7.000% 01/15/2026 DD 09/22/20			2,987,000.000	2,852,286.30
BRICKMAN GROUP/BRIGHTVIEW LAND 0.000% 04/20/2029 DD 04/22/22			764,000.000	725,800.00
BRISTOL-MYERS SQUIBB CO 3.550% 03/15/2042 DD 03/02/22			95,000.000	83,549.35
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			85,000.000	80,343.04
BRITISH AIRWAYS 2013-1 CL 144A 4.625% 12/20/2025 DD 07/03/13			545,797.046	538,009.45
BRIXMOR OPERATING PARTNERSHIP 2.500% 08/16/2031 DD 08/16/21			260,000.000	204,423.69
BROADCOM INC 144A 4.926% 05/15/2037 DD 04/18/22			426,000.000	383,291.55
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			2,416,000.000	1,890,300.99
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			375,000.000	319,928.93
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			230,683.960	230,133.89
BSPRT 2021-FL7 ISSU FL7 A 144A VAR RT 12/15/2038 DD 12/21/21			3,450,000.000	3,407,595.29
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21			1,046,045.420	998,324.83
BUCKEYE PARTNERS LP 3.950% 12/01/2026 DD 11/07/16			1,321,000.000	1,160,341.10
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19			3,409,268.830	3,248,180.88
BURLINGTON COAT FACTORY 6/21 T 0.000% 06/24/2028 DD 06/10/21			1,002,425.000	947,291.63
BURLINGTON RESOURCES LLC 8.200% 03/15/2025 DD 03/15/95			525,000.000	588,104.40
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	3,767,561.57
BWAY 3/17 TLB			1,592,213.510	1,494,356.07
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			974,000.000	866,860.00
BX 2021-MFM1 MFM1 A 144A VAR RT 01/15/2034 DD 01/19/21			460,000.000	442,090.86
BX COMMERCIAL MORT ACNT A 144A VAR RT 11/15/2038 DD 11/19/21			3,130,000.000	3,012,099.16
BX COMMERCIAL MORT ACNT D 144A VAR RT 11/15/2038 DD 11/19/21			4,090,000.000	3,884,612.06
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	573,865.30
BX COMMERCIAL MORTG CIP A 144A VAR RT 12/15/2038 DD 12/21/21			510,000.000	494,632.07

Asset Detail

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As Of Date : 6/30/2022

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BX COMMERCIAL MORTG XL2 A 144A VAR RT 10/15/2038 DD 10/26/21			4,340,598.520	4,133,489.47
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,439,086.470	1,413,746.46
BX COMMERCIAL MORTGA XL F 144A VAR RT 10/15/2036 DD 10/24/19			2,337,499.987	2,243,428.70
BX TRUST 2019-MMP MMP F 144A VAR RT 008/15/2036 DD 08/29/19			0.004	0.00
BX TRUST 2021-ARIA ARIA E 144A VAR RT 10/15/2036 DD 10/28/21			7,760,000.000	7,233,955.03
BX TRUST 2021-RISE RISE B 144A VAR RT 11/15/2036 DD 12/15/21			6,230,000.000	5,982,379.31
BX TRUST 2022-LBA6 LBA6 A 144A VAR RT 01/15/2039 DD 02/02/22			11,540,000.000	11,089,405.70
BXHPP TRUST 2021-F FILM A 144A VAR RT 08/15/2036 DD 08/26/21			5,680,000.000	5,382,038.00
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	405,900.00
CABLEVISION LIGHTPATH LLC 144A 3.875% 09/15/2027 DD 09/29/20			897,000.000	742,267.50
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			3,174,000.000	2,451,915.00
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			5,115,000.000	4,907,740.20
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			4,193,000.000	4,051,486.25
CAESARS RESORT 12/17 COV-LITE TL			3,024,799.440	2,906,953.25
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			1,781,000.000	1,709,760.00
CALLON PETROLEUM CO 144A 7.500% 06/15/2030 DD 06/24/22			650,000.000	600,249.00
CALLON PETROLEUM CO 144A 9.000% 04/01/2025 DD 09/30/20			2,033,000.000	2,154,980.00
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			4,180,000.000	3,856,050.00
CALPINE 12/20 B5 COV-LITE TLB			1,161,021.220	1,101,124.13
CALPINE 3/19 B-9 COV-LITE TLB			378,300.000	355,602.00
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,368,000.000	1,240,969.25
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			1,975,000.000	1,876,250.00
CAMB COMMERCIAL MO LIFE A 144A VAR RT 12/15/2037 DD 02/08/19			399,100.000	391,576.57
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			1,369,128.440	1,295,962.22
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,364,000.000	1,244,363.82
CAMPBELL CENTRE LLC 0.000% 12/31/2024 DD 03/31/06			2,011,028.841	1,982,828.99
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			803,681.110	712,599.93
CANADIAN IMPERIAL BANK OF COMM 3.600% 04/07/2032 DD 04/07/22			170,000.000	154,754.76
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			200,000.000	202,005.07
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			2,479,000.000	1,934,065.85
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	896,791.41
CAPITAL ONE FINANCIAL CORP 0.800% 06/12/2024			105,000.000	105,650.96
CAPITAL ONE FINANCIAL CORP VAR RT 05/09/2025 DD 05/09/22			1,112,000.000	1,096,572.19
CAPITAL ONE FINANCIAL CORP VAR RT 05/10/2028 DD 05/09/22			1,430,000.000	1,418,243.37
CAPITAL ONE FINANCIAL CORP VAR RT 07/29/2032 DD 07/29/21			195,000.000	148,913.98
CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/2027 DD 03/30/22			350,000.000	346,634.75
CAPITAL ONE MULTI-ASSET A2 A2 1.390% 07/15/2030 DD 07/22/21			803,000.000	702,256.02
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19			934,000.000	934,025.96
CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22			8,591,000.000	8,599,783.44

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL ONE PRIME AUTO RE 1 A2 0.320% 02/18/2025 DD 10/27/21			2,213,611.460	2,186,256.54
CAPITAL ONE PRIME AUTO RE 1 A3 0.770% 09/15/2026 DD 10/27/21			994,000.000	939,720.74
CAPITAL ONE PRIME AUTO RE 1 A3 3.170% 04/15/2027 DD 05/04/22			4,210,000.000	4,185,424.67
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			286,672.870	285,892.97
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21			3,050,000.000	3,005,641.58
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21			590,000.000	588,331.79
CARMAX AUTO OWNER TRUST 2 1 A3 1.470% 12/15/2026 DD 01/26/22			1,168,000.000	1,115,752.67
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			526,000.000	526,258.79
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			273,767.650	272,450.25
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			1,195,000.000	1,156,120.68
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	834,825.29
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			735,000.000	704,472.80
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			1,722,297.500	1,541,456.27
CARNIVAL 6/20 (USD) TLB			5,908,212.760	5,473,959.12
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			2,222,000.000	1,822,040.00
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			3,872,000.000	2,811,962.56
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,809,000.000	1,962,788.75
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			1,215,000.000	938,587.50
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			58,423.200	58,428.92
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21			702,858.110	679,275.61
CARVANA AUTO RECEIVABLES N2 B 0.750% 03/10/2028 DD 06/03/21			244,143.570	236,640.33
CARVANA AUTO RECEIVABLES P1 A3 3.350% 02/10/2027 DD 03/30/22			6,330,000.000	6,221,367.71
CARVANA AUTO RECEIVABLES P2 A4 4.680% 02/10/2028 DD 05/25/22			4,200,000.000	4,189,593.64
CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21			734,000.000	696,015.72
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	580,974.43
CASCADE FUND S 4 LLC			3,113,540.031	4,895,117.29
CASCADE FUNDING LP SERIES 7 0.000% 12/31/2024 DD 03/31/06			6,546,926.720	10,901,261.89
CASCADE FUNDING LP SERIES 8 0.000% 12/31/2024 DD 03/31/06			2,175,093.087	2,986,698.06
CASCADE FUNDING SERIES 9 LLC 0.000% 12/31/2050 DD 02/14/18			3,691,650.125	3,962,312.06
CASE WESTERN RESERVE UNIVERSIT 5.405% 06/01/2122 DD 06/15/22			450,000.000	461,566.26
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			721,000.000	591,195.80
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	267,267.59
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			699,485.000	662,062.56
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			627,062.500	570,626.88
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,892,000.000	1,541,980.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21			560,000.000	442,400.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			2,282,000.000	1,897,863.71
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			1,664,000.000	1,372,800.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			4,113,000.000	3,521,038.73

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,749,000.000	3,538,118.75
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			1,996,000.000	1,783,925.00
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			1,740,000.000	1,405,050.00
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			1,769,000.000	1,564,344.14
CDW LLC / CDW FINANCE CORP 4.125% 05/01/2025 DD 04/21/20			1,450,000.000	1,408,994.00
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,435,000.000	1,295,087.50
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			617,000.000	540,551.85
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			3,221,000.000	3,124,370.00
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			582,000.000	552,420.73
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,199,583.46
CEDAR FUNDING X CL 10A AR 144A VAR RT 10/20/2032 DD 10/20/21			4,800,000.000	4,722,098.33
CEDAR FUNDING XI 11A A1R 144A VAR RT 05/29/2032 DD 06/01/21			4,340,000.000	4,272,710.39
CEDAR FUNDING XIV C 14A A 144A VAR RT 07/15/2033 DD 06/09/21			3,690,000.000	3,635,714.68
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	185,162.06
CELLNEX TELECOM SA 1.875% 06/26/2029			600,000.000	478,994.67
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			1,355,000.000	1,035,802.65
CENGAGE LEARNING INC 144A 9.500% 06/15/2024 DD 06/07/16			1,782,000.000	1,648,350.00
GENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	410,061.36
GENOVUS ENERGY INC 4.250% 04/15/2027 DD 10/15/17			300,000.000	294,463.36
GENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			220,000.000	215,690.48
GENOVUS ENERGY INC 5.375% 07/15/2025 DD 07/30/20			5,226,000.000	5,383,501.45
GENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			868,000.000	838,428.58
GENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,457,000.000	1,560,190.51
GENTENE CORP 2.450% 07/15/2028 DD 07/01/21			1,332,000.000	1,111,700.52
GENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,000,000.000	793,760.00
GENTENE CORP 2.625% 08/01/2031 DD 08/12/21			987,000.000	785,158.50
GENTENE CORP 3.000% 10/15/2030 DD 10/07/20			3,753,000.000	3,110,298.75
GENTENE CORP 3.375% 02/15/2030 DD 02/13/20			3,056,000.000	2,590,505.74
GENTENE CORP 4.250% 12/15/2027 DD 12/06/19			1,694,000.000	1,576,521.10
GENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	269,033.72
CENTEREACH LLC 0.000% 12/31/2024 DD 03/31/06			1,229,514.548	1,470,208.07
CENTERPOINT ENERGY RESOURCES C 4.400% 07/01/2032 DD 06/09/22			245,000.000	241,997.36
CENTURI GROUP 8/21 TLB 0.000% 12/31/2024 DD 08/03/21			461,995.900	441,497.14
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,340,000.000	1,172,368.01
CENTURYLINK 1/20 COV-LITE TLB			3,146,778.080	2,888,144.39
CENTURYLINK 1/20 TLA			2,250,400.210	2,185,701.20
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			2,471,000.000	2,415,402.50
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	479,921.05
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			641,000.000	546,418.98

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			782,000.000	702,478.81
CHARTER COMM OPERATING 10/19 T			136,575.570	129,917.51
CHARTER COMM OPERATING 10/19 TLB1			14,392,928.030	13,991,077.48
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	208,769.94
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21			160,000.000	115,805.67
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19			265,000.000	211,673.50
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19			1,054,000.000	1,016,436.49
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,030,000.000	857,262.40
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			570,000.000	512,543.91
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			910,000.000	886,810.00
CHENIERE CORPUS 5/18 TRANCHE 2 0.000% 06/30/2024 DD 05/22/18			387,802.690	385,863.68
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			4,921,000.000	5,041,543.54
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			7,515,000.000	7,791,958.49
CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21			1,634,000.000	1,471,531.38
CHENIERE ENERGY PARTNERS 144A 3.250% 01/31/2032 DD 09/27/21			2,936,000.000	2,312,100.00
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21			2,248,000.000	1,911,474.40
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			1,319,000.000	1,177,154.74
CHEVRON USA INC 8.000% 04/01/2027 DD 10/01/20			105,000.000	124,911.97
CHG HEALTHCARE 9/21 COV-LITE T 0.000% 09/22/2028 DD 09/13/21			1,151,300.000	1,086,251.55
CHILE ELECTRICITY PEC SPA 144A 0.000% 01/25/2028 DD 02/08/21			675,000.000	485,968.54
CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21			1,663,000.000	1,538,275.00
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			209,000.000	153,016.36
CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22			3,119,000.000	2,369,666.80
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			435,000.000	368,118.75
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,400,000.000	903,000.00
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			1,571,000.000	1,420,561.04
CHUBB INA HOLDINGS INC 3.050% 12/15/2061 DD 11/18/21			70,000.000	50,393.04
CHURCH & DWIGHT CO INC 5.000% 06/15/2052 DD 06/02/22			115,000.000	118,319.67
CIFC FUNDING 2013 2A A1L2 144A VAR RT 10/18/2030 DD 04/19/21			4,450,000.000	4,394,422.13
CIFC FUNDING 2021-IV 4A A 144A VAR RT 07/15/2033 DD 07/01/21			4,000,000.000	3,894,805.40
CINCINNATI BELL 11/21 COV-LITE 0.000% 11/22/2028 DD 11/08/21			648,740.000	615,329.89
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			1,948,000.000	1,565,510.20
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			355,000.000	316,546.40
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			829,000.000	836,988.19
CINEWORLD 11/20 WHEN ISSUED TL			127,238.870	141,945.14
CINEWORLD 9/19 INCREMENTAL TL			1,790,770.880	1,090,776.45
CINTAS CORP NO 2 4.000% 05/01/2032 DD 05/03/22			350,000.000	344,697.64
CIRQUE DU SOLEIL 11/20 2ND LIE			393,244.000	383,959.51
CIRQUE DU SOLEIL 11/20 TL			405,795.670	396,896.57



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	0.00
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,323,613.91
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	226,034.34
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	826,262.01
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			349,000.000	319,912.31
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	981,112.40
CITIGROUP GLOBAL MARKETS HOLDI 0.750% 06/07/2024 DD 06/07/21			2,322,000.000	2,181,995.92
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15			2,851,000.000	2,813,687.80
CITIGROUP INC 4.400% 06/10/2025 DD 06/10/15			1,076,000.000	1,075,371.56
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			65,000.000	58,360.80
CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14			85,000.000	81,782.49
CITIGROUP INC VAR RT 03/17/2026 DD 03/17/22			960,000.000	928,908.44
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20			12,895,000.000	12,389,415.67
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			4,055,000.000	3,978,149.88
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20			2,046,000.000	2,005,964.60
CITIGROUP INC VAR RT 05/24/2025 DD 05/24/22			2,144,000.000	2,136,952.25
CITIGROUP INC VAR RT 05/24/2033 DD 05/24/22			2,124,000.000	2,097,150.13
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			5,811,000.000	5,794,622.74
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20			823,000.000	693,497.98
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17			300,000.000	283,642.25
CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19			140,000.000	122,529.12
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			2,107,981.470	2,511,278.99
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			617,000.000	593,862.50
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			5,011,000.000	4,843,006.24
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			653,000.000	646,763.85
CLARIVATE ANALYTICS 10/19 COV-			789,667.730	745,580.58
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2026 DD 09/16/20			80,770.000	75,990.84
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			1,460,000.000	1,220,696.40
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,108,000.000	1,730,668.00
CLEAN HARBORS 10/21 INCREMENTA 0.000% 10/08/2028 DD 09/09/21			1,586,025.000	1,570,164.76
CLEAR CHANNEL 2/20 COV-LITE TL			354,838.920	328,818.58
CLEAR CHANNEL 7/20 INCREMENTAL TL			0.010	0.01
CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20			850,000.000	790,500.00
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19			2,423,000.000	2,035,320.00
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,540,000.000	1,104,994.56
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,478,000.000	1,799,275.80
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	519,885.80
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			3,020,000.000	2,434,784.40
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	578,269.69

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16			4,559,000.000	4,403,112.51	
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21			1,575,000.000	1,378,125.00	
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			870,000.000	767,052.04	
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			210,000.000	209,861.22	
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			3,178,000.000	3,206,181.33	
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			5,737,000.000	5,830,269.97	
CNO GLOBAL FUNDING 144A 1.750% 10/07/2026 DD 10/07/21			1,077,000.000	953,293.28	
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,412,000.000	1,186,080.00	
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,038,810.00	
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19			4,284,000.000	4,197,034.80	
COCA-COLA EUROPACIFIC PAR 144A 0.500% 05/05/2023 DD 05/05/21			550,000.000	534,688.17	
COCA-COLA EUROPACIFIC PAR 144A 0.800% 05/03/2024 DD 05/05/21			245,000.000	231,751.04	
COLBUN SA 144A 3.150% 01/19/2032 DD 10/19/21			84,000.000	67,477.20	
COLGATE ENERGY PARTNERS I 144A 5.875% 07/01/2029 DD 06/30/21			1,680,000.000	1,472,100.00	
COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20			371,000.000	282,303.88	
COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21			1,060,000.000	765,941.02	
COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18			433,000.000	373,417.75	
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14			205,000.000	147,099.24	
COLOMBIAN TES 10.000% 07/24/2024			5,253,100,000.000	1,259,785.93	
COLOMBIAN TES 6.250% 11/26/2025			8,174,900,000.000	1,723,894.90	
COLOMBIAN TES 7.500% 08/26/2026			4,315,000,000.000	924,930.95	
COLORADO ST BRIDGE ENTERPRISE 0.923% 12/31/2023 DD 09/15/21			1,130,000.000	1,090,713.40	
COLT 2022-5 MORTGAGE 5 A1 144A VAR RT 04/25/2067 DD 04/01/22			418,871.130	413,960.32	
COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21			495,336.300	472,427.00	
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	46,747.14	
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17			80,000.000	69,616.32	
COMCAST CORP 4.650% 07/15/2042 DD 07/02/12			155,000.000	148,882.64	
COMCAST CORP 6.450% 03/15/2037 DD 03/02/06			150,000.000	176,266.65	
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			2,020,000.000	2,004,850.00	
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			183,245.630	182,131.13	
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			0.001	0.00	
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	645,473.86	
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,064,076.89	
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,382,617.740	2,324,666.75	
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,571,703.900	3,473,873.86	
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,477,196.10	
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			776,180.000	681,097.95	
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	741,361.47	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2037 DD 07/01/22			2,965,000.000	2,772,159.18
COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2052 DD 07/01/22			6,995,000.000	6,083,327.45
COMMIT TO PUR FNMA SF MTG 2.500% 06/01/2052 DD 06/01/22			0.000	0.00
COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2037 DD 07/01/22			1,925,000.000	1,840,992.01
COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2052 DD 07/01/22			3,845,000.000	3,464,405.10
COMMIT TO PUR FNMA SF MTG 3.000% 04/01/2052 DD 04/01/22			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2037 DD 07/01/22			50,000.000	48,892.58
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2052 DD 07/01/22			3,565,000.000	3,324,292.87
COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2052 DD 02/01/22			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2052 DD 07/01/22			3,970,000.000	3,823,761.31
COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2052 DD 07/01/22			2,240,000.000	2,211,475.01
COMMIT TO PUR FNMA SF MTG 4.500% 07/01/2052 DD 07/01/22			10,315,000.000	10,367,783.81
COMMIT TO PUR FNMA SF MTG 5.000% 07/01/2052 DD 07/01/22			2,645,000.000	2,701,722.84
COMMIT TO PUR GNMA II JUMBOS 2.000% 07/01/2051 DD 07/01/21			5,940,000.000	5,284,627.74
COMMIT TO PUR GNMA II JUMBOS 2.500% 07/20/2052 DD 07/01/22			8,325,000.000	7,632,008.85
COMMIT TO PUR GNMA II JUMBOS 3.000% 07/20/2052 DD 07/01/22			7,320,000.000	6,905,819.54
COMMIT TO PUR GNMA II JUMBOS 3.500% 07/20/2052 DD 07/01/22			2,055,000.000	1,999,691.61
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2052 DD 07/01/22			1,035,000.000	1,031,644.34
COMMIT TO PUR GNMA II JUMBOS 4.500% 07/20/2052 DD 07/01/22			1,470,000.000	1,492,968.76
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			161,000.000	135,990.53
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19			801,099.980	717,489.17
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			725,000.000	627,125.00
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			621,000.000	534,060.00
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			216,000.000	193,412.88
CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21			433,867.130	361,554.49
CONDOR MERGER SUB INC 144A 7.375% 02/15/2030 DD 02/17/22			2,206,000.000	1,802,026.26
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			2,903,720.900	2,664,163.93
CONNECTICUT AVENU R01 1M1 144A VAR RT 10/25/2041 DD 10/27/21			309,881.232	306,875.63
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2041 DD 01/20/22			433,165.338	423,938.04
CONNECTICUT AVENU R01 1M2 144A VAR RT 12/25/2041 DD 01/20/22			3,240,000.000	2,918,785.11
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			122,282.546	122,051.55
CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			2,056,940.410	2,015,345.37
CONNECTICUT AVENU R04 1M1 144A VAR RT 03/25/2042 DD 04/08/22			262,024.465	256,899.50
CONNECTICUT AVENU R05 2M2 144A VAR RT 04/25/2042 DD 05/11/22			1,145,000.000	1,088,265.02
CONNECTICUT AVENU R06 1M1 144A VAR RT 05/25/2042 DD 06/10/22			483,074.910	481,857.76
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			1,026,840.000	937,843.78
CONSILIO/SKOPIA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			805,989.390	732,442.86

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONSOLIDATED COMMUNICATIONS 4/ 0.000% 10/02/2027 DD 03/01/21			1,154,261.070	1,017,677.36
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			130,000.000	110,311.88
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20			1,182,000.000	1,137,329.90
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			1,470,000.000	1,170,414.00
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,210,446.36
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,497,000.000	1,397,674.05
CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21			2,343,000.000	2,076,806.35
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			1,336,000.000	1,043,309.12
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,589,000.000	1,531,303.41
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			2,933,000.000	2,893,375.17
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			803,000.000	754,820.00
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			3,924,000.000	3,937,537.80
COOPERATIEVE RABOBANK UA 144A VAR RT 04/06/2028 DD 04/06/22			290,000.000	275,609.24
COOPERATIEVE RABOBANK UA 144A VAR RT 04/06/2033 DD 04/06/22			1,069,000.000	967,360.97
COREBRIDGE FINANCIAL INC 144A 3.850% 04/05/2029 DD 04/05/22			895,000.000	828,694.95
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			1,425,856.430	1,182,034.98
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	213,574.09
COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20			297,000.000	247,713.60
COTERRA ENERGY INC 144A 4.375% 06/01/2024 DD 06/01/21			4,580,000.000	4,581,521.57
COVANTA 11/21 TLB 0.000% 11/17/2028 DD 11/04/21			693,206.890	653,694.10
COVANTA 11/21 TLC 0.000% 11/17/2028 DD 11/04/21			52,055.750	49,088.58
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	421,237.17
CPG INTERNATIONAL/AZEK 4/22 TL 0.000% 04/28/2029 DD 04/18/22			1,238,000.000	1,145,150.00
CPI INTERNATIONAL 7/17 TL			953,016.730	940,703.75
CPM HOLDINGS 10/18 2ND LIEN			434,898.980	424,752.78
CPM HOLDINGS 10/18 COV-LITE TL			479,156.940	455,558.46
CPS AUTO RECEIVABLES B A 144A 0.370% 03/17/2025 DD 04/28/21			183,218.870	182,632.94
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			500,000.000	502,925.20
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			326,274.800	325,877.52
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19			58,352.970	58,339.55
CREATIVE ARTISTS 11/19 COV-LIT			1,076,050.000	1,017,943.30
CREATIVE ARTISTS 6/22 TLB2 0.000% 11/27/2026 DD 06/16/22			170,000.000	163,200.00
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20			918,000.000	904,301.05
CREDIT ACCEPTANCE AU 3A A 144A 1.000% 05/15/2030 DD 05/20/21			1,825,000.000	1,737,080.08
CREDIT ACCEPTANCE AUT 4 A 144A 1.260% 10/15/2030 DD 10/28/21			582,000.000	554,655.54
CREDIT AGRICOLE SA 144A 4.375% 03/17/2025 DD 03/17/15			1,140,000.000	1,120,688.40
CREDIT AGRICOLE SA 144A VAR RT 01/26/2027 DD 01/26/21			2,014,000.000	1,774,931.13
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/23/14			735,000.000	724,879.05

Asset Detail

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As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 02/27/19			228,000.000	231,647.26
CREDIT SUISSE GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			420,000.000	361,005.12
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,242,000.000	1,126,720.99
CREDIT SUISSE GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19			1,077,000.000	1,014,208.59
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 01/24/20			605,000.000	439,810.86
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19			880,000.000	727,098.27
CREDIT SUISSE GROUP AG REGS VAR RT 12/31/2049			1,562,000.000	1,557,204.66
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			558,093.631	549,155.98
CREDIT SUISSE MORT ICE4 A 144A VAR RT 05/15/2036 DD 06/05/19			1,145,000.000	1,126,255.21
CROWN CASTLE 1/16 TLA 0.000% 06/18/2026 DD 01/21/16			1,780,703.680	1,770,696.13
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,750,000.000	1,569,458.80
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			6,978,000.000	6,559,320.00
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	484,223.80
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	369,295.15
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,199,160.82
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			979,000.000	655,930.00
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	223,103.92
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,222,000.000	1,922,030.00
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			70,000.000	62,650.00
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,704,000.000	1,239,660.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,437,000.000	2,193,665.55
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			742,000.000	695,625.00
CSL FINANCE PLC 144A 3.850% 04/27/2027 DD 04/27/22			800,000.000	793,607.98
CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22			275,000.000	264,488.53
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			649,986.730	620,768.01
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			780,994.350	740,616.01
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			692,480.060	671,388.02
CSMC 2021-ADV ADV A 144A VAR RT 07/15/2038 DD 08/05/21			1,570,000.000	1,517,917.29
CSMC 2021-AFC1 TR AFC1 A1 144A VAR RT 03/25/2056 DD 02/01/21			237,663.140	228,015.87
CSMC 2021-NQM1 NQM1 A1 144A VAR RT 05/25/2065 DD 01/01/21			1,644,469.830	1,577,337.64
CSMC 2021-NQM3 NQM3 A1 144A VAR RT 04/25/2066 DD 05/01/21			1,124,956.070	1,044,585.76
CSMC 2021-NQM6 NQM6 A1 144A VAR RT 07/25/2066 DD 09/01/21			4,723,627.730	4,338,145.32
CSMC 2021-NQM6 NQM6 A2 144A VAR RT 07/25/2066 DD 09/01/21			3,095,346.500	2,840,437.85
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			2,902,147.420	2,646,026.41
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			171,940.890	166,951.35
CSN RESOURCES SA 144A 7.625% 04/17/2026 DD 04/17/19			1,081,000.000	1,098,566.25
CT TRUST 144A 5.125% 02/03/2032 DD 02/03/22			700,000.000	627,196.50

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CUBIC 4/21 TLB 0.000% 05/25/2028 DD 04/15/21			660,608.890	609,002.13
CUBIC 4/21 TLC 0.000% 05/25/2028 DD 04/15/21			134,361.110	123,864.82
CULLIGAN 7/21 COV-LITE TLB			707,999.990	643,394.99
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	614,740.00
DAIMLER TRUCKS FINANCE NO 144A 2.375% 12/14/2028 DD 12/14/21			1,316,000.000	1,135,124.21
DANSKE BANK A/S 144A 1.226% 06/22/2024 DD 06/22/20			1,632,000.000	1,537,188.10
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			10,549,000.000	10,649,252.74
DANSKE BANK A/S 144A VAR RT 04/01/2028 DD 04/01/22			1,322,000.000	1,255,707.88
DANSKE BANK A/S 144A VAR RT 09/10/2025 DD 09/10/21			1,799,000.000	1,658,194.54
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			1,756,000.000	1,573,152.73
DANSKE BANK A/S 144A VAR RT 12/08/2023 DD 09/11/20			5,596,000.000	5,522,401.07
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			2,197,000.000	2,095,831.27
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22			2,683,000.000	2,675,621.75
DAVE & BUSTER'S 6/22 COV-LITE 0.000% 06/22/2029 DD 04/06/22			541,000.000	514,290.83
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			2,756,000.000	2,721,550.00
DAVITA 2/20 TLB			2,597,775.570	2,400,864.18
DAVITA INC 144A 3.750% 02/15/2031 DD 08/11/20			475,000.000	336,015.00
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			738,735.470	582,832.74
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			627,262.500	604,862.33
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			885,687.496	847,643.67
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,076,068.826	2,046,956.11
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18			83,221,234.360	827,559.41
DBGS 2021-W52 MORTG W52 C 144A VAR RT 10/15/2036 DD 11/18/21			9,120,000.000	9,087,914.22
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18			9,500,000.000	9,213,545.55
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,110,000.000	1,899,000.00
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			976,000.000	949,160.00
DEEPHAVEN RESIDENTIA 3 A1 144A VAR RT 08/25/2066 DD 09/01/21			4,433,528.510	4,102,383.93
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	801,950.00
DELL EQUIPMENT FINAN 2 A2 144A 0.330% 12/22/2026 DD 09/22/21			2,197,762.380	2,171,933.70
DELL INTERNATIONAL LLC / EMC C 5.450% 06/15/2023 DD 06/15/21			2,831,000.000	2,859,932.90
DELL INTERNATIONAL LLC / EMC C 5.850% 07/15/2025 DD 01/15/21			1,062,000.000	1,096,232.23
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21			7,934,000.000	8,244,129.58
DELL SOFTWARE (QUEST/ONE IDENT 0.000% 02/01/2029 DD 01/05/22			850,000.000	753,576.00
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			643,136.560	554,755.11
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20			1,601,000.000	1,556,565.16
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			5,644,000.000	5,338,801.44
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,555,000.000	1,440,318.75
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			2,654,000.000	2,254,545.52
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,321,000.000	1,317,367.25



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			340,000.000	287,654.56
DEUTSCHE BANK AG VAR RT 12/31/2049 DD 02/14/20			1,400,000.000	1,207,500.00
DEUTSCHE BANK AG/NEW YORK NY 0.962% 11/08/2023 DD 11/08/21			656,000.000	628,857.09
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2028 DD 01/07/22			1,977,000.000	1,713,655.81
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			300,000.000	280,547.12
DEVON ENERGY CORP 5.250% 09/15/2024 DD 09/15/21			1,462,000.000	1,492,664.13
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21			2,807,000.000	2,843,325.56
DEVON ENERGY CORP 8.250% 08/01/2023 DD 08/01/21			2,059,000.000	2,141,012.52
DIAMOND SPORTS/SINCLAIR/REGION 0.000% 08/24/2026 DD 03/01/22			721,068.460	168,246.91
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22			555,000.000	371,214.47
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19			1,300,370.440	1,239,526.11
DIGITAL REALTY TRUST LP 3.600% 07/01/2029 DD 06/14/19			120,000.000	108,680.39
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			1,028,225.540	943,828.78
DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21			2,410,000.000	2,071,623.96
DISCOVER BANK 4.250% 03/13/2026 DD 03/13/14			3,124,000.000	3,052,819.50
DISCOVER CARD EXECUTION A2 A2 1.030% 09/15/2028 DD 09/27/21			978,000.000	871,893.16
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			3,146,000.000	2,329,329.86
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			146,000.000	139,430.00
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			3,750,000.000	2,265,654.53
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			385,000.000	385,115.50
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,490,000.000	1,165,925.00
DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18			200,000.000	193,000.00
DNB BANK ASA 144A VAR RT 03/28/2025 DD 03/30/22			1,800,000.000	1,762,736.47
DNB BANK ASA 144A VAR RT 09/30/2025 DD 09/30/21			1,459,000.000	1,355,313.54
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			331,000.000	328,998.71
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			160,000.000	173,101.39
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			906,255.003	901,823.41
DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 04/20/2029 DD 03/28/22			779,860.000	749,640.42
DOTDASH MEREDITH 11/21 TLB 0.000% 11/23/2028 DD 11/15/21			838,785.000	801,039.68
DPL INC 4.125% 07/01/2025 DD 01/01/21			1,345,000.000	1,241,531.70
DRIVE AUTO RECEIVABLES TR 2 A2 0.360% 05/15/2024 DD 08/25/21			247,671.660	247,498.19
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			2,114,000.000	2,059,606.78
DRIVE AUTO RECEIVABLES TRU 1 D 1.450% 01/16/2029 DD 04/21/21			1,420,000.000	1,330,654.88
DRIVE AUTO RECEIVABLES TRU 2 B 1.420% 03/17/2025 DD 06/17/20			160,225.300	160,136.89
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			512,000.000	509,768.49
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			52,314.580	52,341.93
DRIVE AUTO RECEIVABLES TRU 2 D 1.390% 03/15/2029 DD 08/25/21			3,468,000.000	3,192,731.31
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	431,918.96
DRIVE AUTO RECEIVABLES TRU 3 D 4.300% 09/16/2024 DD 07/24/18			796,107.940	797,727.14



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			448,356.220	448,180.06
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,334,000.000	1,320,072.50
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			144,946.210	145,463.67
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			3,062,961.440	3,076,293.28
DRYDEN 72 CLO LTD 72A AR 144A VAR RT 05/15/2032 DD 05/17/21			3,430,000.000	3,377,881.44
DRYDEN SENIOR LOA 47A A1R 144A VAR RT 04/15/2028 DD 04/29/21			5,403,898.600	5,372,017.95
DT AUTO OWNER TRUST 2A B 144A 2.080% 03/16/2026 DD 06/11/20			188,293.870	188,159.28
DT AUTO OWNER TRUST 4A A 144A 0.560% 09/15/2025 DD 11/10/21			884,474.370	867,435.85
DT AUTO OWNER TRUST 4A B 144A 1.020% 05/15/2026 DD 11/10/21			954,000.000	907,128.17
DT MIDSTREAM 5/21 COV-LITE TL 0.000% 06/12/2028 DD 05/14/21			281,126.910	280,072.68
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	1,281,725.00
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20			846,000.000	778,857.88
DTE ENERGY CO 2.250% 11/01/2022 DD 11/05/19			195,000.000	194,605.18
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19			678,000.000	653,552.36
DTZ/CUSHMAN 1/20 COV-LITE TLB			2,201,947.860	2,068,179.53
DUFF & PHELPS 4/20 (USD) COV-L			1,077,351.550	1,005,977.01
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			435,000.000	338,264.10
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			236,876.450	236,048.56
DUKE ENERGY PROGRESS LLC 3.400% 04/01/2032 DD 03/17/22			280,000.000	260,947.60
DUN & BRADSTREET 1/19 COV-LITE TL			793,501.350	747,129.13
DUPONT PERFORMANCE 5/17 TL			3,514,159.860	3,423,389.11
DYNATRACE 8/18 COV-LITE TL			406,951.240	399,447.05
E.ON SE REGS 0.375% 09/29/2027			345,000.000	317,602.04
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			1,237,464.470	1,165,790.53
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			486,068.360	456,296.68
EAGLEVIEW TECHNOLOGY 7/18			1,115,559.680	1,019,342.66
ECOLAB INC 1.000% 01/15/2024			325,000.000	335,116.38
ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21			480,000.000	363,595.20
ECOPETROL SA 5.375% 06/26/2026 DD 06/26/15			255,000.000	236,372.25
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14			260,000.000	176,627.11
ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20			520,000.000	459,680.00
EDISON INTERNATIONAL 3.125% 11/15/2022 DD 11/19/19			378,000.000	377,376.93
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			1,360,000.000	1,381,739.38
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	839,058.26
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,454,000.000	2,024,869.02
ELIX AVIATION 2/17 SERIES B TL 0.000% 12/31/2021 DD 02/16/17			767,489.355	330,020.42
ELIX AVIATION 2/17 SERIES C TL 0.000% 12/31/2022 DD 02/16/17			841,205.690	235,537.60
ELLINGTON FINANCIAL 1 A1 144A VAR RT 02/25/2066 DD 02/01/21			200,466.290	184,534.57



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ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20			536,502.930	524,059.38
ELMWOOD CLO X LTD 3A A 144A VAR RT 10/20/2034 DD 09/02/21			3,610,000.000	3,531,438.67
ELP COMMERCIAL MORT ELP D 144A VAR RT 11/15/2038 DD 11/17/21			5,850,000.000	5,570,894.16
EMBECTA 3/22 COV-LITE TLB 0.000% 03/30/2029 DD 01/14/22			632,111.420	595,923.04
EMDEON 3/17 COV-LITE TLB			4,561,806.910	4,430,107.54
ENBRIDGE INC 2.500% 02/14/2025 DD 02/17/22			417,000.000	400,618.02
ENBRIDGE/GRIZZLY ACQUISITIONS 10/18 COV-LITE TLB			861,437.540	838,514.68
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	861,378.07
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,314,000.000	1,245,015.00
ENDEAVOR ENERGY RESOURCES 144A 6.625% 07/15/2025 DD 06/05/20			3,743,000.000	3,761,342.57
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			598,000.000	46,345.00
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21			657,000.000	496,035.00
ENEL FINANCE INTERNATIONA 144A 4.250% 06/15/2025 DD 06/15/22			832,000.000	823,853.53
ENERGY TRANSFER LP 3.600% 02/01/2023 DD 01/22/13			24,000.000	23,933.37
ENERGY TRANSFER LP 4.250% 03/15/2023 DD 03/15/19			2,275,000.000	2,274,004.50
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19			3,175,000.000	3,239,072.10
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	98,419.32
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	50,038.27
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	281,038.92
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/26/2028 DD 04/27/21			786,060.000	726,618.14
ENTAIN/GVC HOLDINGS 7/21 (USD) 0.000% 03/29/2027 DD 07/07/21			836,677.500	799,236.19
ENTEGRIS ESCROW CORP 144A 4.750% 04/15/2029 DD 04/14/22			512,000.000	477,388.80
ENTEGRIS ESCROW CORP 144A 5.950% 06/15/2030 DD 06/30/22			1,821,000.000	1,732,453.88
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20			195,000.000	175,680.89
ENERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			765,000.000	737,315.85
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			2,463,678.520	2,406,564.79
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19			2,042,000.000	1,973,082.50
EPIC HEALTH 6/21 DELAYED TL 0.000% 12/31/2024 DD 06/23/21			122,075.480	114,476.28
EPIC HEALTH 6/21 TLB 0.000% 12/31/2024 DD 06/23/21			520,987.590	456,515.38
EPICOR 7/20 2ND LIEN COV-LITE			407,000.000	393,976.00
EPR PROPERTIES 4.500% 06/01/2027 DD 05/23/17			983,000.000	891,030.14
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16			3,350,000.000	3,151,656.18
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	887,384.84
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			2,932,000.000	2,338,270.00
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			1,280,000.000	1,231,749.12
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,098,952.80
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22			757,000.000	757,000.00
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22			613,000.000	613,000.00
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	843,020.00



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EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21			2,376,000.000	2,226,430.80
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			1,235,000.000	1,067,114.10
EQT CORP 3.900% 10/01/2027 DD 10/04/17			362,000.000	336,873.58
EQT CORP VAR RT 02/01/2025 DD 01/21/20			4,119,000.000	4,243,558.56
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			190,000.000	189,036.37
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			145,000.000	127,743.45
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	21,927.31
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			540,000.000	470,778.06
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22			115,000.000	117,384.29
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	949,819.16
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			160,000.000	114,149.21
EVERSOURCE ENERGY 2.900% 03/01/2027 DD 02/25/22			1,213,000.000	1,139,973.53
EVERSOURCE ENERGY 3.375% 03/01/2032 DD 02/25/22			385,000.000	347,115.14
EVERSOURCE ENERGY 4.200% 06/27/2024 DD 06/27/22			1,217,000.000	1,221,601.37
EVERSOURCE ENERGY 4.600% 07/01/2027 DD 06/27/22			1,250,000.000	1,261,814.31
EW SCRIPPS 12/19 COV-LITE TLB2			967,504.790	924,208.95
EW SCRIPPS 12/20 INCREMENTAL 0.000% 01/07/2028 DD 12/09/20			866,539.370	818,342.45
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,582,035.000	1,478,079.48
EXELON CORP 4.950% 06/15/2035 DD 12/15/15			170,000.000	166,534.48
EXETER AUTOMOBILE RE 2A B 144A 2.080% 07/15/2024 DD 06/10/20			0.020	0.02
EXETER AUTOMOBILE RE 3A E 144A 3.040% 12/15/2028 DD 08/25/21			1,150,000.000	1,061,426.31
EXETER AUTOMOBILE RECEIVA 2A C 0.980% 06/15/2026 DD 06/02/21			1,120,000.000	1,083,602.65
EXETER AUTOMOBILE RECEIVA 2A D 1.400% 04/15/2027 DD 06/02/21			525,000.000	491,435.23
EXETER AUTOMOBILE RECEIVA 3A B 4.860% 12/15/2026 DD 06/22/22			1,382,000.000	1,386,415.90
EXETER AUTOMOBILE RECEIVA 3A D 1.550% 06/15/2027 DD 08/25/21			2,345,000.000	2,197,041.29
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			1,250,000.000	1,288,408.56
EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21			744,128.620	686,458.65
EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21			80,000.000	65,994.85
F&G GLOBAL FUNDING 144A 0.900% 09/20/2024 DD 09/22/21			1,175,000.000	1,090,605.73
F&G GLOBAL FUNDING 144A 1.750% 06/30/2026 DD 06/30/21			5,744,000.000	5,093,198.20
F&G GLOBAL FUNDING 144A 2.300% 04/11/2027 DD 01/11/22			2,186,000.000	1,952,327.25
FACTSET RESEARCH SYSTEMS INC 2.900% 03/01/2027 DD 03/01/22			1,080,000.000	1,011,347.43
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,024,000.000	1,725,614.45
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



Asset Detail

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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	1,845,772.80
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,586,529.60
FELLS POINT FUNDING TRUST 144A 3.046% 01/31/2027 DD 02/09/22			4,425,000.000	4,086,067.25
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			1,731,000.000	1,322,899.44
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			676,379.261	683,904.84
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			3,091.720	3,260.16
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			6,110.920	6,702.98
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			14,793.892	16,280.96
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			9,192.691	9,551.43
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			20,422.755	21,047.82
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			8,437.150	8,782.09
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			15,992.550	16,205.93
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			512.460	525.54
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			32,181.660	33,904.61
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			168,744.110	177,646.98
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09			104,673.980	110,383.87
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10			36,672.100	38,640.85
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13			17,805.960	18,045.16
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05			26,335.730	28,286.50
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13			90,856.730	89,505.01
FHLMC POOL #G0-8537 3.000% 07/01/2043 DD 07/01/13			0.000	0.00
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15			45,732.462	46,146.35
FHLMC POOL #G0-8686 3.000% 01/01/2046 DD 01/01/16			495,518.710	471,333.99
FHLMC POOL #G0-8688 4.000% 01/01/2046 DD 01/01/16			105,738.850	106,710.97
FHLMC POOL #G0-8737 3.000% 12/01/2046 DD 11/01/16			119,609.240	113,400.22
FHLMC POOL #G0-8747 3.000% 02/01/2047 DD 01/01/17			319,978.200	303,298.74
FHLMC POOL #G0-8767 4.000% 05/01/2047 DD 05/01/17			257,720.193	259,373.82
FHLMC POOL #G0-8812 3.000% 04/01/2048 DD 04/01/18			333,525.025	314,481.21
FHLMC POOL #G1-3826 4.000% 05/01/2025 DD 04/01/10			7,600.360	7,692.82



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FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	12,594.800	12,748.01
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	140,468.690	140,250.23
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	63,714.290	63,903.94
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	161,620.061	159,817.99
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	399,841.590	399,269.06
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	828,020.648	833,936.72
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	1,055,264.085	1,066,883.11
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	1,141,015.123	1,124,073.82
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	208,799.170	206,328.84
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	310,270.720	305,043.78
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	43,714.923	43,074.02
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	562,981.420	539,228.96
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	99,640.640	95,364.21
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	124,071.330	120,710.84
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	137,937.020	130,763.38
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	32,370.074	30,689.58
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	32,103.105	32,345.73
FHLMC	POOL #Q4-9464	4.000% 07/01/2047 DD 07/01/17	65,777.219	66,051.14
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	1,104,507.164	1,083,231.88
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	150,373.189	147,525.37
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	255,922.949	240,185.08
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	429,624.515	403,213.73
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	563,242.490	528,412.31
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	491,806.660	462,292.08
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	1,921,947.003	1,806,323.04
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	394,253.021	344,458.66
FHLMC	POOL #QC-0887	2.000% 04/01/2051 DD 04/01/21	870,624.219	760,722.58
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	123,526.328	111,526.36
FHLMC	POOL #QC-4959	2.000% 08/01/2051 DD 07/01/21	1,257,437.319	1,098,700.73
FHLMC	POOL #QC-5798	2.000% 08/01/2051 DD 08/01/21	753,003.939	657,955.94
FHLMC	POOL #QC-5978	2.500% 08/01/2051 DD 08/01/21	1,765,044.528	1,594,161.92
FHLMC	POOL #QC-8477	2.000% 10/01/2051 DD 10/01/21	245,788.548	214,761.23
FHLMC	POOL #QC-9130	1.500% 10/01/2051 DD 10/01/21	1,373,987.260	1,145,235.71
FHLMC	POOL #QD-6093	2.000% 02/01/2052 DD 01/01/22	102,491.617	89,552.74
FHLMC	POOL #QD-6542	2.500% 02/01/2052 DD 02/01/22	694,222.820	628,306.62
FHLMC	POOL #QD-6543	2.500% 02/01/2052 DD 02/01/22	1,441,537.440	1,301,734.99
FHLMC	POOL #QD-6813	2.500% 02/01/2052 DD 02/01/22	1,047,722.890	945,966.70

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #QD-8152	2.500% 03/01/2052 DD 02/01/22	0.004	0.00
FHLMC	POOL #QE-0338	3.000% 04/01/2052 DD 04/01/22	333,992.280	312,384.90
FHLMC	POOL #QE-0664	3.000% 04/01/2052 DD 04/01/22	548,353.920	512,452.71
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	44,664.357	42,836.67
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	710,023.430	665,030.26
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	102,179.258	90,690.87
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	191,369.570	178,981.76
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	17,456.018	16,413.46
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,366,000.149	1,285,775.26
FHLMC	POOL #RA-3575	2.000% 09/01/2050 DD 09/01/20	815,940.238	712,761.91
FHLMC	POOL #RA-3808	2.000% 10/01/2050 DD 10/01/20	976,971.822	853,503.73
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	1,013,702.717	915,850.05
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	3,071,903.297	2,684,105.45
FHLMC	POOL #RA-6499	2.000% 12/01/2051 DD 12/01/21	695,527.056	605,652.14
FHLMC	POOL #RA-7485	4.000% 05/01/2052 DD 05/01/22	2,929,539.308	2,900,807.61
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	523,254.470	467,311.68
FHLMC	POOL #RB-5154	2.500% 04/01/2042 DD 03/01/22	1,743,824.927	1,608,181.19
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	67,313.271	64,786.36
FHLMC	POOL #SB-8084	2.000% 12/01/2035 DD 12/01/20	0.015	0.01
FHLMC	POOL #SB-8148	2.000% 04/01/2037 DD 03/01/22	613,200.510	573,947.83
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	154,910.110	145,520.33
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	2,300,730.500	2,091,265.12
FHLMC	POOL #SD-0895	2.000% 02/01/2052 DD 02/01/22	3,995,105.934	3,490,710.66
FHLMC	POOL #SD-0934	2.000% 04/01/2051 DD 03/01/22	414,985.723	361,781.57
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	1,931,355.116	1,935,961.71
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	101,316.638	98,696.40
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	2,001,518.491	1,883,111.96
FHLMC	POOL #SD-7525	2.500% 10/01/2050 DD 09/01/20	1,329,371.825	1,213,886.25
FHLMC	POOL #SD-7526	2.500% 10/01/2050 DD 09/01/20	5,657,415.575	5,158,210.54
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	956,202.303	865,552.14
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	394,172.700	328,548.48
FHLMC	POOL #SD-8193	2.000% 01/01/2052 DD 01/01/22	3,256,762.267	2,836,522.95
FHLMC	POOL #SD-8205	2.500% 04/01/2052 DD 03/01/22	4,916,351.728	4,434,460.52
FHLMC	POOL #SD-8219	2.500% 06/01/2052 DD 05/01/22	399,999.750	360,952.56
FHLMC	POOL #ZA-4918	4.000% 05/01/2047 DD 10/01/18	503,444.396	508,569.71



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #ZM-2661 3.500% 02/01/2047 DD 10/01/18			194,337.240	191,519.61
FHLMC POOL #ZM-5325 4.000% 01/01/2048 DD 10/01/18			30,085.904	30,148.41
FHLMC POOL #ZN-3443 3.000% 02/01/2049 DD 02/01/19			0.000	0.00
FHLMC POOL #ZS-4531 4.000% 09/01/2043 DD 09/01/18			0.013	0.01
FHLMC POOL #ZS-4577 3.500% 08/01/2044 DD 09/01/18			245,425.492	241,549.62
FHLMC POOL #ZS-8696 2.500% 05/01/2033 DD 09/01/18			83,484.145	80,664.43
FHLMC POOL #ZT-0389 4.000% 06/01/2048 DD 09/01/18			103,412.286	103,627.13
FHLMC POOL #ZT-0511 3.000% 08/01/2048 DD 09/01/18			617,036.363	581,885.59
FHLMC POOL #ZT-0538 3.500% 03/01/2048 DD 09/01/18			959,807.316	939,597.19
FHLMC POOL #ZT-1858 4.500% 04/01/2049 DD 03/01/19			0.012	0.02
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			544,486.585	546,809.21
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			1,786,750.396	1,634,498.90
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12			556,285.210	555,799.74
FHLMC MULTICLASS MTG K063 A2 VAR RT 01/25/2027 DD 03/01/17			190,000.000	189,692.03
FHLMC MULTICLASS MTG K064 A2 3.224% 03/25/2027 DD 05/01/17			205,000.000	202,902.69
FHLMC MULTICLASS MTG K065 A2 3.243% 04/25/2027 DD 07/01/17			1,100,000.000	1,089,274.89
FHLMC MULTICLASS MTG K067 A2 3.194% 07/25/2027 DD 09/01/17			1,141,000.000	1,126,708.86
FHLMC MULTICLASS MTG K068 A2 3.244% 08/25/2027 DD 10/01/17			975,000.000	964,861.56
FHLMC MULTICLASS MTG K070 A2 VAR RT 11/25/2027 DD 12/01/17			364,000.000	360,739.04
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18			3,016,000.000	3,077,162.67
FHLMC MULTICLASS MTG K080 A2 VAR RT 07/25/2028 DD 09/01/18			327,000.000	334,040.54
FHLMC MULTICLASS MTG K085 A2 VAR RT 10/25/2028 DD 12/01/18			324,000.000	332,141.70
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	870,243.37
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19			1,388,000.000	1,327,053.75
FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20			619,000.000	543,076.74
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	476,691.53
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			220,814.560	218,914.78
FIDELITY NATIONAL INFORMATION 0.600% 03/01/2024 DD 03/02/21			440,000.000	416,930.53
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			710,000.000	686,057.43
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			462,000.000	463,083.36
FILTRATION GROUP 10/21 INCREME 0.000% 10/21/2028 DD 10/12/21			506,175.000	472,008.19
FILTRATION GROUP 3/18 (USD) TL			1,104,949.590	1,044,376.26
FINN AUTO LTD (WF FM LTD) 0.000% 12/31/2025 DD 03/31/06			1,683,017.085	1,468,825.16
FIRST QUANTUM MINERALS LT 144A 7.500% 04/01/2025 DD 03/22/17			1,887,000.000	1,784,090.17
FIRST-CITIZENS BANK & TRUST CO VAR RT 06/19/2024 DD 06/19/20			745,000.000	740,521.70
FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20			1,303,000.000	1,195,502.50



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			2,143,000.000	2,400,770.76
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			1,000,000.000	931,840.33
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17			748,000.000	631,603.72
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			587,000.000	497,141.85
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			1,350,000.000	1,329,837.47
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			431,923.800	398,341.20
FISERV 2/20 COV-LITE TLB			789,924.430	747,465.99
FISERV INC 1.125% 07/01/2027			395,000.000	376,693.02
FISERV INC 4.400% 07/01/2049 DD 06/24/19			170,000.000	146,996.90
FLAGSHIP CREDIT AUTO 1 A 144A 1.900% 08/15/2024 DD 02/20/20			0.050	0.05
FLAGSHIP CREDIT AUTO 2 A 144A 0.370% 12/15/2026 DD 05/20/21			840,471.490	822,977.92
FLAGSHIP CREDIT AUTO 2 A 144A 1.490% 07/15/2024 DD 05/28/20			0.020	0.02
FLAGSHIP CREDIT AUTO 3 A 144A 0.700% 04/15/2025 DD 08/06/20			111,748.790	111,244.75
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19			0.100	0.10
FLATIRON CLO 20 LTD 1A E 144A VAR RT 11/20/2033 DD 11/10/20			1,000,000.000	954,800.01
FLEX REVOLVING NOTE LLC 0.000% 12/31/2024 DD 03/31/06			561,105.000	569,124.90
FLEXITI LTD 0.000% 12/31/2025 DD 03/31/06			3,183,384.000	3,365,250.06
FLINT GROUP 5/14 (USD) 0.000% 09/07/2022 DD 04/19/14			867,662.250	786,515.61
FLUOR CORP 3.500% 12/15/2024 DD 11/25/14			798,000.000	765,649.20
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21			775,000.000	628,556.98
FMG RESOURCES AUGUST 2006 144A 5.125% 05/15/2024 DD 05/12/17			499,000.000	480,738.48
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20			873,000.000	863,262.59
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			1,636.712	1,717.58
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			3,340.730	3,434.97
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			177.544	186.41
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			432.560	454.16
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			248.410	260.89
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			494.230	521.75
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			1,676.560	1,773.66
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,313.405	1,394.74
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			608.095	638.46
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			269.980	291.15
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			650.370	701.00
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			14,184.480	15,377.01
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			21,645.030	23,776.90
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			29.155	30.46
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			187.645	197.02
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			505.320	530.56
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			1,344.640	1,411.79



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	57.990	60.89
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	105.682	105.85
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	1,224.350	1,285.50
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	748.350	785.72
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,397.510	1,467.30
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	240.670	252.69
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	2,632.334	2,763.80
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	21.460	22.53
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	197.360	207.22
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	446.460	447.16
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	798.610	838.49
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	1,948.460	2,045.77
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	879.270	941.56
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	1,694.122	1,795.21
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	25,550.940	27,185.04
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	244.400	256.61
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	707.970	722.45
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	10,953.250	11,213.43
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	468.240	491.62
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	767.084	805.39
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,692.480	2,826.95
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	357.670	376.51
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	374.450	393.15
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,159.590	2,267.44
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	7,372.760	7,821.34
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	274.282	287.98
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	4,916.170	4,975.62
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	2,405.880	2,428.22
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	2,817.780	2,865.53
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	6,077.295	6,162.40
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	9,039.930	9,260.38
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	4,174.870	4,214.28
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	10,013.666	10,429.36
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	297.532	312.39
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	702.560	737.65
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	883.770	927.91
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,202.080	1,237.62
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,299.803	1,368.54
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	0.013	0.01

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	987.530	991.40
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	5,305.648	5,483.52
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	3,731.890	3,863.53
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	14,917.815	16,000.42
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	13,741.224	14,703.47
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	15,116.350	16,526.15
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	2,246.980	2,302.98
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	600.754	618.52
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	8,251.503	8,774.20
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	18,841.942	19,821.65
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	67,179.330	73,659.58
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,808.400	1,922.63
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	31,510.250	32,561.26
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	117,936.020	121,864.74
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	69,915.730	72,241.08
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	111,658.550	109,893.73
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	25,083.660	25,366.83
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	9,370.480	9,476.26
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	201,800.530	198,879.23
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	335,912.440	347,177.43
FNMA	POOL #0AH9342	4.000% 04/01/2041 DD 03/01/11	0.021	0.02
FNMA	POOL #0AI2116	4.000% 05/01/2041 DD 04/01/11	0.009	0.01
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	28,878.253	30,416.76
FNMA	POOL #0AK1799	4.000% 01/01/2042 DD 01/01/12	0.018	0.02
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	37,595.910	39,597.82
FNMA	POOL #0AL2465	3.000% 10/01/2027 DD 09/01/12	300,298.234	299,565.49
FNMA	POOL #0AL6074	3.500% 11/01/2029 DD 11/01/14	55,774.594	55,908.21
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	1,166,962.230	1,144,801.90
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	131,586.370	141,173.99
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	251,353.378	259,736.70
FNMA	POOL #0AL7430	3.500% 08/01/2030 DD 09/01/15	193,001.695	194,126.37
FNMA	POOL #0AL8168	4.000% 11/01/2042 DD 02/01/16	0.001	0.00
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	230,993.210	235,473.40
FNMA	POOL #0AL9405	3.500% 06/01/2044 DD 11/01/16	826,021.053	813,743.50
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	72,554.630	71,270.57
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	526,432.800	518,116.36
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	183,452.750	180,569.94
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	38,798.370	37,150.68
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	97,285.320	93,107.63



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	108,179.390	103,477.06
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	301,317.680	288,121.48
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	62,617.890	59,922.81
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	176,373.980	173,252.75
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	35,087.320	34,364.24
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	403,954.025	402,957.72
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	323,383.130	307,269.91
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	147,080.736	144,647.18
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	459,942.780	436,634.20
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	116,394.731	117,229.09
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	61,416.710	58,092.50
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	249,158.637	236,022.59
FNMA	POOL #0AS9676	4.000% 05/01/2047 DD 05/01/17	219,908.153	221,218.51
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	0.006	0.00
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	86,085.590	82,362.50
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	42,810.390	40,925.37
FNMA	POOL #0AW8155	3.000% 01/01/2027 DD 09/01/14	364,469.943	363,426.97
FNMA	POOL #0AW8165	4.000% 01/01/2042 DD 09/01/14	0.007	0.01
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	322,443.730	316,736.32
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	47,035.543	47,293.72
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	93,146.982	93,591.29
FNMA	POOL #0BE2678	4.000% 05/01/2047 DD 05/01/17	127,662.637	128,043.11
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	82,475.180	80,772.37
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	117,397.120	114,975.19
FNMA	POOL #0BF0278	3.500% 05/01/2042 DD 12/01/18	196,351.480	193,494.90
FNMA	POOL #0BF0451	3.500% 06/01/2041 DD 08/01/20	2,030,882.932	2,001,704.91
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	704,096.437	664,995.90
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	201,348.646	189,145.78
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	329,442.550	332,347.61
FNMA	POOL #0BM1277	4.000% 05/01/2047 DD 05/01/17	156,647.973	157,613.34
FNMA	POOL #0BM1761	4.000% 08/01/2044 DD 09/01/17	0.050	0.05
FNMA	POOL #0BM4142	4.000% 09/01/2046 DD 06/01/18	0.009	0.01
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	907,125.051	892,857.17
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	755,516.342	740,943.59
FNMA	POOL #0BM6785	3.500% 08/01/2043 DD 09/01/21	40,091.400	39,316.52
FNMA	POOL #0BN5321	4.500% 03/01/2049 DD 03/01/19	0.006	0.00
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	138,172.519	129,871.83
FNMA	POOL #0BO7242	3.000% 01/01/2050 DD 01/01/20	0.000	0.00
FNMA	POOL #0BO8749	3.000% 03/01/2050 DD 03/01/20	0.000	0.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	392,099.617	368,916.24
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	750,381.839	679,284.96
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,199,760.353	1,085,395.24
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	319,928.246	289,046.28
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	785,341.783	711,420.56
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,550,936.494	1,401,628.18
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	886,328.870	802,117.86
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	460,145.540	415,446.06
FNMA	POOL #0BT1307	2.500% 07/01/2051 DD 06/01/21	591,501.921	534,167.08
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	308,212.612	278,271.17
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	433,028.671	405,334.19
FNMA	POOL #0BT7309	2.000% 09/01/2051 DD 09/01/21	279,068.839	243,838.82
FNMA	POOL #0BU1215	2.500% 03/01/2052 DD 03/01/22	1,295,881.656	1,173,919.06
FNMA	POOL #0BV9931	4.000% 06/01/2052 DD 06/01/22	3,001,172.000	2,966,508.56
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	230,104.200	232,753.84
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	163,829.217	164,166.75
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	103,837.793	105,089.08
FNMA	POOL #0CA3467	3.500% 05/01/2049 DD 04/01/19	1,743,276.864	1,699,319.10
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	183,134.256	172,015.48
FNMA	POOL #0CA4536	3.000% 11/01/2049 DD 10/01/19	25,983.069	24,392.07
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	682,258.282	668,178.81
FNMA	POOL #0CA4666	4.000% 10/01/2048 DD 11/01/19	345,352.621	346,170.28
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,228,044.030	1,152,830.31
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	2,988,064.991	2,875,877.08
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	1,021,373.885	954,177.81
FNMA	POOL #0CA5549	3.000% 04/01/2050 DD 03/01/20	0.000	0.00
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	592,715.412	568,236.81
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,485,103.971	1,392,461.48
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	1,996,217.536	1,772,402.86
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	493,654.661	498,744.59
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	927,220.099	888,924.37
FNMA	POOL #0CA7754	3.000% 11/01/2050 DD 10/01/20	0.021	0.02
FNMA	POOL #0CA9007	4.500% 02/01/2051 DD 01/01/21	146,416.336	147,928.42
FNMA	POOL #0CA9306	3.000% 02/01/2051 DD 02/01/21	1,077,302.929	1,006,114.28
FNMA	POOL #0CB0982	2.000% 07/01/2051 DD 06/01/21	609,500.217	530,563.80
FNMA	POOL #0CB1146	3.000% 07/01/2051 DD 06/01/21	240,103.876	224,361.79
FNMA	POOL #0CB1279	2.500% 08/01/2051 DD 07/01/21	217,390.034	196,293.33
FNMA	POOL #0CB1382	2.500% 08/01/2051 DD 07/01/21	2,121,962.345	1,923,351.08
FNMA	POOL #0CB1620	2.000% 09/01/2051 DD 08/01/21	3,389,958.440	2,962,013.00



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0CB1782	2.000% 10/01/2051 DD 09/01/21	2,737,701.588	2,392,097.95
FNMA	POOL #0CB1784	2.500% 10/01/2051 DD 09/01/21	872,907.685	788,160.84
FNMA	POOL #0CB2275	2.500% 12/01/2051 DD 11/01/21	1,428,465.114	1,289,965.34
FNMA	POOL #0CB2610	2.000% 01/01/2052 DD 12/01/21	2,867,116.686	2,505,184.41
FNMA	POOL #0CB2835	2.000% 02/01/2052 DD 01/01/22	2,288,156.287	2,001,395.87
FNMA	POOL #0CB2927	2.000% 02/01/2052 DD 01/01/22	1,924,109.561	1,681,174.61
FNMA	POOL #0CB3010	2.000% 03/01/2052 DD 02/01/22	2,713,300.017	2,371,566.23
FNMA	POOL #0CB3098	2.500% 03/01/2052 DD 02/01/22	4,322,297.008	3,902,530.35
FNMA	POOL #0CB3152	2.000% 03/01/2052 DD 02/01/22	4,139,915.113	3,617,446.73
FNMA	POOL #0CB3207	2.500% 03/01/2037 DD 03/01/22	129,999.683	124,793.19
FNMA	POOL #0CB3559	2.000% 04/01/2052 DD 04/01/22	304,053.912	264,996.68
FNMA	POOL #0CB3768	3.500% 06/01/2052 DD 05/01/22	1,463,559.214	1,412,636.32
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	166,437.867	156,330.48
FNMA	POOL #0FM2743	3.000% 02/01/2034 DD 03/01/20	780,758.309	774,574.89
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	763,526.709	717,154.68
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	84,669.202	79,689.72
FNMA	POOL #0FM3524	3.000% 04/01/2032 DD 06/01/20	1,754,453.749	1,750,193.27
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	172,726.718	162,612.83
FNMA	POOL #0FM4279	2.000% 09/01/2050 DD 09/01/20	1,244,549.789	1,085,134.91
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	244,903.643	230,669.42
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	318,162.127	279,608.49
FNMA	POOL #0FM5410	2.000% 12/01/2050 DD 12/01/20	674,032.604	587,082.19
FNMA	POOL #0FM5662	4.000% 02/01/2049 DD 01/01/21	29,561.604	29,676.21
FNMA	POOL #0FM6128	2.500% 02/01/2051 DD 02/01/21	989,096.190	894,434.16
FNMA	POOL #0FM6471	2.000% 02/01/2051 DD 03/01/21	1,790,446.953	1,564,449.83
FNMA	POOL #0FM8104	3.000% 07/01/2051 DD 07/01/21	1,123,207.322	1,049,926.07
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	91,152.396	86,283.12
FNMA	POOL #0FS0007	3.000% 08/01/2050 DD 12/01/21	140,271.482	131,546.80
FNMA	POOL #0FS0031	2.500% 10/01/2051 DD 12/01/21	28,391.435	25,633.41
FNMA	POOL #0FS0047	3.000% 12/01/2047 DD 12/01/21	57,396.720	54,247.17
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	4,203,481.624	3,674,107.04
FNMA	POOL #0FS0654	2.500% 10/01/2050 DD 02/01/22	9,116.653	8,301.76
FNMA	POOL #0FS1080	2.500% 02/01/2052 DD 03/01/22	654,999.651	591,388.20
FNMA	POOL #0FS1086	2.000% 04/01/2051 DD 03/01/22	1,251,512.452	1,092,612.53
FNMA	POOL #0FS2041	2.000% 08/01/2051 DD 05/01/22	393,741.311	343,567.52
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	20,204.757	20,479.14
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	14,722.770	14,891.83



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FNMA	POOL #OMA2671	3.500% 07/01/2046 DD 06/01/16	56,141.970	54,983.50
FNMA	POOL #OMA2863	3.000% 01/01/2047 DD 12/01/16	94,421.050	89,481.16
FNMA	POOL #OMA3187	2.500% 11/01/2032 DD 10/01/17	114,712.612	112,676.00
FNMA	POOL #OMA3385	4.500% 04/01/2048 DD 05/01/18	276,450.860	279,999.61
FNMA	POOL #OMA3496	4.500% 06/01/2048 DD 09/01/18	104,772.360	105,843.84
FNMA	POOL #OMA3741	3.000% 08/01/2039 DD 07/01/19	0.001	0.00
FNMA	POOL #OMA3774	3.000% 09/01/2049 DD 08/01/19	0.003	0.00
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	314,020.715	262,116.38
FNMA	POOL #OMA4205	1.500% 11/01/2035 DD 11/01/20	305,668.438	278,947.86
FNMA	POOL #OMA4236	1.500% 01/01/2051 DD 12/01/20	478,084.961	399,372.46
FNMA	POOL #OMA4255	2.000% 01/01/2050 DD 01/01/21	0.001	0.00
FNMA	POOL #OMA4278	1.500% 03/01/2036 DD 02/01/21	433,003.300	395,140.36
FNMA	POOL #OMA4364	2.000% 05/01/2041 DD 05/01/21	1,543,924.624	1,383,431.99
FNMA	POOL #OMA4366	2.500% 05/01/2041 DD 05/01/21	771,889.339	711,862.82
FNMA	POOL #OMA4387	2.000% 06/01/2041 DD 06/01/21	449,151.013	402,428.41
FNMA	POOL #OMA4516	2.000% 12/01/2036 DD 12/01/21	997,822.641	933,949.22
FNMA	POOL #OMA4547	2.000% 01/01/2051 DD 01/01/22	5,323,339.312	4,637,464.73
FNMA	POOL #OMA4566	1.500% 02/01/2037 DD 02/01/22	1,226,001.520	1,118,360.66
FNMA	POOL #OMA4579	3.000% 03/01/2052 DD 03/01/22	1,406,756.880	1,313,570.09
FNMA	POOL #OMA4586	2.000% 03/01/2042 DD 03/01/22	1,346,440.114	1,206,345.55
FNMA	POOL #OMA4587	2.500% 03/01/2042 DD 03/01/22	1,861,247.466	1,716,469.01
FNMA	POOL #OMA4606	2.000% 04/01/2042 DD 04/01/22	1,066,883.043	952,644.81
FNMA	POOL #OMA4607	2.500% 04/01/2042 DD 04/01/22	754,017.350	694,918.30
FNMA	GTD REMIC P/T 14-21 KW	4.000% 04/25/2041 DD 03/01/14	273,409.000	271,777.73
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	513,193.20
FOMENTO ECONOMICO MEXICANO	SAB	3.500% 01/16/2050 DD 01/16/20	150,000.000	117,021.00
FONTAINEBLEAU MIA	FBLU XA 144A	VAR RT 12/10/2036 DD 12/01/19	40,000,000.000	631,800.00
FONTAINEBLEAU MIAM	FBLU A 144A	3.144% 12/10/2036 DD 12/01/19	1,136,286.000	1,099,530.79
FONTAINEBLEAU MIAM	FBLU B 144A	3.447% 12/10/2036 DD 12/01/19	500,461.000	485,099.06
FORD CREDIT AUTO LEASE	TR A A3	0.260% 02/15/2024 DD 01/25/21	3,977,332.830	3,949,598.09
FORD CREDIT AUTO OWNE	1 A 144A	1.370% 10/17/2033 DD 04/13/21	2,975,000.000	2,707,201.21
FORD CREDIT AUTO OWNE	1 A 144A	3.520% 07/15/2030 DD 01/18/19	3,557,000.000	3,544,318.58
FORD CREDIT AUTO OWNE	1 A 144A	3.880% 11/15/2034 DD 05/10/22	4,175,000.000	4,127,692.24
FORD CREDIT AUTO OWNE	2 A 144A	1.530% 05/15/2034 DD 11/09/21	1,656,000.000	1,506,737.93
FORD CREDIT AUTO OWNER	TR A A2	0.170% 10/15/2023 DD 02/22/21	750,892.640	749,691.36
FORD CREDIT AUTO OWNER	TR A A3	1.040% 08/15/2024 DD 05/12/20	641,962.050	635,434.78



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD CREDIT AUTO OWNER TR A A3 1.290% 06/15/2026 DD 01/24/22			493,000.000	473,395.66
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			880,000.000	856,899.92
FORD CREDIT AUTO OWNER TR B A3 3.740% 09/15/2026 DD 06/27/22			746,000.000	745,959.64
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			1,074,000.000	1,035,055.69
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20			3,667,000.000	3,588,159.13
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20			1,295,000.000	1,189,266.10
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			1,893,000.000	1,403,706.83
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			813,000.000	578,834.13
FORD MOTOR CREDIT CO LLC 2.300% 02/10/2025 DD 01/10/22			1,254,000.000	1,125,046.30
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21			1,334,000.000	1,137,235.00
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	385,560.67
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			1,407,000.000	1,137,179.47
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			1,400,000.000	1,400,000.00
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			1,892,000.000	1,706,867.80
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,360,000.000	1,054,000.00
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,738,000.000	2,610,929.42
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	547,165.98
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			2,185,000.000	1,770,407.19
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20			205,000.000	180,502.50
FORD MOTOR CREDIT CO LLC 4.271% 01/09/2027 DD 01/09/20			584,000.000	523,767.97
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			2,654,000.000	2,444,493.24
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	512,265.12
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22			3,104,000.000	2,856,560.76
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19			641,000.000	574,639.83
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			1,282,000.000	1,275,590.00
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17			3,157,000.000	3,150,344.95
FORMULA ONE 1/18 (USD)			804,904.594	783,172.17
FORTRESS TRANSPORTATION A 144A 6.500% 10/01/2025 DD 09/18/18			2,244,000.000	2,112,232.32
FOUR POINTS LLC			2,030,118.528	2,798,103.13
FOUR SEASONS 12/13 TL			3,070,798.270	3,032,413.29
FREDDIE MAC STAC DNA1 M1B 144A VAR RT 01/25/2042 DD 01/21/22			4,140,000.000	3,880,924.76
FREDDIE MAC STAC DNA4 M1A 144A VAR RT 05/25/2042 DD 05/13/22			969,872.290	957,625.62
FREDDIE MAC STAC DNA4 M1B 144A VAR RT 05/25/2042 DD 05/13/22			1,290,000.000	1,226,395.91
FREDDIE MAC STAC HQA1 M1B 144A VAR RT 03/25/2042 DD 03/18/22			400,000.000	381,973.64
FREDDIE MAC STACR DNA3 M2 144A VAR RT 04/25/2042 DD 04/18/22			3,000,000.000	2,724,148.80
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	1,342,172.56
FREDDIE MAC STACR HQA2 M1 144A VAR RT 12/25/2033 DD 06/25/21			522,421.900	517,524.19
FREDDIE MAC STACR HQA2 M2 144A VAR RT 03/25/2050 DD 03/18/20			0.002	0.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FREDDIE MAC STACR HQA3 M1 144A VAR RT 09/25/2041 DD 09/30/21			2,392,599.280	2,310,349.13
FREDDIE MAC STACR HQA3 M2 144A VAR RT 07/25/2050 DD 07/28/20			0.013	0.01
FREDDIE MAC STACR HRP1 M2 144A VAR RT 02/25/2049 DD 06/18/19			0.003	0.00
FREDDIE MAC STRUC DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			1,870,000.000	1,813,793.60
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 07/25/2028 DD 01/21/16			0.014	0.02
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 10/25/2027 DD 04/28/15			0.013	0.01
FREDDIE MAC STRUCTURED DNA2 M3 VAR RT 10/25/2028 DD 05/10/16			0.010	0.01
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 04/25/2028 DD 11/09/15			0.018	0.02
FREDDIE MAC STRUCTURED DNA4 M3 VAR RT 03/25/2029 DD 09/30/16			0.004	0.00
FREDDIE MAC STRUCTURED HQA1 M2 VAR RT 08/25/2029 DD 02/22/17			0.013	0.01
FREDDIE MAC STRUCTURED HQA1 M3 VAR RT 09/25/2028 DD 03/15/16			0.005	0.01
FREDDIE MAC STRUCTURED HQA2 M3 VAR RT 11/25/2028 DD 06/01/16			0.006	0.01
FREDDIE MAC STRUCTURED HQA3 M2 VAR RT 04/25/2030 DD 10/18/17			0.007	0.01
FREEMPORT INDONESIA PT 144A 4.763% 04/14/2027 DD 04/14/22			1,285,000.000	1,229,745.00
FREEMPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22			556,000.000	504,014.00
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			350,000.000	348,487.51
FREEMPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	144,067.85
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			5,434,000.000	5,407,427.74
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			1,095,000.000	1,015,919.10
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			1,995,000.000	1,845,474.75
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15			0.694	0.00
FREMF 2016-KC01 KC01 X2A 144A 0.100% 12/25/2022 DD 05/01/16			0.057	0.00
FREMF 2016-KW01 KW01 X2A 144A 0.100% 01/25/2026 DD 05/01/16			0.000	0.00
FREMF 2019-K95 MO K95 X2A 144A 0.010% 06/25/2029 DD 08/01/19			1.106	0.01
FREMF 2019-KF66 MO KF66 B 144A VAR RT 07/25/2029 DD 08/30/19			0.032	0.03
FRONTERA GENERATION 7/21 2ND L 0.000% 06/30/2028 DD 06/30/21			49,272.000	9,854.40
FRONTERA GENERATION EQUITY			411.000	0.72
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20			1,199,000.000	1,022,147.50
FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22			911,000.000	925,844.75
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			925,000.000	932,495.08
GA GLOBAL FUNDING TRUST 144A 0.800% 09/13/2024 DD 09/14/21			910,000.000	834,457.73
GA GLOBAL FUNDING TRUST 144A 3.850% 04/11/2025 DD 04/11/22			2,072,000.000	2,034,344.67
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21			2,280,000.000	2,256,734.79
GALAXY XXIII CLO L 23A AR 144A VAR RT 04/24/2029 DD 03/17/21			0.006	0.01
GAMCO INVESTORS INC STEP 06/15/2023 DD 06/15/2021			0.356	0.35
GARDA WORLD 2/22 TLB 0.000% 02/11/2029 DD 02/02/22			875,000.000	820,312.50
GARDA WORLD 3/21 TLB			480,361.610	443,935.79
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			580,000.000	510,267.78
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21			664,000.000	575,269.68



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			1,925,000.000	1,661,457.88
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,226,000.000	2,043,924.34
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			3,226,000.000	2,992,115.00
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20			128,120.550	124,644.23
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	974,754.65
GE CAPITAL FUNDING LLC 4.550% 05/15/2032 DD 11/15/20			709,000.000	685,743.38
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02			182,000.000	204,004.36
GENERAL ELECTRIC CO VAR RT 05/05/2026 DD 05/05/06			406,000.000	385,858.26
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20			1,213,000.000	1,231,776.76
GENERAL MOTORS FINANCIAL CO IN 2.400% 10/15/2028 DD 10/15/21			1,768,000.000	1,471,103.12
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			5,200,000.000	4,883,469.35
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			774,000.000	739,282.65
GENERAL MOTORS FINANCIAL CO IN 3.600% 06/21/2030 DD 06/22/20			504,000.000	436,341.32
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			2,010,000.000	2,009,536.55
GENERAL MOTORS FINANCIAL CO IN 3.800% 04/07/2025 DD 04/07/22			1,017,000.000	992,336.38
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			1,889,000.000	1,875,920.09
GENERAL MOTORS FINANCIAL CO IN 5.000% 04/09/2027 DD 06/09/22			1,185,000.000	1,166,258.76
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			6,056,000.000	6,119,925.14
GENERATE CLO 2 LTD 2A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	9,035,470.22
GENERATION BRANDS/VISUAL COMFO 0.000% 06/30/2028 DD 06/16/21			545,260.000	474,719.72
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20			363,984.680	347,059.39
GEORGIA POWER CO 5.125% 05/15/2052 DD 05/04/22			235,000.000	234,384.37
GETTY IMAGES 2/19 COV-LITE			815,055.350	786,528.41
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20			456,000.000	391,020.00
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,047,147.50
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20			2,363,000.000	1,949,475.00
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	575,251.36
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			1,291,000.000	1,068,302.50
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			980,000.000	931,000.00
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20			513,000.000	496,673.33
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			2,088,000.000	2,086,517.52
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,184,000.000	2,177,837.86
GLENCORE FUNDING LLC 144A 4.000% 03/27/2027 DD 03/27/17			1,104,000.000	1,064,515.31
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			1,500,000.000	1,482,766.16
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			2,614,000.000	2,602,757.97
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			5,811,000.000	5,791,184.49
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			1,949,000.000	1,951,083.85
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			522,055.000	501,994.91
GLOBAL MEDICAL RESPONSE I 144A 6.500% 10/01/2025 DD 10/02/20			1,135,000.000	1,011,262.30



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	813,566.58
GLOBAL PAYMENTS 7/19 TL 0.000% 07/09/2024 DD 07/09/19			4,210,893.000	4,200,365.77
GLOBO COMUNICACAO E PARTI 144A 5.500% 01/14/2032 DD 01/14/22			630,000.000	489,777.35
GLS AUTO RECEIVABLES 2A B 144A 0.770% 09/15/2025 DD 06/14/21			511,000.000	498,281.98
GLS AUTO RECEIVABLES 3A A 144A 0.420% 01/15/2025 DD 09/20/21			2,237,636.790	2,210,776.20
GM FINANCIAL AUTOMOBILE L 1 A2 0.170% 04/20/2023 DD 02/24/21			0.070	0.07
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20			855,073.970	853,666.69
GM FINANCIAL AUTOMOBILE L 2 A3 3.420% 06/20/2025 DD 05/11/22			4,195,000.000	4,173,577.40
GM FINANCIAL AUTOMOBILE L 2 A4 1.010% 07/22/2024 DD 06/17/20			390,000.000	387,951.36
GM FINANCIAL AUTOMOBILE L 3 A4 0.510% 10/21/2024 DD 09/29/20			6,399,000.000	6,326,395.03
GM FINANCIAL CONSUMER AUT 1 A2 0.230% 11/16/2023 DD 01/20/21			6,498.560	6,494.05
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21			2,590,000.000	2,526,133.97
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			931,417.300	928,602.28
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			671,952.340	666,769.31
GM FINANCIAL CONSUMER AUT 2 A3 2.650% 02/16/2024 DD 04/17/19			307,772.810	308,154.76
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			754,744.860	741,906.57
GM FINANCIAL CONSUMER AUT 4 A3 0.380% 08/18/2025 DD 10/14/20			4,338,881.380	4,251,531.45
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	248,192.69
GM FINANCIAL REVOLVIN 1 A 144A 1.170% 06/12/2034 DD 09/22/21			547,000.000	496,378.98
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20			1,064,000.000	1,027,823.36
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			240.610	240.88
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			432.420	442.12
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			47.750	48.18
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			19.210	19.26
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			904.070	912.23
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			3,633.040	3,642.26
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			538.350	539.85
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			76.175	76.37
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			331.610	335.28
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			1,166.160	1,168.91
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,344.160	1,374.06
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			2,812.770	2,820.74
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			3,383.560	3,419.85
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			2,956.760	2,963.92
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			11,089.750	11,733.03
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			5,423.910	5,462.46
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			811.980	821.12
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			6,051.720	6,380.59
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			759.890	797.49

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	3,572.060	3,753.56
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	4,945.620	5,355.82
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	28,991.490	31,058.66
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	10,233.410	10,957.46
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,249.850	2,378.49
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	2,932.110	2,974.09
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	967.940	1,014.52
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	2,000.820	2,024.71
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	9,239.290	9,876.25
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	9,553.160	10,212.10
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	82,244.020	89,165.41
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	7,153.790	7,356.65
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	85,857.760	89,709.46
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	39,266.590	41,037.29
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	61,263.000	64,982.45
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	1,115.430	1,149.87
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	1.410	1.41
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	3,262.690	3,602.78
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	11,581.210	12,969.55
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	3,653.020	3,996.27
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	80,030.040	88,624.19
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	21,294.960	22,922.36
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	124,630.820	124,275.35
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	95.613	102.00
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	63.836	63.99
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	41.338	41.74
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	21,610.860	23,348.46
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	34,007.630	35,581.93
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	46,091.510	48,223.71
GNMA II	POOL #0784114	3.500% 02/20/2046 DD 03/01/16	1,877,992.988	1,854,938.48
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	29,522.747	28,340.24
GNMA II	POOL #0MA0533	3.000% 11/20/2042 DD 11/01/12	99,814.551	95,818.08
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	53,559.977	51,414.62
GNMA II	POOL #0MA0698	3.000% 01/20/2043 DD 01/01/13	33,279.376	31,946.85
GNMA II	POOL #0MA1284	3.000% 09/20/2043 DD 09/01/13	54,261.496	52,098.10
GNMA II	POOL #0MA1374	3.000% 10/20/2043 DD 10/01/13	52,349.488	50,253.72
GNMA II	POOL #0MA2304	4.000% 10/20/2044 DD 10/01/14	666,002.739	672,127.81
GNMA II	POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	35,720.470	35,370.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			68,150.674	67,479.80
GNMA II POOL #0MA2893 4.000% 06/20/2045 DD 06/01/15			137,334.467	138,597.64
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			1,180,952.095	1,193,548.49
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			726,914.483	719,274.92
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			67,280.402	67,998.05
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			178,837.202	180,814.06
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			318,079.658	321,005.69
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			81,238.176	80,369.54
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			63,679.155	63,718.11
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			47,360.490	45,503.03
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,367,322.349	1,350,016.58
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			824,684.702	791,679.72
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			33,428.859	33,039.57
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			810,503.860	800,181.36
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			605,522.581	596,147.47
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			92,827.359	91,389.77
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			368,544.929	363,752.77
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			207,337.862	208,867.43
GNMA II POOL #0MA4586 3.500% 07/20/2047 DD 07/01/17			281,648.157	277,674.72
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			583,498.574	587,798.93
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			44,740.782	44,095.59
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			382,381.917	385,686.81
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			86,839.918	85,538.39
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			357,784.619	352,321.55
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			918,206.526	904,021.77
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			479,779.639	483,922.96
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			665,760.015	651,101.63
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			7,321.760	7,208.13
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			295,395.382	297,227.00
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			188,042.269	184,500.07
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			483,645.807	458,401.44
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			200,042.938	178,431.80
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			3,074,735.643	2,830,863.44
GNMA II POOL #0MA7051 2.000% 12/20/2050 DD 12/01/20			0.001	0.00
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			253,257.991	226,453.72
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			442,942.144	395,015.88
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			267,589.925	246,316.74
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			825,138.218	739,889.67
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			279,222.019	249,195.79



Asset Detail

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As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			232,006.338	213,572.50
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			388,882.543	347,912.39
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			240,934.480	215,728.56
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			1,592,944.167	1,466,205.76
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			724,839.900	646,257.85
GNMA II POOL #0MA7650 3.000% 10/20/2051 DD 10/01/21			2,177,243.854	2,059,729.77
GNMA II POOL #0MA7705 2.500% 11/20/2051 DD 11/01/21			845,083.181	777,812.03
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			1,614,818.192	1,485,724.68
GNMA II POOL #0MA7937 3.000% 03/20/2052 DD 03/01/22			685,998.790	648,225.18
GNMA II POOL #0MA8042 2.500% 05/20/2052 DD 05/01/22			165,000.445	151,486.91
GOLDEN BEAR LLC 0.000% 12/31/2050 DD 12/14/18			1,294,036.606	1,983,552.92
GOLDEN NUGGET/LANDRYS 1/22 TLB 0.000% 01/13/2029 DD 01/05/22			1,478,017.370	1,359,229.11
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			676,000.000	594,046.09
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			714,000.000	741,320.19
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			353,000.000	336,051.33
GOLDMAN SACHS GROUP INC/T REGS 3.375% 03/27/2025			207,000.000	219,463.84
GOLDMAN SACHS GROUP INC/THE VAR RT 01/24/2025 DD 01/24/22			2,890,000.000	2,824,177.36
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			3,440,000.000	3,434,639.21
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2028 DD 01/24/22			1,750,000.000	1,590,508.18
GOLDMAN SACHS GROUP INC/THE VAR RT 03/09/2027 DD 03/08/21			360,000.000	319,478.66
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21			225,000.000	165,124.30
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			5,672,000.000	5,667,231.07
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21			3,101,000.000	2,969,746.73
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			989,000.000	961,792.52
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			3,345,000.000	2,978,485.74
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21			1,903,000.000	1,571,881.64
GOLDMAN SACHS GROUP INC/THE VAR RT 11/17/2023 DD 11/19/20			944,000.000	933,456.97
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22			618,000.000	512,088.87
GOPHER RESOURCE 2/18 COV-LITE			520,532.020	425,165.35
GPMT 2019-FL2 LTD FL2 A 144A VAR RT 02/22/2036 DD 02/28/19			164,515.140	164,133.71
GRAFTECH 2/18 COV-LITE TLB			253,341.190	244,950.53
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			148,000.000	119,817.64
GRANITE US HOLDINGS CORP 144A 11.000% 10/01/2027 DD 09/30/19			2,053,000.000	1,929,820.00
GRAY TELEVISION 10/21 COV-LITE 0.000% 10/27/2028 DD 10/20/21			557,200.000	532,126.01
GRAY TELEVISION 2/17 TLB			370,967.860	362,621.09
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			8,600,000.000	8,362,033.71
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19			6,000,000.000	5,773,638.60
GREAT WOLF TRUST 2 WOLF D 144A VAR RT 12/15/2036 DD 12/30/19			944,000.000	891,773.01
GREATBATCH/INTEGER 8/21 COV-LITE TLB			843,625.000	823,167.09

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			21.220	0.00
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21			1,869,190.000	1,584,138.54
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			545,000.000	539,822.50
GREENKO WIND PROJECTS MAU 144A 5.500% 04/06/2025 DD 04/06/22			845,000.000	826,410.00
GREENWAY MEDICAL 2/17 COV-LITE TL			1,029,031.640	928,186.54
GREYSTONE CRE NOTES FL3 A 144A VAR RT 07/15/2039 DD 08/10/21			3,530,000.000	3,426,579.84
GRIFFON/HUNTER FAN 1/22 TLB 0.000% 01/24/2029 DD 01/07/22			468,120.000	446,080.91
GRIFOLS 11/19 (USD) COV-LITE T			2,959,911.080	2,790,840.96
GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21			1,038,000.000	900,465.00
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			306,000.000	255,666.43
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			0.000	0.00
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			0.000	0.00
GS MORTGAGE SECURI ARDN A 144A VAR RT 11/15/2036 DD 11/10/21			4,200,000.000	4,079,977.17
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,406,479.63
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	199,671.74
GS MORTGAGE SECURI RENT F 144A VAR RT 11/21/2035 DD 02/25/21			1,326,258.641	1,270,131.77
GS MORTGAGE SECURI ROCK A 144A 5.366% 05/03/2032 DD 05/01/05			3,804,000.000	3,844,378.31
GS MORTGAGE SECURI ROSS A 144A VAR RT 05/15/2026 DD 05/28/21			1,940,000.000	1,871,496.85
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			0.000	0.00
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			5,477,000.000	5,476,161.47
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,317,614.74
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	856,112.90
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13			13,158.210	13,125.54
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	2,946,016.60
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	7,020,087.26
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	496,373.38
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,523,389.44
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15			5,000,000.000	4,879,268.50
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20			788,000.000	713,273.65
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	520,368.90
GSK CONSUMER HEALTHCARE C 144A 3.375% 03/24/2027 DD 03/24/22			2,673,000.000	2,560,036.00
GSK CONSUMER HEALTHCARE C 144A 3.375% 03/24/2029 DD 03/24/22			835,000.000	782,687.57
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19			388,000.000	363,226.30
GUARDIAN LIFE GLOBAL FUND 144A 1.250% 11/19/2027 DD 11/19/20			330,000.000	284,575.13
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			2,378,000.000	1,923,207.50
H.B. FULLER 10/17 COV-LITE TLB			26,729.220	26,581.14
HALCYON LOAN ADVIS 3A A1R 144A VAR RT 10/18/2027 DD 12/21/17			133,654.126	133,858.29
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			311,917.320	311,684.68
HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21			905,733.550	797,770.11

Asset Detail

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HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			195,000.000	213,299.84
HASBRO INC 3.900% 11/19/2029 DD 11/19/19			385,000.000	354,199.63
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	625,957.76
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21			185,000.000	159,100.00
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20			267,000.000	271,212.66
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	552,351.65
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			2,091,683.000	1,860,970.36
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,623,000.000	1,355,205.00
HCA INC 3.500% 09/01/2030 DD 02/26/20			5,095,000.000	4,335,284.55
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,245,000.000	1,137,268.60
HCA INC 5.000% 03/15/2024 DD 03/17/14			1,438,000.000	1,446,269.27
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,525,000.000	3,533,506.53
HCA INC 5.375% 02/01/2025 DD 01/16/15			9,054,000.000	9,056,535.12
HCA INC 5.625% 09/01/2028 DD 08/23/18			442,000.000	434,793.20
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			580,645.520	551,857.11
HEALTHQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			2,665,000.000	2,331,875.00
HEALTHPEAK PROPERTIES INC 2.875% 01/15/2031 DD 06/23/20			75,000.000	64,871.47
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			241,250.000	221,346.88
HEARTHSIDE FOOD 4/18 COV-LITE TL			850,632.910	761,137.83
HEARTLAND DENTAL 4/18 COV-LITE			1,080,896.730	1,001,180.60
HEARTLAND DENTAL 6/21 INCREMEN 0.000% 04/30/2025 DD 06/02/21			371,250.000	346,561.88
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,341,874.45
HELLENIC REPUBLIC GOVERN 144A 1.500% 06/18/2030			1,080,000.000	967,579.28
HELLENIC REPUBLIC GOVERN 144A 2.000% 04/22/2027			854,000.000	863,382.14
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,513,487.72
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,617,000.000	1,343,403.60
HERMAN MILLER 7/21 COV-LITE TL 0.000% 07/19/2028 DD 04/19/21			437,800.000	400,315.56
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			562,747.500	535,313.56
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			2,166,501.950	2,035,731.89
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			379,796.360	356,871.86
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21			2,400,000.000	2,006,592.00
HERTZ VEHICLE FINANC 1A A 144A 1.210% 12/26/2025 DD 06/30/21			3,540,000.000	3,342,761.49
HERTZ VEHICLE FINANC 2A A 144A 1.680% 12/27/2027 DD 06/30/21			3,847,000.000	3,467,438.46
HESS CORP 3.500% 07/15/2024 DD 06/24/14			1,444,000.000	1,422,789.07
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			438,000.000	366,860.04
HESS MIDSTREAM OPERATIONS 144A 5.500% 10/15/2030 DD 04/08/22			4,000,000.000	3,590,000.00
HIDROVIAS INTERNATIONAL F 144A 4.950% 02/08/2031 DD 02/08/21			675,000.000	516,712.50
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,613,000.000	1,212,798.57
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,133,000.000	994,932.01

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HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22			598,000.000	520,260.00
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22			930,000.000	803,556.18
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			949,000.000	883,262.77
HILEX POLY/NOVOLEX 3/22 COV-LI 0.000% 03/30/2029 DD 03/21/22			631,000.000	592,586.91
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			540,000.000	429,300.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,587,000.000	1,555,260.00
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			601,000.000	573,840.81
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			325,000.000	293,718.75
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			5,200,156.020	4,858,921.78
HILTON GRAND VACATIO AA B 144A 4.220% 02/25/2039 DD 06/10/20			0.026	0.03
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21			655,000.000	530,550.00
HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19			6,506,205.000	6,241,597.64
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	3,043,099.22
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,106,000.000	947,222.64
HOLLY ENERGY PARTNERS LP 144A 6.375% 04/15/2027 DD 04/08/22			731,000.000	688,967.50
HOME DEPOT INC/THE 2.700% 04/15/2030 DD 03/30/20			195,000.000	177,312.84
HOME DEPOT INC/THE 3.250% 04/15/2032 DD 03/28/22			360,000.000	336,347.50
HONDA AUTO RECEIVABLES 20 1 A2 0.160% 07/21/2023 DD 02/24/21			350,161.540	349,729.06
HONDA AUTO RECEIVABLES 20 2 A2 0.170% 11/15/2023 DD 05/26/21			2,066,436.920	2,057,338.81
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20			988,134.940	976,558.64
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			4,569,000.000	4,442,722.89
HONDA AUTO RECEIVABLES 20 3 A3 0.370% 10/18/2024 DD 09/29/20			3,164,269.840	3,106,963.64
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20			1,806,000.000	1,724,622.90
HONDA MOTOR CO LTD 2.534% 03/10/2027 DD 03/10/22			585,000.000	548,117.34
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21			2,040,000.000	1,986,366.04
HOUGHTON MIFFLIN 4/22 COV-LITE 0.000% 04/09/2029 DD 03/11/22			758,000.000	696,412.50
HOWMET AEROSPACE INC 6.875% 05/01/2025 DD 04/24/20			733,000.000	751,325.00
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20			278,485.470	278,173.65
HSBC HOLDINGS PLC 4.250% 03/14/2024 DD 03/12/14			2,961,000.000	2,940,597.82
HSBC HOLDINGS PLC 7.350% 11/27/2032 DD 05/27/05			75,000.000	86,110.88
HSBC HOLDINGS PLC VAR RT 05/24/2025 DD 05/24/21			859,000.000	801,608.10
HSBC HOLDINGS PLC VAR RT 06/09/2028 DD 06/09/22			2,965,000.000	2,889,106.05
HSBC HOLDINGS PLC VAR RT 08/17/2024 DD 08/17/21			1,622,000.000	1,555,711.23
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	62,308.04
HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21			1,923,781.940	1,820,821.13
HUB INTERNATIONAL 4/18 (USD)			478,437.310	452,075.41
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			1,974,000.000	1,630,628.17
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			3,124,000.000	2,947,009.79
HUBBARD RADIO 5/15 TLB 0.000% 03/28/2025 DD 05/12/15			363,982.890	353,973.36

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUBBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			4,509,000.000	3,773,041.02
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			715,000.000	634,562.50
HUMANA 10/21 TL 0.000% 10/30/2023 DD 10/29/21			4,798,469.000	4,766,268.68
HUNTER DOUGLAS 2/22 (USD) COV- 0.000% 02/26/2029 DD 01/27/22			785,000.000	673,632.05
HUNTINGTON NATIONAL BANK/THE VAR RT 05/16/2025 DD 05/17/22			699,000.000	698,721.26
HYATT HOTELS CORP 1.300% 10/01/2023 DD 10/01/21			3,443,000.000	3,335,907.34
HYATT HOTELS CORP 1.800% 10/01/2024 DD 10/01/21			1,117,000.000	1,056,816.40
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			827,000.000	834,440.91
HYLAND SOFTWARE 10/18			1,594,298.840	1,534,959.04
HYUNDAI AUTO LEASE S A A2 144A 0.250% 04/17/2023 DD 01/20/21			8,184.850	8,177.19
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			1,093,994.220	1,083,607.83
HYUNDAI AUTO RECEIVABLES A A3 2.220% 10/15/2026 DD 03/16/22			172,000.000	166,702.51
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,193,672.11
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			1,283,000.000	1,231,680.90
HYUNDAI AUTO RECEIVABLES C A3 0.740% 05/15/2026 DD 11/17/21			724,000.000	691,819.86
HYUNDAI AUTO RECEIVABLES C A4 1.030% 12/15/2027 DD 11/17/21			644,000.000	592,119.36
HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21			3,318,000.000	3,152,691.14
HYUNDAI CAPITAL AMERICA 144A 0.875% 06/14/2024 DD 06/15/21			3,283,000.000	3,071,687.86
HYUNDAI CAPITAL AMERICA 144A 1.000% 09/17/2024 DD 09/17/21			934,000.000	867,552.20
HYUNDAI CAPITAL AMERICA 144A 1.150% 11/10/2022 DD 11/10/20			470,000.000	466,662.08
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20			2,185,000.000	2,118,045.52
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21			2,488,000.000	2,210,850.14
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			711,000.000	710,817.45
HYUNDAI CAPITAL AMERICA 144A 5.875% 04/07/2025 DD 04/07/20			4,000,000.000	4,125,064.08
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			2,492,000.000	2,304,321.07
ICON 6/21 COV-LITE TLB 0.000% 07/03/2028 DD 06/08/21			4,722,954.380	4,556,328.56
ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21			1,250,028.300	1,205,927.31
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	688,800.00
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,096,000.000	937,989.68
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			511,515.000	473,151.38
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,357,396.000	1,873,375.45
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			4,047,096.000	3,478,814.48
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	535,173.00
IHS HOLDING LTD 144A 6.250% 11/29/2028 DD 11/29/21			680,000.000	548,420.00
II-VI 12/21 TLB 0.000% 11/30/2026 DD 11/30/21			1,066,000.000	1,019,362.50
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			4,758,420.120	4,692,991.84
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21			2,101,000.000	1,892,643.83
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			2,663,000.000	2,312,334.80
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			246,818.193	248,639.17

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			1,740,000.000	1,750,595.73
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			1,299,000.000	1,026,210.00
IMG WORLDWIDE 5/18 TLB			2,505,790.693	2,351,859.97
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,913,000.000	4,761,526.36
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	435,072.16
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	218,417.21
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			895,000.000	773,226.73
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			2,248,000.000	2,223,272.00
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	869,396.23
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	225,013.46
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	478,789.61
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	280,676.25
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	962,140.69
INDONESIA TREASURY BOND 6.375% 04/15/2032			34,420,000,000.000	2,169,089.63
INDONESIA TREASURY BOND 6.500% 06/15/2025			59,968,000,000.000	4,127,998.48
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	197,747.56
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	689,422.35
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	491,518.12
INDONESIA TREASURY BOND 8.125% 05/15/2024			7,083,000,000.000	500,407.31
INDONESIA TREASURY BOND 8.375% 09/15/2026			9,399,000,000.000	681,065.05
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	804,566.35
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	479,500.73
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			808,972.500	768,022.31
INEOS QUATTRO FINANCE 2 P 144A 3.375% 01/15/2026 DD 01/29/21			220,000.000	184,742.80
INFORMATICA 10/21 (USD) COV-LI 0.000% 10/27/2028 DD 10/06/21			647,377.500	612,988.81
ING GROEP NV REGS VAR RT 03/22/2028			1,601,000.000	1,591,589.32
ING GROEP NV VAR RT 03/28/2028 DD 03/28/22			1,103,000.000	1,051,978.27
ING GROEP NV VAR RT 12/31/2049 DD 09/10/19			650,000.000	594,750.00
ING GROEP NV VAR RT 12/31/2049 DD 09/14/21			890,000.000	606,890.30
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,084,000.000	907,850.00
INGRAM MICRO 7/21 COV-LITE TL 0.000% 06/30/2028 DD 03/24/21			671,220.000	633,463.87
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,556,000.000	1,417,718.28
INSULET 4/21 COV-LITE TLB 0.000% 05/04/2028 DD 04/19/21			507,870.000	481,206.83
INTER-AMERICAN DEVELOPMENT BAN 2.700% 01/29/2026			627,000.000	412,922.92
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20			110,000.000	84,594.28
INTERCONTINENTAL EXCHANGE INC 4.000% 09/15/2027 DD 05/23/22			255,000.000	256,741.40
INTERCONTINENTAL EXCHANGE INC 4.350% 06/15/2029 DD 05/23/22			565,000.000	571,637.23
INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22			130,000.000	131,863.12
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			603,000.000	510,808.06



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	641,395.79
INTERNATIONAL BANK FOR RECONST 2.875% 11/30/2026			795,000.000	466,172.85
INTERNATIONAL FINANCE CORP 2.550% 09/18/2023			3,390,000.000	506,395.91
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			750,000.000	678,750.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			2,846,000.000	2,831,770.00
INTESA SANPAOLO SPA 144A 3.125% 07/14/2022 DD 07/14/17			233,000.000	233,009.26
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19			1,627,000.000	1,576,592.35
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14			1,552,000.000	1,482,028.10
INTESA SANPAOLO SPA 144A 5.710% 01/15/2026 DD 01/15/16			4,500,000.000	4,291,701.08
INTESA SANPAOLO SPA 144A VAR RT 12/31/2049 DD 09/17/15			870,000.000	783,650.67
INTL BK FOR RECON AND DEV 1.800% 19-JAN-2027			695,000.000	500,501.29
INTRAWEST/ALTERRA 7/21 SERIES 0.000% 08/17/2028 DD 07/21/21			1,588,614.520	1,507,198.03
INVERSIONES LATIN AMERICA 144A 5.125% 06/15/2033 DD 06/15/21			644,293.390	368,857.97
INVESCO CLO 2021-1 L 1A E 144A VAR RT 04/15/2034 DD 04/27/21			1,000,000.000	880,000.01
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20			6,541,264.000	6,541,264.00
INVITATION HOMES OPERATING PAR 2.000% 08/15/2031 DD 08/06/21			120,000.000	92,572.33
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,711,000.000	1,368,440.69
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,020,943.63
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,334,000.000	1,300,650.00
IRI 11/18 TLB			5,153,902.610	5,076,594.08
IRIDIUM COMMUNICATIONS 7/21 CO 0.000% 11/04/2026 DD 07/19/21			666,421.690	638,098.77
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	626,400.00
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			883,000.000	797,834.65
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	687,857.78
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			502,000.000	449,582.40
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	578,147.68
ISRAEL ELECTRIC CORP LTD 144A 3.750% 02/22/2032			1,360,000.000	1,215,309.60
ISRAEL ELECTRIC CORP LTD 144A 4.250% 08/14/2028			545,000.000	523,745.00
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			591,000.000	605,656.80
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	326,485.50
ITALY BUONI POLIENNALI DE 144A 1.850% 07/01/2025			620,000.000	646,558.55
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			692,000.000	689,420.66
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	672,800.00
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	203,784.04
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	5,746,756.18
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	220,087.80
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	203,841.41
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	540,327.23
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	191,848.94

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JACKSON FINANCIAL INC 5.170% 06/08/2027 DD 06/08/22			1,749,000.000	1,736,309.02
JACKSON NATIONAL LIFE GLO 144A 1.750% 01/12/2025 DD 01/12/22			1,141,000.000	1,076,908.52
JAMES HARDIE INTERNATIONAL 144A 5.000% 01/15/2028 DD 12/13/17			685,000.000	609,650.00
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,600,000.000	4,558,801.14
JAZZ PHARMACEUTICALS 5/21 USD TL			2,184,382.500	2,079,597.67
JBS FINANCE LUXEMBOURG SA 144A 3.625% 01/15/2032 DD 06/15/21			1,435,000.000	1,158,762.50
JBS USA LUX SA / JBS USA 144A 5.750% 04/01/2033 DD 06/21/22			820,000.000	780,877.80
JDE PEET'S NV 144A 0.800% 09/24/2024 DD 09/24/21			315,000.000	292,995.10
JELD-WEN 7/21 COV-LITE TLB 0.000% 07/28/2028 DD 07/09/21			1,624,034.230	1,537,960.42
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,973,000.000	2,993,359.67
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			2,220,489.000	2,191,312.32
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,100,148.40
JOHN DEERE CAPITAL CORP 3.400% 06/06/2025 DD 06/06/22			455,000.000	453,388.42
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	256,535.57
JOSTENS/CHAMP ACQUISITION			244,104.580	236,781.44
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	3,144,090.26
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	1,039,088.92
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	779,409.44
JP MORGAN CHASE CO MKST E 144A VAR RT 12/15/2036 DD 02/19/20			4,280,000.000	3,920,555.32
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			3,784,763.287	3,027,810.63
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20			4,040,000.000	3,893,714.09
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20			890,000.000	841,600.56
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	972,620.13
JP MORGAN CHASE COMMERC LDP9 AJ 5.411% 05/15/2047 DD 12/01/06			70.347	0.00
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			0.032	0.00
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,733,000.000	2,679,520.11
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	1,975,441.14
JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22			1,365,000.000	1,312,112.74
JPMORGAN CHASE & CO VAR RT 03/16/2024 DD 03/16/21			545,000.000	533,250.30
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20			140,000.000	109,050.86
JPMORGAN CHASE & CO VAR RT 04/23/2024 DD 04/23/18			3,001,000.000	2,992,817.83
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			3,767,000.000	3,523,187.96
JPMORGAN CHASE & CO VAR RT 06/01/2029 DD 06/01/21			556,000.000	478,694.38
JPMORGAN CHASE & CO VAR RT 06/14/2025 DD 06/14/22			3,551,000.000	3,518,579.37
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			195,000.000	182,343.38
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			730,000.000	646,327.14
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			3,729,000.000	3,462,337.83



Asset Detail

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As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			122,105.860	0.00
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			0.000	0.00
JUICE PLUS+ 11/18 TL			727,406.180	585,561.97
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			2,761,000.000	2,096,894.41
KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19			965,000.000	803,382.17
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			5,816,000.000	5,481,213.94
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			2,009,000.000	2,003,019.79
KENAN ADVANTAGE 3/21 (USD) COV 0.000% 03/24/2026 DD 03/03/21			484,956.640	452,677.92
KENBOURNE INVEST SA 144A 4.700% 01/22/2028 DD 01/22/21			555,000.000	423,142.87
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			75,000.000	68,024.37
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			6,860,070.500	6,805,452.67
KEYCORP VAR RT 05/23/2025 DD 05/23/22			281,000.000	279,143.36
KIMBERLY-CLARK DE MEXICO 144A 2.431% 07/01/2031 DD 07/01/20			435,000.000	362,268.00
KIMBERLY-CLARK DE MEXICO 144A 3.800% 04/08/2024 DD 04/08/14			495,000.000	488,065.05
KIND TRUST 2021-KI KIND A 144A VAR RT 08/15/2038 DD 08/16/21			3,160,000.000	3,063,922.46
KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05			195,000.000	197,318.29
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			2,116,000.000	2,167,291.84
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			1,369,970.550	1,219,273.79
KITE REALTY GROUP TRUST 4.000% 03/15/2025 DD 03/12/15			949,000.000	930,135.10
KKR CLO 24 LTD 24 A1R 144A VAR RT 04/20/2032 DD 07/20/21			3,760,000.000	3,695,467.35
KKR CLO 38 LTD 38A A1 144A VAR RT 04/15/2033 DD 04/19/22			910,000.000	910,128.48
KLA CORP 4.650% 07/15/2032 DD 06/23/22			530,000.000	542,034.33
KLA CORP 4.950% 07/15/2052 DD 06/23/22			110,000.000	111,172.63
KLA CORP 5.250% 07/15/2062 DD 06/23/22			110,000.000	114,187.20
KLEOPATRA FINCO 2/21 COV-LITE 0.000% 02/12/2026 DD 01/26/21			4,937.500	4,159.84
KOMMUNALBANKEN AS 4.250% 07/16/2025			1,038,000.000	720,214.42
KOREA DEVELOPMENT BANK/THE 2.000% 10/25/2031 DD 10/25/21			180,000.000	153,851.40
KOREA NATIONAL OIL CORP 144A 1.750% 04/18/2025 DD 01/18/22			421,000.000	397,113.79
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	208,046.02
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			769,000.000	725,342.04
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20			405,000.000	392,223.17
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20			1,635,000.000	1,558,618.80
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20			1,210,000.000	1,066,409.67
KRONOS ACQUISITION HOLDINGS			880,590.000	797,374.24
L&W/AUTOKINITON GROUP (AGG) 4/ 0.000% 04/06/2028 DD 03/16/21			1,140,165.790	1,051,802.94
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			910,000.000	734,615.02
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			3,285,000.000	2,527,397.24
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			5,337,000.000	4,829,985.00
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			1,419,000.000	1,228,229.64



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LAMB WESTON HOLDINGS INC 144A 4.375% 01/31/2032 DD 11/08/21			720,000.000	626,400.00
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20			2,951,000.000	2,925,886.99
LASERSHIP 5/21 COV-LITE TL 0.000% 05/07/2028 DD 04/20/21			1,133,702.510	1,006,160.97
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			175,000.000	122,616.48
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	722,275.00
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			513,784.740	449,561.64
LEARNING CARE 3/18 COV-LITE TLB			700,700.450	647,272.05
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	350,849.50
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20			470,000.000	402,705.26
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			1,000,165.220	937,962.15
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			1,074,073.103	996,224.61
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	3,127,581.14
LENDMARK FUNDING TRU 2A A 144A 2.000% 04/20/2032 DD 10/22/21			5,090,000.000	4,370,293.34
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,325,000.000	1,322,759.19
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15			264,000.000	265,586.68
LENNAR CORP VAR RT 11/15/2022 DD 05/15/13			1,181,000.000	1,182,994.38
LES SCHWAB 10/20 COV-LITE TLB			1,073,650.000	999,836.56
LIFE 2022-BMR MOR BMR2 A1 144A VAR RT 05/15/2039 DD 05/24/22			4,935,000.000	4,811,553.93
LIFE 2022-BMR MORT BMR2 B 144A VAR RT 05/15/2039 DD 05/24/22			1,200,000.000	1,163,977.44
LIFE 2022-BMR MORT BMR2 D 144A VAR RT 05/15/2039 DD 05/24/22			970,000.000	926,327.30
LIFE TIME 1/21 COV-LITE TLB 0.000% 12/10/2024 DD 01/11/21			752,614.500	741,325.28
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,435,000.000	2,170,193.75
LIGHTSTONE 5/22 EXTENDED TLB 0.000% 02/01/2027 DD 05/19/22			606,447.440	542,770.45
LIGHTSTONE 5/22 EXTENDED TLC 0.000% 02/01/2027 DD 05/19/22			34,204.713	30,613.21
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			662,000.000	572,630.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,766,000.000	1,580,675.96
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			1,174,000.000	1,121,170.00
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			670,000.000	636,500.00
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,901,000.000	1,862,980.00
LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16			468,000.000	459,399.65
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18			400,000.000	389,868.84
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			331,065.580	328,880.88
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19			440,871.620	439,870.88
LOANCORE 2022-CRE7 CRE7 A 144A VAR RT 01/17/2037 DD 02/23/22			4,520,000.000	4,420,299.73
LOGAN QUAKER LLC			3,515,974.220	3,751,692.12
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20			3,386,000.000	2,357,554.31
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	68,855.36



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LOUISIANA LOCAL GOVERNMENT ELL A1 3.615% 02/01/2029 DD 05/19/22			872,000.000	871,749.21
LOUISIANA LOCAL GOVERNMENT ELL A2 4.145% 02/01/2033 DD 05/19/22			480,000.000	480,170.02
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			105,000.000	95,897.60
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			280,000.000	235,183.41
LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22			120,000.000	104,370.54
LOWE'S COS INC 5.000% 04/15/2040 DD 03/26/20			220,000.000	214,485.87
LUCID ENERGY 11/21 TL 0.000% 11/24/2028 DD 11/09/21			875,600.000	862,781.22
LUMEN TECHNOLOGIES INC 144A 5.125% 12/15/2026 DD 12/16/19			1,029,000.000	866,232.78
LUMEN TECHNOLOGIES INC 6.750% 12/01/2023 DD 11/27/13			130,000.000	128,772.50
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16			1,782,000.000	1,757,497.50
LUNDIN ENERGY FINANCE BV 144A 2.000% 07/15/2026 DD 06/23/21			3,094,000.000	2,766,920.39
LUNDIN ENERGY FINANCE BV 144A 3.100% 07/15/2031 DD 06/23/21			335,000.000	277,880.46
LXP INDUSTRIAL TRUST 2.375% 10/01/2031 DD 08/30/21			776,000.000	601,702.63
M&T BANK CORP 3.650% 12/06/2022 DD 12/06/12			638,000.000	638,758.83
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,606,480.00
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			143,433.734	143,756.46
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21			1,344,000.000	1,182,543.97
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			1,854,000.000	1,855,132.74
MACQUARIE GROUP LTD 144A VAR RT 10/14/2025 DD 10/14/21			1,486,000.000	1,379,092.10
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			1,565,000.000	1,561,318.70
MACY'S RETAIL HOLDINGS LL 144A 5.875% 04/01/2029 DD 03/17/21			545,000.000	463,931.25
MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			1,057,863.620	960,889.27
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			1,097,000.000	906,059.67
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			2,276,000.000	1,718,380.00
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21			618,452.410	614,975.77
MAGALLANES INC 144A 3.788% 03/15/2025 DD 03/15/22			350,000.000	339,518.77
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	41,375.23
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB			291,822.730	277,961.15
MAGNETITE XXIX LTD 29A A 144A VAR RT 01/15/2034 DD 03/18/21			2,360,000.000	2,315,424.96
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			2,779,000.000	2,616,400.71
MALAYSIA GOVERNMENT BOND 2.632% 04/15/2031			5,500,000.000	1,095,246.99
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	444,691.22
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	586,294.94
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			5,668,000.000	1,204,006.96
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	617,174.88
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	718,020.08
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			2,000,000.000	452,664.78
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			3,480,000.000	799,749.63
MANITOWOC 10/18 TLB 0.000% 10/23/2025 DD 10/04/18			4,581,644.080	4,503,389.60

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MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			55,000.000	58,373.98
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			1,047,000.000	1,060,162.37
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,257,000.000	1,287,948.19
MARB BONDCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,078,716.85
MARINER FINANCE ISSU BA A 144A 2.100% 11/20/2036 DD 11/04/21			2,365,000.000	2,121,481.72
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			3,485,000.000	3,427,984.01
MARRIOTT OWNERSHIP RESORTS/MAR			870,000.000	827,587.50
MARYLAND ST HLTH & HGR EDUCNTL 3.052% 07/01/2040 DD 07/22/20			140,000.000	110,828.70
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			5,865,000.000	5,637,907.20
MATCH GROUP 2/20 TLB			730,000.000	684,681.60
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			440,000.000	346,500.00
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	839,466.53
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,343,000.000	1,217,563.80
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	150,535.00
MATTEL INC 144A 3.375% 04/01/2026 DD 03/19/21			621,000.000	569,720.93
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			1,829,000.000	1,778,702.50
MATTEL INC 3.150% 03/15/2023 DD 03/07/13			692,000.000	681,620.00
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,350,000.000	1,289,250.00
MAXAR TECHNOLOGIES 6/22 TL			1,355,000.000	1,284,431.60
MAXLINEAR 6/21 COV-LITE TLB 0.000% 12/31/2024 DD 06/04/21			390,000.000	380,250.00
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			1,075,000.000	854,291.75
MCAFFEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22			2,174,258.000	1,973,139.13
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21			830,715.260	765,745.02
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	577,462.50
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			740,000.000	673,770.00
MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21			268,000.000	228,523.60
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21			658,000.000	544,297.60
MEDLINE INDUSTRIES/MOZART 10/2 0.000% 10/23/2028 DD 09/15/21			3,265,062.500	3,022,729.56
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			573,665.000	552,439.40
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			50,000.000	46,116.44
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21			635,000.000	544,512.50
MERCADOLIBRE INC 3.125% 01/14/2031 DD 01/14/21			200,000.000	144,062.02
MERCEDES-BENZ AUTO LEASE A A2 0.180% 03/15/2023 DD 01/27/21			0.010	0.01
MERCEDES-BENZ AUTO LEASE A A3 0.250% 01/16/2024 DD 01/27/21			2,574,446.440	2,549,199.36
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,272,376.85
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,056,197.29
METROPOLITAN LIFE GLOBAL 144A 1.550% 01/07/2031 DD 01/07/21			260,000.000	207,616.68
MEXICAN BONOS 5.000% 03/06/2025			15,350,000.000	682,085.27
MEXICAN BONOS 5.750% 03/05/2026			27,010,000.000	1,190,497.62

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MEXICAN BONOS 7.500% 06/03/2027			66,330,000.000	3,072,304.51
MEXICAN BONOS 7.750% 05/29/2031			43,120,000.000	1,965,814.19
MEXICO GOVERNMENT INTERNATIONA 4.400% 02/12/2052 DD 01/12/22			410,000.000	304,117.57
MEXICO REMITTANCES FUNDIN 144A 4.875% 01/15/2028 DD 01/20/21			695,000.000	562,950.00
MF1 2021-FL7 LTD FL7 A 144A VAR RT 10/16/2036 DD 09/24/21			2,980,000.000	2,901,268.75
MF1 2021-FL7 LTD FL7 AS 144A VAR RT 10/16/2036 DD 09/24/21			3,610,000.000	3,526,393.77
MF1 2022-FL8 LTD FL8 A 144A VAR RT 02/19/2037 DD 01/20/22			8,420,000.000	8,202,845.80
MF1 2022-FL9 LLC FL9 A 144A VAR RT 06/19/2037 DD 05/26/22			6,180,000.000	6,102,981.56
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,122,000.000	1,004,694.90
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	96,709.25
MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20			1,542,000.000	1,513,087.50
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			731,610.000	600,732.29
MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20			628,000.000	596,681.73
MICROCHIP TECHNOLOGY INC 2.670% 09/01/2023 DD 05/29/20			10,490,000.000	10,320,392.96
MICROCHIP TECHNOLOGY INC 4.250% 09/01/2025 DD 05/29/20			1,354,000.000	1,319,415.88
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			2,603,000.000	2,604,709.99
MICRON TECHNOLOGY INC 2.703% 04/15/2032 DD 11/01/21			1,449,000.000	1,158,716.88
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,793,000.000	1,461,295.00
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,120,085.700	1,057,080.88
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			4,249,741.000	4,176,645.45
MILFORD CROSSING LLC			1,167,092.907	1,414,529.59
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			477,011.010	448,591.17
MILLICOM INTERNATIONAL CE 144A 4.500% 04/27/2031 DD 10/27/20			610,000.000	451,400.00
MINERVA MERGER SUB INC 144A 6.500% 02/15/2030 DD 02/15/22			2,658,000.000	2,206,140.00
MISYS 6/17 (USD) COV-LITE TLB			2,417,593.320	2,173,561.45
MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21			2,252,355.000	2,047,525.84
MITEL NETWORKS 7/18 TL			631,142.510	408,349.21
MITSUBISHI UFJ FINANCIAL GROUP 3.677% 02/22/2027 DD 02/22/17			205,000.000	198,359.16
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/19/2025 DD 07/20/21			2,466,000.000	2,303,130.19
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2027 DD 07/20/21			375,000.000	331,442.25
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/15/2024 DD 09/15/20			626,000.000	602,969.09
MIZUHO FINANCIAL GROUP INC 2.564% 09/13/2031 DD 09/13/21			205,000.000	164,031.02
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17			245,000.000	233,465.89
MIZUHO FINANCIAL GROUP INC VAR RT 07/09/2027 DD 07/09/21			550,000.000	484,377.58
MKS INSTRUMENTS 4/22 (USD) TLB			1,295,000.000	1,236,077.50
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			0.001	0.00
MOLYCOP 10/21 COV-LITE TL			930,965.000	847,178.16
MONEYGRAM PAYMENT 7/21 TLB 0.000% 07/21/2026 DD 07/07/21			5,146,159.280	4,966,043.70
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			910,000.000	909,926.23



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY 4.100% 05/22/2023 DD 05/21/13			910,000.000	913,668.52
MORGAN STANLEY BANK OF A C7 A4 2.918% 02/15/2046 DD 01/01/13			500,000.000	497,177.50
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			76,686.960	76,552.84
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,138,371.39
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,166,908.54
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,700,643.86
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,516,408.07
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,285,482.297	7,065,030.16
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			835,000.000	826,092.56
MORGAN STANLEY VAR RT 01/22/2025 DD 07/20/21			3,798,000.000	3,592,573.55
MORGAN STANLEY VAR RT 01/25/2024 DD 01/25/21			1,435,000.000	1,407,012.75
MORGAN STANLEY VAR RT 04/17/2025 DD 04/20/22			1,660,000.000	1,639,995.51
MORGAN STANLEY VAR RT 04/28/2032 DD 01/25/21			482,000.000	383,267.62
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21			360,000.000	319,942.11
MORGAN STANLEY VAR RT 05/30/2025 DD 06/01/21			3,403,000.000	3,175,052.02
MORGAN STANLEY VAR RT 07/20/2027 DD 07/20/21			498,000.000	437,315.35
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,308,000.000	3,308,067.97
MOTEL 6 TRUST 2017 MTL6 F 144A VAR RT 08/15/2034 DD 09/11/17			0.005	0.00
MOTEL 6 TRUST 2017 MTL6 G 144A VAR RT 08/15/2034 DD 09/11/17			0.012	0.00
MOTEL TRUST 2021-M MTL6 E 144A VAR RT 09/15/2038 DD 09/15/21			333,167.520	316,857.17
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22			315,000.000	268,247.43
MOVIDA EUROPE SA 144A 5.250% 02/08/2031 DD 02/08/21			650,000.000	503,587.50
MPLX LP 4.700% 04/15/2048 DD 02/08/18			185,000.000	156,461.99
MPLX LP 4.950% 03/14/2052 DD 03/14/22			64,000.000	55,942.35
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,350,000.000	1,053,000.00
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	350,719.60
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,680,000.000	1,400,497.25
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	845,580.30
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	795,150.00
MTN COMMERCIAL MOR LPFL A 144A VAR RT 03/15/2039 DD 03/24/22			1,670,000.000	1,640,020.83
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			939,280.000	865,706.19
MULTIPLAN 8/21 COV-LITE TLB 0.000% 09/01/2028 DD 08/09/21			964,710.000	885,603.79
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			524,000.000	523,345.00
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19			675,000.000	672,772.50
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			193,536.620	190,392.00
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			607,410.000	574,002.45
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			786,000.000	697,064.10
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19			1,223,118.780	1,172,970.91
NATIONAL AUSTRALIA BANK LTD/NE 3.905% 06/09/2027 DD 06/09/22			335,000.000	331,756.22



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL BANK OF CANADA VAR RT 06/09/2025 DD 06/09/22			815,000.000	809,623.62
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			3,874,000.000	3,892,180.14
NATIONWIDE BUILDING SOCIE 144A 4.000% 09/14/2026 DD 09/14/16			1,015,000.000	978,868.61
NATIONWIDE BUILDING SOCIE 144A VAR RT 03/08/2024 DD 03/08/18			712,000.000	710,348.61
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	495,129.70
NATURA &CO LUXEMBOURG HOL 144A 6.000% 04/19/2029 DD 04/19/22			505,000.000	444,400.00
NATURA COSMETICOS SA 144A 4.125% 05/03/2028 DD 05/03/21			1,340,000.000	1,103,356.00
NATWEST GROUP PLC 5.125% 05/28/2024 DD 05/28/14			3,832,000.000	3,839,839.65
NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19			5,102,000.000	5,051,893.92
NATWEST GROUP PLC VAR RT 09/30/2028 DD 06/30/22			1,000,000.000	1,009,673.43
NATWEST GROUP PLC VAR RT 12/31/2049 DD 06/28/21			520,000.000	382,850.00
NATWEST MARKETS PLC 144A 0.800% 08/12/2024 DD 05/12/21			876,000.000	813,880.71
NATWEST MARKETS PLC 144A 3.479% 03/22/2025 DD 03/22/22			2,057,000.000	2,006,743.42
NAVICURE/WAYSTAR 9/19 COV-LITE TLB			962,837.500	940,576.70
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			2,624,000.000	2,592,547.66
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			3,281,000.000	3,017,042.57
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			2,289,000.000	2,170,292.46
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			1,559,000.000	1,423,491.72
NAVIENT CORP 7.250% 09/25/2023 DD 09/16/16			223,000.000	220,595.05
NAVIENT PRIVATE EDUC CA A 144A 1.060% 10/15/2069 DD 05/27/21			4,538,924.670	4,254,786.40
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			1,750,982.585	1,671,942.54
NAVIENT PRIVATE EDUCA A A 144A 2.230% 07/15/2070 DD 02/10/22			3,739,342.220	3,485,912.41
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12			320,000.000	297,348.19
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			405,000.000	411,075.00
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			853,000.000	667,101.45
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22			286,000.000	218,790.00
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			3,636,000.000	2,645,190.00
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,416,000.000	2,045,594.66
NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21			677,000.000	572,565.98
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			756,000.000	652,050.00
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	707,684.05
NELNET STUDENT LOA A APT1 144A 1.360% 04/20/2062 DD 05/20/21			1,894,909.080	1,762,149.98
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			4,388,000.000	4,172,417.56
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			10,472,000.000	10,026,940.00
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			2,053,000.000	1,936,512.78
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21			2,610,000.000	2,335,473.28
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,455,000.000	1,524,132.72
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			100,000.000	132,710.77
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,398,529.58

Asset Detail

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NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			216,675.430	208,237.04
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			154,702.750	154,233.33
NEW SOUTH WALES TREASURY REGS 1.250% 03/20/2025			1,200,000.000	777,541.70
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			105,000.000	81,748.82
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	296,804.22
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	16,589.81
NEW YORK ST TRANSPRTN DEV CORP 1.610% 12/01/2022 DD 12/01/20			440,000.000	437,793.36
NEW ZEALAND GOVERNMENT BO REGS 4.500% 04/15/2027			325,000.000	209,347.27
NEW ZEALAND GOVERNMENT BO REGS 5.500% 04/15/2023			1,065,000.000	673,208.64
NEW ZEALAND GOVERNMENT BOND 0.500% 05/15/2024			1,565,000.000	921,204.97
NEW ZEALAND GOVERNMENT BOND 0.500% 05/15/2026			1,970,000.000	1,092,327.57
NEW ZEALAND LOCAL GOVERNMENT F 4.500% 04/15/2027			315,000.000	197,570.16
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21			1,800,000.000	1,788,853.95
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20			370,000.000	364,464.80
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			2,700,000.000	2,676,375.00
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			1,514,000.000	1,438,542.24
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,735,000.000	1,498,113.51
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,005,346.550	988,868.92
NEXTERA ENERGY CAPITAL HOLDING 4.200% 06/20/2024 DD 06/23/22			1,451,000.000	1,459,042.69
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22			1,895,000.000	1,909,862.32
NEXTERA ENERGY CAPITAL HOLDING 4.625% 07/15/2027 DD 06/23/22			970,000.000	983,342.03
NEXTERA ENERGY CAPITAL HOLDING VAR RT 02/22/2023 DD 02/22/21			3,920,000.000	3,895,511.96
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	614,137.20
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,610,000.000	1,491,318.21
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,644,000.000	1,408,036.68
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,347,000.000	3,616,704.00
NIELSEN FINANCE LLC / NIE 144A 4.500% 07/15/2029 DD 05/28/21			880,000.000	793,848.90
NIELSEN FINANCE LLC / NIE 144A 4.750% 07/15/2031 DD 05/28/21			1,100,000.000	991,375.00
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20			783,000.000	727,172.10
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20			1,733,000.000	1,591,171.28
NIELSENIQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			1,011,238.370	937,084.26
NISSAN AUTO LEASE TRUST 2 A A3 3.810% 05/15/2025 DD 06/29/22			5,245,000.000	5,244,953.31
NISSAN AUTO LEASE TRUST 2 B A3 0.430% 10/16/2023 DD 09/29/20			740,524.980	737,537.04
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			941,563.980	933,074.84
NISSAN AUTO RECEIVABLES 2 A A3 2.900% 10/16/2023 DD 02/13/19			264,679.050	264,932.59
NORDEA BANK ABP 144A 3.600% 06/06/2025 DD 06/08/22			4,226,000.000	4,215,621.31
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			3,687,000.000	3,694,887.19
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			12,000,000.000	1,216,816.21
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,013,730.10



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	291,626.81
NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18			155,000.000	135,932.36
NORTH AMERICAN BANCARD 11/21 C 0.000% 11/23/2028 DD 11/09/21			1,134,300.000	1,057,031.49
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06			1,917,116.352	2,587,688.61
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			716,726.260	673,722.68
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17			390,000.000	348,481.72
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20			300,000.000	305,020.77
NORTHWEST FIBER LLC / NOR 144A 4.750% 04/30/2027 DD 10/15/21			385,000.000	317,125.05
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21			745,000.000	535,404.72
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			10,305,000.000	918,716.08
NORWAY GOVERNMENT BOND 144A 1.750% 02/17/2027			4,345,000.000	416,088.26
NORWAY GOVERNMENT BOND 144A 1.750% 03/13/2025			4,330,000.000	424,315.68
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			1,093,000.000	861,939.97
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			1,089,000.000	1,034,477.56
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			343,000.000	294,191.10
NOVA GAS TRANSMISSION LTD 7.875% 04/01/2023 DD 04/01/93			1,588,000.000	1,628,230.06
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,086,000.000	917,970.78
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			3,485,000.000	2,896,662.30
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	745,929.25
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			1,793,000.000	1,405,694.07
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			6,737,000.000	6,614,413.96
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			2,760,000.000	2,192,221.09
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			631,000.000	563,167.50
NUMERICABLE / YPSO / ALTICE			1,119,923.640	1,020,877.60
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,036,727.87
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	693,770.00
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			823,000.000	769,505.00
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	46,629.57
NXP BV / NXP FUNDING LLC / NXP 3.400% 05/01/2030 DD 05/01/22			437,000.000	386,396.97
NYO COMMERCIAL MOR 1290 A 144A VAR RT 11/15/2038 DD 11/16/21			2,810,000.000	2,685,254.82
O'REILLY AUTOMOTIVE INC 4.700% 06/15/2032 DD 06/15/22			360,000.000	359,520.26
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			169,000.000	152,100.00
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			260,000.000	236,600.00
OCCIDENTAL PETROLEUM CORP 5.550% 03/15/2026 DD 09/15/19			3,955,000.000	3,927,433.65
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			4,458,000.000	4,517,848.67
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			1,968,000.000	2,017,200.00
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			575,000.000	610,650.00

Asset Detail

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As Of Date : 6/30/2022

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OCCEIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			3,139,000.000	3,233,170.00
OCCEIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19			2,387,000.000	2,458,610.00
OCCEIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	397,750.00
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			1,048,000.000	969,410.48
OCP CLO 2019-17 L 17A A1R 144A VAR RT 07/20/2032 DD 07/20/21			6,090,000.000	5,961,148.66
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,270,000.000	1,255,252.94
OCTAGON INVESTMEN 1A AAR3 144A VAR RT 02/14/2031 DD 02/24/21			3,730,000.000	3,656,641.53
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21			480,000.000	476,947.90
OCTAGON INVESTMENT 1A A1R 144A VAR RT 07/15/2029 DD 04/15/21			1,270,000.000	1,264,442.78
OCTANE RECEIVABLES 1A A2 144A 4.180% 03/20/2028 DD 05/05/22			4,780,000.000	4,756,468.07
OCTANE RECEIVABLES T 1A A 144A 0.930% 03/22/2027 DD 05/05/21			960,645.590	934,595.18
OFFICE PROPERTIES INCOME TRUST 2.400% 02/01/2027 DD 08/13/21			155,000.000	127,101.19
OGE ENERGY CORP 0.703% 05/26/2023 DD 05/27/21			352,000.000	343,005.11
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	66.91
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			2,053,000.000	1,608,012.25
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			364,000.000	253,411.34
ONE GAS INC 0.850% 03/11/2023 DD 03/11/21			2,277,000.000	2,226,918.14
ONE GAS INC 1.100% 03/11/2024 DD 03/11/21			1,583,000.000	1,507,733.03
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,203,458.77
ONEMAIN DIRECT AUTO 1A A 144A 0.870% 07/14/2028 DD 10/15/21			4,445,000.000	4,142,502.63
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			3,191,000.000	3,149,265.61
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			2,165,000.000	2,067,575.00
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			997,000.000	942,165.00
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			684,000.000	634,625.05
ONEMAIN FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			1,025,000.000	1,024,425.11
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			0.020	0.02
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			142,698.350	142,655.87
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19			1,143,000.000	1,061,848.26
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	196,649.02
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			985,000.000	953,318.28
ONEOK INC 7.500% 09/01/2023 DD 08/21/15			1,173,000.000	1,215,478.07
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			870,625.000	829,992.93
ORACLE CORP 2.500% 04/01/2025 DD 04/01/20			2,220,000.000	2,111,097.99
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16			555,000.000	512,153.00
ORACLE CORP 2.950% 04/01/2030 DD 04/01/20			1,241,000.000	1,062,317.98
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16			425,000.000	344,346.35
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			620,000.000	462,982.07
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11			80,000.000	73,165.17

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			104,055.930	100,725.38
ORBIA ADVANCE CORP SAB DE 144A 1.875% 05/11/2026 DD 05/11/21			2,140,000.000	1,909,950.00
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	11,404.72
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			2,642,000.000	2,327,102.50
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21			3,107,000.000	2,699,268.39
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			2,623,999.150	2,520,141.26
ORIFLAME INVESTMENT HOLDI 144A 5.125% 05/04/2026 DD 05/04/21			442,000.000	279,565.00
ORION ENGINEERED 9/21 (USD) CO 0.000% 09/24/2028 DD 09/14/21			321,570.000	307,903.27
ORYX MIDSTREAM 10/21 TL 0.000% 10/05/2028 DD 09/16/21			1,432,800.000	1,360,271.66
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			714,000.000	568,786.68
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			734,000.000	578,517.39
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	268,241.25
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			188,000.000	179,567.73
OVINTIV EXPLORATION INC 5.375% 01/01/2026 DD 03/10/15			1,004,000.000	1,016,098.02
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			600,000.000	620,918.84
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			815,000.000	853,245.64
OWENS & MINOR INC 144A 4.500% 03/31/2029 DD 03/10/21			370,000.000	302,105.00
OWENS & MINOR INC 144A 6.625% 04/01/2030 DD 03/29/22			1,209,000.000	1,101,679.25
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	274,684.64
PACIFIC GAS AND ELECTRIC CO 1.367% 03/10/2023 DD 03/11/21			1,623,000.000	1,598,209.50
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			4,110,654.000	3,766,718.41
PACIFIC GAS AND ELECTRIC CO 3.250% 02/16/2024 DD 02/18/22			981,000.000	956,125.94
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14			121,000.000	118,337.22
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18			490,000.000	487,464.91
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20			205,000.000	164,490.50
PACIFIC GAS AND ELECTRIC CO 5.900% 06/15/2032 DD 06/08/22			189,000.000	182,276.73
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/2025 DD 06/24/20			435,000.000	399,886.14
PACIFIC LIFE GLOBAL FUNDI 144A 1.600% 09/21/2028 DD 09/21/21			320,000.000	267,885.47
PACIFICORP 3.500% 06/15/2029 DD 03/01/19			315,000.000	299,645.27
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,231,200.00
PADAGIS/PERRIGO 7/21 COV-LITE 0.000% 07/06/2028 DD 06/14/21			1,640,470.590	1,505,131.77
PAGAYA AI DEBT TRUST 1 A 144A 2.030% 10/15/2029 DD 02/10/22			5,449,458.820	5,302,687.30
PANASONIC HOLDINGS CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	642,437.20
PAPA JOHN'S INTERNATIONAL 144A 3.875% 09/15/2029 DD 09/14/21			600,000.000	494,940.00
PAREXEL INTERNATIONAL 11/21 CO 0.000% 11/15/2028 DD 07/27/21			939,645.000	880,447.37
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,004,000.000	1,000,401.63
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			4,158,000.000	4,158,155.93
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			3,638,000.000	3,610,913.12
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			855,000.000	734,158.58

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PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,250,385.30	
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			2,329,000.000	2,324,213.92	
PARK PLACE LLC			655,607.685	1,970,738.01	
PARKER-HANNIFIN CORP 3.650% 06/15/2024 DD 06/15/22			1,986,000.000	1,980,062.34	
PARKER-HANNIFIN CORP 4.250% 09/15/2027 DD 06/15/22			725,000.000	722,361.23	
PARKER-HANNIFIN CORP 4.500% 09/15/2029 DD 06/15/22			1,167,000.000	1,163,568.44	
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			2,131,000.000	2,099,679.71	
PDC ENERGY INC 5.750% 05/15/2026 DD 05/15/18			1,082,000.000	1,009,322.06	
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,257,000.000	1,248,446.12	
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			559,000.000	553,446.54	
PELABUHAN INDONESIA PERSE 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	739,770.60	
PENINSULA PACIFIC ENTERTA 144A 8.500% 11/15/2027 DD 10/23/20			575,000.000	603,750.00	
PENN NATIONAL GAMING 5/22 TLB 0.000% 05/03/2029 DD 04/12/22			644,000.000	616,230.72	
PENTAIR FINANCE SARL 3.150% 09/15/2022 DD 03/15/13			3,308,000.000	3,292,473.50	
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			1,992,553.600	1,866,943.02	
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			544,000.000	522,240.00	
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			410,000.000	360,267.00	
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	451,387.15	
PERUSAHAAN PERSEROAN PERS 144A 4.125% 05/15/2027 DD 05/15/17			471,000.000	452,616.87	
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,295,000.000	1,157,082.50	
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13			1,700,000.000	1,672,375.00	
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			2,075,000.000	1,867,500.00	
PETRORIO LUXEMBOURG TRADI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	555,000.00	
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,598,000.000	1,377,644.54	
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			1,650,000.000	1,489,125.00	
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19			45,115.390	44,997.76	
PFP 2021-7 LTD 7 A 144A VAR RT 04/14/2038 DD 03/25/21			1,631,778.850	1,592,121.37	
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20			3,367,000.000	3,238,890.70	
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20			2,577,000.000	2,447,489.51	
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	621,854.25	
PG&E WILDFIRE RECOVERY FUNDING 3.594% 06/01/2032 DD 05/10/22			795,000.000	789,878.48	
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22			340,000.000	343,006.02	
PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14			260,000.000	212,452.60	
PHILIPPINE GOVERNMENT BOND 2.375% 09/10/2023			21,900,000.000	391,262.78	
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,480,000.000	1,381,405.27	
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	724,270.25	
PHILLIPS 66 CO 144A 3.150% 12/15/2029 DD 12/15/21			255,000.000	229,520.90	
PHILLIPS EDISON GROCERY CENTER 2.625% 11/15/2031 DD 10/06/21			145,000.000	112,496.48	



Asset Detail

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PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			855,000.000	684,000.00
PILGRIM'S PRIDE CORP 144A 4.250% 04/15/2031 DD 04/08/21			1,457,000.000	1,213,564.44
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			1,877,000.000	1,797,227.50
PILOT TRAVEL CENTERS 7/21 COV- 0.000% 07/28/2028 DD 07/16/21			1,606,600.810	1,536,312.02
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			340,000.000	311,249.13
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			116,000.000	114,968.13
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,338,912.499	3,246,982.22
PLANET FITNESS/UNITED PF 12/19			1,325,464.690	1,207,829.70
PLANTRONICS 5/18 COV-LITE TLB			723,942.570	711,403.88
PLANTRONICS INC 144A 4.750% 03/01/2029 DD 03/04/21			3,390,000.000	3,373,056.82
PLASTIPAK PACKAGING 12/21 COV- 0.000% 12/01/2028 DD 11/09/21			558,110.000	534,044.30
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			2,228,787.500	2,096,464.39
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21			515,000.000	424,875.00
PLAZA MEXICO PREF LLC			749,043.604	1,118,259.24
PLY GEM/PISCES MIDCO/CORNERSTO 0.000% 04/12/2028 DD 03/22/21			1,027,609.420	847,777.77
PNC FINANCIAL SERVICES GROUP I VAR RT 06/06/2033 DD 06/06/22			957,000.000	927,448.64
PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21			1,207,758.360	1,121,705.57
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	253,853.46
PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027			475,000.000	471,200.95
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			1,532,000.000	1,252,946.20
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			2,013,000.000	1,698,468.75
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	362,061.90
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			2,641,000.000	2,506,837.20
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			1,197,000.000	1,159,593.75
POWERSCOURT			26,894,600.146	35,280,504.56
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2023 DD 01/09/18			182,978.250	168,072.84
PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09			205,000.000	234,703.50
PPL ELECTRIC UTILITIES CORP VAR RT 06/24/2024 DD 06/24/21			520,000.000	508,446.51
PQ CORP/ECOVYST 6/21 COV-LITE 0.000% 06/09/2028 DD 05/19/21			419,760.000	400,346.10
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			621,875.000	592,335.94
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			713,000.000	634,570.00
PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/15/2028 DD 11/18/21			805,980.000	750,568.88
PREGIS 6/21 INCREMENTAL TL 0.000% 07/31/2026 DD 06/10/21			466,475.000	445,483.62
PREGIS 7/19 COV-LITE TLB			507,490.130	478,730.67
PREMIER DISTRIBUTION LLC			2,401,060.587	3,668,869.43
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			996,000.000	709,112.16
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			1,179,000.000	818,241.56
PRESTIGE AUTO RECEI 1A A2 144A 0.550% 09/16/2024 DD 11/10/21			1,197,136.620	1,187,775.61
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	586,394.80

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PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,817,641.74
PRIME SECURITY SERVICES B 144A 5.250% 04/15/2024 DD 04/04/19			399,000.000	390,022.50
PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19			675,000.000	629,437.50
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			1,787,000.000	1,459,496.51
PRINCE INTERNATIONAL/CHROMAFLO 0.000% 04/21/2029 DD 01/19/22			1,708,760.000	1,483,066.98
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21			405,000.000	384,077.42
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			925,000.000	826,514.09
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			265,000.000	267,070.57
PRO MACH 8/21 COV-LITE DELAYED 0.000% 08/31/2028 DD 08/02/21			52,946.940	51,131.39
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			1,057,749.180	995,606.42
PROGRESS RESIDENTI SFR8 F 144A 3.181% 10/17/2038 DD 09/09/21			4,370,000.000	3,713,771.08
PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20			35,000.000	30,967.08
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18			85,000.000	78,485.77
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21			2,647,657.160	2,536,799.76
PROMETRIC 1/18 COV-LITE TL			1,044,271.150	967,694.75
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21			803,960.000	745,383.47
PROSUS NV 144A 3.061% 07/13/2031 DD 07/13/21			85,000.000	62,742.54
PROSUS NV 144A 3.257% 01/19/2027 DD 01/19/22			2,300,000.000	2,001,592.06
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			1,855,000.000	1,440,969.53
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	695,004.82
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,495,000.000	1,109,540.45
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	465,619.85
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN			1,470,000.000	1,149,406.78
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			2,075,000.000	1,867,500.00
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			922,187.210	878,641.35
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			590,976.850	561,046.65
PRPM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			290,083.238	272,514.90
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			759,441.700	700,889.20
PUBLIC SERVICE ENTERPRISE GROU 2.450% 11/15/2031 DD 11/08/21			395,000.000	330,993.10
PUBLIC STORAGE VAR RT 04/23/2024 DD 04/23/21			860,000.000	848,036.02
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,165,125.000	1,048,612.50
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	113,033.16
PVH CORP 4.625% 07/10/2025 DD 07/10/20			2,080,000.000	2,062,224.11
QATAR ENERGY 144A 1.375% 09/12/2026 DD 07/12/21			795,000.000	714,997.56
QATAR ENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	580,550.00
QATAR ENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	524,780.48
QORVO INC 144A 1.750% 12/15/2024 DD 12/14/21			1,120,000.000	1,046,214.40
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,343,805.527	2,206,279.35
QUEENSLAND TREASURY CORP 144A 4.250% 07/21/2023			1,050,000.000	732,847.40



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QUIKRETE 11/16 COV-LITE TLB 0.000% 02/01/2027 DD 10/24/16			1,113,378.340	1,040,452.06
QUIKRETE 6/21 COV-LITE TLB1 0.000% 06/11/2028 DD 04/12/21			1,158,400.000	1,090,344.00
QUORUM 7/20 TL			0.010	0.01
QVC INC 4.850% 04/01/2024 DD 03/18/14			371,000.000	346,814.51
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			803,600.000	737,640.51
RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21			1,450,000.000	1,135,147.00
RAD CLO 2 LTD 2A AR 144A VAR RT 10/15/2031 DD 02/17/21			3,950,000.000	3,903,439.54
RAD CLO 6 LTD 6A A1 144A VAR RT 01/20/2033 DD 12/16/19			3,000,000.000	2,948,712.48
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,320,000.000	1,182,206.73
RADIAN GROUP INC 6.625% 03/15/2025 DD 05/15/20			445,000.000	434,435.70
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			2,900,000.000	2,500,612.00
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			3,098,000.000	2,394,366.76
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 09/15/17			2,045,000.000	2,029,662.50
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	5,951,604.35
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			966,342.000	896,282.20
READY CAPITAL MORTG FL6 A 144A VAR RT 07/25/2036 DD 08/17/21			3,099,266.130	3,014,311.97
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			194,031.970	186,263.41
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19			691,109.160	664,516.11
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			958,755.330	884,049.11
RED VENTURES 1/20 COV-LITE TLB			477,376.360	461,861.63
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20			295,000.000	248,687.95
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			845,000.000	771,493.45
REFRESCO/PEGASUS 5/22 (USD) TL 0.000% 05/05/2029 DD 04/21/22			970,000.000	917,862.50
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			750,000.000	734,877.41
REGIONALCARE/LIFEPOINT HEALTH 0.000% 11/16/2025 DD 10/30/18			810,943.970	755,061.82
RENAISSANCE LEARNING 3/22 INCR 0.000% 03/17/2027 DD 03/09/22			419,424.000	399,501.36
RENAISSANCE LEARNING 5/18 TL 0.000% 05/30/2025 DD 05/07/18			957,878.650	904,793.01
REPUBLIC OF KENYA GOVERNMENT 144A 6.875% 06/24/2024 DD 06/24/14			487,000.000	407,336.54
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 01/26/2060 DD 01/01/20			158,873.991	153,463.03
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			1,241,000.000	968,513.63
RESOURCE LABEL 7/21 TL 0.000% 07/10/2028 DD 06/23/21			662,670.000	616,833.12
RESTON PLAZA LLC			1,496,869.310	1,990,063.02
RESTORATION HARDWARE/RH 10/21 0.000% 10/20/2028 DD 09/29/21			1,495,738.770	1,305,974.38
REXFORD INDUSTRIAL REALTY LP 2.150% 09/01/2031 DD 08/09/21			210,000.000	165,523.95
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			146,000.000	145,253.11
RIBBON HOME INC SERIES C 0.000% 12/31/2024 DD 03/31/06			9,048.000	1,104.76
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			2,639,000.000	2,584,029.63
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	653,659.20
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	681,372.53

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			2,390,000.000	1,935,900.00
ROCHE HOLDINGS INC 144A 2.314% 03/10/2027 DD 03/10/22			2,105,000.000	1,973,292.06
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	934,148.16
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			1,867,000.000	1,400,250.00
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,371,000.000	2,393,410.00
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18			321,705.430	298,381.78
ROCKET SOFTWARE 6/21 (USD) INC 0.000% 11/28/2025 DD 05/20/21			309,526.140	286,828.59
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,603,000.000	1,574,947.50
ROGERS COMMUNICATIONS INC 144A 3.800% 03/15/2032 DD 03/11/22			305,000.000	279,673.02
ROGERS COMMUNICATIONS INC 144A 4.550% 03/15/2052 DD 03/11/22			90,000.000	79,742.47
ROMARK CLO LTD 1A A2R 144A VAR RT 10/23/2030 DD 07/23/21			6,950,000.000	6,759,750.00
ROPER TECHNOLOGIES INC 2.950% 09/15/2029 DD 08/26/19			390,000.000	345,240.06
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			270,000.000	267,991.09
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	452,804.78
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			5,309,000.000	5,454,997.50
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			2,039,000.000	1,448,424.04
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22			709,000.000	506,615.82
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			2,723,000.000	1,892,485.00
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			1,716,000.000	1,268,141.16
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20			1,530,000.000	1,511,035.66
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			1,155,000.000	733,425.00
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			518,000.000	514,374.00
RYAN SPECIALTY GROUP LLC 144A 4.375% 02/01/2030 DD 02/03/22			522,000.000	454,140.00
SABERT 12/19 COV-LITE TLB			836,994.880	793,052.65
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			5,405,000.000	5,515,856.39
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16			1,486,000.000	1,538,234.54
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			6,528,000.000	6,590,426.22
SABRE 6/21 TLB1 0.000% 12/17/2027 DD 06/25/21			12,495.980	11,773.59
SABRE 6/21 TLB2 0.000% 12/17/2027 DD 06/25/21			19,903.750	18,753.11
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20			3,799,000.000	3,544,960.87
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			289,000.000	278,465.95
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			669,937.500	597,557.45
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			130,000.000	99,037.93
SALLY BEAUTY 6/17 COV-LITE			135,610.530	133,576.38
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	219,776.12
SAN DIEGO GAS & ELECTRIC CO 2.950% 08/15/2051 DD 08/13/21			70,000.000	51,959.66
SANTANDER CONSUMER BA A3 144A 0.460% 08/15/2024 DD 08/26/20			560,592.050	559,261.60
SANTANDER DRIVE AUTO RECE 3 A2 0.290% 05/15/2024 DD 07/21/21			0.010	0.01
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21			620,000.000	604,993.02

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SANTANDER DRIVE AUTO RECEI 2 B 3.440% 09/15/2027 DD 03/30/22			1,134,000.000	1,104,260.85
SANTANDER DRIVE AUTO RECEI 2 C 0.900% 06/15/2026 DD 05/26/21			728,000.000	704,988.72
SANTANDER DRIVE AUTO RECEI 2 C 3.760% 07/16/2029 DD 03/30/22			1,675,000.000	1,620,615.60
SANTANDER DRIVE AUTO RECEI 2 D 1.350% 07/15/2027 DD 05/26/21			2,246,000.000	2,108,485.50
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19			37,040.390	37,055.08
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20			1,855,000.000	1,828,318.42
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			3,329,871.230	3,340,633.04
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22			1,306,000.000	1,154,259.19
SANTANDER RETAIL AUT A A3 144A 0.510% 07/22/2024 DD 03/24/21			6,185,000.000	5,975,748.46
SANTANDER RETAIL AUT C A2 144A 0.290% 04/22/2024 DD 09/22/21			1,482,472.040	1,468,128.68
SANTANDER RETAIL AUT C A3 144A 0.500% 03/20/2025 DD 09/22/21			2,740,000.000	2,647,237.85
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19			566,000.000	565,169.56
SANTANDER UK GROUP HOLDIN 144A 4.750% 09/15/2025 DD 09/15/15			1,601,000.000	1,582,538.15
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			2,103,000.000	2,093,671.83
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22			1,451,000.000	1,283,846.28
SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2025 DD 03/15/21			800,000.000	747,478.28
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			690,000.000	636,290.40
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			755,000.000	668,356.20
SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21			1,065,000.000	871,702.50
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,135,000.000	2,856,768.75
SBA FINANCE 4/18 TLB			3,052,620.530	2,936,040.95
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21			5,125,000.000	4,943,430.48
SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22			3,900,000.000	3,782,766.99
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			7,337,897.414	7,243,337.60
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21			2,000,000.000	1,837,815.40
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			2,120,000.000	1,802,000.00
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,029,723.00
SCIENTIFIC GAMES/LIGHT & WONDE 0.000% 04/07/2029 DD 04/01/22			872,000.000	826,220.00
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21			589,000.000	447,775.47
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			265,000.000	219,950.00
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			149,000.000	118,834.95
SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22			1,165,000.000	1,089,275.00
SEAWORLD PARKS & ENTERTAI 144A 8.750% 05/01/2025 DD 04/30/20			2,727,000.000	2,822,445.00
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18			637,060.450	596,925.64
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			2,349,000.000	2,192,697.54
SERVICE PROPERTIES TRUST 4.350% 10/01/2024 DD 09/18/19			1,107,000.000	897,677.37
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20			84,000.000	68,040.00
SETANTA AIRCRAFT/AERCAP 11/21 0.000% 11/02/2028 DD 10/25/21			510,000.000	484,076.70
SFO COMMERCIAL MORT 555 A 144A VAR RT 05/15/2038 DD 05/10/21			2,600,000.000	2,482,478.96

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20			538,000.000	421,754.34
SHELTER GROWTH CRE FL3 A 144A VAR RT 09/15/2036 DD 09/27/21			0.004	0.00
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,278,000.000	1,131,017.22
SHINHAN FINANCIAL GROUP C 144A VAR RT 12/31/2049 DD 05/12/21			980,000.000	867,300.00
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			249,000.000	246,343.31
SI GROUP/ADDIVANT 7/18 TL			726,805.750	663,210.25
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			1,221,339.000	1,156,461.48
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/08/2029 DD 06/06/22			296,000.000	283,665.68
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,635,120.089	3,146,568.42
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			3,783,000.000	3,178,618.09
SIMPAR EUROPE SA 144A 5.200% 01/26/2031 DD 01/20/21			460,000.000	355,350.00
SIMPAR FINANCE S.A.R.L 144A 10.750% 02/12/2028 DD 02/12/21			3,310,000.000	530,376.63
SINCLAIR TELEVISION 7/19 0.000% 09/30/2026 DD 05/06/19			753,687.500	685,855.63
SINGAPORE AIR JUNIOR LOAN 21 0.000% 12/31/2024 DD 03/31/06			3,740,313.990	4,736,855.05
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			1,860,000.000	1,322,587.72
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	642,052.88
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			586,000.000	506,890.00
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			1,507,000.000	1,258,706.68
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			2,415,000.000	2,200,668.75
SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16			583,000.000	553,850.00
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			952,000.000	963,738.16
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21			1,471,000.000	1,323,443.99
SKYSCRAPER PERFORMANCE/MBCC 3/ 0.000% 09/29/2027 DD 03/08/21			1,013,238.940	967,643.19
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			1,566,000.000	1,562,100.29
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			1,557,000.000	1,559,051.83
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			280,602.710	279,780.09
SLG OFFICE TRUST 20 OVA A 144A 2.585% 07/15/2041 DD 06/01/21			323,000.000	274,690.80
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,470,230.340	4,402,214.89
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,751,122.390	2,702,287.50
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,719,107.640	1,675,517.08
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			669,000.000	631,109.52
SMRT 2022-MINI MINI A 144A VAR RT 01/15/2039 DD 02/08/22			11,540,000.000	11,215,881.21
SOCIETE GENERALE SA 144A 2.625% 01/22/2025 DD 01/22/20			177,000.000	168,370.60
SOCIETE GENERALE SA 144A VAR RT 01/21/2026 DD 01/19/22			2,874,000.000	2,679,957.30
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 04/06/18			525,000.000	464,860.73
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 09/29/15			1,165,000.000	1,141,175.02
SOLARWINDS 3/18 TLB			964,360.250	920,742.23
SOLENIS 9/21 (USD) TLB 0.000% 11/09/2028 DD 09/06/21			487,224.080	452,660.41
SOUND PHYSICIANS 6/18 TL			480,000.000	430,800.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18			8,703,348.000	8,539,551.72
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	40,588.33
SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04			160,000.000	172,719.97
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			346,000.000	344,373.49
SOUTHERN CO/THE VAR RT 08/01/2027 DD 05/01/22			3,833,000.000	3,872,498.87
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	224,771.90
SOUTHWEST GAS CORP 4.050% 03/15/2032 DD 03/22/22			210,000.000	191,077.83
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			255,000.000	190,011.59
SOUTHWESTERN ENERGY 12/21 TL			675,605.000	655,336.85
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21			3,449,000.000	2,939,099.84
SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21			742,000.000	688,279.20
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			799,000.000	789,324.11
SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024			565,000.000	581,042.61
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027			900,000.000	897,105.87
SPECIALTY BUILDING PRODUC 144A 6.375% 09/30/2026 DD 09/30/20			1,654,000.000	1,344,662.85
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20			185,000.000	171,818.75
SPRINGS WINDOW FASHIONS 10/21 0.000% 10/06/2028 DD 09/08/21			2,158,000.000	1,766,862.50
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			934,000.000	982,119.68
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			866,000.000	902,993.57
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	773,361.85
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			1,136,210.000	1,045,881.30
SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			779,000.000	681,625.00
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21			2,151,000.000	1,689,029.73
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,721,000.000	1,356,918.65
SS&C TECHNOLOGIES 3/22 B6 TLB 0.000% 03/22/2029 DD 03/15/22			929,200.000	883,204.60
SS&C TECHNOLOGIES 3/22 B7 TLB 0.000% 03/22/2029 DD 03/15/22			1,379,190.370	1,310,920.45
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			245,870.230	233,116.94
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			199,594.300	189,241.35
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			815,000.000	811,332.50
STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13			2,664,000.000	2,690,297.25
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21			3,007,000.000	2,838,745.20
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20			433,000.000	410,279.21
STANDARD CHARTERED PLC 144A VAR RT 03/15/2024 DD 03/15/18			561,000.000	559,438.09
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21			491,000.000	462,657.71
STANDARD CHARTERED PLC 144A VAR RT 10/14/2023 DD 10/14/20			938,000.000	931,337.56
STANDARD CHARTERED PLC 144A VAR RT 11/23/2025 DD 11/23/21			1,179,000.000	1,092,899.04
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19			713,000.000	470,580.00
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			1,846,000.000	1,554,332.00



Asset Detail

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As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			77,078.417	76,769.20
STARWOOD PROPERTY 7/19 TLB			695,337.500	666,654.83
STARWOOD PROPERTY TRUST I 144A 3.750% 12/31/2024 DD 12/15/21			2,148,000.000	1,954,680.00
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22			375,000.000	326,685.00
STEADY LLC 0.000% 12/31/2025 DD 03/31/06			182,448.000	179,150.12
STEEL DYNAMICS INC 5.000% 12/15/2026 DD 12/06/16			427,000.000	423,654.89
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			435,000.000	419,962.05
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			700,000.000	664,125.00
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	469,955.00
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,029,198.090	836,223.45
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/29/2026 DD 01/11/21			574,200.000	540,643.75
SUMITOMO MITSUI FINANCIAL GROU 1.902% 09/17/2028 DD 09/17/21			625,000.000	530,782.35
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96			1,844,000.000	2,058,465.09
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			1,296,000.000	1,235,262.32
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			202,000.000	195,666.25
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			823,000.000	754,312.42
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16			886,000.000	895,746.00
SVENSKA HANDELSBANKEN AB 144A 3.650% 06/10/2025 DD 06/10/22			6,615,000.000	6,558,695.70
SVENSKA HANDELSBANKEN AB 144A 3.950% 06/10/2027 DD 06/10/22			2,127,000.000	2,084,803.21
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			8,715,611.730	1,529,142.41
SWITCH LTD 144A 3.750% 09/15/2028 DD 09/17/20			719,000.000	710,529.41
SWITCH LTD 144A 4.125% 06/15/2029 DD 06/07/21			990,000.000	979,926.95
SYMANTEC/NORTONLIFELOCK 1/22 C 0.000% 01/28/2029 DD 01/28/22			2,532,000.000	2,443,380.00
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	933,224.80
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15			250,000.000	243,495.81
SYNEOS HEALTH INC 144A 3.625% 01/15/2029 DD 11/24/20			157,000.000	132,932.34
SYNIVERSE 5/22 TL 0.000% 05/10/2029 DD 04/22/22			1,700,000.000	1,526,687.50
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			851,000.000	849,828.42
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			2,473,000.000	2,081,861.45
T-MOBILE USA INC 2.625% 04/15/2026 DD 03/23/21			260,000.000	235,950.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			1,544,000.000	1,271,885.44
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	458,949.75
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			1,181,000.000	1,026,879.50
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			280,000.000	262,024.96
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			1,394,000.000	1,351,078.74
TACALA 1/18 COV-LITE TL 0.000% 02/05/2027 DD 01/18/18			1,090,644.560	1,017,026.05
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,168,500.008	1,160,962.01
TAKE-TWO INTERACTIVE SOFTWARE 3.300% 03/28/2024 DD 04/14/22			1,246,000.000	1,230,295.28
TAKE-TWO INTERACTIVE SOFTWARE 3.550% 04/14/2025 DD 04/14/22			847,000.000	833,827.30

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TAMKO BUILDING 4/19 COV-LITE T			630,770.880	588,982.31
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	1,906,896.06
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19			1,514,000.000	1,441,933.60
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19			3,029,000.000	3,087,489.99
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			654,000.000	667,407.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,743,000.000	1,738,642.50
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19			225,000.000	207,384.75
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21			1,400,000.000	1,378,316.14
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21			2,350,000.000	2,331,342.30
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20			90,000.000	69,128.67
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			70,000.000	67,448.61
TECTA AMERICA 3/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			540,540.000	504,053.56
TEKNI-PLEX 10/17 (USD)			910,738.220	876,585.53
TEKNI-PLEX 7/21 DELAYED TL 0.000% 07/29/2028 DD 07/22/21			53,015.400	49,622.41
TEKNI-PLEX 7/21 INCREMENTAL TL 0.000% 07/22/2026 DD 07/22/21			372,496.950	348,657.14
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	358,471.08
TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18			305,000.000	269,970.56
TELENET 1/20 (USD) AR TL			1,390,000.000	1,283,428.70
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			1,167,233.750	806,850.33
TEMPO ACQUISITION 5/17 COV-LITE TLB			144,875.760	142,521.53
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			929,000.000	873,787.69
TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21			434,000.000	325,500.00
TEMPUR SEALY INTERNATIONA 144A 4.000% 04/15/2029 DD 03/25/21			277,000.000	223,134.58
TENET HEALTHCARE CORP 144A 4.250% 06/01/2029 DD 06/02/21			224,000.000	189,165.76
TENET HEALTHCARE CORP 144A 4.375% 01/15/2030 DD 12/01/21			796,000.000	673,439.88
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20			387,000.000	336,991.86
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,567,000.000	1,441,640.00
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			1,718,000.000	1,546,200.00
TENET HEALTHCARE CORP 144A 6.125% 06/15/2030 DD 06/15/22			1,017,000.000	958,542.84
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20			2,550,000.000	2,205,750.00
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			3,174,000.000	2,921,397.22
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			377,000.000	361,818.21
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			2,318,000.000	1,973,197.50
TENNECO 6/18 TL			4,537,113.190	4,355,628.66
TENNECO INC 144A 7.875% 01/15/2029 DD 11/30/20			1,752,000.000	1,692,707.80
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			270,000.000	302,838.05
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,702,016.98
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	227,037.23
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,255,000.000	1,058,579.95



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TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			784,000.000	710,100.16
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16			1,055,000.000	865,100.00
TEXAS CROSSING LLC			188.803	724,914.04
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	245,946.11
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			210,000.000	174,875.97
TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22			525,000.000	531,166.58
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	774,815.37
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	246,278.44
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	475,450.54
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	449,756.51
THERMO FISHER SCIENTIFIC INC 2.600% 10/01/2029 DD 10/08/19			715,000.000	649,367.55
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22			135,000.000	111,988.22
THOMSON LEARNING 6/21 COV-LITE 0.000% 07/14/2026 DD 06/15/21			1,571,406.490	1,413,527.28
THYSSENKRUPP ELEVATOR 6/21 (USD) TL			629,332.130	588,035.36
TIBCO SOFTWARE 3/20 COV-LITE T			1,238,042.960	1,210,966.97
TICP CLO XIV LTD 14A A1R 144A VAR RT 10/20/2032 DD 12/01/21			5,010,000.000	4,906,441.88
TIERPOINT 3/21 COV-LITE TL 0.000% 05/05/2026 DD 03/02/21			605,843.580	564,949.14
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			95,000.000	97,762.97
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			990,000.000	888,525.00
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			1,665,000.000	1,484,455.73
TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13			629,000.000	627,938.60
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15			835,000.000	813,226.08
TORONTO-DOMINION BANK/THE 3.766% 06/06/2025 DD 06/08/22			8,336,000.000	8,280,636.96
TORONTO-DOMINION BANK/THE 4.108% 06/08/2027 DD 06/08/22			305,000.000	302,097.65
TORONTO-DOMINION BANK/THE 4.456% 06/08/2032 DD 06/08/22			231,000.000	229,111.02
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			451,440.000	403,334.55
TOTAL PLAY TELECOMUNICACI 144A 7.500% 11/12/2025 DD 11/12/20			1,005,000.000	879,606.15
TOWER HEALTH 4.451% 02/01/2050 DD 02/11/20			3,000,000.000	2,016,000.00
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21			430,000.000	382,721.20
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			7,355,000.000	6,847,496.91
TOYOTA AUTO LOAN EXT 1A A 144A 3.820% 04/25/2035 DD 05/18/22			4,250,000.000	4,200,377.85
TOYOTA AUTO RECEIVABLES 2 A A3 2.910% 07/17/2023 DD 02/13/19			168,634.950	168,691.24
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	386,875.91
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			827,763.850	821,712.90
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,171,813.67
TOYOTA AUTO RECEIVABLES 2 D A3 0.350% 01/15/2025 DD 10/13/20			3,192,536.550	3,144,712.03
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,314,000.000	1,253,743.51
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	544,728.91
TOYOTA MOTOR CREDIT CORP 1.450% 01/13/2025 DD 01/13/22			110,000.000	104,347.65



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TOYOTA MOTOR CREDIT CORP 1.900% 01/13/2027 DD 01/13/22			435,000.000	400,322.64
TOYOTA MOTOR CREDIT CORP 4.450% 06/29/2029 DD 06/30/22			1,158,000.000	1,174,392.61
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			130,000.000	127,970.00
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			2,073,000.000	2,067,838.23
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			150,000.000	165,811.72
TRANSDIGM 2/20 COV-LITE TLF			890,063.870	842,098.33
TRANSDIGM 2/20 COV-LITE TLG			516,335.329	496,921.12
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			4,462,000.000	4,304,491.40
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20			4,907,000.000	4,962,220.53
TRANSDIGM INC 4.625% 01/15/2029 DD 07/15/21			815,000.000	658,397.75
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			706,000.000	574,712.24
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			2,405,000.000	2,035,231.25
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			3,272,000.000	3,059,320.00
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			1,161,165.000	1,097,057.08
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,495,000.000	1,321,206.25
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			325,635.113	300,951.98
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	1,287,691.91
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			974,375.190	917,539.89
TRANSUNION 11/21 B6 COV-LITE T 0.000% 12/01/2028 DD 11/01/21			1,804,913.440	1,717,302.93
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,642,000.000	1,271,951.14
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			744,000.000	706,353.76
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07			65,000.000	76,613.73
TREA LLC 0.000% 12/31/2050 DD 02/14/18			2,709,636.838	2,283,432.64
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			880,000.000	853,386.43
TRITON CONTAINER INTERNAT 144A 0.800% 08/01/2023 DD 08/06/21			947,000.000	897,774.35
TRITON CONTAINER INTERNAT 144A 1.150% 06/07/2024 DD 06/07/21			2,349,000.000	2,196,743.36
TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21			725,000.000	587,537.91
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,905,582.340	1,680,323.45
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,340,000.000	951,400.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,261,000.000	1,186,184.87
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			385,000.000	360,991.67
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			938,773.850	891,835.16
TRTX 2019-FL3 ISSUE FL3 A 144A VAR RT 10/15/2034 DD 10/25/19			2,521,270.700	2,503,936.96
TRUIST FINANCIAL CORP VAR RT 06/06/2028 DD 06/06/22			1,364,000.000	1,347,615.53
TSMC ARIZONA CORP 3.875% 04/22/2027 DD 04/22/22			335,000.000	334,342.62
TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			1,858,525.000	1,720,585.28
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20			425,000.000	297,616.21



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U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20			285,000.000	198,097.26
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20			1,150,000.000	763,986.33
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			1,110,000.000	787,709.77
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21			740,000.000	566,244.53
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21			575,000.000	435,203.13
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			305,000.000	238,388.48
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21			1,755,000.000	1,368,214.46
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22			2,350,000.000	1,950,500.00
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21			4,250,000.000	3,565,351.56
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			410,000.000	339,210.94
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22			2,070,000.000	1,764,998.44
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			1,925,000.000	1,638,505.87
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			555,000.000	473,896.29
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			480,000.000	409,837.50
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			210,000.000	189,180.47
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			105,000.000	96,296.48
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19			100,000.000	93,968.75
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			140,000.000	128,050.78
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			830,000.000	774,915.24
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			1,415,000.000	1,319,321.67
U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12			125,000.000	120,341.80
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			1,075,000.000	1,027,170.89
U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14			195,000.000	185,821.29
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22			1,240,000.000	1,216,750.00
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			50,000.000	49,638.67
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			800,000.000	825,500.01
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			660,000.000	697,047.66
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			190,000.000	199,841.41
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			50,000.000	54,164.06
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			60,000.000	68,130.47
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			70,000.000	80,571.09
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			415,000.000	481,529.69
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11			65,000.000	78,644.92
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94			555,000.000	612,321.09
U S TREASURY NOTE 0.125% 01/15/2024 DD 01/15/21			500,000.000	479,003.91
U S TREASURY NOTE 0.125% 08/15/2023 DD 08/15/20			435,000.000	421,423.24
U S TREASURY NOTE 0.125% 09/15/2023 DD 09/15/20			3,565,000.000	3,447,466.41
U S TREASURY NOTE 0.250% 03/15/2024 DD 03/15/21			225,000.000	214,998.05
U S TREASURY NOTE 0.250% 05/15/2024 DD 05/15/21			855,000.000	813,285.36

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20			7,453,000.000	6,884,999.87
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			6,440,000.000	5,935,868.75
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			2,409,000.000	2,214,303.88
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			5,020,000.000	4,601,732.04
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20			5,255,000.000	4,806,477.56
U S TREASURY NOTE 0.250% 10/31/2025 DD 10/31/20			1,405,000.000	1,281,788.09
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21			9,145,000.000	8,325,522.21
U S TREASURY NOTE 0.375% 09/30/2027 DD 09/30/20			620,000.000	540,247.66
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			8,314,000.000	7,602,438.49
U S TREASURY NOTE 0.375% 12/31/2025 DD 12/31/20			14,907,000.000	13,602,055.24
U S TREASURY NOTE 0.500% 02/28/2026 DD 02/28/21			4,284,000.000	3,909,484.67
U S TREASURY NOTE 0.500% 04/30/2027 DD 04/30/20			4,060,000.000	3,599,285.17
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			470,000.000	413,196.09
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			210,000.000	175,530.47
U S TREASURY NOTE 0.625% 07/31/2026 DD 07/31/21			8,478,000.000	7,699,083.76
U S TREASURY NOTE 0.625% 08/15/2030 DD 08/15/20			140,000.000	116,347.66
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20			730,000.000	642,171.88
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21			260,000.000	229,317.97
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21			11,166,000.000	10,268,794.48
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			2,902,000.000	2,663,718.58
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			4,687,000.000	4,293,914.48
U S TREASURY NOTE 0.750% 08/31/2026 DD 08/31/21			7,907,000.000	7,207,415.84
U S TREASURY NOTE 0.750% 11/15/2024 DD 11/15/21			535,000.000	507,706.64
U S TREASURY NOTE 0.875% 06/30/2026 DD 06/30/21			10,742,000.000	9,874,667.39
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21			4,882,000.000	4,465,122.99
U S TREASURY NOTE 1.000% 07/31/2028 DD 07/31/21			3,375,000.000	2,990,170.89
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21			415,000.000	370,030.86
U S TREASURY NOTE 1.125% 10/31/2026 DD 10/31/21			3,112,000.000	2,872,643.45
U S TREASURY NOTE 1.250% 05/31/2028 DD 05/31/21			3,015,000.000	2,720,448.64
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21			230,000.000	207,269.53
U S TREASURY NOTE 1.250% 08/15/2031 DD 08/15/21			385,000.000	332,318.16
U S TREASURY NOTE 1.250% 11/30/2026 DD 11/30/21			5,009,000.000	4,644,477.84
U S TREASURY NOTE 1.250% 12/31/2026 DD 12/31/21			8,028,000.000	7,431,231.08
U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20			440,000.000	422,423.44
U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21			200,000.000	173,968.75
U S TREASURY NOTE 1.500% 01/31/2027 DD 01/31/20			6,775,000.000	6,334,889.63
U S TREASURY NOTE 1.500% 02/15/2030 DD 02/15/20			800,000.000	719,968.75
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			30,000.000	28,210.55
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			850,000.000	823,005.86

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			1,545,000.000	1,491,709.57
U S TREASURY NOTE 1.500% 11/30/2028 DD 11/30/21			3,790,000.000	3,447,715.63
U S TREASURY NOTE 1.750% 11/15/2029 DD 11/15/19			140,000.000	128,734.38
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22			10,877,000.000	9,881,074.69
U S TREASURY NOTE 1.875% 02/28/2027 DD 02/28/22			5,524,000.000	5,251,684.03
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			180,000.000	173,165.63
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			205,000.000	201,644.73
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			315,000.000	307,149.61
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			1,420,000.000	1,363,643.75
U S TREASURY NOTE 2.375% 03/31/2029 DD 03/31/22			1,535,000.000	1,472,160.94
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19			85,000.000	81,586.72
U S TREASURY NOTE 2.500% 03/31/2027 DD 03/31/22			11,224,000.000	10,967,075.68
U S TREASURY NOTE 2.500% 04/30/2024 DD 04/30/22			31,049,000.000	30,804,004.14
U S TREASURY NOTE 2.500% 05/31/2024 DD 05/31/22			6,716,000.000	6,660,907.84
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			3,510,000.000	3,423,895.31
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22			16,510,000.000	16,222,364.76
U S TREASURY NOTE 2.625% 12/31/2025 DD 12/31/18			465,000.000	458,969.53
U S TREASURY NOTE 2.750% 04/30/2027 DD 04/30/22			38,239,000.000	37,778,937.03
U S TREASURY NOTE 2.750% 05/15/2025 DD 05/15/22			354,000.000	351,621.56
U S TREASURY NOTE 2.750% 05/31/2029 DD 05/31/22			5,233,000.000	5,140,604.85
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22			17,584,000.000	17,438,382.50
U S TREASURY NOTE 2.875% 06/15/2025 DD 06/15/22			3,701,000.000	3,689,723.49
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			605,000.000	602,849.41
U S TREASURY NOTE 2.875% 11/30/2025 DD 11/30/18			230,000.000	228,885.94
U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18			75,000.000	75,292.97
U S TREASURY NOTE 3.250% 06/30/2027 DD 06/30/22			4,000,000.000	4,045,312.48
U.S. RENAL CARE 6/19 TLB			1,205.220	820.84
U.S.I. 8/17 INCREMENTAL TLB			170,395.350	163,047.90
UAE INTERNATIONAL GOVERNMENT 144A 4.951% 07/07/2052 DD 07/07/22			315,000.000	318,155.04
UAL 2007-1 PASS THROUGH TRUST 6.636% 01/02/2024 DD 06/26/07			0.001	0.00
UBER 2/21 COV-LITE TL 0.000% 04/04/2025 DD 02/17/21			908,898.480	868,970.57
UBER 2/21 TLB 0.000% 02/16/2027 DD 02/17/21			160,348.080	153,177.32
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			4,807,000.000	3,949,311.03
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	935,013.24
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			409,000.000	407,159.50
UBS AG REGS 5.125% 05/15/2024			4,544,000.000	4,532,640.00
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			2,337,000.000	2,343,804.95
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18			0.001	0.00
UBS GROUP AG 144A VAR RT 02/11/2043 DD 01/11/22			130,000.000	98,461.82

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UBS GROUP AG 144A VAR RT 05/12/2026 DD 05/12/22			888,000.000	886,072.20
UBS GROUP AG 144A VAR RT 07/30/2024 DD 07/30/20			1,563,000.000	1,514,153.12
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/21			1,085,000.000	793,786.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 06/02/21			630,000.000	546,443.64
UBS GROUP AG REGS VAR RT 12/31/2049			634,000.000	568,123.59
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			120,644.370	120,482.52
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,118,838.94
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,685,686.10
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			0.001	0.00
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13			5,598,000.000	5,560,032.13
ULTIMATE SOFTWARE 11/21 2ND LIEN TL			1,471,000.000	1,353,320.00
ULTIMATE SOFTWARE 12/21 COV-LI 0.000% 05/04/2026 DD 11/15/21			1,632,466.290	1,525,343.85
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19			1,043,492.500	983,627.33
UNICREDIT SPA 144A 7.830% 12/04/2023 DD 12/04/18			1,357,000.000	1,403,675.37
UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20			210,000.000	170,081.05
UNICREDIT SPA REGS VAR RT 12/31/2049			800,000.000	750,000.00
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			185,000.000	158,174.97
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21			1,624,885.770	1,506,074.12
UNITED AIR LINES/UNITED MILEAG 0.000% 06/21/2027 DD 06/23/20			935,000.000	921,910.00
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			612,913.751	560,510.55
UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20			1,194,046.719	1,174,154.02
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	1,064,971.88
UNITED KINGDOM GILT REGS 0.125% 01/31/2024			1,770,000.000	2,087,453.74
UNITED KINGDOM GILT REGS 0.250% 01/31/2025			360,000.000	417,965.11
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,240,000.000	1,046,048.51
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	1,017,307.20
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			990,000.000	932,872.06
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			401,000.000	393,246.67
UNITED SITE 12/21 COV-LITE T LB			1,487,525.000	1,338,772.50
UNITEDHEALTH GROUP INC 4.000% 05/15/2029 DD 05/20/22			1,473,000.000	1,461,884.99
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			2,076,046.760	1,898,710.85
UNIVISION 3/17 C5 COV-LITE TL			1,204,236.950	1,180,910.88
UNIVISION 6/22 TLB 0.000% 06/08/2029 DD 06/07/22			683,000.000	649,416.89
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			758,450.660	715,158.30
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			865,000.000	724,024.93
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			2,859,000.000	2,690,319.00
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22			281,000.000	275,846.46
UPSTART SECURITIZATIO 2 A 144A 0.910% 06/20/2031 DD 05/11/21			1,275,656.120	1,245,927.21



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UPSTART SECURITIZATIO 5 A 144A 1.310% 11/20/2031 DD 11/23/21			3,301,493.930	3,178,933.89
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	983,897.15
US BANCORP VAR RT 12/31/2049 DD 10/26/21			1,346,000.000	1,033,055.00
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,091,000.000	929,163.79
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			2,067,000.000	1,806,950.73
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			2,743,000.000	2,736,142.50
US OUTPATIENT/US RADIOLOGY COV-LT TL			820,875.000	722,370.00
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			436,000.000	396,561.63
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			315,000.000	279,562.50
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19			917,007.430	916,902.16
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			1,409,000.000	1,359,685.00
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			764,649.000	618,409.88
VALERO ENERGY CORP 2.800% 12/01/2031 DD 11/29/21			405,000.000	340,790.42
VALERO ENERGY CORP 2.850% 04/15/2025 DD 04/16/20			83,000.000	80,282.82
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			355,133.620	336,890.87
VEEAM SOFTWARE 2/20 TLB			645,855.980	606,297.30
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	1,708,337.93
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			1,670,000.000	1,377,750.00
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,078,000.000	2,638,754.01
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			1,315,978.920	1,220,256.19
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			407,000.000	409,440.04
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			882,000.000	756,135.56
VERIZON COMMUNICATIONS INC 5.050% 03/15/2034 DD 03/17/14			375,000.000	370,311.91
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			185,000.000	202,692.68
VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13			385,000.000	434,387.59
VERIZON MASTER TRUST 1 A 0.500% 05/20/2027 DD 05/25/21			2,381,000.000	2,244,908.47
VERIZON MASTER TRUST 1 A VAR RT 01/20/2027 DD 01/25/22			1,945,000.000	1,907,803.82
VERIZON MASTER TRUST 3 A VAR RT 05/20/2027 DD 05/25/22			770,000.000	767,818.75
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			7,770.710	7,775.95
VERIZON OWNER TRUST 2019-C C B 2.060% 04/22/2024 DD 10/08/19			1,496,000.000	1,483,113.16
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			1,741,084.800	1,735,713.38
VERIZON OWNER TRUST 2020-B B A 0.470% 02/20/2025 DD 08/12/20			3,326,000.000	3,273,667.39
VERIZON/YAHOO 9/21 AMORTIZATIO 0.000% 09/01/2027 DD 07/01/21			765,375.000	723,914.64
VERIZON/YAHOO 9/21 HIGH-YIELD 0.000% 09/01/2027 DD 07/01/21			545,000.000	512,300.00
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			3,123,000.000	3,037,117.50
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			1,513,217.190	1,445,122.42
VERTIV 3/21 COV-LITE TLB			644,420.870	597,700.36



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERUS SECURITIZATIO R2 A1 144A VAR RT 02/25/2064 DD 03/01/21			345,261.066	337,520.90
VERUS SECURITIZATIO R3 A1 144A VAR RT 04/25/2064 DD 05/01/21			828,843.860	800,382.36
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			193,998.050	191,634.99
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2066 DD 02/01/21			1,023,903.290	935,429.86
VERUS SECURITIZATION 3 A1 144A VAR RT 06/25/2066 DD 06/01/21			1,695,438.690	1,579,523.08
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			708,599.620	685,165.58
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20			712,200.700	684,101.83
VERUS SECURITIZATION 5 A1 144A VAR RT 09/25/2066 DD 09/01/21			2,726,763.770	2,374,760.65
VIALTO PARTNERS 4/22 TL 0.000% 04/29/2029 DD 04/08/22			358,000.000	338,310.00
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			3,852,000.000	3,603,247.82
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			1,977,000.000	1,738,914.95
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			2,160,000.000	1,863,907.20
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			723,000.000	660,323.13
VICI PROPERTIES LP / VICI 144A 4.500% 09/01/2026 DD 03/01/22			1,053,000.000	1,006,562.70
VICI PROPERTIES LP / VICI 144A 4.625% 06/15/2025 DD 12/15/21			2,743,000.000	2,609,278.75
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			545,000.000	487,205.48
VICI PROPERTIES LP / VICI 144A 5.625% 05/01/2024 DD 11/01/21			3,506,000.000	3,462,175.00
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22			531,000.000	530,203.50
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			877,000.000	713,204.35
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,149,000.000	2,054,245.95
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	915,751.20
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			3,856,000.000	3,055,880.00
VIRGIN MEDIA SECURED FINA 144A 4.500% 08/15/2030 DD 06/29/20			400,000.000	328,690.15
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			819,000.000	727,026.30
VIRTU 1/22 COV-LITE TLB 0.000% 01/07/2029 DD 01/04/22			1,201,000.000	1,155,962.50
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			879,092.210	840,174.80
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			6,222,000.000	6,010,640.03
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21			1,082,000.000	905,233.66
VISTRA OPERATIONS CO LLC 144A 4.875% 05/13/2024 DD 05/13/22			2,117,000.000	2,106,100.67
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			229,000.000	207,531.25
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,197,000.000	1,130,369.00
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,786,000.000	1,674,500.02
VITERRA FINANCE BV 144A 2.000% 04/21/2026 DD 04/21/21			4,473,000.000	3,961,386.00
VITERRA FINANCE BV 144A 4.900% 04/21/2027 DD 04/21/22			2,099,000.000	2,042,975.68
VITERRA FINANCE BV 144A 5.250% 04/21/2032 DD 04/21/22			270,000.000	251,555.06
VIVID SEATS 2/22 COV-LITE TL 0.000% 02/03/2029 DD 01/20/22			626,112.450	604,198.51
VIVINT/APX 7/21 COV-LITE TLB 0.000% 07/10/2028 DD 06/24/21			401,962.500	378,725.05
VIZIENT 4/22 TLB 0.000% 04/28/2029 DD 04/12/22			801,000.000	793,991.25
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			4,574,830.940	4,574,225.61



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	658,476.89
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			4,639,000.000	3,728,596.25
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	2,082,637.30
VMWARE 9/21 3YEAR TL 0.000% 09/02/2024 DD 09/02/21			2,192,024.250	2,181,064.13
VMWARE INC 2.200% 08/15/2031 DD 08/02/21			1,714,000.000	1,353,435.54
VNU 4/17 COV-LITE TLB4			7,469,893.290	7,417,379.94
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	542,369.25
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			565,725.000	527,894.97
VOLKSWAGEN AUTO LEASE TRU A A3 3.440% 07/21/2025 DD 06/14/22			705,000.000	703,725.78
VOLKSWAGEN AUTO LEASE TRU A A4 3.650% 01/20/2027 DD 06/14/22			947,000.000	946,729.54
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			2,691,910.130	2,659,028.45
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			5,783,000.000	5,611,308.51
VOLKSWAGEN GROUP OF AMERI 144A 4.350% 06/08/2027 DD 06/08/22			1,842,000.000	1,808,222.41
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			572,118.740	542,480.42
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			695,070.750	660,817.46
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			647,459.290	618,492.42
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			763,563.120	726,732.43
VORNADO REALTY LP 2.150% 06/01/2026 DD 05/24/21			928,000.000	827,734.00
VORNADO REALTY LP 3.500% 01/15/2025 DD 12/27/17			500,000.000	484,446.29
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	808,783.30
VTR COMUNICACIONES SPA 144A 4.375% 04/15/2029 DD 03/18/21			450,000.000	345,408.75
VTR COMUNICACIONES SPA 144A 5.125% 01/15/2028 DD 07/01/20			245,000.000	176,739.03
VTR FINANCE NV 144A 6.375% 07/15/2028 DD 07/01/20			655,000.000	468,843.72
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,109,000.000	2,580,470.00
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	458,682.38
WALT DISNEY CO/THE 6.150% 02/15/2041 DD 08/15/19			85,000.000	97,412.84
WALT DISNEY CO/THE 7.750% 12/01/2045 DD 06/01/19			70,000.000	95,357.72
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19			200,000.000	221,977.66
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/20/2028 DD 01/11/21			3,285,000.000	3,146,405.85
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			290,000.000	250,892.95
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,823,000.000	2,507,670.90
WATERFALL EAGLE FUND LLC			259,452,088.960	256,558,419.81
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			944,000.000	911,829.42
WEATHERFORD INTERNATIONAL 144A 11.000% 12/01/2024 DD 12/13/19			398,000.000	400,985.00
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			292,950.000	227,036.25
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			1,225,000.000	1,152,466.63
WELLS FARGO & CO VAR RT 04/25/2026 DD 04/25/22			985,000.000	967,087.23
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	830,441.66



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,096,297.18
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	277,633.65
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	6,525,873.93
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			1,989,000.000	1,977,473.75
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,778,000.000	2,747,442.00
WEST CORP 10/17 COV-LITE TL			493,033.760	417,160.79
WEST CORP 3/18 INCREMENTAL			185,182.710	156,971.97
WESTERN DENTAL 7/21 DELAYED TL 0.000% 08/12/2028 DD 07/28/21			35,787.680	33,260.36
WESTERN DENTAL 7/21 TLB 0.000% 12/31/2024 DD 07/28/21			350,631.230	325,869.66
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	192,270.00
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	693,073.26
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18			587,000.000	473,210.05
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20			3,193,000.000	3,177,035.00
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			844,000.000	730,060.00
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			1,450,000.000	1,453,476.35
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21			1,037,697.500	978,974.19
WESTLAKE AUTOMOBIL 2A A2A 144A 0.320% 04/15/2025 DD 06/16/21			3,464,622.420	3,420,244.07
WESTLAKE AUTOMOBIL 2A A2A 144A 0.930% 02/15/2024 DD 06/23/20			0.100	0.10
WESTLAKE AUTOMOBIL 2A A2A 144A 3.360% 08/15/2025 DD 06/15/22			1,115,000.000	1,110,294.03
WESTLAKE AUTOMOBILE 2A C 144A 0.890% 07/15/2026 DD 06/16/21			2,090,000.000	1,979,045.87
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			741,630.150	741,803.24
WESTLAKE AUTOMOBILE 3A A2 144A 0.560% 05/15/2024 DD 10/14/20			458,081.260	456,862.94
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19			640,498.620	640,424.77
WESTPAC BANKING CORP 4.043% 08/26/2027 DD 05/26/22			230,000.000	229,115.91
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21			235,000.000	189,876.87
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			963,889.906	1,031,982.46
WF ACP LLC			1,288,671.024	1,590,610.40
WF BELMAR LLC 0.000% 12/31/2024 DD 03/31/06			1,224,244.660	1,352,739.17
WF BI LLC 0.000% 12/31/2024 DD 03/31/06			289,562.660	280,220.71
WF DANBURY LLC 0.000% 12/31/2024 DD 03/31/06			2,017,686.910	2,107,818.92
WF ECOPLEX LLC 0.000% 12/31/2024 DD 03/31/06			165,182.970	165,170.20
WF HTMF 2021-1 LLC 0.000% 12/31/2025 DD 03/31/06			7,056,577.870	7,311,659.40
WF HTZ LLC 0.000% 12/31/2024 DD 03/31/06			1,450,223.500	1,293,706.45
WF SFG IND LLC			6,794,611.000	8,682,072.13
WF SGM LLC 0.000% 12/31/2023 DD 03/31/06			751,655.815	1,763,987.83
WFKH HOLDINGS LLC 0.000% 12/31/2024 DD 03/31/06			103,353.120	101,413.71



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	835,906.51
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,381,704.65
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,184,390.07
WFTG 2021-1 LLC 0.000% 12/31/2024 DD 03/31/06			4,097,909.188	4,320,338.70
WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21			1,864,752.500	1,743,543.60
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			1,440,000.000	1,152,000.00
WIDOPENWEST 12/21 COV-LITE TL 0.000% 12/20/2028 DD 12/01/21			839,780.000	808,137.09
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	153,127.54
WILLIS NORTH AMERICA INC 2.950% 09/15/2029 DD 09/10/19			185,000.000	158,954.43
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19			120,000.000	93,677.47
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			602,910.000	571,407.95
WIND RIVER 2013-1 1A A1RR 144A VAR RT 07/20/2030 DD 06/14/21			1,390,000.000	1,383,628.28
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			480,000.000	372,316.80
WORKDAY INC 3.700% 04/01/2029 DD 04/01/22			1,128,000.000	1,057,049.29
WORKDAY INC 3.800% 04/01/2032 DD 04/01/22			638,000.000	584,713.81
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			282,354.120	282,474.49
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			520,046.540	510,224.16
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			675,162.970	672,938.58
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	822,470.86
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			117,649.400	117,817.06
WORLD OMNI AUTOMOBILE LEA B A3 0.450% 02/15/2024 DD 10/14/20			2,216,000.000	2,181,378.77
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			8,170.110	8,173.56
WORLD OMNI SELECT AUTO TR A A2 0.290% 02/18/2025 DD 09/22/21			258,248.280	256,476.41
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20			476,508.080	472,654.18
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			167,000.000	165,353.98
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	630,808.68
WORLDSTRIDES / LAKELAND TOURS			465,296.430	309,422.12
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20			410,621.120	367,095.28
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			997,877.500	903,707.79
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,772,942.500	1,678,090.08
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			2,226,000.000	1,937,154.24
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			3,343,000.000	2,461,283.75
WR GRACE HOLDINGS LLC 144A 5.625% 10/01/2024 DD 04/01/21			640,000.000	620,038.40
WRIGHT EXPRESS 4/21 COV-LITE T 0.000% 03/31/2028 DD 03/15/21			872,950.000	837,490.77
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			827,750.000	793,605.32
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,367,968.24
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			2,704,000.000	2,595,840.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			2,529,400.000	2,314,401.01
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20			75,000.000	72,994.50

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21			1,638,697.300	1,492,378.02
XPO LOGISTICS 2/18 COV-LITE 0.000% 02/24/2025 DD 02/15/18			7,484,137.870	7,119,286.15
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			1,526,551.900	1,503,653.62
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,235,000.000	2,028,262.50
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			1,965,000.000	1,650,600.00
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			1,472,000.000	1,294,491.52
YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22			1,465,000.000	1,345,573.20
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20			1,261,793.200	1,159,726.75
ZAYO 4/22 INCREMENTAL TLB 0.000% 03/09/2027 DD 04/26/22			748,125.000	696,377.19
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			2,201,000.000	1,818,642.28
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20			1,290,000.000	931,521.90
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21			775,244.250	728,248.95
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			490,000.000	450,539.12
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	818,925.00
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,693,005.00
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,749,000.000	1,483,489.48
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			2,894,000.000	2,440,307.62
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			2,072,761.540	1,925,595.47
ÉWFOD LLC 0.000% 12/31/2050 DD 02/14/18			6,067,369.312	6,469,415.35
TOTAL FIXED INCOME SECURITIES			186,971,685,426.5..	4,466,422,461.01
FUTURES CONTRACTS				
E-MINI RUSS 2000 FUTURE (CME) EXP SEP 22			194.000	-752,813.38
EURO-BTP FUTURE (EUX) EXP SEP 22			7.000	-12,587.22
EURO-BUND FUTURE (EUX) EXP SEP 22			-13.000	42,947.09
US 2YR NOTE FUTURE (CBT) EXP SEP 22			4,614.000	-5,133,126.54
US 5YR NOTE FUTURE (CBT) EXP SEP 22			312.000	59,854.66
US LONG BOND FUTURE (CBT) EXP SEP 22			-109.000	106,064.57
TOTAL FUTURES CONTRACTS			5,005.000	-5,689,660.82
NATURAL RESOURCES				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			39,117,008.720	39,117,008.72
KAYNE ANDERSON ENER FD VII LP			61,331,318.000	61,331,318.00
TAURUS MINING FINANCE FD LLC			4,921,574.790	4,921,574.79
TOTAL NATURAL RESOURCES			105,369,901.510	105,369,901.51
PREFERRED SECURITIES				
AON CORP 8.205% 01/01/2027 DD 01/01/09			1,695,000.000	1,798,339.95
BROOKFIELD PROPERTY PREFERRED PFD 6.250% CUMULATIVE			703.932	13,973.05
CIA ENERGETICA DE MINAS GERAIS			3,381,900.300	6,751,577.93
CIA PARANAENSE DE ENERGIA			5,178,200.000	6,772,966.20
ITAU UNIBANCO HOLDING SA			838,100.000	3,638,025.04

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
META MATERIALS INC PFD 0.000%			1,195.000	1,846.28
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PETROLEO BRASILEIRO SA			218,421.000	1,166,148.32
PORSCHE AUTOMOBIL HOLDING SE			135,900.000	8,967,878.47
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.825	10,543.46
STIFEL FINANCIAL CORP PFD 4.500%			36,525.000	739,083.38
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			424,000.000	297,139.19
TOTAL PREFERRED SECURITIES			11,935,107.057	30,157,521.27
PRIVATE EQUITY				
ADAMS STREET SPC II A1			153,778,986.000	153,778,986.00
ADAMS STREET SPC II B1			147,487,518.000	147,487,518.00
AMERRA AGRI FUND II			30,980,856.500	30,980,856.50
AMERRA-KRS AGRI HOLDING CO LP			70,493,797.020	70,493,797.02
ARCANO FUND LP			18,807,774.710	18,807,774.71
ARES SPECIAL SIT IV LP			29,595,007.210	29,595,007.21
BARINGS RE EUR VAL ADD I SCSP			75,721,143.540	79,162,669.52
BAY HILLS EMERGING PARTNERS I LP			10,077,610.310	10,077,610.31
BAY HILLS EMERGING PARTNERS II LP			126,581,116.000	126,581,116.00
BAY HILLS EMERGING PARTNERS III LP			133,175,736.180	133,175,736.18
BAY HILLS EMERGING PTNRS II-B LP			98,786,622.970	98,786,622.97
BDCM OPPORTUNITY FD IV LP			81,124,679.000	81,124,679.00
BLACKSTONE CAP PARTNERS VI LP			44,012,583.700	44,012,583.70
BLACKSTONE CAPITAL V LP			266,570.960	266,570.96
BLUE TORCH CREDIT OPP FD I LP			177,845,102.000	177,845,102.00
BSP COINVEST VEHICLE K LP			55,387,348.000	55,387,348.00
BSP PRIVATE CREDIT FUND			144,859,882.000	144,859,882.00
CERBERUS KRS LEVERED LOAN OPP			209,098,149.000	209,098,149.00
CM GROWTH CAPITAL PARTNERS LP			11,675,816.000	11,675,816.00
COLUMBIA CAP EQUITY PTRS IV			5,183,423.990	5,183,423.99
CRESTVIEW CAPITAL PARTNERS II LP			39,291,471.810	39,291,471.81
CRESTVIEW PARTNERS III LP			53,287,325.000	53,287,325.00
CS ADJ INVEST PTNS PARALLEL LP			113,460,099.880	113,460,099.88
CVC CAPITAL PARTNERS VI LP			46,033,694.030	48,125,925.43
DAG VENTURE II			2,801,089.060	2,801,089.06
DAG VENTURES III LP			398,262.990	398,262.99
DAG VENTURES IV LP			50,804,349.940	50,804,349.94
DAG VENTURES V LP			4,314,179.720	4,314,179.72
DANIEL BOONE LLC			136,631,147.780	136,631,147.78
DCM VI LP			11,872,316.000	11,872,316.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREEN EQUITY INVESTORS V LP			3,601,334.000	3,601,334.00
GREEN EQUITY INVESTORS VI LP			74,536,894.420	74,536,894.42
GREEN EQUITY INVESTORS VII LP			74,129,246.510	74,129,246.51
H&F SPOCK 1 LP			14,084,142.000	14,084,142.00
HARVEST PARTNERS VI LP			12,852,841.420	12,852,841.42
HARVEST PARTNERS VII LP			55,137,306.000	55,137,306.00
HELLMAN & FRIEDMAN VI L P			430,696.000	430,696.00
HIG BIOVENTURES II			18,420,609.520	18,420,609.52
HIG CAPITAL PARTNERS V L P			19,272,217.850	19,272,217.85
HIG VENTURE PARTNERS II LP			3,560,258.630	3,560,258.63
HORSLEY BRIDGE INTERNATIONAL V			140,073,001.000	140,073,001.00
INSTITUTIONAL VENTURE PARTNERS XII LP			969,198.000	969,198.00
KEYHAVEN CAPITAL PARTNERS III GP LP			11,533,572.480	12,057,773.35
KEYHAVEN CAPITAL PARTNERS IV			16,698,748.000	17,457,706.10
KEYHAVEN IV CO-INVEST LP			4,868,040.110	5,089,292.53
LEVINE LEICHTMAN CAP PTNRS VI LP			76,475,574.840	76,475,574.84
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			53,954,764.750	53,954,764.75
MARATHON BLUEGRASS LP			713,144,290.330	713,144,290.33
MATLIN PATTERSON GLOB PTRS III			122,821.000	122,821.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,056,344.000	1,056,344.00
MERIT MEZZANINE FUND IV LP			314,667.830	314,667.83
MESA WEST CORE LENDING FUND LP			103,768,819.030	103,768,819.03
MHR INSTITUTIONAL PARTNERS III			877,178.000	877,178.00
MIDDLEGROUND PARTNERS II LP			17,948,882.000	17,948,882.00
MILL ROAD CAPITAL I LP			6,250,662.084	6,250,662.08
NEW MOUNTAIN PARTNERS II LP			169,040.000	169,040.00
NEW MOUNTAIN PTNRS III LP			2,134,034.000	2,134,034.00
NEW MOUNTAIN PTNRS IV LP			21,909,703.000	21,909,703.00
NEW STATE CP FUND III LP			2,204,249.000	2,204,249.00
OAK HILL CAP PT II			189,884.320	189,884.32
OAK HILL III			1,961,879.060	1,961,879.06
OBERLAND CAP HEALTHCARE LP			10,840,741.000	10,840,741.00
OCM OPP FUND VIIB (CAYMAN) LTD			3,695.030	3,695.03
RIVERSIDE CAPITAL APPREC FUND VI LP			20,896,217.000	20,896,217.00
SECONDARY OPP FUND III LP			35,860,570.750	35,860,570.75
STRATEGIC VAL SPEC SIT FD V LP			35,579,314.000	35,579,314.00
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			95,826,247.010	95,826,247.01
SUN CAPITAL PARTNERS IV LP			122,284.000	122,284.00
TPF II LP			94,900.000	94,900.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2022

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRITON FUND IV LP			30,402,193.050	31,783,972.72
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			9,214,659.710	9,214,659.71
VANTAGEPOINT VENTURE PART IV-Q			69,131.680	69,131.68
VISTA EQUITY PARTNERS FUND III			4,529,914.000	4,529,914.00
VISTA EQUITY PARTNERS FUND IV LP			38,794,661.000	38,794,661.00
VISTA EQUITY PTNRS FD VI LP			71,926,030.000	71,926,030.00
WARBURG PINCUS PE IX LP			98,169.000	98,169.00
WARBURG PINCUS PRIVATE EQUITY X LP			1,005,483.070	1,005,483.07
WAYZATA OPPORTUNITIES FUND II			151,853.940	151,853.94
WAYZATA OPPORTUNITIES FUND III			6,696,662.000	6,696,662.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			238,702,861.590	238,702,861.59
TOTAL PRIVATE EQUITY			4,137,300,146.314	4,145,720,094.75
REAL ESTATE				
BARINGS EURO REAL ESTATE II			35,585,581.200	37,202,945.87
DIVCOWEST FUND IV REIT LLC			2,004,387.310	2,004,387.31
FUNDAMENTAL PARTNERS III			96,590,485.000	96,590,485.00
GREENFIELD ACQUI PTNRS VI LP			95,538.000	95,538.00
GREENFIELD ACQUI RTNRS VII LP			8,594,264.000	8,594,264.00
HARRISON STREET CORE PROPERTY FUND LP			353,895,780.000	353,895,780.00
IFM US INFRA DEBT FUND			84,597,219.530	84,597,219.53
LUBERT-ADLER RE FD VII LP			31,908,261.300	31,908,261.30
LUBERT-ADLER RE FUND VII-B LP			16,273,111.400	16,273,111.40
MESA WEST FUND IV			14,377,322.390	14,377,322.39
MIDDLEGROUND PARTNERS I LP			85,731,405.000	85,731,405.00
MIDDLEGROUND PARTNERS II-X LP			8,903,258.000	8,903,258.00
PATRON CAPITAL V LP			28,956,861.000	30,272,950.33
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			355,912,152.630	355,912,152.63
RUBENSTEIN PROPERTIES FUND II LP			23,454,463.040	23,454,463.04
STOCKBRIDGE FUND LP			179,552,740.060	179,552,740.06
WALTON STREET RE FD VII-Q LP			13,582,686.000	13,582,686.00
WALTON STREET REAL ESTATE FUND VI LP			15,286,750.000	15,286,750.00
TOTAL REAL ESTATE			1,362,602,265.860	1,365,535,719.86
Grand Total			195,190,874,902.9..	21,456,369,755.85