



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
ARROWMARK FUND I			654,207,645.760	654,207,645.76
BLACKSTONE STRAT OPP			2,183,551.160	2,183,551.16
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,513,797.540	1,513,797.54
MAGNETAR MTP EOF II			8,440,701.770	8,440,701.77
MYRIAD OPPORTUNITIES			2,634,891.560	2,634,891.56
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00
PINE RIVER FUND LTD			111,251.430	111,251.43
SRS PARTNERS US			7,413,810.670	7,413,810.67
TOTAL ALTERNATIVE INVESTMENTS			676,505,650.890	676,505,649.89
CASH & CASH EQUIVALENTS				
ABN AMRO FDG USA DISC 10/01/2021			3,000,000.000	2,999,755.00
ABN AMRO FDG USA DISC 10/13/2021			1,300,000.000	1,299,769.25
ATLANTIC ASSET DISC 10/15/2021			2,950,000.000	2,949,373.13
ATLANTIC ASSET DISC 11/12/2021			3,000,000.000	2,998,936.67
ATLANTIC ASSET DISC 12/13/2021			1,400,000.000	1,399,498.33
AUSTRALIA & NZ BK DISC 02/07/2022			1,350,000.000	1,349,356.50
AUSTRALIA & NZ BK DISC 02/08/2022			3,050,000.000	3,048,558.03
BARCLAYS BANK PLC DISC 12/13/2021			4,600,000.000	4,598,777.16
BLACKROCK MONEY MARKET FD B			94.470	94.47
BPCE DISC 12/06/2021			4,500,000.000	4,498,740.00
CAD/USD SPOT OPTION 2021 PUT OCT 21 001.220 ED 100721			0.000	56,531.25
CAD/USD SPOT OPTION 2022 PUT APR 22 01.215 ED 04/11/22			13,615,000.000	156,572.50
CANADIAN IMPERIAL DISC 02/11/2022			1,500,000.000	1,499,195.00
CANTOR REPO A TRI REPO 0.050% 09/30/2021 DD 09/29/21			287,700,000.000	287,700,000.00
CANTOR REPO A TRI REPO 0.050% 10/01/2021 DD 09/30/21			759,900,000.000	759,900,000.00
CHARIOT FDG LLC DISC 11/16/2021			3,000,000.000	2,999,300.00
CHARIOT FDG LLC DISC 12/07/2021			1,350,000.000	1,349,670.00
COMWLTH BK AUST DISC 01/14/2022			4,450,000.000	4,448,082.80
DNB NOR BANK DISC 02/22/2022			1,350,000.000	1,349,190.75
DNB NOR BANK DISC 03/30/2022			3,000,000.000	2,997,818.33
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			317,364,874.050	317,364,874.05
FAIRWAY FIN CORP DISC 02/02/2022			4,350,000.000	4,347,675.17
FAIRWAY FIN CORP DISC 10/21/2021			4,200,000.000	4,198,027.33
ING (US) FUNDING DISC 12/21/2021			4,300,000.000	4,299,043.25
INSTITUTIONAL SEC DISC 10/07/2021			50,000,000.000	49,997,277.78
INSTITUTIONAL SEC DISC 10/22/2021			100,000,000.000	99,986,388.89
JPY/AUD SPOT OPTION 2021 PUT DEC 21 078.000 ED 122921			10,800,000.000	75,837.86
LIBERTY ST FDG DISC 10/07/2021			4,250,000.000	4,248,735.63

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LLOYDS BK PLC DISC 11/10/2021			1,350,000.000	1,349,595.75
LLOYDS BK PLC DISC 12/20/2021			3,100,000.000	3,099,086.79
MATCHPOINT FIN DISC 11/08/2021			3,000,000.000	2,999,208.33
MERRILL LYNCH REV REPO 0.050% 10/01/2021 DD 09/30/21			22,612,000.000	22,612,000.00
MITSUBISHI TR & BKG DISC 01/27/2022			2,700,000.000	2,698,357.50
MITSUBISHI TR & BKG INSTL C/D 0.150% 03/17/2022 DD 09/17/21			6,000,000.000	5,999,999.80
MIZUHO BANK LTD DISC 10/04/2021			2,855,000.000	2,852,696.17
MORTGAGE REPURCHASE S1 A2 144A VAR RT 09/10/2022 DD 09/10/21			7,030,000.000	7,030,000.00
MRA ISSUANCE TRUST 8 A1Y 144A VAR RT 10/15/2021 DD 03/10/21			22,400,000.000	22,400,000.00
NATIONAL BK CANADA DISC 03/14/2022			1,325,000.000	1,324,139.49
NATIONWIDE BLDG DISC 10/05/2021			4,450,000.000	4,449,714.45
NATIONWIDE BLDG DISC 11/01/2021			4,400,000.000	4,399,642.50
NEW YORK ST TRANSPRTN DEV CORP 1.360% 12/01/2021 DD 12/01/20			440,000.000	440,000.00
NORDEA BANK ABP DISC 10/21/2021			3,000,000.000	2,999,275.00
OLD LINE FDG CORP DISC 10/18/2021			3,000,000.000	2,999,550.83
SECURITIES LENDING POOL			0.000	0.00
SKANDINAVISKA ENS DISC 12/22/2021			4,400,000.000	4,398,887.78
SOCIETE GENERALE DISC 01/10/2022			3,000,000.000	2,998,890.00
SOCIETE GENERALE DISC 10/21/2021			1,300,000.000	1,299,775.75
SOCIETE GENERALE DISC 12/16/2021			1,500,000.000	1,499,545.00
SUMITOMO MTSU BKG DISC 03/11/2022			4,450,000.000	4,446,755.20
SVENSKA HDLSBK AB DISC 11/22/2021			4,400,000.000	4,398,477.72
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)			440,000.000	440,000.00
SWAP COLLATERAL WITH BARCLAYS			-1,205,000.000	-1,205,000.00
SWAP COLLATERAL WITH CIBC			-160,000.000	-160,000.00
SWAP COLLATERAL WITH CITIBANK			7,709,263.140	7,709,263.14
SWAP COLLATERAL WITH GOLDMAN			-6,070,000.000	-6,070,000.00
SWAP COLLATERAL WITH JP MORGAN			-291,000.000	-291,000.00
SWAP COLLATERAL WITH MORGAN STANLEY			-690,000.000	-690,000.00
SWAP COLLATERAL WITH TORONTO DOMINION			-440,000.000	-440,000.00
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00
SWEDBANK (FOR AB) DISC 10/22/2021			3,000,000.000	2,999,340.00
SWEDBANK (FOR AB) DISC 11/08/2021			1,300,000.000	1,299,701.54
TBA COLLATERAL WITH JP MORGAN			-10,000.000	-10,000.00
TORONTO-DOMINION DISC 05/03/2022			3,480,000.000	3,476,766.50
TORONTO-DOMINION DISC 11/02/2021			1,400,000.000	1,399,650.00
TOTAL CAPITAL CDA DISC 03/07/2022			4,550,000.000	4,546,815.00
U S TREASURY BILL 0.000% 01/27/2022 DD 01/28/21			115,345,000.000	115,323,811.65
U S TREASURY BILL 0.000% 02/10/2022 DD 08/12/21			15,000,000.000	14,997,417.29

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U S TREASURY BILL 0.000% 10/05/2021 DD 06/08/21			7,500,000.000	7,499,375.05
U S TREASURY BILL 0.000% 10/07/2021 DD 10/08/20			500,000.000	499,971.08
U S TREASURY BILL 0.000% 10/14/2021 DD 04/15/21			300,000.000	299,956.40
USD/EUR SPOT OPTION 2021 PUT NOV 21 001.135 ED 111221			-15,051,200.000	-25,799.07
USD/EUR SPOT OPTION 2021 PUT NOV 21 001.155 ED 111221			15,051,200.000	98,870.25
USD/EUR SPOT OPTION 2021 PUT OCT 21 001.149 ED 102721			-15,056,200.000	-42,681.19
USD/EUR SPOT OPTION 2021 PUT OCT 21 001.1615 ED 102721			15,056,200.000	116,055.84
USD/GBP SPOT OPTION 2021 PUT NOV 21 001.300 ED 111221			-12,831,300.000	-26,972.39
USD/GBP SPOT OPTION 2021 PUT NOV 21 001.332 ED 111221			12,831,300.000	101,505.46
USD/NZD SPOT OPTION 2021 PUT NOV 21 000.660 ED 111221			-18,734,800.000	-28,885.59
USD/NZD SPOT OPTION 2021 PUT NOV 21 000.678 ED 111221			18,734,800.000	88,052.58
USD/NZD SPOT OPTION 2021 PUT OCT 21 000.695 ED 102121			10,789,000.000	41,418.53
TOTAL CASH & CASH EQUIVALENTS			1,865,509,231.660	1,830,830,309.26
CONVERTIBLE OR EXCHANGEABLE SECURITIES				
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			580,000.000	829,128.56
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,545,000.000	2,361,058.36
BP CAPITAL MARKETS PLC REGS 1.000% 04/28/2023			900,000.000	1,265,671.87
CELLNEX TELECOM SA REGS 0.750% 11/20/2031			700,000.000	797,125.86
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			610,000.000	634,095.00
FUBOTV INC 144A 3.250% 02/15/2026 DD 02/02/21			30,000.000	27,151.30
LIBERTY BROADBAND CORP 144A 1.250% 09/30/2050 DD 11/23/20			1,345,000.000	1,365,847.50
LIBERTY BROADBAND CORP 144A 2.750% 09/30/2050 DD 08/27/20			910,000.000	960,635.90
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20			550,000.000	660,275.00
NABORS INDUSTRIES INC 0.750% 01/15/2024 DD 01/13/17			85,000.000	75,225.00
SONY GROUP CORP 0.000% 09/30/2022			34,000,000.000	763,190.66
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,010,000.000	1,508,687.50
TRANSOCEAN INC 0.500% 01/30/2023 DD 01/30/18			36,000.000	30,538.36
UBER TECHNOLOGIES INC 144A 0.000% 12/15/2025 DD 12/11/20			1,105,000.000	1,074,756.67
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17			2,690,000.000	2,616,025.00
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			46,096,000.000	14,969,412.54
CONVERTIBLE SECURITIES				
2020 CASH MANDATORY EXCHA 144A PFD 5.250%			525.000	594,966.75
ALGONQUIN POWER & UTILITIES CO PFD 7.750%			28,000.000	1,360,520.00
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			27,250.000	1,354,870.00
BECTON DICKINSON AND CO PFD 6.000%			11,900.000	642,362.00
BROADCOM INC PFD 8.000% CUMULATIVE			1,400.000	2,144,814.00
DANAHER CORP PFD 4.750% CUMULATIVE			625.000	1,267,506.25
DOMINION ENERGY INC PFD 7.250% CUMULATIVE			13,000.000	1,262,690.00
DTE ENERGY CO PFD 6.250%			27,650.000	1,380,288.00

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NEXTERA ENERGY INC PFD 4.872%			35,100.000	2,057,211.00
NEXTERA ENERGY INC PFD 5.279%			38,450.000	1,959,412.00
NEXTERA ENERGY INC PFD 6.219%			19,450.000	995,062.00
SABRE CORP PFD 6.500%			2,500.000	381,675.00
SOUTHERN CO/THE PFD 6.750%			39,200.000	1,999,592.00
STANLEY BLACK & DECKER INC PFD 5.250% NOT APPLICABLE			11,700.000	1,234,701.00
TOTAL CONVERTIBLE SECURITIES			256,750.000	18,635,670.00
EQUITY				
1-800-FLOWERS.COM INC			6,080.000	185,500.80
10X GENOMICS INC			5,900.000	858,922.00
180 DEGREE CAPITAL CORP			497.000	3,528.70
1LIFE HEALTHCARE INC			14,288.000	289,332.00
1ST SOURCE CORP			4,474.000	211,351.76
2U INC			8,748.000	293,670.36
3D SYSTEMS CORP			11,616.000	320,253.12
3I GROUP PLC			21,651.000	374,109.92
3M CO			58,067.000	10,186,113.14
4LICENSING CORP			1,848.000	0.00
89BIO INC			5,047.000	98,870.73
A O SMITH CORP			11,829.000	722,397.03
A-MARK PRECIOUS METALS INC			3,379.000	202,807.58
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			5,903.000	385,702.02
AAR CORP			4,616.000	149,696.88
AARON'S CO INC/THE			5,044.000	138,911.76
AARTI INDUSTRIES LTD			205,188.000	2,570,395.92
ABB LTD			466,529.000	15,698,499.57
ABBOTT LABORATORIES			182,434.000	21,550,928.42
ABBVIE INC			178,835.000	19,290,931.45
ABCAM PLC			14,911.000	301,176.60
ABEONA THERAPEUTICS INC			4,155.000	4,653.60
ABERCROMBIE & FITCH CO			7,964.000	299,685.32
ABIOMED INC			5,430.000	1,767,573.60
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			9,370.000	421,743.70
ABRAXAS PETROLEUM CORP			41.000	65.19
ABU DHABI COMMERCIAL BANK PJSC			2,064,670.000	4,210,113.46
ACACIA RESEARCH CORP			6,628.000	45,004.12

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ACADEMY SPORTS & OUTDOORS INC			7,582.000	303,431.64
ACADIA HEALTHCARE CO INC			10,266.000	654,765.48
ACADIA PHARMACEUTICALS INC			14,676.000	243,768.36
ACADIA REALTY TRUST			12,378.000	252,634.98
ACCELERATE DIAGNOSTICS INC			7,090.000	41,334.70
ACCENTURE PLC			107,334.000	34,338,293.28
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			16,837.000	144,629.83
ACCOLADE INC			35,002.000	1,476,034.34
ACCOM INC			306.000	0.61
ACCURAY INC			13,147.000	51,930.65
ACE HARDWARE INDONESIA TBK PT			16,139,600.000	1,432,125.29
ACER THERAPEUTICS INC			800.000	2,040.00
ACETO CHEM INC ESCROW			3,861.000	0.00
ACHIEVE LIFE SCIENCES INC			1.000	8.30
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00
ACI WORLDWIDE INC			15,846.000	486,947.58
ACLARIS THERAPEUTICS INC			2,690.000	48,420.00
ACM RESEARCH INC			2,571.000	282,810.00
ACMAT CORP			2,100.000	69,300.00
ACME UNITED CORP			238.000	7,735.00
ACORDA THERAPEUTICS INC			1,264.000	5,814.40
ACORN ENERGY INC			2,343.000	1,499.52
ACRES COMMERCIAL REALTY CORP			1,151.000	18,611.67
ACTIVISION BLIZZARD INC			104,233.000	8,066,591.87
ACTUA CORP			8,061.000	0.00
ACURA PHARMACEUTICALS INC			1,951.000	1,014.52
ACUSHNET HOLDINGS CORP			4,627.000	216,080.90
ADAMAS PHARMACEUTICALS INC			6,244.000	30,658.04
ADAMIS PHARMACEUTICALS CORP			24.000	23.28
ADAMS RESOURCES & ENERGY INC			3,346.000	101,618.02
ADDUS HOMECARE CORP			2,949.000	235,182.75
ADECCO GROUP AG			1,220.000	61,493.70
ADHERA THERAPEUTICS INC			4.000	0.80
ADIDAS AG			12,363.000	3,894,377.27
ADIANT PLC			13,299.000	551,243.55
ADMA BIOLOGICS INC			13,809.000	15,466.08

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ADOBE INC			53,997.000	31,087,152.84
ADTALEM GLOBAL EDUCATION INC			9,177.000	346,982.37
ADTRAN INC			6,811.000	127,774.36
ADVANCE AUTO PARTS INC			7,732.000	1,615,137.48
ADVANCED DRAINAGE SYSTEMS INC			51,240.000	5,542,630.80
ADVANCED EMISSIONS SOLUTIONS I			347.000	2,217.33
ADVANCED ENERGY INDUSTRIES INC			4,994.000	438,223.50
ADVANCED MICRO DEVICES INC			113,775.000	11,707,447.50
ADVANSIX INC			1,609.000	63,957.75
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			373,266.000	4,890,152.33
ADVAXIS INC			537.067	280.08
ADVERUM BIOTECHNOLOGIES INC			8,119.000	17,618.23
ADYEN NV			12,342.000	34,543,582.58
AEHR TEST SYSTEMS			1,984.000	27,081.60
AEOLUS PHARMACEUTICALS INC			328.000	0.26
AERIE PHARMACEUTICALS INC			6,871.000	78,329.40
AEROJET ROCKETDYNE HOLDINGS IN			9,756.000	424,873.80
AEROVIRONMENT INC			4,005.000	345,711.60
AES CORP/THE			759,740.000	17,344,864.20
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00
AFFYMAX INC			1,106.000	1.66
AFLAC INC			76,233.000	3,974,026.29
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	269,658.45
AFYA LTD			12,236.000	241,538.64
AG MORTGAGE INVESTMENT TRUST I			21.000	240.03
AG MTG INVT TR INC			1,463.333	16,725.90
AGCO CORP			5,900.000	722,927.00
AGEX THERAPEUTICS INC			230.000	216.20
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			33,160.000	5,223,694.80
AGILYSYS INC			4,092.000	214,257.12
AGREE REALTY CORP			7,242.000	479,637.66
AIA GROUP LTD HK/01299			2,448,400.000	28,290,749.15
AIM IMMUNOTECH INC			13.000	26.26
AIR LIQUIDE SA			72,560.000	11,653,665.03
AIR PRODUCTS AND CHEMICALS INC			21,260.000	5,444,898.60
AIR TRANSPORT SERVICES GROUP I			331,136.000	8,546,620.16
AIRBNB INC			16,028.000	2,688,697.00

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AKAMAI TECHNOLOGIES INC			22,112.000	2,312,694.08
AKBANK TAS			2,826,422.000	1,695,678.23
AKEBIA THERAPEUTICS INC			16,891.000	48,646.08
AKERO THERAPEUTICS INC			2,879.000	64,345.65
AKSYS LTD			9,696.000	0.01
AKZO NOBEL NV			89,673.000	9,808,585.27
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	18.38
ALAMO GROUP INC			1,630.000	227,433.90
ALARM.COM HOLDINGS INC			4,917.000	384,460.23
ALASKA AIR GROUP INC			10,401.000	609,498.60
ALBANY INTERNATIONAL CORP			4,480.000	344,377.60
ALBEMARLE CORP			13,327.000	2,918,213.19
ALBIREO PHARMA INC			6,550.000	204,360.00
ALDER BIOPHARMACEUTICALS INC			1,300.000	2,600.00
ALECTOR INC			4,367.000	99,654.94
ALEXANDER & BALDWIN INC			9,177.000	215,108.88
ALEXANDER'S INC			465.000	121,188.30
ALEXANDRIA REAL ESTATE EQUITIE			14,490.000	2,768,604.30
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			2,636.000	390,259.80
ALIBABA GROUP HOLDING LTD HK/09988			502,056.000	9,170,914.98
ALICO INC			4,467.000	152,950.08
ALIGN TECHNOLOGY INC			11,336.000	7,543,314.48
ALITHYA GROUP INC			7,523.833	19,561.96
ALJ REGIONAL HOLDINGS INC			493.000	522.58
ALKERMES PLC			19,634.000	605,512.56
ALLEGHENY TECHNOLOGIES INC			22,662.000	376,869.06
ALLEGIANCE BANCSHARES INC			1,992.000	75,994.80
ALLEGiant TRAVEL CO			2,230.000	435,920.40
ALLEGION PLC			13,554.000	1,791,567.72
ALLEGRO.EU SA			210,346.000	3,064,152.63
ALLETE INC			8,769.000	521,930.88
ALLFUNDS GROUP PLC			18,314.000	356,155.67
ALLIANCE DATA SYSTEMS CORP			2,900.000	292,581.00
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			33,334.000	1,866,037.32
ALLIANZ SE			42,678.000	9,637,111.42
ALLIED HEALTHCARE PRODUCTS INC			113.000	779.70
ALLIED MOTION TECHNOLOGIES INC			118,862.000	3,718,003.36

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ALLIN CORP			7.000	7.00
ALLISON TRANSMISSION HOLDINGS			6,600.000	233,112.00
ALLOGENE THERAPEUTICS INC			8,359.000	214,826.30
ALLSCRIPTS HEALTHCARE SOLUTION			26,212.000	350,454.44
ALLSTATE CORP/THE			36,031.000	4,587,106.61
ALLY FINANCIAL INC			43,118.000	2,201,173.90
ALPHA & OMEGA SEMICONDUCTOR LT			4,277.000	134,169.49
ALPHA METALLURGICAL RESOURCES			3,151.000	156,888.29
ALPHA TECHNOLOGIES GROUP INC			4,243.000	23.76
ALPHABET INC			67,076.000	179,134,417.68
ALPHATEC HOLDINGS INC			546,818.000	6,665,711.42
ALTABANCORP			3,138.000	138,574.08
ALTAIR ENGINEERING INC			5,186.000	357,522.84
ALTICE USA INC			11,005.000	228,023.60
ALTIGEN COMMUNICATIONS INC			1,983.000	4,461.75
ALTIMMUNE INC			9,252.666	104,647.66
ALTISOURCE ASSET MANAGEMENT CO			354.000	7,901.28
ALTISOURCE PORTFOLIO SOLUTIONS			2,508.000	24,779.04
ALTO INGREDIENTS INC			8,225.000	40,631.50
ALTRA INDUSTRIAL MOTION CORP			9,983.000	552,559.05
ALTRIA GROUP INC			162,229.000	7,384,664.08
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			2.000	9.50
AMADEUS IT GROUP SA			219,529.000	14,471,587.89
AMALGAMATED FINANCIAL CORP			4,280.000	67,709.60
AMAZON.COM INC			50,411.000	165,602,151.44
AMB FINANCIAL CORP			627.000	13,010.25
AMBAC FINANCIAL GROUP INC			6,193.000	88,683.76
AMBARELLA INC			4,273.000	665,477.02
AMBASSADORS INTERNATIONAL INC			438.000	0.00
AMBEV SA			3,190,700.000	8,976,753.29
AMC NETWORKS INC			5,525.000	257,409.75
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			132,004.000	1,529,926.36
AMDOCS LTD			8,617.000	652,393.07
AMEN PROPERTIES INC			11.000	4,125.00
AMEREN CORP			36,215.000	2,933,415.00
AMERICA'S CAR-MART INC/TX			1,465.000	171,082.70
AMERICAN AIRLINES GROUP INC			52,084.000	1,068,763.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERICAN ASSETS TRUST INC			6,476.000	242,331.92	
AMERICAN AXLE & MANUFACTURING			9,673.000	85,219.13	
AMERICAN BILTRITE INC			15.000	2,685.00	
AMERICAN CARESOURCE HOLDINGS I			275.000	0.28	
AMERICAN EAGLE OUTFITTERS INC			22,462.000	579,519.60	
AMERICAN ELECTRIC POWER CO INC			74,112.000	6,016,412.16	
AMERICAN EQUITY INVESTMENT LIF			273,432.000	8,085,384.24	
AMERICAN EXPRESS CO			53,026.000	8,883,445.78	
AMERICAN FINANCE TRUST INC			12,107.000	97,340.28	
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00	
AMERICAN INTERNATIONAL GROUP I			122,983.000	6,750,536.87	
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			3,047.000	100,672.88	
AMERICAN ORIENTAL BIOENGINEERI			22.000	60.50	
AMERICAN OUTDOOR BRANDS INC			1,893.000	46,492.08	
AMERICAN PUBLIC EDUCATION INC			4,285.000	109,738.85	
AMERICAN REALTY INVESTORS INC			633.000	8,298.63	
AMERICAN SHARED HOSPITAL SERVI			682.000	1,868.68	
AMERICAN SKIING CO COM			20,300.000	0.00	
AMERICAN SOFTWARE INC/GA			4,911.000	116,636.25	
AMERICAN STATES WATER CO			6,017.000	514,573.84	
AMERICAN SUPERCONDUCTOR CORP			640.000	9,331.20	
AMERICAN TOWER CORP			50,134.000	13,306,064.94	
AMERICAN VANGUARD CORP			2,999.000	45,134.95	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			20,576.000	3,478,167.04	
AMERICAN WELL CORP			23,813.000	216,936.43	
AMERICAN WOODMARK CORP			2,141.000	139,957.17	
AMERICOLD REALTY TRUST			38,635.000	1,122,346.75	
AMERIPRISE FINANCIAL INC			15,344.000	4,052,657.28	
AMERIS BANCORP			9,911.000	514,182.68	
AMERISAFE INC			2,674.000	150,171.84	
AMERISERV FINANCIAL INC			4,079.000	15,948.89	
AMERISOURCEBERGEN CORP			18,687.000	2,232,162.15	
AMES NATIONAL CORP			568.000	13,211.68	
AMETEK INC			78,534.000	9,739,001.34	
AMGEN INC			50,519.000	10,742,865.35	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMICUS THERAPEUTICS INC			50,083.000	478,292.65
AMISTAR CORP			962.000	0.00
AMKOR TECHNOLOGY INC			17,008.000	424,349.60
AMN HEALTHCARE SERVICES INC			7,418.000	851,215.50
AMNEAL PHARMACEUTICALS INC			28,895.000	154,299.30
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00
AMPCO-PITTSBURGH CORP			1,344.000	6,316.80
AMPHASTAR PHARMACEUTICALS INC			8,405.000	159,779.05
AMPHENOL CORP			55,823.000	4,087,918.29
AMREP CORP			989.000	15,329.50
AMTECH SYSTEMS INC			1,631.000	18,642.33
AMYRIS INC			8,993.000	123,473.89
ANACOMP INC			3.000	2.10
ANALOG DEVICES INC			57,238.780	9,586,350.87
ANAPTYSBIO INC			8,216.000	222,817.92
ANAVEX LIFE SCIENCES CORP			8,507.000	152,700.65
ANC RENTAL CORP			1,750.000	0.00
ANDERSONS INC/THE			2,865.000	88,327.95
ANDREA ELECTRONICS CORP			4,974.000	159.17
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00
ANEMOSTAT INC COM			2,231.000	0.00
ANESIVA INC			4,789.000	15.32
ANGIODYNAMICS INC			7,588.000	196,832.72
ANGLO AMERICAN PLC			221,433.000	7,829,976.90
ANI PHARMACEUTICALS INC			2,378.000	78,045.96
ANIKA THERAPEUTICS INC			3,733.000	158,876.48
ANIXA BIOSCIENCES INC			1,424.000	6,792.48
ANNALY CAPITAL MANAGEMENT INC			120,456.000	1,014,239.52
ANNEXON INC			4,472.000	83,223.92
ANSYS INC			9,017.000	3,069,837.65
ANTARES PHARMA INC			13,126.000	47,778.64
ANTERIX INC			3,482.000	211,357.40
ANTERO RESOURCES CORP			21,696.000	408,101.76
ANTHEM INC			35,022.000	13,056,201.60
ANTHERA PHARMACEUTICALS INC			425.000	0.34
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANTOFAGASTA PLC			111,902.000	2,055,027.30
AON PLC			97,995.000	28,004,031.15
AP MOLLER - MAERSK A/S			64.000	173,413.76

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AP THAILAND PCL			25,919,700.000	6,243,403.36	
APA CORP			29,114.000	623,913.02	
APEX SILVER MINES			22,900.000	0.00	
APHTON CORP			11,691.000	0.00	
API GROUP CORP			22,429.000	456,430.15	
APOGEE ENTERPRISES INC			4,494.000	169,693.44	
APOLLO COMMERCIAL REAL ESTATE			23,791.000	352,820.53	
APOLLO ENDOSURGERY INC			37,279.000	337,747.74	
APOLLO GLOBAL MANAGEMENT INC			37,190.000	2,290,532.10	
APOLLO INVESTMENT CORP			9,687.000	125,640.39	
APOLLO MEDICAL HOLDINGS INC			7,153.000	651,280.65	
APPFOLIO INC			2,686.000	323,394.40	
APPLE HOSPITALITY REIT INC			28,689.000	451,277.97	
APPLE INC			1,753,554.000	248,127,891.00	
APPLIED ENERGETICS INC			7,099.000	12,849.19	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE			6,589.000	593,866.57	
APPLIED MATERIALS INC			137,154.000	17,655,834.42	
APPLIED MOLECULAR TRANSPORT IN			4,816.000	124,589.92	
APPLIED OPTOELECTRONICS INC			3,507.000	25,180.26	
APPLIED THERAPEUTICS INC			1,855.000	30,793.00	
APPLIEDTHEORY CORP			5,601.000	0.56	
APREA THERAPEUTICS INC			2,485.000	12,698.35	
APTEVO THERAPEUTICS INC			4,055.000	62,609.20	
APTIV PLC			24,462.000	3,644,104.14	
APYX MEDICAL CORP			2,949.000	40,843.65	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00	
ARAVIVE INC			6,265.000	23,305.80	
ARBOR REALTY TRUST INC			18,019.822	333,907.30	
ARC DOCUMENT SOLUTIONS INC			4,936.000	14,561.20	
ARCBEST CORP			3,686.000	301,404.22	
ARCH CAPITAL GROUP LTD			9,982.000	381,112.76	
ARCH RESOURCES INC			1,734.000	160,828.50	
ARCHER-DANIELS-MIDLAND CO			64,308.000	3,859,123.08	
ARCONIC CORP			14,288.000	450,643.52	
ARCOS DORADOS HOLDINGS INC			27,101.204	138,758.17	
ARCOSA INC			7,889.000	395,791.13	
ARCUS BIOSCIENCES INC			7,211.000	251,447.57	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCUTIS BIOTHERAPEUTICS INC			3,595.000	85,884.55
ARDELYX INC			4,082.000	5,388.24
ARDMORE SHIPPING CORP			14,633.000	60,726.95
ARENA PHARMACEUTICALS INC			7,255.000	432,035.25
ARGAN INC			2,622.000	114,502.74
ARGO GROUP INTERNATIONAL HOLDI			7,031.000	367,158.82
ARISTA NETWORKS INC			5,885.000	2,022,321.40
ARISTOCRAT LEISURE LTD			12,589.000	426,947.53
ARK RESTAURANTS CORP			959.000	14,864.50
ARKEMA SA			1,989.000	263,939.85
ARLINGTON ASSET INVESTMENT COR			776.000	2,871.20
ARLO TECHNOLOGIES INC			9,157.000	58,696.37
ARMADA HOFFLER PROPERTIES INC			4,191.000	56,033.67
ARMOUR RESIDENTIAL REIT INC			5,636.000	60,756.08
ARROW FINANCIAL CORP			3,523.608	121,071.17
ARROW RESOURCES DEVELOPMENT IN			2,800.000	1.12
ARROWHEAD PHARMACEUTICALS INC			13,982.000	872,896.26
ARTESIAN RESOURCES CORP			3,021.000	115,311.57
ARTHUR J GALLAGHER & CO			60,679.000	9,019,933.35
ARTISAN PARTNERS ASSET MANAGEM			6,389.000	312,549.88
ASAHI GROUP HOLDINGS LTD			9,400.000	456,709.83
ASBURY AUTOMOTIVE GROUP INC			2,402.000	472,569.48
ASCENDIS PHARMA A/S ADR			46,720.000	7,446,700.80
ASE TECHNOLOGY HOLDING CO LTD			1,860,000.000	7,276,969.12
ASENSUS SURGICAL INC			11.231	20.77
ASFG INC			44.000	0.00
ASGN INC			7,092.000	802,388.88
ASHFORD INC			147.562	2,147.03
ASHTREAD GROUP PLC			249,200.000	18,971,057.97
ASML HOLDING NV			21,469.000	16,070,959.27
ASPEN AEROGELS INC			213,355.000	9,816,463.55
ASSEMBLY BIOSCIENCES INC			7,523.000	26,180.04
ASSERTIO HOLDINGS INC			2,209.000	2,001.35
ASSICURAZIONI GENERALI SPA			355,000.000	7,566,147.13
ASSOCIATED BANC-CORP			16,231.000	347,668.02
ASSOCIATED CAPITAL GROUP INC			1,962.000	73,398.42
ASSURANT INC			5,118.000	807,364.50
ASSURED GUARANTY LTD			65,151.000	3,049,718.31
ASTEC INDUSTRIES INC			4,002.000	215,347.62

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ASTELLAS PHARMA INC			1,420,800.000	23,462,459.65	
ASTRAZENECA PLC			87,693.000	10,592,015.94	
ASTRIA THERAPEUTICS INC			2,113.000	18,678.92	
ASTRONICS CORP			401,376.000	5,642,867.38	
ASTRONOVA INC			8,685.000	130,709.25	
ASTROTECH CORP			96.000	100.80	
ASURE SOFTWARE INC			1,470.000	13,244.70	
AT&T INC			648,769.000	17,523,250.69	
AT&T LATIN AMER CORP COM			30,700.000	0.00	
ATAI LIFE SCIENCES NV			12,448.000	184,105.92	
ATARA BIOTHERAPEUTICS INC			9,800.000	175,420.00	
ATEA PHARMACEUTICALS INC			7,647.000	268,103.82	
ATHENE HOLDING LTD			8,200.000	564,734.00	
ATHENEX INC			1,714.000	5,159.14	
ATKORE INC			6,423.000	558,287.16	
ATLANTIC AMERICAN CORP			9,141.000	37,843.74	
ATLANTIC UNION BANKSHARES CORP			11,601.000	427,496.85	
ATLANTICA SUSTAINABLE INFRASTR			14,190.000	489,696.90	
ATLANTICUS HOLDINGS CORP			1,634.000	86,700.04	
ATLANTIS PLASTICS INC			1,094.000	1.09	
ATLAS AIR WORLDWIDE HOLDINGS I			3,166.000	258,598.88	
ATLAS COPCO AB			1,805.000	109,803.45	
ATLAS CORP			31,001.000	470,905.19	
ATLASSIAN CORP PLC			800.000	313,136.00	
ATMOS ENERGY CORP			19,577.000	1,726,691.40	
ATN INTERNATIONAL INC			1,873.000	87,750.05	
ATNA RESOURCES LTD			1,222.000	6.11	
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00	
ATRECA INC			3,603.000	22,446.69	
ATRICURE INC			7,707.000	536,021.85	
ATRION CORP			181.000	126,247.50	
AUDACY INC			4,453.000	16,387.04	
AUDICODES LTD			3,830.000	124,628.20	
AURINIA PHARMACEUTICALS INC			15,393.000	340,647.09	
AUROBINDO PHARMA LTD			444,837.000	4,343,644.33	
AUTO1 GROUP SE			4,246.000	155,352.87	
AUTODESK INC			24,146.000	6,885,714.82	
AUTOMATIC DATA PROCESSING INC			36,160.000	7,229,107.20	
AUTOWEB INC			874.000	2,438.46	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AUTOZONE INC			2,127.000	3,611,624.73
AVADO BRANDS INC COM			40,600.000	365.40
AVALONBAY COMMUNITIES INC			12,981.000	2,877,108.84
AVANOS MEDICAL INC			8,766.000	273,499.20
AVAYA HOLDINGS CORP			336,069.000	6,650,805.51
AVERY DENNISON CORP			8,391.000	1,738,699.11
AVEVA GROUP PLC			285,000.000	13,834,071.00
AVIAT NETWORKS INC			2,029.000	66,672.94
AVID BIOSERVICES INC			532.000	11,475.24
AVID TECHNOLOGY INC			4,387.000	126,872.04
AVIENT CORP			11,761.000	545,122.35
AVINCI MEDIA CORP			4,781.000	0.00
AVIS BUDGET GROUP INC			8,226.000	958,411.26
AVISTA CORP			9,991.000	390,847.92
AVIVA PLC			1,352,133.000	7,217,845.02
AVNET INC			11,565.000	427,558.05
AVROBIO INC			3,072.000	17,141.76
AWARE INC/MA			4,844.000	19,811.96
AXA SA			19,841.000	553,828.00
AXALTA COATING SYSTEMS LTD			422,844.000	12,342,816.36
AXCELIS TECHNOLOGIES INC			7,991.000	375,816.73
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXOGEN INC			7,272.000	114,897.60
AXONICS INC			5,635.000	366,782.15
AXOS FINANCIAL INC			9,580.000	493,753.20
AZZ INC			3,176.000	168,963.20
B RILEY FINANCIAL INC			1,590.000	93,873.60
B&G FOODS INC			9,612.000	287,302.68
B2GOLD CORP			1,361,900.000	4,654,873.90
B3 SA - BRASIL BOLSA BALCAO			619,872.000	1,453,864.84
BABCOCK & WILCOX ENTERPRISES I			222,431.000	1,425,782.71
BADGER METER INC			3,955.000	400,008.70
BADGER PAPER MILLS INC			2,800.000	8.40
BAE SYSTEMS PLC			1,061,400.000	8,088,795.88
BAIDU INC ADR			30,468.000	4,684,455.00
BAIDU INC HK/09888			38,950.000	742,509.94
BAKER HUGHES CO			81,069.000	2,004,836.37
BALCHEM CORP			4,564.000	662,099.48

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BALL CORP			28,195.000	2,536,704.15
BALLANTYNE STRONG INC			820.000	2,517.40
BALLY'S CORP			372.000	18,652.08
BANC OF CALIFORNIA INC			4,507.000	83,334.43
BANCFIRST CORP			3,128.000	188,055.36
BANCO BILBAO VIZCAYA ARGENTARI			114,235.000	756,888.80
BANCO LATINOAMERICANO DE COMER			5,625.000	98,662.50
BANCORP INC/THE			4,949.000	125,952.05
BANCORPSOUTH BANK			13,544.000	403,340.32
BANDWIDTH INC			2,254.000	203,491.12
BANGKOK BANK PCL			938,100.000	3,232,825.44
BANK CENTRAL ASIA TBK PT			7,100,000.000	17,362,446.50
BANK FIRST CORP			2,322.000	164,560.14
BANK LEUMI LE-ISRAEL BM			61,720.000	525,915.65
BANK MANDIRI PERSERO TBK PT			8,053,700.000	3,460,629.39
BANK OF AMERICA CORP			756,249.000	32,102,770.05
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			4,762.000	391,293.54
BANK OF IRELAND GROUP PLC			81,633.000	483,260.56
BANK OF MARIN BANCORP			2,608.000	98,452.00
BANK OF NEW YORK MELLON CORP/T			86,732.000	4,496,186.88
BANK OF NOVA SCOTIA			133,900.000	8,240,000.00
BANK OF NT BUTTERFIELD & SON L			6,774.000	240,544.74
BANK OF SOUTH CAROLINA CORP			2,500.000	50,275.00
BANK RAKYAT INDONESIA PERSERO			12,993,970.000	3,495,321.41
BANK7 CORP			6,274.000	134,451.82
BANKFINANCIAL CORP			2,638.000	30,284.24
BANKINTER SA			1,135,157.000	6,667,411.17
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANKUNITED INC			10,010.000	418,618.20
BANKWELL FINANCIAL GROUP INC			5,333.000	155,350.29
BANNER CORP			6,021.000	332,419.41
BAR HARBOR BANKSHARES			1,490.000	41,794.50
BARNES & NOBLE EDUCATION INC			3,168.000	31,648.32
BARNES GROUP INC			8,178.000	341,267.94
BARNWELL INDUSTRIES INC			1,786.000	5,358.00
BARRATT DEVELOPMENTS PLC			701,500.000	6,246,509.13
BARRETT BUSINESS SERVICES INC			3,131.000	238,770.06
BASIC ENERGY SERVICES INC			10.000	0.30

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	8.26
BATH & BODY WORKS INC			21,389.000	1,348,148.67
BATTALION OIL CORP WTS EXP 10/08/2022			1.000	0.00
BATTALION OIL WTS EXP 10/08/2022			4.000	0.00
BAUDAX BIO INC			2,042.000	1,151.69
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			50,769.000	4,083,350.67
BB LIQUIDATING INC			31,721.000	158.61
BBQ HOLDINGS INC			2,773.000	41,844.57
BBX CAPITAL INC			21.000	200.97
BCB BANCORP INC			1,200.000	17,712.00
BEACON ROOFING SUPPLY INC			9,962.000	475,785.12
BEARD CO/THE			1,181.000	0.12
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	1,197.00
BEAZER HOMES USA INC			3,803.000	65,601.75
BEBE STORES INC			399.000	3,471.30
BECTON DICKINSON AND CO			23,848.000	5,862,315.36
BED BATH & BEYOND INC			14,360.000	248,069.00
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	7,510,748.73
BEL FUSE INC			7,279.000	93,751.17
BELDEN INC			5,162.000	300,738.12
BELIEVING TODAY INC			3,700.000	0.00
BELLEROPHON THERAPEUTICS INC			5,428.000	22,037.68
BELLICUM PHARMACEUTICALS INC			490.800	1,433.14
BENCHMARK ELECTRONICS INC			6,620.000	176,820.20
BENEFITFOCUS INC			4,898.000	54,367.80
BERKELEY GP HLDGSORD GBP0.0539			2,758.000	162,211.85
BERKSHIRE BANCORP INC/NY			2,254.000	24,500.98
BERKSHIRE HATHAWAY INC			280,334.000	76,514,361.96
BEST BUY CO INC			27,145.000	2,869,497.95
BETTER ENVIRONMENT CONCEPTS IN			42.000	1.68
BEYOND AIR INC			10,281.000	114,324.72
BEYONDSRING INC			4,768.000	75,143.68
BGC PARTNERS INC			36,742.000	191,425.82
BHP GROUP PLC			23,323.000	593,792.97
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BID CORP LTD			67,115.000	1,439,147.23
BIG 5 SPORTING GOODS CORP			4,836.000	111,421.44

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BIG LOTS INC			6,820.000	295,715.20	
BIGLARI HOLDINGS INC			471.000	80,922.51	
BILIBILI INC ADR			30,915.000	2,045,645.55	
BIM BIRLESIK MAGAZALAR AS			261,485.000	1,880,731.81	
BIO-RAD LABORATORIES INC			10,735.000	8,007,773.25	
BIO-TECHNE CORP			5,050.000	2,447,078.50	
BIOCRYST PHARMACEUTICALS INC			6,427.000	92,355.99	
BIODELIVERY SCIENCES INTERNATI			9,738.000	35,154.18	
BIOGEN INC			34,529.000	9,771,361.71	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLASE INC			1,026.000	655.92	
BIOLIFE SOLUTIONS INC			7,535.000	318,881.20	
BIOMARIN PHARMACEUTICAL INC			3,567.000	275,693.43	
BIOPURE CORP			374.000	0.00	
BIOSIG TECHNOLOGIES INC			6,555.000	19,533.90	
BIOSTAGE INC			68.000	204.00	
BIOXCEL THERAPEUTICS INC			5,525.000	167,683.75	
BIRKS GROUP INC			432.000	1,213.92	
BJ'S RESTAURANTS INC			4,269.000	178,273.44	
BJ'S WHOLESALE CLUB HOLDINGS I			52,326.000	2,873,743.92	
BK TECHNOLOGIES CORP			1,135.000	3,206.38	
BLACKBAUD INC			6,880.000	484,008.00	
BLACKLINE INC			6,741.000	795,842.46	
BLACKROCK EMERGING MARKETS SMALL CAP			640,568.251	11,980,296.26	
BLACKROCK INC			12,847.000	10,774,265.02	
BLACKROCK MSCI CANADA SMALL CAP			161,389.299	3,142,199.46	
BLACKROCK MSCI EAFE SMALL CAP			1,550,367.196	33,796,580.09	
BLACKSTONE INC			3,573.000	415,682.82	
BLACKSTONE MORTGAGE TRUST INC			18,673.000	566,165.36	
BLOCK INC			1,299.000	311,552.16	
BLONDER TONGUE LABORATORIES IN			2,737.000	3,120.18	
BLUCORA INC			4,188.000	65,290.92	
BLUE RIVER BANCSHARES INC			962.000	0.00	
BLUEBIRD BIO INC			8,261.000	157,867.71	
BLUEGREEN VACATIONS HOLDING CO			21.000	541.80	
BLUELINX HOLDINGS INC			2,463.000	120,391.44	
BLUEPRINT MEDICINES CORP			8,376.000	861,136.56	
BLUEROCK RESIDENTIAL GROWTH RE			7,413.000	94,441.62	
BLUESCOPE STEEL LTD			22,630.000	335,109.00	



BNY MELLON

Asset Detail

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BM TECHNOLOGIES INC			465.000	4,138.50
BMC INDS INC MINN COM			26,300.000	0.00
BNP PARIBAS SA			160,260.000	10,297,055.66
BNS HOLDING INC			94.000	0.00
BOC HONG KONG HOLDINGS LTD HK/02388			85,500.000	258,104.09
BOEING CO/THE			55,895.000	12,293,546.30
BOISE CASCADE CO			6,051.000	326,632.98
BOLIDEN AB			215,500.000	6,953,798.04
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	0.36
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	0.81
BOOHOO GROUP PLC			3,300,000.000	9,668,883.02
BOOKING HOLDINGS INC			3,580.000	8,498,454.60
BOOT BARN HOLDINGS INC			3,720.000	330,596.40
BORGWARNER INC			40,821.000	1,763,875.41
BOSTON PROPERTIES INC			21,853.000	2,367,772.55
BOSTON SCIENTIFIC CORP			239,246.000	10,380,883.94
BOTTOMLINE TECHNOLOGIES DE INC			5,448.000	213,997.44
BOX INC			19,133.000	452,878.11
BOYDS COLLECTION LTD/THE			53,633.000	5.36
BP FLY CORP			2,067.000	0.00
BP PLC			141,946.000	651,309.99
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BRADY CORP			7,266.000	368,386.20
BRAEMAR HOTELS & RESORTS INC			14,458.000	70,121.30
BRAMBLES LTD			36,851.000	286,690.08
BRANDYWINE REALTY TRUST			23,745.000	318,657.90
BRENNTAG SE			6,868.000	641,390.10
BRICKELL BIOTECH INC			51.000	36.72
BRIDGEWATER BANCSHARES INC			294,904.000	5,163,769.04
BRIDGFORD FOODS CORP			3,306.000	39,539.76
BRIGGS & STRATTON ESCROW			6,478.000	1,035.83
BRIGHTCOVE INC			6,423.000	74,121.42
BRIGHTHOUSE FINANCIAL INC			9,331.000	422,041.13
BRIGHTSPIRE CAPITAL INC			8,537.000	80,162.43
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,362,000.000	3,034.18
BRINK'S CO/THE			6,609.000	418,349.70

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BRINKER INTERNATIONAL INC			4,545.000	222,932.25	
BRISTOL-MYERS SQUIBB CO			445,400.000	26,354,318.00	
BRISTOW GROUP INC			2,054.000	65,378.82	
BRIXMOR PROPERTY GROUP INC			11,800.000	260,898.00	
BROADCOM INC			34,722.000	16,837,739.46	
BROADRIDGE FINANCIAL SOLUTIONS			15,679.000	2,612,748.56	
BROADSTONE NET LEASE INC			17,495.000	434,050.95	
BROOKDALE SENIOR LIVING INC			27,183.000	171,252.90	
BROOKFIELD ASSET MANAGEMENT IN			996.000	53,295.96	
BROOKFIELD RENEWABLE CORP			6,091.000	236,391.71	
BROOKLINE BANCORP INC			15,980.000	243,854.80	
BROOKLYN IMMUNOTHERAPEUTICS IN			73.000	678.90	
BROTHER INDUSTRIES LTD			8,700.000	192,362.98	
BROWN & BROWN INC			19,842.000	1,100,238.90	
BROWN-FORMAN CORP			22,313.000	1,495,194.13	
BRT APARTMENTS CORP			2,191.000	42,242.48	
BRUNSWICK CORP/DE			5,900.000	562,093.00	
BRYN MAWR BANK CORP			2,767.000	127,143.65	
BSML INC			1,459.000	0.00	
BSQUARE CORP			1,406.000	3,388.46	
BUCKLE INC/THE			4,138.000	163,823.42	
BUDWEISER BREWING CO APAC LTD HK/01876			927,700.000	2,352,424.06	
BUILD-A-BEAR WORKSHOP INC			3,786.000	64,134.84	
BUILDING MATLS HLDG CORP COM			12,400.000	0.00	
BUREAU VERITAS SA			448,700.000	13,889,757.30	
BURLINGTON STORES INC			2,488.000	705,522.16	
BUSINESS FIRST BANCSHARES INC			2,303.000	53,867.17	
BUTLER INTERNATIONAL INC			4,024.000	0.00	
C&F FINANCIAL CORP			1,155.000	61,342.05	
CABOT CORP			8,067.000	404,318.04	
CACHE INC			3,062.000	9.19	
CACI INTERNATIONAL INC			48,529.000	12,719,450.90	
CACTUS INC			7,805.000	294,404.60	
CADENCE BANCORP			16,223.000	356,257.08	
CADENCE DESIGN SYSTEMS INC			45,423.000	6,878,859.12	
CADIZ INC			10,878.000	76,581.12	
CAE INC			605,011.000	18,071,291.98	
CAESARS ENTERTAINMENT INC			17,294.000	1,941,770.32	
CAESARSTONE LTD			4,280.000	53,157.60	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			4,477.000	250,309.07
CAIXABANK SA			5,159,964.000	16,050,696.52
CAL DIVE INTERNATIONAL INC			9,001.000	0.90
CAL-MAINE FOODS INC			5,359.000	193,781.44
CALAMP CORP			4,943.000	49,182.85
CALAVO GROWERS INC			2,262.000	86,498.88
CALERES INC			6,599.000	146,629.78
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00
CALIFORNIA FIRST LEASING CORP			2,661.000	48,164.10
CALIFORNIA RESOURCES CORP			10,108.000	414,428.00
CALIFORNIA WATER SERVICE GROUP			7,572.000	446,217.96
CALITHERA BIOSCIENCES INC			400.000	872.00
CALIX INC			4,608.000	227,773.44
CALLAWAY GOLF CO			12,347.000	341,147.61
CALLON PETROLEUM CO			3,160.000	155,092.80
CALMARE THERAPEUTICS INC			1,369.000	73.52
CALYXT INC			14,291.000	48,160.67
CAMBEX CORP			5,237.000	10.47
CAMBRIDGE BANCORP			1,031.000	89,872.27
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			3,116.000	149,256.40
CAMPBELL SOUP CO			16,998.000	710,686.38
CAMPING WORLD HOLDINGS INC			5,249.000	204,028.63
CANADIAN PACIFIC RAILWAY LTD			128,950.000	8,418,877.14
CANADIAN SOLAR INC			6,984.000	241,576.56
CANADIAN TIRE CORP LTD CL A			66,700.000	9,331,734.62
CANNAE HOLDINGS INC			313,797.000	9,762,224.67
CANO HEALTH INC			20,393.000	258,583.24
CANO PETROLEUM INC			3,018.000	0.00
CANTERBURY PARK HOLDING CORP			687.000	10,971.39
CAPCOM CO LTD			9,400.000	261,590.85
CAPGEMINI SE			171,750.000	35,858,796.71
CAPITAL CITY BANK GROUP INC			1,724.000	42,651.76
CAPITAL ONE FINANCIAL CORP			45,783.000	7,415,472.51
CAPITAL SENIOR LIVING CORP RTS			471.000	1,516.62
CAPITEC BANK HOLDINGS LTD			16,455.000	1,989,583.95
CAPITOL BANCORP LTD			1,356.000	0.00
CAPITOL FEDERAL FINANCIAL INC			17,210.000	197,742.90

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPRICOR THERAPEUTICS INC			16,348.000	65,718.96
CAPSTEAD MORTGAGE CORP			15,528.000	103,882.32
CAPSTONE GREEN ENERGY CORP			104.000	500.24
CARA THERAPEUTICS INC			7,440.000	114,948.00
CARDIFF ONCOLOGY INC			56.499	376.29
CARDINAL HEALTH INC			24,540.000	1,213,748.40
CARDIOVASCULAR SYSTEMS INC			8,721.000	286,310.43
CARECLOUD INC			9,358.000	71,307.96
CAREDX INC			59,443.000	3,766,902.91
CARETRUST REIT INC			13,247.000	269,179.04
CARGURUS INC			11,119.000	349,247.79
CARLSBERG AS			84,392.000	13,804,243.09
CARMAX INC			17,032.000	2,179,414.72
CARNIVAL CORP			99,318.000	2,483,943.18
CARPARTS.COM INC			174,358.000	2,721,728.38
CARPENTER TECHNOLOGY CORP			7,959.000	260,577.66
CARRIER GLOBAL CORP			85,804.000	4,441,215.04
CARS.COM INC			7,731.000	97,797.15
CASELLA WASTE SYSTEMS INC			6,203.000	471,055.82
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			26,117.000	31,079.23
CASS INFORMATION SYSTEMS INC			1,545.000	64,658.25
CASSAVA SCIENCES INC			723.000	44,883.84
CASTLE BIOSCIENCES INC			87,295.000	5,805,117.50
CATALENT INC			14,329.000	1,906,760.03
CATALINA LIGHTING INC			910.000	0.00
CATALYST BIOSCIENCES INC			13,421.000	55,160.31
CATALYST PHARMACEUTICALS INC			26,571.000	140,826.30
CATCHER TECHNOLOGY CO LTD			85,000.000	511,028.15
CATCHER TECHNOLOGY CO LTD GDR			48,600.000	1,458,000.00
CATCHMARK TIMBER TRUST INC			10,285.000	122,082.95
CATERPILLAR INC			55,979.000	10,746,288.63
CATHAY GENERAL BANCORP			11,163.000	462,036.57
CATO CORP/THE			5,837.000	96,543.98
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,345.000	318,415.30
CB144A APPVION ESCROW			102.000	0.00
CBIZ INC			16,397.000	530,278.98
CBL & ASSOCIATES PROPERTIES IN			64,136.000	11,801.67

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CBOE GLOBAL MARKETS INC			9,180.000	1,137,034.80	
CBRE GROUP INC			48,331.000	4,705,506.16	
CBTX INC			2,592.000	68,376.96	
CDW CORP/DE			15,265.000	2,778,535.30	
CECO ENVIRONMENTAL CORP			1,358.000	9,560.32	
CEDAR REALTY TRUST INC			4,155.000	90,121.95	
CEL-SCI CORP			27.000	296.73	
CELADON GROUP INC			3,024.000	0.30	
CELANESE CORP			14,835.000	2,234,744.40	
CELCUITY INC			6,374.000	114,732.00	
CELLEX THERAPEUTICS INC			3,824.000	206,457.76	
CELLNEX TELECOM SA			507,256.000	31,334,235.40	
CELSIUS HOLDINGS INC			4,763.000	429,098.67	
CEMEX SAB DE CV ADR			1,266,502.000	9,080,819.34	
GENOVUS ENERGY INC			16,700.000	168,338.00	
CENTENE CORP			53,094.000	3,308,287.14	
CENTERPOINT ENERGY INC			53,292.000	1,310,983.20	
CENTERSPACE			1,383.000	130,693.50	
CENTOGENE NV			3,599.000	39,624.99	
CENTRAL GARDEN & PET CO			5,525.000	237,575.00	
CENTRAL PACIFIC FINANCIAL CORP			441.000	11,324.88	
CENTRUS ENERGY CORP			406.000	15,695.96	
CENTURY BANCORP INC/MA			1,735.000	199,941.40	
CENTURY CASINOS INC			269.000	3,623.43	
CENTURY COMMUNITIES INC			2,884.000	177,221.80	
CENVEO INC			1,035.000	0.00	
CERBCO INC CL A			500.000	0.00	
CERENCE INC			4,374.000	420,385.14	
CERIDIAN HCM HOLDING INC			11,459.000	1,290,512.58	
CERNER CORP			35,107.000	2,475,745.64	
CERUS CORP			34,645.000	210,988.05	
CEVA INC			2,913.000	124,297.71	
CEZ AS			196,994.000	6,418,664.72	
CF INDUSTRIES HOLDINGS INC			22,809.000	1,273,198.38	
CH ROBINSON WORLDWIDE INC			17,646.000	1,535,202.00	
CHALEASE HOLDING CO LTD			805,602.000	7,113,228.06	
CHAMPION ENTERPRISES INC			21,400.000	0.00	
CHAMPION INDUSTRIES INC/WV			20.000	65.00	
CHAMPIONS ONCOLOGY INC			4,600.000	46,966.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHAMPIONX CORP			24,309.000	543,549.24
CHANNELADVISOR CORP			410.000	10,344.30
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	3,096.22
CHARLES RIVER LABORATORIES INT			4,292.000	1,771,179.64
CHARLES SCHWAB CORP/THE			146,406.000	10,664,213.04
CHART INDUSTRIES INC			6,443.000	1,231,321.73
CHARTER COMMUNICATIONS INC			16,396.000	11,929,073.76
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHASE CORP			1,782.000	182,031.30
CHATHAM LODGING TRUST			6,793.000	83,214.25
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			9,149.000	1,034,202.96
CHEFS' WAREHOUSE INC/THE			2,301.000	74,943.57
CHEMBIO DIAGNOSTICS INC			13,159.000	32,897.50
CHEMOCENTRYX INC			5,417.000	92,630.70
CHENIERE ENERGY INC			173,659.000	16,961,274.53
CHENIERE ENERGY PARTNERS LP			20,549.000	835,727.83
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	12,902.45
CHERRY HILL MORTGAGE INVESTMEN			907.000	8,054.16
CHESAPEAKE ENERGY CORP			11,858.000	730,334.22
CHESAPEAKE UTILITIES CORP			3,180.000	381,759.00
CHEVRON CORP			175,080.000	17,761,866.00
CHICAGO RIVET & MACHINE CO			213.000	5,623.20
CHICO'S FAS INC			19,787.000	88,843.63
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			3,619.000	272,365.94
CHIMERA INVESTMENT CORP			24,268.000	360,379.80
CHIMERIX INC			2,613.000	16,174.47
CHINA CGAME INC			1,663.000	3.33
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	4,322,968.93
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	3,402,626.97
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			4,751,000.000	8,666,311.28
CHINA MINSHENG BANKING CORP LT HK/01988			9,476,500.000	3,810,247.74
CHINA MOBILE LTD HK/00941			1,199,800.000	7,236,113.39
CHINA OVERSEAS LAND & INVESTME HK/00688			2,266,000.000	5,163,859.65
CHINA RESOURCES CEMENT HOLDING HK/01313			4,888,000.000	4,715,546.63
CHINA RESOURCES POWER HOLDINGS HK/00836			364,000.000	1,049,732.49
CHINA SKY ONE MEDICAL INC			581.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	6,891,672.72
CHIPOTLE MEXICAN GRILL INC			3,626.000	6,590,327.52
CHOCOLADEFABRIKEN LINDT & SPRU			1.000	117,811.01
CHRISTOPHER & BANKS CORP			3,462.000	0.69
CHUBB LTD			47,536.000	8,246,545.28
CHURCH & DWIGHT CO INC			35,383.000	2,921,574.31
CHUY'S HOLDINGS INC			2,559.000	80,685.27
CIBL INC			22.000	0.00
CIE DE SAINT-GOBAIN			18,029.000	1,216,907.89
CIE GENERALE DES ETABLISSEMENT			4,172.000	642,106.51
CIGNA CORP			28,601.000	5,724,776.16
CIM COMMERCIAL TRUST CORP			596.000	5,399.76
CIMPRESS PLC			3,784.000	328,564.72
CINCINNATI FINANCIAL CORP			26,062.000	2,976,801.64
CINEWORLD GROUP PLC WTS EXP 01-JAN-2059			37,689.000	21,087.10
CINTAS CORP			10,027.000	3,816,877.82
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	41.23
CIRCOR INTERNATIONAL INC			2,276.000	75,130.76
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRQUE EQUITY			47,267.000	409,757.63
CIRRUS LOGIC INC			3,500.000	288,225.00
CISCO SYSTEMS INC/DELAWARE			425,960.000	23,185,002.80
CIT GROUP INC			30,467.000	1,582,760.65
CITI TRENDS INC			4,390.000	320,294.40
CITIGROUP INC			273,885.000	19,221,249.30
CITIZENS & NORTHERN CORP			591.000	14,928.66
CITIZENS COMMUNITY BANCORP INC			106.000	1,473.40
CITIZENS FINANCIAL GROUP INC			61,605.000	2,894,202.90
CITIZENS INC/TX			4,529.000	28,125.09
CITRIX SYSTEMS INC			16,200.000	1,739,394.00
CITY BANK/LYNNWOOD WA			1,072.000	4.29
CITY HOLDING CO			2,700.000	210,357.00
CITY OFFICE REIT INC			9,914.000	177,064.04
CIVEO CORP			559.000	12,571.91
CIVITAS RESOURCES INC			1,640.516	78,580.72
CK ASSET HOLDINGS LTD HK/01113			104,683.000	606,475.98
CK HUTCHISON HOLDINGS LTD HK/00001			33,000.000	220,221.84
CLARIVATE PLC			670,000.000	14,673,000.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CLARUS CORP			2,772.000	71,046.36	
CLEAN ENERGY FUELS CORP			11,713.000	95,460.95	
CLEAN HARBORS INC			2,200.000	228,514.00	
CLEARFIELD INC			3,198.000	141,191.70	
CLEARSIDE BIOMEDICAL INC			3,006.000	18,036.00	
CLEARSTORY SYSTEMS INC			219.000	0.02	
CLEARWATER PAPER CORP			3,129.000	119,934.57	
CLEARWAY ENERGY INC			14,248.000	427,260.81	
CLICKS GROUP LTD			170,927.000	3,154,963.64	
CLOOPEN GROUP HOLDING LTD ADR			137,360.000	607,131.20	
CLOROX CO/THE			17,030.000	2,820,338.30	
CLOUDERA INC			36,064.000	575,942.08	
CLOVER HEALTH INVESTMENTS CORP			48,923.000	361,540.97	
CLOVIS ONCOLOGY INC			7,119.000	31,750.74	
CLP HOLDINGS LTD HK/00002			48,000.000	462,448.54	
CLST HOLDINGS INC			3,920.000	823.20	
CME GROUP INC			34,547.000	6,680,698.86	
CMS ENERGY CORP			45,010.000	2,688,447.30	
CMTSU LIQUIDATION INC			7,875.000	7.87	
CNH INDUSTRIAL NV			56,571.000	963,775.52	
CNO FINANCIAL GROUP INC			29,940.000	704,787.60	
CNX RESOURCES CORP			18,929.000	238,883.98	
COCA-COLA CO/THE			343,408.000	18,018,617.76	
COCA-COLA CONSOLIDATED INC			1,150.000	453,307.00	
COCA-COLA EUROPACIFIC PARTNERS			291,055.000	16,044,348.79	
COCA-COLA HBC AG			18,798.000	608,057.34	
COCHLEAR LTD			80,000.000	12,736,475.20	
CODEXIS INC			6,938.000	161,377.88	
COEUR MINING INC			33,542.000	206,954.14	
COGECO COMMUNICATIONS INC SUB VTG			54,262.000	4,821,194.87	
COGENT COMMUNICATIONS HOLDINGS			5,514.000	390,611.76	
COGNIZANT TECHNOLOGY SOLUTIONS			192,195.000	14,262,790.95	
COHEN & CO INC			33.000	637.56	
COHEN & STEERS INC			3,757.000	314,723.89	
COHERUS BIOSCIENCES INC			8,123.000	130,536.61	
COHU INC			3,481.000	111,183.14	
COLDWATER CREEK INC			2,034.000	0.00	
COLES GROUP LTD			45,353.000	556,604.96	
COLGATE-PALMOLIVE CO			107,600.000	8,132,408.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COLLEGIUM PHARMACEUTICAL INC			11,382.000	224,680.68
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLUMBIA BANKING SYSTEM INC			9,303.000	353,420.97
COLUMBIA PROPERTY TRUST INC			15,713.000	298,861.26
COLUMBUS MCKINNON CORP/NY			2,348.000	113,525.80
COMCAST CORP			797,671.000	44,613,739.03
COMDIAL CORP			222.000	0.00
COMERICA INC			11,160.000	898,380.00
COMFORT SYSTEMS USA INC			6,999.000	499,168.68
COMMERCIAL INTERNATIONAL BANK			471,039.000	1,278,277.60
COMMERCIAL METALS CO			16,460.000	501,371.60
COMMONWEALTH BANK OF AUSTRALIA			4,707.000	354,732.58
COMMSCOPE HOLDING CO INC			26,117.000	354,930.03
COMMUNICATIONS SYSTEMS INC			1,949.000	16,858.85
COMMUNITY BANK SYSTEM INC			6,620.000	452,940.40
COMMUNITY FINANCIAL CORP/THE			2,396.000	88,340.52
COMMUNITY HEALTH SYSTEMS INC			15,259.000	178,530.30
COMMUNITY HEALTHCARE TRUST INC			2,846.000	128,610.74
COMMUNITY TRUST BANCORP INC			2,036.000	85,715.60
COMMUNITY WEST BANCSHARES			912.000	11,901.60
COMMVAULT SYSTEMS INC			5,264.000	396,431.84
COMPAL ELECTRONICS INC			2,353,000.000	1,993,173.11
COMPAL ELECTRONICS INC GDR			507,200.000	2,148,194.88
COMPASS GROUP PLC			304,472.000	6,256,550.68
COMPASS MINERALS INTERNATIONAL			6,154.000	396,317.60
COMPUTER PROGRAMS AND SYSTEMS			6,392.000	226,660.32
COMPUTER SERVICES INC			2,878.000	169,802.00
COMPUTER TASK GROUP INC			6,010.000	47,959.80
COMPX INTERNATIONAL INC			1,493.000	31,024.54
COMSCORE INC			16,544.000	64,521.60
COMSTOCK RESOURCES INC			8,009.000	82,893.15
COMTECH TELECOMMUNICATIONS COR			5,598.000	143,364.78
CONAGRA BRANDS INC			40,144.000	1,359,677.28
CONCERT PHARMACEUTICALS INC			14,432.000	47,192.64
CONDUENT INC			20,176.000	132,959.84
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			4,187.000	547,785.21
CONN'S INC			2,358.000	53,833.14
CONNECTONE BANCORP INC			1,283.000	38,502.83

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONOCOPHILLIPS			154,024.000	10,438,206.48
CONRAD INDUSTRIES INC			2,023.000	30,061.78
CONSOL ENERGY INC			3,451.000	89,795.02
CONSOLIDATED COMMUNICATIONS HO			13,437.000	123,486.03
CONSOLIDATED EDISON INC			43,713.000	3,173,126.67
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED WATER CO LTD			7,152.000	81,532.80
CONSTELLATION BRANDS INC			20,505.000	4,320,198.45
CONSTELLIUM SE			19,222.000	360,989.16
CONSUMER PORTFOLIO SERVICES IN			4,537.000	26,541.45
CONTANGO OIL & GAS CO			9,022.000	41,230.54
CONTINENTAL AG			72,463.000	7,960,558.40
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTRA CCUR HOLDINGS			1,052.000	0.00
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00
COOPER COS INC/THE			6,338.000	2,619,558.78
COOPER-STANDARD HOLDINGS INC			2,083.000	45,638.53
COPA HOLDINGS SA			22,624.000	1,841,141.12
COPART INC			20,936.000	2,904,241.92
CORCEPT THERAPEUTICS INC			20,734.000	408,045.12
CORECIVIC INC			15,582.000	138,679.80
COREPOINT LODGING INC			14,082.000	218,271.00
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE BUILDING BRANDS IN			704.000	10,285.44
CORNERSTONE ONDEMAND INC			7,534.000	431,396.84
CORNING INC			101,547.000	3,705,450.03
CORPORATE OFFICE PROPERTIES TR			13,899.000	374,995.02
CORTEVA INC			121,210.000	5,100,516.80
CORTEXYME INC			2,236.000	204,951.76
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			3,667.000	682,868.74
COSTAR GROUP INC			30,488.000	2,623,797.28
COSTCO WHOLESALE CORP			58,251.000	26,175,086.85
COTERRA ENERGY INC			31,916.000	694,492.16
COUNTY BANCORP INC			571.000	20,812.95
COUSINS PROPERTIES INC			12.999	484.73
COVANTA HOLDING CORP			16,102.000	323,972.24
COVENANT LOGISTICS GROUP INC			2,609.000	72,138.85
COVESTRO AG			9,044.000	621,974.81

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COVETRUS INC			14,844.200	269,273.80	
COWEN INC			386.000	13,243.66	
CPI AEROSTRUCTURES INC			1,147.000	3,154.25	
CPI CORP			1,363.000	0.00	
CRA INTERNATIONAL INC			2,710.000	269,211.40	
CRACKER BARREL OLD COUNTRY STO			3,533.000	494,054.72	
CRAZY WOMAN CREEK BANCORP INC			437.000	9,177.00	
CREDIT AGRICOLE SA			74,040.000	1,025,070.23	
CREDIT SUISSE GROUP AG			516,300.000	5,143,905.45	
CREDIT SUISSE GROUP AG ADR			71,358.000	703,589.88	
CRESTWOOD EQUITY PARTNERS LP			192,888.000	5,474,161.44	
CREXENDO INC			1,541.000	9,014.85	
CRH PLC			287,224.000	13,501,542.02	
CRINETICS PHARMACEUTICALS INC			4,339.000	91,335.95	
CROCS INC			9,870.000	1,416,147.60	
CROSS COUNTRY HEALTHCARE INC			9,761.000	207,323.64	
CROSSROADS SYSTEMS INC			77.000	1,528.45	
CROWN CASTLE INTERNATIONAL COR			37,726.000	6,538,670.32	
CROWN CRAFTS INC			1,057.000	7,821.80	
CROWN HOLDINGS INC			5,800.000	584,524.00	
CRYOLIFE INC			99,543.000	2,218,813.47	
CRYOPORT INC			22,908.000	1,523,611.08	
CS DISCO INC			53,410.000	2,560,475.40	
CSG SYSTEMS INTERNATIONAL INC			5,574.000	268,666.80	
CSL LTD			141,170.000	29,919,215.47	
CSP INC			834.000	7,414.26	
CSW INDUSTRIALS INC			1,976.000	252,335.20	
CSX CORP			294,569.000	8,760,482.06	
CTO REALTY GROWTH INC			2,866.000	154,076.16	
CTS CORP			4,212.000	130,192.92	
CTS EVENTIM AG & CO KGAA			308,162.000	23,321,526.04	
CUE BIOPHARMA INC			2,879.000	41,947.03	
CULP INC			3,888.000	50,077.44	
CUMMINS INC			23,694.000	5,320,724.64	
CUMULUS CLASS A			8,884.000	108,829.00	
CUMULUS MEDIA INC			4,737.000	58,028.25	
CURIS INC			8,415.000	65,889.45	
CUSHMAN & WAKEFIELD PLC			14,880.000	276,916.80	
CUSTOMERS BANCORP INC			5,031.000	216,433.62	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CUTERA INC			5,919.000	275,825.40
CV HOLDINGS INC/UNITED STATES			5,499.000	46.74
CVB FINANCIAL CORP			15,810.000	322,049.70
CVR ENERGY INC			4,337.000	72,254.42
CVR F STAR			350.000	0.00
CVR F STAR THERAPEUTIC			350.000	0.00
CVS HEALTH CORP			117,074.000	9,934,899.64
CYBERAGENT INC			950,000.000	18,442,302.92
CYBERARK SOFTWARE LTD			100,000.000	15,782,000.00
CYBERCARE INC COM			5,500.000	0.00
CYBEROPTICS CORP			1,815.000	64,577.70
CYCLERION THERAPEUTICS INC			7,417.000	22,770.19
CYTODYN INC			75,004.000	149,257.96
CYTOKINETICS INC			8,645.000	308,972.30
D-MARKET ELEKTRONIK HIZMETLER ADR			437,799.000	3,003,301.14
D7 ENTERPRISES INC			18.000	0.18
DADA NEXUS LTD ADR			106,645.000	2,137,165.80
DAI-ICHI LIFE HOLDINGS INC			18,300.000	405,609.67
DAIKIN INDUSTRIES LTD			73,900.000	16,200,707.65
DAILY JOURNAL CORP			244.000	78,170.28
DAIMLER AG			161,130.000	14,326,816.58
DAIWA HOUSE INDUSTRY CO LTD			13,300.000	445,697.50
DAKTRONICS INC			7,648.000	41,528.64
DALLASNEWS CORP			379.000	2,634.05
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			18,584.000	413,308.16
DANAHER CORP			63,917.000	19,458,891.48
DANAOS CORP			2,702.000	221,293.80
DARDEN RESTAURANTS INC			19,450.000	2,946,091.50
DASSAULT SYST SHS			293,950.000	15,488,713.97
DATA I/O CORP			3,985.000	25,942.35
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	841.34
DAVE & BUSTER'S ENTERTAINMENT			7,917.000	303,458.61
DAVITA INC			5,747.000	668,146.22
DAWSON GEOPHYSICAL CO			13,744.000	34,222.56
DAXOR CORP			1,715.000	19,465.25
DB INSURANCE CO LTD			168,850.000	9,069,987.46
DBS GROUP HOLDINGS LTD			35,200.000	786,140.25

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DCC PLC			1,523.000	127,278.23
DCP MIDSTREAM LP			455,862.000	12,868,984.26
DECIPHERA PHARMACEUTICALS INC			1,701.000	57,799.98
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			33,066.000	11,079,424.62
DELCATH SYSTEMS INC			2.000	19.58
DELEK US HOLDINGS INC			8,391.000	150,786.27
DELIA*S INC			3,437.000	0.00
DELIVERY HERO SE			23,377.000	2,992,396.90
DELL TECHNOLOGIES INC			5,449.000	566,913.96
DELPHAX TECHNOLOGIES INC			7,074.000	778.14
DELTA AIR LINES INC			80,588.000	3,433,854.68
DELTA APPAREL INC			3,780.000	103,231.80
DELTAGEN INC			13,680.000	1.37
DELUXE CORP			6,331.000	227,219.59
DENALI THERAPEUTICS INC			12,237.000	617,356.65
DENBURY INC			6,027.000	423,396.75
DENBURY INC NEW WTS EXP 09/16/2023			87.000	3,306.00
DENNY'S CORP			10,659.000	174,168.06
DENTSPLY SIRONA INC			34,360.000	1,994,598.00
DERMTECH INC			4,934.000	158,430.74
DESIGNER BRANDS INC			10,136.000	141,194.48
DESPEGAR.COM CORP			7,497.000	90,188.91
DESTINATION MATERNITY CORP			3,060.000	0.31
DESTINATION XL GROUP INC			4,848.000	29,669.76
DEUTSCHE BOERSE AG			81,522.000	13,274,429.03
DEUTSCHE POST AG			177,590.000	11,212,960.86
DEUTSCHE TELEKOM AG			42,180.000	850,394.96
DEVON ENERGY CORP			155,132.000	5,508,737.32
DEXCOM INC			17,977.000	9,830,902.22
DEXUS			25,694.000	200,448.66
DHT HOLDINGS INC			21,042.000	137,404.26
DIADEXUS INC			148.000	0.00
DIAGEO PLC			14,927.000	725,773.15
DIAMEDICA THERAPEUTICS INC			14,599.000	58,541.99
DIAMOND HILL INVESTMENT GROUP			877.000	154,053.82
DIAMOND OFFSHORE D ESCROW			7,966.000	796,600.00
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	0.00
DIAMONDBACK ENERGY INC			23,285.000	2,204,390.95

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIAMONDROCK HOSPITALITY CO			29,287.000	276,762.15
DICERNA PHARMACEUTICALS INC			11,608.000	234,017.28
DIEBOLD NIXDORF INC			9,076.000	91,758.36
DIGI INTERNATIONAL INC			8,803.000	185,039.06
DIGIMARC CORP			3,903.000	134,419.32
DIGITAL GARAGE INC			148,187.000	6,813,347.89
DIGITAL REALTY TRUST INC			28,180.000	4,070,601.00
DIGITAL TURBINE INC			10,487.000	720,981.25
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALBRIDGE GROUP INC			64,685.000	390,050.55
DILLARD'S INC			1,128.000	194,602.56
DIME COMMUNITY BANCSHARES INC			2,300.000	75,118.00
DINE BRANDS GLOBAL INC			2,402.000	195,066.42
DIODES INC			6,328.000	573,253.52
DIRECT LINE INSURANCE GROUP PL			64,422.000	251,556.41
DISCOVER FINANCIAL SERVICES			31,905.000	3,919,529.25
DISCOVERY INC			38,871.000	958,753.80
DISH NETWORK CORP			29,861.000	1,297,759.06
DIVERSICARE HEALTHCARE SERVICE			1,976.000	19,463.60
DIVERSIFIED HEALTHCARE TRUST			33,068.000	112,100.52
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,371.000	6,663.06
DMC GLOBAL INC			1,872.000	69,095.52
DOCUSIGN INC			10,346.000	2,663,370.78
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			22,158.000	4,700,598.12
DOLLAR TREE INC			26,900.000	2,574,868.00
DOMINION ENERGY INC			88,743.000	6,480,013.86
DOMINO'S PIZZA INC			4,457.000	2,125,810.72
DOMO INC			115,560.000	9,757,886.40
DOMTAR CORP			8,325.000	454,045.50
DONEGAL GROUP INC			6,550.000	92,788.81
DONGFENG MOTOR GROUP CO LTD HK/00489			2,900,000.000	2,589,069.52
DONNELLEY FINANCIAL SOLUTIONS			484.000	16,756.08
DORIAN LPG LTD			545.000	6,763.45
DORMAN PRODUCTS INC			5,095.000	482,343.65
DOUGLAS DYNAMICS INC			3,152.000	114,417.60
DOVA PHARMACEUTICALS INC			700.000	350.00
DOVER CORP			18,453.000	2,869,441.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOVER MOTORSPORTS INC			6,817.000	16,497.14
DOW INC			117,460.000	6,760,997.60
DR HORTON INC			169,694.000	14,249,205.18
DRAFTKINGS INC			25,306.000	1,218,736.96
DRI CORP			787.000	0.00
DRIL-QUIP INC			5,126.000	129,072.68
DRIVE SHACK INC			17,602.000	49,461.62
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			2,948.000	64,590.68
DSV A/S			58,000.000	13,925,749.29
DT MIDSTREAM INC			18,814.000	869,959.36
DTE ENERGY CO			19,915.000	2,224,704.65
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94
DUCOMMUN INC			2,602.000	131,010.70
DUKE ENERGY CORP			82,486.000	8,049,808.74
DUKE REALTY CORP			48,206.000	2,307,621.22
DULUTH HOLDINGS INC			431.000	5,874.53
DUPONT DE NEMOURS INC			87,129.000	5,923,900.71
DURECT CORP			8,568.000	10,967.04
DXC TECHNOLOGY CO			20,312.000	682,686.32
DXP ENTERPRISES INC/TX			1,366.000	40,392.62
DYADIC INTERNATIONAL INC			11,413.000	63,342.15
DYCOM INDUSTRIES INC			4,222.000	300,775.28
DYNACQ HEALTHCARE INC			16.000	0.02
DYNAVAX TECHNOLOGIES CORP			12,547.000	241,027.87
DYNEX CAPITAL INC			2,438.000	42,128.64
DZS INC			257.000	3,150.82
E.ON SE			11,740.000	143,788.98
EACO CORP			16.000	312.16
EAGLE BANCORP INC			4,750.000	273,125.00
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	0.13
EAGLE PHARMACEUTICALS INC/DE			1,646.000	91,813.88
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			8,215.000	75,578.00
EASTERLY GOVERNMENT PROPERTIES			11,190.000	231,185.40
EASTERN BANKSHARES INC			18,468.000	374,900.40
EASTERN CO/THE			790.000	19,876.40
EASTGROUP PROPERTIES INC			5,531.000	921,630.53

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EASTMAN CHEMICAL CO			24,981.000	2,516,585.94	
EATON CORP PLC			38,730.000	5,782,776.30	
EBAY INC			64,067.000	4,463,547.89	
EBIX INC			5,157.000	138,878.01	
EBT INTL INC COM NEW			69.000	0.00	
ECOLAB INC			22,717.000	4,739,220.54	
EDENRED			231,060.000	12,486,907.20	
EDGEWELL PERSONAL CARE CO			7,685.000	278,965.50	
EDISON INTERNATIONAL			56,818.000	3,151,694.46	
EDP - ENERGIAS DE PORTUGAL SA			102,456.000	538,492.17	
EDUCATION HOLDINGS 1 INC			4,413.000	0.00	
EDUCATIONAL DEVELOPMENT CORP			1,873.000	18,261.75	
EDWARDS LIFESCIENCES CORP			73,217.000	8,288,896.57	
EGAIN CORP			4,510.000	46,002.00	
EIFFAGE SA			2,798.000	284,323.63	
EIGER BIOPHARMACEUTICALS INC			15,059.000	100,594.12	
EKIMAS CORP			2,778.000	102.79	
ELANCO ANIMAL HEALTH INC			15,760.000	502,586.40	
ELECTRICITE DE FRANCE SA			26,233.000	331,085.79	
ELECTROMED INC			4,581.000	49,566.42	
ELECTRONIC ARTS INC			37,537.000	5,339,638.25	
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	24.93	
ELEMENT SOLUTIONS INC			25,125.000	544,710.00	
ELI LILLY & CO			73,570.000	16,998,348.50	
ELLINGTON RESIDENTIAL MORTGAGE			3,754.000	41,894.64	
EMAGIN CORP			282.000	631.68	
EMAK WORLDWIDE INC			1,137.000	0.00	
EMCOR GROUP INC			7,733.000	892,233.54	
EMCORE CORP			9,306.000	69,608.88	
EMERALD HOLDING INC			2,036.000	8,836.24	
EMERGENT BIOSOLUTIONS INC			7,429.000	371,970.03	
EMERSON ELECTRIC CO			60,885.000	5,735,367.00	
EMERSON RADIO CORP			4,778.000	5,387.67	
EMPIRE STATE REALTY TRUST INC			20,427.000	204,882.81	
EMPLOYERS HOLDINGS INC			6,377.000	251,827.73	
ENABLE MIDSTREAM PARTNERS LP			204,790.000	1,662,894.80	
ENANTA PHARMACEUTICALS INC			3,854.000	218,945.74	
ENCORE CAPITAL GROUP INC			4,906.000	241,718.62	
ENCORE WIRE CORP			2,840.000	269,317.20	

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ENDEAVOUR GROUP LTD/AUSTRALIA			24,230.000	122,167.73	
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00	
ENDO INTERNATIONAL PLC			24,359.000	78,923.16	
ENDOLOGIX INC			1,462.500	0.00	
ENEL SPA			1,041,302.000	8,026,539.57	
ENER1 INC			8,865.000	0.00	
ENERGIZER HOLDINGS INC			8,261.000	322,592.05	
ENERGY CONVERSION DEVICES INC			3,568.000	0.00	
ENERGY FOCUS INC			19.000	59.09	
ENERGY TRANSFER LP			1,631,297.000	15,627,825.26	
ENERPAC TOOL GROUP CORP			9,316.000	193,120.68	
ENERSYS			5,971.000	444,481.24	
ENGIE SA			929,840.000	12,222,570.96	
ENGLOBAL CORP			4,457.000	11,900.19	
ENHERENT CORP			9,218.000	0.92	
ENLINK MIDSTREAM LLC			305,989.000	2,086,844.98	
ENNIS INC			4,291.000	80,885.35	
ENOVA INTERNATIONAL INC			3,948.000	136,403.40	
ENPHASE ENERGY INC			11,470.000	1,720,155.90	
ENPRO INDUSTRIES INC			2,642.000	230,171.04	
ENSIGN GROUP INC/THE			9,320.000	697,974.80	
ENSTAR GROUP LTD			1,258.000	295,290.34	
ENTAIN PLC			19,235.000	552,426.41	
ENERGY CORP			29,079.000	2,887,835.49	
ENTERPRISE BANCORP INC/MA			2,352.000	84,554.40	
ENTERPRISE FINANCIAL SERVICES			3,818.000	172,879.04	
ENTERPRISE PRODUCTS PARTNERS L			479,587.000	10,378,262.68	
ENTRADE INC COM			13,100.000	0.00	
ENVESTNET INC			6,369.000	511,048.56	
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00	
ENVIRONMENTAL TECTONICS CORP			2,343.000	609.18	
ENVIT CAPITAL GROUP INC			290.000	0.00	
ENZO BIOCHEM INC			4,477.000	15,848.58	
ENZON PHARMACEUTICALS INC			10,765.000	4,062.71	
EOG RESOURCES INC			59,239.000	4,755,114.53	
EPAM SYSTEMS INC			21,230.000	12,111,290.40	
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.01	
EPIX PHARMACEUTICALS INC			6,452.000	0.00	
EPL TECHNOLOGIES INC			19,700.000	0.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EPLUS INC			3,771.000	386,942.31
EPR PROPERTIES			9,137.000	451,185.06
EQUIFAX INC			10,245.000	2,596,287.90
EQUIFIN INC			394.000	0.75
EQUINIX INC			7,982.000	6,306,817.66
EQUINOR ASA			31,819.000	811,581.80
EQUITABLE HOLDINGS INC			25,300.000	749,892.00
EQUITRANS MIDSTREAM CORP			48,960.000	496,454.40
EQUITY BANCSHARES INC			2,177.000	72,668.26
EQUITY COMMONWEALTH			14,482.000	376,242.36
EQUITY LIFESTYLE PROPERTIES IN			6,320.000	493,592.00
EQUITY RESIDENTIAL			33,986.000	2,750,147.12
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	33.00
ESC WRIGHT MED GROUP N			336.000	0.00
ESCALADE INC			2,713.000	51,302.83
ESCALERA RESOURCES CO			9,249.000	0.00
ESCO TECHNOLOGIES INC			4,086.000	314,622.00
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00
ESCROW NEW YORK REIT INC			1,767.000	21,044.97
ESPERION THERAPEUTICS INC			8,538.000	102,882.90
ESPEY MFG. & ELECTRONICS CORP			324.000	4,751.47
ESR CAYMAN LTD HK/01821			2,760,200.000	8,385,570.33
ESSA PHARMA INC			3,206.000	25,648.00
ESSENT GROUP LTD			14,165.000	623,401.65
ESSENTIAL PROPERTIES REALTY TR			11,495.000	320,940.40
ESSEX PROPERTY TRUST INC			8,754.000	2,799,003.96
ESTABLISHMENT LABS HOLDINGS IN			3,724.000	266,563.92
ESTEE LAUDER COS INC/THE			26,652.000	7,993,734.36
ETHAN ALLEN INTERIORS INC			4,496.000	106,555.20
ETSY INC			13,720.000	2,853,211.20
EURAZEO SE			63,333.000	5,963,732.15
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			268.000	0.00
EUROFINS SCIENTIFIC SE			2,729.000	350,561.93

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EVELO BIOSCIENCES INC			6,900.000	48,576.00
EVERBRIDGE INC			4,374.000	660,648.96
EVERCEL INC			2,040.000	4,794.00
EVERCORE INC			5,039.000	673,563.13
EVEREST RE GROUP LTD			6,266.000	1,571,387.48
EVERGREEN ENERGY INC			1,552.000	0.00
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			31,877.000	1,982,749.40
EVERI HOLDINGS INC			11,212.000	271,106.16
EVERQUOTE INC			3,490.000	65,018.70
EVERSOURCE ENERGY			41,396.000	3,384,536.96
EVERTEC INC			8,108.000	370,697.76
EVI INDUSTRIES INC			1,974.000	53,692.80
EVO PAYMENTS INC			5,421.000	128,369.28
EVOFEM BIOSCIENCES INC			2,322.000	1,715.03
EVOLENT HEALTH INC			15,940.000	494,140.00
EVOLUTION AB			1,103.000	168,263.74
EVOLUTION PETROLEUM CORP			11,543.000	65,564.24
EVOLVING SYSTEMS INC			7,624.000	16,391.60
EVOQUA WATER TECHNOLOGIES CORP			10,371.000	389,534.76
EW SCRIPPS CO/THE			7,107.000	128,352.42
EXELON CORP			192,254.000	9,293,558.36
EXLSERVICE HOLDINGS INC			4,585.000	564,505.20
EXP WORLD HOLDINGS INC			7,678.000	305,354.06
EXPEDIA GROUP INC			18,154.000	2,975,440.60
EXPEDITORS INTERNATIONAL OF WA			21,915.000	2,610,733.95
EXPERIAN PLC			315,000.000	13,204,863.47
EXPONENT INC			8,363.000	946,273.45
EXPRESS INC			12,532.000	59,151.04
EXPRO GROUP HOLDINGS NV			4,953.000	14,561.82
EXTERRAN CORP			3,937.000	17,480.28
EXTRA SPACE STORAGE INC			16,986.000	2,853,478.14
EXTREME NETWORKS INC			13,763.000	135,565.55
EXXON MOBIL CORP			361,709.000	21,275,723.38
EZCORP INC			5,698.000	43,133.86
EZENIA! INC			5,456.000	5.46
F-STAR THERAPEUTICS INC			350.000	2,562.00
F5 INC			8,844.000	1,758,010.32
FAB INDS INC COM			4,400.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FABRINET			5,842.000	598,863.42
FACTORY 2-U STORES INC			5,731.000	0.00
FACTSET RESEARCH SYSTEMS INC			1,233.000	486,763.74
FAIR ISAAC CORP			467.000	185,833.31
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			70.360	211.08
FANUC CORP			31,500.000	6,935,222.77
FARMER BROS CO			2,427.000	20,411.07
FARO TECHNOLOGIES INC			2,622.000	172,553.82
FASTENAL CO			66,114.000	3,412,143.54
FB FINANCIAL CORP			1,695.000	72,681.60
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			918.000	99,621.36
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			5,769.000	680,684.31
FEDERAL SCREW WORKS			815.000	5,949.50
FEDERAL SIGNAL CORP			11,153.000	430,728.86
FEDERATED HERMES INC			12,575.000	408,687.50
FEDEX CORP			26,975.000	5,915,347.75
FEDNAT HOLDING CO			946.000	2,336.62
FERGUSON PLC			113,060.000	15,755,134.01
FERRO CORP			8,875.000	180,517.50
FERROGLOBE PLC			16,608.000	144,489.60
FIBERCORE INC			7,424.000	7.42
FIBERMARK INC COM			6,800.000	0.00
FIDELITY NATIONAL FINANCIAL IN			370,114.000	16,780,968.76
FIDELITY NATIONAL INFORMATION			112,527.000	13,692,285.36
FIESTA RESTAURANT GROUP INC			1,828.000	20,034.88
FIFTH THIRD BANCORP			73,297.000	3,110,724.68
FINANCIAL INSTITUTIONS INC			3,171.000	97,191.15
FINECOBANK BANCA FINECO SPA			830,000.000	15,073,419.60
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			19,841.000	353,169.80
FIRST ACCEPTANCE CORP			5,192.000	11,422.40
FIRST BANCORP INC/THE			602.000	17,542.28
FIRST BANCORP/PUERTO RICO			21,839.000	287,182.85
FIRST BANCORP/SOUTHERN PINES N			5,443.000	234,103.43
FIRST BANCSHARES INC/THE			3,437.000	133,286.86

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST BUSEY CORP			7,969.000	196,276.47
FIRST BUSINESS FINANCIAL SERVI			1,251.000	35,916.21
FIRST COMMONWEALTH FINANCIAL C			20,496.000	279,360.48
FIRST COMMUNITY BANKSHARES INC			441.000	13,988.52
FIRST FEDERAL OF SOUTH CAROLIN			1,118.000	15,652.00
FIRST FINANCIAL BANKSHARES INC			20,475.000	940,826.25
FIRST FINANCIAL CORP/IN			1,917.000	80,609.85
FIRST FOUNDATION INC			4,572.000	120,243.60
FIRST HAWAIIAN INC			14,093.000	413,629.55
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			5,200.000	270,816.00
FIRST INTERNET BANCORP			353.000	11,006.54
FIRST INTERSTATE BANCSYSTEM IN			6,970.000	280,612.20
FIRST MARINER BANCORP			4,813.000	0.00
FIRST MERCHANTS CORP			7,278.000	304,511.52
FIRST OF LONG ISLAND CORP/THE			2,521.000	51,932.60
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00
FIRST REPUBLIC BANK/CA			21,452.000	4,137,661.76
FIRST SAVINGS FINANCIAL GROUP			6,345.000	178,421.40
FIRST STATE BANCORPORATION/NM			2,669.000	0.00
FIRST UNITED CORP			5,518.000	102,634.80
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH INC			5,950.000	520,625.00
FIRSTENERGY CORP			59,501.000	2,119,425.62
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			214,504.000	23,273,684.00
FISHER & PAYKEL HEALTHCARE COR			4,760.000	105,077.96
FIVE STAR SENIOR LIVING INC			2,093.000	9,167.34
FLAGSTAR BANCORP INC			5,977.000	303,512.06
FLANIGAN'S ENTERPRISES INC			102.000	2,638.74
FLEETCOR TECHNOLOGIES INC			8,158.000	2,131,440.66
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEX LTD			439,835.000	7,776,282.80
FLEXION THERAPEUTICS INC			4,787.000	29,200.70
FLEXSTEEL INDUSTRIES INC			3,239.000	100,020.32
FLOTEK INDUSTRIES INC			7,023.000	8,848.98
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLUIDIGM CORP			9,065.000	59,738.35

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FLUOR CORP			20,056.000	320,294.32
FLUSHING FINANCIAL CORP			4,015.000	90,739.00
FLUTTER ENTERTAINMENT PLC			2,343.000	464,509.74
FLYI INC COM			29,300.000	0.00
FMC CORP			14,873.000	1,361,771.88
FNB CORP/PA			40,923.000	475,525.26
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FOMENTO ECONOMICO MEXICANO SAB ADR			193,752.000	16,802,173.44
FONAR CORP			6,836.000	105,684.56
FOOTBALL EQUITIES INC			5,500.000	1.10
FOOTSTAR INC			18,000.000	0.00
FORD MOTOR CO			656,795.000	9,300,217.20
FORD OTOMOTIV SANAYI AS			247,655.000	4,658,035.35
FORESTAR GROUP INC			7,427.000	138,365.01
FORMFACTOR INC			9,993.000	373,038.69
FORRESTER RESEARCH INC			4,474.000	220,389.24
FORTE BIOSCIENCES INC			100.000	296.00
FORTINET INC			26,736.000	7,807,981.44
FORTITUDE GOLD CORP			3,539.000	23,357.05
FORTIVE CORP			37,596.000	2,653,149.72
FORTUM OYJ			17,643.000	537,560.95
FORTUNE BRANDS HOME & SECURITY			16,717.000	1,494,834.14
FORUM ENERGY TECHNOLOGIES INC			357.000	8,046.78
FORWARD AIR CORP			4,943.000	410,367.86
FOSSIL GROUP INC			4,662.000	55,244.70
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			10,721.000	287,966.06
FOX CORP			48,531.000	1,910,635.62
FOX FACTORY HOLDING CORP			5,669.000	819,397.26
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			3,411.000	139,134.69
FRANKLIN ELECTRIC CO INC			6,645.000	530,603.25
FRANKLIN RESOURCES INC			23,513.000	698,806.36
FRANKLIN STREET PROPERTIES COR			10,792.000	50,074.88
FREEDOM HOLDING CORP/NV			3,703.000	232,289.19
FREEMPORT-MCMORAN INC			208,455.000	6,781,041.15
FREIGHTCAR AMERICA INC			4,375.000	19,818.75
FREQUENCY ELECTRONICS INC			3,254.000	33,841.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FREQUENCY THERAPEUTICS INC			2,830.000	19,979.80	
FRESH CHOICE INC			6,600.000	0.00	
FRESH DEL MONTE PRODUCE INC			4,710.000	151,756.20	
FRIEDMANS INC CL A			10,900.000	0.00	
FRONTIER FINANCIAL CORP			607.000	0.00	
FRONTIER INS GROUP INC NEW			46,400.000	0.00	
FRONTLINE CAP GROUP COM			30,400.000	0.00	
FRONTLINE LTD/BERMUDA			18,640.000	174,656.80	
FRP HOLDINGS INC			783.000	43,785.36	
FS BANCORP INC			1,739.000	60,186.79	
FS KKR CAPITAL CORP			15,020.000	331,040.80	
FTI CONSULTING INC			4,991.000	672,287.70	
FUBON FINANCIAL HOLDING CO LTD			4,416,500.000	12,158,631.29	
FUBON FINANCIAL HOLDING RTS EXP 18-OCT-2021			246,152.000	97,785.79	
FUEL TECH INC			2,334.000	4,061.16	
FUJITSU LTD			3,300.000	600,699.07	
FULCRUM THERAPEUTICS INC			3,703.000	104,461.63	
FULGENT GENETICS INC			4,319.000	388,494.05	
FULTON FINANCIAL CORP			20,268.000	309,695.04	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTUREFUEL CORP			5,126.000	36,548.38	
G-III APPAREL GROUP LTD			5,337.000	151,037.10	
G1 THERAPEUTICS INC			8,625.000	115,747.50	
GA EXPRESS INC			1,881.000	0.00	
GALAGEN INC			100.000	1.00	
GALAXY ENTERTAINMENT GROUP LTD HK/00027			1,205,000.000	6,191,672.08	
GALMED PHARMACEUTICALS LTD			1,639.000	4,572.81	
GAMCO INVESTORS INC			6,291.000	165,956.58	
GAMETECH INTERNATIONAL INC			4,418.000	0.00	
GAMING AND LEISURE PROPERTIES			68,717.000	3,182,971.44	
GANNETT CO INC			12,731.000	85,043.08	
GAP INC/THE			17,918.000	406,738.60	
GARGOYLES INC			187.000	0.00	
GARMIN LTD			23,248.000	3,614,134.08	
GARTNER INC			15,126.000	4,596,488.88	
GATX CORP			4,826.000	432,216.56	
GCP APPLIED TECHNOLOGIES INC			6,785.000	148,727.20	
GEA GROUP AG			2,839.000	130,261.36	
GENASYS INC			1,853.000	9,598.54	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENE BIOTHERAPEUTICS INC			65.000	2.15
GENERAC HOLDINGS INC			7,274.000	2,972,665.58
GENERAL DATACOMM INDUSTRIES IN			1,255.000	0.00
GENERAL DYNAMICS CORP			20,266.000	3,972,743.98
GENERAL ELEC CO			102,405.000	10,550,787.15
GENERAL MILLS INC			50,937.000	3,047,051.34
GENERAL MOLY INC			5,187.000	0.00
GENERAL MOTORS CO			208,543.000	10,992,301.53
GENERAL STEEL HOLDINGS INC			1,145.000	0.00
GENESCO INC			3,269.000	188,719.37
GENESIS ENERGY LP			331,872.000	3,308,763.84
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			1,212.000	7,914.36
GENMAB A/S			51,339.000	22,476,465.62
GENPACT LTD			5,800.000	275,558.00
GENTEX CORP			10,800.000	356,184.00
GENTHERM INC			5,983.000	484,204.19
GENTING SINGAPORE LTD			218,500.000	115,880.96
GENUINE PARTS CO			17,905.000	2,170,623.15
GENWORTH FINANCIAL INC			51,405.000	192,768.75
GEO GROUP INC/THE			23,474.000	175,350.78
GEOGLOBAL RESOURCES INC			2,056.000	0.00
GEOPETRO RESOURCES CO			1,269.000	3.81
GEOSPACE TECHNOLOGIES CORP			5,077.000	48,485.35
GERMAN AMERICAN BANCORP INC			3,385.000	130,762.55
GERON CORP			8,161.000	11,180.57
GETTY REALTY CORP			4,548.000	133,301.88
GIBRALTAR INDUSTRIES INC			5,022.000	349,782.30
GIGA-TRONICS INC			104.000	314.08
GILEAD SCIENCES INC			133,971.000	9,357,874.35
GINKGO BIOWORKS HOLDINGS INC			14,700.000	170,373.00
GJENSIDIGE FORSIKRING ASA			4,246.000	94,266.38
GLACIER BANCORP INC			10,837.000	599,827.95
GLADSTONE COMMERCIAL CORP			4,351.000	91,501.53
GLADSTONE LAND CORP			10,797.000	245,847.69
GLASSBRIDGE ENTERPRISES INC			3.000	119.85
GLATFELTER CORP			4,985.000	70,288.50
GLAUKOS CORP			5,294.000	255,011.98
GLAXOSMITHKLINE PLC			641,674.000	12,143,963.17

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLOBAL INDEMNITY GROUP LLC			830.000	22,202.50
GLOBAL INDUSTRIAL CO			4,858.000	184,069.62
GLOBAL MEDICAL REIT INC			6,318.000	92,874.60
GLOBAL NET LEASE INC			11,731.000	187,930.62
GLOBAL PAYMENTS INC			55,744.000	8,784,139.52
GLOBAL TECHNOLOGIES LTD			4,068.000	13.83
GLOBALSTAR INC			39,761.000	66,400.87
GLOBANT SA			15,390.000	4,324,743.90
GLOBE LIFE INC			7,918.000	704,939.54
GLYCOMIMETICS INC			4,402.000	9,640.38
GMS INC			5,981.000	261,967.80
GN STORE NORD AS			145,000.000	10,058,992.23
GODADDY INC			17,749.000	1,237,105.30
GOLAR LNG LTD			16,786.000	217,714.42
GOLD RESOURCE CORP			12,460.000	19,562.20
GOLDEN OCEAN GROUP LTD			15,919.000	171,350.02
GOLDMAN SACHS BDC INC			2,625.000	48,168.75
GOLDMAN SACHS GROUP INC/THE			43,006.000	16,257,558.18
GOODMAN GROUP			45,346.000	710,143.21
GOODYEAR TIRE & RUBBER CO/THE			42,075.000	744,727.50
GOPRO INC			13,459.000	125,976.24
GORMAN-RUPP CO/THE			4,571.000	163,687.51
GOSSAMER BIO INC			6,697.000	84,181.29
GP STRATEGIES CORP			1,861.000	38,522.70
GRAFTECH INTERNATIONAL LTD			21,578.000	222,684.96
GRAHAM CORP			3,559.000	44,131.60
GRAHAM HOLDINGS CO			666.000	392,380.56
GRAN TIERRA ENERGY INC			40,589.000	29,991.21
GRAND CANYON EDUCATION INC			5,638.000	495,918.48
GRANITE BROAD LLC RBR			70.000	0.07
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			7,889.000	312,009.95
GRANITE POINT MORTGAGE TRUST I			4,475.000	58,935.75
GRAY TELEVISION INC			18,131.000	410,010.73
GREAT AMERICAN BANCORP INC			144.000	4,788.00
GREAT ELM GROUP INC			1,871.000	4,247.17
GREAT LAKES DREDGE & DOCK CORP			6,171.000	93,120.39
GREAT SOUTHERN BANCORP INC			1,227.000	67,251.87
GREAT WESTERN BANCORP INC			7,061.000	231,177.14

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00	
GREEN BRICK PARTNERS INC			166.000	3,406.32	
GREEN DOT CORP			8,059.000	405,609.47	
GREEN PLAINS INC			11,703.000	382,102.95	
GREENBRIER COS INC/THE			3,547.000	152,485.53	
GREENHUNTER RESOURCES INC			1,231.000	0.00	
GREENIDGE GENERATION HOLDINGS			113.000	2,886.02	
GREENLIGHT CAPITAL RE LTD			10,191.000	75,311.49	
GREIF INC			3,551.000	229,394.60	
GRID DYNAMICS HOLDINGS INC			368,421.000	10,765,261.62	
GRIFFON CORP			7,515.000	184,869.00	
GRITSTONE BIO INC			4,331.000	46,774.80	
GROCERY OUTLET HOLDING CORP			10,692.000	230,626.44	
GROUP 1 AUTOMOTIVE INC			2,738.000	514,415.44	
GROWGENERATION CORP			6,609.000	163,044.03	
GRUPO AEROPORTUARIO DEL SUREST ADR			8,538.000	1,596,606.00	
GSE SYSTEMS INC			2,630.000	3,866.10	
GSV INC			770.000	26.95	
GTT COMMUNICATIONS INC			11,875.000	2,375.00	
GTX INC			397.000	0.00	
GUESS? INC			6,392.000	134,295.92	
GUIDED THERAPEUTICS INC			0.002	0.00	
GULF ISLAND FABRICATION INC			2,100.000	8,337.00	
GYRODYNE CO AMER INC			13,568.000	0.00	
GYRODYNE LLC			1,302.000	17,186.40	
H&E EQUIPMENT SERVICES INC			3,410.000	118,361.10	
HACKETT GROUP INC/THE			5,515.000	108,204.30	
HAEMONETICS CORP			5,241.000	369,962.19	
HAIN CELESTIAL GROUP INC/THE			10,303.000	440,762.34	
HALLADOR ENERGY CO			2,437.000	7,213.52	
HALLIBURTON CO			168,313.000	3,638,927.06	
HALLMARK FINANCIAL SERVICES IN			1,102.000	4,022.30	
HALOZYME THERAPEUTICS INC			17,283.000	703,072.44	
HAMILTON BEACH BRANDS HOLDING			1,368.000	21,436.56	
HAMILTON LANE INC			3,767.000	319,516.94	
HAMPSHIRE GROUP LTD			2,587.000	0.00	
HANA FINANCIAL GROUP INC			14,084.000	551,940.80	
HANCOCK WHITNEY CORP			11,338.000	534,246.56	
HANESBRANDS INC			28,595.000	490,690.20	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HANGER INC			5,850.000	128,466.00	
HANKOOK TIRE & TECHNOLOGY CO L			159,552.000	5,828,232.53	
HANMI FINANCIAL CORP			3,235.000	64,894.10	
HANNON ARMSTRONG SUSTAINABLE I			9,580.000	512,338.40	
HARBOR DIVERSIFIED INC			1,094.000	2,056.72	
HARBOURTON CAPITAL GROUP INC			233.000	0.02	
HARMONIC INC			10,986.000	96,127.50	
HARPOON THERAPEUTICS INC			4,113.000	32,492.70	
HARROW HEALTH INC			11,721.000	106,543.89	
HARTE HANKS INC			579.000	4,510.41	
HARTFORD FINANCIAL SERVICES GR			46,773.000	3,285,803.25	
HARVARD BIOSCIENCE INC			18,442.000	128,725.16	
HARVEST NATURAL RESOURCES INC			1,538.000	0.00	
HASBRO INC			10,848.000	967,858.56	
HASTINGS MANUFACTURING CO			262.000	0.00	
HAUPPAUGE DIGITAL INC			3,900.000	78.00	
HAVERTY FURNITURE COS INC			2,891.000	97,455.61	
HAWAIIAN HOLDINGS INC			7,683.000	166,413.78	
HAWKINS INC			5,996.000	209,140.48	
HAYDEN HALL INC			1.000	0.00	
HAYNES INTERNATIONAL INC			1,518.000	56,545.50	
HB FULLER CO			9,138.000	589,949.28	
HCA HEALTHCARE INC			21,894.000	5,314,111.68	
HDFC BANK LTD			322,337.000	6,926,158.11	
HDFC BANK LTD ADR			441,890.000	32,297,740.10	
HDFC LIFE INSURANCE CO LTD			338,203.000	3,291,473.50	
HEALTH CATALYST INC			38,441.000	1,922,434.41	
HEALTHCARE REALTY TRUST INC			19,534.000	581,722.52	
HEALTHCARE SERVICES GROUP INC			11,112.000	277,688.88	
HEALTH EQUITY INC			9,396.000	608,484.96	
HEALTHPEAK PROPERTIES INC			66,891.000	2,239,510.68	
HEALTHSTREAM INC			4,039.000	115,434.62	
HEALTHWAREHOUSE.COM INC			409.000	69.57	
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00	
HEARTLAND EXPRESS INC			10,880.000	174,297.60	
HEARTLAND FINANCIAL USA INC			4,351.000	209,196.08	
HECLA MINING CO			50,610.000	278,355.00	
HEIDRICK & STRUGGLES INTERNATI			4,553.000	203,200.39	
HELEN OF TROY LTD			3,548.000	797,164.64	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HELICOS BIOSCIENCES CORP			297.000	0.00
HELIOS AND MATHESON ANALYTICS			0.648	0.00
HELIOS TECHNOLOGIES INC			2,773.000	227,691.03
HELIX ENERGY SOLUTIONS GROUP I			26,462.000	102,672.56
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			12,543.000	343,803.63
HENNESSY ADVISORS INC			2,428.000	23,357.36
HENRY SCHEIN INC			20,543.000	1,564,554.88
HENSOLDT AG			302,358.000	4,786,707.21
HERC HOLDINGS INC			3,490.000	570,475.40
HERCULES CAPITAL INC			16,148.000	268,218.28
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,706.000	19,840.78
HERITAGE FINANCIAL CORP/WA			5,758.000	146,829.00
HERITAGE-CRYSTAL CLEAN INC			616.000	17,851.68
HERMES INTERNATIONAL			533.000	739,102.40
HERSHA HOSPITALITY TRUST			5,831.000	54,403.23
HERSHEY CO/THE			18,401.000	3,114,369.25
HESKA CORP			3,094.000	799,922.76
HESS CORP			42,974.000	3,356,699.14
HEWLETT PACKARD ENTERPRISE CO			177,620.000	2,531,085.00
HEXAGON AB			1,644,097.000	25,548,803.72
HG HOLDINGS INC			241.000	2,156.95
HHGREGG INC			6,832.000	0.68
HIBBETT INC			3,439.000	243,274.86
HIKMA PHARMACEUTICALS PLC			401,488.000	13,262,985.45
HILL INTERNATIONAL INC			4,449.000	9,209.43
HILLENBRAND INC			10,735.000	457,847.75
HILLTOP HOLDINGS INC			10,134.000	331,077.78
HILTON GRAND VACATIONS INC			10,142.000	482,454.94
HILTON WORLDWIDE HOLDINGS INC			36,279.000	4,792,818.69
HINDUSTAN UNILEVER LTD			107,759.000	3,922,310.03
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			478.000	160,942.60
HISPANIC EXPRESS INC			200.000	2.00
HMN FINANCIAL INC			1,279.000	29,890.23
HNI CORP			5,976.000	219,438.72
HOLCIM LTD			9,859.000	477,070.54
HOLLYSYS AUTOMATION TECHNOLOGI			6,409.000	132,602.21

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HOLOGIC INC			30,696.000	2,265,671.76	
HOLOGRAPHIC STORAGE LTD			43.000	21.50	
HOME BANCORP INC			1,972.000	76,276.96	
HOME BANCSHARES INC/AR			18,853.000	443,611.09	
HOME DEPOT INC/THE			90,811.000	29,809,618.86	
HOMEBANC CORP GA COM			25,900.000	0.00	
HOMESTREET INC			3,001.000	123,491.15	
HOMETRUST BANCSHARES INC			2,765.000	77,364.70	
HOMOLOGY MEDICINES INC			8,227.000	64,746.49	
HON HAI PRECISION INDUSTRY CO			1,602,000.000	6,037,580.03	
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	3,163,450.00	
HONEYWELL INTERNATIONAL INC			67,351.000	14,297,270.28	
HONG KONG EXCHANGES & CLEARING HK/00388			49,400.000	3,044,725.20	
HOOKER FURNISHINGS CORP			1,161.000	31,335.39	
HOOPER HOLMES INC			820.000	0.00	
HOPE BANCORP INC			14,633.000	211,300.52	
HORIZON BANCORP INC/IN			2,100.000	38,157.00	
HORIZON THERAPEUTICS PLC			9,548.000	1,045,887.92	
HORMEL FOODS CORP			47,377.000	1,942,457.00	
HOST HOTELS & RESORTS INC			96,388.000	1,574,016.04	
HOSTESS BRANDS INC			17,347.000	301,317.39	
HOUGHTON MIFFLIN HARCOURT CO			16,182.000	217,324.26	
HOULIHAN LOKEY INC			5,588.000	514,654.80	
HOUSING DEVELOPMENT FINANCE CO			136,129.000	5,051,229.08	
HOUSTON AMERICAN ENERGY CORP			241.000	549.48	
HOVNIANIAN ENTERPRISES INC			248.000	23,904.72	
HOWMET AEROSPACE INC			32,366.000	1,009,819.20	
HOYA CORP			9,400.000	1,472,238.37	
HP INC			114,002.000	3,119,094.72	
HSBC HOLDINGS PLC HK/00005			3,618,000.000	19,031,953.94	
HUBSPOT INC			1,758.000	1,188,566.22	
HUDSON GLOBAL INC			59.000	938.10	
HUDSON PACIFIC PROPERTIES INC			18,175.000	477,457.25	
HUFFY CORP COM			5,000.000	0.00	
HUMANA INC			32,684.000	12,718,978.60	
HUNTINGTON BANCSHARES INC/OH			214,005.000	3,308,517.30	
HUNTINGTON INGALLS INDUSTRIES			3,444.000	664,898.64	
HURCO COS INC			1,499.000	48,357.74	
HURON CONSULTING GROUP INC			3,179.000	165,308.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HUTTIG BUILDING PRODUCTS INC			2,203.000	11,719.96	
HYBRID ENERGY HOLDINGS INC			141.000	0.01	
HYCROFT MINING HOLDING CORP			659.000	200.86	
HYPERDYNAMICS CORP			406.000	0.08	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			2,626.000	131,982.76	
HYUNDAI MOTOR CO			12,094.000	2,042,906.39	
I3 VERTICALS INC			2,823.000	68,344.83	
IAC/INTERACTIVECORP			6,477.000	843,888.33	
IBERDROLA SA			1,217,112.000	12,249,406.84	
ICAD INC			1,318.000	14,168.50	
ICF INTERNATIONAL INC			2,790.000	249,119.10	
ICHOR HOLDINGS LTD			2,933.000	120,516.97	
ICICI BANK LTD ADR			168,236.000	3,174,613.32	
ICON PLC			89,292.000	23,396,289.84	
ICU MEDICAL INC			2,353.000	549,143.14	
IDACORP INC			5.000	516.90	
IDEAYA BIOSCIENCES INC			3,934.000	100,277.66	
IDENTIV INC			369.000	6,951.96	
IDERA PHARMACEUTICALS INC			1,377.000	1,418.31	
IDEX CORP			9,918.000	2,052,530.10	
IDEXX LABORATORIES INC			11,114.000	6,911,796.60	
IDNA INC			2,887.000	0.00	
IDT CORP			3,814.000	159,997.30	
IENTERTAINMENT NETWORK INC			831.000	49.86	
IES HOLDINGS INC			1,220.000	55,741.80	
IGO CORPORATIONS			26,400.000	0.00	
IHEARTMEDIA INC			13,413.000	335,727.39	
IHS MARKIT LTD			39,329.000	4,586,547.98	
II-VI INC			12,167.000	722,233.12	
ILLINOIS TOOL WORKS INC			27,422.000	5,666,207.86	
ILLUMINA INC			12,615.000	5,116,770.15	
IMAGEWARE SYSTEMS INC			1,055.000	35.34	
IMAGINON INC			667.000	0.27	
IMAX CORP			4,826.000	91,597.48	
IMEDIA BRANDS INC			342.000	1,966.50	
IMMERSION CORP			4,444.000	30,396.96	
IMMUNE PHARMACEUTICALS INC			2.000	0.00	
IMMUNIC INC			5,420.000	47,967.00	



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMMUNOGEN INC			13,628.000	77,270.76
IMPAC MORTGAGE HOLDINGS INC			521.000	734.61
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			380,990.000	8,006,137.11
IMPINJ INC			45,709.000	2,611,355.17
INARI MEDICAL INC			4,019.000	325,940.90
INCOMNET INC			300.000	0.00
INCYTE CORP			22,321.000	1,535,238.38
INDEPENDENCE CONTRACT DRILLING			310.000	930.00
INDEPENDENCE HOLDING CO			2,935.000	145,546.65
INDEPENDENCE REALTY TRUST INC			12,611.000	256,633.85
INDEPENDENT BANK CORP			4,943.000	376,409.45
INDEPENDENT BANK CORP/MI			170.000	3,651.60
INDEPENDENT BANK GROUP INC			7,351.000	522,215.04
INDUS REALTY TRUST INC			2,335.000	163,683.50
INDUSTRIA DE DISENO TEXTIL SA			364,288.000	13,434,136.00
INDUSTRIAL & COMMERCIAL BANK O HK/01398			2,734,000.000	1,520,713.20
INDUSTRIAL LOGISTICS PROPRTIE			7,629.000	193,852.89
INDYMAC BANCORP INC			25,800.000	0.00
INFINEON TECHNOLOGIES AG			712,598.000	29,338,870.21
INFINERA CORP			15,780.000	131,289.60
INFINITY ENERGY RESOURCES INC			204.000	59.16
INFINITY PHARMACEUTICALS INC			9,348.000	31,970.16
INFORMA PLC			1,473,061.000	10,912,192.68
INFOSYS LTD ADR			23,623.000	525,611.75
INFUSYSTEM HOLDINGS INC			364,934.000	4,755,090.02
ING GROEP NV			666,000.000	9,700,745.28
INGERSOLL RAND INC			44,404.000	2,238,405.64
INGEVITY CORP			5,877.000	419,441.49
INGLES MARKETS INC			4,000.000	264,120.00
INHIBITOR THERAPEUTICS INC			1,225.000	147.12
INMODE LTD			4,627.000	737,775.15
INNOSPEC INC			3,422.000	288,200.84
INNOVATE CORP			306.000	1,254.60
INNOVATIVE INDUSTRIAL PROPRTI			2,310.000	534,002.70
INNOVATIVE SOLUTIONS AND SUPPO			2,996.000	21,421.40
INNOVEX INC/MN			8,343.000	0.00
INNOVIVA INC			18,985.000	317,239.35
INOGEN INC			2,071.000	89,239.39

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INOTIV INC			255,619.000	7,474,299.56	
INOVALON HOLDINGS INC			9,584.000	386,139.36	
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00	
INSEEGO CORP			3,332.000	22,191.12	
INSIGHT ENTERPRISES INC			6,683.000	602,004.64	
INSIGNIA SYSTEMS INC			280.000	2,046.80	
INSMED INC			12,635.000	347,967.90	
INSPERITY INC			5,694.000	630,553.56	
INSPIRE MEDICAL SYSTEMS INC			2,902.000	675,817.76	
INSTALLED BUILDING PRODUCTS IN			3,433.000	367,845.95	
INSTEEL INDUSTRIES INC			5,582.000	212,395.10	
INSULET CORP			2,963.000	842,173.49	
INTEGER HOLDINGS CORP			5,669.000	506,468.46	
INTEGRA BANK CORP			2,671.000	0.00	
INTEGRAL VISION INC			4,289.000	9.55	
INTEL CORP			359,336.000	19,145,422.08	
INTELLIA THERAPEUTICS INC			8,240.000	1,105,396.00	
INTELLICHECK INC			158.000	1,294.02	
INTER PARFUMS INC			2,691.000	201,206.07	
INTERCONTINENTAL EXCHANGE INC			47,514.000	5,455,557.48	
INTERCONTINENTAL HOTELS GROUP			93,651.000	6,005,606.94	
INTERDIGITAL INC			5,451.000	369,686.82	
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00	
INTERFACE INC			7,738.000	117,230.70	
INTERLINK ELECTRONICS INC			705.000	6,634.05	
INTERMET CORP			20,500.000	0.00	
INTERNATIONAL BANCSHARES CORP			8,708.000	362,601.12	
INTERNATIONAL BUSINESS MACHINE			78,007.000	10,837,512.51	
INTERNATIONAL FLAVORS & FRAGRA			21,686.000	2,899,851.92	
INTERNATIONAL GAME TECHNOLOGY			11,380.000	299,521.60	
INTERNATIONAL ISOTOPES INC			831.000	85.68	
INTERNATIONAL PAPER CO			69,028.000	3,860,045.76	
INTERNATIONAL SEAWAYS INC			7,079.000	128,979.38	
INTERPACE BIOSCIENCES INC			35.000	311.50	
INTERPLAY ENTERTAINMENT CORP			12,923.000	0.01	
INTERPUBLIC GROUP OF COS INC/T			55,219.000	2,024,880.73	
INTERSECT ENT INC			6,583.000	179,057.60	
INTERVISUAL BOOKS INC			5,600.000	0.06	
INTEST CORP			2,164.000	24,842.72	



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTEVAC INC			3,506.000	16,758.68
INTRA-CELLULAR THERAPIES INC			9,272.000	345,660.16
INTREPID POTASH INC			733.000	22,649.70
INTRICON CORP			9,143.000	163,293.98
INTRUSION INC			2,137.000	8,654.85
INTUIT INC			32,662.000	17,621,475.62
INTUITIVE SURGICAL INC			10,334.000	10,273,546.10
INUVO INC			1,115.000	780.39
INVACARE CORP			8,936.000	42,535.36
INVESCO LTD			28,492.000	686,942.12
INVESCO MORTGAGE CAPITAL INC			20,621.000	64,956.15
INVESTAR HOLDING CORP			7,231.000	159,226.62
INVESTOR AB			28,297.000	611,769.33
INVESTORS BANCORP INC			45,107.000	681,566.77
INVESTORS TITLE CO			511.000	93,002.00
INVITATION HOMES INC			19,479.000	746,630.07
INVIVO THERAPEUTICS HOLDINGS C			3.734	2.61
ION GEOPHYSICAL CORP			1,556.000	2,069.48
IPG PHOTONICS CORP			3,040.000	481,536.00
IPSEN SA			2,068.000	197,872.26
IQVIA HOLDINGS INC			21,810.000	5,224,367.40
IRADIMED CORP			5,135.000	172,484.65
IRIDEX CORP			5,848.000	44,795.68
IRIDIUM COMMUNICATIONS INC			15,168.000	604,444.80
IROBOT CORP			4,080.000	320,280.00
IRON MOUNTAIN INC			25,588.000	1,111,798.60
IRONWOOD PHARMACEUTICALS INC			31,730.000	414,393.80
ISHARES CORE S&P MIDCAP ETF			1,095,414.000	288,170,560.98
ISIGN SOLUTIONS INC			2.000	3.90
ISRAEL DISCOUNT BANK LTD			2,092,399.000	11,103,597.46
ISTAR INC			12,498.000	313,449.84
ITAMAR MEDICAL LTD ADR			77,503.000	2,342,140.66
ITERIS INC			3,055.000	16,130.40
ITOCHU CORP			291,100.000	8,549,717.02
ITRON INC			6,095.000	460,964.85
ITT INC			71,983.000	6,179,020.72
ITURAN LOCATION AND CONTROL LT			2,823.000	71,675.97
ITV PLC			1,863,374.000	2,678,304.05
ITZYOURMALL INC			17.000	0.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
J & J SNACK FOODS CORP			2,571.000	392,900.22	
J M SMUCKER CO/THE			17,982.000	2,158,379.46	
J SAINSBURY PLC			2,652,600.000	10,207,711.18	
JACK HENRY & ASSOCIATES INC			8,658.000	1,420,431.48	
JACK IN THE BOX INC			3,055.000	297,343.15	
JACO ELECTRONICS INC			1,562.000	0.16	
JACOBS ENGINEERING GROUP INC			18,337.000	2,430,202.61	
JAKKS PACIFIC INC			895.000	10,632.60	
JAPAN AIRLINES CO LTD			260,100.000	6,212,560.90	
JB HUNT TRANSPORT SERVICES INC			12,180.000	2,036,739.60	
JBG SMITH PROPERTIES			15,357.000	454,720.77	
JCK LEGACY CO			677.000	0.00	
JD.COM INC ADR			28,792.000	2,079,934.08	
JD.COM INC HK/09618			59,916.000	2,179,701.24	
JELD-WEN HOLDING INC			9,355.000	234,155.65	
JER INVESTORS TRUST INC			786.000	2.36	
JOHN B SANFILIPPO & SON INC			697.000	56,958.84	
JOHN BEAN TECHNOLOGIES CORP			4,501.000	632,615.55	
JOHN WILEY & SONS INC			6,687.000	349,128.27	
JOHNSON & JOHNSON			232,988.000	37,627,562.00	
JOHNSON CONTROLS INTERNATIONAL			123,452.000	8,404,612.16	
JOHNSON OUTDOORS INC			2,399.000	253,814.20	
JOINT CORP/THE			110,293.000	10,810,919.86	
JONES LANG LASALLE INC			2,503.000	620,969.27	
JOURNAL REGISTER CO COM			18,400.000	0.00	
JPMORGAN CHASE & CO			306,596.000	50,186,699.24	
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,323,000.000	3,076,092.06	
JUBILANT INGREVIA LTD			570,500.000	5,808,566.60	
JUBILANT PHARMOVA LTD			570,500.000	4,793,268.36	
JULIUS BAER GROUP LTD			166,088.000	11,095,679.00	
JUNIPER NETWORKS INC			27,239.000	749,617.28	
KA WANG HOLDING INC			2.000	0.00	
KADANT INC			1,408.000	287,372.80	
KADMON HOLDINGS INC			19,497.000	169,818.87	
KAISER ALUMINUM CORP			2,236.000	243,634.56	
KALA PHARMACEUTICALS INC			5,115.000	13,401.30	
KALEIDO BIOSCIENCES INC			9,750.000	53,235.00	
KALVISTA PHARMACEUTICALS INC			13,532.000	236,133.40	
KAMAN CORP			3,874.000	138,185.58	



BNY MELLON

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KANSAS CITY LIFE INSURANCE CO			1,342.000	55,022.00
KANSAS CITY SOUTHERN/OLD			12,823.000	3,470,416.72
KAR AUCTION SERVICES INC			18,508.000	303,346.12
KARYOPHARM THERAPEUTICS INC			8,824.000	51,355.68
KASPIEN HOLDINGS INC			297.000	4,826.25
KATY INDUSTRIES INC			5,499.000	0.00
KB FINANCIAL GROUP INC			190,400.000	8,892,842.11
KB HOME			11,632.000	452,717.44
KBR INC			18,787.000	740,207.80
KDDI CORP			416,000.000	13,761,648.77
KE HOLDINGS INC ADR			60,352.000	1,102,027.52
KEARNY FINANCIAL CORP/MD			13,321.000	165,580.03
KELLOGG CO			37,180.000	2,376,545.60
KELLY SERVICES INC			4,192.000	79,144.96
KENNAMETAL INC			12,822.000	438,897.06
KENNEDY-WILSON HOLDINGS INC			17,170.000	359,196.40
KEROS THERAPEUTICS INC			1,944.000	76,904.64
KEURIG DR PEPPER INC			21,384.000	730,477.44
KEWAUNEE SCIENTIFIC CORP			494.000	6,530.68
KEYCORP			150,860.000	3,261,593.20
KEYENCE CORP			29,800.000	17,894,689.23
KEYSIGHT TECHNOLOGIES INC			31,117.000	5,112,211.93
KEYSTONE CONS INDS INC			5,800.000	0.00
KEYWORDS STUDIOS PLC			320,000.000	12,564,464.64
KFORCE INC			4,949.000	295,158.36
KID BRANDS INC			2,768.000	5.68
KIMBALL ELECTRONICS INC			4,842.000	124,778.34
KIMBALL INTERNATIONAL INC			6,458.000	72,329.60
KIMBERLY-CLARK CORP			32,826.000	4,347,475.44
KIMCO REALTY CORP			72,858.000	1,511,803.50
KINDER MORGAN INC			295,686.000	4,946,826.78
KINGDEE INTERNATIONAL SOFTWARE HK/00268			949,000.000	3,175,666.22
KINGFISHER PLC			49,739.000	225,675.69
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KINSALE CAPITAL GROUP INC			2,686.000	434,326.20
KIRBY CORP			7,582.000	363,632.72
KIRKLAND'S INC			367.000	7,050.07
KITE REALTY GROUP TRUST			13,664.000	278,199.04
KKR & CO INC			18,125.000	1,103,450.00

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KLA CORP			14,210.000	4,753,387.10	
KLX ENERGY SERVICES HOLDINGS I			649.000	3,089.24	
KNORR-BREMSE AG			69,388.000	7,449,851.50	
KNOWLES CORP			10,377.000	194,464.98	
KOBE BUSSAN CO LTD			166,200.000	5,444,418.41	
KOHL'S CORP			24,900.000	1,172,541.00	
KOITO MANUFACTURING CO LTD			5,300.000	320,161.31	
KONA GRILL INC			1,503.000	59.22	
KONINKLIJKE AHOLD DELHAIZE NV			366,932.000	12,219,726.62	
KONINKLIJKE DSM NV			170,048.000	34,045,074.14	
KONINKLIJKE KPN NV			106,745.000	335,878.41	
KONTOOR BRANDS INC			5,635.000	281,468.25	
KOPIN CORP			9,765.000	50,094.45	
KOPPERS HOLDINGS INC			6,044.000	188,935.44	
KOREA SHIPBUILDING & OFFSHORE			46,508.000	4,006,603.27	
KOREAN REINSURANCE CO			532,200.000	4,297,157.47	
KORN FERRY			7,966.000	576,419.76	
KOSMOS ENERGY LTD			40,239.000	119,107.44	
KOSS CORP			1,824.000	28,636.80	
KOTAK MAHINDRA BANK LTD			173,974.000	4,700,479.73	
KRAFT HEINZ CO/THE			94,967.000	3,496,684.94	
KRATON CORP			3,812.000	173,979.68	
KRATOS DEFENSE & SECURITY SOLU			12,460.000	277,982.60	
KROGER CO/THE			84,146.000	3,402,022.78	
KRONOS WORLDWIDE INC			4,478.000	55,571.98	
KRUNG THAI BANK PCL			12,448,500.000	4,047,096.15	
KRYSTAL BIOTECH INC			2,369.000	123,685.49	
KT&G CORP			86,300.000	5,918,550.13	
KUBOO INC			208.000	7.28	
KULICKE & SOFFA INDUSTRIES INC			8,811.000	513,505.08	
KURA ONCOLOGY INC			12,998.000	243,452.54	
KURA SUSHI USA INC			75,225.000	3,285,828.00	
KVH INDUSTRIES INC			5,985.000	57,635.55	
L B FOSTER CO			2,375.000	36,788.75	
L'OREAL SA			2,359.000	975,614.71	
L3HARRIS TECHNOLOGIES INC			17,781.000	3,916,087.44	
LA FRANCAISE DES JEUX SAEM			2,425.000	125,037.09	
LA JOLLA PHARMACEUTICAL CO			12,344.000	49,252.56	
LA-Z-BOY INC			6,863.000	221,194.49	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LABORATORY CORP OF AMERICA HOL			11,730.000	3,301,291.20
LADDER CAPITAL CORP			20,081.000	221,895.05
LAKELAND BANCORP INC			3,626.000	63,926.38
LAKELAND FINANCIAL CORP			3,710.000	264,300.40
LAKELAND INDUSTRIES INC			329.000	6,892.55
LAM RESEARCH CORP			12,694.000	7,224,790.10
LAMAR ADVERTISING CO			3,800.000	431,110.00
LAMB WESTON HOLDINGS INC			11,979.000	735,151.23
LANCASTER COLONY CORP			2,830.000	477,732.30
LANDEC CORP			3,654.000	33,689.88
LANNETT CO INC			10,696.000	32,088.00
LANTHEUS HOLDINGS INC			9,668.000	248,274.24
LANTRONIX INC			1,239.000	7,210.98
LANXESS AG			2,128.000	144,472.67
LAREDO PETROLEUM INC			457.000	37,048.99
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			119.000	1,372.07
LAS VEGAS SANDS CORP			32,370.000	1,184,742.00
LASERSIGHT INC COM NEW			413.000	0.00
LATTICE SEMICONDUCTOR CORP			16,695.000	1,079,331.75
LAUREATE EDUCATION INC			14,864.000	252,539.36
LAWSON PRODUCTS INC/DE			2,867.000	143,378.67
LAZARD EMERG MKT EQY-INST			9,084,328.411	170,149,471.13
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			5,278.000	710,577.14
LEAR CORP			4,894.000	765,813.12
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	3,317.76
LECG CORP			659.000	0.00
LEGAL & GENERAL GROUP PLC			1,994,400.000	7,559,198.51
LEGETT & PLATT INC			11,275.000	505,571.00
LEGRAND SA			6,439.000	692,219.56
LEIDOS HOLDINGS INC			12,634.000	1,214,506.42
LEMAITRE VASCULAR INC			7,430.000	394,458.70
LENDINGCLUB CORP			6,452.000	182,204.48
LENNAR CORP			39,617.000	3,711,320.56
LENOVO GROUP LTD HK/00992			3,896,000.000	4,188,951.34
LENOX GROUP INC COM			6,400.000	0.00
LENSAR INC			1,544.000	12,151.28

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEXICON PHARMACEUTICALS INC			7,847.000	37,744.07
LG CHEM LTD			4,845.000	3,175,440.72
LGI HOMES INC			2,964.000	420,621.24
LGL GROUP INC/THE			450.000	6,205.50
LHC GROUP INC			4,226.000	663,101.66
LI NING CO LTD HK/02331			1,235,000.000	14,301,895.42
LIBERTY BROADBAND CORP			188,308.000	32,520,791.60
LIBERTY GLOBAL PLC			20,800.000	612,768.00
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			11,947.000	156,744.64
LIBERTY MEDIA CORP-LIBERTY BRA			14,911.000	393,948.62
LIBERTY MEDIA CORP-LIBERTY SIR			344,573.000	16,356,880.31
LIBERTY TRIPADVISOR HOLDINGS I			10,175.000	31,440.75
LICT CORP			4.000	96,800.00
LIFETIME BRANDS INC			633.000	11,514.27
LIGAND PHARMACEUTICALS INC			3,364.000	468,672.48
LIGHTPATH TECHNOLOGIES INC			618.000	1,316.34
LIMELIGHT NETWORKS INC			6,877.000	16,367.26
LIMESTONE BANCORP INC			203.000	3,647.91
LIMONEIRA CO			2,104.000	34,021.68
LINCOLN EDUCATIONAL SERVICES C			1,617.000	10,817.73
LINCOLN NATIONAL CORP			23,541.000	1,618,443.75
LINDBLAD EXPEDITIONS HOLDINGS			470,755.000	6,868,315.45
LINDE PLC			82,079.000	24,201,539.66
LINDSAY CORP			1,527.000	231,783.33
LINEA DIRECTA ASEGURADORA SA C			1,135,157.000	2,240,450.13
LINEAGE CELL THERAPEUTICS INC			2,758.000	6,950.16
LINK REIT HK/00823			5,900.000	50,589.94
LINNCO LLC ESCROW			13,796.000	0.00
LIONS GATE ENTERTAINMENT CORP			10,021.000	142,197.99
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			4,217.000	91,129.37
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,221.22
LITE-ON TECHNOLOGY CORP			2,033,000.000	4,560,668.29
LIVANOVA PLC			7,403.000	586,243.57
LIVE MICROSYSTEMS INC			117.000	87.75
LIVE NATION ENTERTAINMENT INC			88,790.000	8,091,432.70
LIVENT CORP			20,257.000	468,139.27
LIVEPERSON INC			9,229.000	544,049.55

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIVERAMP HOLDINGS INC			7,582.000	358,097.86
LKQ CORP			225,359.000	11,340,064.88
LL FLOORING HOLDINGS INC			7,193.000	134,365.24
LOCALIZA RENT A CAR SA			93,141.000	936,384.23
LOCAWEB SERVICOS DE INTERNET S			964,334.000	4,052,790.22
LOCKHEED MARTIN CORP			30,476.000	10,517,267.60
LOEWS CORP			34,572.000	1,864,467.96
LOGIC DEVICES INC			306.000	0.00
LOGITECH INTERNATIONAL SA			1,986.000	177,257.18
LONZA GROUP AG			27,005.000	20,310,562.26
LOOKSMART GROUP INC			13.000	15.60
LORAL SPACE & COMMUNICATIONS I			2,413.000	103,783.13
LOWE'S COS INC			60,149.000	12,201,826.14
LS STARRETT CO/THE			905.000	11,303.45
LSB INDUSTRIES INC			2,995.000	30,578.95
LSI INDUSTRIES INC			2,985.000	23,133.75
LTC PROPERTIES INC			5,522.000	174,992.18
LTV CORP			50,656.000	0.00
LUBY'S INC			5,279.000	22,066.22
LUKOIL PJSC ADR			308,343.000	29,187,748.38
LUMEN TECHNOLOGIES INC			130,364.000	1,615,209.96
LUMENT FINANCE TRUST INC			4,405.000	17,443.80
LUMENTUM HOLDINGS INC			105,070.000	8,777,547.80
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMOS PHARMA INC			745.000	7,084.95
LUNA INNOVATIONS INC			1,520.000	14,409.60
LVMH MOET HENNESSY LOUIS VUITT			22,027.000	15,830,031.65
LXP INDUSTRIAL TRUST			30,866.000	393,541.50
LYONDELLBASELL INDUSTRIES NV			31,847.000	2,988,840.95
M&T BANK CORP			19,477.000	2,908,695.18
M/I HOMES INC			2,984.000	172,475.20
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACERICH CO/THE			19,330.000	323,004.30
MACOM TECHNOLOGY SOLUTIONS HOL			19,440.000	1,261,072.80
MACQUARIE INFRASTRUCTURE HOLDI			9,331.000	378,465.36
MACROGENICS INC			7,274.000	152,317.56
MACY'S INC			42,261.000	955,098.60
MAGAZINE LUIZA SA			3,364,597.000	8,867,039.76
MAGELLAN HEALTH INC			4,843.000	457,905.65

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MAGELLAN MIDSTREAM PARTNERS LP			302,246.000	13,776,372.68	
MAGENTA THERAPEUTICS INC			6,992.000	50,901.76	
MAGNA ENTERTAINMENT CORP			225.000	0.00	
MAGNA INTL INC			111,200.000	8,366,881.64	
MAGNACHIP SEMICONDUCTOR CORP			2,796.000	49,656.96	
MAGNITE INC			8,432.000	236,096.00	
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	8,066,376.90	
MAGNOLIA OIL & GAS CORP			16,717.000	297,395.43	
MAIDEN HOLDINGS LTD			3,501.000	11,063.16	
MAIN STREET CAPITAL CORP			8,040.000	330,444.00	
MAKITA CORP			347,800.000	19,170,691.88	
MALIBU BOATS INC			2,775.000	194,194.50	
MALLINCKRODT PLC			7,100.000	1,410.06	
MANHATTAN ASSOCIATES INC			2,800.000	428,484.00	
MANHATTAN BRIDGE CAPITAL INC			399.000	2,713.20	
MANNATECH INC			2,673.000	87,353.64	
MANNKIND CORP			6,881.000	29,932.35	
MANPOWERGROUP INC			3,500.000	378,980.00	
MANTECH INTERNATIONAL CORP/VA			4,196.000	318,560.32	
MAPFRE SA			3,587,200.000	7,836,671.55	
MARATHON OIL CORP			60,894.000	832,420.98	
MARATHON PETROLEUM CORP			77,284.000	4,776,924.04	
MARCHEX INC			2,613.000	7,799.81	
MARCUS CORP/THE			3,293.000	57,462.85	
MARINE PRODUCTS CORP			5,741.000	71,819.91	
MARKEL CORP			600.000	717,078.00	
MARKETAXESS HOLDINGS INC			3,924.000	1,650,787.56	
MARLIN BUSINESS SERVICES CORP			343.000	7,624.89	
MARRIOTT INTERNATIONAL			194,414.000	0.00	
MARRIOTT INTERNATIONAL INC/MD			36,136.000	5,351,380.24	
MARSH & MCLENNAN COS INC			45,967.000	6,960,782.81	
MARTEN TRANSPORT LTD			195,126.000	3,061,526.94	
MARTIN INDS INC DEL			9,400.000	0.00	
MARTIN MARIETTA MATERIALS INC			7,195.000	2,458,387.60	
MARVELL TECHNOLOGY INC			13,051.000	787,105.81	
MASCO CORP			29,031.000	1,612,672.05	
MASIMO CORP			2,215.000	599,622.65	
MASONITE INTERNATIONAL CORP			3,947.000	418,895.11	
MASTECH DIGITAL INC			779.000	13,250.79	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MASTERCARD INC			82,028.000	28,519,495.04
MATADOR RESOURCES CO			13,218.000	502,812.72
MATCH GROUP INC			28,596.000	4,489,286.04
MATERION CORP			5,091.000	349,446.24
MATRIX SERVICE CO			6,765.000	70,761.90
MATSON INC			7,284.000	587,891.64
MATTHEWS INTERNATIONAL CORP			5,284.000	183,301.96
MAUI LAND & PINEAPPLE CO INC			319.000	3,304.84
MAXAR TECHNOLOGIES INC			1,775.000	50,268.00
MAXCO INC			3,300.000	0.00
MAXEON SOLAR TECHNOLOGIES LTD			72.000	1,269.36
MAXIMUS INC			11,358.000	944,985.60
MAXLINEAR INC			8,675.000	427,243.75
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			13,767.000	176,905.95
MCCORMICK & CO INC/MD			28,520.000	2,310,975.60
MCDONALD'S CORP			71,610.000	17,265,887.10
MCEWEN MINING INC			46,010.000	47,850.40
MCGRATH RENTCORP			4,067.000	292,620.65
MCKESSON CORP			31,352.000	6,250,961.76
MCRAE INDUSTRIES INC			1,002.000	33,366.60
MDC HOLDINGS INC			8,317.920	388,613.22
MECKLERMEDIA CORP			970.000	0.00
MEDIA GEN INC CVR			17,631.000	0.00
MEDICAL PROPERTIES TRUST INC			21,800.000	437,526.00
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00
MEDICINOVA INC			19,394.000	73,503.26
MEDIFAST INC			2,789.000	537,272.96
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDPACE HOLDINGS INC			4,123.000	780,401.44
MEDTRONIC PLC			262,599.000	32,916,784.65
MEI PHARMA INC			100.000	276.00
MEIRAGTX HOLDINGS PLC			9,570.000	126,132.60
MEITUAN HK/03690			145,100.000	4,596,437.87
MERCADOLIBRE INC			14,327.000	24,060,763.80
MERCANTILE BANK CORP			4,124.000	132,091.72
MERCK & CO INC			276,371.000	20,758,225.81
MERCK KGAA			5,900.000	1,283,114.11
MERCURY GENERAL CORP			3,112.000	173,245.04

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MERCURY SYSTEMS INC			6,997.000	331,797.74	
MEREDITH CORP			7,448.000	414,853.60	
MEREO BIOPHARMA GROUP PLC ADR			377.000	912.34	
MERIDIAN BANCORP INC			6,656.000	138,178.56	
MERIDIAN BIOSCIENCE INC			9,724.000	187,089.76	
MERIT MEDICAL SYSTEMS INC			9,166.000	658,118.80	
MERITAGE HOMES CORP			5,115.000	496,155.00	
MERITOR INC			11,145.000	237,499.95	
MERRIMACK PHARMACEUTICALS INC			2,990.000	14,441.70	
MERUS NV			8,749.000	192,478.00	
MESA AIR GROUP INC			29,700.000	0.00	
MESA LABORATORIES INC			566.000	171,135.76	
META FINANCIAL GROUP INC			7,573.000	397,431.04	
META PLATFORMS INC			328,089.000	111,350,125.71	
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00	
METHODE ELECTRONICS INC			5,733.000	241,072.65	
METLIFE INC			114,912.000	7,093,517.76	
METRO ONE TELECOMMUNICATIONS I			4,577.000	480.59	
METTLER-TOLEDO INTERNATIONAL I			2,871.000	3,954,400.56	
MEXCO ENERGY CORP			114.000	1,274.52	
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			693,550.020	26,639,949.82	
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,269,327.050	82,494,929.45	
MGE ENERGY INC			6,128.000	450,408.00	
MGIC INVESTMENT CORP			43,102.000	644,805.92	
MGM RESORTS INTERNATIONAL			190,876.000	8,236,299.40	
MGP INGREDIENTS INC			2,396.000	155,979.60	
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00	
MICROBOT MEDICAL INC			0.400	2.81	
MICROCHIP TECHNOLOGY INC			22,340.000	3,428,966.60	
MICROLOG CORP			831.000	0.83	
MICRON SOLUTIONS INC			1,574.000	4,249.80	
MICRON TECHNOLOGY INC			104,330.000	7,405,343.40	
MICROSOFT CORP			793,346.000	223,660,104.32	
MICROSTRATEGY INC			1,015.000	587,076.00	
MICROWAVE FILTER CO INC			1,944.000	777.60	
MID-AMERICA APARTMENT COMMUNIT			13,207.000	2,466,407.25	
MIDDLESEX WATER CO			4,522.000	464,771.16	
MIDLAND STATES BANCORP INC			5.000	123.65	
MIDWESTONE FINANCIAL GROUP INC			325.000	9,802.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MILLER INDUSTRIES INC/TN			2,281.000	77,645.24
MILLERKNOLL INC			11,908.000	448,455.28
MIMECAST LTD			8,369.000	532,268.40
MIMEDX GROUP INC			10,800.000	65,448.00
MIND TECHNOLOGY INC			1,746.000	3,282.48
MINEBEA MITSUMI INC			19,900.000	510,809.76
MINERALS TECHNOLOGIES INC			5,435.000	379,580.40
MINERVA NEUROSCIENCES INC			3,286.000	5,717.64
MINTH GROUP LTD HK/00425			226,000.000	772,237.67
MIRUM PHARMACEUTICALS INC			9,927.000	197,745.84
MISONIX INC			7,748.000	196,024.40
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITEK SYSTEMS INC			335.000	6,197.50
MITSUBISHI UFJ FINANCIAL GROUP			1,361,700.000	8,029,239.59
MODEL N INC			5,101.000	170,883.50
MODERNA INC			36,039.000	13,869,969.54
MODINE MANUFACTURING CO			2,353.000	26,659.49
MODIVCARE INC			2,516.000	456,955.92
MOELIS & CO			8,135.000	503,312.45
MOHAWK INDUSTRIES INC			4,788.000	849,391.20
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLECULAR TEMPLATES INC			9,293.000	62,356.03
MOLINA HEALTHCARE INC			6,560.000	1,779,793.60
MOLSON COORS BEVERAGE CO			312,892.000	14,511,930.96
MOMENTIVE GLOBAL INC			16,000.000	313,600.00
MONARCH CASINO & RESORT INC			1,135.000	76,033.65
MONARCH CEMENT CO/THE			90.000	9,594.00
MONCLER SPA			3,814.000	234,360.87
MONDELEZ INTERNATIONAL INC			148,915.000	8,663,874.70
MONEYGRAM INTERNATIONAL INC			218.000	1,748.36
MONITRONICS INTERNATIONAL INC			424.000	2,544.00
MONMOUTH REAL ESTATE INVESTMEN			14,682.000	273,819.30
MONOLITHIC POWER SYSTEMS INC			3,609.000	1,749,210.12
MONOPAR THERAPEUTICS INC			9,039.000	43,748.76
MONRO INC			4,399.000	252,986.49
MONSTER BEVERAGE CORP			39,442.000	3,503,632.86
MOODY'S CORP			13,756.000	4,884,893.16
MOOG INC			3,692.000	281,441.16
MOORE HANDLEY INC			612.000	0.06

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MORGAN GROUP HOLDING CO			44.000	228.36	
MORGAN STANLEY			201,184.000	19,577,215.04	
MORPHIC HOLDING INC			4,252.000	240,833.28	
MOSAIC CO/THE			27,485.000	981,764.20	
MOSSIMO INC			12,487.000	39,334.05	
MOSYS INC			25.000	124.25	
MOTORCAR PARTS OF AMERICA INC			3,627.000	70,726.50	
MOTOROLA SOLUTIONS INC			16,938.000	3,935,036.16	
MOVADO GROUP INC			2,794.000	87,983.06	
MOVIE GALLERY INC COM			15,125.000	0.00	
MPLX LP			639,460.000	18,205,426.20	
MR COOPER GROUP INC			7,961.000	327,754.37	
MR DIY GROUP M BHD			2,214,400.000	2,062,859.19	
MRC GLOBAL INC			13,474.000	98,899.16	
MSCI INC			9,201.000	5,597,336.34	
MSCI WORLD EX-US INDEX FUND A			39,021,014.107	1,027,403,790.93	
MSCI WORLD EX-US INDEX FUND B			15,693,936.517	459,438,233.81	
MTU AERO ENGINES AG			72,000.000	16,305,035.76	
MUELLER INDUSTRIES INC			8,238.000	338,581.80	
MUELLER WATER PRODUCTS INC			24,398.000	371,337.56	
MUENCHENER RUECKVERSICHERUNGS-			23,300.000	6,397,137.44	
MULTIPLAN CORP			47,355.000	266,608.65	
MURPHY OIL CORP			17,375.000	433,853.75	
MURPHY USA INC			3,538.000	591,765.88	
MYERS INDUSTRIES INC			4,913.000	96,147.41	
MYR GROUP INC			2,301.000	228,949.50	
MYREXIS INC			3,666.000	146.64	
MYRIAD GENETICS INC			14,726.000	475,502.54	
N-VIRO INTERNATIONAL CORP			846.000	0.17	
NABORS INDUSTRIES LTD			1,290.000	124,459.20	
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	1,436.64	
NACCO INDUSTRIES INC			1,910.000	56,994.40	
NANOGEN INC			7,205.000	0.00	
NANOPHASE TECHNOLOGIES CORP			2,437.000	6,628.64	
NASB FINANCIAL INC			682.000	43,641.18	
NASDAQ INC			13,217.000	2,551,145.34	
NATERA INC			2,902.000	323,398.88	
NATHAN'S FAMOUS INC			1,158.000	70,834.86	
NATIONAL BANK HOLDINGS CORP			4,710.000	190,660.80	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL BANK OF CANADA			215,781.000	16,569,582.58
NATIONAL BEVERAGE CORP			4,825.000	253,264.25
NATIONAL CINEMEDIA INC			6,910.000	24,599.60
NATIONAL HEALTH INVESTORS INC			5,826.000	311,691.00
NATIONAL HEALTHCARE CORP			3,013.000	210,849.74
NATIONAL PRESTO INDUSTRIES INC			1,061.000	87,086.88
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			2,455.000	103,527.35
NATIONAL STORAGE AFFILIATES TR			7,957.000	420,050.03
NATIONAL VISION HOLDINGS INC			138,974.000	7,889,553.98
NATIONAL WESTERN LIFE GROUP IN			806.000	169,735.54
NATURAL ALTERNATIVES INTERNATI			2,792.000	37,636.16
NATURAL GAS SERVICES GROUP INC			4,918.000	51,048.84
NATURE'S SUNSHINE PRODUCTS INC			3,054.000	44,649.48
NATUS MEDICAL INC			4,835.000	121,261.80
NAVIDEA BIOPHARMACEUTICALS INC			26.000	45.50
NAVIENT CORP			24,163.000	476,735.99
NAVIGATOR HOLDINGS LTD			9,279.000	82,583.10
NBT BANCORP INC			7,446.000	268,949.52
NCR CORP			336,699.000	13,050,453.24
NCISOFT CORP			3,867.000	1,969,427.47
NEENAH INC			3,565.000	166,164.65
NEKTAR THERAPEUTICS			21,177.000	380,338.92
NELNET INC			4,879.000	386,611.96
NEOGEN CORP			15,048.000	653,534.64
NEOGENOMICS INC			14,731.000	710,328.82
NEOLEUKIN THERAPEUTICS INC			5,758.000	41,630.34
NEOMAGIC CORP			1,790.000	35.98
NEOPHOTONICS CORP			100.000	871.00
NEOSE TECHNOLOGIES INC			9,800.000	0.00
NESCO INC COM			5,500.000	0.00
NESTE OYJ			260,210.000	14,767,901.49
NESTLE SA			6,690.000	808,236.05
NET 1 UEPS TECHNOLOGIES INC			5,302.000	24,654.30
NETAPP INC			36,601.000	3,285,305.76
NETBANK INC COM			43,611.000	0.00
NETEASE INC HK/09999			146,765.000	2,479,186.28
NETFLIX INC			37,236.000	22,726,620.24
NETGEAR INC			4,947.000	157,858.77

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NETLIST INC			1,400.000	7,854.00	
NETSCOUT SYSTEMS INC			10,552.000	284,376.40	
NETSOL TECHNOLOGIES INC			5,911.000	27,072.38	
NETWORK INTERNATIONAL HOLDINGS			73,642.000	360,739.43	
NETWORK-1 TECHNOLOGIES INC			1,480.000	4,390.72	
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.19	
NEUROBO PHARMACEUTICALS INC			4,868.000	18,108.96	
NEVRO CORP			4,117.000	479,136.46	
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00	
NEW JERSEY RESOURCES CORP			14,485.000	504,222.85	
NEW RELIC INC			6,415.000	460,404.55	
NEW RESIDENTIAL INVESTMENT COR			46,751.000	514,261.00	
NEW WEI INC			11,600.000	0.00	
NEW YORK MORTGAGE TRUST INC			31,954.000	136,124.04	
NEWELL BRANDS INC			31,814.000	704,361.96	
NEWMARK GROUP INC			16,790.000	240,264.90	
NEWMONT CORP			69,372.000	3,766,899.60	
NEWPARK RESOURCES INC			14,587.000	48,137.10	
NEWS CORP			355,537.000	8,362,779.61	
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00	
NEXA RESOURCES SA			16,345.000	124,222.00	
NEXI SPA			24,508.000	459,001.31	
NEXIEN BIOPHARMA INC			50.000	3.40	
NEXON CO LTD			215,700.000	3,493,344.30	
NEXPOINT RESIDENTIAL TRUST INC			2,700.000	167,076.00	
NEXPRISE INC			1,644.000	0.16	
NEXSTAR MEDIA GROUP INC			4,728.000	718,466.88	
NEXTCURE INC			5,478.000	36,921.72	
NEXTERA ENERGY INC			184,244.000	14,466,838.88	
NEXTERA ENTERPRISES INC			29,140.000	2.91	
NEXTGEN HEALTHCARE INC			9,621.000	135,656.10	
NEXTIER OILFIELD SOLUTIONS INC			21,629.000	99,493.40	
NH FOODS LTD			4,000.000	151,646.87	
NICOLET BANKSHARES INC			2,149.000	159,412.82	
NIELSEN HOLDINGS PLC			45,508.000	873,298.52	
NIHON M&A CENTER HOLDINGS INC			640,000.000	18,900,290.81	
NIKE INC			125,514.000	18,228,398.22	
NINE DRAGONS PAPER HOLDINGS LT HK/02689			4,973,000.000	6,126,295.99	
NINTENDO CO LTD			1,700.000	827,488.22	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NIPPON EXPRESS CO LTD			1,300.000	89,948.46
NIPPON TELEGRAPH & TELEPHONE C			449,900.000	12,439,538.12
NIPPON YUSEN KK			7,800.000	590,723.71
NISOURCE INC			33,904.000	821,493.92
NITCHES INC			1,080.000	43.74
NITORI HOLDINGS CO LTD			3,500.000	693,569.33
NITTO DENKO CORP			1,700.000	121,586.38
NKARTA INC			4,496.000	125,033.76
NL INDUSTRIES INC			6,560.000	37,785.60
NLIGHT INC			87,265.000	2,460,000.35
NMI HOLDINGS INC			236,083.000	5,337,836.63
NMT MEDICAL INC			2,641.000	0.00
NN GROUP NV			1,278.000	67,051.12
NN INC			2,450.000	12,862.50
NOBILITY HOMES INC			1,411.000	47,268.50
NOBLE CORP NEW WTS EXP 02/05/2026			340.000	646.00
NOBLE INTL LTD			5,650.000	0.00
NOMURA RESEARCH INSTITUTE LTD			15,000.000	556,576.28
NORD RESOURCES CORP			1,694.000	0.00
NORDIC AMERICAN TANKERS LTD			13,803.000	35,335.68
NORDIC ENTERTAINMENT GROUP AB			290,000.000	15,712,318.01
NORFOLK SOUTHERN CORP			25,805.000	6,173,846.25
NORTECH SYSTEMS INC			821.000	9,203.41
NORTHEAST BANK			1,609.000	54,255.48
NORTHEAST INDIANA BANCORP INC			588.000	25,872.00
NORTHERN OIL AND GAS INC			4,141.000	88,617.40
NORTHERN TECHNOLOGIES INTERNAT			338.000	5,154.50
NORTHERN TRUST CORP			26,731.000	2,881,869.11
NORTHFIELD BANCORP INC			11,269.000	193,376.04
NORTHRIM BANCORP INC			1,170.000	49,736.70
NORTHROP GRUMMAN CORP			19,081.000	6,872,022.15
NORTHWEST BIOTHERAPEUTICS INC			6,664.000	8,529.92
NORTHWEST NATURAL HOLDING CO			5,555.000	255,474.45
NORTHWEST PIPE CO			3,752.000	88,922.40
NORTHWESTERN CORP			8,237.000	471,980.10
NORTONLIFELOCK INC			73,029.000	1,847,633.70
NORWEGIAN CRUISE LINE HOLDINGS			30,657.000	818,848.47
NOVA LTD			2,144.000	219,309.76
NOVANTA INC			5,123.000	791,503.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NOVARTIS AG			122,456.000	10,085,538.39
NOVATEK MICROELECTRONICS CORP			337,000.000	4,959,351.01
NOVATION COS INC			1,726.000	65.07
NOVELSTEM INTERNATIONAL CORP			3,839.000	1,151.70
NOVO NORDISK A/S			231,936.000	22,463,027.45
NOW INC			12,915.000	98,799.75
NRG ENERGY INC			55,097.000	2,249,610.51
NU SKIN ENTERPRISES INC			9,554.000	386,650.38
NUCOR CORP			41,339.000	4,071,478.11
NUSTAR ENERGY LP			492,724.000	7,755,475.76
NUTROGANICS INC			831.000	1.75
NUVASIVE INC			6,548.000	391,897.80
NV5 GLOBAL INC			1,974.000	194,577.18
NVE CORP			1,704.000	109,004.88
NVENT ELECTRIC PLC			5,000.000	161,650.00
NVIDIA CORP			296,650.000	61,454,014.00
NVR INC			562.000	2,694,272.96
NXP SEMICONDUCTORS NV			37,763.000	7,396,638.81
NXXI INC			11,261.000	0.00
O'REILLY AUTOMOTIVE INC			11,903.000	7,273,447.18
O-I GLASS INC			18,516.000	264,223.32
OAKTREE SPECIALTY LENDING CORP			1,030.000	7,271.80
OBLONG INC			154.000	321.86
OCCIDENTAL PETROLEUM CORP			86,036.000	2,544,944.88
OCEANEERING INTERNATIONAL INC			12,541.000	167,046.12
OCEANFIRST FINANCIAL CORP			6,610.000	141,520.10
OCUPHIRE PHARMA INC			9.000	46.35
OCWEN FINANCIAL CORP			635.999	17,890.66
ODP CORP/THE			5,448.000	218,791.68
ODYSSEY MARINE EXPLORATION INC			55.000	385.00
OFFICE PROPERTIES INCOME TRUST			1.480	37.49
OFG BANCORP			7,536.000	190,057.92
OHIO VALLEY BANC CORP			1,498.000	40,071.50
OIL STATES INTERNATIONAL INC			5,937.000	37,937.43
OIL-DRI CORP OF AMERICA			2,414.000	84,490.00
OILSANDS QUEST INC			6,899.000	0.00
OLD DOMINION FREIGHT LINE INC			13,494.000	3,859,014.12
OLD NATIONAL BANCORP/IN			19,753.000	334,813.35
OLD SECOND BANCORP INC			420.000	5,485.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OLEMA PHARMACEUTICALS INC			3,595.000	99,078.20
OLYMPIC STEEL INC			1,902.000	46,332.72
OMEGA FLEX INC			1,131.000	161,382.39
OMEROS CORP			11,303.000	155,868.37
OMNICELL INC			6,876.000	1,020,604.68
OMNICOM GROUP INC			21,401.000	1,550,716.46
OMRON CORP			3,700.000	368,093.20
OMTHERA PHARMACEUTICALS			2,956.000	0.00
OMV AG			152,400.000	9,216,239.27
ONCOCYTE CORP			128.000	455.68
ONCOTELIC THERAPEUTICS INC			10.000	1.36
ONCTERNAL THERAPEUTICS INC			397.000	1,655.49
ONE GAS INC			8,335.000	528,188.95
ONE LIBERTY PROPERTIES INC			4,820.000	146,961.80
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEMAIN HOLDINGS INC			5,900.000	326,447.00
ONEOK INC			266,747.000	15,468,658.53
ONESPAN INC			9,038.000	169,733.64
ONO PHARMACEUTICAL CO LTD			6,100.000	139,576.96
ONTO INNOVATION INC			6,562.000	474,104.50
ONTRAK INC			4,620.000	46,384.80
OPAP SA			21,419.000	332,139.10
OPIANT PHARMACEUTICALS INC			8,410.000	216,473.40
OPKO HEALTH INC			65,351.000	238,531.15
OPTICAL CABLE CORP			1,148.000	4,270.56
OPTIMIZERX CORP			117,695.000	10,068,807.25
OPTION CARE HEALTH INC			15,272.000	370,498.72
ORACLE CORP			162,940.000	14,196,962.20
ORACLE CORP JAPAN			2,500.000	220,031.37
ORASURE TECHNOLOGIES INC			14,397.000	162,830.07
ORBIT INTERNATIONAL CORP			335.000	2,093.75
ORCHID ISLAND CAPITAL INC			3,630.000	17,750.70
ORGANOGENESIS HOLDINGS INC			6,512.000	92,730.88
ORGANON & CO			21,482.000	704,394.78
ORGANOVO HOLDINGS INC			444.000	3,019.20
ORIC PHARMACEUTICALS INC			5,054.000	105,679.14
ORION ENGINEERED CARBONS SA			8,017.000	146,149.91
ORION GROUP HOLDINGS INC			5,649.000	30,730.56
ORKLA ASA			644,100.000	5,919,145.64

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORLEANS HOMEBUILDERS INC			2,200.000	0.00
ORSTED AS			2,589.000	342,504.52
ORTHOFIX MEDICAL INC			4,555.000	173,636.60
ORTHOPEDIATRICS CORP			132,518.000	8,681,254.18
OSAKA GAS CO LTD			10,200.000	187,316.15
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.02
OSHKOSH CORP			3,100.000	317,347.00
OSI SYSTEMS INC			3,774.000	357,775.20
OTIS WORLDWIDE CORP			51,748.000	4,257,825.44
OTONOMY INC			6,021.000	11,560.32
OTP BANK NYRT			104,545.000	6,138,820.32
OTTER TAIL CORP			7,447.000	416,808.59
OUTFRONT MEDIA INC			19,639.000	494,902.80
OVERSEAS SHIPHOLDING GROUP INC			447.000	929.76
OVERSTOCK.COM INC			3,074.000	239,526.08
OVINTIV INC			31,154.000	1,024,343.52
OWENS & MINOR INC			7,383.000	231,014.07
OWENS CORNING			2,800.000	239,400.00
OXFORD INDUSTRIES INC			3,436.000	309,824.12
OXFORD NANOPORE TECHNOLOGIES P			7,681.000	63,445.01
OYSTER POINT PHARMA INC			2,363.000	28,001.55
P&F INDUSTRIES INC			1,803.000	11,953.89
P10 HOLDINGS INC			1,815.000	19,329.75
PAB BANKSHARES INC			1,304.000	0.00
PACCAR INC			37,950.000	2,995,014.00
PACIFIC BIOSCIENCES OF CALIFOR			17,551.000	448,428.05
PACIFIC MERCANTILE BANCORP			995.000	9,163.95
PACIFIC PREMIER BANCORP INC			14,521.000	601,750.24
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			96,042.000	5,378,352.00
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			16,422.000	2,257,039.68
PAGERDUTY INC			9,331.000	386,490.02
PALM HARBOR HOMES INC			3,688.000	0.00
PALO ALTO NETWORKS INC			600.000	287,400.00
PALOMAR HOLDINGS INC			2,571.000	207,813.93
PAM TRANSPORTATION SERVICES IN			3,058.000	137,548.84
PANDORA A/S			2,876.000	349,632.96
PAPA JOHN'S INTERNATIONAL INC			3,677.000	466,942.23

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PAR PACIFIC HOLDINGS INC			3,507.000	55,130.04
PAR TECHNOLOGY CORP			3,347.000	205,873.97
PARADE TECHNOLOGIES LTD			82,000.000	4,871,053.95
PARAGON TECHNOLOGIES INC			1,680.000	9,240.00
PARATEK PHARMACEUTICALS INC			7,907.000	38,428.02
PARETEUM CORP			769.000	180.64
PARK AEROSPACE CORP			3,454.000	47,250.72
PARK CITY GROUP INC			3,745.000	20,410.25
PARK NATIONAL CORP			2,111.000	257,436.45
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	0.01
PARKER-HANNIFIN CORP			17,490.000	4,890,553.80
PARKERVISION INC			219.000	259.52
PARSONS CORP			1,643.000	55,467.68
PARTNERS GROUP HOLDING AG			23,190.000	36,456,166.58
PATRICK INDUSTRIES INC			3,254.000	271,058.20
PATRIOT TRANSPORTATION HOLDING			969.000	11,007.84
PATTERSON COS INC			16,118.000	485,796.52
PATTERSON-UTI ENERGY INC			28,844.000	259,596.00
PAUL MUELLER CO			119.000	5,105.10
PAYCHEX INC			30,618.000	3,442,994.10
PAYCOM SOFTWARE INC			5,054.000	2,505,520.50
PAYPAL HOLDINGS INC			151,324.000	39,376,018.04
PBF ENERGY INC			11,516.000	149,362.52
PC CONNECTION INC			4,340.000	191,090.20
PCD INC COM			12,400.000	0.00
PCTEL INC			9,722.000	60,470.84
PDC ENERGY INC			11,643.000	551,761.77
PDF SOLUTIONS INC			10,543.000	242,910.72
PDL BIOPHARMA INC			20,195.000	49,881.65
PEABODY ENERGY CORP			11,024.000	163,044.96
PEAPACK-GLADSTONE FINANCIAL CO			3,787.000	126,334.32
PEBBLEBROOK HOTEL TRUST			17,325.000	388,253.25
PEGASUS COS INC/THE			36.000	12,600.00
PELTON INTERACTIVE INC			2,081.000	181,151.05
PENN NATIONAL GAMING INC			13,889.000	1,006,396.94
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	0.00
PENNANT GROUP INC/THE			3,756.500	105,520.09
PENNS WOODS BANCORP INC			468.000	11,119.68

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PENNSYLVANIA REAL ESTATE INVES			12,081.000	23,437.14	
PENNYMAC FINANCIAL SERVICES IN			4,775.000	291,895.75	
PENSON WORLDWIDE INC			4,020.000	0.00	
PENTAIR PLC			13,833.000	1,004,690.79	
PEOPLE'S UNITED FINANCIAL INC			35,931.000	627,714.57	
PEOPLES BANCORP INC/OH			5,207.580	164,611.60	
PEOPLES FINANCIAL CORP/MS			675.000	10,658.25	
PEOPLES FINANCIAL SERVICES COR			752.000	34,268.64	
PEPSICO INC			148,708.000	22,367,170.28	
PERDOCEO EDUCATION CORP			6,722.000	70,984.32	
PERFICIENT INC			5,943.000	687,605.10	
PERFORMANCE FOOD GROUP CO			20,380.160	946,862.24	
PERFORMANT FINANCIAL CORP			545,463.000	2,160,033.48	
PERKINELMER INC			15,379.000	2,665,026.91	
PERMA-FIX ENVIRONMENTAL SERVIC			1,321.000	8,784.65	
PERMA-PIPE INTERNATIONAL HOLDI			2,785.000	21,611.60	
PERNOD RICARD SA			54,669.000	12,082,492.18	
PERSIMMON PLC			4,506.000	162,098.75	
PERSONALIS INC			5,244.000	100,894.56	
PERVASIP CORP			276.000	0.91	
PETERSHILL PARTNERS PLC			964,505.000	4,551,716.11	
PETIQ INC			4,955.000	123,726.35	
PETMED EXPRESS INC			3,430.000	92,164.10	
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00	
PFF BANCORP INC			6,255.000	0.00	
PFIZER INC			494,735.000	21,278,552.35	
PFSWEB INC			1,549.000	19,982.10	
PGT INNOVATIONS INC			9,638.000	184,085.80	
PHARMANETICS INC COM			6,690.000	0.00	
PHARMARON BEIJING CO LTD HK/03759			114,600.000	2,742,574.17	
PHARMCHEM INC			1,619.000	7,609.30	
PHI GROUP INC WTS EXP 08/30/2022			338.000	0.00	
PHIBRO ANIMAL HEALTH CORP			6,044.000	130,187.76	
PHILIP MORRIS INTERNATIONAL IN			140,371.000	13,305,767.09	
PHILLIPS 66			41,718.000	2,921,511.54	
PHILLIPS 66 PARTNERS LP			141,230.000	5,063,095.50	
PHOENIX FOOTWEAR GROUP INC			1,137.000	105.23	
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00	
PHOTRONICS INC			4,635.000	63,175.05	



BNY MELLON

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHREESIA INC			2,473.000	152,584.10
PHX MINERALS INC			6,722.000	20,569.32
PHYSICIANS REALTY TRUST			27,030.000	476,268.60
PIEDMONT OFFICE REALTY TRUST I			17,659.000	307,796.37
PINNACLE WEST CAPITAL CORP			9,679.000	700,372.44
PINTEREST INC			59,612.000	3,037,231.40
PIONEER BANCORP INC/NY			300.000	3,852.00
PIONEER ENERGY SERVICES CORP			3.000	0.00
PIONEER NATURAL RESOURCES CO			32,060.000	5,338,310.60
PIPER SANDLER COS			2,750.000	380,765.00
PITNEY BOWES INC			21,344.000	153,890.24
PIXELWORKS INC			1,554.000	7,428.12
PJT PARTNERS INC			3,041.000	240,573.51
PLAINS ALL AMERICAN PIPELINE L			1,637,429.000	16,652,652.93
PLANTRONICS INC			4,980.000	128,035.80
PLAYA HOTELS & RESORTS NV			311.000	2,578.19
PLEXUS CORP			4,331.000	387,234.71
PLUS THERAPEUTICS INC			0.160	0.30
PLYMOUTH INDUSTRIAL REIT INC			4,034.000	91,773.50
PNC FINANCIAL SERVICES GROUP I			43,433.000	8,497,232.12
PNM RESOURCES INC			10,881.000	538,391.88
POINT BLANK SOLUTIONS INC			5,587.000	0.00
POINT.360			3,662.000	0.00
POLARIS INC			3,400.000	406,844.00
POLARITYTE INC			1,793.000	1,160.07
PONIARD PHARMACEUTICALS INC			80.000	0.80
POOL CORP			3,549.000	1,541,721.09
PORTLAND GENERAL ELECTRIC CO			14,362.000	674,870.38
POSCO			39,275.000	10,946,584.65
POSTE ITALIANE SPA			12,083.000	167,062.86
POTLATCHDELTIC CORP			8,891.000	458,597.78
POWELL INDUSTRIES INC			3,049.000	74,913.93
POWER INTEGRATIONS INC			7,166.000	709,362.34
POWERFLEET INC			1,938.000	12,984.60
POWERTECH TECHNOLOGY INC			1,862,000.000	6,984,045.45
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			25,382.000	3,629,879.82
PPL CORP			76,116.000	2,122,114.08
PRA GROUP INC			7,312.000	308,127.68



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PRECISION BIOSCIENCES INC			8,553.000	98,701.62	
PREFERRED APARTMENT COMMUNITIE			7,650.000	93,559.50	
PREFERRED BANK/LOS ANGELES CA			2,712.000	180,836.16	
PREFORMED LINE PRODUCTS CO			1,169.000	76,031.76	
PREMIER FINANCIAL CORP			7,088.000	225,681.92	
PREMIER INC			260,928.000	10,113,569.28	
PREMIER LASER SYS INC CL A COM			15,000.000	0.00	
PRESTIGE CONSUMER HEALTHCARE I			8,580.000	481,423.80	
PRICESMART INC			3,052.000	236,682.60	
PRIMECARE SYSTEMS INC			1,444.000	0.72	
PRIMEENERGY RESOURCES CORP			1,176.000	68,502.00	
PRIMIS FINANCIAL CORP			66.000	954.36	
PRIMORIS SERVICES CORP			4,298.000	105,258.02	
PRINCETON NATIONAL BANCORP INC			3,531.000	38.49	
PRINCIPAL FINANCIAL GROUP INC			39,068.000	2,515,979.20	
PRISM TECHNOLOGIES GROUP INC			294.000	2.09	
PRO-DEX INC			3,703.000	96,018.79	
PROASSURANCE CORP			9,735.000	231,498.30	
PROCTER & GAMBLE CO/THE			239,977.000	33,548,784.60	
PROG HOLDINGS INC			10,088.000	423,796.88	
PROGENICS PHARMACEUTICALS INC CONTRA			10,463.000	0.00	
PROGRESS SOFTWARE CORP			5,991.000	294,697.29	
PROGRESSIVE CORP/THE			186,092.000	16,820,855.88	
PROGYNY INC			7,678.000	429,968.00	
PROLIANCE INTERNATIONAL INC			4,794.000	0.05	
PROLOGIS INC			66,934.000	8,395,531.62	
PROPETRO HOLDING CORP			7,777.000	67,271.05	
PROSOFT LEARNING CORP COM			3,150.000	0.00	
PROSPECT CAPITAL CORP			37,857.000	291,498.90	
PROTAGENIC THERAPEUTICS INC			2.000	3.72	
PROTAGONIST THERAPEUTICS INC			4,275.000	75,753.00	
PROTALIX BIOTHERAPEUTICS INC			1,818.000	2,417.94	
PROTARA THERAPEUTICS INC			1,408.000	9,743.36	
PROTHENA CORP PLC			6,043.000	430,442.89	
PROTO LABS INC			3,855.000	256,743.00	
PROVENTION BIO INC			5,689.000	36,409.60	
PROVIDENT FINANCIAL HOLDINGS I			1,166.000	19,915.28	
PRUDENTIAL FINANCIAL INC			38,750.000	4,076,500.00	
PRUDENTIAL PLC			629,455.000	12,348,958.19	



BNY MELLON

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PS BUSINESS PARKS INC			2,594.000	406,583.56
PSYCHEMEDICS CORP			3,655.000	31,067.50
PTC INC			8,928.000	1,069,485.12
PUBLIC SERVICE ENTERPRISE GROU			56,827.000	3,460,764.30
PUBLIC STORAGE			19,196.000	5,703,131.60
PUBLICIS GROUPE SA			3,029.000	204,519.38
PULMONX CORP			56,760.000	2,042,224.80
PULSE BIOSCIENCES INC			13,901.000	300,261.60
PULTEGROUP INC			26,281.000	1,206,823.52
PUMA SE			142,260.000	15,896,980.13
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	96.70
PVH CORP			5,967.000	613,347.93
PYXIS TANKERS INC			199.000	151.44
PZENA INVESTMENT MANAGEMENT IN			6,754.000	66,459.36
Q2 HOLDINGS INC			6,636.000	531,809.04
QC HOLDINGS INC			1,838.000	771.96
QCR HOLDINGS INC			1,531.000	78,754.64
QEP CO INC			510.000	10,200.00
QORVO INC			17,266.000	2,886,702.54
QUAD SYSTEMS CORP			8,400.000	0.01
QUAD/GRAPHICS INC			2,180.000	9,265.00
QUAKER CHEMICAL CORP			2,902.000	689,863.44
QUAKER FABRIC CORP NEW			8,200.000	0.00
QUALCOMM INC			265,499.000	34,244,061.02
QUALSTAR CORP			333.000	865.80
QUALYS INC			4,564.000	507,927.56
QUANEX BUILDING PRODUCTS CORP			4,885.000	104,587.85
QUANTA SERVICES INC			11,642.000	1,325,092.44
QUANTERIX CORP			5,576.000	277,629.04
QUANTUM CORP			1,911.000	9,898.98
QUEST DIAGNOSTICS INC			12,591.000	1,829,598.21
QUICKLOGIC CORP			189.000	1,013.04
QUINSTREET INC			12,079.000	212,107.24
QUMU CORP			2,256.000	5,594.88
QUOTIENT TECHNOLOGY INC			8,534.000	49,667.88
R1 RCM INC			14,526.000	319,717.26
RADIAN GROUP INC			101,290.000	2,301,308.80
RADIOIO INC			9.000	0.27

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RADIUS HEALTH INC			6,300.000	78,183.00
RADNET INC			7,543.000	221,085.33
RADWARE LTD			4,731.000	159,529.32
RAFAEL HOLDINGS INC			5,233.000	160,810.09
RAIA DROGASIL SA			184,035.000	785,261.94
RAINMAKER SYSTEMS INC			1,456.000	1.60
RAIT FINANCIAL TRUST			270.000	0.00
RALPH LAUREN CORP			4,106.000	455,930.24
RAMBUS INC			14,006.000	310,933.20
RANGE RESOURCES CORP			25,501.000	577,087.63
RANGER OIL CORP			3,818.000	101,826.06
RAPID7 INC			6,417.000	725,249.34
RAPT THERAPEUTICS INC			3,495.000	108,519.75
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			5,173.000	298,016.53
RAYMOND JAMES FINANCIAL INC			33,267.000	3,069,878.76
RAYTHEON TECHNOLOGIES CORP			125,772.486	10,811,402.90
RBC BEARINGS INC			3,645.000	773,469.00
RCM TECHNOLOGIES INC			3,101.000	18,854.08
RE/MAX HOLDINGS INC			4,280.000	133,364.80
READING INTERNATIONAL INC			6,621.000	33,502.26
READY CAPITAL CORP			3,682.000	53,131.26
REALNETWORKS INC			4,528.000	7,199.52
REALOGY HOLDINGS CORP			12,912.000	226,476.48
REALTEK SEMICONDUCTOR CORP			123,000.000	2,187,559.43
REALTY INCOME CORP			48,267.000	3,130,597.62
REC LTD			3,414,700.000	7,261,599.78
RECORDATI INDUSTRIA CHIMICA E			1,973.000	114,970.67
RECRO PHARMA INC			12,964.000	26,705.84
RECRUIT HOLDINGS CO LTD			446,300.000	27,327,999.32
RED ROBIN GOURMET BURGERS INC			3,702.000	85,368.12
RED ROCK RESORTS INC			9,017.000	461,850.74
REDWOOD TRUST INC			9,651.000	124,401.39
REGENCY CENTERS CORP			12,346.000	831,256.18
REGENERON PHARMACEUTICALS INC			15,609.000	9,446,254.62
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			4,706.000	197,275.52
REGIONAL SAB DE CV			282,150.000	1,622,213.15
REGIONS FINANCIAL CORP			141,765.000	3,021,012.15

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REGIS CORP			9,920.000	34,521.60
RELIANCE INDUSTRIES LTD			123,683.000	4,197,748.81
RELIANCE INDUSTRIES LTD GDR			9,334.000	633,584.45
RELMADA THERAPEUTICS INC			1,440.000	37,742.40
RELX PLC			791,148.000	22,903,002.40
RENASANT CORP			8,527.000	307,398.35
RENESAS ELECTRONICS CORP			48,300.000	604,318.15
RENT-A-CENTER INC/TX			6,465.000	363,397.65
REPARE THERAPEUTICS INC			2,917.000	76,542.08
REPLIMUNE GROUP INC			5,893.000	174,668.52
REPUBLIC BANCORP INC/KY			2,221.000	112,493.65
REPUBLIC SERVICES INC			25,738.000	3,090,104.28
RESEARCH FRONTIERS INC			2,595.000	6,643.20
RESIDEO TECHNOLOGIES INC			18,273.000	452,987.67
RESMED INC			14,165.000	3,733,185.75
RESOLUTE FOREST PRODUCTS INC			9,608.000	114,335.20
RESONA HOLDINGS INC			1,526,400.000	6,139,801.06
RESONATE BLENDS INC			0.167	0.05
RESOURCES CONNECTION INC			6,408.000	101,118.24
RESPIRERX PHARMACEUTICALS INC			3.000	0.06
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	20,790.00
RETAIL OPPORTUNITY INVESTMENTS			18,005.000	313,647.10
RETAIL PROPERTIES OF AMERICA I			25,131.000	323,687.28
RETAIL VALUE INC			4,519.000	118,985.27
RETRACTABLE TECHNOLOGIES INC			11,824.000	130,418.72
REUNION INDUSTRIES INC			1,969.000	39.38
REVOLVE GROUP INC			8,942.000	552,347.34
REX AMERICAN RESOURCES CORP			2,886.000	230,504.82
REXNORD CORP			15,662.000	1,006,909.98
REZOLUTE INC			8,455.000	62,736.10
RF INDUSTRIES LTD			1,443.000	11,645.01
RHEINMETALL AG			77,700.000	7,634,474.18
RHYTHM PHARMACEUTICALS INC			6,423.000	83,884.38
RIBBON COMMUNICATIONS INC			5,565.000	33,278.70
RICHARDSON ELECTRONICS LTD/UNI			1,535.000	14,874.15
RICHTER GEDEON NYRT			270,600.000	7,407,811.21
RIGEL PHARMACEUTICALS INC			1,823.000	6,617.49
RILEY EXPLORATION PERMIAN INC			29.000	680.92
RING ENERGY INC			6,322.000	18,649.90

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RIO TINTO LTD			116,800.000	8,452,234.68
RIO TINTO PLC			234,648.000	15,545,706.25
RIOT BLOCKCHAIN INC			7,586.000	194,960.20
RITE AID CORP			6,764.000	96,048.80
RIVERVIEW BANCORP INC			4,084.000	29,690.68
RLI CORP			5,905.000	592,094.35
RLJ LODGING TRUST			24,748.000	367,755.28
RMR GROUP INC/THE			144.000	4,816.80
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			9,427.000	945,810.91
ROCHE HOLDING AG			40,479.000	14,838,177.69
ROCK CREEK PHARMACEUTICALS INC			413.000	0.00
ROCKFORD CORP/ARIZONA			4,168.000	41,680.00
ROCKWELL AUTOMATION INC			10,694.000	3,144,463.76
ROCKWELL MEDICAL INC			11,634.000	6,933.87
ROCKY BRANDS INC			3,105.000	147,829.05
ROCKY MOUNTAIN CHOCOLATE FACTO			3,869.000	28,630.60
ROGERS CORP			2,516.000	469,183.68
ROKU INC			11,767.000	3,687,189.45
ROLLINS INC			19,773.000	698,580.09
ROPER TECHNOLOGIES INC			8,906.000	3,973,233.78
ROSS STORES INC			32,730.000	3,562,660.50
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			25,399.000	2,259,241.05
ROYAL DUTCH SHELL PLC B SHS			87,378.000	1,943,494.81
ROYALE ENERGY INC			2,193.000	168.86
RPT REALTY			11,276.000	143,881.76
RR DONNELLEY & SONS CO			1,394.000	7,165.16
RUBICON TECHNOLOGY INC			381.000	3,886.20
RUSH ENTERPRISES INC			11,479.000	518,391.64
RUTH'S HOSPITALITY GROUP INC			2,111.000	43,718.81
RYANAIR HOLDINGS PLC ADR			161,210.000	17,742,772.60
RYDER SYSTEM INC			10,309.000	852,657.39
S&P GLOBAL INC			24,831.000	10,550,443.59
SABRA HEALTH CARE REIT INC			27,928.000	411,100.16
SAFEGUARD SCIENTIFICS INC			1,966.000	17,458.08
SAFETY INSURANCE GROUP INC			1,718.000	136,151.50
SAGA COMMUNICATIONS INC			846.000	19,246.50
SAGE GROUP PLC/THE			41,092.000	393,163.80



BNY MELLON

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAGE THERAPEUTICS INC			8,777.000	388,908.87
SAIA INC			3,796.000	903,561.88
SAILPOINT TECHNOLOGIES HOLDING			11,498.000	493,034.24
SALEM MEDIA GROUP INC			2,472.000	9,171.12
SALESFORCE.COM INC			123,326.000	33,448,477.72
SALLY BEAUTY HOLDINGS INC			20,548.000	346,233.80
SAMPO OYJ			219,235.000	10,902,675.92
SAMSUNG ELECTRONICS CO LTD			374,156.000	23,416,362.25
SAMSUNG ELECTRONICS CO LTD GDR			3,699.000	5,755,717.90
SANCHEZ ENERGY CORP			6,989.000	0.00
SANDERSON FARMS INC			3,206.000	603,369.20
SANDS CHINA LTD HK/01928			354,000.000	727,585.70
SANDVIK AB			26,330.000	605,539.89
SANDY SPRING BANCORP INC			3,658.000	167,609.56
SANGAMO THERAPEUTICS INC			16,247.000	146,385.47
SANMINA CORP			9,339.000	359,925.06
SANOFI			278,079.000	26,774,993.90
SAPIENS INTERNATIONAL CORP NV			6,987.000	201,085.86
SARATOGA INVESTMENT CORP			3,110.000	89,381.40
SARTORIUS STEDIM BIOTECH			642.000	359,895.01
SASOL LTD			308,317.000	5,849,313.49
SATCON TECHNOLOGY CORP			1,198.000	0.00
SATSUMA PHARMACEUTICALS INC			3,315.000	15,447.90
SAUL CENTERS INC			1,421.000	62,609.26
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SAWAI GROUP HOLDINGS CO LTD			122,300.000	5,699,843.01
SBA COMMUNICATIONS CORP			9,182.000	3,035,293.74
SBERBANK OF RUSSIA PJSC ADR			19,464.000	364,950.00
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			3,136.000	109,101.44
SCHEID VINEYARDS INC			578.000	9,912.70
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			113,565.000	3,366,066.60
SCHNEIDER ELECTRIC SE			154,919.000	25,836,291.67
SCHNITZER STEEL INDUSTRIES INC			2,105.000	92,220.05
SCHOLASTIC CORP			4,973.000	177,287.45
SCHWEITZER-MAUDUIT INTERNATION			6,118.000	212,049.88
SCIENTIFIC GAMES CORP			11,828.000	982,551.96
SCIPLAY CORP			16,348.000	338,240.12

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SCO GROUP INC/THE			6,400.000	0.00	
SCORPIO TANKERS INC			8,898.000	164,968.92	
SCPHARMACEUTICALS INC			8,742.000	58,134.30	
SCSK CORP			5,700.000	120,871.16	
SEA LTD ADR			76,826.000	24,486,750.98	
SEABOARD CORP			96.000	393,599.04	
SEACHANGE INTERNATIONAL INC			3,720.000	3,943.20	
SEACOAST BANKING CORP OF FLORI			7,506.000	253,777.86	
SEACOR MARINE HOLDINGS INC			3,942.000	18,251.46	
SEADRILL LTD			92.000	20.05	
SEAGATE TECHNOLOGY HOLDINGS PL			33,281.000	2,746,348.12	
SEAGEN INC			7,699.000	1,307,290.20	
SEALED AIR CORP			12,706.000	696,161.74	
SEASPINE HOLDINGS CORP			115,776.000	1,821,156.48	
SEB SA			780.000	110,195.28	
SECURE ENERGY SERVICES INC 144A			6,800.000	11,711.13	
SECUREWORKS CORP			5,635.000	112,023.80	
SECURITY NATIONAL FINANCIAL CO			1,574.951	12,961.85	
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.24	
SEI INVESTMENTS CO			3,500.000	207,550.00	
SELECT MEDICAL HOLDINGS CORP			17,861.000	646,032.37	
SELECTA BIOSCIENCES INC			2,350.000	9,776.00	
SELECTIVE INSURANCE GROUP INC			7,890.000	595,931.70	
SEMLER SCIENTIFIC INC			3,330.000	415,317.60	
SEMPRA ENERGY			26,437.000	3,344,280.50	
SEMRUSH HOLDINGS INC			136,389.000	3,145,130.34	
SEMTECH CORP			9,079.000	707,889.63	
SENECA FOODS CORP			3,732.000	179,957.04	
SENSIENT TECHNOLOGIES CORP			6,350.000	578,358.00	
SEQUENTIAL BRANDS GROUP INC			12.000	27.90	
SERVICE CORP INTERNATIONAL/US			4,200.000	253,092.00	
SERVICE PROPERTIES TRUST			22,311.000	250,106.31	
SERVICENOW INC			36,842.000	22,925,671.34	
SERVISFIRST BANCSHARES INC			9,082.000	706,579.60	
SERVOTRONICS INC			92.000	1,068.12	
SEVERN BANCORP INC			984.000	12,280.32	
SFL CORP LTD			14,548.000	121,912.24	
SGS SA			149.000	435,411.91	
SHAKE SHACK INC			3,634.000	285,123.64	

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	5,746,052.56	
SHARPER IMAGE CORP			2,100.000	0.00	
SHATTUCK LABS INC			3,305.000	67,355.90	
SHELLS SEAFOOD RESTAURANTS			44.000	0.00	
SHENANDOAH TELECOMMUNICATIONS			6,539.000	206,501.62	
SHENZHOU INTERNATIONAL GROUP H HK/02313			154,000.000	3,279,941.94	
SHERWIN-WILLIAMS CO/THE			28,488.000	7,968,948.24	
SHIMADZU CORP			6,900.000	303,952.49	
SHIMANO INC			43,300.000	12,767,824.02	
SHIN-ETSU CHEMICAL CO LTD			2,600.000	440,421.23	
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	4,396,914.27	
SHOE CARNIVAL INC			7,756.000	251,449.52	
SHOLODGE INC			1,650.000	0.00	
SHOPIFY INC			9,100.000	12,337,598.00	
SHORE BANCSHARES INC			1,689.000	29,945.97	
SHOTSPOTTER INC			3,490.000	126,931.30	
SHRIRAM TRANSPORT FINANCE CO L			300,909.000	5,265,375.46	
SHUTTERSTOCK INC			930.000	105,387.60	
SHYFT GROUP INC/THE			2,571.000	97,723.71	
SI-BONE INC			97,983.000	2,098,795.86	
SIAM COMMERCIAL BANK PCL/THE			1,902,700.000	6,860,629.45	
SIEBERT FINANCIAL CORP			5,911.000	19,328.97	
SIEMENS GAMESA RENEWABLE ENER			287,533.000	7,337,864.88	
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00	
SIENTRA INC			2,487.000	14,250.51	
SIERRA BANCORP			386.000	9,372.08	
SIERRA ONCOLOGY INC			10,475.000	229,612.00	
SIERRA WIRELESS INC			774.000	11,981.74	
SIFCO INDUSTRIES INC			1,122.000	9,705.30	
SIG COMBIBLOC GROUP AG			14,957.000	399,558.82	
SIGA TECHNOLOGIES INC			5,058.000	37,378.62	
SIGHT RESOURCE CORP			200.000	0.00	
SIGMATRON INTERNATIONAL INC			535.000	4,750.80	
SIGNET JEWELERS LTD			6,455.000	509,686.80	
SIKA AG			55,000.000	17,499,062.02	
SILERGY CORP			64,000.000	9,429,837.85	
SILGAN HOLDINGS INC			8,346.000	320,152.56	
SILICOM LTD			3,647.000	157,732.75	
SILICON GRAPHICS INC COM			11,800.000	0.00	



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SILICON LABORATORIES INC			5,739.000	804,378.24
SILK ROAD MEDICAL INC			123,619.000	6,802,753.57
SILVERBOW RESOURCES INC			2,325.000	56,962.50
SILVERGATE CAPITAL CORP			54,189.000	6,258,829.50
SIMCLAR INC			700.000	1.12
SIMCORP A/S			102,000.000	12,078,926.45
SIMMONS FIRST NATIONAL CORP			10,178.000	300,861.68
SIMON PROPERTY GROUP INC			28,048.000	3,645,398.56
SIMPLY GOOD FOODS CO/THE			11,838.000	408,292.62
SIMPSON MANUFACTURING CO INC			6,543.000	699,904.71
SIMULATIONS PLUS INC			3,632.000	143,464.00
SINCLAIR BROADCAST GROUP INC			8,101.000	256,639.68
SIRIUSPOINT LTD			9,091.000	83,125.34
SITE CENTERS CORP			16,452.000	254,018.88
SITIME CORP			47,798.000	9,758,917.66
SIXTH STREET SPECIALTY LENDING			8,695.000	193,115.95
SJW GROUP			4,063.000	268,401.78
SK TELECOM CO LTD			33,313.000	9,116,061.81
SKANDINAVISKA ENSKILDA BANKEN			30,688.000	434,614.10
SKF AB			368,000.000	8,732,509.95
SKYLINE CHAMPION CORP			7,340.000	440,840.40
SKYWEST INC			8,321.000	410,558.14
SKYWORKS SOLUTIONS INC			19,393.000	3,195,578.54
SLEEP NUMBER CORP			2,973.000	277,916.04
SLM CORP			28,600.000	503,360.00
SLR INVESTMENT CORP			2,731.000	52,244.03
SM ENERGY CO			10,698.000	282,213.24
SMART GLOBAL HOLDINGS INC			5,318.000	236,651.00
SMF ENERGY CORP			441.000	0.00
SMILEDIRECTCLUB INC			15,194.000	80,832.08
SMITH & WESSON BRANDS INC			7,570.000	157,153.20
SMITH MICRO SOFTWARE INC			636.000	3,078.24
SNAP INC			11,939.000	881,933.93
SNAP-ON INC			9,152.000	1,912,310.40
SOCIETE GENERALE SA			33,645.000	1,060,411.18
SOCKET MOBILE INC			511.000	3,219.30
SOFINA SA			212.000	84,323.35
SOFTBANK GROUP CORP			9,400.000	545,928.73
SOFTECH INC			157.000	43.68

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOJITZ CORP			601,880.000	9,925,692.78
SOLARIS OILFIELD INFRASTRUCTUR			4,037.000	33,668.58
SOLIGENIX INC			5.000	5.20
SOLITARIO ZINC CORP			40.000	22.20
SOLITON INC			9,986.000	203,314.96
SOLUNA HOLDINGS INC			734.000	5,886.68
SONIC AUTOMOTIVE INC			6,904.000	362,736.16
SONIC HEALTHCARE LTD			17,143.000	503,502.79
SONIDA SENIOR LIVING INC			471.000	16,588.62
SONOS INC			12,167.000	393,724.12
SONOVA HOLDING AG			1,717.000	653,779.71
SONY GROUP CORP			16,700.000	1,864,203.41
SOPRA STERIA GROUP SACA			44,000.000	8,184,504.90
SORRENTO THERAPEUTICS INC			18,709.000	142,749.67
SOUTH JERSEY INDUSTRIES INC			14,279.000	303,571.54
SOUTHERN CO/THE			140,204.000	8,688,441.88
SOUTHERN FIRST BANCSHARES INC			3,182.000	170,237.00
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			644.000	28,909.16
SOUTHSIDE BANCSHARES INC			3,017.000	115,520.93
SOUTHWEST AIRLINES CO			71,853.000	3,695,399.79
SOUTHWEST GAS HOLDINGS INC			8,407.000	562,260.16
SOUTHWESTERN ENERGY CO			75,654.000	419,123.16
SP PLUS CORP			3,712.000	113,847.04
SPANISH BROADCASTING SYSTEM IN			375.000	1,612.50
SPARTANNASH CO			5,028.000	110,113.20
SPDR S&P 500 ETF TRUST			2,700.000	1,158,678.00
SPDR S&P MIDCAP 400 ETF TRST			300.000	144,264.00
SPECTRUM BRANDS HOLDINGS INC			6,934.000	663,375.78
SPECTRUM GROUP INTERNATIONAL I			1.000	800.00
SPECTRUM GROUP INTL IN			45,600.000	0.00
SPECTRUM PHARMACEUTICALS INC			9,454.000	20,609.72
SPEED COMMERCE INC			303.000	0.60
SPEEDUS CORP			1,690.000	0.51
SPERO THERAPEUTICS INC			6,652.000	122,463.32
SPIRE CORP			3,525.000	35.25
SPIRE INC			8,208.000	502,165.44
SPIRIT MTA REIT ESCROW			93,012.000	24,890.01
SPIRIT OF TEXAS BANCSHARES INC			3,272.000	79,182.40

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SPIRIT REALTY CAPITAL INC			131,380.000	6,048,735.20	
SPLUNK INC			1,590.000	230,088.90	
SPOK HOLDINGS INC			7,876.000	80,492.72	
SPORT-HALEY HOLDINGS INC			1,950.000	0.00	
SPOTIFY TECHNOLOGY SA			4,667.000	1,051,661.78	
SPRINGWORKS THERAPEUTICS INC			5,975.000	379,054.00	
SPROUTS FARMERS MARKET INC			17,582.000	407,374.94	
SPS COMMERCE INC			6,078.000	980,442.18	
SPS TECHNOLOGIES INC			6,300.000	0.00	
SPX CORP			7,524.000	402,157.80	
SPX FLOW INC			7,014.000	512,723.40	
SSE PLC			19,197.000	406,641.96	
STAAR SURGICAL CO			6,359.000	817,322.27	
STAG INDUSTRIAL INC			20,429.000	801,838.25	
STAGE STORES INC			6,466.000	0.00	
STAMPS.COM INC			2,225.000	733,782.75	
STANDARD CHARTERED PLC			1,007,934.000	5,925,448.45	
STANDARD MOTOR PRODUCTS INC			3,198.000	139,784.58	
STANDEX INTERNATIONAL CORP			2,890.000	285,849.90	
STANLEY BLACK & DECKER INC			13,664.000	2,395,435.84	
STAR BUFFET INC			762.000	15.32	
STAR BULK CARRIERS CORP			13,185.000	316,967.40	
STAR STRUCK LTD			262.000	2.65	
STARBUCKS CORP			108,500.000	11,968,635.00	
STARTEK INC			1,328.000	7,317.28	
STATE AUTO FINANCIAL CORP			3,660.000	186,477.00	
STATE BANK OF INDIA			492,286.000	3,004,352.28	
STATE BANK OF INDIA GDR			39,453.000	2,407,761.36	
STATE STREET CORP			35,945.000	3,045,260.40	
STATERA BIOPHARMA INC			52.000	120.12	
STEEL CONNECT INC			17,950.000	36,438.50	
STEELCASE INC			13,965.000	177,076.20	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	0.00	
STELLANTIS NV			40,446.000	776,998.21	
STEPAN CO			3,458.000	390,546.52	
STEPHAN CO/THE			1,476.000	3,262.11	
STEREOTAXIS INC			158.000	850.04	
STERIS PLC			13,831.000	2,825,396.68	

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STERLING CONSTRUCTION CO INC			5,692.000	129,037.64
STEVEN MADDEN LTD			11,513.000	462,362.08
STEWART INFORMATION SERVICES C			2,204.000	139,425.04
STOCK YARDS BANCORP INC			4,418.000	259,115.70
STONECASTLE FINANCIAL CORP			2,265.000	49,943.25
STONERIDGE INC			3,266.000	66,593.74
STONEX GROUP INC			2,954.000	194,668.60
STORAGE ENGINE INC COM			1,650.000	0.00
STRASBAUGH INC			204.000	1.86
STRATA SKIN SCIENCES INC			48.000	88.32
STRATASYS LTD			6,503.000	139,944.56
STRATEGIC EDUCATION INC			3,227.000	227,503.50
STRATTEC SECURITY CORP			533.000	20,733.70
STRATUS PROPERTIES INC			1,837.000	57,681.80
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	3,846.50
STRIDE INC			4,731.000	170,032.14
STRYKER CORP			30,778.000	8,116,774.16
STURM RUGER & CO INC			1,988.000	146,674.64
STYLECLICK INC			3,762.000	1.13
SUGARMADE INC			80.000	0.14
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			235,000.000	8,306,878.58
SUMITOMO MITSUI TRUST HOLDINGS			8,200.000	283,463.14
SUMITOMO REALTY & DEVELOPMENT			3,000.000	109,890.20
SUMMIT HOTEL PROPERTIES INC			9,884.000	95,182.92
SUMMIT MATERIALS INC			18,706.000	598,030.82
SUN COMMUNITIES INC			1,887.000	349,283.70
SUN HUNG KAI PROPERTIES LTD HK/00016			19,000.000	237,724.24
SUNCOKE ENERGY INC			2,202.000	13,828.56
SUNCOR ENERGY INC NEW			433,543.000	8,986,730.22
SUNLINK HEALTH SYSTEMS INC			1,406.000	3,641.54
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			173,700.000	4,569,731.46
SUNSTONE HOTEL INVESTORS INC			30,720.000	366,796.80
SUPER MICRO COMPUTER INC			5,504.000	201,281.28
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR GROUP OF COS INC			2,235.000	52,053.15
SUPERIOR INDUSTRIES INTERNATIO			3,836.000	27,043.80
SUPERNUS PHARMACEUTICALS INC			7,356.000	196,184.52
SURGALIGN HOLDINGS INC			8,660.000	9,439.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SURGERY PARTNERS INC			8,761.000	370,940.74	
SURMODICS INC			3,973.000	220,898.80	
SUZUKI MOTOR CORP			177,000.000	7,923,952.30	
SVB FINANCIAL GROUP			5,064.000	3,275,800.32	
SWATCH GROUP AG/THE			10,240.000	2,694,881.27	
SWEDISH MATCH AB			37,197.000	325,942.24	
SWITCH INC			4,401.000	111,741.39	
SWK HOLDINGS CORP			633.000	11,400.33	
SYMRISE AG			102,500.000	13,500,753.42	
SYNALLOY CORP			1,732.000	18,705.60	
SYNAPTICS INC			5,026.000	903,322.98	
SYNCHRONOSS TECHNOLOGIES INC			11,302.000	27,124.80	
SYNCHRONY FINANCIAL			247,502.000	12,097,897.76	
SYNDAX PHARMACEUTICALS INC			9,263.000	177,015.93	
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00	
SYNLOGIC INC			2,246.000	6,850.30	
SYNOPSIS INC			20,506.000	6,139,701.46	
SYNOVUS FINANCIAL CORP			21,970.000	964,263.30	
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.01	
SYPRIS SOLUTIONS INC			3,498.000	12,487.86	
SYSCO CORP			66,380.000	5,210,830.00	
T ROWE PRICE GROUP INC			24,098.000	4,740,076.60	
T-MOBILE US INC			68,692.000	8,776,089.92	
TABCORP HOLDINGS LTD			46,672.000	165,533.38	
TABULA RASA HEALTHCARE INC			2,879.000	75,458.59	
TACTILE SYSTEMS TECHNOLOGY INC			1,653.000	73,475.85	
TAITRON COMPONENTS INC			3,163.000	12,051.03	
TAIWAN SEMICONDUCTOR MANUFACTU			1,329,000.000	27,667,127.05	
TAIWAN SEMICONDUCTOR MANUFACTU ADR			156,412.000	17,463,399.80	
TAKE-TWO INTERACTIVE SOFTWARE			18,980.000	2,924,248.60	
TALANX AG			148,200.000	6,334,375.67	
TALON INTERNATIONAL INC			3,150.000	315.00	
TANDY BRANDS ACCESSORIES INC			1,325.000	6.63	
TANGER FACTORY OUTLET CENTERS			10,994.000	179,202.20	
TAPESTRY INC			130,506.000	4,831,332.12	
TARGA RESOURCES CORP			350,871.000	17,266,361.91	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			63,103.000	14,436,073.31	
TARO PHARMACEUTICAL INDUSTRIES			5,295.000	336,920.85	



BNY MELLON

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,541,900.000	3,920,545.96
TATA CONSULTANCY SERVICES LTD			60,953.000	3,100,348.26
TAYLOR DEVICES INC			501.000	5,621.22
TAYLOR MORRISON HOME CORP			17,126.000	441,508.28
TCR2 THERAPEUTICS INC			10,187.000	86,691.37
TCS GROUP HOLDING PLC GDR			54,004.000	4,957,567.20
TE CONNECTIVITY LTD			33,045.000	4,534,434.90
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			5,336.000	16,061.36
TECHNICAL COMMUNICATIONS CORP			135.000	351.00
TECHNIPFMC PLC			54,332.000	409,119.96
TECHNOGYM SPA			392,902.000	4,414,654.83
TECHNOLOGY SOLUTIONS CO			920.000	3.09
TECHTARGET INC			125,031.000	10,305,055.02
TECHTRONIC INDUSTRIES CO LTD HK/00669			1,396,500.000	27,823,620.89
TEEKAY CORP			10,803.000	39,538.98
TEEKAY TANKERS LTD			179.000	2,600.87
TEGNA INC			28,765.000	567,245.80
TEJON RANCH CO			5,647.000	100,290.72
TEKNOWLEDGE CORP			2,012.000	0.00
TELEDYNE TECHNOLOGIES INC			5,672.000	2,436,577.76
TELEFLEX INC			4,372.000	1,646,276.60
TELEFONAKTIEBOLAGET LM ERICSSO			1,231,260.000	13,947,210.20
TELEPERFORMANCE			40,680.000	16,034,383.85
TELEPHONE AND DATA SYSTEMS INC			13,035.000	254,182.50
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00
TELEVIDEO INC/CA			2,143.000	0.00
TELIGENT INC			48.900	19.51
TELOS CORP			67,881.000	1,929,178.02
TEMPEST THERAPEUTICS INC			361.000	5,223.67
TEMPUR SEALY INTERNATIONAL INC			12,800.000	594,048.00
TENABLE HOLDINGS INC			8,776.000	404,924.64
TENCENT HOLDINGS LTD HK/00700			111,300.000	6,596,805.26
TENET HEALTHCARE CORP			15,056.000	1,000,320.64
TENNANT CO			2,702.000	199,812.90
TENNECO INC			7,068.000	100,860.36
TERADYNE INC			20,367.000	2,223,465.39
TEREX CORP			7,889.000	332,126.90



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TERRENO REALTY CORP			9,406.000	594,741.38
TESLA INC			70,607.000	54,754,316.36
TESSCO TECHNOLOGIES INC			6,315.000	35,237.70
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			8,311.000	1,241,164.74
TETRA TECHNOLOGIES INC			9,636.000	30,064.32
TETRAPHASE PHARMACEUTICALS INC			271.000	84.01
TEXAS CAPITAL BANCSHARES INC			5,236.000	314,264.72
TEXAS INSTRUMENTS INC			89,965.000	17,292,172.65
TEXAS ROADHOUSE INC			9,437.000	861,881.21
TEXTAINER GROUP HOLDINGS LTD			2,362.000	82,457.42
TEXTRON INC			39,178.000	2,735,016.18
THALES SA			5,603.000	546,501.11
THERAPEUTICSMD INC			9,630.000	7,139.69
THERMO FISHER SCIENTIFIC INC			50,125.000	28,637,916.25
THERMOGENESIS HOLDINGS INC			11.100	21.87
THERMON GROUP HOLDINGS INC			2,855.000	49,420.05
THOMAS GROUP INC			367.000	0.00
THOMSON REUTERS CORP NEW			2,600.000	287,429.45
THQ INC			896.000	0.00
TIDEWATER INC			6,774.000	81,694.44
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	23.37
TILE SHOP HOLDINGS INC			2,826.000	21,675.42
TIMBERLAND BANCORP INC/WA			1,348.000	39,024.60
TITAN INTERNATIONAL INC			7,089.000	50,757.24
TITAN MACHINERY INC			1,608.000	41,663.28
TITAN PHARMACEUTICALS INC			9.000	16.83
TIVITY HEALTH INC			7,165.000	165,224.90
TJX COS INC/THE			164,820.000	10,874,823.60
TL ADMIN CORP COM			29,100.000	0.00
TOFAS TURK OTOMOBIL FABRIKASI			232,591.000	1,361,367.82
TOKYO ELECTRON LTD			800.000	356,137.12
TOKYO GAS CO LTD			9,500.000	177,015.46
TOMPKINS FINANCIAL CORP			2,264.000	183,180.24
TONIX PHARMACEUTICALS HOLDING			4.000	2.40
TOOTSIE ROLL INDUSTRIES INC			7,986.000	243,013.98
TOR MINERALS INTERNATIONAL INC			236.000	490.88
TORO CO/THE			2,900.000	282,489.00
TOROMONT INDUSTRIES LTD			139,910.000	11,676,744.92



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOTALENERGIES SE			206,100.000	9,873,261.36
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			9,124.000	283,847.64
TOYOTA MOTOR CORP			3,000.000	53,775.48
TPI COMPOSITES INC			4,472.000	150,930.00
TRACTOR SUPPLY CO			19,057.000	3,861,138.77
TRADE DESK INC/THE			7,054.000	495,896.20
TRANE TECHNOLOGIES PLC			25,776.000	4,450,226.40
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,727.000	37,905.30
TRANSCAT INC			2,921.000	188,346.08
TRANSCOASTAL CORP			23.000	0.23
TRANSDIGM GROUP INC			16,393.000	10,238,576.01
TRANSMEDICS GROUP INC			66,057.000	2,185,826.13
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			69,572.000	263,677.88
TRANSUNION			2,300.000	258,313.00
TRAVEL + LEISURE CO			16,831.000	917,794.43
TRAVELERS COS INC/THE			27,435.000	4,170,394.35
TRAVELZOO			3,681.000	42,699.60
TREACE MEDICAL CONCEPTS INC			300,564.000	8,085,171.60
TRECORA RESOURCES			1,197.000	9,791.46
TREDEGAR CORP			5,471.000	66,636.78
TREEHOUSE FOODS INC			6,318.000	251,961.84
TRI POINTE HOMES INC			16,551.000	347,902.02
TRI-VALLEY CORP			1,094.000	0.00
TRIAD GUARANTY INC			2,231.000	2.23
TRICO BANCSHARES			3,516.000	152,594.40
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRILLIUM THERAPEUTICS INC			14,585.000	256,112.60
TRIMAS CORP			7,329.000	237,166.44
TRIMBLE INC			30,813.000	2,534,369.25
TRINITY INDUSTRIES INC			13,292.000	361,143.64
TRINITY PLACE HOLDINGS INC			2,067.000	3,989.31
TRINSEO SA			7,227.000	390,113.46
TRIO-TECH INTERNATIONAL			682.000	2,864.40
TRIP.COM GROUP LTD ADR			181,758.000	5,589,058.50
TRIPLE CROWN MEDIA INC			983.000	0.00
TRIPLE-S MANAGEMENT CORP			7,350.000	259,969.50

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRISTATE CAPITAL HOLDINGS INC			183,940.000	3,890,331.00
TRITON INTERNATIONAL LTD			9,038.000	470,337.52
TRIUMPH BANCORP INC			4,492.000	449,783.96
TRONOX HOLDINGS PLC			6,869.000	169,320.85
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TRS EL GSGLPWDL INDEX P US0001M 50 BPS 2025 DEC 15			34,675,273.460	0.00
TRS EL GSGLPWDS INDEX R US0001M -15 BPS 2025 DEC 15			-33,863,202.370	0.00
TRS EL INCYTE CORP INDEX P US0001M 35 BPS 2025 DEC 15			42,374.880	-2,695.98
TRS EL RU10VATR EQUITY P US0001M +0.35BPS 2022 FEB 05			10,917,037.000	29,478.70
TRS EL SEDOL 0925288 INDEX P US0001M 35 BPS 2025 DEC 15			294,820.320	-6,181.45
TRS EL SEDOL 0989529 INDEX P US0001M 35 BPS 2025 DEC 15			208,204.240	15,575.57
TRS EL SEDOL 2023607 INDEX P US0001M 35 BPS 2025 DEC 15			155,526.690	-3,933.50
TRS EL SEDOL 2126249 INDEX P US0001M 35 BPS 2025 DEC 15			626,021.150	-73,805.45
TRS EL SEDOL 2126335 INDEX P US0001M 35 BPS 2025 DEC 15			208,134.000	-7,890.52
TRS EL SEDOL 2305844 INDEX P US0001M 35 BPS 2025 DEC 15			602,559.000	-43,800.52
TRS EL SEDOL 2369174 INDEX P US0001M 35 BPS 2025 DEC 15			177,247.200	-2,993.91
TRS EL SEDOL 2455965 INDEX P US0001M 35 BPS 2025 DEC 15			234,580.640	-12,756.09
TRS EL SEDOL 2475833 INDEX P US0001M 35 BPS 2025 DEC 15			316,944.720	-7,564.23
TRS EL SEDOL 2516152 INDEX P US0001M 35 BPS 2025 DEC 15			161,974.890	-1,884.58
TRS EL SEDOL 2520153 INDEX P US0001M 35 BPS 2025 DEC 15			622,689.570	-58,364.70
TRS EL SEDOL 2613990 INDEX P US0001M 35 BPS 2025 DEC 15			392,295.360	-38,669.69
TRS EL SEDOL 2684703 INDEX P US0001M 35 BPS 2025 DEC 15			436,999.970	-17,253.16
TRS EL SEDOL 2730190 INDEX P US0001M 35 BPS 2025 DEC 15			35,860.000	-2,581.16
TRS EL SEDOL 2778844 INDEX P US0001M 35 BPS 2025 DEC 15			302,015.880	12,185.61
TRS EL SEDOL 2883878 INDEX P US0001M 35 BPS 2025 DEC 15			156,176.670	13,380.10
TRS EL SEDOL 2886907 INDEX P US0001M 35 BPS 2025 DEC 15			504,412.160	7,647.32
TRS EL SEDOL 2931034 INDEX P US0001M 35 BPS 2025 DEC 15			7,932.120	-315.07
TRS EL SEDOL 2937689 INDEX P US0001M 35 BPS 2025 DEC 15			706,564.160	-90,698.21
TRS EL SEDOL 2989044 INDEX P US0001M 2025 DEC 15			265,315.000	16,967.00
TRS EL SEDOL 4741844 INDEX P US0001M 35 BPS 2025 DEC 15			642,061.030	-43,510.35
TRS EL SEDOL 5069211 INDEX P US0001M 35 BPS 2025 DEC 15			209,404.510	3,099.83
TRS EL SEDOL 5596991 INDEX P US0001M 35 BPS 2025 DEC 15			57,567.980	3,002.94
TRS EL SEDOL 5671735 INDEX P US0001M 35 BPS 2025 DEC 15			264,694.250	335.23
TRS EL SEDOL 6185495 INDEX P US0001M 30 BPS 2025 DEC 15			201,480.030	-10,342.52
TRS EL SEDOL 6250865 INDEX P US0001M 40 BPS 2025 DEC 15			277,890.870	-4,172.33
TRS EL SEDOL 6307200 INDEX P US0001M 40 BPS 2025 DEC 15			104,948.410	-535.34
TRS EL SEDOL 6428907 INDEX P US0001M 40 BPS 2025 DEC 15			96,659.500	-5,328.88
TRS EL SEDOL 6804682 INDEX P US0001M 40 BPS 2025 DEC 15			112,264.970	669.55
TRS EL SEDOL 6870445 INDEX P US0001M 40 BPS 2025 DEC 15			116,225.590	239.14

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRS EL SEDOL 6985383 INDEX P US0001M 40 BPS 2025 DEC 15			67,953.520	-1,221.47
TRS EL SEDOL 7085259 INDEX P US0001M 35 BPS 2025 DEC 15			57,183.930	366.41
TRS EL SEDOL 7103065 INDEX P US0001M 35 BPS 2025 DEC 15			25,880.430	-847.20
TRS EL SEDOL 7552571 INDEX P US0001M 35 BPS 2025 DEC 15			136,015.940	-4,881.18
TRS EL SEDOL B01SPF2 INDEX P US0001M 35 BPS 2025 DEC 15			38,936.360	-562.35
TRS EL SEDOL B07DRZ5 INDEX P US0001M 35 BPS 2025 DEC 15			14,434.430	-509.85
TRS EL SEDOL B07Q2V5 INDEX P US0001M 35 BPS 2025 DEC 15			61,122.900	-3,665.90
TRS EL SEDOL B0J7D91 INDEX P US0001M 40 BPS 2025 DEC 15			20,657.690	1,566.43
TRS EL SEDOL B0LCW08 INDEX P US0001M 35 BPS 2025 DEC 15			84,363.250	-2,088.36
TRS EL SEDOL B0R7JF1 INDEX P US0001M 35 BPS 2025 DEC 15			367,022.980	-619.43
TRS EL SEDOL B17NY40 INDEX P US0001M 35 BPS 2025 DEC 15			10,030.690	-227.96
TRS EL SEDOL B3QX5G4 INDEX P US0001M 40 BPS 2025 DEC 15			213,423.300	-4,558.49
TRS EL SEDOL B92SR70 INDEX P US0001M 35 BPS 2025 DEC 15			277,615.520	210.73
TRS EL SEDOL B95WG16 INDEX P US0001M 35 BPS 2025 DEC 15			472,371.360	-22,822.94
TRS EL SEDOL BDR73G1 INDEX P US0001M 35 BPS 2025 DEC 15			590,011.100	-43,480.38
TRS EL SEDOL BGH1M56 INDEX P US0001M 35 BPS 2025 DEC 15			254,848.680	12,617.46
TRS EL SEDOL BLDC8J4 INDEX P US0001M 35 BPS 2025 DEC 15			13,993.800	-388.32
TRS EL SEDOL BMW3X9 INDEX P US0001M 35 BPS 2025 DEC 15			252,151.450	-3,348.29
TRS EL SEDOL BNDPYV1 INDEX P US0001M 35 BPS 2025 DEC 15			62,466.720	-7,368.77
TRS EL SEDOL BYZ2QP5 INDEX P US0001M 35 BPS 2025 DEC 15			325,854.550	-34,405.83
TRUEBLUE INC			5,792.000	156,847.36
TRUIST FINANCIAL CORP			112,542.000	6,600,588.30
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			1,990.000	63,620.30
TRUSTMARK CORP			8,969.000	288,981.18
TS TECH CO LTD			390,600.000	5,058,633.08
TSR INC			631.000	6,044.98
TTEC HOLDINGS INC			2,968.000	277,597.04
TTM TECHNOLOGIES INC			11,852.000	148,979.64
TUCOWS INC			1,338.000	105,635.10
TUESDAY MORNING CORP			4,264.000	11,896.56
TURNING POINT BRANDS INC			209.000	9,979.75
TURNING POINT THERAPEUTICS INC			63,799.000	4,238,167.57
TURTLE BEACH CORP			457.000	12,713.74
TUTOR PERINI CORP			4,514.000	58,591.72
TWILIO INC			14,070.000	4,489,033.50
TWIN DISC INC			1,528.000	16,288.48
TWITTER INC			79,267.000	4,786,934.13

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TWO HARBORS INVESTMENT CORP			25,075.000	158,975.50	
TWO RIVERS WATER & FARMING CO			199.000	12.94	
TYLER TECHNOLOGIES INC			4,586.000	2,103,368.90	
TYSON FOODS INC			43,539.000	3,436,968.66	
UBER TECHNOLOGIES INC			8,146.000	364,940.80	
UBS -CW22 FOSHAN HAITIA WTS EXP 09-MAY-2022			215,439.000	3,677,543.73	
UBS -CW22 GUANGZHOU KIN WTS EXP 25-MAR-2022			140,913.000	2,239,107.57	
UBS CW21 SHENZHEN MIND WTS EXP 10-DEC-2021			77,400.000	4,616,136.00	
UBS CW22 AMOY DIAGNOST WTS EXP 16-AUG-202			155,851.000	1,932,552.40	
UBS CW22 AUTOBIO DIAGN WTS EXP 07-JUN-2022			86,579.000	713,410.96	
UBS CW22 HUNDSUN TECHN WTS EXP 04-FEB-2022			241,821.000	2,142,534.06	
UBS CW22 PING AN BANK WTS EXP 19-AUG-2022			949,852.000	2,640,588.56	
UBS CW22 SKSHU PAINT C WTS EXP 24-JAN-2022			218,374.000	3,378,245.78	
UBS-CW21 JIANGSU HENGL WTS EXP 13-DEC-2021			305,500.000	3,998,995.00	
UBS-CW22 LAOBAIXING PH WTS EXP 25-MAR-2022			282,099.000	2,048,038.74	
UBS-CW22 QINGDAO HAIER WTS EXP 18-APR-2022			175,011.000	3,073,193.16	
UBS-CW22 SICHUAN SWELL WTS EXP 09-MAY-2022			195,929.000	3,865,679.17	
UDR INC			23,122.000	1,225,003.56	
UFP INDUSTRIES INC			9,317.000	633,369.66	
UFP TECHNOLOGIES INC			2,648.000	163,090.32	
ULTA BEAUTY INC			6,979.000	2,518,860.68	
ULTIMATE LIFESTYLE CORP			20.000	0.00	
ULTRA CLEAN HOLDINGS INC			8,907.000	379,438.20	
ULTRAGENYX PHARMACEUTICAL INC			9,147.000	824,967.93	
ULTRALIFE CORP			1,817.000	12,846.19	
ULTRAPETROL BAHAMAS LTD			1,582.000	14.24	
UMB FINANCIAL CORP			6,352.000	614,301.92	
UMH PROPERTIES INC			5,861.000	134,216.90	
UMICORE SA			330,000.000	19,596,917.34	
UMPQUA HOLDINGS CORP			23,813.000	482,213.25	
UNDER ARMOUR INC			35,403.000	665,581.64	
UNICO AMERICAN CORP			668.000	2,224.44	
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00	
UNIFI INC			704.000	15,438.72	
UNIFIRST CORP/MA			2,172.000	461,810.64	
UNIGENE LABORATORIES INC			9,893.000	0.00	
UNILEVER PLC			2,623.000	141,645.72	
UNILEVER PLC ADR			213,696.000	11,586,597.12	
UNION BANKSHARES INC/MORRISVIL			3,916.000	125,155.36	

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UNION PACIFIC CORP			113,427.000	22,232,826.27
UNIQUIRE NV			5,490.000	175,734.90
UNISYS CORP			5,450.000	137,013.00
UNIT CORP WTS EXP 09/03/2027			200.000	0.00
UNITED AIRLINES HOLDINGS INC			27,244.000	1,295,997.08
UNITED AMERICAN HEALTHCARE COR			1,094.000	61.05
UNITED BANKSHARES INC/WV			12,911.000	469,702.18
UNITED COMMUNITY BANKS INC/GA			10,053.000	329,939.46
UNITED FIRE GROUP INC			3,894.000	89,951.40
UNITED NATURAL FOODS INC			6,164.000	298,460.88
UNITED OVERSEAS BANK LTD			389,700.000	7,420,260.00
UNITED PARCEL SERVICE INC			64,184.000	11,687,906.40
UNITED RENTALS INC			14,111.000	4,951,973.23
UNITED SECURITY BANCSHARES/FRE			835.000	6,680.00
UNITED STATES LIME & MINERALS			968.000	116,934.40
UNITED WESTERN BANCORP INC			2,275.000	0.00
UNITED-GUARDIAN INC			537.000	7,614.66
UNITEDHEALTH GROUP INC			83,669.000	32,692,825.06
UNITIL CORP			2,658.000	113,709.24
UNITY BANCORP INC			1,653.000	38,680.20
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			4,000.000	193,320.00
UNIVERSAL ELECTRONICS INC			2,387.000	117,559.75
UNIVERSAL HEALTH SERVICES INC			9,855.000	1,363,636.35
UNIVERSAL INSURANCE HOLDINGS I			3,055.000	39,837.20
UNIVERSAL LOGISTICS HOLDINGS I			3,916.000	78,633.28
UNIVERSAL MUSIC GROUP NV			410,824.000	11,005,617.24
UNIVERSAL STAINLESS & ALLOY PR			2,143.000	22,201.48
UNIVERSAL TECHNICAL INSTITUTE			5,307.000	35,875.32
UNIVEST FINANCIAL CORP			3,103.000	84,991.17
UNUM GROUP			12,300.000	308,238.00
UPLAND SOFTWARE INC			1,806.000	60,392.64
UPWORK INC			13,265.000	597,322.95
URANIUM ENERGY CORP			1,670.000	5,093.50
URBAN EDGE PROPERTIES			15,450.000	282,889.50
URBAN OUTFITTERS INC			8,457.000	251,088.33
UROGEN PHARMA LTD			5,864.000	98,632.48
UROLOGIX INC			2,793.000	7.12
URSTADT BIDDLE PROPERTIES INC			6,228.000	117,896.04

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US BANCORP			184,933.000	10,992,417.52
US ENERGY CORP			40.000	183.20
US GLOBAL INVESTORS INC			424.000	2,412.56
US GOLD CORP			2.000	20.48
US PHYSICAL THERAPY INC			2,463.000	272,407.80
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			8,043.000	64,263.57
USA TRUCK INC			1,573.000	24,035.44
USANA HEALTH SCIENCES INC			1,634.000	150,654.80
UTAH MEDICAL PRODUCTS INC			1,940.000	180,109.60
UTG INC			513.000	13,851.00
UTSTARCOM HOLDINGS CORP			4,757.000	5,470.55
V ONE CORP COM			2,000.000	0.00
VAALCO ENERGY INC			9,008.000	26,483.52
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO			375,780.000	10,561,123.10
VALERO ENERGY CORP			48,096.000	3,394,134.72
VALLEY MEDIA INC COM			11,100.000	0.00
VALLEY NATIONAL BANCORP			43,057.000	573,088.67
VALUE AMER INC COM			290.000	0.00
VALUE LINE INC			1,219.000	41,762.94
VANDA PHARMACEUTICALS INC			7,008.000	120,117.12
VANGUARD INTERNATIONAL SEMICON			801,000.000	4,355,682.74
VAPOTHERM INC			2,262.000	50,374.74
VAREX IMAGING CORP			5,162.000	145,568.40
VARONIS SYSTEMS INC			11,615.000	706,772.75
VASO CORP			17,910.000	913.41
VAXART INC			102.000	810.90
VAXCYTE INC			4,179.000	106,021.23
VCAMPUS CORP			271.000	0.05
VECTOR GROUP LTD			9,046.000	115,336.50
VECTRUS INC			3,138.000	157,778.64
VEECO INSTRUMENTS INC			8,986.000	199,579.06
VEEVA SYSTEMS INC			6,800.000	1,959,556.00
VENTAS INC			51,646.488	2,851,402.60
VERA BRADLEY INC			826.000	7,772.66
VERICEL CORP			89,608.000	4,372,870.40
VERINT SYSTEMS INC			9,034.000	404,632.86
VERIS RESIDENTIAL INC			12,962.000	221,909.44



BNY MELLON

Asset Detail

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERISIGN INC			10,138.000	2,078,391.38
VERISK ANALYTICS INC			13,832.000	2,770,134.64
VERITEX HOLDINGS INC			5,864.000	230,807.04
VERITIV CORP			755.000	67,617.80
VERIZON COMMUNICATIONS INC			457,739.000	24,722,483.39
VERRA MOBILITY CORP			435,308.000	6,560,091.56
VERRICA PHARMACEUTICALS INC			5,553.000	69,412.50
VERSO CORP			5,635.000	116,926.25
VERTEX PHARMACEUTICALS INC			36,932.000	6,699,095.48
VF CORP			47,650.000	3,192,073.50
VIACOMCBS INC			72,108.000	2,848,987.08
VIAD CORP			3,072.000	139,499.52
VIASAT INC			7,205.000	396,779.35
VIATRIS INC			139,148.000	1,885,455.40
VIAVI SOLUTIONS INC			27,930.000	439,618.20
VICON INDUSTRIES INC			2.000	10.00
VICOR CORP			4,247.000	569,777.52
VICTORY CAPITAL HOLDINGS INC			8,907.000	311,834.07
VIDEO DISPLAY CORP			2,455.000	2,909.18
VIDLER WATER RESOURCES INC			2,676.000	30,452.88
VIEWCAST.COM INC			6,812.000	21.80
VIEWTRAN GROUP INC			2,440.000	2.44
VILLAGE SUPER MARKET INC			1,413.000	30,633.84
VIRCO MFG. CORP			3,572.000	12,323.40
VIRIDIAN THERAPEUTICS INC			6,123.000	100,723.35
VIRNETX HOLDING CORP			4,886.000	19,153.12
VIRTUS INVESTMENT PARTNERS INC			859.000	266,564.88
VISA INC			200,797.000	44,727,531.75
VISHAY INTERTECHNOLOGY INC			15,022.000	301,791.98
VISHAY PRECISION GROUP INC			4,153.000	144,399.81
VISTA OUTDOOR INC			4,995.000	201,348.45
VISTEON CORP			3,611.000	340,842.29
VISTRA CORP			520,902.000	8,907,424.20
VITESCO TECHNOLOGIES GROUP AG			8,735.000	516,294.84
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			3,117.000	463,497.90
VOC ENERGY TRUST			2,513.000	11,534.67
VOCERA COMMUNICATIONS INC			4,916.000	224,956.16
VOLT INFORMATION SCIENCES INC			5,216.000	18,516.80

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VOLVO AB			411,848.000	9,276,824.93
VONAGE HOLDINGS CORP			30,141.000	485,872.92
VONOVIA SE			99,011.000	5,955,462.64
VORNADO REALTY TRUST			12,992.000	545,793.92
VOXX INTERNATIONAL CORP			3,162.000	36,204.90
VOYAGER THERAPEUTICS INC			5,482.000	14,417.66
VSE CORP			3,376.000	162,621.92
VULCAN MATERIALS CO			14,181.000	2,398,857.96
W R BERKLEY CORP			11,770.000	861,328.60
W WORLD CORP			11.000	53.13
W&T OFFSHORE INC			7,006.000	26,062.32
WABASH NATIONAL CORP			4,685.000	70,884.05
WAL-MART DE MEXICO SAB DE CV			993,421.000	3,382,404.01
WALGREENS BOOTS ALLIANCE INC			85,768.000	4,035,384.40
WALKER & DUNLOP INC			5,698.000	646,723.00
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			176,881.000	24,653,673.78
WALT DISNEY CO/THE			160,301.000	27,118,120.17
WANDERPORT CORP			82.000	0.35
WANT WANT CHINA HOLDINGS LTD HK/00151			11,000,000.000	8,322,789.09
WARRIOR MET COAL INC			8,467.000	197,027.09
WASHINGTON PRIME GROUP INC			2,806.000	2,263.60
WASHINGTON REAL ESTATE INVESTM			9,797.000	242,475.75
WASHINGTON TRUST BANCORP INC			2,564.000	135,840.72
WASTE MANAGEMENT INC			39,830.000	5,949,008.80
WATERS CORP			8,911.000	3,183,900.30
WATERSTONE FINANCIAL INC			2,752.000	56,388.48
WATTS WATER TECHNOLOGIES INC			4,246.000	713,710.14
WAVE LIFE SCIENCES LTD			4,298.000	21,060.20
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	1,520.00
WAYFAIR INC			1,633.000	417,247.83
WAYSIDE TECHNOLOGY GROUP INC			4,001.000	107,906.97
WD-40 CO			1,913.000	442,821.24
WEBCO INDUSTRIES INC			211.000	26,586.00
WEC ENERGY GROUP INC			39,678.000	3,499,599.60
WEGENER CORP			4,812.000	151.05
WEIMOB INC HK/02013			2,050,000.000	2,970,461.10
WEIS MARKETS INC			3,503.000	184,082.65

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WELBILT INC			14,689.000	341,372.36	
WELLMAN INC COM			15,700.000	0.00	
WELLS FARGO & CO			401,254.000	18,622,198.14	
WELLTOWER INC			35,219.000	2,902,045.60	
WERNER ENTERPRISES INC			6,660.000	294,838.20	
WESBANCO INC			10,584.000	360,702.72	
WESCO INTERNATIONAL INC			6,460.000	744,967.20	
WESFARMERS LTD			18,860.000	759,511.30	
WEST BANCORP INC			437.000	13,123.11	
WEST PHARMACEUTICAL SERVICES I			10,449.000	4,436,018.46	
WESTAMERICA BANCORP			4,295.000	241,636.70	
WESTELL TECHNOLOGIES INC			1,757.000	2,055.69	
WESTERN ASSET MORTGAGE CAPITAL			6,414.000	16,740.54	
WESTERN DIGITAL CORP			37,045.000	2,090,819.80	
WESTERN METALS CORP			3,193.000	494.92	
WESTERN MIDSTREAM PARTNERS LP			837,754.000	17,559,323.84	
WESTERN NEW ENGLAND BANCORP IN			4,482.000	38,231.46	
WESTERN UNION CO/THE			53,094.000	1,073,560.68	
WESTERN WTR CO			9,200.000	0.00	
WESTINGHOUSE AIR BRAKE TECHNOL			16,099.000	1,387,894.79	
WESTMORELAND COAL CO			2,487.000	0.00	
WESTROCK CO			50,285.000	2,505,701.55	
WESTWATER RESOURCES INC			1.000	3.58	
WESTWOOD HOLDINGS GROUP INC			2,424.000	46,056.00	
WET SEAL INC/THE			24,433.000	0.00	
WEYCO GROUP INC			2,364.000	53,568.24	
WEYERHAEUSER CO			115,379.000	4,104,031.03	
WH GROUP LTD HK/00288			7,697,065.000	5,487,557.03	
WHIRLPOOL CORP			10,853.000	2,212,492.58	
WHITBREAD PLC			333,650.000	14,917,920.57	
WHITE MOUNTAINS INSURANCE GROU			109.000	116,587.49	
WHITESTONE REIT			11,361.000	111,110.58	
WHITING PETROLEUM CORP			5,030.000	280,122.11	
WHX CORP COM NEW			6,933.000	0.00	
WICKES INC COM			7,200.000	0.00	
WILHELMINA INTERNATIONAL INC			975.000	5,167.50	
WILLDAN GROUP INC			2,023.000	71,998.57	
WILLIAMS COS INC/THE			143,979.000	3,734,815.26	
WILLIS LEASE FINANCE CORP			2,078.000	77,280.82	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WILLIS TOWERS WATSON PLC			11,012.000	2,559,849.52
WILLSCOT MOBILE MINI HOLDINGS			19,089.000	605,503.08
WILMAR INTERNATIONAL LTD			1,609,000.000	4,989,606.66
WINDTREE THERAPEUTICS INC			9,439.000	19,161.17
WINGSTOP INC			3,990.000	654,080.70
WINLAND HOLDINGS CORP			968.000	3,388.00
WINMARK CORP			753.000	161,917.59
WINNEBAGO INDUSTRIES INC			6,085.000	440,858.25
WIRELESS TELECOM GROUP INC			3,390.000	7,017.30
WIRELESS XCESSORIES GROUP INC			1,262.000	1.26
WISDOMTREE INVESTMENTS INC			13,400.000	75,978.00
WIZZ AIR HOLDINGS PLC			44,643.000	3,018,146.66
WOLVERINE WORLD WIDE INC			11,579.000	345,517.36
WORKDAY INC			29,840.000	7,456,717.60
WORKHORSE GROUP INC			15,162.000	115,989.30
WORKIVA INC			4,738.000	667,868.48
WORLD ACCEPTANCE CORP			1,257.000	238,302.06
WORLD FUEL SERVICES CORP			410,204.000	13,791,058.48
WORLDGATE COMMUNICATIONS			6,943.000	0.00
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			8,868.000	467,343.60
WQN INC			656.000	0.72
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	682.38
WSFS FINANCIAL CORP			9,791.000	502,376.21
WUXI BIOLOGICS CAYMAN INC HK/02269			1,409,000.000	22,896,148.22
WW GRAINGER INC			6,140.000	2,413,388.40
WW INTERNATIONAL INC			5,976.000	109,062.00
WYNDHAM HOTELS & RESORTS INC			3,800.000	293,322.00
WYNN RESORTS LTD			10,696.000	906,486.00
X4 PHARMACEUTICALS INC			7,740.000	40,944.60
X5 RETAIL GROUP NV GDR			94,735.000	3,076,045.45
XBIOTECH INC			4,833.000	62,587.35
XCEL ENERGY INC			61,395.000	3,837,187.50
XENCOR INC			6,667.000	217,744.22
XENON PHARMACEUTICALS INC			5,861.000	89,556.08
XILINX INC			36,213.000	5,467,800.87
XINYI SOLAR HOLDINGS LTD HK/00968			2,216,000.000	4,543,217.74
XOMA CORP			7,329.000	181,392.75
XOMETRY INC			39,647.000	2,286,442.49

Asset Detail

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
XPEL INC			2,236.000	169,622.96
XPERI HOLDING CORP			13,155.000	247,840.20
XYLEM INC/NY			24,476.000	3,027,191.68
YAKULT HONSHA CO LTD			4,900.000	248,568.22
YAMAHA CORP			121,800.000	7,696,078.68
YAMAHA MOTOR CO LTD			20,300.000	567,654.03
YAMATO HOLDINGS CO LTD			10,100.000	256,177.45
YELP INC			11,200.000	417,088.00
YOKOHAMA RUBBER CO LTD/THE			419,600.000	7,577,808.46
YORK WATER CO/THE			2,648.000	115,664.64
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,830,000.000	9,765,911.13
YUM CHINA HOLDINGS INC			49,163.000	2,856,861.93
YUM! BRANDS INC			30,144.000	3,686,912.64
YUMA ENERGY INC			1.266	0.00
YUNHONG CTI LTD			179.000	341.89
ZALANDO SE			3,655.000	335,996.53
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	0.00
ZEBRA TECHNOLOGIES CORP			8,602.000	4,433,642.84
ZEDGE INC			1,559.000	20,828.24
ZENDESK INC			65,350.000	7,606,086.50
ZIFF DAVIS INC			6,238.000	852,235.56
ZILLOW GROUP INC			4,235.000	373,272.90
ZIMMER BIOMET HOLDINGS INC			18,868.000	2,761,520.48
ZION OIL & GAS INC			469.000	81.61
ZIONS BANCORP NA			13,609.000	842,261.01
ZIOPHARM ONCOLOGY INC			18,460.000	33,597.20
ZIX CORP			2,848.000	20,135.36
ZOETIS INC			42,864.000	8,321,616.96
ZOOM VIDEO COMMUNICATIONS INC			2,950.000	771,425.00
ZOZO INC			24,100.000	906,112.46
ZUMIEZ INC			4,847.000	192,716.72
ZUR ROSE GROUP AG			35,520.000	14,240,746.10
ZURICH INSURANCE GROUP AG			503.000	206,840.11
ZYMEWORKS INC			5,407.000	157,019.28
ZYNERBA PHARMACEUTICALS INC			13,713.000	58,143.12
ZYNEX INC			6,423.000	73,029.51
TOTAL EQUITY			516,133,624.760	10,482,796,045.39
FIXED INCOME SECURITIES				



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			1,529,000.000	1,516,309.30
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			3,934,000.000	3,967,439.00
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			2,898,000.000	2,869,020.00
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,175,000.000	2,208,081.75
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			580,000.000	608,913.00
129 W TRADE ST LLC			1,675,010.167	1,395,741.02
180 MEDICAL INC 144A 3.875% 10/15/2029 DD 10/07/21			302,000.000	302,000.00
1828 CLO LTD 1A A1S1 144A VAR RT 10/15/2031 DD 10/15/18			498,106.522	497,901.30
188 INVERNESS LLC			219,879.290	309,097.07
1SHARPE MORTGAGE T 1 NOTE 144A VAR RT 07/25/2024 DD 08/05/20			556,000.000	556,722.80
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			637,633.440	637,286.62
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			1,537,917.160	1,537,379.25
8TH AVENUE FOOD 9/18 TL			843,032.540	831,440.84
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.532	148,647.12
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	270,241.10
AASET 2020-1 E HLDG LTD 144A VAR RT 01/16/2040 DD 02/18/20			4,638,000.000	463,800.00
AB BSL CLO 1 LTD 1A A1A 144A VAR RT 01/15/2033 DD 12/09/20			725,000.000	726,058.50
ABBVIE INC 2.300% 11/21/2022 DD 05/21/20			4,617,000.000	4,711,656.30
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			2,236,000.000	2,350,191.69
ABBVIE INC 3.200% 11/21/2029 DD 05/21/20			924,000.000	995,530.85
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,411,000.000	2,672,853.65
ABN AMRO BANK NV 144A 4.800% 04/18/2026 DD 04/18/16			600,000.000	673,992.00
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,341,000.000	2,415,677.90
ABRA AUTO BODY/CALIBER COLLISI			1,095,818.380	1,085,320.44
ABU DHABI GOVERNMENT INTE 144A 1.700% 03/02/2031 DD 09/02/20			1,030,000.000	994,156.00
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	696,430.90
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			581,000.000	604,966.25
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			1,460,000.000	1,534,752.00
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			2,855,500.000	2,870,748.37
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21			603,487.500	602,479.68
ACCESS CIG 2/18 2ND LIEN TL			315,000.007	314,212.51
ACCESS CIG 2/18 TL			1,384,726.880	1,376,653.92
ACCESS GROUP INC 2005-A A B VAR RT 07/25/2034 DD 06/07/05			498,847.507	485,450.71
ACCUVANT 1/17 COV-LITE TL			700,952.060	690,732.18
ACREC 2021-FL1 LTD FL1 A 144A VAR RT 10/16/2036 DD 10/15/21			3,500,000.000	3,500,000.00
ACRISURE 1/20 TLB			1,033,755.580	1,023,200.94
ADANI GREEN ENERGY LTD 144A 4.375% 09/08/2024 DD 09/08/21			455,000.000	454,969.09
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19			645,000.000	698,373.75
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,540,000.000	1,602,532.41

Asset Detail

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ADANI PORTS & SPECIAL ECO 144A 4.200% 08/04/2027 DD 08/04/20			490,000.000	513,700.25
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21			2,512,000.000	2,513,281.12
ADIANT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21			952,750.000	952,349.84
ADT SECURITY CORP/THE 144A 4.125% 08/01/2029 DD 07/29/21			65,000.000	64,602.88
ADVISOR GROUP HOLDINGS IN 144A 10.750% 08/01/2027 DD 08/01/19			299,000.000	330,395.00
AECOM 4/21 TLB 0.000% 04/13/2028 DD 04/06/21			3,939,562.500	3,935,622.94
AECOM 5.125% 03/15/2027 DD 02/21/17			1,140,000.000	1,262,550.00
AERCAP IRELAND CAPITAL DAC / A 2.875% 08/14/2024 DD 08/14/19			374,000.000	389,547.05
AERCAP IRELAND CAPITAL DAC / A 3.150% 02/15/2024 DD 09/25/20			2,000,000.000	2,085,206.92
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	434,436.77
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			242,000.000	261,444.04
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20			2,765,000.000	2,937,038.30
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	192,433.50
AES CORP/THE 2.450% 01/15/2031 DD 07/15/21			420,000.000	413,748.81
AETNA INC 2.750% 11/15/2022 DD 11/07/12			225,000.000	229,642.67
AETNA INC 3.500% 11/15/2024 DD 11/10/14			340,000.000	365,514.77
AETNA INC 6.625% 06/15/2036 DD 06/09/06			245,000.000	353,423.21
AFFIRM ASSET SECURITI B A 144A 1.030% 08/17/2026 DD 08/04/21			3,425,000.000	3,431,527.03
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			378,000.000	396,333.00
AGL CLO 6 LTD 6A AR 144A VAR RT 07/20/2034 DD 07/20/21			300,000.000	300,161.40
AHEAD DB HOLDINGS LLC 144A 6.625% 05/01/2028 DD 04/30/21			90,000.000	90,675.00
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			3,900,000.000	4,194,723.36
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			5,691,000.000	6,101,188.78
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,468,000.000	1,480,404.60
AIR CANADA 8/21 TLB			1,205,000.000	1,209,012.65
AIR LEASE CORP 2.100% 09/01/2028 DD 08/18/21			85,000.000	82,694.41
AIR LEASE CORP 3.000% 09/15/2023 DD 08/15/16			3,750,000.000	3,897,059.29
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			236,000.000	253,267.71
AIR MEDICAL 9/17 COV-LITE TLB			443,847.150	445,178.69
AIR MEDICAL 9/20 TLB			1,936.390	1,942.20
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	376,418.38
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			1,876,000.000	2,096,816.59
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,013,000.000	4,273,012.11
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			409,000.000	434,477.70
AKBANK TAS 144A 5.000% 10/24/2022 DD 10/24/12			1,085,000.000	1,110,716.67
AKZONOBEL SPECIALTY CHEMICALS			50,018.680	49,656.04
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			50,000.000	53,843.63
ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08			450,000.000	632,286.83
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			2,413,062.380	2,413,810.43

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			883,000.000	896,245.00
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,154,000.000	1,210,585.24
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20			530,000.000	571,075.00
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			2,243,000.000	2,388,795.00
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,271,160.00
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			78,000.000	79,552.20
ALCOA NEDERLAND HOLDING B 144A 4.125% 03/31/2029 DD 03/24/21			1,337,000.000	1,393,822.50
ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20			2,314,000.000	2,483,917.02
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	254,725.20
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			509,698.001	290,527.86
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20			3,308,000.000	3,371,209.92
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21			130,000.000	121,422.22
ALIMENTATION COUCHE-TARD 144A 3.550% 07/26/2027 DD 07/26/17			652,000.000	717,646.46
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			2,095,470.000	2,089,057.86
ALLEGHENY TECHNOLOGIES INC 4.875% 10/01/2029 DD 09/14/21			220,000.000	220,825.00
ALLEGHENY TECHNOLOGIES INC 5.125% 10/01/2031 DD 09/14/21			1,577,000.000	1,589,142.90
ALLEGHENY TECHNOLOGIES INC VAR RT 08/15/2023 DD 07/12/13			45,000.000	50,625.00
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	566,250.22
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	500,249.18
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19			1,567,000.000	1,605,012.44
ALLIANCE DATA SYSTEMS COR 144A 7.000% 01/15/2026 DD 09/22/20			2,987,000.000	3,196,090.00
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,168,000.000	1,179,680.00
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,222,000.000	2,299,770.00
ALLISON TRANSMISSION INC 144A 3.750% 01/30/2031 DD 11/19/20			35,000.000	34,037.50
ALLISON TRANSMISSION INC 144A 5.875% 06/01/2029 DD 03/29/19			458,000.000	498,326.90
ALLSTATE CORP/THE 5.350% 06/01/2033 DD 06/02/03			330,000.000	422,618.91
ALLY AUTO RECEIVABLES TRU 3 A3 1.930% 05/15/2024 DD 09/17/19			1,396,567.180	1,408,271.67
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			1,301,158.520	1,310,749.10
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	624,395.55
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20			469,000.000	476,007.57
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,997,000.000	2,147,933.26
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			1,267,000.000	1,406,721.26
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,958,000.000	5,550,287.34
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			2,350,000.000	2,686,134.39
ALPHABET INC 2.250% 08/15/2060 DD 08/05/20			415,000.000	361,378.33
ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20			2,975,000.000	2,835,874.13
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	1,175,020.00
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	1,704,199.36
ALTICE FRANCE SA/FRANCE 144A 5.125% 07/15/2029 DD 04/27/21			1,767,000.000	1,735,247.01

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ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			710,000.000	716,677.56
ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21			2,548,000.000	2,522,220.61
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			1,894,000.000	1,965,422.74
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			3,966,000.000	4,267,416.00
ALTRA INDUSTRIAL 9/18 TL			512,723.860	509,391.16
ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21			455,000.000	429,755.48
ALTRIA GROUP INC 4.000% 02/04/2061 DD 02/04/21			180,000.000	172,256.40
AMAYA 6/18 (USD) TL			2,035,174.790	2,027,542.89
AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21			240,000.000	254,539.42
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18			1,082,000.000	1,309,728.97
AMBAC ASSURANCE CORP 144A 5.100% 10/10/2021 DD 06/07/10			1,126,566.154	1,594,091.11
AMC ENTERTAINMENT 3/19 0.000% 04/22/2026 DD 03/06/19			69,732.590	64,541.70
AMC ENTERTAINMENT HOLDING 144A 10.500% 04/15/2025 DD 04/24/20			30,000.000	32,100.00
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			953,000.000	995,645.18
AMERICA MOVIL SAB DE CV 2.875% 05/07/2030 DD 05/07/20			380,000.000	394,895.68
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19			841,000.000	915,391.91
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			2,252,000.000	2,026,800.00
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19			910,000.000	911,137.50
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			1,926,000.000	2,383,425.00
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			3,247,000.000	3,413,408.75
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,878,999.000	3,102,265.37
AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2026 DD 03/26/18			152,000.000	156,180.00
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	715,155.00
AMERICAN BATH 1/21 COV-LITE TL 0.000% 11/23/2027 DD 01/21/21			115,709.980	115,276.07
AMERICAN BATH 11/20 COV-LITE T			20,000.000	20,043.80
AMERICAN BUILDERS & CONTR 144A 3.875% 11/15/2029 DD 05/13/21			35,000.000	34,737.50
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,557,000.000	1,590,086.25
AMERICAN CREDIT ACCEP 2 A 144A 0.370% 10/15/2024 DD 04/29/21			595,517.300	595,855.10
AMERICAN CREDIT ACCEP 2 A 144A 1.650% 12/13/2023 DD 05/21/20			129,093.000	129,191.00
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20			719,000.000	719,045.99
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			210,000.000	222,071.13
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19			2,435,000.000	2,477,531.90
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,744,920.00
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			560,762.500	560,061.55
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	356,568.88
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	491,112.02
AMERICAN TOWER CORP 2.700% 04/15/2031 DD 03/29/21			383,000.000	391,186.51
AMERICAN TOWER CORP 2.900% 01/15/2030 DD 01/10/20			953,000.000	990,750.63
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21			1,409,461.920	1,406,234.25

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AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21			1,195,000.000	1,194,388.04
AMERICREDIT AUTOMOBILE RE 2 A3 0.660% 12/18/2024 DD 07/22/20			832,000.000	834,407.98
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			1,830,000.000	1,850,913.24
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			356,000.000	358,421.19
AMERICREDIT AUTOMOBILE REC 2 D 2.130% 03/18/2026 DD 07/22/20			2,485,000.000	2,548,728.32
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,454,844.80
AMGEN INC 1.650% 08/15/2028 DD 08/09/21			2,249,000.000	2,207,129.40
AMGEN INC 2.800% 08/15/2041 DD 08/09/21			255,000.000	242,722.90
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			1,604,396.670	1,606,420.13
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	897,321.70
AMMC CLO XIII LT 13A A1R2 144A VAR RT 07/24/2029 DD 04/26/21			1,000,000.000	1,000,237.90
AMNEAL PHARMACEUTICALS 3/18			492,050.630	484,876.53
AMR 11/17 TLB			173,643.420	169,760.76
AMR/AADVANTAGE 3/21 TL 0.000% 03/10/2028 DD 03/08/21			1,965,097.000	2,030,868.80
AMSTED INDUSTRIES INC 144A 4.625% 05/15/2030 DD 12/16/19			100,000.000	102,750.00
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			379,219.530	384,265.24
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			145,291.260	146,558.74
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,537,338.25
AMWINS 2/21 TLB 0.000% 12/31/2024 DD 02/08/21			1,117,706.270	1,110,586.48
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21			30,000.000	30,450.00
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.550	979,570.12
ANALOG DEVICES INC 2.100% 10/01/2031 DD 10/05/21			1,405,000.000	1,405,473.16
ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21			185,000.000	183,924.49
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			1,675,340.000	1,665,924.58
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			421,177.540	423,643.12
ANGEL OAK MORTGAGE T 3 A1 144A VAR RT 04/25/2065 DD 06/01/20			840,564.110	846,468.07
ANGEL OAK MORTGAGE T 4 A1 144A VAR RT 01/20/2065 DD 08/01/21			2,964,161.100	2,959,234.37
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			916,578.180	918,848.54
ANGI GROUP LLC 144A 3.875% 08/15/2028 DD 08/20/20			735,000.000	731,325.00
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			1,689,000.000	1,692,853.70
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			115,000.000	142,689.95
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20			959,000.000	1,051,285.17
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18			385,000.000	459,448.75
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20			45,000.000	49,266.45
ANTERO RESOURCES CORP 144A 5.375% 03/01/2030 DD 06/01/21			35,000.000	36,860.25
ANTERO RESOURCES CORP 144A 7.625% 02/01/2029 DD 01/26/21			45,000.000	50,310.00
ANTERO RESOURCES CORP 144A 8.375% 07/15/2026 DD 01/04/21			29,000.000	32,849.17
AOA 2015-1177 MORT 1177 A 144A 2.957% 12/13/2029 DD 01/01/15			3,377,662.000	3,377,208.04
AOC/ALIANCYS 9/21 TLB 0.000% 09/30/2028 DD 09/20/21			945,000.000	940,275.00



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AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			110,000.000	105,732.75
AON CORP 2.800% 05/15/2030 DD 05/15/20			491,000.000	512,673.40
APACHE CORP 4.375% 10/15/2028 DD 08/23/18			1,563,000.000	1,689,993.75
APACHE CORP 4.625% 11/15/2025 DD 08/17/20			593,000.000	639,775.84
APACHE CORP 4.750% 04/15/2043 DD 04/09/12			2,438,000.000	2,639,695.74
APACHE CORP 4.875% 11/15/2027 DD 08/17/20			758,000.000	826,614.16
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			1,155,000.000	1,293,576.90
APACHE CORP 5.250% 02/01/2042 DD 12/03/10			999,000.000	1,096,402.50
APEX GROUP 7/21 (USD) COV-LITE 0.000% 07/27/2028 DD 06/29/21			451,000.000	450,436.25
API GROUP/J2 ACQUISITION 10/19			972,649.220	965,967.12
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,446,333.47
APIDOS CLO XXIV 24A A1AL 144A VAR RT 10/20/2030 DD 03/11/21			1,270,000.000	1,270,669.03
APIDOS CLO XXXI 31A A1R 144A VAR RT 04/15/2031 DD 05/14/21			4,800,000.000	4,804,276.80
APIDOS CLO XXXV 35A A 144A VAR RT 04/20/2034 DD 03/26/21			500,000.000	500,628.12
APPLE INC 2.800% 02/08/2061 DD 02/08/21			1,005,000.000	958,037.61
APPLE INC 2.850% 08/05/2061 DD 08/05/21			780,000.000	750,223.97
APPLE INC 4.375% 05/13/2045 DD 05/13/15			604,000.000	759,321.06
APPLE LEISURE 5/18 COV-LITE TL			6,990,956.080	6,971,311.49
APPLIED SYSTEMS 9/17 COV-LITE TLB			270,009.020	269,909.12
APX GROUP INC 144A 5.750% 07/15/2029 DD 07/09/21			720,000.000	710,170.13
APX GROUP INC 144A 6.750% 02/15/2027 DD 02/14/20			419,000.000	445,522.70
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			310,567.430	318,078.25
ARAMARK 6/18 COV-LITE TLB			2,342,000.000	2,288,321.36
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18			498,000.000	511,695.00
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			599,000.000	629,698.75
ARBOR MULTIFAMILY M MF3 D 144A 2.000% 10/15/2054 DD 10/01/21			300,000.000	260,940.00
ARBOR MULTIFAMILY M MF3 E 144A 2.000% 10/15/2054 DD 10/01/21			200,000.000	161,420.00
ARBOR MULTIFAMILY MF1 XD 144A VAR RT 05/15/2053 DD 05/01/20			8,221,000.000	300,066.50
ARBOR REALTY COMMER FL2 A 144A VAR RT 05/15/2036 DD 06/10/21			2,270,000.000	2,273,541.20
ARBOR REALTY COMMER FL3 A 144A VAR RT 08/15/2034 DD 09/29/21			3,000,000.000	3,003,750.00
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB			1,482,333.727	1,479,709.99
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20			684,900.000	685,756.13
ARCELORMITTAL SA 4.550% 03/11/2026 DD 03/11/19			105,000.000	117,086.75
ARCELORMITTAL SA VAR RT 03/01/2041 DD 03/07/11			535,000.000	747,576.90
ARCELORMITTAL SA VAR RT 10/15/2039 DD 10/08/09			215,000.000	305,005.45
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			562,000.000	569,727.50
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			349,000.000	355,693.82
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	1,068,637.50
ARCOS DORADOS HOLDINGS IN 144A 5.875% 04/04/2027 DD 04/04/17			800,000.000	832,008.00

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ARCOS DORADOS HOLDINGS IN 144A 6.625% 09/27/2023 DD 09/27/13			3,300,000.000	3,573,933.00
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	1,072,312.50
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			4,066,000.000	4,111,742.50
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19			2,511,000.000	2,604,986.73
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			402,000.000	419,800.56
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 06/02/20			1,077,000.000	1,096,391.39
ARDENT HEALTH 8/21 COV-LITE TL 0.000% 08/24/2028 DD 07/27/21			902,000.000	904,255.00
AREIT 2020-CRE4 TR CRE4 D 144A VAR RT 04/15/2037 DD 05/21/20			776,000.000	782,673.60
ARES CAPITAL CORP 3.875% 01/15/2026 DD 07/15/20			655,000.000	700,207.55
ARES L CLO LTD 50A AR 144A VAR RT 01/15/2032 DD 06/15/21			4,530,000.000	4,527,184.61
ARES LX CLO LTD 60A A 144A VAR RT 07/18/2034 DD 06/22/21			500,000.000	500,358.00
ARES XLI CLO LTD 41A AR2 144A VAR RT 04/15/2034 DD 03/24/21			750,000.000	750,347.25
ARETEC ESCROW ISSUER INC 144A 7.500% 04/01/2029 DD 04/08/21			732,000.000	753,960.00
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20			424,549.017	426,596.91
ARISTOCRAT LEISURE 5/18 TLB			487,165.717	483,716.58
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			402,415.240	405,923.42
ARIZONA PUBLIC SERVICE CO 2.200% 12/15/2031 DD 08/16/21			335,000.000	330,667.51
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			295,732.350	300,089.90
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	663,078.84
ASCEND LEARNING 6/17 TLB			411,875.630	411,509.06
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19			782,000.000	796,920.56
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			1,662,000.000	1,689,007.50
ASHTHAD CAPITAL INC 144A 2.450% 08/12/2031 DD 08/12/21			200,000.000	196,370.33
ASHTHAD CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			1,044,000.000	1,094,091.12
ASHTON WOODS USA LLC / AS 144A 4.625% 04/01/2030 DD 09/23/21			5,000.000	5,031.25
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	531,136.26
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			880,575.000	872,869.97
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			250,000.000	249,687.50
ASSURANT CLO LTD 5A A1 144A VAR RT 01/15/2033 DD 12/18/19			725,000.000	725,331.81
ASSURANT INC 2.650% 01/15/2032 DD 06/14/21			515,000.000	509,839.64
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			575,000.000	612,146.55
ASSUREDPARTNERS 2/20 COV-LITE			800,231.370	794,893.83
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,274,000.000	1,281,898.80
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21			415,000.000	413,530.90
ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21			1,918,884.700	1,889,621.71
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			2,439,080.720	2,401,616.44
ASURION 2/18 COV-LITE TLB			4,106,537.840	4,080,871.98
ASURION 7/18 B7 COV-LITE TLB			923,962.500	913,567.92
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21			1,255,000.000	1,248,411.25

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AT&T 1/21 DELAYED TL			3,000,000.000	3,001,890.00
AT&T INC 1.700% 03/25/2026 DD 03/23/21			1,300,000.000	1,318,285.41
AT&T INC 3.550% 09/15/2055 DD 03/15/21			5,000.000	4,916.09
AT&T INC 3.800% 12/01/2057 DD 06/01/21			485,000.000	495,866.86
AT&T INC 4.750% 05/15/2046 DD 05/04/15			1,663,000.000	1,985,073.47
AT&T INC 7.125% 03/15/2026 DD 09/15/18			250,000.000	307,955.94
ATENTO LUXCO 1 SA 144A 8.000% 02/10/2026 DD 02/10/21			542,000.000	592,167.52
ATHENAHEALTH 2/21 COV-LITE TLB 0.000% 02/11/2026 DD 01/28/21			1,304,345.500	1,306,954.19
ATHENE GLOBAL FUNDING 144A 1.730% 10/02/2026 DD 10/04/21			1,577,000.000	1,575,397.20
ATHENE GLOBAL FUNDING 144A 1.985% 08/19/2028 DD 08/19/21			380,000.000	374,557.84
ATHENE GLOBAL FUNDING 144A 2.500% 03/24/2028 DD 03/24/21			85,000.000	86,923.21
ATHENE GLOBAL FUNDING 144A 2.646% 10/04/2031 DD 10/04/21			845,000.000	844,902.09
ATHENE GLOBAL FUNDING 144A 2.673% 06/07/2031 DD 06/07/21			976,000.000	982,711.04
ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			453,195.000	451,355.03
ATLANTIC DEV LLC			91,234.140	411,995.51
ATMOS ENERGY CORP 0.625% 03/09/2023 DD 03/09/21			1,265,000.000	1,265,040.43
ATOTECH 3/21 (USD) COV-LITE TL 0.000% 03/18/2028 DD 02/25/21			967,675.000	966,262.20
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,801,995.80
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,845,337.70
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	706,898.11
AUDACY CAPITAL CORP 144A 6.750% 03/31/2029 DD 03/25/21			70,000.000	70,554.40
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,167,731.74
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	269,158.09
AUSTRALIA & NEW ZEALAND B 144A VAR RT 11/25/2035 DD 11/25/20			200,000.000	193,964.84
AUSTRALIA & NEW ZEALAND B 144A VAR RT 12/31/2049 DD 06/15/16			389,000.000	453,811.29
AUSTRALIA GOVERNMENT BOND 2.250% 11/21/2022			475,000.000	351,697.17
AUSTRALIA GOVERNMENT BOND REGS 0.250% 11/21/2024			2,230,000.000	1,607,275.68
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026			865,000.000	616,227.50
AUTHENTIC BRANDS 1/21 TLB 0.000% 09/27/2024 DD 01/27/21			5,274,037.880	5,263,331.59
AUTONATION INC 2.400% 08/01/2031 DD 07/29/21			228,000.000	221,939.66
AVANTOR 7/21 B5 COV-LITE TLB 0.000% 11/08/2027 DD 07/07/21			964,344.480	965,549.91
AVANTOR 7/21 TLB3 0.000% 11/21/2024 DD 07/01/21			665,000.000	665,000.00
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			2,304,000.000	2,425,075.20
AVAST SOFTWARE 3/21 (USD) COV- 0.000% 03/15/2028 DD 03/03/21			410,412.500	409,259.24
AVAYA 2/21 COV-LITE TLB2 0.000% 12/15/2027 DD 02/09/21			581,000.000	581,319.55
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	922,271.63
AVERY DENNISON CORP 2.250% 02/15/2032 DD 08/18/21			240,000.000	234,657.13
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21			1,090,000.000	1,085,621.11
AVIATION CAPITAL GROUP LL 144A 2.875% 01/20/2022 DD 01/20/17			268,000.000	269,400.39



Asset Detail

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AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,278,000.000	1,333,451.83
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20			1,200,000.000	1,344,705.05
AVOLON 7/21 B5 TLB 0.000% 12/01/2027 DD 07/30/21			337,957.250	337,957.25
AVOLON GLENCAR VI			6,301,783.766	1,400,758.48
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21			917,000.000	907,109.84
AVOLON HOLDINGS FUNDING L 144A 3.625% 05/01/2022 DD 04/16/19			537,000.000	545,039.57
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20			2,100,000.000	2,257,781.80
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			2,650,000.000	2,847,012.82
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,874,000.000	2,046,448.59
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20			1,271,000.000	1,423,985.89
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	1,101,456.20
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,429,000.000	1,489,732.50
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20			589,000.000	587,226.11
BA CREDIT CARD TRUST A1 A1 0.440% 09/15/2026 DD 05/14/21			1,180,000.000	1,177,075.61
BA CREDIT CARD TRUST A1 A1 1.740% 01/15/2025 DD 09/13/19			6,712,000.000	6,803,996.69
BAFFINLAND IRON MINES COR 144A 8.750% 07/15/2026 DD 06/27/18			1,828,000.000	1,935,395.00
BAIDU INC 3.075% 04/07/2025 DD 04/07/20			400,000.000	419,573.10
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			3,500,000.000	3,695,580.00
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			5,000,000.000	5,405,779.50
BAIN CAPITAL CREDI 1A A1R 144A VAR RT 07/20/2030 DD 05/20/21			5,000,000.000	4,999,904.50
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20			3,310,000.000	3,315,257.60
BALBOA BAY LOAN FUND 1A A 144A VAR RT 01/20/2032 DD 12/22/20			725,000.000	727,681.05
BALL CORP 2.875% 08/15/2030 DD 08/13/20			580,000.000	562,962.50
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,705,000.000	1,884,025.00
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,610,000.000	1,793,137.50
BALLYROCK CLO 2019 1A A1R 144A VAR RT 07/15/2032 DD 07/15/21			4,210,000.000	4,198,557.22
BAMLL COMMERCIAL BPR DNM 144A VAR RT 11/05/2032 DD 12/01/19			150,000.000	147,876.95
BAMLL COMMERCIAL BPR ENM 144A VAR RT 11/05/2032 DD 12/01/19			100,000.000	96,080.53
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,040,000.000	1,039,356.34
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14			1,921,000.000	1,791,332.50
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	474,306.57
BAMLL RE-REMIC TRU FRR2 C 144A 0.000% 09/26/2022 DD 07/01/13			3,090,000.000	2,889,150.00
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	2,038,967.35
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	580,451.15
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	564,054.22
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	485,348.98
BANC OF AMERICA COMMERC UBS7 B VAR RT 09/15/2048 DD 09/01/15			751,000.000	785,236.07
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			119,402.197	62,089.14
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			415,000.000	327,850.00

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BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			17,100,000.000	607,607.87
BANCO SANTANDER SA VAR RT 12/31/2049 DD 05/12/21			800,000.000	817,600.00
BANCOLOMBIA SA 3.000% 01/29/2025 DD 01/29/20			407,000.000	410,565.32
BANCORP COMMERCIAL CRE5 D 144A VAR RT 03/15/2036 DD 03/28/19			137,000.000	136,658.50
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19			1,301,000.000	1,294,495.00
BANCORP COMMERCIAL CRE6 F 144A VAR RT 09/15/2036 DD 09/26/19			855,000.000	842,175.00
BANCORP COMMERCIAL CRE6 G 144A VAR RT 09/15/2036 DD 09/26/19			815,000.000	802,775.00
BANCORP COMMERCIAL CRE6 H 144A VAR RT 09/15/2036 DD 09/26/19			1,677,000.000	1,660,230.00
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19			13,511,601.251	121,604.41
BANK 2018-BNK14 BN14 XA VAR RT 09/15/2060 DD 09/01/18			10,413,134.800	288,077.29
BANK 2019-BNK17 BN17 F 144A VAR RT 04/15/2052 DD 04/01/19			900,000.000	684,355.77
BANK 2019-BNK20 BN20 XA VAR RT 09/15/2062 DD 09/01/19			12,910,281.571	734,737.03
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19			852,000.000	902,529.57
BANK 2019-BNK21 BN21 F 144A 2.682% 10/17/2052 DD 10/01/19			249,000.000	183,259.87
BANK 2019-BNK22 BN22 C VAR RT 11/15/2062 DD 11/01/19			353,000.000	372,126.03
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20			493,000.000	495,920.93
BANK 2020-BNK28 BN28 A4 1.844% 03/15/2063 DD 09/01/20			622,000.000	609,019.54
BANK 2021-BNK34 BN34 F 144A 2.250% 06/15/2063 DD 06/01/21			498,000.000	342,845.26
BANK 2021-BNK35 BN35 H 144A VAR RT 06/15/2064 DD 08/01/21			1,051,000.000	561,654.40
BANK 2021-BNK36 BN36 A5 2.470% 09/15/2064 DD 10/01/21			375,000.000	384,518.10
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			270,000.000	280,185.41
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			6,806,000.000	7,415,003.33
BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16			4,529,000.000	5,070,000.78
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20			433,000.000	437,735.11
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21			160,000.000	160,850.83
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19			125,000.000	135,972.07
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			315,000.000	361,956.61
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			1,587,000.000	1,618,016.01
BANK OF AMERICA CORP VAR RT 06/14/2024 DD 06/14/21			3,101,000.000	3,096,610.51
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			1,861,000.000	1,860,685.96
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20			815,000.000	785,065.00
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21			1,893,000.000	1,864,745.84
BANK OF AMERICA CORP VAR RT 07/22/2027 DD 04/22/21			2,254,000.000	2,262,973.96
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			1,591,000.000	1,683,619.96
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			814,000.000	814,946.97
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20			290,000.000	287,709.06
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	331,165.29
BANK OF IRELAND GROUP PLC 144A VAR RT 09/30/2027 DD 09/30/21			2,123,000.000	2,121,764.41
BANK OF MONTREAL 1.250% 09/15/2026 DD 09/15/21			315,000.000	312,389.59

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BANK OF MONTREAL VAR RT 01/22/2027 DD 01/22/21			150,000.000	147,604.04
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD			1,555,000.000	1,232,554.73
BANK OF NEW YORK MELLON CORP/T 1.800% 07/28/2031 DD 07/27/21			200,000.000	195,209.73
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			2,728,000.000	3,078,421.34
BARCLAYS BANK PLC 1.700% 05/12/2022 DD 05/12/20			516,000.000	520,072.84
BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16			1,319,000.000	1,508,091.84
BARCLAYS PLC VAR RT 12/31/2049 DD 08/11/21			590,000.000	589,587.00
BARINGS CLO LTD 20 3A A1R 144A VAR RT 04/20/2031 DD 05/20/21			4,460,000.000	4,459,012.56
BARRACUDA NETWORKS 1/18 TLB			1,778,743.180	1,782,869.86
BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12			215,000.000	277,532.18
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,098,000.000	1,154,547.00
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			10,093,000.000	10,698,162.15
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20			225,000.000	257,951.67
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,138,000.000	1,291,630.00
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20			1,186,000.000	1,506,220.00
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	493,041.00
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			744,000.000	933,720.00
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,292,000.000	1,467,272.72
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	1,001,716.40
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			1,660,000.000	1,780,350.00
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,794,000.000	1,912,852.50
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			588,000.000	609,315.00
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19			1,810,000.000	1,717,183.20
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20			582,000.000	541,987.50
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19			211,000.000	196,757.50
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20			1,074,000.000	987,661.14
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			3,521,000.000	3,573,815.00
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			4,939,000.000	5,037,878.78
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20			857,000.000	848,018.64
BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19			246,000.000	252,076.20
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			143,000.000	151,401.25
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,510,000.000	2,670,669.87
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			9,492,000.000	10,489,050.50
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,159,000.000	3,200,421.50
BAYVIEW MSR OPPORTU 4 A11 144A VAR RT 10/25/2051 DD 09/25/21			8,530,000.000	8,594,682.99
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			9,147,000.000	9,640,139.47
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	553,985.76
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	8,722,651.00
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			143,278.630	145,802.31



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BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	6,267,062.76
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	1,649,679.20
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			4,590,000.000	4,827,165.30
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			12,480,109.552	249,602.19
BCPE ULYSSES INTERMEDIATE 144A 7.750% 04/01/2027 DD 01/28/21			110,000.000	109,175.00
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			162,037.600	161,227.41
BDS 2021-FL7 LTD FL7 A 144A VAR RT 06/16/2036 DD 05/24/21			4,100,000.000	4,105,124.18
BDS 2021-FL8 FL8 B 144A VAR RT 01/18/2036 DD 08/05/21			462,000.000	461,694.62
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,058,000.000	1,051,387.50
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			798,000.000	829,920.00
BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21			115,000.000	117,300.00
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			885,000.000	875,937.60
BECTON DICKINSON AND CO 2.823% 05/20/2030 DD 05/20/20			654,000.000	684,565.95
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17			4,018,000.000	4,043,217.25
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	737,255.54
BELFOR 4/19 TLB			767,337.560	769,255.91
BELLEMEADE RE 2020 4A M2A 144A VAR RT 06/25/2030 DD 12/22/20			1,068,687.155	1,068,961.06
BELLEMEADE RE LTD 2A M2 144A VAR RT 06/25/2031 DD 06/17/21			280,000.000	278,601.46
BELLRING BRANDS/POST HOLDINGS 0.000% 10/21/2024 DD 02/16/21			692,944.000	695,369.30
BELRON 10/19 (USD) TLB 0.000% 10/30/2026 DD 10/21/19			329,137.500	326,978.36
BELRON 4/21 (USD) TLB 0.000% 03/31/2028 DD 03/23/21			467,650.000	466,597.79
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,779,228.61
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,936,003.42
BENCHMARK 2020-B B18 AGNF 144A 4.139% 07/15/2053 DD 07/01/20			1,429,000.000	1,450,435.00
BENCHMARK 2020-B B18 AGNG 144A VAR RT 07/15/2053 DD 07/01/20			831,000.000	826,845.00
BENCHMARK 2020-B16 B16 G 144A VAR RT 02/15/2053 DD 02/01/20			699,000.000	394,935.00
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			165,000.000	173,117.93
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20			1,171,000.000	1,189,127.78
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20			1,314,000.000	1,289,921.34
BENCHMARK 2020-B20 MORT B20 A5 2.034% 10/15/2053 DD 10/01/20			1,111,000.000	1,103,155.34
BENCHMARK 2021-B27 B27 F 144A VAR RT 07/15/2054 DD 06/01/21			380,000.000	267,900.00
BENCHMARK 2021-B27 B27 G 144A VAR RT 07/15/2054 DD 06/01/21			226,000.000	145,770.00
BENCHMARK 2021-B27 MORT B27 A5 2.390% 07/15/2054 DD 06/01/21			273,000.000	278,209.28
BENCHMARK 2021-B28 MORT B28 A5 2.224% 08/15/2054 DD 08/01/21			764,000.000	767,120.79
BENCHMARK 2021-B29 MORT B29 A5 2.388% 09/15/2054 DD 09/01/21			823,000.000	838,002.30
BENEFIT STREET IIIA A1R2 144A VAR RT 07/20/2029 DD 04/28/21			3,700,000.000	3,702,677.69
BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21			3,090,000.000	3,093,819.86
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	1,175,658.32
BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21			180,000.000	165,753.16

Asset Detail

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19			255,000.000	312,220.83
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13			574,000.000	696,084.83
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			1,430,000.000	1,663,285.50
BERRY GLOBAL INC 144A 1.570% 01/15/2026 DD 12/22/20			375,000.000	374,902.50
BERRY GLOBAL INC 144A 1.650% 01/15/2027 DD 06/14/21			390,000.000	385,089.90
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,555,000.000	1,643,184.05
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			2,755,658.490	2,755,660.15
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			128,100.000	128,022.73
BISON MIDSTREAM 5/18 TLB			628,592.950	618,573.18
BJ'S WHOLESALE CLUB 1/17			3,062,381.890	3,063,208.73
BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19			205,000.000	219,256.78
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			695,000.000	698,475.00
BLACKSTONE CQP 5/21 TLB 0.000% 12/31/2024 DD 05/18/21			95,000.000	94,683.65
BLACKSTONE HOLDINGS FINAN 144A 1.625% 08/05/2028 DD 08/05/21			355,000.000	346,602.23
BLACKSTONE MORTGAGE 11/19 TLB			761,728.590	752,839.21
BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21			1,936,000.000	1,919,060.00
BLOCK COMMUNICATIONS 2/20 TL			731,855.000	729,110.55
BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20			64,000.000	65,440.00
BLOCK INC 144A 3.500% 06/01/2031 DD 05/20/21			825,000.000	848,718.75
BLOUNT 9/18 COV-LITE TLB			962,931.990	963,789.00
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21			2,750,000.000	2,750,491.15
BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21			917,430.500	911,889.22
BMD2 RE-REMIC TRU FRR1 6C 144A 0.000% 05/25/2052 DD 10/01/19			1,153,000.000	807,100.00
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	624,594.22
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			807,000.000	810,338.56
BNP PARIBAS SA 144A VAR RT 01/10/2025 DD 01/10/19			612,000.000	662,542.87
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21			819,000.000	806,899.62
BNP PARIBAS SA 144A VAR RT 08/12/2035 DD 08/12/20			200,000.000	193,732.96
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/20			740,000.000	736,736.60
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21			1,754,000.000	1,791,272.50
BOEING 2/20 TL			4,600,726.000	4,594,975.09
BOEING CO/THE 2.800% 03/01/2023 DD 02/23/18			2,507,000.000	2,575,523.65
BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19			175,000.000	182,675.27
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			420,000.000	409,512.00
BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19			95,000.000	97,569.40
BOEING CO/THE 4.508% 05/01/2023 DD 05/04/20			8,228,000.000	8,692,049.41
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			12,771,000.000	14,208,448.33
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20			1,120,000.000	1,287,755.50
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			2,668,000.000	3,124,761.01

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20			565,000.000	769,573.92
BOMBARDIER INC 144A 6.000% 02/15/2028 DD 08/12/21			30,000.000	30,337.50
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21			45,000.000	47,362.50
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			10,000.000	10,400.00
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			2,126,000.000	2,200,410.00
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			620,000.000	635,574.40
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	1,025,057.67
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	966,087.50
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20			273,000.000	286,256.88
BOYD 8/18 COV-LITE TLB			743,666.630	732,630.62
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			2,740,000.000	2,825,625.00
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20			810,000.000	877,837.50
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	816,386.00
BOYNE USA INC 144A 4.750% 05/15/2029 DD 04/26/21			414,000.000	427,455.00
BP CAPITAL MARKETS AMERICA INC 3.937% 09/21/2028 DD 09/21/18			442,000.000	498,681.49
BRAND ENERGY 6/17 COV-LITE TL			881,950.400	873,527.77
BRAND INDUSTRIAL SERVICES 144A 8.500% 07/15/2025 DD 06/21/17			5,000.000	5,018.75
BRASKEM FINANCE LTD 6.450% 02/03/2024 DD 02/03/14			575,000.000	636,812.50
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17			545,000.000	579,008.00
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	745,062.50
BRAVO RESIDENTIAL FU C A1 144A VAR RT 03/01/2061 DD 09/22/21			516,000.000	516,019.97
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			8,515,000.000	1,611,916.42
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			14,645,000.000	2,742,014.13
BRF SA 144A 4.875% 01/24/2030 DD 09/24/19			550,000.000	550,687.50
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			968,347.810	962,295.64
BRINKER INTERNATIONAL INC 144A 5.000% 10/01/2024 DD 09/23/16			2,300,000.000	2,435,125.00
BRISTOL-MYERS SQUIBB CO 0.537% 11/13/2023 DD 11/13/20			240,000.000	240,043.09
BRISTOL-MYERS SQUIBB CO 2.750% 02/15/2023 DD 02/15/20			565,000.000	582,706.74
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			270,000.000	333,873.69
BRITISH TRANSCO INTERNATI REGS 0.000% 11/04/2021			3,010,000.000	3,008,911.59
BRIXMOR OPERATING PARTNERSHIP 2.500% 08/16/2031 DD 08/16/21			260,000.000	255,861.61
BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21			8,000.000	7,963.59
BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21			213,000.000	212,654.38
BROADCOM INC 4.150% 11/15/2030 DD 05/08/20			1,255,000.000	1,389,761.30
BROADRIDGE FINANCIAL SOLUTIONS 2.900% 12/01/2029 DD 12/09/19			485,000.000	507,164.58
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			1,584,000.000	1,578,060.00
BROOKFIELD RESIDENTIAL PR 144A 5.000% 06/15/2029 DD 05/25/21			80,000.000	81,804.00
BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19			65,000.000	68,332.55
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			375,000.000	436,058.81



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BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			1,076,510.970	1,077,225.66
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21			1,054,010.210	1,048,360.71
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20			742,000.000	768,904.92
BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13			35,000.000	35,031.50
BUILDERS FIRSTSOURCE INC 144A 4.250% 02/01/2032 DD 07/23/21			35,000.000	35,744.72
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19			52,000.000	55,120.00
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19			8,568,974.440	8,458,263.29
BURLINGTON COAT FACTORY 6/21 T 0.000% 11/15/2024 DD 06/10/21			421,942.500	420,183.00
BURLINGTON RESOURCES LLC 8.200% 03/15/2025 DD 03/15/95			525,000.000	641,597.91
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	4,186,631.08
BWAY 3/17 TLB			1,271,962.200	1,244,729.49
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			974,000.000	999,567.50
BX 2021-MFM1 MFM1 A 144A VAR RT 01/15/2034 DD 01/19/21			460,000.000	460,288.42
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	595,373.25
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,360,850.838	1,363,482.59
BX COMMERCIAL MORTGA XL F 144A VAR RT 10/15/2036 DD 10/24/19			2,430,090.787	2,433,016.62
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17			382,673.130	382,784.67
BX TRUST 2019-MMP MMP F 144A VAR RT 008/15/2036 DD 08/29/19			918,404.140	901,209.50
BXHPP TRUST 2021-F FILM A 144A VAR RT 08/15/2036 DD 08/26/21			5,680,000.000	5,683,563.07
BXHPP TRUST 2021-F FILM B 144A VAR RT 08/15/2036 DD 08/26/21			4,790,000.000	4,794,309.08
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	493,143.75
CABLEVISION LIGHTPATH LLC 144A 3.875% 09/15/2027 DD 09/29/20			897,000.000	880,270.95
CABLEVISION LIGHTPATH LLC 144A 5.625% 09/15/2028 DD 09/29/20			879,000.000	882,186.38
CABLEVISION SYSTEMS 3/17 TLB			128,999.230	127,064.24
CAESARS ENTERTAINMENT			585,294.000	583,426.92
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			2,463,000.000	2,496,866.25
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			4,770,000.000	5,021,653.28
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			3,118,000.000	3,503,852.50
CAESARS RESORT 12/17 COV-LITE TL			5,069,388.700	5,036,336.29
CAESARS RESORT 6/20 COV-LITE T			1,314,426.970	1,314,900.17
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			1,744,000.000	1,767,718.40
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			2,100,000.000	2,207,625.00
CALLON PETROLEUM CO 144A 8.000% 08/01/2028 DD 07/06/21			1,215,000.000	1,202,850.00
CALLON PETROLEUM CO 144A 9.000% 04/01/2025 DD 09/30/20			35,000.000	37,845.68
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			90,000.000	88,445.70
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			4,180,000.000	3,998,964.20
CALPINE 12/20 B5 COV-LITE TLB			1,172,808.220	1,169,676.82
CALPINE 3/19 B-9 COV-LITE TLB			381,225.000	376,699.85
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,463,000.000	1,492,260.00

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CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			3,833,000.000	3,943,122.09	
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			1,254,074.860	1,255,190.99	
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,364,000.000	1,416,855.00	
CAMPBELL CENTRE LLC 0.000% 12/31/2024 DD 03/31/06			1,205,378.841	1,292,574.55	
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			1,122,356.170	1,116,183.21	
CANADIAN IMPERIAL BANK OF COMM 1.250% 06/22/2026 DD 06/22/21			1,140,000.000	1,127,850.54	
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			200,000.000	251,982.85	
CANYON CAPITAL CLO 2 2A E 144A VAR RT 10/15/2032 DD 09/27/19			1,000,000.000	1,005,604.61	
CAPITAL ONE FINANCIAL CORP 0.800% 06/12/2024			105,000.000	124,198.51	
CAPITAL ONE FINANCIAL CORP VAR RT 07/29/2032 DD 07/29/21			705,000.000	689,384.26	
CAPITAL ONE MULTI-ASSET A1 A1 2.840% 12/15/2024 DD 02/28/19			2,196,000.000	2,218,142.48	
CAPITAL ONE MULTI-ASSET A2 A2 1.390% 07/15/2030 DD 07/22/21			803,000.000	793,866.44	
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19			934,000.000	946,391.75	
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			758,059.770	765,525.14	
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21			3,050,000.000	3,050,822.28	
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21			2,200,000.000	2,200,199.54	
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			526,000.000	543,716.62	
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			591,725.850	597,229.02	
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			1,195,000.000	1,195,745.71	
CARMAX AUTO OWNER TRUST 2 3 A3 3.130% 06/15/2023 DD 07/25/18			368,149.006	370,557.47	
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	875,704.59	
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			735,000.000	733,020.50	
CARNIVAL 6/20 (USD) TLB			5,946,536.440	5,907,527.16	
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20			7,747,000.000	8,647,588.75	
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			2,222,000.000	2,244,220.00	
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			3,872,000.000	3,997,840.00	
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			1,215,000.000	1,297,012.50	
CARRIAGE SERVICES INC 144A 4.250% 05/15/2029 DD 05/13/21			35,000.000	35,299.25	
CARVANA AUTO RECEIV 3A XS 144A 0.000% 07/15/2026 DD 09/27/19			67,343,000.000	390,589.40	
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			376,000.000	381,327.13	
CARVANA AUTO RECEIVA P2 R 144A 0.000% 05/10/2028 DD 06/24/21			5,000.000	2,550,000.00	
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21			1,230,325.040	1,231,994.22	
CARVANA AUTO RECEIVABLES N2 B 0.750% 03/10/2028 DD 06/03/21			508,000.000	506,784.61	
CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21			734,000.000	733,339.84	
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	634,241.08	
CASCADE FUND S 4 LLC			4,300,282.250	5,291,029.40	
CASCADE FUNDING LP SERIES 7 0.000% 12/31/2024 DD 03/31/06			8,869,186.505	12,145,754.46	
CASCADE FUNDING LP SERIES 8 0.000% 12/31/2024 DD 03/31/06			2,150,561.550	2,189,357.56	
CASCADE FUNDING SERIES 9 LLC 0.000% 12/31/2050 DD 02/14/18			14,352,155.262	14,333,076.95	

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CASCADE MH ASSET T MH1 B1 144A 4.573% 02/25/2046 DD 02/01/21			100,000.000	103,425.46
CASCADE MH ASSET T MH1 B2 144A 5.573% 02/25/2046 DD 02/01/21			100,000.000	103,320.60
CASTLELAKE AIRCRAFT 1A C 144A 7.000% 01/15/2046 DD 02/10/21			2,468,999.471	2,538,049.24
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			721,000.000	707,985.95
CATALENT PHARMA SOLUTIONS 144A 3.500% 04/01/2030 DD 09/29/21			874,000.000	874,000.00
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	296,043.75
CBM BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			40,000.000	1,848.00
CBM_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-40,000.000	0.00
CBS RADIO/ENTERCOM MEDIA 12/19 0.000% 11/18/2024 DD 11/25/19			286,342.920	281,870.25
CCC INFORMATION 9/21 COV-LITE 0.000% 12/31/2024 DD 09/07/21			703,000.000	702,121.25
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			631,825.000	633,537.24
CCM MERGER INC 144A 6.375% 05/01/2026 DD 11/04/20			648,000.000	682,020.00
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,892,000.000	1,920,380.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21			560,000.000	569,923.20
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			2,346,000.000	2,420,415.12
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			4,168,000.000	4,354,809.76
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			310,000.000	323,175.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			4,091,000.000	4,259,999.21
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			2,231,000.000	2,415,793.73
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			189,000.000	194,911.92
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			1,740,000.000	1,790,025.00
CCP BP IFL CPURNSA R 2.78% 2032 JAN 15			16,367,000.000	-92,637.22
CCP IFL CPURNSA R 2.7375% 2026 SEP 13			51,674,000.000	-87,845.80
CCP_BP IFL CPURNSA R 2.78% 2032 JAN 15			-16,367,000.000	0.00
CCP_CDX. BP UL CDX.EM.36_V1 CM PAY 100BPS 2026 DEC 20			23,475,000.000	934,539.75
CCP_CDX. SP UL CDX.NA.HY.37_V1 REC 500BPS 2026 DEC 20			25,936,000.000	2,383,518.40
CCP_CDX._BP UL CDX.EM.36_V1 CM PAY 100BPS 2026 DEC 20			-23,475,000.000	0.00
CCP_CDX._SP UL CDX.NA.HY.37_V1 REC 500BPS 2026 DEC 20			-25,936,000.000	0.00
CCP_IFL CPURNSA R 2.7375% 2026 SEP 13			-51,674,000.000	0.00
CCP_IRS. P USD-LIBOR 3M CME REC 0.95% 2026 DEC 15			4,432,000.000	-40,907.36
CCP_IRS. P USD-LIBOR 3M CME REC 1.65% 2051 DEC 15			8,596,000.000	-396,447.52
CCP_IRS. R USD-LIBOR 3M CME PAY 0.4% 2023 DEC 15			24,029,000.000	40,849.30
CCP_IRS. R USD-LIBOR 3M CME PAY 1.35% 2031 DEC 15			9,600,000.000	202,368.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.57% 2031 APR 20			19,686,000.000	-117,722.28
CCP_IRS._P USD-LIBOR 3M CME REC 0.95% 2026 DEC 15			-4,432,000.000	0.00
CCP_IRS._P USD-LIBOR 3M CME REC 1.65% 2051 DEC 15			-8,596,000.000	0.00
CCP_IRS._R USD-LIBOR 3M CME PAY 0.4% 2023 DEC 15			-24,029,000.000	0.00
CCP_IRS._R USD-LIBOR 3M CME PAY 1.35% 2031 DEC 15			-9,600,000.000	0.00
CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.57% 2031 APR 20			-19,686,000.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CD 2017-CD6 MORTGAGE TRU CD6 B VAR RT 11/13/2050 DD 11/01/17			151,000.000	164,098.07
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			1,769,000.000	1,868,506.25
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			422,000.000	441,931.06
CDW LLC / CDW FINANCE CORP 3.250% 02/15/2029 DD 08/13/20			15,000.000	15,375.00
CDW LLC / CDW FINANCE CORP 4.125% 05/01/2025 DD 04/21/20			1,575,000.000	1,632,093.75
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,435,000.000	1,497,566.00
CDX BA CMBX.NA.BBB_8 300 BPS 2057 OCT 17			-110,000.000	0.00
CDX_BA CMBX.NA.BBB_8 300 BPS 2057 OCT 17			110,000.000	14,278.00
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			795,000.000	796,987.50
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,192,485.00
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			772,000.000	779,488.40
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			582,000.000	624,404.52
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,308,338.60
CEDAR FUNDING X CL 10A AR 144A VAR RT 10/20/2032 DD 10/20/21			4,800,000.000	4,802,400.00
CEDAR FUNDING XI 11A A1R 144A VAR RT 05/29/2032 DD 06/01/21			4,340,000.000	4,337,919.40
CEDAR FUNDING XIV C 14A A 144A VAR RT 07/15/2033 DD 06/09/21			3,690,000.000	3,690,328.78
CELANESE US HOLDINGS LLC 1.400% 08/05/2026 DD 08/05/21			260,000.000	258,005.01
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	192,374.40
CELLNEX TELECOM SA 1.875% 06/26/2029			600,000.000	704,080.20
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			845,000.000	845,507.00
CEMIG GERACAO E TRANSMISS 144A 9.250% 12/05/2024 DD 12/05/17			478,000.000	541,335.00
CENGAGE LEARNING INC 144A 9.500% 06/15/2024 DD 06/07/16			1,872,000.000	1,915,692.48
GENOVUS ENERGY INC 2.650% 01/15/2032 DD 09/13/21			250,000.000	244,899.16
GENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	466,561.51
GENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			220,000.000	261,762.90
GENOVUS ENERGY INC 5.375% 07/15/2025 DD 07/30/20			4,129,000.000	4,701,654.98
GENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			868,000.000	1,062,757.50
GENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,507,000.000	2,046,836.14
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			1,857,000.000	1,866,285.00
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,000,000.000	986,250.00
CENTENE CORP 2.625% 08/01/2031 DD 08/12/21			987,000.000	980,327.88
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			4,470,000.000	4,581,750.00
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			3,755,000.000	3,881,731.25
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19			3,011,000.000	3,151,463.15
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			1,834,000.000	1,999,060.00
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			80,000.000	78,504.00
CENTENNIAL RESOURCE PRODU 144A 6.875% 04/01/2027 DD 03/15/19			90,000.000	91,686.16
CENTEREACH LLC 0.000% 12/31/2024 DD 03/31/06			1,284,231.698	1,382,270.67
CENTURI GROUP 8/21 TLB 0.000% 12/31/2024 DD 08/03/21			861,000.000	860,285.37

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CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,340,000.000	1,411,167.40
CENTURYLINK 1/20 COV-LITE TLB			3,168,750.280	3,131,327.34
CENTURYLINK 1/20 TLA			2,345,487.540	2,334,604.47
CF INDUSTRIES INC 144A 4.500% 12/01/2026 DD 11/21/16			648,000.000	738,489.29
CF TRUST 2019-MF1 MF1 A 144A VAR RT 08/21/2032 DD 08/21/19			1,455,000.000	1,459,614.82
CF TRUST 2019-MF1 MF1 B 144A VAR RT 08/21/2032 DD 08/21/19			7,588,000.000	7,599,460.16
CFCRE COMMERCIAL MOR C8 D 144A 3.000% 06/15/2050 DD 06/01/17			798,000.000	727,451.22
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17			254,000.000	248,920.00
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17			937,000.000	901,862.50
CGMS COMMERCIAL MO MDRC E 144A VAR RT 07/15/2030 DD 07/31/17			1,908,000.000	1,799,850.94
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	2,057,161.40
CHAMPIONX CORP 6.375% 05/01/2026 DD 11/01/18			853,000.000	889,252.50
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			815,000.000	821,112.50
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			583,000.000	595,388.75
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			477,000.000	499,767.21
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			582,000.000	604,028.70
CHARTER COMM OPERATING 10/19 T			137,628.870	136,730.15
CHARTER COMM OPERATING 10/19 TLB1			6,499,335.870	6,489,586.86
CHARTER COMM OPERATING 12/17 TLA2			1,314,376.090	1,308,632.26
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	260,286.51
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21			65,000.000	64,461.70
CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21			370,000.000	356,642.59
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21			160,000.000	168,122.36
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16			1,547,000.000	1,739,228.81
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19			1,229,000.000	1,437,787.30
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,030,000.000	1,208,956.79
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			570,000.000	718,622.22
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			1,817,000.000	2,465,751.77
CHENIERE CORPUS 5/18 TRANCHE 2 0.000% 06/30/2024 DD 05/22/18			2,307,733.050	2,303,417.59
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			706,000.000	815,836.03
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			4,921,000.000	5,557,386.18
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			7,515,000.000	8,498,661.72
CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21			1,312,000.000	1,381,667.20
CHENIERE ENERGY PARTNERS 144A 3.250% 01/31/2032 DD 09/27/21			3,358,000.000	3,369,081.40
CHENIERE ENERGY PARTNERS 144A 4.000% 03/01/2031 DD 03/11/21			2,303,000.000	2,411,701.60
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			1,665,000.000	1,781,400.15
CHEVRON USA INC 5.050% 11/15/2044 DD 11/15/20			360,000.000	479,328.08
CHG HEALTHCARE 9/21 COV-LITE T 0.000% 09/22/2028 DD 09/13/21			1,160,000.000	1,161,241.20
CHILE ELECTRICITY PEC SPA 144A 0.000% 01/25/2028 DD 02/08/21			675,000.000	551,812.50

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CHILE GOVERNMENT INTERNATIONAL 2.550% 07/27/2033 DD 07/27/21			675,000.000	657,949.50
CHILE GOVERNMENT INTERNATIONAL 3.100% 05/07/2041 DD 05/07/21			380,000.000	366,038.80
CHILE GOVERNMENT INTERNATIONAL 3.240% 02/06/2028 DD 02/06/18			533,000.000	566,387.12
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			2,258,000.000	2,349,449.00
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			715,000.000	719,647.50
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			465,000.000	486,915.45
CHS/COMMUNITY HEALTH SYST 144A 6.000% 01/15/2029 DD 12/28/20			5,000.000	5,300.00
CHS/COMMUNITY HEALTH SYST 144A 6.625% 02/15/2025 DD 02/06/20			2,172,000.000	2,272,455.00
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/01/2028 DD 11/19/19			50,000.000	48,062.50
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,470,000.000	1,471,639.05
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			940,000.000	996,212.00
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	7,684,920.18
CHT 2017-COSMO MOR CSMO C 144A VAR RT 11/15/2036 DD 12/15/17			4,000,000.000	4,002,548.40
CHUBB INA HOLDINGS INC 1.375% 09/15/2030 DD 09/17/20			170,000.000	160,779.02
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			85,000.000	91,261.31
CHURCHILL DOWNS INC 144A 5.500% 04/01/2027 DD 03/25/19			839,000.000	870,462.50
CIFC FUNDING 2013 2A A1L2 144A VAR RT 10/18/2030 DD 04/19/21			4,450,000.000	4,450,765.85
CIFC FUNDING 2021-IV 4A A 144A VAR RT 07/15/2033 DD 07/01/21			4,000,000.000	3,999,437.20
CIGNA CORP 3.400% 03/15/2051 DD 03/03/21			290,000.000	298,508.84
CIGNA CORP 3.750% 07/15/2023 DD 07/15/19			216,000.000	228,298.63
CIGNA CORP 4.125% 11/15/2025 DD 05/15/19			200,000.000	222,136.24
CIM RETAIL PORTFOL RETL F 144A VAR RT 08/15/2036 DD 08/09/21			1,900,000.000	1,903,689.61
CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14			4,580,000.000	4,938,115.28
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			2,028,000.000	1,997,580.00
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			60,000.000	60,600.00
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			698,000.000	748,605.00
CINEWORLD 11/20 WHEN ISSUED TL			119,572.470	147,423.29
CINEWORLD 2/18 (USD) COV-LITE			978,003.950	803,860.57
CIRQUE DU SOLEIL 11/20 2ND LIE			373,158.100	368,094.34
CIRQUE DU SOLEIL 11/20 TL			405,795.670	404,866.39
CISION US/CASTLE US 1/20 (USD)			777,322.340	770,411.95
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	2,476,636.01
CITIGROUP COMMERCIAL GC15 E 144A VAR RT 09/10/2046 DD 09/01/13			1,303,000.000	1,127,043.01
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	338,492.40
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,541,007.405	339,021.63
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			2,317,000.000	1,903,789.46
CITIGROUP COMMERCIAL GC23 F 144A VAR RT 07/10/2047 DD 08/01/14			495,000.000	272,250.00
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	4,123,304.59



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CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	1,424,400.00
CITIGROUP COMMERCIAL GC8 B 144A 4.285% 09/10/2045 DD 09/01/12			803,000.000	817,612.91
CITIGROUP COMMERCIAL WSS F 144A VAR RT 02/15/2039 DD 07/21/20			0.004	0.00
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	248,888.61
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	927,705.98
CITIGROUP COMMERCIAL MOR C6 AS VAR RT 11/10/2051 DD 12/01/18			302,000.000	350,300.13
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			349,000.000	375,813.71
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,105,081.90
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			1,136,000.000	608,482.16
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	171,000.00
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	245,140.00
CITIGROUP GLOBAL MARKETS HOLDI 0.750% 06/07/2024 DD 06/07/21			2,322,000.000	2,314,858.04
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15			486,000.000	527,673.87
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			877,000.000	903,602.44
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			625,000.000	710,562.18
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			1,508,000.000	1,894,227.65
CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13			1,400,000.000	1,615,043.36
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17			292,000.000	322,911.34
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18			3,950,000.000	3,983,087.01
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			7,207,000.000	7,654,575.32
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20			2,046,000.000	2,085,662.22
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			5,811,000.000	6,145,480.06
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20			1,115,000.000	1,135,303.88
CITIGROUP INC VAR RT 11/04/2022 DD 11/04/19			260,000.000	260,397.17
CITIGROUP INC VAR RT 12/08/2021 DD 12/08/16			803,000.000	803,832.19
CITIGROUP INC VAR RT 12/31/2049 DD 02/18/21			590,000.000	603,157.00
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			2,107,695.470	2,417,955.90
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			617,000.000	648,264.38
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			1,690,000.000	1,797,737.50
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			216,000.000	227,880.00
CLARIVATE ANALYTICS 10/19 COV-			1,323,427.510	1,319,563.10
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2027 DD 09/16/20			81,385.000	81,563.24
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			876,000.000	876,000.00
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,037,000.000	2,042,601.75
CLEAN HARBORS 6/17 COV-LITE TL			664,953.820	664,308.81
CLEAN HARBORS 9/21 INCREMENTAL 0.000% 09/21/2028 DD 09/09/21			175,000.000	174,926.50
CLEAR CHANNEL 2/20 COV-LITE TL			354,838.920	352,103.11
CLEAR CHANNEL 7/20 INCREMENTAL TL			100,723.530	100,673.17
CLEAR CHANNEL 8/19 COV-LITE 0.000% 08/21/2026 DD 08/01/19			108,891.680	106,540.71

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20			850,000.000	885,062.50
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,552,000.000	1,614,080.00
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,528,000.000	2,660,720.00
CLEAR CHANNEL WORLDWIDE H 144A 5.125% 08/15/2027 DD 08/23/19			1,500,000.000	1,552,215.00
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			3,020,000.000	3,027,550.00
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	677,799.16
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21			1,640,000.000	1,677,966.00
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			870,000.000	898,275.00
CMB BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057			25,762.150	25,305.91
CMB BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17			280,000.000	24,500.00
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			720,000.000	63,000.00
CMB BP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			99,000.000	8,662.50
CMB BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			24,000.000	1,108.80
CMB BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			101,000.000	13,629.00
CMB SP CMBX.NA.A.13 R 200BPS 2072 DEC 16			64,000.000	947.20
CMB SP CMBX.NA.A.6 200 BPS 2063 MAY 11			89,000.000	-9,309.40
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			560,000.000	-58,576.00
CMB SP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			40,000.000	-3,500.00
CMB SP CMBX.NA.BBB_12_1 R 300 BPS 17 AUG 2061			121,000.000	-5,590.20
CMBX BP CDX CMBX.NA.BB.10 P 500 BPS 17 NOV 2059			16,000.000	3,737.60
CMBX BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			13,000.000	1,137.50
CMBX BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			101,000.000	4,666.20
CMBX BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			191,000.000	24,967.19
CMBX BP NA.A 6 PAY 200BPS 11 MAY 2063			-66,000.000	0.00
CMBX BP.NA.A 6 PAY 200BPS 11 MAY 2063			66,000.000	6,903.60
CMBX SP CMBX.NA.A.6 200 BPS 2063 MAY 11			140,000.000	-14,644.00
CMBX SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			9,000.000	-941.40
CMBX SP UL CMBX.NA.A.13 R 200 BPS 2072 DEC 16			221,000.000	3,270.80
CMBX.NA.A.6 R 200 BPS 2063 MAY 11			2,502,000.000	-261,709.20
CMBX.NA.A.6 SP 200 BPS 2063 MAY 11			14,000.000	-1,464.40
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11			3,225,000.000	-337,335.00
CMBX.NA.A.6 SP. R 200 BPS 2063 MAY 11			368,000.000	-38,492.80
CMBX.NA.A.6_SP 200 BPS 2063 MAY 11			-14,000.000	0.00
CMBX.NA.A.6_SP R 200 BPS 2063 MAY 11			-3,593,000.000	0.00
CMBX.NA.A_6 R 200 BPS 2063 MAY 11			-2,502,000.000	0.00
CMBX.NA.BB.9 SP R 500 BPS 17 SEP 2058			52,000.000	-10,769.20
CMBX.NA.BB.9_SP R 500 BPS 17 SEP 2058			-52,000.000	0.00
CMBX.NA.BBB_10 BP P 300 BPS 2059 NOV 17			135,000.000	11,812.50
CMBX.NA.BBB_10_BP P 300 BPS 2059 NOV 17			-135,000.000	0.00



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As Of Date : 9/30/2021

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CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061			111,000.000	5,128.20
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061			-111,000.000	0.00
CMBX_BP CDX CMBX.NA.BB.10 P 500 BPS 17 NOV 2059			-16,000.000	0.00
CMBX_BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			-13,000.000	0.00
CMBX_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-101,000.000	0.00
CMBX_BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			-191,000.000	0.00
CMBX_SP CMBX.NA.A.6 200 BPS 2063 MAY 11			-140,000.000	0.00
CMBX_SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			-9,000.000	0.00
CMBX_SP UL CMBX.NA.A.13 R 200 BPS 2072 DEC 16			-221,000.000	0.00
CMB_BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057			-25,762.150	16,405.68
CMB_BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17			-280,000.000	0.00
CMB_BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			-720,000.000	0.00
CMB_BP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			-99,000.000	0.00
CMB_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-24,000.000	0.00
CMB_BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17			-101,000.000	519.20
CMB_SP CMBX.NA.A.13 R 200BPS 2072 DEC 16			-64,000.000	0.00
CMB_SP CMBX.NA.A.6 200 BPS 2063 MAY 11			-89,000.000	0.00
CMB_SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			-560,000.000	0.00
CMB_SP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			-40,000.000	0.00
CMB_SP CMBX.NA.BBB_12_1 R 300 BPS 17 AUG 2061			-121,000.000	0.00
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			210,000.000	222,853.83
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			798,000.000	813,266.99
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			5,403,000.000	5,774,591.98
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			5,737,000.000	6,454,853.26
CNO FINANCIAL GROUP INC 5.250% 05/30/2029 DD 06/12/19			85,000.000	99,603.81
CNO GLOBAL FUNDING 144A 1.750% 10/07/2026 DD 10/07/21			1,622,000.000	1,621,772.92
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,412,000.000	1,431,443.24
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,181,227.50
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19			2,139,000.000	2,277,393.30
COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21			445,000.000	457,937.54
COCA-COLA EUROPACIFIC PAR 144A 0.500% 05/05/2023 DD 05/05/21			550,000.000	549,390.07
COCA-COLA EUROPACIFIC PAR 144A 0.800% 05/03/2024 DD 05/05/21			245,000.000	244,203.06
COEUR MINING INC 144A 5.125% 02/15/2029 DD 03/01/21			50,000.000	48,002.50
COINBASE GLOBAL INC 144A 3.375% 10/01/2028 DD 09/17/21			35,000.000	33,687.50
COINBASE GLOBAL INC 144A 3.625% 10/01/2031 DD 09/17/21			35,000.000	33,512.50
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19			243,000.000	254,542.50
COLLEGE AVE STUDENT L A D 144A 4.120% 07/25/2051 DD 02/18/21			108,000.000	110,430.00
COLLEGE AVE STUDENT L B D 144A 3.780% 06/25/2052 DD 06/30/21			103,000.000	102,907.30
COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20			360,000.000	338,810.40

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COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21			1,060,000.000	987,262.80
COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18			205,000.000	215,206.95
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14			205,000.000	213,554.65
COLOMBIAN TES 10.000% 07/24/2024			3,756,000,000.000	1,099,614.53
COLOMBIAN TES 6.250% 11/26/2025			8,445,000,000.000	2,218,733.75
COLOMBIAN TES 7.500% 08/26/2026			4,315,000,000.000	1,172,427.86
COLORADO ST BRIDGE ENTERPRISE 0.923% 12/31/2023 DD 09/15/21			1,130,000.000	1,134,808.94
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18			500,000.000	500,864.56
COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21			521,799.720	519,842.97
COMCAST 8/19 TLA			19,327,570.000	19,230,932.15
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17			1,455,000.000	1,681,491.87
COMCAST CORP 6.500% 11/15/2035 DD 11/14/05			47,000.000	67,405.88
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			4,075,000.000	4,395,906.25
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	2,196,540.22
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	1,654,400.00
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13			3,831,000.000	1,225,920.00
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			145,000.000	141,653.00
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	305,235.00
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	588,218.53
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			183,245.630	189,113.10
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	1,020,280.00
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,860,041.558	1,716,024.93
COMM 2013-CCRE9 MOR CR9 F 144A VAR RT 07/10/2045 DD 07/01/13			1,632,000.000	28,560.00
COMM 2013-CCRE9 MOR CR9 G 144A VAR RT 07/10/2045 DD 07/01/13			2,816,703.317	14,083.51
COMM 2013-LC6 MORTG LC6 F 144A 3.500% 01/10/2046 DD 01/01/13			777,000.000	485,625.00
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	697,921.12
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14			941,000.000	822,627.28
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14			6,145,000.000	4,453,360.15
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14			1,353,800.000	1,109,165.36
COMM 2014-UBS3 MORTGAG UBS3 AM 4.012% 06/10/2047 DD 06/01/14			534,000.000	571,978.02
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,244,620.70
COMM 2014-UBS6 MORTGAG UBS6 AM 4.048% 12/10/2047 DD 12/01/14			851,000.000	911,067.41
COMM 2015-CCRE22 M CR22 E 144A 3.000% 03/10/2048 DD 03/01/15			419,000.000	355,978.38
COMM 2015-CCRE22 M CR22 F 144A 3.000% 03/10/2048 DD 03/01/15			1,378,000.000	922,814.35
COMM 2015-CCRE23 M CR23 E 144A 3.234% 05/10/2048 DD 05/01/15			563,000.000	436,740.66
COMM 2015-CCRE23 MORTGA CR23 C VAR RT 05/10/2048 DD 05/01/15			293,000.000	311,948.34
COMM 2015-CCRE23 MORTGA CR23 D VAR RT 05/10/2048 DD 05/01/15			123,000.000	123,896.98
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			777,000.000	564,212.33
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15			6,493,447.646	32,467.24

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COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,437,328.750	2,580,041.42
COMM 2015-DC1 MORTGAGE DC1 AM 3.724% 02/10/2048 DD 03/01/15			319,000.000	340,286.07
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,834,839.150	4,057,361.06
COMM 2015-LC21 MORTGAG LC21 A4 3.708% 07/10/2048 DD 06/01/15			826,000.000	897,075.16
COMM 2015-LC21 MORTGAGE LC21 B VAR RT 07/10/2048 DD 06/01/15			586,000.000	634,986.67
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,640,135.55
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15			1,402,000.000	844,705.00
COMM 2015-PC1 MORTGAGE T PC1 D VAR RT 07/10/2050 DD 07/01/15			2,012,000.000	1,834,689.68
COMM 2016-CR28 MOR CR28 F 144A 3.250% 02/10/2049 DD 02/01/16			906,000.000	593,341.85
COMM 2016-CR28 MOR CR28 G 144A 3.250% 02/10/2049 DD 02/01/16			500,000.000	280,048.15
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			782,090.000	782,418.48
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	766,173.64
COMMERCIAL MORTGAG LTRT E 144A VAR RT 10/05/2030 DD 10/01/12			1,303,000.000	612,410.00
COMMIT TO PUR FNMA SF MTG 2.000% 10/01/2036 DD 10/01/21			9,595,000.000	9,878,352.34
COMMIT TO PUR FNMA SF MTG 2.000% 10/01/2050 DD 10/01/20			29,360,000.000	29,419,637.51
COMMIT TO PUR FNMA SF MTG 2.000% 11/01/2051 DD 01/01/21			-2,000,000.000	-2,000,468.74
COMMIT TO PUR FNMA SF MTG 2.500% 10/01/2051 DD 10/01/21			18,525,000.000	19,089,433.59
COMMIT TO PUR FNMA SF MTG 3.000% 09/01/2051 DD 09/01/21			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.000% 10/01/2051 DD 10/01/21			35,005,000.000	36,623,573.99
COMMIT TO PUR FNMA SF MTG 3.000% 11/01/2051 DD 01/01/21			13,400,000.000	14,000,441.67
COMMIT TO PUR FNMA SF MTG 3.500% 10/01/2051 DD 10/01/21			33,140,000.000	35,063,026.05
COMMIT TO PUR FNMA SF MTG 4.000% 10/01/2051 DD 10/01/21			3,075,000.000	3,294,574.22
COMMIT TO PUR FNMA SF MTG 4.500% 10/01/2051 DD 10/01/21			2,720,000.000	2,941,425.00
COMMIT TO PUR GNMA II JUMBOS 2.000% 10/20/2051 DD 10/01/21			6,720,000.000	6,812,400.00
COMMIT TO PUR GNMA II JUMBOS 2.500% 10/20/2051 DD 10/01/21			10,525,000.000	10,858,839.85
COMMIT TO PUR GNMA II JUMBOS 3.000% 10/20/2051 DD 10/01/21			9,380,000.000	9,796,237.51
COMMONWEALTH EDISON CO 2.750% 09/01/2051 DD 08/12/21			265,000.000	253,050.11
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			161,000.000	181,010.18
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19			807,278.120	802,402.16
COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19			30,000.000	31,269.90
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19			50,000.000	52,250.00
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			1,027,000.000	1,041,901.77
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19			95,000.000	100,818.75
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			701,000.000	729,040.00
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			281,000.000	303,480.00
CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21			808,000.000	808,339.36
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			2,014,325.000	2,015,050.16
CONNECTWISE 9/21 TLB 0.000% 09/24/2028 DD 09/13/21			1,032,000.000	1,029,420.00
CONSILIO/SKOPIMA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			352,080.000	349,791.48



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CONSOLIDATED COMMUNICATIONS 4/ 0.000% 10/02/2027 DD 03/01/21			1,154,261.070	1,154,803.58
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			130,000.000	143,901.99
CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14			180,000.000	221,811.74
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20			1,384,000.000	1,382,383.28
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			1,470,000.000	1,431,662.40
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,423,556.23
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			2,544,000.000	2,582,160.00
CONSUMER LOAN UNDER HP1 A 144A 2.590% 12/15/2026 DD 11/21/19			261,607.890	263,241.74
CONSUMER LOAN UNDERL P1 A 144A 2.940% 07/15/2026 DD 06/27/19			0.020	0.00
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			2,510,000.000	3,029,814.73
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			1,500,000.000	1,576,200.00
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			539,000.000	596,268.75
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			2,994,000.000	3,102,532.50
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14			55,000.000	61,600.00
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			1,538,000.000	1,536,077.50
CORNERSTONE ONDEMAND 3/21 COV- 0.000% 04/22/2027 DD 03/18/21			1,704,711.810	1,701,950.17
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20			610,000.000	619,763.21
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	448,492.96
COX COMMUNICATIONS INC 144A 2.950% 10/01/2050 DD 09/17/20			323,000.000	302,924.37
COX COMMUNICATIONS INC 144A 3.500% 08/15/2027 DD 08/07/17			636,000.000	696,053.37
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20			900,000.000	902,250.00
CPG INTERNATIONAL 5/17			962,836.440	962,663.12
CPI INTERNATIONAL 7/17 TL			960,218.350	959,315.75
CPM HOLDINGS 10/18 2ND LIEN			434,898.980	427,288.24
CPM HOLDINGS 10/18 COV-LITE TL			482,882.070	479,743.34
CPS AUTO RECEIVABLES A A 144A 2.090% 05/15/2023 DD 01/15/20			0.010	0.00
CPS AUTO RECEIVABLES B A 144A 0.370% 03/17/2025 DD 04/28/21			830,720.980	831,694.66
CPS AUTO RECEIVABLES B A 144A 1.150% 07/17/2023 DD 06/10/20			0.010	0.00
CPS AUTO RECEIVABLES B B 144A 2.110% 04/15/2026 DD 06/10/20			417,436.300	418,649.45
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			500,000.000	517,844.45
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19			153,392.160	154,407.36
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			400,000.000	409,994.16
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			162,121.840	162,753.84
CPS AUTO RECEIVABLES D B 144A 2.350% 11/15/2023 DD 10/16/19			108,096.810	108,214.74
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19			913,000.000	921,020.34
CREATIVE ARTISTS 11/19 COV-LIT			1,255,635.000	1,248,377.43
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19			320,814.490	321,706.13
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20			918,000.000	927,143.10

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CREDIT ACCEPTANCE AU 3A A 144A 1.000% 05/15/2030 DD 05/20/21			1,825,000.000	1,825,893.34	
CREDIT AGRICOLE SA 144A VAR RT 01/26/2027 DD 01/26/21			3,059,000.000	3,014,528.14	
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/23/14			735,000.000	818,635.65	
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 02/27/19			228,000.000	253,650.00	
CREDIT SUISSE AG/NEW YORK NY 1.250% 08/07/2026 DD 08/09/21			520,000.000	512,377.75	
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19			1,934,902.930	1,943,472.81	
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07			10,790.704	10,798.25	
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			597,827.549	282,793.65	
CREDIT SUISSE GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			1,723,000.000	1,683,812.62	
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,242,000.000	1,264,872.35	
CREDIT SUISSE GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19			1,077,000.000	1,116,298.68	
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 01/24/20			605,000.000	617,118.15	
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19			1,080,000.000	1,185,300.00	
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/09/20			1,055,000.000	1,033,900.00	
CREDIT SUISSE GROUP AG 3.750% 03/26/2025 DD 09/26/15			1,523,000.000	1,641,959.02	
CREDIT SUISSE GROUP FUNDING GU 3.800% 09/15/2022 DD 09/15/15			634,000.000	654,744.48	
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			1,826,116.641	1,829,732.35	
CROWDSTRIKE HOLDINGS INC 3.000% 02/15/2029 DD 01/20/21			70,000.000	69,765.50	
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17			600,000.000	643,134.00	
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,329,000.000	1,394,121.00	
CROWN CASTLE 1/16 TLA 0.000% 01/21/2022 DD 01/21/16			2,756,484.000	2,743,859.30	
CROWN CASTLE INTERNATIONAL COR 2.500% 07/15/2031 DD 06/29/21			1,571,000.000	1,567,848.35	
CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17			803,000.000	979,839.09	
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			1,168,000.000	1,442,480.00	
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,123,000.000	1,172,524.30	
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			5,281,000.000	5,404,839.45	
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	542,017.40	
CSAIL 2019-C16 COMMERC C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	428,255.07	
CSAIL 2019-C17 COMMERC C17 AS 3.278% 09/15/2052 DD 09/01/19			280,000.000	299,428.47	
CSAIL 2019-C17 COMMERC C17 XA VAR RT 09/15/2052 DD 09/01/19			10,909,874.495	929,876.97	
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,508,460.00	
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			979,000.000	927,602.50	
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			1,135,000.000	1,089,259.50	
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,222,000.000	2,321,990.00	
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			288,000.000	299,223.36	
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,704,000.000	1,729,253.28	
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			1,925,000.000	2,084,678.75	
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			1,017,000.000	1,089,390.06	
CSMC 2019-RIO RIO B 144A VAR RT 12/15/2021 DD 12/20/19			207,000.000	200,790.00	



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CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			1,106,131.450	1,115,602.48
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			1,372,181.730	1,375,929.02
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			808,921.920	818,234.63
CSMC 2021-ADV ADV A 144A VAR RT 07/15/2038 DD 08/05/21			1,570,000.000	1,572,953.48
CSMC 2021-ADV ADV F 144A VAR RT 07/15/2038 DD 08/05/21			3,290,000.000	3,290,000.00
CSMC 2021-ADV ADV G 144A VAR RT 07/15/2038 DD 08/05/21			4,600,000.000	4,595,860.00
CSMC 2021-AFC1 TR AFC1 A1 144A VAR RT 03/25/2056 DD 02/01/21			314,907.380	313,939.01
CSMC 2021-NQM1 NQM1 A1 144A VAR RT 05/25/2065 DD 01/01/21			2,651,183.110	2,646,599.48
CSMC 2021-NQM3 NQM3 A1 144A VAR RT 04/25/2066 DD 05/01/21			1,614,728.560	1,614,324.07
CSMC 2021-NQM6 NQM6 A1 144A VAR RT 07/25/2066 DD 09/01/21			5,860,000.000	5,902,742.84
CSMC 2021-NQM6 NQM6 A2 144A VAR RT 07/25/2066 DD 09/01/21			3,840,000.000	3,868,008.96
CSMC 2021-RPL4 TR RPL4 A1 144A VAR RT 12/27/2060 DD 04/01/21			213,380.630	214,050.28
CSMC 2021-RPL7 TR RPL7 A1 144A VAR RT 07/27/2061 DD 09/01/21			567,000.000	567,000.00
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			330,061.620	334,169.70
CSMC TRUST 2017-CH CHOP F 144A VAR RT 07/15/2032 DD 06/28/17			1,100,000.000	1,036,603.48
CSMC TRUST 2017-PF PFHP G 144A VAR RT 12/15/2030 DD 12/19/17			2,937,000.000	2,551,229.75
CSN RESOURCES SA 144A 7.625% 04/17/2026 DD 04/17/19			2,776,000.000	2,943,115.20
CSWF 2021-SOP2 SOP2 F 144A VAR RT 06/15/2034 DD 06/29/21			350,000.000	348,668.39
CUBIC 4/21 TLB 0.000% 04/15/2026 DD 04/15/21			665,613.490	667,463.90
CUBIC 4/21 TLC			135,379.010	135,755.37
CULLIGAN 6/21 COV-LITE DELAYED 0.000% 06/16/2028 DD 06/04/21			78,666.660	78,882.99
CULLIGAN 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/04/21			629,333.340	631,064.01
CVR PARTNERS LP / CVR NIT 144A 6.125% 06/15/2028 DD 06/23/21			15,000.000	15,731.25
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	721,364.00
DAIMLER FINANCE NORTH AME 144A VAR RT 11/05/2021 DD 11/05/18			8,133,000.000	8,137,901.11
DANSKE BANK A/S 144A 1.226% 06/22/2024 DD 06/22/20			1,632,000.000	1,647,988.72
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19			593,000.000	600,136.37
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			6,607,000.000	7,250,358.87
DANSKE BANK A/S 144A VAR RT 01/12/2023 DD 01/12/20			603,000.000	609,990.07
DANSKE BANK A/S 144A VAR RT 09/10/2025 DD 09/10/21			1,799,000.000	1,796,860.37
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			1,756,000.000	1,755,544.35
DANSKE BANK A/S 144A VAR RT 12/08/2023 DD 09/11/20			5,596,000.000	5,622,357.21
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			2,197,000.000	2,333,618.77
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			3,238,000.000	3,464,530.48
DAVITA 2/20 TLB			5,300,717.880	5,267,588.40
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			744,476.940	625,174.51
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19			1,176,000.000	1,181,065.04
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			632,100.000	660,714.54
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			892,624.996	941,190.94



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DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,108,731.666	2,110,917.37
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18			83,556,972.262	970,188.36
DBJPM 17-C6 MORTGAGE C6 D 144A VAR RT 06/10/2050 DD 06/01/17			413,000.000	385,288.03
DBUBS 2011-LC2 MOR LC2A G 144A 4.000% 07/10/2044 DD 06/01/11			1,717,729.611	944,751.29
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18			9,500,000.000	9,511,850.30
DCP MIDSTREAM OPERATING L 144A 6.750% 09/15/2037 DD 09/17/07			100,000.000	129,000.00
DCP MIDSTREAM OPERATING LP 3.875% 03/15/2023 DD 03/14/13			369,000.000	377,697.33
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,110,000.000	2,374,293.33
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			287,000.000	317,135.00
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	725,795.00
DEEPHAVEN RESIDENTIA 1 A1 144A VAR RT 01/25/2060 DD 02/01/20			591,236.670	594,082.71
DEEPHAVEN RESIDENTIA 3 A1 144A VAR RT 08/25/2066 DD 09/01/21			5,860,000.000	5,903,469.48
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	881,508.69
DELL 2/19 A6 TLA			920,636.750	919,255.80
DELL 2/21 COV-LITE TLB 0.000% 09/19/2025 DD 02/08/21			20,484,183.680	20,474,146.43
DELL EQUIPMENT FINAN 2 A2 144A 0.330% 12/22/2026 DD 09/22/21			2,370,000.000	2,375,273.26
DELL INTERNATIONAL LLC / EMC C 5.450% 06/15/2023 DD 06/15/21			10,613,000.000	11,392,494.07
DELL INTERNATIONAL LLC / EMC C 5.850% 07/15/2025 DD 01/15/21			2,167,000.000	2,520,265.34
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21			1,454,000.000	1,728,894.69
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			714,068.280	717,394.22
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20			931,000.000	996,128.65
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			4,989,000.000	5,562,276.92
DELTA AIR LINES INC 144A 7.000% 05/01/2025 DD 04/29/20			1,816,000.000	2,117,797.96
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,555,000.000	1,592,148.51
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			3,125,000.000	3,351,718.75
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,321,000.000	1,555,759.70
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			340,000.000	361,907.40
DEUTSCHE BANK AG VAR RT 12/31/2049 DD 02/14/20			1,400,000.000	1,473,500.00
DEUTSCHE BANK AG/NEW YORK NY 0.898% 05/28/2024 DD 05/28/21			300,000.000	299,682.76
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/14/2032 DD 01/14/21			685,000.000	706,484.62
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			300,000.000	302,032.56
DEUTSCHE BANK AG/NEW YORK NY VAR RT 05/28/2032 DD 05/28/21			657,000.000	668,224.40
DEVON ENERGY CORP 144A 5.250% 09/15/2024 DD 03/15/21			1,462,000.000	1,619,156.96
DEVON ENERGY CORP 144A 5.250% 10/15/2027 DD 04/15/21			2,119,000.000	2,252,196.10
DEVON ENERGY CORP 144A 8.250% 08/01/2023 DD 02/01/21			410,000.000	458,861.07
DEVON ENERGY CORP 7.875% 09/30/2031 DD 10/03/01			59,000.000	83,402.17
DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19			810,000.000	873,164.99
DIAMOND BC BV 144A 4.625% 10/01/2029 DD 09/29/21			20,000.000	20,300.00
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19			423,000.000	279,180.00

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DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19			946,000.000	413,875.00
DIAMOND SPORTS/SINCLAIR/REGION			726,545.350	450,959.43
DIAMONDBACK ENERGY INC 0.900% 03/24/2023 DD 03/24/21			833,000.000	832,697.41
DIAMONDBACK ENERGY INC 2.875% 12/01/2024 DD 12/05/19			4,830,000.000	5,070,706.28
DIAMONDBACK ENERGY INC 4.750% 05/31/2025 DD 05/26/20			994,000.000	1,109,964.13
DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20			765,000.000	837,200.70
DIEBOLD NIXDORF INC 8.500% 04/15/2024 DD 10/15/16			75,000.000	76,593.75
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19			1,310,347.720	1,309,980.82
DIGITAL REALTY TRUST LP 3.600% 07/01/2029 DD 06/14/19			120,000.000	131,169.26
DIGITAL REALTY TRUST LP 4.450% 07/15/2028 DD 06/21/18			619,000.000	708,562.38
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			734,000.000	734,227.54
DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21			902,000.000	941,462.50
DISCOVER CARD EXECUTION A1 A1 0.580% 09/15/2026 DD 09/27/21			816,000.000	813,805.04
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19			967,000.000	974,999.70
DISCOVER CARD EXECUTION A2 A2 1.030% 09/15/2028 DD 09/27/21			978,000.000	970,965.93
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			3,172,000.000	3,192,601.19
DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20			452,000.000	489,707.80
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17			405,000.000	503,972.90
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			3,830,000.000	3,752,595.70
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			3,154,000.000	3,247,043.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			50,000.000	53,764.00
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,575,000.000	1,777,781.25
DIVERSIFIED HEALTHCARE TRUST 9.750% 06/15/2025 DD 06/02/20			120,000.000	130,800.00
DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18			400,000.000	407,000.00
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17			23,418.120	23,438.03
DNB BANK ASA 144A VAR RT 09/30/2025 DD 09/30/21			2,383,000.000	2,384,300.47
DOLLAR TREE INC 3.700% 05/15/2023 DD 04/19/18			235,000.000	246,317.08
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			839,000.000	860,428.14
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			235,000.000	305,830.02
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			913,447.503	946,598.34
DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 05/18/2024 DD 05/04/21			800,975.000	799,477.18
DPL INC 4.125% 07/01/2025 DD 01/01/21			1,475,000.000	1,578,250.00
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			843,000.000	913,848.32
DRIVE AUTO RECEIVABLES TR 1 A3 2.020% 11/15/2023 DD 01/22/20			0.010	0.00
DRIVE AUTO RECEIVABLES TR 2 A2 0.360% 05/15/2024 DD 08/25/21			4,070,000.000	4,071,421.65
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			2,114,000.000	2,122,552.19
DRIVE AUTO RECEIVABLES TRU 1 D 1.450% 01/16/2029 DD 04/21/21			1,420,000.000	1,423,437.82
DRIVE AUTO RECEIVABLES TRU 2 B 1.420% 03/17/2025 DD 06/17/20			709,000.000	712,874.96
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			512,000.000	521,455.00

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DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			532,971.420	538,749.42
DRIVE AUTO RECEIVABLES TRU 2 D 1.390% 03/15/2029 DD 08/25/21			3,468,000.000	3,455,983.39
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	445,848.62
DRIVE AUTO RECEIVABLES TRU 3 D 4.300% 09/16/2024 DD 07/24/18			2,833,697.500	2,881,843.72
DRIVE AUTO RECEIVABLES TRU 4 B 2.230% 01/16/2024 DD 09/18/19			262,409.100	262,616.93
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			1,737,000.000	1,753,023.14
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,334,000.000	1,366,969.94
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			294,301.130	300,942.09
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			3,721,000.000	3,844,404.36
DRYDEN 72 CLO LTD 72A AR 144A VAR RT 05/15/2032 DD 05/17/21			3,430,000.000	3,430,321.39
DRYDEN SENIOR LOA 47A A1R 144A VAR RT 04/15/2028 DD 04/29/21			5,500,000.000	5,500,899.25
DRYDEN XXV SENIOR 25A ERR 144A VAR RT 10/15/2027 DD 10/16/17			344,000.000	344,000.00
DT AUTO OWNER TRUST 1A A 144A 1.940% 09/15/2023 DD 02/05/20			90,278.880	90,346.94
DT AUTO OWNER TRUST 2A A 144A 1.140% 01/16/2024 DD 06/11/20			395,684.650	396,484.13
DT AUTO OWNER TRUST 2A B 144A 2.080% 03/16/2026 DD 06/11/20			393,000.000	397,316.24
DT MIDSTREAM 5/21 COV-LITE TL 0.000% 06/12/2028 DD 05/14/21			702,875.000	702,326.76
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,259,000.000	1,276,701.54
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			1,565,000.000	1,611,950.00
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20			990,000.000	981,845.31
DTE ENERGY CO 2.250% 11/01/2022 DD 11/05/19			195,000.000	198,890.07
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19			75,000.000	81,065.70
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19			1,192,000.000	1,243,483.67
DUFF & PHELPS 4/20 (USD) COV-L			1,085,596.600	1,087,800.36
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			435,000.000	440,959.51
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			554,670.170	558,374.97
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	326,261.15
DUN & BRADSTREET 1/19 COV-LITE TL			799,543.260	798,543.83
DUPONT DE NEMOURS INC 4.205% 11/15/2023 DD 11/28/18			1,225,000.000	1,315,373.20
DUPONT PERFORMANCE 5/17 TL			1,310,096.420	1,306,166.13
DYNATRACE 8/18 COV-LITE TL			396,782.230	394,881.64
E.ON SE REGS 0.375% 09/29/2027			345,000.000	404,090.75
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			960,395.000	959,799.56
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			971,000.000	965,416.75
EAGLE RE 2021-1 LTD 1 M2 144A VAR RT 10/25/2033 DD 04/22/21			240,000.000	251,046.33
EAGLEVIEW TECHNOLOGY 7/18			1,124,229.830	1,109,614.84
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18			1,200,000.000	1,206,052.72
EBAY INC VAR RT 01/30/2023 DD 06/06/17			1,134,000.000	1,145,705.53
ECOLAB INC 1.000% 01/15/2024			325,000.000	385,860.52
ECOPETROL SA 5.375% 06/26/2026 DD 06/26/15			255,000.000	277,146.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14			260,000.000	261,677.00
ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20			520,000.000	608,660.00
EDISON INTERNATIONAL 3.125% 11/15/2022 DD 11/19/19			442,000.000	452,984.13
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			1,592,000.000	1,837,367.55
EGYPT GOVERNMENT INTERNAT 144A 6.125% 01/31/2022 DD 01/31/17			4,368,000.000	4,398,576.00
EGYPT GOVERNMENT INTERNAT REGS 6.125% 01/31/2022			525,000.000	528,675.00
ELANCO ANIMAL HEALTH INC VAR RT 08/28/2028 DD 02/28/19			60,000.000	70,200.00
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	961,975.00
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,102,000.000	2,123,020.00
ELIX AVIATION 2/17 SERIES B TL 0.000% 12/31/2021 DD 02/16/17			808,645.936	436,668.80
ELIX AVIATION 2/17 SERIES C TL 0.000% 12/31/2020 DD 02/16/17			789,517.140	288,173.75
ELLINGTON FINANCIAL 1 A1 144A VAR RT 02/25/2066 DD 02/01/21			349,478.500	349,294.50
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20			1,003,571.360	1,008,549.77
ELMWOOD CLO V LTD 2A AR 144A VAR RT 10/20/2034 DD 08/02/21			250,000.000	250,873.75
ELMWOOD CLO VI LTD 3A A 144A VAR RT 10/15/2031 DD 10/15/20			3,232,349.000	3,235,074.84
ELMWOOD CLO X LTD 3A A 144A VAR RT 10/20/2034 DD 09/02/21			3,610,000.000	3,610,297.10
EMBARQ CORP 7.995% 06/01/2036 DD 05/17/06			85,000.000	91,152.73
EMDEON 3/17 COV-LITE TLB			4,582,841.690	4,577,342.28
EMERA US FINANCE LP 144A 0.833% 06/15/2024 DD 06/04/21			540,000.000	538,357.79
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20			30,000.000	31,350.00
ENBRIDGE INC 1.600% 10/04/2026 DD 10/04/21			484,000.000	486,195.77
ENBRIDGE/GRIZZLY ACQUISITIONS 10/18 COV-LITE TLB			868,150.040	865,858.12
ENCINO ACQUISITION PARTNE 144A 8.500% 05/01/2028 DD 04/30/21			100,000.000	102,250.00
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	1,045,054.53
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			857,000.000	901,992.50
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			685,000.000	497,981.30
ENDO DAC / ENDO FINANCE L 144A 9.500% 07/31/2027 DD 06/16/20			644,000.000	645,429.68
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21			1,342,000.000	1,342,000.00
ENEL FINANCE INTERNATIONA 144A 1.375% 07/12/2026 DD 07/12/21			1,536,000.000	1,526,574.51
ENEL FINANCE INTERNATIONA 144A 2.650% 09/10/2024 DD 09/10/19			2,083,000.000	2,182,262.33
ENERGY TRANSFER LP 2.900% 05/15/2025 DD 01/22/20			1,193,000.000	1,250,078.77
ENERGY TRANSFER LP 3.600% 02/01/2023 DD 01/22/13			28,000.000	28,867.01
ENERGY TRANSFER LP 4.250% 03/15/2023 DD 03/15/19			2,275,000.000	2,370,710.69
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19			4,114,000.000	4,521,006.08
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	110,139.84
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	64,848.88
ENERGY TRANSFER LP VAR RT 12/31/2049 DD 11/16/17			85,000.000	82,662.50
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	351,753.61
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20			95,000.000	101,150.30



Asset Detail

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/19/2028 DD 04/27/21			792,000.000	793,156.32
ENTAIN/GVC HOLDINGS 7/21 (USD) 0.000% 03/16/2027 DD 07/07/21			841,655.000	840,081.11
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20			195,000.000	191,682.50
ENERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19			285,000.000	318,455.88
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			3,717,891.960	3,729,008.83
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18			1,043,000.000	1,178,296.66
ENVISION HEALTHCARE 9/18			832,850.050	739,154.42
EPIC HEALTH 6/21 DELAYED TL 0.000% 12/31/2024 DD 06/23/21			122,075.480	121,922.89
EPIC HEALTH 6/21 TLB 0.000% 12/31/2024 DD 06/23/21			524,924.520	524,268.36
EPICOR 7/20 2ND LIEN COV-LITE			407,000.000	417,683.75
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16			3,350,000.000	3,650,653.49
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	1,133,987.50
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			2,071,000.000	2,153,881.42
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			885,000.000	970,137.00
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,329,454.50
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	1,002,547.20
EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21			892,000.000	914,407.04
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			3,160,000.000	3,292,720.00
EQT CORP 3.900% 10/01/2027 DD 10/04/17			2,265,000.000	2,451,250.95
EQT CORP 5.000% 01/15/2029 DD 11/16/20			896,000.000	1,008,851.20
EQT CORP VAR RT 02/01/2030 DD 01/21/20			1,263,000.000	1,625,733.60
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19			477,000.000	505,576.98
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			190,000.000	204,131.29
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			145,000.000	161,714.83
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	24,543.10
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			540,000.000	556,390.61
ETON 3/18 COV-LITE TL			795,999.360	796,500.84
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022			9,050,000.000	1,041,720.65
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	1,056,357.36
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			160,000.000	155,084.41
EVERGY INC STEP 06/15/2022 DD 03/15/2012			1,480,000.000	1,512,562.23
EVO PAYMENTS 6/18 COV-LITE TL			1,240,654.610	1,237,813.51
EW SCRIPPS 12/19 COV-LITE TLB2			1,335,886.990	1,331,117.88
EW SCRIPPS 12/20 INCREMENTAL COV-LT TE TLB3			907,056.280	908,317.09
EXAMWORKS 2/17 COV-LITE TLB			1,563,905.000	1,563,576.58
EXELON CORP 4.950% 06/15/2035 DD 12/15/15			170,000.000	209,796.50
EXETER AUTOMOBILE RE 2A B 144A 2.080% 07/15/2024 DD 06/10/20			899,702.640	903,997.82
EXETER AUTOMOBILE RE 3A E 144A 3.040% 12/15/2028 DD 08/25/21			1,150,000.000	1,143,727.21
EXETER AUTOMOBILE RE 4A B 144A 2.300% 12/15/2023 DD 10/16/19			95,452.200	95,530.58

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXETER AUTOMOBILE RECEIV 2A A2 0.270% 01/16/2024 DD 06/02/21			1,330,222.950	1,330,418.76
EXETER AUTOMOBILE RECEIV 3A A2 0.340% 01/16/2024 DD 08/25/21			3,005,000.000	3,004,929.98
EXETER AUTOMOBILE RECEIVA 2A C 0.980% 06/15/2026 DD 06/02/21			1,120,000.000	1,122,823.07
EXETER AUTOMOBILE RECEIVA 2A D 1.400% 04/15/2027 DD 06/02/21			1,955,000.000	1,952,417.45
EXETER AUTOMOBILE RECEIVA 3A D 1.550% 06/15/2027 DD 08/25/21			2,345,000.000	2,339,863.04
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			1,250,000.000	1,440,732.10
EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21			566,580.000	567,611.18
EXTRA SPACE STORAGE LP 2.350% 03/15/2032 DD 09/22/21			1,436,000.000	1,401,041.42
EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21			80,000.000	80,083.34
F&G GLOBAL FUNDING 144A 0.900% 09/20/2024 DD 09/22/21			1,175,000.000	1,172,655.20
F&G GLOBAL FUNDING 144A 1.750% 06/30/2026 DD 06/30/21			1,143,000.000	1,148,778.61
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,624,000.000	2,697,734.40
FANNIE MAE CONNECTICU C05 1M2A VAR RT 01/25/2030 DD 07/26/17			33,909.497	33,942.06
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 07/25/2029 DD 01/26/17			1,748,313.258	1,800,497.43
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 08/25/2028 DD 02/18/16			778,849.650	822,780.44
FANNIE MAE CONNECTICUT C01 M2 VAR RT 10/25/2023 DD 10/24/13			69,817.562	72,632.52
FANNIE MAE CONNECTICUT C02 1M2 VAR RT 09/25/2028 DD 03/30/16			16,080.492	16,814.37
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 05/25/2025 DD 05/27/15			38,647.913	38,821.60
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 08/25/2030 DD 03/14/18			114,203.189	115,656.48
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 09/25/2029 DD 03/22/17			1,368,564.108	1,415,452.07
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 01/25/2029 DD 07/28/16			850,618.760	881,758.89
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 04/25/2028 DD 10/27/15			115,084.444	121,444.19
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 04/25/2028 DD 10/27/15			671,788.362	703,798.07
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 11/25/2024 DD 11/25/14			30,271.659	30,881.89
FANNIE MAE CONNECTICUT C05 2M2 VAR RT 01/25/2029 DD 08/10/16			495,961.775	514,371.67
FANNIE MAE CONNECTICUT C06 1M2 VAR RT 04/25/2029 DD 11/09/16			1,096,477.230	1,136,042.29
FANNIE MAE CONNECTICUT C07 2M2 VAR RT 05/25/2029 DD 12/08/16			602,407.264	627,711.62
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,974,720.75
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19			2,045,000.000	2,068,364.93
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,699,758.43
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,104,774.820	1,234,038.04
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			3,189.030	3,650.49
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			6,828.710	7,962.30
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			19,024.182	22,224.99
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			9,797.991	10,871.89
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			25,581.845	28,461.76
FHLMC POOL #C0-4306 3.000% 11/01/2042 DD 11/01/12			1,053,591.560	1,124,788.36
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			8,856.140	9,664.73
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			16,813.090	17,290.53

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FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	733.430	781.27
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	39,124.910	44,673.99
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	212,433.740	241,956.61
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	124,772.970	143,281.44
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	45,054.230	51,492.95
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	21,890.980	24,090.00
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	32,352.300	37,609.65
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	118,677.650	128,909.42
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	60,118.360	65,820.12
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	625,000.380	661,074.34
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	148,375.700	161,890.14
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	150,092.850	158,553.56
FHLMC	POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	0.000	0.00
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	396,092.140	421,881.58
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	360,823.953	389,908.76
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	438,013.035	460,956.90
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	11,868.830	12,576.72
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	20,462.630	21,691.55
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	180,812.180	190,804.42
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	84,803.490	91,002.53
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	222,806.221	235,154.87
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	539,243.570	574,798.14
FHLMC	POOL #G6-0867	3.500% 02/01/2047 DD 01/01/17	0.001	0.00
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	1,086,076.128	1,189,000.71
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	1,380,361.985	1,509,717.29
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	1,396,434.703	1,515,715.37
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	272,056.660	284,774.32
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	375,206.050	392,629.29
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	58,494.503	63,360.47
FHLMC	POOL #Q1-3637	3.000% 11/01/2042 DD 11/01/12	121,039.560	129,225.09
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	645,096.860	701,466.23
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	116,503.200	124,258.36
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	172,399.410	183,986.79
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	277,525.680	294,021.91
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	39,013.854	41,177.89
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	39,858.655	43,893.66
FHLMC	POOL #Q4-9464	4.000% 07/01/2047 DD 07/01/17	92,660.459	101,009.75
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	1,450,653.874	1,545,020.76



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	1,552,198.370	1,652,047.20
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	328,734.497	348,332.66
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	524,869.085	554,057.52
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	712,994.750	755,589.64
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	598,278.520	636,904.76
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	2,339,606.573	2,475,372.19
FHLMC	POOL #QA-9049	3.000% 04/01/2050 DD 04/01/20	0.001	0.00
FHLMC	POOL #QC-0887	2.000% 04/01/2051 DD 04/01/21	932,526.299	936,153.52
FHLMC	POOL #QC-3428	2.500% 06/01/2051 DD 06/01/21	133,882.258	138,505.49
FHLMC	POOL #QC-4959	2.000% 08/01/2051 DD 07/01/21	1,308,488.309	1,312,127.81
FHLMC	POOL #QC-5798	2.000% 08/01/2051 DD 08/01/21	771,405.749	777,242.65
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	52,154.607	54,296.57
FHLMC	POOL #QN-1106	3.000% 12/01/2034 DD 12/01/19	0.010	0.01
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	825,000.000	851,896.08
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	122,871.218	126,196.01
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	264,269.710	276,884.57
FHLMC	POOL #RA-2169	3.000% 03/01/2050 DD 02/01/20	0.016	0.02
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,642,861.669	1,753,137.85
FHLMC	POOL #RA-3808	2.000% 10/01/2050 DD 10/01/20	1,063,019.112	1,073,260.84
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	89,313.561	93,165.01
FHLMC	POOL #SB-8084	2.000% 12/01/2035 DD 12/01/20	0.015	0.02
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	185,662.760	197,211.58
FHLMC	POOL #SD-0403	3.000% 07/01/2050 DD 07/01/20	0.009	0.01
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	2,496,310.466	2,746,474.50
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	126,235.808	136,766.65
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	2,418,343.301	2,577,615.89
FHLMC	POOL #SD-7526	2.500% 10/01/2050 DD 09/01/20	6,710,141.018	6,991,432.14
FHLMC	POOL #SD-8004	3.000% 08/01/2049 DD 07/01/19	0.010	0.01
FHLMC	POOL #SD-8010	3.000% 08/01/2049 DD 08/01/19	0.008	0.01
FHLMC	POOL #SD-8011	3.500% 09/01/2049 DD 08/01/19	0.012	0.01
FHLMC	POOL #SD-8016	3.000% 10/01/2049 DD 09/01/19	0.002	0.00
FHLMC	POOL #SD-8024	3.000% 11/01/2049 DD 10/01/19	0.003	0.00
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	1,199,000.183	1,236,617.64
FHLMC	POOL #SD-8044	3.000% 02/01/2050 DD 01/01/20	0.004	0.00
FHLMC	POOL #SD-8051	3.500% 03/01/2050 DD 02/01/20	0.002	0.00
FHLMC	POOL #SD-8074	3.000% 06/01/2050 DD 06/01/20	0.008	0.01
FHLMC	POOL #SD-8108	3.000% 11/01/2050 DD 10/01/20	0.010	0.01
FHLMC	POOL #ZA-4918	4.000% 05/01/2047 DD 10/01/18	646,061.666	705,475.24
FHLMC	POOL #ZL-4395	3.000% 11/01/2042 DD 10/01/18	57,602.690	61,479.03



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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #ZM-1358	3.500% 07/01/2046 DD 10/01/18	0.000	0.00
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	253,659.440	271,899.55
FHLMC	POOL #ZM-5325	4.000% 01/01/2048 DD 10/01/18	40,919.584	44,629.32
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	356,905.556	391,689.14
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	111,434.645	116,298.32
FHLMC	POOL #ZS-9830	3.500% 10/01/2046 DD 09/01/18	0.000	0.00
FHLMC	POOL #ZT-0389	4.000% 06/01/2048 DD 09/01/18	125,253.026	136,630.93
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	740,361.193	783,572.92
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	1,206,075.166	1,299,698.56
FHLMC	POOL #ZT-1858	4.500% 04/01/2049 DD 03/01/19	71,006.386	78,010.47
FHLMC	MULTICLASS MT VAR RT	03/25/2053 DD 03/01/20	0.000	0.00
FHLMC	MULTICLASS MTG 4821 MA	3.500% 10/15/2053 DD 08/01/18	774,321.695	810,192.53
FHLMC	MULTICLASS MTG 4953 IC	4.000% 02/25/2050 DD 01/01/20	3,956,962.130	475,275.08
FHLMC	MULTICLASS MTG 4995 IQ	2.500% 07/25/2050 DD 06/01/20	15,682,661.731	1,723,276.73
FHLMC	MULTICLASS MTG 5004 SM VAR RT	08/25/2050 DD 07/25/20	7,788,351.737	1,538,250.10
FHLMC	MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	735,569.92
FHLMC	MULTICLASS MTG K063 A2 VAR RT	01/25/2027 DD 03/01/17	190,000.000	210,396.14
FHLMC	MULTICLASS MTG K064 A2	3.224% 03/25/2027 DD 05/01/17	205,000.000	225,130.30
FHLMC	MULTICLASS MTG K065 A2	3.243% 04/25/2027 DD 07/01/17	1,100,000.000	1,210,935.77
FHLMC	MULTICLASS MTG K067 A2	3.194% 07/25/2027 DD 09/01/17	1,141,000.000	1,256,171.97
FHLMC	MULTICLASS MTG K068 A2	3.244% 08/25/2027 DD 10/01/17	975,000.000	1,076,134.70
FHLMC	MULTICLASS MTG K070 A2 VAR RT	11/25/2027 DD 12/01/17	364,000.000	403,640.43
FHLMC	MULTICLASS MTG K076 A2	3.900% 04/25/2028 DD 05/01/18	3,016,000.000	3,462,195.49
FHLMC	MULTICLASS MTG K080 A2 VAR RT	07/25/2028 DD 09/01/18	327,000.000	377,457.80
FHLMC	MULTICLASS MTG K085 A2 VAR RT	10/25/2028 DD 12/01/18	324,000.000	376,047.75
FHLMC	MULTICLASS MTG K091 A2	3.505% 03/25/2029 DD 04/01/19	871,000.000	988,757.02
FHLMC	MULTICLASS MTG K095 A2	2.785% 06/25/2029 DD 08/01/19	1,388,000.000	1,509,366.58
FHLMC	MULTICLASS MTG K107 A2	1.639% 01/25/2030 DD 04/01/20	619,000.000	621,199.00
FHLMC	MULTICLASS MTG K111 X1 VAR RT	05/25/2030 DD 07/01/20	3,294,261.270	387,649.23
FHLMC	MULTICLASS MTG K131 X1 VAR RT	07/25/2031 DD 09/01/21	7,146,000.000	456,280.67
FHLMC	MULTICLASS MTG K723 A2	2.454% 08/25/2023 DD 11/01/16	229,078.870	236,439.29
FHLMC	MULTICLASS MTG KC01 X1 VAR RT	12/25/2022 DD 05/01/16	3,548,479.812	15,229.01
FIDELITY & GUARANTY LIFE	144A	5.500% 05/01/2025 DD 04/20/18	4,949,000.000	5,621,216.19
FIDELITY NATIONAL INFORMATION		0.600% 03/01/2024 DD 03/02/21	735,000.000	733,803.52
FIDELITY NATIONAL INFORMATION		1.500% 05/21/2027	710,000.000	872,064.49
FIDELITY NATIONAL INFORMATION		2.250% 03/01/2031 DD 03/02/21	219,000.000	217,123.86
FIFTH THIRD AUTO TRUST 20 1 A4		2.690% 11/16/2026 DD 05/08/19	462,000.000	474,169.18
FILTRATION GROUP		10/20 INCREME	306,900.000	307,360.35



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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FILTRATION GROUP 3/18 (USD) TL			1,113,954.410	1,107,693.99
FINANCE OF AMERICA FUNDIN 144A 7.875% 11/15/2025 DD 11/05/20			543,000.000	528,186.96
FIRST INVESTORS AUTO 2A A 144A 2.210% 09/16/2024 DD 10/24/19			276,423.690	277,665.33
FIRST-CITIZENS BANK & TRUST CO 4.750% 02/16/2024 DD 08/17/18			412,000.000	440,428.00
FIRST-CITIZENS BANK & TRUST CO 5.000% 08/01/2023 DD 08/01/13			4,850,000.000	5,183,437.50
FIRST-CITIZENS BANK & TRUST CO 5.000% 08/15/2022 DD 08/03/12			930,000.000	961,620.00
FIRST-CITIZENS BANK & TRUST CO 5.250% 03/07/2025 DD 03/09/18			60,000.000	66,825.00
FIRST-CITIZENS BANK & TRUST CO VAR RT 06/19/2024 DD 06/19/20			745,000.000	779,169.43
FIRST-CITIZENS BANK & TRUST CO VAR RT 09/27/2025 DD 09/27/19			917,000.000	963,235.14
FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20			1,303,000.000	1,316,030.00
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			2,243,000.000	3,064,075.63
FIRSTENERGY CORP VAR RT 03/15/2023 DD 03/05/13			4,358,000.000	4,532,886.54
FIRSTENERGY CORP VAR RT 07/15/2022 DD 06/21/17			6,242,000.000	6,315,967.70
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			1,000,000.000	1,097,089.10
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17			748,000.000	912,002.27
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			273,000.000	284,692.51
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			1,144,000.000	1,243,651.36
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			433,762.600	432,266.94
FISERV 2/20 COV-LITE TLB			2,386,498.830	2,387,238.65
FISERV INC 1.125% 07/01/2027			395,000.000	477,465.90
FISERV INC 3.500% 07/01/2029 DD 06/24/19			749,000.000	815,666.75
FLAGSHIP CREDIT AUTO 1 A 144A 1.900% 08/15/2024 DD 02/20/20			981,175.620	988,276.29
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19			0.050	0.00
FLAGSHIP CREDIT AUTO 1 R 144A 0.000% 06/15/2027 DD 02/20/20			2,000.000	589,000.00
FLAGSHIP CREDIT AUTO 2 A 144A 0.370% 12/15/2026 DD 05/20/21			1,696,120.810	1,695,783.62
FLAGSHIP CREDIT AUTO 2 A 144A 1.490% 07/15/2024 DD 05/28/20			614,245.820	616,559.50
FLAGSHIP CREDIT AUTO 2 A 144A 2.830% 10/16/2023 DD 05/23/19			300,595.090	301,455.85
FLAGSHIP CREDIT AUTO 2 R 144A 0.000% 12/15/2026 DD 05/23/19			2,000.000	416,400.00
FLAGSHIP CREDIT AUTO 3 A 144A 0.700% 04/15/2025 DD 08/06/20			352,908.180	353,764.30
FLAGSHIP CREDIT AUTO 3 R 144A 0.000% 12/15/2027 DD 08/06/20			2,000.000	611,200.00
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19			1,007,365.930	1,012,971.62
FLAGSHIP CREDIT AUTO 4 R 144A 0.000% 03/15/2027 DD 11/21/19			1,000.000	285,000.00
FLAGSHIP CREDIT AUTO 4 R 144A 0.000% 07/17/2028 DD 11/05/20			3,000.000	1,410,000.00
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			472,000.000	477,900.00
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			1,304,000.000	1,362,680.00
FLEX LTD 3.750% 02/01/2026 DD 05/12/20			3,684,000.000	4,007,400.60
FLEX REVOLVING NOTE LLC 0.000% 12/31/2024 DD 03/31/06			1,758,018.262	3,505,016.67
FLINT GROUP 5/14 (USD) 0.000% 09/07/2022 DD 04/19/14			1,265,687.630	1,265,687.63
FLOWSERVE CORP 4.000% 11/15/2023 DD 11/01/13			304,000.000	322,368.16



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FLUOR CORP 3.500% 12/15/2024 DD 11/25/14			375,000.000	393,510.00
FMC CORP 3.200% 10/01/2026 DD 09/20/19			135,000.000	144,334.37
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21			3,780,000.000	3,907,575.00
FMG RESOURCES AUGUST 2006 144A 5.125% 05/15/2024 DD 05/12/17			203,000.000	216,763.40
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20			873,000.000	885,774.32
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			2,637.492	2,954.69
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			5,142.950	5,475.70
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			209.994	235.93
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			584.860	657.08
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			316.780	355.90
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			634.240	716.01
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			2,095.950	2,372.81
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,432.745	1,609.67
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			662.995	744.87
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			360.980	421.13
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			771.880	892.28
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			17,626.910	20,523.09
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			25,255.850	30,165.04
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			40.035	44.57
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			282.715	317.63
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			652.010	732.53
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			1,649.370	1,853.05
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96			103.092	103.45
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02			117.550	132.07
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97			119.452	119.87
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98			1,384.640	1,555.63
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98			831.600	934.29
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99			1,521.620	1,709.52
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99			263.470	296.01
FNMA POOL #0484719 6.500% 03/01/2029 DD 03/01/99			15.870	17.83
FNMA POOL #0484940 6.500% 06/01/2029 DD 06/01/99			2,849.324	3,201.18
FNMA POOL #0485336 6.500% 02/01/2029 DD 02/01/99			54.530	61.26
FNMA POOL #0489888 6.500% 05/01/2029 DD 06/01/99			233.540	262.38
FNMA POOL #0493076 7.000% 06/01/2029 DD 06/01/99			679.030	681.45
FNMA POOL #0504304 7.000% 08/01/2029 DD 07/01/99			0.030	0.03
FNMA POOL #0518303 6.500% 10/01/2029 DD 10/01/99			862.340	968.83
FNMA POOL #0535701 6.500% 11/01/2030 DD 01/01/01			2,427.090	2,726.81
FNMA POOL #0535915 7.000% 04/01/2031 DD 04/01/01			1,042.510	1,198.47
FNMA POOL #0555254 6.500% 01/01/2033 DD 01/01/03			2,128.660	2,402.66



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FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	30,741.810	35,394.28
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	364.080	409.04
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	750.810	790.21
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	11,600.560	12,164.95
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	498.840	560.44
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	812.394	912.72
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,852.530	3,204.79
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	384.180	431.62
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	396.300	445.24
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,370.190	2,662.88
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	7,814.010	8,877.88
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	4,729.686	4,933.40
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	757.810	759.72
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	1,099.193	1,114.37
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	288.200	323.79
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,168.430	5,295.20
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	3,419.360	3,558.28
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	2,961.850	3,083.51
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	6,374.835	6,576.15
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	9,500.820	10,358.27
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	4,429.160	4,528.40
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	10,689.626	11,870.97
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	318.822	358.19
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	1,024.420	1,150.92
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	1,561.390	1,754.20
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,392.270	1,546.99
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,394.253	1,569.53
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	13,878.313	14,272.21
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,051.380	1,061.92
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	5,955.593	6,418.22
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	3,912.450	4,327.44
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	18,136.735	20,760.89
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	16,807.704	19,368.45
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	19,516.890	23,103.21
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	2,459.050	2,713.86
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	728.124	809.40
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	10,471.693	11,902.01
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	23,228.802	26,424.00
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	85,594.850	101,051.28

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,860.360	2,126.21
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	36,860.150	41,323.14
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	138,426.480	155,121.22
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	92,463.990	103,261.82
FNMA	POOL #0AB4530	4.000% 02/01/2042 DD 01/01/12	122,673.146	134,379.72
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	135,233.630	147,274.56
FNMA	POOL #0AB8897	3.000% 04/01/2043 DD 03/01/13	109,839.026	117,179.33
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	32,738.920	34,683.26
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	12,811.340	13,576.29
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	145,185.060	157,529.47
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	405,128.830	454,195.73
FNMA	POOL #0AH9342	4.000% 04/01/2041 DD 03/01/11	97,018.899	106,357.17
FNMA	POOL #0AI2116	4.000% 05/01/2041 DD 04/01/11	58,150.228	63,818.93
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	36,064.753	40,741.36
FNMA	POOL #0AK1799	4.000% 01/01/2042 DD 01/01/12	55,582.616	60,990.74
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	45,966.230	52,068.44
FNMA	POOL #0AL2465	3.000% 10/01/2027 DD 09/01/12	406,692.254	428,520.15
FNMA	POOL #0AL6074	3.500% 11/01/2029 DD 11/01/14	68,679.174	73,476.82
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	1,448,054.120	1,579,157.29
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	156,741.520	179,557.28
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	295,657.228	329,992.42
FNMA	POOL #0AL7430	3.500% 08/01/2030 DD 09/01/15	239,937.845	259,590.06
FNMA	POOL #0AL8168	4.000% 11/01/2042 DD 02/01/16	133,352.020	146,798.60
FNMA	POOL #0AL9244	3.000% 10/01/2046 DD 10/01/16	661,157.575	704,852.41
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	309,892.890	343,255.15
FNMA	POOL #0AL9405	3.500% 06/01/2044 DD 11/01/16	1,034,105.803	1,123,568.73
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	241,676.580	256,104.76
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	107,840.430	116,735.07
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	649,739.490	703,592.86
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	227,900.250	246,789.34
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	63,696.710	67,620.11
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	109,904.680	117,274.50
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	137,112.450	146,256.22
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	352,312.300	375,622.32
FNMA	POOL #0AR8293	3.000% 05/01/2043 DD 05/01/13	137,890.111	147,225.53
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	75,383.690	80,426.36
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	219,993.180	230,181.02
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	45,789.040	49,222.87
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	502,431.265	531,887.27

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FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	409,419.450	432,682.79
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	192,001.176	203,024.27
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	589,884.260	623,462.54
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	184,504.831	200,287.71
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	78,155.870	82,558.03
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	423,671.261	447,384.78
FNMA	POOL #0AS9676	4.000% 05/01/2047 DD 05/01/17	307,923.373	334,894.20
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	375,408.520	412,966.74
FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	148,191.264	158,110.90
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	104,396.240	111,369.81
FNMA	POOL #0AT2016	3.000% 04/01/2043 DD 04/01/13	674,855.813	722,195.44
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	52,234.820	55,957.06
FNMA	POOL #0AV4545	4.000% 02/01/2044 DD 02/01/14	197,331.860	218,184.23
FNMA	POOL #0AW8155	3.000% 01/01/2027 DD 09/01/14	478,169.003	503,544.47
FNMA	POOL #0AW8165	4.000% 01/01/2042 DD 09/01/14	139,180.613	153,909.48
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	393,137.440	411,013.25
FNMA	POOL #0BA4733	3.500% 12/01/2045 DD 12/01/15	0.000	0.00
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	71,768.623	77,870.63
FNMA	POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	0.000	0.00
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	126,347.852	137,536.52
FNMA	POOL #0BE2678	4.000% 05/01/2047 DD 05/01/17	212,322.607	231,978.54
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	104,038.350	112,185.89
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	147,408.480	158,175.89
FNMA	POOL #0BF0451	3.500% 06/01/2041 DD 08/01/20	2,493,641.372	2,690,122.08
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	968,621.037	1,020,993.36
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	249,745.736	265,179.62
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	431,678.670	465,956.49
FNMA	POOL #0BM1277	4.000% 05/01/2047 DD 05/01/17	196,138.803	214,340.97
FNMA	POOL #0BM1761	4.000% 08/01/2044 DD 09/01/17	77,474.767	85,641.93
FNMA	POOL #0BM4142	4.000% 09/01/2046 DD 06/01/18	225,776.823	248,701.58
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	1,140,464.191	1,230,003.73
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	952,603.132	1,029,541.16
FNMA	POOL #0BN5321	4.500% 03/01/2049 DD 03/01/19	871,214.395	956,536.96
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	167,708.929	178,378.50
FNMA	POOL #0BO7242	3.000% 01/01/2050 DD 01/01/20	0.000	0.00
FNMA	POOL #0BO8513	3.000% 12/01/2049 DD 12/01/19	0.006	0.01
FNMA	POOL #0BO8749	3.000% 03/01/2050 DD 03/01/20	0.000	0.00
FNMA	POOL #0BO8967	3.500% 01/01/2050 DD 01/01/20	180,587.183	191,027.38
FNMA	POOL #0BO9482	3.000% 12/01/2049 DD 12/01/19	0.000	0.00



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FNMA	POOL #0BP5441	3.000% 06/01/2050 DD 05/01/20	0.003	0.00
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	898,459.269	934,834.41
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,421,628.203	1,478,083.69
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	325,484.106	338,151.52
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	876,022.343	911,488.49
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,897,963.354	1,974,808.82
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	947,000.430	985,340.16
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	545,150.680	565,496.15
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	334,870.732	346,707.23
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	499,999.361	515,184.87
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	348,260.490	378,778.73
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	209,913.227	230,077.54
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	160,132.083	173,708.28
FNMA	POOL #0CA2200	4.500% 08/01/2048 DD 07/01/18	1,620,445.457	1,788,975.05
FNMA	POOL #0CA3467	3.500% 05/01/2049 DD 04/01/19	2,282,591.934	2,486,790.48
FNMA	POOL #0CA4431	3.500% 10/01/2049 DD 09/01/19	155,841.059	164,832.80
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	887,237.182	949,489.13
FNMA	POOL #0CA4666	4.000% 10/01/2048 DD 11/01/19	396,775.811	432,821.22
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,494,980.180	1,575,561.59
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	3,845,477.131	4,049,567.49
FNMA	POOL #0CA5415	3.500% 03/01/2050 DD 02/01/20	152,722.708	161,551.99
FNMA	POOL #0CA5549	3.000% 04/01/2050 DD 03/01/20	0.000	0.00
FNMA	POOL #0CA5617	3.000% 04/01/2050 DD 04/01/20	0.002	0.00
FNMA	POOL #0CA5733	3.000% 05/01/2050 DD 04/01/20	0.001	0.00
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	698,357.742	735,632.22
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,738,719.891	1,844,326.18
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	2,031,601.246	2,087,133.36
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	573,781.621	625,136.32
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	1,092,081.689	1,143,254.62
FNMA	POOL #0CA9123	3.000% 09/01/2050 DD 02/01/21	0.003	0.00
FNMA	POOL #0CB1620	2.000% 09/01/2051 DD 08/01/21	3,556,559.730	3,566,452.12
FNMA	POOL #0CB1782	2.000% 10/01/2051 DD 09/01/21	2,844,858.338	2,852,771.17
FNMA	POOL #0FM0062	3.500% 02/01/2050 DD 02/01/20	0.024	0.02
FNMA	POOL #0FM1526	3.000% 09/01/2049 DD 09/01/19	0.009	0.01
FNMA	POOL #0FM1528	3.000% 02/01/2047 DD 09/01/19	323,451.555	344,998.94
FNMA	POOL #0FM2016	3.000% 11/01/2049 DD 11/01/19	0.000	0.00
FNMA	POOL #0FM2416	3.000% 03/01/2050 DD 02/01/20	0.002	0.00
FNMA	POOL #0FM2426	3.000% 02/01/2050 DD 02/01/20	0.001	0.00
FNMA	POOL #0FM2743	3.000% 02/01/2034 DD 03/01/20	1,025,450.379	1,080,612.18



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FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	954,300.389	1,010,681.65
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	100,463.932	107,492.31
FNMA	POOL #0FM3288	3.000% 12/01/2049 DD 05/01/20	0.020	0.02
FNMA	POOL #0FM3524	3.000% 04/01/2032 DD 06/01/20	2,268,330.069	2,383,156.48
FNMA	POOL #0FM4505	3.000% 06/01/2050 DD 10/01/20	0.011	0.01
FNMA	POOL #0FM4722	3.000% 06/01/2050 DD 10/01/20	0.004	0.00
FNMA	POOL #0FM4751	3.500% 03/01/2050 DD 10/01/20	438,789.067	464,156.56
FNMA	POOL #0FM6471	2.000% 02/01/2051 DD 03/01/21	1,856,927.713	1,872,082.17
FNMA	POOL #0FM7599	3.500% 01/01/2051 DD 05/01/21	6,197,669.473	6,556,945.58
FNMA	POOL #0FM7702	3.500% 07/01/2050 DD 06/01/21	173,893.351	183,946.56
FNMA	POOL #0FM7837	3.000% 02/01/2051 DD 06/01/21	1,000,000.338	1,045,435.65
FNMA	POOL #0FM9112	3.500% 10/01/2050 DD 10/01/21	700,100.000	740,574.53
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	24,431.847	26,653.49
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	21,492.000	22,850.43
FNMA	POOL #0MA1505	3.000% 07/01/2043 DD 06/01/13	201,057.021	215,924.47
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	76,486.760	82,007.12
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	117,986.670	124,649.64
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	150,174.042	157,037.89
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	633,843.859	674,146.27
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	425,578.150	459,770.02
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	171,614.260	185,913.82
FNMA	POOL #0MA3741	3.000% 08/01/2039 DD 07/01/19	0.001	0.00
FNMA	POOL #0MA3744	3.000% 07/01/2049 DD 07/01/19	0.020	0.02
FNMA	POOL #0MA3905	3.000% 01/01/2050 DD 12/01/19	0.024	0.03
FNMA	POOL #0MA3937	3.000% 02/01/2050 DD 01/01/20	0.002	0.00
FNMA	POOL #0MA3988	3.000% 03/01/2040 DD 03/01/20	0.004	0.00
FNMA	POOL #0MA4048	3.000% 05/01/2050 DD 05/01/20	0.006	0.01
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	338,450.245	328,921.29
FNMA	POOL #0MA4205	1.500% 11/01/2035 DD 11/01/20	352,199.678	355,885.82
FNMA	POOL #0MA4236	1.500% 01/01/2051 DD 12/01/20	511,570.811	497,132.92
FNMA	POOL #0MA4255	2.000% 01/01/2050 DD 01/01/21	0.003	0.00
FNMA	POOL #0MA4257	3.000% 01/01/2050 DD 01/01/21	0.002	0.00
FNMA	POOL #0MA4278	1.500% 03/01/2036 DD 02/01/21	488,415.310	493,418.71
FNMA	GTD REMIC P/T 14-21 KW	4.000% 04/25/2041 DD 03/01/14	273,409.000	287,619.16
FNMA	GTD REMIC P/T 18-55 PS VAR RT	08/25/2048 DD 07/25/18	5,837,381.959	900,041.99
FNMA	GTD REMIC P/T 18-55 SA VAR RT	08/25/2048 DD 07/25/18	5,294,569.176	806,575.73
FNMA	GTD REMIC P/T 19-69 GS VAR RT	12/25/2049 DD 11/25/19	7,288,342.370	1,237,041.61
FNMA	GTD REMIC P/T 19-74 PS VAR RT	12/25/2049 DD 11/25/19	2,912,246.719	458,906.01
FNMA	GTD REMIC P/T 19-74 SA VAR RT	12/25/2049 DD 11/25/19	7,300,009.214	1,245,926.16

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FNMA GTD REMIC P/T 20-58 CI 4.500% 07/25/2050 DD 07/01/20			4,807,448.300	725,033.39
FOMENTO ECONOMICO MEXICANO SAB 2.875% 05/10/2023 DD 05/10/13			520,000.000	534,726.40
FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20			150,000.000	156,375.00
FONTAINEBLEAU MIA FBLU XA 144A VAR RT 12/10/2036 DD 12/01/19			40,000,000.000	821,400.00
FONTAINEBLEAU MIAM FBLU A 144A 3.144% 12/10/2036 DD 12/01/19			1,136,286.000	1,190,520.48
FONTAINEBLEAU MIAM FBLU B 144A 3.447% 12/10/2036 DD 12/01/19			500,461.000	524,661.09
FONTAINEBLEAU MIAM FBLU G 144A VAR RT 12/10/2036 DD 12/01/19			201,000.000	201,663.14
FORD CREDIT AUTO LEASE TR A A2 0.190% 07/15/2023 DD 01/25/21			4,381,548.520	4,381,483.67
FORD CREDIT AUTO LEASE TR A A3 0.260% 02/15/2024 DD 01/25/21			4,268,000.000	4,269,272.29
FORD CREDIT AUTO OWNE 1 A 144A 1.370% 10/17/2033 DD 04/13/21			2,975,000.000	2,986,412.10
FORD CREDIT AUTO OWNE 1 A 144A 3.520% 07/15/2030 DD 01/18/19			3,557,000.000	3,786,688.65
FORD CREDIT AUTO OWNER TR A A2 0.170% 10/15/2023 DD 02/22/21			5,553,508.670	5,553,005.53
FORD CREDIT AUTO OWNER TR A A3 1.040% 08/15/2024 DD 05/12/20			1,312,330.600	1,319,501.70
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			880,000.000	895,658.46
FORD CREDIT AUTO OWNER TR B A3 3.240% 04/15/2023 DD 10/23/18			410,626.600	412,757.67
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			1,074,000.000	1,081,140.49
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20			3,667,000.000	3,670,317.17
FORD CREDIT AUTO OWNER TR C A4 0.510% 08/15/2026 DD 11/20/20			1,484,000.000	1,477,071.21
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20			1,295,000.000	1,291,721.32
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			1,004,000.000	1,052,322.52
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99			687,000.000	893,100.00
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20			4,844,000.000	5,328,108.87
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20			1,806,000.000	2,170,396.62
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20			131,000.000	185,733.44
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21			1,334,000.000	1,336,668.00
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	468,497.62
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			1,407,000.000	1,405,241.25
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			1,920,000.000	1,940,947.20
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20			1,228,000.000	1,246,051.60
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17			221,000.000	222,244.23
FORD MOTOR CREDIT CO LLC 3.350% 11/01/2022 DD 08/01/19			660,000.000	670,645.80
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20			1,305,000.000	1,337,494.50
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			1,892,000.000	1,944,030.00
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,360,000.000	1,368,500.00
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,738,000.000	2,830,407.50
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	582,330.00
FORD MOTOR CREDIT CO LLC 3.813% 10/12/2021 DD 08/09/18			3,658,000.000	3,659,829.00
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			2,139,000.000	2,224,560.00
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20			407,000.000	431,826.96

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD MOTOR CREDIT CO LLC 4.250% 09/20/2022 DD 09/25/12			1,235,000.000	1,263,096.25
FORD MOTOR CREDIT CO LLC 4.271% 01/09/2027 DD 01/09/20			584,000.000	621,478.20
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			3,501,000.000	3,732,941.25
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	603,864.80
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20			6,108,000.000	6,634,815.00
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			873,000.000	938,335.32
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17			3,157,000.000	3,147,589.05
FORD MOTOR CREDIT CO LLC VAR RT 10/12/2021 DD 08/09/18			634,000.000	633,999.86
FORMULA ONE 1/18 (USD)			804,904.594	801,886.20
FORTERRA FINANCE LLC / FR 144A 6.500% 07/15/2025 DD 07/16/20			142,000.000	151,940.00
FOUNDATION FINANCE T 1A C 144A 5.400% 07/15/2033 DD 12/13/17			512,000.000	553,796.50
FOUNDATION FINANCE T 1A D 144A 4.960% 05/15/2041 DD 03/26/21			100,000.000	100,342.13
FOUR POINTS LLC			2,012,689.528	2,092,132.84
FOUR SEASONS 12/13 TL			1,162,291.160	1,157,932.57
FOURSIGHT CAPITAL AU 1 A3 144A 2.050% 10/15/2024 DD 02/06/20			305,601.110	307,495.96
FOX US BIDCO/ROBERTSHAW 2/18 TLB			64,335.040	62,244.15
FREDDIE MAC MULTIF MN1 B1 144A VAR RT 01/25/2051 DD 01/26/21			510,000.000	608,041.33
FREDDIE MAC MULTIF MN1 M2 144A VAR RT 01/25/2051 DD 01/26/21			185,000.000	195,039.92
FREDDIE MAC MULTIF MN2 M2 144A VAR RT 07/25/2041 DD 07/29/21			1,054,000.000	1,054,527.00
FREDDIE MAC STACR DNA3 M2 144A VAR RT 06/25/2050 DD 07/08/20			485,171.670	487,469.59
FREDDIE MAC STACR DNA5 B1 144A VAR RT 01/25/2034 DD 07/23/21			1,836,000.000	1,870,516.80
FREDDIE MAC STACR DNA5 B2 144A VAR RT 01/25/2034 DD 07/23/21			2,250,000.000	2,355,975.00
FREDDIE MAC STACR DNA5 M1 144A VAR RT 01/25/2034 DD 07/23/21			146,386.790	146,476.53
FREDDIE MAC STACR HQA1 B1 144A VAR RT 08/25/2033 DD 02/23/21			663,000.000	671,176.71
FREDDIE MAC STACR HQA2 M1 144A VAR RT 12/25/2033 DD 06/25/21			800,000.000	800,250.41
FREDDIE MAC STACR HQA3 M1 144A VAR RT 09/25/2041 DD 09/30/21			2,531,000.000	2,532,734.88
FREDDIE MAC STACR HQA3 M2 144A VAR RT 07/25/2050 DD 07/28/20			548,848.460	553,973.11
FREDDIE MAC STACR HRP1 M2 144A VAR RT 02/25/2049 DD 06/18/19			587,509.545	591,069.39
FREDDIE MAC STRUC DNA2 B1 144A VAR RT 08/25/2033 DD 03/09/21			861,000.000	892,312.16
FREDDIE MAC STRUC DNA2 M2 144A VAR RT 08/25/2033 DD 03/09/21			166,000.000	170,062.84
FREDDIE MAC STRUCTURE DNA2 M2B VAR RT 10/25/2029 DD 04/11/17			750,000.000	787,142.55
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 07/25/2029 DD 02/07/17			0.006	0.01
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 10/25/2027 DD 04/28/15			105,860.240	107,842.92
FREDDIE MAC STRUCTURED DNA2 M2 VAR RT 10/25/2029 DD 04/11/17			1,590,000.000	1,647,987.94
FREDDIE MAC STRUCTURED DNA2 M3 VAR RT 10/25/2028 DD 05/10/16			1,066,346.556	1,106,751.18
FREDDIE MAC STRUCTURED DNA3 M2 VAR RT 03/25/2030 DD 10/04/17			750,000.000	769,190.40
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 04/25/2028 DD 11/09/15			626,150.422	647,667.39
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 12/25/2028 DD 06/14/16			1,423,645.523	1,491,902.78
FREDDIE MAC STRUCTURED DNA4 M3 VAR RT 03/25/2029 DD 09/30/16			392,014.245	405,584.25



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FREDDIE MAC STRUCTURED HQA3 M2 VAR RT 04/25/2030 DD 10/18/17			0.007	0.01
FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/07/21			35,000.000	34,037.50
FREEDOM MORTGAGE CORP 144A 7.625% 05/01/2026 DD 10/19/20			3,514,000.000	3,580,098.34
FREEDOM MORTGAGE CORP 144A 8.250% 04/15/2025 DD 04/09/18			62,000.000	63,240.00
FREEPOR-T-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			2,600,000.000	2,600,000.00
FREEPOR-T-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			366,000.000	377,602.20
FREEPOR-T-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	160,618.75
FREEPOR-T-MCMORAN INC 4.375% 08/01/2028 DD 07/27/20			40,000.000	41,812.80
FREEPOR-T-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			5,434,000.000	5,875,512.50
FREEPOR-T-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			1,145,000.000	1,238,031.25
FREEPOR-T-MCMORAN INC 5.250% 09/01/2029 DD 08/15/19			1,392,000.000	1,512,268.80
FREEPOR-T-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			4,978,000.000	6,129,162.50
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15			15,469,627.581	39,316.06
FREMF 2015-K45 MO K45 X2B 144A 0.100% 04/25/2048 DD 05/01/15			3,600,000.000	10,936.44
FREMF 2015-K45 MORT K45 D 144A 0.000% 04/25/2048 DD 05/01/15			1,500,000.000	1,204,906.50
FREMF 2016-K54 MO K54 X2B 144A 0.100% 04/25/2048 DD 04/01/16			21,128,000.000	79,272.26
FREMF 2016-K54 MORT K54 D 144A 0.000% 04/25/2048 DD 04/01/16			8,340,000.000	6,314,981.28
FREMF 2016-K58 MO K58 X2A 144A 0.100% 09/25/2049 DD 11/01/16			79,093,608.105	318,984.52
FREMF 2016-K58 MO K58 X2B 144A 0.100% 09/25/2049 DD 11/01/16			18,672,000.000	77,824.90
FREMF 2016-K58 MORT K58 D 144A 0.000% 09/25/2049 DD 11/01/16			7,518,000.000	5,403,118.94
FREMF 2016-K722 MO K722 D 144A 0.000% 07/25/2049 DD 06/01/16			4,300,000.000	3,902,250.00
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			21,847,532.165	73,669.88
FREMF 2016-KW01 KW01 X2B 144A 0.100% 03/25/2029 DD 05/01/16			2,879,000.000	10,796.25
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	2,189,911.35
FREMF 2017-K61 MO K61 X2B 144A 0.100% 12/25/2049 DD 01/01/17			10,700,200.000	48,150.90
FREMF 2018-KW07 KW07 X2A 144A 0.100% 10/25/2031 DD 11/01/18			23,125,123.744	101,449.92
FREMF 2018-KW07 KW07 X2B 144A 0.100% 10/25/2031 DD 11/01/18			2,629,000.000	14,259.44
FREMF 2018-KW07 MO KW07 C 144A 0.010% 10/25/2031 DD 11/01/18			1,931,000.000	1,094,657.45
FREMF 2019-K95 MO K95 X2A 144A 0.010% 06/25/2029 DD 08/01/19			95,973,557.668	618,933.47
FREMF 2019-K98 MORT K98 D 144A 0.000% 10/25/2052 DD 10/01/19			8,332,000.000	5,007,806.95
FREMF 2019-K99 MORT K99 D 144A 0.000% 10/25/2052 DD 10/01/19			8,622,000.000	5,059,079.21
FREMF 2019-KF66 MO KF66 B 144A VAR RT 07/25/2029 DD 08/30/19			249,344.439	251,073.24
FRESB 2020-SB76 MORTGA SB76 X1 VAR RT 05/25/2030 DD 07/01/20			3,249,245.684	220,130.55
FRESB 2020-SB78 MORTGA SB78 X1 VAR RT 06/25/2040 DD 09/01/20			2,932,214.616	228,128.35
FRESB 2020-SB79 MORTGA SB79 X1 VAR RT 07/25/2040 DD 10/01/20			1,246,351.179	86,679.74
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			2,367,000.000	2,408,211.60
FRESH MARKET INC/THE 144A 9.750% 05/01/2023 DD 04/27/16			328,000.000	337,840.00
FRONTERA GENERATION 7/21 2ND L 0.000% 06/30/2028 DD 06/30/21			49,272.000	27,099.60



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FRONTERA GENERATION EQUITY			411.000	7.20
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20			1,199,000.000	1,258,950.00
FRONTIER COMMUNICATIONS H 144A 5.875% 10/15/2027 DD 10/08/20			35,000.000	37,187.50
FRONTIER COMMUNICATIONS H 144A 6.750% 05/01/2029 DD 11/25/20			105,000.000	110,643.75
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			925,000.000	1,018,665.50
FULL HOUSE RESORTS INC 144A 8.250% 02/15/2028 DD 02/12/21			70,000.000	75,250.00
GA GLOBAL FUNDING TRUST 144A 0.800% 09/13/2024 DD 09/14/21			910,000.000	905,728.15
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21			2,280,000.000	2,281,367.55
GALAXY XXII CLO L 22A ARR 144A VAR RT 04/16/2034 DD 05/21/21			638,000.000	639,381.91
GALAXY XXIII CLO LT 23A F 144A VAR RT 04/24/2029 DD 03/30/17			300,000.000	281,250.00
GAMCO INVESTORS INC STEP 06/15/2023 DD 06/15/2021			12.000	11.94
GARDA WORLD 3/21 TLB			480,361.610	480,721.88
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			580,000.000	580,343.75
GARDA WORLD SECURITY CORP 144A 6.000% 06/01/2029 DD 06/01/21			55,000.000	53,493.00
GARDA WORLD SECURITY CORP 144A 9.500% 11/01/2027 DD 10/30/19			95,000.000	102,469.85
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21			684,000.000	692,570.52
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			2,135,000.000	2,197,342.00
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,226,000.000	2,337,300.00
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,649,000.000	2,748,337.50
GATX CORP 4.350% 02/15/2024 DD 11/05/18			589,000.000	635,086.10
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20			382,116.880	385,029.53
GCAT 2020-NQM2 TR NQM2 A2 144A VAR RT 004/25/2065 DD 07/01/20			576,916.530	581,388.38
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	1,181,441.25
GCP APPLIED TECHNOLOGIES 144A 5.500% 04/15/2026 DD 04/10/18			130,000.000	132,925.00
GE CAPITAL FUNDING LLC 4.050% 05/15/2027 DD 11/15/20			35,000.000	39,292.87
GE CAPITAL FUNDING LLC 4.400% 05/15/2030 DD 11/15/20			961,000.000	1,115,291.74
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02			325,000.000	444,457.46
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09			6,000.000	8,924.73
GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14			220,000.000	267,374.93
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20			1,213,000.000	1,322,744.14
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18			333,000.000	438,868.85
GENERAL MOTORS CO 6.125% 10/01/2025 DD 05/12/20			440,000.000	515,364.33
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			5,200,000.000	5,434,751.45
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			774,000.000	811,802.81
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,256,000.000	1,278,592.33
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			2,010,000.000	2,096,996.54
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			1,889,000.000	2,019,307.24
GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15			454,000.000	491,353.58
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			6,056,000.000	6,610,481.00

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GENERAL MOTORS FINANCIAL CO IN 5.250% 03/01/2026 DD 03/01/16			1,253,000.000	1,431,337.19
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/05/2023 DD 01/05/18			621,000.000	627,086.45
GENERATE CLO 2 LTD 2A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	9,251,136.00
GENERATION BRANDS/VISUAL COMFO 0.000% 06/30/2028 DD 06/16/21			548,000.000	547,430.08
GENESIS SALES FINANC AA F 144A 5.590% 12/21/2026 DD 05/26/21			1,300,000.000	1,300,000.00
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20			54,725.000	54,891.36
GENTIVA HEALTH/KINDRED AT HOME			3,551,454.660	3,549,963.05
GETTY IMAGES 2/19 COV-LITE			821,460.200	820,260.87
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20			526,000.000	529,287.50
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,162,678.07
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20			2,378,000.000	2,360,165.00
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	629,062.50
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			2,628,000.000	2,690,415.00
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			1,025,000.000	1,076,362.75
GIBSON BRANDS 6/21 COV-LITE TL 0.000% 06/25/2028 DD 06/14/21			131,929.000	130,609.71
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20			685,000.000	685,032.90
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			898,000.000	932,635.86
GLENCORE FUNDING LLC 144A 1.625% 04/27/2026 DD 04/27/21			1,081,000.000	1,075,080.40
GLENCORE FUNDING LLC 144A 2.500% 09/01/2030 DD 09/01/20			904,000.000	884,024.47
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,184,000.000	2,235,324.00
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			1,500,000.000	1,623,180.00
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			2,614,000.000	2,800,160.17
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			1,534,000.000	1,621,131.20
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			1,949,000.000	2,123,472.07
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19			2,596,476.000	2,551,037.67
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			526,000.000	524,685.00
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	964,623.18
GLOBAL PAYMENTS 7/19 TL 0.000% 07/09/2024 DD 07/09/19			4,210,893.000	4,200,365.77
GLS AUTO RECEIVABLES 2A B 144A 0.770% 09/15/2025 DD 06/14/21			511,000.000	511,438.08
GLS AUTO RECEIVABLES 3A A 144A 0.420% 01/15/2025 DD 09/20/21			5,300,000.000	5,300,250.69
GM FINANCIAL AUTOMOBILE 2 A2A 0.710% 10/20/2022 DD 06/17/20			859,457.160	860,149.46
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20			2,863,000.000	2,873,986.48
GM FINANCIAL AUTOMOBILE L 2 A4 1.010% 07/22/2024 DD 06/17/20			390,000.000	393,192.38
GM FINANCIAL AUTOMOBILE L 3 A4 0.510% 10/21/2024 DD 09/29/20			6,399,000.000	6,414,644.92
GM FINANCIAL CONSUMER AUT 1 A2 0.230% 11/16/2023 DD 01/20/21			2,081,569.320	2,082,036.63
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21			2,590,000.000	2,590,460.76
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			2,059,249.430	2,077,283.71
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			1,268,000.000	1,279,271.12
GM FINANCIAL CONSUMER AUT 2 A3 2.650% 02/16/2024 DD 04/17/19			2,030,370.100	2,048,504.76



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GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			1,021,000.000	1,022,928.47
GM FINANCIAL CONSUMER AUT 4 A3 0.380% 08/18/2025 DD 10/14/20			4,752,000.000	4,755,000.89
GM FINANCIAL CONSUMER AUT 4 A4 0.500% 02/17/2026 DD 10/14/20			1,394,000.000	1,388,353.74
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	254,544.94
GM FINANCIAL LEASING TRUS 1 A2 0.170% 04/20/2023 DD 02/24/21			6,031,263.910	6,031,920.71
GM FINANCIAL LEASING TRUS 1 A3 0.260% 02/20/2024 DD 02/24/21			5,490,000.000	5,489,263.25
GM FINANCIAL REVOLVIN 1 A 144A 1.170% 06/12/2034 DD 09/22/21			547,000.000	544,494.36
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20			1,064,000.000	1,068,084.38
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			992.820	996.63
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			40.020	40.12
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			675.680	711.97
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			64.400	65.35
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,048.660	1,053.04
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			3.010	3.01
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			34.270	34.41
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			1,228.030	1,246.31
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			5,073.190	5,094.21
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			600.280	602.90
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			106.155	106.59
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			358.090	365.30
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			1,318.300	1,323.49
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,433.340	1,492.81
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			2,978.790	2,991.97
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			3,621.810	3,705.74
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			3,108.900	3,121.38
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			11,915.960	13,468.46
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			5,730.220	5,805.07
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			860.460	881.53
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			6,469.820	7,273.63
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			806.560	883.19
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01			4,037.200	4,499.00
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02			6,024.280	7,067.32
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02			30,553.860	35,174.43
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02			11,028.050	12,713.94
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02			2,376.600	2,684.21
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01			3,155.620	3,250.61
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02			1,070.960	1,196.37
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02			2,103.010	2,157.67
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02			9,783.430	11,234.70

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	10,113.790	11,564.37
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	103,409.780	119,875.05
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	7,424.130	7,814.94
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	115,593.680	130,770.30
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	47,703.730	53,924.28
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	72,480.830	84,202.58
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	1,937.540	2,085.45
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	278.210	279.21
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	3,824.350	4,560.32
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	13,306.990	16,131.84
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	4,355.990	5,102.13
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	95,669.200	112,994.63
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	26,145.490	30,872.06
GNMA	GTD REMIC P/T 10-26	QS VAR RT 02/20/2040 DD 02/20/10	6,417,728.370	1,133,133.37
GNMA	GTD REMIC P/T 11-121	FA VAR RT 03/16/2043 DD 09/16/11	141,326.890	141,055.17
GNMA	GTD REMIC P/T 17-H09	BI VAR RT 04/20/2067 DD 04/01/17	15,806,671.890	1,069,420.15
GNMA	GTD REMIC P/T 17-H24	QI VAR RT 11/20/2067 DD 12/01/17	8,253,262.526	887,448.56
GNMA	GTD REMIC P/T 18-153	AI 4.500% 09/16/2045 DD 11/01/18	5,441,719.440	906,463.12
GNMA	GTD REMIC P/T 20-18	GS VAR RT 02/20/2050 DD 02/20/20	3,035,406.960	505,807.77
GNMA	GTD REMIC P/T 20-85	IB 3.500% 10/20/2049 DD 06/01/20	7,497,054.236	649,382.09
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	102.543	117.03
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	68.475	68.76
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	45.458	46.41
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	26,095.110	30,397.90
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	41,672.110	46,564.18
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	56,960.370	63,647.24
GNMA II	POOL #0784114	3.500% 02/20/2046 DD 03/01/16	2,511,557.448	2,677,212.60
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	35,384.467	37,454.80
GNMA II	POOL #0MA0533	3.000% 11/20/2042 DD 11/01/12	119,924.691	126,939.40
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	64,811.967	68,603.85
GNMA II	POOL #0MA0698	3.000% 01/20/2043 DD 01/01/13	40,252.956	42,607.73
GNMA II	POOL #0MA1284	3.000% 09/20/2043 DD 09/01/13	66,045.866	69,906.24
GNMA II	POOL #0MA1374	3.000% 10/20/2043 DD 10/01/13	63,785.898	67,512.32
GNMA II	POOL #0MA2304	4.000% 10/20/2044 DD 10/01/14	850,726.239	928,801.74
GNMA II	POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	47,102.760	50,272.07
GNMA II	POOL #0MA2826	3.500% 05/20/2045 DD 05/01/15	90,786.474	96,775.69
GNMA II	POOL #0MA2893	4.000% 06/20/2045 DD 06/01/15	180,275.767	196,781.52
GNMA II	POOL #0MA3035	4.000% 08/20/2045 DD 08/01/15	1,560,090.345	1,702,178.18
GNMA II	POOL #0MA3105	3.500% 09/20/2045 DD 09/01/15	962,449.793	1,025,930.11

Asset Detail

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			238,606.562	260,249.25
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			425,098.418	462,094.90
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			108,800.286	115,708.57
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			84,898.615	90,942.56
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			63,795.340	67,162.54
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,452,700.872	1,543,397.73
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			1,116,042.062	1,174,377.36
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			45,870.099	48,721.51
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			1,016,832.634	1,078,722.68
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			839,326.941	888,882.87
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			127,306.999	133,936.20
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			508,018.859	537,990.40
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			296,409.112	317,751.60
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			858,824.664	919,784.15
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			62,226.302	65,968.40
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			555,493.807	594,920.35
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			122,276.978	130,230.44
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			505,182.009	535,031.35
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			1,302,383.876	1,380,584.19
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			698,138.279	747,648.58
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			940,439.615	995,413.61
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			10,201.500	10,802.70
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			433,121.022	461,205.26
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			296,252.789	311,113.94
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			662,797.217	693,053.62
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			239,220.138	242,701.03
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			3,942,242.511	4,069,862.41
GNMA II POOL #0MA7051 2.000% 12/20/2050 DD 12/01/20			771,893.559	782,912.57
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			296,472.841	300,795.48
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			509,029.464	516,468.29
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			933,968.208	947,641.16
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			312,940.279	317,528.65
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			423,347.063	429,442.29
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			259,289.090	263,065.77
GO DADDY 2/21 TLB3 0.000% 08/10/2027 DD 02/24/21			1,084,038.380	1,077,263.14
GOEASY LTD 144A 4.375% 05/01/2026 DD 04/29/21			45,000.000	46,237.50
GOEASY LTD 144A 5.375% 12/01/2024 DD 11/27/19			20,000.000	20,600.00
GOLDEN BEAR LLC 0.000% 12/31/2050 DD 12/14/18			1,366,170.816	1,884,442.28
GOLDEN NUGGET INC 144A 6.750% 10/15/2024 DD 10/04/16			100,000.000	100,130.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLDEN NUGGET/LANDRYS 9/17 INCREMENTAL COV-LITE TLB			476,964.470	474,450.87
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			805,000.000	805,000.00
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			714,000.000	847,515.56
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			353,000.000	450,302.57
GOLDMAN SACHS GROUP INC/T REGS 3.375% 03/27/2025			207,000.000	267,394.55
GOLDMAN SACHS GROUP INC/THE 0.481% 01/27/2023 DD 01/27/21			580,000.000	580,086.59
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			3,440,000.000	3,467,031.35
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			1,863,000.000	2,107,002.40
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			5,174,000.000	5,206,805.33
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21			995,000.000	984,879.33
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			4,298,000.000	4,327,545.53
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21			3,101,000.000	3,101,267.71
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			989,000.000	1,055,924.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			1,529,000.000	1,531,645.17
GOLDMAN SACHS GROUP INC/THE VAR RT 12/09/2026 DD 12/09/20			440,000.000	433,412.24
GOLDMAN SACHS GROUP INC/THE VAR RT 12/31/2049 DD 07/28/21			363,000.000	363,453.75
GOLUB CAPITAL PART 48A A1 144A VAR RT 04/17/2033 DD 03/24/20			500,000.000	500,662.50
GOPHER RESOURCE 2/18 COV-LITE			524,694.520	483,243.65
GPMT 2019-FL2 LTD FL2 A 144A VAR RT 02/22/2036 DD 02/28/19			1,466,414.510	1,467,073.95
GRAFTECH 2/18 COV-LITE TLB			344,257.980	344,257.98
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			297,000.000	304,796.25
GRANITE US HOLDINGS CORP 144A 11.000% 10/01/2027 DD 09/30/19			643,000.000	704,085.00
GRAY TELEVISION 10/18			457,944.700	456,112.92
GRAY TELEVISION 2/17 TLB			405,000.000	404,052.30
GRAY TELEVISION INC 144A 7.000% 05/15/2027 DD 11/16/18			136,000.000	145,860.00
GREAT AMERICAN OUTDOORS/BASS P 0.000% 02/26/2028 DD 02/22/21			1,590,977.500	1,595,750.44
GREAT LAKES DREDGE & DOCK 144A 5.250% 06/01/2029 DD 05/25/21			50,000.000	51,750.00
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			8,150,000.000	8,147,480.02
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19			6,000,000.000	5,981,367.00
GREAT WOLF TRUST 2 WOLF D 144A VAR RT 12/15/2036 DD 12/30/19			944,000.000	938,067.62
GREATBATCH/INTEGER 8/21 COV-LITE TLB			850,000.000	848,759.00
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			1,898,095.000	1,926,566.44
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			1,440,000.000	1,475,997.32
GREENWAY MEDICAL 2/17 COV-LITE TL			1,037,155.580	991,344.42
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18			412,000.000	409,489.10
GREYSTONE COMMERCIAL HC1 A 144A VAR RT 09/15/2028 DD 09/21/18			1,350,000.000	1,351,512.00
GREYSTONE CRE NOTES FL3 A 144A VAR RT 07/15/2039 DD 08/10/21			3,530,000.000	3,533,105.69
GRIFOLS 11/19 (USD) COV-LITE T			647,435.460	636,642.71

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21			692,000.000	706,497.40
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	7,715.00
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	17,154.00
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	18,170.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			4,467.375	446.74
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			132,074.222	13,154.60
GS MORTGAGE SECURI 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	1,504,425.00
GS MORTGAGE SECURI 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18			1,730,000.000	1,591,600.00
GS MORTGAGE SECURI 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	1,544,450.00
GS MORTGAGE SECURI BOCA B 144A VAR RT 06/15/2038 DD 06/26/19			938,000.000	937,419.94
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,577,823.77
GS MORTGAGE SECURI GC14 F 144A VAR RT 08/10/2046 DD 08/01/13			939,000.000	643,327.77
GS MORTGAGE SECURI GC14 G 144A VAR RT 08/10/2046 DD 08/01/13			1,674,000.000	881,487.89
GS MORTGAGE SECURI GCJ9 C 144A VAR RT 11/10/2045 DD 11/01/12			607,000.000	624,164.50
GS MORTGAGE SECURI GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			1,189,000.000	853,673.11
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	199,534.46
GS MORTGAGE SECURI HART D 144A VAR RT 10/15/2031 DD 10/31/18			1,082,000.000	1,071,109.56
GS MORTGAGE SECURI HART E 144A VAR RT 10/15/2031 DD 10/31/18			661,000.000	652,876.90
GS MORTGAGE SECURI ROCK A 144A 5.366% 05/03/2032 DD 05/01/05			3,804,000.000	4,300,170.17
GS MORTGAGE SECURI ROSS A 144A VAR RT 05/15/2026 DD 05/28/21			1,940,000.000	1,941,930.11
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			469,359.927	117,058.36
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			5,477,000.000	5,492,990.10
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,278,411.35
GS MORTGAGE SECURIT 70P A 144A VAR RT 10/15/2036 DD 10/23/19			6,189,520.000	6,181,985.50
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	887,534.09
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13			36,573.720	36,777.53
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	3,003,243.00
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	7,219,511.54
GS MORTGAGE SECURITIES GC12 B VAR RT 06/10/2046 DD 05/01/13			854,000.000	885,318.75
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	529,516.63
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,940,134.06
GS MORTGAGE SECURITIES GC32 D 3.345% 07/10/2048 DD 07/01/15			242,000.000	230,870.35
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15			5,000,000.000	5,413,257.50
GS MORTGAGE SECURITIES GC40 C 3.946% 07/10/2052 DD 07/01/19			379,000.000	403,897.95
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20			788,000.000	837,430.30
GS MORTGAGE SECURITIES GS2 A4 3.050% 05/10/2049 DD 05/01/16			4,828,087.000	5,152,948.21
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	587,228.45
GUARDIAN LIFE GLOBAL FUND 144A 1.100% 06/23/2025 DD 06/23/20			220,000.000	220,510.56
GUARDIAN LIFE GLOBAL FUND 144A 1.250% 11/19/2027 DD 11/19/20			330,000.000	321,941.27

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			1,430,000.000	1,426,425.00
H.B. FULLER 10/17 COV-LITE TLB			89,890.750	89,924.91
HALCYON LOAN ADVIS 3A A1R 144A VAR RT 10/18/2027 DD 12/21/17			1,873,669.796	1,873,435.22
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			57,715.670	57,744.50
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	500,879.06
HALSEYPOINT CLO 3 3A A1A 144A VAR RT 11/30/2032 DD 11/24/20			750,000.000	752,458.50
HANESBRANDS INC 144A 5.375% 05/15/2025 DD 05/04/20			1,350,000.000	1,413,288.00
HANSON BUILDING 4/17 COV-LITE TLB			419,964.340	419,636.76
HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21			912,629.980	911,662.60
HARLAND CLARKE/VERICAST 8/21 C 0.000% 06/16/2026 DD 08/31/21			355,505.380	332,621.50
HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			195,000.000	264,961.29
HARVEST COMMERCIAL C 1 M4 144A VAR RT 09/25/2046 DD 10/01/19			200,000.000	192,005.70
HARVEST COMMERCIAL C 1 M5 144A VAR RT 09/25/2046 DD 10/01/19			300,000.000	290,634.30
HARVEST COMMERCIAL C 1 M6 144A VAR RT 09/25/2046 DD 10/01/19			698,000.000	584,575.00
HARVEST OPERATIONS CORP 144A 1.000% 04/26/2024 DD 04/26/21			920,000.000	920,657.84
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17			1,550,000.000	1,587,372.31
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	781,518.96
HASBRO INC 3.000% 11/19/2024 DD 11/19/19			978,000.000	1,035,341.81
HASBRO INC 3.900% 11/19/2029 DD 11/19/19			710,000.000	783,494.12
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	678,638.03
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21			1,234,000.000	1,252,510.00
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20			267,000.000	279,348.75
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	570,653.86
HAWAIIAN AIRLINES 2013-1 CLASS 4.950% 07/15/2023 DD 05/29/13			1,038,843.607	1,037,715.42
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			2,091,683.000	2,188,423.34
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,365,000.000	1,388,887.50
HCA INC 3.500% 09/01/2030 DD 02/26/20			4,570,000.000	4,841,412.30
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,365,000.000	1,526,176.62
HCA INC 5.000% 03/15/2024 DD 03/17/14			8,734,000.000	9,584,185.73
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,525,000.000	3,994,490.55
HCA INC 5.250% 06/15/2026 DD 03/15/16			1,798,000.000	2,062,463.86
HCA INC 5.375% 02/01/2025 DD 01/16/15			3,480,000.000	3,888,900.00
HCA INC 5.375% 09/01/2026 DD 08/23/18			40,000.000	45,766.00
HCA INC 5.500% 06/15/2047 DD 06/22/17			586,000.000	758,341.13
HCA INC 5.625% 09/01/2028 DD 08/23/18			2,291,000.000	2,725,602.70
HCA INC 5.875% 02/01/2029 DD 01/30/19			1,567,000.000	1,883,044.31
HCA INC 8.360% 04/15/2024 DD 04/15/94			952,000.000	1,110,270.00
HCRX INVESTMENTS HOLDCO L 144A 4.500% 08/01/2029 DD 07/29/21			510,000.000	512,550.00
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			585,033.290	582,108.13

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HEALTHQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			2,067,000.000	2,103,482.55
HEALTHPEAK PROPERTIES INC 1.350% 02/01/2027 DD 07/12/21			519,000.000	513,003.56
HEALTHPEAK PROPERTIES INC 2.875% 01/15/2031 DD 06/23/20			65,000.000	67,710.61
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			243,125.000	243,278.17
HEARTHSIDE FOOD 4/18 COV-LITE TL			857,278.480	854,243.71
HEARTLAND DENTAL 4/18 COV-LITE			1,089,334.280	1,079,410.45
HEARTLAND DENTAL 6/21 INCREMEN 0.000% 04/30/2025 DD 06/02/21			374,062.500	372,940.32
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,647,905.00
HELLENIC REPUBLIC GOVERN 144A 1.500% 06/18/2030			1,140,000.000	1,404,240.61
HELLENIC REPUBLIC GOVERN 144A 2.000% 04/22/2027			854,000.000	1,090,796.09
HELMERICH & PAYNE INC 144A 2.900% 09/29/2031 DD 09/29/21			325,000.000	325,920.98
HELMERICH & PAYNE INC 4.650% 03/15/2025 DD 03/15/19			3,019,000.000	3,333,243.51
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,738,010.73
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,489,000.000	1,496,445.00
HERMAN MILLER 7/21 COV-LITE TL 0.000% 07/19/2028 DD 04/19/21			925,000.000	924,833.50
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			567,000.000	565,939.71
HERTZ 6/16 COV-LITE TLB			1,616,000.000	1,605,900.00
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			781,993.370	782,118.49
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			164,789.640	164,816.01
HERTZ VEHICLE FINANC 1A A 144A 1.210% 12/26/2025 DD 06/30/21			3,540,000.000	3,556,495.69
HERTZ VEHICLE FINANC 2A A 144A 1.680% 12/27/2027 DD 06/30/21			3,180,000.000	3,191,365.95
HESS 3/20 TL			3,556,098.500	3,520,537.52
HESS CORP 3.500% 07/15/2024 DD 06/24/14			1,444,000.000	1,527,019.06
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			468,000.000	474,107.40
HESS MIDSTREAM OPERATIONS 144A 5.125% 06/15/2028 DD 12/10/19			165,000.000	172,350.75
HIDROVIAS INTERNATIONAL F 144A 4.950% 02/08/2031 DD 02/08/21			675,000.000	666,569.25
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,613,000.000	1,653,325.00
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,148,000.000	1,179,570.00
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21			15,000.000	15,412.50
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			292,000.000	302,576.24
HILEX POLY/NOVOLEX 3/21 COV-LI 0.000% 03/02/2028 DD 02/16/21			847,875.040	845,874.05
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			540,000.000	531,900.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			2,047,000.000	2,139,115.00
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			601,000.000	647,277.00
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			325,000.000	348,647.00
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			4,190,000.000	4,199,427.50
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	668,100.00
HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19			6,566,205.000	6,508,291.07

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HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	3,123,656.59
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	291,246.88
HILTON WORLDWIDE FINANCE LLC / 4.875% 04/01/2027 DD 03/16/17			30,000.000	31,013.10
HIN TIMESHARE TRUST 2 A D 144A 5.500% 10/09/2039 DD 09/17/20			91,948.179	95,453.83
HIN TIMESHARE TRUST 2 A E 144A 6.500% 10/09/2039 DD 09/17/20			142,555.316	146,006.00
HOFFMASTER 6/18 COV-LITE TL			447,675.000	430,327.59
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,211,000.000	1,227,954.00
HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21			85,000.000	82,543.92
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			458,883.550	458,883.23
HOME PARTNERS OF AMER 2 F 144A 4.055% 01/17/2041 DD 11/17/20			179,637.505	184,308.08
HOME POINT CAPITAL INC 144A 5.000% 02/01/2026 DD 01/19/21			35,000.000	31,728.20
HOMEWARD OPPORTUNITI 2 A2 144A VAR RT 05/25/2065 DD 06/01/20			1,715,000.000	1,739,363.46
HONDA AUTO RECEIVABLES 20 1 A2 0.160% 07/21/2023 DD 02/24/21			4,197,615.330	4,197,436.51
HONDA AUTO RECEIVABLES 20 2 A2 0.170% 11/15/2023 DD 05/26/21			5,450,000.000	5,448,284.88
HONDA AUTO RECEIVABLES 20 2 A2 0.740% 11/15/2022 DD 05/27/20			212,601.720	212,701.64
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20			6,900,000.000	6,935,775.12
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			5,123,000.000	5,183,760.31
HONDA AUTO RECEIVABLES 20 3 A3 0.370% 10/18/2024 DD 09/29/20			3,789,000.000	3,793,231.55
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20			1,806,000.000	1,808,434.85
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21			2,040,000.000	2,042,040.00
HORMEL FOODS CORP 0.650% 06/03/2024 DD 06/03/21			940,000.000	940,883.42
HOWMET AEROSPACE INC 3.000% 01/15/2029 DD 09/01/21			425,000.000	427,656.25
HOWMET AEROSPACE INC 5.125% 10/01/2024 DD 09/22/14			2,037,000.000	2,246,403.60
HOWMET AEROSPACE INC 6.875% 05/01/2025 DD 04/24/20			1,896,000.000	2,218,357.92
HPEFS EQUIPMENT TRU 1A A2 144A 1.730% 02/20/2030 DD 02/20/20			183,922.210	184,228.98
HPEFS EQUIPMENT TRU 1A A3 144A 1.760% 02/20/2030 DD 02/20/20			892,000.000	897,183.33
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20			290,000.000	293,566.83
HSBC HOLDINGS PLC 4.250% 03/14/2024 DD 03/12/14			2,961,000.000	3,180,688.32
HSBC HOLDINGS PLC 7.350% 11/27/2032 DD 05/27/05			75,000.000	101,618.09
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			1,290,000.000	1,375,771.68
HSBC HOLDINGS PLC VAR RT 05/24/2025 DD 05/24/21			859,000.000	856,965.36
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21			60,000.000	60,762.78
HSBC HOLDINGS PLC VAR RT 08/17/2024 DD 08/17/21			1,622,000.000	1,622,963.36
HSBC HOLDINGS PLC VAR RT 08/17/2029 DD 08/17/21			1,198,000.000	1,187,169.93
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	87,924.94
HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21			736,931.240	736,931.24
HUB INTERNATIONAL 4/18 (USD)			482,175.100	477,305.14
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			2,599,000.000	2,686,716.25
HUBBARD RADIO 5/15 TLB			374,605.610	373,669.10

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HUBBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			30,000.000	29,700.00
HUDSONS BAY SIMO HBFL DFL 144A VAR RT 08/05/2034 DD 11/23/15			404,000.000	299,425.08
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17			640,000.000	721,600.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			715,000.000	812,974.52
HUMANA INC 0.650% 08/03/2023 DD 08/03/21			1,876,000.000	1,877,193.97
HUNDRED ACRE WOO INV2 A11 144A VAR RT 10/25/2051 DD 09/25/21			5,830,000.000	5,874,529.54
HUNTINGTON INGALLS INDUST 144A 0.670% 08/16/2023 DD 08/16/21			1,153,000.000	1,152,931.57
HUNTINGTON INGALLS INDUSTRIES 3.844% 05/01/2025 DD 11/01/20			425,000.000	460,154.47
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19			635,000.000	718,980.47
HUSKY IMS 3/18 COV-LITE TLB			69,541.180	68,229.63
HYATT HOTELS CORP 1.300% 10/01/2023 DD 10/01/21			731,000.000	731,884.25
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			827,000.000	991,825.40
HYLAND SOFTWARE 10/18			1,606,721.930	1,607,557.43
HYUNDAI AUTO LEASE S A A2 144A 0.250% 04/17/2023 DD 01/20/21			1,833,457.210	1,834,153.93
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			1,604,000.000	1,621,749.86
HYUNDAI AUTO RECEIVABLES A A4 0.620% 05/17/2027 DD 04/28/21			586,000.000	583,516.64
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,261,363.86
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			1,283,000.000	1,280,474.42
HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21			3,318,000.000	3,303,627.12
HYUNDAI CAPITAL AMERICA 144A 0.875% 06/14/2024 DD 06/15/21			3,283,000.000	3,265,755.78
HYUNDAI CAPITAL AMERICA 144A 1.000% 09/17/2024 DD 09/17/21			934,000.000	930,904.13
HYUNDAI CAPITAL AMERICA 144A 1.150% 11/10/2022 DD 11/10/20			550,000.000	553,053.66
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20			2,185,000.000	2,204,029.27
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21			2,680,000.000	2,636,700.37
HYUNDAI CAPITAL AMERICA 144A 1.500% 06/15/2026 DD 06/15/21			5,191,000.000	5,133,982.99
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19			2,271,000.000	2,310,087.82
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			711,000.000	728,931.42
HYUNDAI CAPITAL AMERICA 144A 5.875% 04/07/2025 DD 04/07/20			4,000,000.000	4,569,905.12
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19			9,130,000.000	9,244,735.80
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			1,653,000.000	1,727,385.00
ICAHN ENTERPRISES LP / ICAHN E 4.375% 02/01/2029 DD 01/19/21			85,000.000	84,893.75
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19			15,000.000	15,593.70
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19			95,000.000	99,275.00
ICON 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/08/21			4,827,416.010	4,842,815.46
ICON BRAND HOLDINGS 1A A 144A 4.229% 01/25/2043 DD 11/29/12			1,361,926.177	582,359.63
ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21			1,202,574.600	1,206,410.81
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	865,620.00
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,096,000.000	1,139,840.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			2,336,361.000	2,466,379.49

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IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,472,396.000	2,642,373.23
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			3,518,000.000	3,605,950.01
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	671,118.75
IHS MARKIT LTD 144A 4.000% 03/01/2026 DD 12/01/17			661,000.000	727,238.81
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18			2,322,000.000	2,461,784.40
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			2,313,230.720	2,310,709.30
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			371,636.370	392,243.87
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			1,299,000.000	1,432,147.50
IMG WORLDWIDE 5/18 TLB			2,526,226.863	2,472,544.54
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21			130,000.000	134,434.30
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,913,000.000	5,168,669.82
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15			455,000.000	463,933.69
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	246,074.88
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			1,095,000.000	1,101,885.63
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			1,975,000.000	2,147,911.25
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	1,023,430.26
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	339,749.09
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	595,148.34
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	328,963.44
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	1,045,549.06
INDONESIA TREASURY BOND 6.500% 06/15/2025			62,628,000,000.000	4,594,543.52
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	219,735.84
INDONESIA TREASURY BOND 7.000% 09/15/2030			25,709,000,000.000	1,883,380.83
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	753,811.33
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	538,591.34
INDONESIA TREASURY BOND 7.500% 08/15/2032			2,130,000,000.000	159,089.62
INDONESIA TREASURY BOND 8.125% 05/15/2024			7,083,000,000.000	539,668.95
INDONESIA TREASURY BOND 8.250% 05/15/2029			6,476,000,000.000	509,483.07
INDONESIA TREASURY BOND 8.375% 03/15/2024			18,060,000,000.000	1,376,661.05
INDONESIA TREASURY BOND 8.375% 09/15/2026			9,399,000,000.000	745,024.71
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	902,647.40
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	529,728.94
INEOS 10/17 (USD) TLB			105,875.000	105,147.64
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,645,000.000	1,647,763.60
INFORMATICA 2/20 (USD) COV-LIT			1,363,240.000	1,358,127.85
ING GROEP NV VAR RT 12/31/2049 DD 09/10/19			650,000.000	711,347.00
ING GROEP NV VAR RT 12/31/2049 DD 09/14/21			890,000.000	863,211.00
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			760,000.000	758,100.00
INGRAM MICRO 7/21 COV-LITE TL 0.000% 06/30/2028 DD 03/24/21			676,305.000	677,657.62

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	36,889.20
INNOFOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,556,000.000	1,676,590.00
INSULET 4/21 COV-LITE TLB 0.000% 05/04/2028 DD 04/19/21			511,717.500	512,572.07
INTELLIGENT PACKAGING HOL 144A 9.000% 01/15/2026 DD 12/08/20			45,000.000	47,250.00
INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20			25,000.000	26,192.50
INTELSAT CONNECT FINANCE 144A 9.500% 02/15/2023 DD 08/16/18			2,351,000.000	611,260.00
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			312,000.000	177,840.00
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13			624,000.000	347,880.00
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13			1,892,000.000	14,190.00
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20			204,000.000	191,977.66
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20			516,000.000	493,588.65
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			816,000.000	856,800.00
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	744,973.18
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			1,025,000.000	707,593.69
INTERNATIONAL FLAVORS & F 144A 2.300% 11/01/2030 DD 09/16/20			150,000.000	148,504.70
INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20			85,000.000	88,982.55
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18			435,000.000	501,281.24
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			1,440,000.000	1,496,692.80
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			3,751,000.000	4,185,928.45
INTERNET BRANDS 8/17 COV-LITE			883,200.000	880,188.28
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18			630,000.000	733,635.65
INTESA SANPAOLO SPA 144A 3.125% 07/14/2022 DD 07/14/17			233,000.000	237,935.61
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19			1,627,000.000	1,717,916.46
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14			1,552,000.000	1,675,484.63
INTESA SANPAOLO SPA 144A 5.710% 01/15/2026 DD 01/15/16			4,500,000.000	5,047,023.20
INTESA SANPAOLO SPA 144A VAR RT 06/01/2032 DD 06/01/21			1,242,000.000	1,269,559.03
INTESA SANPAOLO SPA 144A VAR RT 12/31/2049 DD 09/17/15			870,000.000	986,406.00
INTRAWEST/ALTERRA 7/21 SERIES 0.000% 07/21/2028 DD 07/21/21			2,067,282.470	2,059,530.16
INVERSIONES LATIN AMERICA 144A 5.125% 06/15/2033 DD 06/15/21			650,000.000	638,625.00
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20			7,407,514.000	7,370,476.43
INVITATION HOMES OPERATING PAR 2.000% 08/15/2031 DD 08/06/21			120,000.000	114,965.78
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,470,000.000	1,498,851.10
IPALCO ENTERPRISES INC 4.250% 05/01/2030 DD 05/01/21			515,000.000	578,025.40
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,116,581.00
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			635,000.000	638,617.01
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			4,097,000.000	4,209,667.50
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,095,000.000	1,160,700.00
IRI 11/18 TLB			2,368,037.500	2,364,651.21
IRIDIUM COMMUNICATIONS 7/21 CO 0.000% 11/04/2026 DD 07/19/21			671,534.890	671,776.64

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IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	794,745.00
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			196,000.000	203,483.28
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	810,909.40
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			65,000.000	67,925.00
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	705,717.95
ISRAEL ELECTRIC CORP LTD 144A 4.250% 08/14/2028			1,136,000.000	1,274,308.00
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			476,000.000	523,238.24
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	382,008.29
ISTAR INC 4.250% 08/01/2025 DD 12/16/19			85,000.000	88,292.05
ISTAR INC 4.750% 10/01/2024 DD 09/16/19			50,000.000	52,875.00
ITALY BUONI POLIENNALI DE 144A 1.850% 07/01/2025			620,000.000	770,073.28
ITAU UNIBANCO HOLDING SA/ 144A 2.900% 01/24/2023 DD 01/24/20			2,052,000.000	2,082,800.52
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			809,000.000	827,667.63
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			921,000.000	929,058.75
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	211,515.51
J.P. MORGAN CHASE C AON A 144A 4.128% 07/05/2031 DD 06/01/18			7,834,000.000	8,255,789.61
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	6,065,437.70
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	226,550.54
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	209,508.23
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	822,613.28
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	294,039.15
J.P. MORGAN CHASE MARK D 144A VAR RT 06/05/2032 DD 06/01/17			469,000.000	461,045.85
J.P. MORGAN CHASE WIKI E 144A VAR RT 10/05/2031 DD 10/01/16			2,716,000.000	2,711,621.81
JACKSON PARK TRUST LIC E 144A VAR RT 10/14/2039 DD 11/01/19			495,000.000	456,542.85
JACKSON PARK TRUST LIC F 144A VAR RT 10/14/2039 DD 11/01/19			3,497,000.000	3,061,668.26
JAGUAR HOLDING CO II / PP 144A 4.625% 06/15/2025 DD 06/05/20			1,139,000.000	1,183,136.25
JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20			501,000.000	539,246.34
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			685,000.000	719,250.00
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,600,000.000	4,602,530.00
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 06/20/2025			375,550,000.000	3,391,511.77
JAZZ PHARMACEUTICALS 4/21 (USD 0.000% 04/21/2028 DD 04/12/21			340,000.000	340,384.20
JAZZ PHARMACEUTICALS 5/21 USD TL			3,197,342.500	3,200,955.49
JAZZ SECURITIES DAC 144A 4.375% 01/15/2029 DD 04/29/21			680,000.000	704,684.00
JBS FINANCE LUXEMBOURG SA 144A 3.625% 01/15/2032 DD 06/15/21			1,435,000.000	1,461,920.60
JBS USA FOOD CO 144A 5.750% 01/15/2028 DD 07/30/19			1,388,000.000	1,457,413.88
JBS USA FOOD CO 144A 7.000% 01/15/2026 DD 10/26/18			2,459,000.000	2,570,761.55
JBS USA LUX SA / JBS USA 144A 3.750% 12/01/2031 DD 05/28/21			853,000.000	887,572.09
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19			333,000.000	370,369.26
JBS USA LUX SA / JBS USA 144A 6.750% 02/15/2028 DD 02/15/18			638,000.000	692,236.38

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JDE PEET'S NV 144A 0.800% 09/24/2024 DD 09/24/21			595,000.000	593,188.64
JDE PEET'S NV 144A 1.375% 01/15/2027 DD 09/24/21			500,000.000	493,053.74
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			1,686,000.000	1,793,542.69
JEFFERIES GROUP LLC 5.125% 01/20/2023 DD 01/18/13			249,000.000	263,350.82
JELD-WEN 7/21 COV-LITE TLB 0.000% 07/14/2028 DD 07/09/21			265,000.000	264,834.38
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,973,000.000	3,204,441.39
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			2,220,489.000	2,231,557.70
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,118,995.63
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	336,576.12
JOSTENS/CHAMP ACQUISITION			251,035.430	252,227.85
JP MORGAN ALTERNATIVE LO S1 A1 VAR RT 04/25/2047 DD 05/31/07			220,611.277	220,065.46
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,344,885.91
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	1,323,831.29
JP MORGAN CHASE CO BKWD E 144A VAR RT 09/15/2029 DD 10/16/19			1,176,000.000	1,156,821.44
JP MORGAN CHASE CO BKWD F 144A VAR RT 09/15/2029 DD 10/16/19			1,187,000.000	1,170,786.77
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	790,284.65
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			3,871,364.617	3,323,342.76
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20			4,040,000.000	4,207,179.24
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20			890,000.000	914,392.94
JP MORGAN CHASE COM JP3 E 144A VAR RT 08/15/2049 DD 09/01/16			3,002,000.000	2,228,985.00
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	1,040,004.17
JP MORGAN CHASE COMMERC CB18 AJ VAR RT 06/12/2047 DD 03/01/07			3,090,232.864	1,345,355.74
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			0.032	0.00
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			10,889.720	11,041.38
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			8,458,000.000	9,023,021.47
JPMBB COMMERCIAL MORTGA C30 A5 3.822% 07/15/2048 DD 07/01/15			4,594,000.000	4,982,662.51
JPMCC COMMERCIAL MORTG COR4 AS 4.290% 03/10/2052 DD 02/01/19			793,000.000	901,191.29
JPMCC COMMERCIAL MORTGA COR4 C VAR RT 03/10/2052 DD 02/01/19			390,000.000	439,479.53
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,733,000.000	2,861,272.81
JPMDB COMMERCIAL MORTG COR6 XA VAR RT 11/13/2052 DD 11/01/19			10,738,900.644	647,432.21
JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17			80,000.000	88,110.34
JPMORGAN CHASE & CO VAR RT 02/04/2032 DD 02/04/21			1,805,000.000	1,739,279.52
JPMORGAN CHASE & CO VAR RT 03/16/2024 DD 03/16/21			545,000.000	546,541.59
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20			140,000.000	144,132.66
JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21			60,000.000	62,159.60
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20			473,000.000	491,273.94
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			3,452,000.000	3,450,900.26
JPMORGAN CHASE & CO VAR RT 06/01/2029 DD 06/01/21			2,651,000.000	2,654,615.41
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			195,000.000	195,211.14

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JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			730,000.000	838,759.15
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			4,019,000.000	4,002,066.82
JPMORGAN CHASE & CO VAR RT 09/22/2027 DD 09/22/21			450,000.000	446,910.48
JPMORGAN CHASE & CO VAR RT 11/19/2031 DD 11/19/20			425,000.000	405,362.98
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20			1,005,000.000	1,027,612.50
JPMORGAN CHASE BANK N 2 G 144A 8.482% 12/26/2028 DD 07/19/21			1,500,000.000	1,502,250.00
JPMORGAN CHASE BANK N 3 G 144A 9.812% 02/26/2029 DD 09/20/21			1,000,000.000	995,966.50
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			67,939.322	25,579.16
JUICE PLUS+ 11/18 TL			763,432.280	717,626.34
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			1,785,000.000	1,829,625.00
KAR AUCTION 9/19 COV-LITE B6 0.000% 09/19/2026 DD 09/03/19			991,009.150	966,233.92
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			2,441,000.000	2,468,461.25
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			2,009,000.000	2,180,908.76
KENAN ADVANTAGE 3/21 (USD) COV 0.000% 03/24/2026 DD 03/03/21			699,885.740	698,234.01
KENBOURNE INVEST SA 144A 4.700% 01/22/2028 DD 01/22/21			555,000.000	558,219.00
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			75,000.000	90,334.82
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20			721,000.000	775,699.67
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			7,513,761.580	7,796,408.25
KIMBERLY-CLARK DE MEXICO 144A 3.800% 04/08/2024 DD 04/08/14			495,000.000	525,798.90
KIND TRUST 2021-KI KIND A 144A VAR RT 08/15/2038 DD 08/16/21			3,160,000.000	3,166,047.61
KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05			195,000.000	250,335.36
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			2,116,000.000	2,342,281.78
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			1,240,886.010	1,241,469.24
KKR CLO 24 LTD 24 A1R 144A VAR RT 04/20/2032 DD 07/20/21			3,760,000.000	3,760,441.05
KLEOPATRA FINCO 2/21 COV-LITE 0.000% 02/12/2026 DD 01/26/21			39,912.500	39,987.54
KLOCKNER PENTAPLAST 1/21 TL			4,975.000	4,950.13
KOC HOLDING AS 144A 5.250% 03/15/2023 DD 03/15/16			465,000.000	476,736.60
KONTOOR 5/19 COV-LITE TLB			274,866.680	273,492.34
KOREA NATIONAL OIL CORP 144A 2.875% 03/27/2022 DD 03/27/17			2,000,000.000	2,022,899.48
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	279,254.00
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			1,101,000.000	1,159,651.10
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20			405,000.000	442,012.57
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20			1,760,000.000	1,987,597.02
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			4,808,000.000	5,470,039.38
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20			1,210,000.000	1,407,649.04
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20			1,171,000.000	1,425,058.35
KRAFT HEINZ FOODS CO 5.000% 07/15/2035 DD 07/15/16			70,000.000	86,068.18
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16			991,000.000	1,241,144.45

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KRAFT HEINZ FOODS CO 6.875% 01/26/2039 DD 07/26/12			1,355,000.000	1,999,984.57
KRATON POLYMERS LLC / KRA 144A 4.250% 12/15/2025 DD 12/21/20			75,000.000	78,375.00
KRATOS DEFENSE & SECURITY 144A 6.500% 11/30/2025 DD 11/20/17			352,000.000	364,760.00
KRONOS ACQUISITION HOLDINGS			887,295.000	864,482.64
L&W/AUTOKINITON GROUP (AGG) 4/ 0.000% 04/06/2028 DD 03/16/21			794,000.000	793,753.86
L3HARRIS TECHNOLOGIES INC 1.800% 01/15/2031 DD 11/25/20			190,000.000	182,793.39
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19			438,000.000	499,410.35
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			970,000.000	960,300.00
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			2,783,000.000	2,769,085.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			5,293,000.000	5,358,765.54
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			524,000.000	533,091.40
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20			60,000.000	65,955.00
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16			979,000.000	1,003,005.08
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20			2,805,000.000	2,906,681.25
LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20			55,000.000	54,972.50
LCCM 2017-LC26 LC26 XA 144A VAR RT 07/12/2050 DD 06/01/17			11,300,139.445	644,776.92
LCM XV LP 15A ER 144A VAR RT 07/20/2030 DD 05/25/17			1,900,000.000	1,839,200.00
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	893,112.50
LD HOLDINGS GROUP LLC 144A 6.125% 04/01/2028 DD 03/26/21			521,000.000	491,042.50
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			517,862.420	496,246.84
LEARNING CARE 3/18 COV-LITE TLB			706,188.980	695,158.30
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	447,229.20
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20			470,000.000	467,556.00
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			1,136,759.830	1,137,862.60
LEGACY MORTGAGE AS GS3 A1 144A VAR RT 07/25/2061 DD 06/04/21			1,551,021.628	1,551,914.71
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			1,433,578.340	1,432,481.71
LEGACY MORTGAGE AS GS5 A1 144A VAR RT 06/25/2060 DD 09/17/20			448,990.594	456,229.40
LENDMARK FUNDING TRU 1A D 144A 5.050% 11/20/2031 DD 05/26/21			550,000.000	556,762.14
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,325,000.000	1,432,629.75
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			536,000.000	621,063.20
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15			276,000.000	297,743.28
LENNAR CORP VAR RT 11/15/2022 DD 05/15/13			1,181,000.000	1,219,996.62
LES SCHWAB 10/20 COV-LITE TLB			1,081,825.000	1,079,801.99
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20			95,000.000	95,734.35
LEVI STRAUSS & CO 144A 3.500% 03/01/2031 DD 02/19/21			85,000.000	85,850.00
LIFE TIME 1/21 COV-LITE TLB 0.000% 12/10/2024 DD 01/11/21			752,614.500	757,792.48
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,500,000.000	2,668,750.00
LIGHTSTONE 2/18 COV-LITE TLB			645,738.940	531,210.68
LIGHTSTONE 2/18 COV-LITE TLC			36,420.823	29,961.23



Asset Detail

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIONS GATE 4/21 TLA 0.000% 03/22/2023 DD 04/06/21			890,340.000	883,662.45
LIONS GATE CAPITAL HOLDIN 144A 5.500% 04/15/2029 DD 04/01/21			1,200,000.000	1,240,524.00
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			662,000.000	658,069.37
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,766,000.000	1,794,671.01
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			1,129,000.000	1,141,610.93
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,082,000.000	1,190,200.00
LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16			468,000.000	522,290.94
LLOYDS BANKING GROUP PLC VAR RT 06/15/2023 DD 06/15/20			453,000.000	455,796.88
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18			400,000.000	463,883.66
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			354,600.020	354,706.40
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19			2,153,129.100	2,154,528.63
LOANPAL SOLAR LOAN 2GS C 144A 3.500% 03/20/2048 DD 03/31/21			550,000.000	529,110.34
LOANPAL SOLAR LOAN 3GS C 144A 3.500% 12/20/2047 DD 11/23/20			100,000.000	97,916.39
LOGAN QUAKER LLC			3,419,719.200	2,984,532.64
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20			2,540,000.000	2,587,320.20
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	84,458.70
LOUISIANA-PACIFIC CORP 144A 3.625% 03/15/2029 DD 03/11/21			70,000.000	70,437.50
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			105,000.000	126,386.20
LSEGA FINANCING PLC 144A 2.000% 04/06/2028 DD 04/06/21			20,000.000	20,062.70
LSEGA FINANCING PLC 144A 2.500% 04/06/2031 DD 04/06/21			245,000.000	249,220.99
LSF11 A5 HOLDCO LLC 144A 6.625% 10/15/2029 DD 10/13/21			60,000.000	60,000.00
LSTAR COMMERCIAL MOR 5 A2 144A 2.776% 03/10/2050 DD 03/01/17			2,179,633.500	2,182,715.50
LUCID ENERGY GROUP 2/18 TL			366,288.800	361,893.34
LUMEN TECHNOLOGIES INC 144A 5.125% 12/15/2026 DD 12/16/19			1,029,000.000	1,067,587.50
LUMEN TECHNOLOGIES INC 144A 5.375% 06/15/2029 DD 06/15/21			875,000.000	888,125.00
LUMEN TECHNOLOGIES INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	525,262.50
LUMEN TECHNOLOGIES INC 6.750% 12/01/2023 DD 11/27/13			130,000.000	142,512.50
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16			1,782,000.000	1,973,565.00
LUMOS NETWORKS 10/17 COV-LITE TLB			110,974.930	110,650.88
LUNDIN ENERGY FINANCE BV 144A 2.000% 07/15/2026 DD 06/23/21			3,274,000.000	3,292,302.25
LXP INDUSTRIAL TRUST 2.375% 10/01/2031 DD 08/30/21			1,732,000.000	1,677,293.97
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,626,991.41
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			1,750,797.130	1,755,296.67
MACDONALD DETTWILER (MDA) 7/17 TLB			1,296,917.170	1,285,776.66
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21			1,344,000.000	1,331,721.98
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			1,854,000.000	1,947,283.92
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			1,565,000.000	1,611,384.44
MACY'S RETAIL HOLDINGS LL 144A 5.875% 04/01/2029 DD 03/17/21			545,000.000	591,325.00
MACY'S RETAIL HOLDINGS LLC 3.625% 06/01/2024 DD 05/23/14			1,605,000.000	1,653,150.00

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MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			1,258,845.000	1,256,742.73
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			1,132,000.000	1,132,000.00
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			1,914,000.000	1,928,355.00
MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19			1,000,000.000	998,841.20
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21			2,340,000.000	2,340,991.69
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	54,702.60
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB			291,822.730	291,822.73
MAGNETITE XXIX LTD 29A A 144A VAR RT 01/15/2034 DD 03/18/21			2,360,000.000	2,361,814.37
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			1,403,000.000	1,441,161.60
MAJORDRIVE HOLDINGS COV-LITE T 0.000% 06/01/2028 DD 06/01/21			125,000.000	125,195.00
MAJORDRIVE HOLDINGS IV LL 144A 6.375% 06/01/2029 DD 06/01/21			195,000.000	190,125.00
MALAYSIA GOVERNMENT BOND 2.632% 04/15/2031			5,500,000.000	1,232,136.63
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	492,362.38
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	660,289.62
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			4,468,000.000	1,070,589.40
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	670,536.93
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	794,240.62
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			2,000,000.000	499,534.21
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			3,480,000.000	865,901.53
MALLINCKRODT INTERNATIONA 144A 10.000% 04/15/2025 DD 12/06/19			65,000.000	63,050.00
MANITOWOC 10/18 TLB 0.000% 10/23/2025 DD 10/04/18			3,581,644.080	3,569,717.21
MARATHON CRE 2018 F FL1 A 144A VAR RT 06/15/2028 DD 07/06/18			125,971.360	126,258.47
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			55,000.000	72,911.91
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			1,987,000.000	2,217,269.99
MARATHON PETROLEUM CORP 4.750% 12/15/2023 DD 12/15/18			1,152,000.000	1,245,196.99
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,485,000.000	1,726,037.50
MARB BONDSCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,055,000.000	1,007,809.85
MARKEL CORP 3.450% 05/07/2052 DD 05/07/21			120,000.000	124,170.33
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			3,485,000.000	3,674,934.94
MARRIOTT INTERNATIONAL INC/MD 5.750% 05/01/2025 DD 04/16/20			191,000.000	218,354.80
MARRIOTT OWNERSHIP RESORTS/MAR			2,680,000.000	2,629,750.00
MARSH & MCLENNAN COS INC 2.250% 11/15/2030 DD 05/07/20			185,000.000	186,125.99
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19			462,000.000	535,982.75
MARYLAND ST HLTH & HGR EDUCNTL 3.052% 07/01/2040 DD 07/22/20			140,000.000	144,404.89
MASERGY COMMUNICATIONS 6/17 TL B			341,267.240	340,557.40
MASONITE INTERNATIONAL CO 144A 3.500% 02/15/2030 DD 07/26/21			35,000.000	34,737.50
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			5,643,000.000	5,826,397.50
MATCH GROUP 2/20 TLB			730,000.000	725,437.50
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			30,000.000	29,613.00

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MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	1,046,456.25
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,898,000.000	1,978,665.00
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	173,075.00
MATTAMY GROUP CORP 144A 4.625% 03/01/2030 DD 03/05/20			130,000.000	132,841.15
MATTEL INC 144A 3.375% 04/01/2026 DD 03/19/21			815,000.000	840,346.50
MATTEL INC 144A 3.750% 04/01/2029 DD 03/19/21			55,000.000	57,337.50
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			827,000.000	895,227.50
MATTEL INC 3.150% 03/15/2023 DD 03/07/13			692,000.000	704,110.00
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,350,000.000	1,361,812.50
MAUSER PACKAGING SOLUTION 144A 7.250% 04/15/2025 DD 04/03/17			60,000.000	59,634.30
MAUSER PACKAGING SOLUTION 144A 8.500% 04/15/2024 DD 05/07/20			15,000.000	15,525.00
MAXLINEAR 6/21 COV-LITE TLB 0.000% 12/31/2024 DD 06/04/21			514,800.000	512,442.22
MBRT 2019-MBR MBR H1 144A VAR RT 11/15/2036 DD 12/19/19			1,545,000.000	1,544,536.50
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			1,075,000.000	1,080,912.50
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21			1,694,970.490	1,691,444.95
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21			80,000.000	78,600.00
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21			80,000.000	76,422.40
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	680,906.25
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			740,000.000	786,250.00
MEDLINE INDUSTRIES/MOZART 9/21 0.000% 09/30/2028 DD 09/15/21			1,975,000.000	1,965,125.00
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			578,000.000	576,867.12
MEG ENERGY CORP 144A 5.875% 02/01/2029 DD 02/02/21			10,000.000	10,225.00
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			5,219,000.000	5,370,194.43
MEITUAN 144A 2.125% 10/28/2025 DD 10/28/20			969,000.000	940,936.29
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			50,000.000	63,184.34
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21			635,000.000	624,687.60
MERCADOLIBRE INC 3.125% 01/14/2031 DD 01/14/21			400,000.000	385,004.00
MERCEDES-BENZ AUTO LEASE A A2 0.180% 03/15/2023 DD 01/27/21			1,813,054.280	1,813,060.81
MERCEDES-BENZ AUTO LEASE A A3 0.250% 01/16/2024 DD 01/27/21			2,842,000.000	2,842,880.73
MERCER FIELD II CLO 1A A1 144A VAR RT 04/15/2029 DD 03/27/17			423,336.420	423,903.90
MERCER INTERNATIONAL INC 5.125% 02/01/2029 DD 01/26/21			60,000.000	61,275.00
MERCER INTERNATIONAL INC 5.500% 01/15/2026 DD 07/15/18			65,000.000	66,381.25
MEREDITH 2/20 COV-LITE TL			656,867.300	655,179.16
MEREDITH CORP 6.500% 07/01/2025 DD 07/01/21			35,000.000	37,450.00
MEREDITH CORP 6.875% 02/01/2026 DD 02/01/19			65,000.000	67,112.50
MERIT SECURITIES CORP 13 M2 VAR RT 12/28/2033 DD 08/01/99			835,475.044	695,668.32
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,611,750.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,223,790.00
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			1,436,082.439	215,412.36

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METROPOLITAN LIFE GLOBAL 144A 1.550% 01/07/2031 DD 01/07/21			260,000.000	246,973.97
MEXICAN BONOS 5.750% 03/05/2026			27,010,000.000	1,253,652.11
MEXICAN BONOS 6.750% 03/09/2023			24,310,000.000	1,196,419.53
MEXICAN BONOS 7.500% 06/03/2027			58,330,000.000	2,884,317.65
MEXICAN BONOS 7.750% 05/29/2031			43,120,000.000	2,151,812.79
MEXICO GOVERNMENT INTERNATIONA 3.771% 05/24/2061 DD 11/24/20			195,000.000	172,970.85
MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21			664,000.000	675,620.00
MEXICO GOVERNMENT INTERNATIONA 4.350% 01/15/2047 DD 08/11/16			165,000.000	165,320.10
MEXICO REMITTANCES FUNDIN 144A 4.875% 01/15/2028 DD 01/20/21			695,000.000	686,319.45
MF1 2021-FL6 LTD FL6 AS 144A VAR RT 07/16/2036 DD 06/24/21			1,950,000.000	1,939,486.19
MF1 2021-FL7 LTD FL7 A 144A VAR RT 10/16/2036 DD 09/24/21			2,980,000.000	2,981,788.00
MF1 2021-FL7 LTD FL7 AS 144A VAR RT 10/16/2036 DD 09/24/21			3,610,000.000	3,616,317.50
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			180,000.000	192,069.00
MGM 6/18 2ND LIEN COV-LITE TL			755,000.000	754,056.25
MGM GROWTH PROPERTIES OPE 144A 3.875% 02/15/2029 DD 11/19/20			308,000.000	328,020.00
MGM GROWTH PROPERTIES OPE 144A 4.625% 06/15/2025 DD 06/05/20			710,000.000	765,025.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			152,000.000	166,060.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			1,053,000.000	1,145,137.50
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			603,000.000	655,762.50
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19			531,000.000	610,650.00
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	121,181.25
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			507,000.000	536,000.40
MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20			1,542,000.000	1,624,882.50
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			737,152.500	737,484.22
MICROCHIP TECHNOLOGY INC 144A 0.972% 02/15/2024 DD 12/17/20			3,305,000.000	3,306,668.49
MICROCHIP TECHNOLOGY INC 2.670% 09/01/2023 DD 05/29/20			10,490,000.000	10,875,126.08
MICROCHIP TECHNOLOGY INC 4.250% 09/01/2025 DD 05/29/20			851,000.000	889,838.47
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			2,603,000.000	2,750,978.10
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21			454,000.000	470,871.67
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	26,433.65
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	105,105.00
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,793,000.000	1,826,618.75
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,128,614.280	1,130,262.06
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			4,624,741.000	5,027,775.61
MILFORD CROSSING LLC			1,190,710.937	1,401,533.44
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			648,904.500	651,121.61
MILLENNIUM ESCROW CORP 144A 6.625% 08/01/2026 DD 07/30/21			50,000.000	51,497.50
MILLICOM INTERNATIONAL CE 144A 4.500% 04/27/2031 DD 10/27/20			610,000.000	637,755.00
MISYS 6/17 (USD) COV-LITE TLB			810,858.620	803,844.69

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MITEL NETWORKS 7/18 TL			777,999.660	705,132.21	
MITSUBISHI UFJ FINANCIAL GROUP 3.677% 02/22/2027 DD 02/22/17			205,000.000	227,032.63	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/19/2025 DD 07/20/21			2,466,000.000	2,468,438.43	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2027 DD 07/20/21			375,000.000	374,463.35	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2032 DD 07/20/21			1,270,000.000	1,256,744.89	
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/15/2024 DD 09/15/20			857,000.000	860,745.09	
MIZUHO FINANCIAL GROUP INC 2.564% 09/13/2031 DD 09/13/21			205,000.000	201,564.49	
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17			245,000.000	270,125.01	
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			303,818.948	206,596.88	
MOLINA HEALTHCARE INC VAR RT 11/15/2022 DD 05/15/16			2,304,000.000	2,375,308.80	
MOLYCOP 9/21 TLB 0.000% 12/31/2024 DD 09/09/21			938,000.000	939,172.50	
MONARCH 5/16 (USD) COV-LITE			847,040.940	845,897.45	
MONEYGRAM PAYMENT 7/21 TLB 0.000% 07/21/2026 DD 07/07/21			726,000.000	725,695.08	
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			910,000.000	974,417.13	
MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20			245,000.000	213,749.93	
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19			980,000.000	1,006,950.00	
MORGAN STANLEY 4.100% 05/22/2023 DD 05/21/13			1,129,000.000	1,191,960.95	
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14			1,836,000.000	2,072,049.04	
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			556,000.000	535,442.46	
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14			867,000.000	646,833.33	
MORGAN STANLEY BANK C20 D 144A 3.071% 02/15/2048 DD 01/01/15			3,751,000.000	3,644,937.10	
MORGAN STANLEY BANK C9 D 144A VAR RT 05/15/2046 DD 05/01/13			854,000.000	787,012.50	
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,147,900.00	
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	321,153.00	
MORGAN STANLEY BANK OF A C13 B VAR RT 11/15/2046 DD 12/01/13			309,000.000	328,776.09	
MORGAN STANLEY BANK OF A C7 A4 2.918% 02/15/2046 DD 01/01/13			500,000.000	511,184.95	
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			85,000.000	87,006.80	
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	559,327.02	
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	243,720.00	
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,240,031.31	
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,273,565.52	
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,882,026.32	
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,639,900.29	
MORGAN STANLEY CAP 150E F 144A VAR RT 09/09/2032 DD 09/01/14			1,425,000.000	1,369,796.07	
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,466,362.027	7,905,132.49	
MORGAN STANLEY CAPI BOP E 144A VAR RT 06/15/2035 DD 08/30/18			963,433.302	939,046.20	
MORGAN STANLEY CAPI BOP F 144A VAR RT 08/15/2033 DD 08/30/18			1,252,463.293	1,221,409.22	
MORGAN STANLEY CAPI BPR E 144A VAR RT 05/15/2036 DD 05/15/19			1,467,000.000	1,017,643.53	
MORGAN STANLEY CAPIT MP D 144A VAR RT 07/11/2040 DD 08/01/18			1,123,000.000	1,100,378.40	

Asset Detail

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY CAPIT MP E 144A VAR RT 07/11/2040 DD 08/01/18			496,000.000	458,998.85
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			835,000.000	961,886.94
MORGAN STANLEY CAPITAL UB12 B VAR RT 12/15/2049 DD 12/01/16			195,000.000	198,880.75
MORGAN STANLEY VAR RT 01/22/2025 DD 07/20/21			3,798,000.000	3,797,474.66
MORGAN STANLEY VAR RT 01/25/2024 DD 01/25/21			1,435,000.000	1,435,956.80
MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20			155,000.000	147,445.71
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20			275,000.000	283,980.41
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21			280,000.000	280,618.24
MORGAN STANLEY VAR RT 05/30/2025 DD 06/01/21			3,403,000.000	3,392,077.83
MORGAN STANLEY VAR RT 07/20/2027 DD 07/20/21			2,308,000.000	2,295,985.10
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,308,000.000	3,351,967.85
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	337,500.00
MOTEL 6 TRUST 2017 MTL6 F 144A VAR RT 08/15/2034 DD 09/11/17			0.005	0.01
MOTEL 6 TRUST 2017 MTL6 G 144A VAR RT 08/15/2034 DD 09/11/17			156.432	156.57
MOTEL TRUST 2021-M MTL6 D 144A VAR RT 09/15/2038 DD 09/15/21			1,020,000.000	1,023,542.66
MOTEL TRUST 2021-M MTL6 E 144A VAR RT 09/15/2038 DD 09/15/21			1,210,000.000	1,213,806.18
MOVIDA EUROPE SA 144A 5.250% 02/08/2031 DD 02/08/21			650,000.000	630,630.00
MOZART DEBT MERGER SUB IN 144A 3.875% 04/01/2029 DD 10/15/21			1,315,000.000	1,315,000.00
MOZART DEBT MERGER SUB IN 144A 5.250% 10/01/2029 DD 10/15/21			1,260,000.000	1,260,000.00
MPLX LP 4.700% 04/15/2048 DD 02/08/18			185,000.000	213,402.66
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,350,000.000	1,377,000.00
MPT OPERATING PARTNERSHIP LP / 5.000% 10/15/2027 DD 09/21/17			2,820,000.000	2,971,575.00
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	445,042.40
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,680,000.000	1,736,700.00
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	971,027.50
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	975,337.50
MSSG TRUST 2017-23 237P E 144A VAR RT 09/13/2039 DD 08/01/17			551,000.000	532,126.05
MULTIFAMILY CONNEC 01 M10 144A VAR RT 03/25/2050 DD 03/18/20			4,434,000.000	4,599,626.75
MULTIFAMILY CONNEC 01 M10 144A VAR RT 10/15/2049 DD 10/30/19			120,000.000	121,107.97
MULTIPLAN 8/21 COV-LITE TLB 0.000% 09/01/2028 DD 08/09/21			972,000.000	960,705.36
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			1,881,000.000	1,920,501.00
MUTHOOT FINANCE LTD 144A 4.400% 09/02/2023 DD 03/02/20			1,660,000.000	1,689,050.00
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19			675,000.000	695,756.25
MVW 2020-1 LLC 1A C 144A 4.210% 10/20/2037 DD 07/22/20			74,354.150	77,328.32
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			265,512.370	275,195.08
MWI HOLDINGS 4/18 COV-LITE TLB			349,852.100	338,481.91
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			612,000.000	611,235.00
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18			40,000.000	36,960.00
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			821,000.000	798,504.60



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NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19			463,553.730	462,974.29
NASDAQ INC 0.445% 12/21/2022 DD 12/21/20			365,000.000	365,016.73
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			3,290,000.000	692,545.00
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	458,378.27
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	482,963.40
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	274,345.63
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			3,874,000.000	4,460,590.28
NATIONAL RURAL UTILITIES COOPE 2.300% 09/15/2022 DD 08/30/17			345,000.000	351,389.34
NATIONAL SECURITIES CLEAR 144A 1.500% 04/23/2025 DD 04/23/20			530,000.000	537,979.97
NATIONAL VETERINARY/DINO GRAND			4,837,499.990	4,779,749.99
NATIONSTAR MORTGAGE HOLDI 144A 5.125% 12/15/2030 DD 12/04/20			20,000.000	20,276.40
NATIONSTAR MORTGAGE HOLDI 144A 6.000% 01/15/2027 DD 01/16/20			35,000.000	36,531.25
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	511,281.20
NATURA COSMETICOS SA 144A 4.125% 05/03/2028 DD 05/03/21			1,340,000.000	1,356,415.00
NATWEST GROUP PLC VAR RT 12/31/2049 DD 06/28/21			520,000.000	522,496.00
NATWEST MARKETS PLC 144A 0.800% 08/12/2024 DD 05/12/21			876,000.000	874,099.70
NATWEST MARKETS PLC 144A 1.600% 09/29/2026 DD 09/29/21			1,553,000.000	1,551,996.16
NAVICURE/WAYSTAR 9/19 COV-LITE TLB			970,225.000	970,225.00
NAVIENT CORP 4.875% 03/15/2028 DD 02/02/21			721,000.000	730,970.71
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			4,028,000.000	4,210,186.44
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			3,281,000.000	3,502,467.50
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			2,151,000.000	2,303,183.25
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	1,042,825.00
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			467,000.000	510,197.50
NAVIENT PRIVATE EDUC CA A 144A 1.060% 10/15/2069 DD 05/27/21			5,865,700.350	5,880,789.27
NAVIENT PRIVATE EDUC FA A 144A 1.110% 02/18/2070 DD 09/28/21			3,925,000.000	3,924,281.73
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			2,454,723.255	2,467,915.92
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			76.730	76.73
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			405,000.000	430,920.00
NBN CO LTD 144A 1.625% 01/08/2027 DD 10/08/21			1,503,000.000	1,497,459.17
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			2,794,000.000	2,863,850.00
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			3,766,000.000	3,907,225.00
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,416,000.000	2,468,692.96
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			756,000.000	792,688.68
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	888,615.00
NELNET STUDENT LOA A APT1 144A 1.360% 04/20/2062 DD 05/20/21			2,390,984.470	2,391,332.12
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21			1,024,000.000	1,062,092.80
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			4,284,000.000	4,551,750.00
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19			601,000.000	707,677.50



Asset Detail

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NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			1,281,000.000	1,431,517.50
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			4,520,000.000	5,209,300.00
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18			2,311,000.000	2,829,033.76
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,455,000.000	1,735,578.13
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	163,248.09
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,436,751.28
NEW ORLEANS HOTEL HNLA F 144A VAR RT 04/15/2032 DD 05/15/19			1,450,000.000	1,259,603.55
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			388,533.430	391,781.22
NEW RESIDENTIAL M RPL2 A1 144A VAR RT 08/25/2025 DD 07/01/20			1,485,248.504	1,491,313.55
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			205,514.200	206,790.91
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			105,000.000	122,707.02
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16			160,000.000	218,642.30
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	360,695.08
NEW YORK LIFE GLOBAL FUND 144A 1.850% 08/01/2031 DD 08/03/21			105,000.000	102,097.46
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	19,298.02
NEW YORK ST TRANSPRTN DEV CORP 1.610% 12/01/2022 DD 12/01/20			440,000.000	445,023.18
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			425,000.000	428,620.19
NEW ZEALAND GOVERNMENT BO REGS 5.500% 04/15/2023			1,065,000.000	784,663.88
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21			1,800,000.000	1,799,663.40
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20			450,000.000	496,665.00
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			2,700,000.000	2,811,530.25
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			175,000.000	192,941.90
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,925,000.000	1,977,937.50
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3			80,938.360	80,793.48
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,468,652.050	1,466,449.08
NEXSTAR BROADCASTING 6/19 TLA			2,329,610.550	2,325,242.53
NEXSTAR MEDIA INC 144A 5.625% 07/15/2027 DD 07/03/19			35,000.000	37,066.75
NEXTERA ENERGY CAPITAL HOLDING 0.650% 03/01/2023 DD 03/17/21			975,000.000	978,421.78
NEXTERA ENERGY CAPITAL HOLDING 2.800% 01/15/2023 DD 12/14/17			828,000.000	851,974.76
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19			280,000.000	283,690.56
NEXTERA ENERGY CAPITAL HOLDING VAR RT 02/22/2023 DD 02/22/21			3,920,000.000	3,920,245.36
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	680,648.40
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,610,000.000	1,730,750.00
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18			1,250,000.000	1,251,547.12
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18			359,000.000	359,547.55
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,538,000.000	1,557,225.00
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,012,000.000	4,096,452.60
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17			55,000.000	56,306.25
NIELSEN FINANCE LLC / NIE 144A 4.500% 07/15/2029 DD 05/28/21			920,000.000	899,576.00

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NIELSEN FINANCE LLC / NIE 144A 4.750% 07/15/2031 DD 05/28/21			1,140,000.000	1,108,946.40	
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20			753,000.000	780,190.83	
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20			562,000.000	591,712.94	
NIELSENIQ 1/21 (USD) TLB 0.000% 02/05/2028 DD 01/22/21			1,018,880.000	1,020,703.80	
NISSAN AUTO LEASE TRUST 2 B A3 0.430% 10/16/2023 DD 09/29/20			4,312,000.000	4,319,426.98	
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			1,597,000.000	1,611,533.02	
NISSAN AUTO RECEIVABLES 2 A A3 2.900% 10/16/2023 DD 02/13/19			1,692,674.190	1,709,142.72	
NOMURA HOLDINGS INC 2.172% 07/14/2028 DD 07/12/21			200,000.000	197,989.86	
NORDEA BANK ABP 144A 1.500% 09/30/2026 DD 09/30/21			2,056,000.000	2,048,926.95	
NORDEA BANK ABP 144A 3.750% 08/30/2023 DD 08/30/18			3,910,000.000	4,149,755.72	
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			3,687,000.000	3,822,764.59	
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			13,000,000.000	1,499,856.80	
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,151,072.54	
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	341,375.11	
NORTH AMERICAN BANCARD 12/17			857,812.580	857,280.74	
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06			1,916,418.942	2,349,428.97	
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			630,237.500	630,237.50	
NORTHRIVER MIDSTREAM FINA 144A 5.625% 02/15/2026 DD 10/15/20			55,000.000	57,212.38	
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17			749,000.000	809,699.33	
NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20			95,000.000	132,916.97	
NORTHROP GRUMMAN SYSTEMS CORP 7.750% 02/15/2031 DD 02/27/01			150,000.000	215,097.70	
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21			1,413,000.000	1,405,482.84	
NORTHWEST FIBER/ZIPLY FIBER 2/ 0.000% 04/30/2027 DD 02/02/21			397,149.450	396,553.73	
NORTHWOODS CAPITAL 17A A 144A VAR RT 04/22/2031 DD 03/22/18			500,000.000	499,401.22	
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			7,505,000.000	845,945.49	
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			591,000.000	591,000.00	
NOVA GAS TRANSMISSION LTD 7.875% 04/01/2023 DD 04/01/93			1,088,000.000	1,197,911.38	
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,686,000.000	1,709,907.48	
NOVELIS CORP 144A 3.875% 08/15/2031 DD 08/11/21			1,122,000.000	1,109,714.10	
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			2,627,000.000	2,765,442.90	
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	912,910.25	
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			1,793,000.000	1,761,174.25	
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			6,817,000.000	7,270,234.73	
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			1,695,000.000	1,669,575.00	
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			731,000.000	777,601.25	
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18			159,000.000	169,136.25	
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			1,114,000.000	1,154,048.30	
NUMERICABLE / YPSO / ALTICE			962,775.000	958,760.23	
NUMERICABLE / YPSO / ALTICE 3/			253,377.540	249,049.86	

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Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,435,655.00
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	801,560.34
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			823,000.000	888,840.00
NUSTAR LOGISTICS LP 6.375% 10/01/2030 DD 09/14/20			156,000.000	171,600.00
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20			894,000.000	942,780.64
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2023 DD 01/17/20			1,437,522.000	1,434,653.23
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2025 DD 01/17/20			2,535,593.000	2,534,008.25
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18			789,000.000	820,872.65
NVIDIA CORP 1.550% 06/15/2028 DD 06/16/21			982,000.000	977,237.92
NVIDIA CORP 2.000% 06/15/2031 DD 06/16/21			2,978,000.000	2,958,038.41
NXP BV / NXP FUNDING LLC 144A 2.700% 05/01/2025 DD 05/01/20			57,000.000	59,516.51
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16			3,591,000.000	3,699,556.07
OASIS PETROLEUM INC 144A 6.375% 06/01/2026 DD 06/09/21			35,000.000	36,662.50
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19			1,127,000.000	1,147,173.07
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			1,662,000.000	1,696,802.28
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			406,000.000	418,789.00
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19			3,949,000.000	4,016,606.88
OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16			1,951,000.000	1,942,786.29
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19			1,893,000.000	1,857,506.25
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			3,453,000.000	4,143,600.00
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19			95,000.000	111,881.50
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			977,000.000	1,229,188.13
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			789,000.000	990,195.00
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			3,139,000.000	3,872,741.25
OCCIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19			2,387,000.000	2,697,310.00
OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	481,092.50
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			556,000.000	567,120.00
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			1,753,646.590	1,755,246.62
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,526,288.63
OCP CLO 2019-17 L 17A A1R 144A VAR RT 07/20/2032 DD 07/20/21			6,090,000.000	6,073,069.19
OCP CLO 2020-19 LT 19A AR 144A VAR RT 10/20/2034 DD 09/01/21			250,000.000	250,730.00
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,270,000.000	1,269,736.09
OCTAGON INVESTMEN 1A AAR3 144A VAR RT 02/14/2031 DD 02/24/21			3,730,000.000	3,732,611.00
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21			1,790,000.000	1,790,191.00
OCTAGON INVESTMENT 1A A1R 144A VAR RT 07/15/2029 DD 04/15/21			4,730,000.000	4,730,735.99
OCTANE RECEIVABLES T 1A A 144A 0.930% 03/22/2027 DD 05/05/21			1,546,687.540	1,548,342.65
OFFICE PROPERTIES INCOME TRUST 2.400% 02/01/2027 DD 08/13/21			155,000.000	153,093.47
OGE ENERGY CORP 0.703% 05/26/2023 DD 05/27/21			352,000.000	352,027.35
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	240.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OLD REPUBLIC INTERNATIONAL COR 4.875% 10/01/2024 DD 09/25/14			709,000.000	787,529.91
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			1,297,000.000	1,277,545.00
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			548,000.000	543,040.54
OMNICOM GROUP INC 2.450% 04/30/2030 DD 02/21/20			610,000.000	616,730.73
ONE CALL MEDICAL 3/21 COV-LITE 0.000% 12/31/2024 DD 03/22/21			85,000.000	85,637.50
ONE GAS INC 0.850% 03/11/2023 DD 03/11/21			1,583,000.000	1,583,283.16
ONE GAS INC 1.100% 03/11/2024 DD 03/11/21			1,583,000.000	1,583,074.61
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,268,228.47
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			35,000.000	34,825.00
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			31,000.000	33,599.35
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			1,995,000.000	2,098,430.78
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			2,165,000.000	2,313,302.50
ONEMAIN FINANCE CORP 6.125% 05/15/2022 DD 05/15/17			498,000.000	509,827.50
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			1,042,000.000	1,170,947.50
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			684,000.000	792,585.00
ONEMAIN FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			1,025,000.000	1,145,468.25
ONEMAIN FINANCE CORP 8.875% 06/01/2025 DD 05/14/20			470,000.000	509,950.00
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			603,050.040	603,740.30
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	339,979.10
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19			1,143,000.000	1,221,917.06
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	208,454.68
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			1,573,000.000	1,648,411.70
ONEOK INC 7.500% 09/01/2023 DD 08/21/15			1,173,000.000	1,305,249.97
OPTION CARE/BIOSCRIP 5/19			946,574.240	946,100.95
ORACLE CORP 2.500% 04/01/2025 DD 04/01/20			485,000.000	507,206.39
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21			650,000.000	671,287.47
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16			425,000.000	461,024.16
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			620,000.000	655,960.53
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			139,723.900	144,386.41
ORBIA ADVANCE CORP SAB DE 144A 1.875% 05/11/2026 DD 05/11/21			1,015,000.000	1,016,664.60
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	13,696.89
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			2,113,000.000	2,155,260.00
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21			2,863,000.000	3,007,152.05
ORGANON 3/21 (USD) TLB 0.000% 04/08/2028 DD 03/23/21			580,000.000	580,933.80
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			1,243,992.500	1,245,995.33
ORIFLAME INVESTMENT HOLDI 144A 5.125% 05/04/2026 DD 05/04/21			565,000.000	578,447.00
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			2,055,000.000	2,057,725.87
ORION ENGINEERED 9/21 (USD) TL 0.000% 09/24/2028 DD 09/14/21			324,000.000	323,190.00

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ORTHO-CLINICAL 5/18 TLB			40,864.740	40,813.66
ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20			279,000.000	298,564.85
ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20			438,000.000	462,090.00
ORYX MIDSTREAM 9/21 TLB			1,440,000.000	1,432,800.00
ORYX SOUTHERN/ORYX MIDSTREAM 0.000% 05/22/2026 DD 04/02/19			1,118,122.460	1,116,724.81
OTIS WORLDWIDE CORP VAR RT 04/05/2023 DD 07/05/20			1,309,000.000	1,309,133.22
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			714,000.000	707,681.10
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			734,000.000	735,554.25
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	314,874.55
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			188,000.000	198,575.00
OVINTIV EXPLORATION INC 5.625% 07/01/2024 DD 06/26/12			732,000.000	811,563.86
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			175,000.000	240,329.08
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			815,000.000	1,098,998.73
OVINTIV INC 6.625% 08/15/2037 DD 08/13/07			20,000.000	27,385.28
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01			55,000.000	74,526.38
OVINTIV INC 8.125% 09/15/2030 DD 09/15/00			25,000.000	34,503.84
OWENS & MINOR INC 144A 4.500% 03/31/2029 DD 03/10/21			85,000.000	85,850.00
OZLM IX LTD 9A A1AR 144A VAR RT 10/20/2031 DD 11/08/18			379,861.499	379,861.50
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,299,999.996	2,132,100.00
OZLM VIII LTD 8A A1RR 144A VAR RT 10/17/2029 DD 11/15/18			2,976,573.241	2,980,371.05
OZLM VIII LTD 8A DRR 144A VAR RT 10/17/2029 DD 11/15/18			4,700,000.000	4,594,250.00
OZLM XI LTD 11A A1R 144A VAR RT 10/30/2030 DD 08/18/17			494,593.444	494,710.66
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	308,309.34
PACIFIC GAS AND ELECTRIC CO 1.367% 03/10/2023 DD 03/11/21			2,439,000.000	2,430,342.89
PACIFIC GAS AND ELECTRIC CO 1.750% 06/16/2022 DD 06/19/20			805,000.000	803,713.08
PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20			204,000.000	198,978.68
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			7,819,515.000	8,076,844.37
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14			1,111,000.000	1,159,227.18
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18			573,000.000	599,671.63
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20			115,000.000	121,842.49
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/2025 DD 06/24/20			435,000.000	435,861.22
PACIFIC LIFE GLOBAL FUNDI 144A 1.600% 09/21/2028 DD 09/21/21			320,000.000	314,392.77
PACIFICORP 2.900% 06/15/2052 DD 07/09/21			285,000.000	274,853.82
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,425,600.00
PACTIV EVERGREEN GROUP IS 144A 4.375% 10/15/2028 DD 09/24/21			15,000.000	15,056.25
PADAGIS/PERRIGO 6/21 COV-LITE TLB			228,000.000	228,000.00
PADAGIS/PERRIGO 7/21 COV-LITE 0.000% 07/06/2028 DD 06/14/21			655,000.000	655,000.00
PALISADES CENTER T PLSD A 144A 2.713% 04/13/2033 DD 04/09/16			114,000.000	106,391.07
PALMER SQUARE LOAN 1A A1 144A VAR RT 02/20/2028 DD 02/24/20			4,851,507.930	4,853,115.72

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PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18			3,458,285.822	3,462,941.37
PANAMA BONOS DEL TESORO 3.362% 06/30/2031			630,000.000	630,792.54
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20			25,000.000	27,083.75
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18			190,000.000	205,965.70
PANASONIC CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	690,828.80
PANERA BREAD 6/17 TLA			4,423,060.510	4,356,714.60
PAPA JOHN'S INTERNATIONAL 144A 3.875% 09/15/2029 DD 09/14/21			600,000.000	595,428.00
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19			188,000.000	191,525.00
PARALLEL 2015-1 LTD 1A AR 144A VAR RT 007/20/2027 DD 01/22/18			423,675.399	423,899.27
PAREXEL INTERNATIONAL 8/17 TLB			989,344.750	988,503.81
PAREXEL INTERNATIONAL 8/21 TL 0.000% 08/11/2028 DD 07/27/21			942,000.000	942,150.72
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,004,000.000	1,049,642.95
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			4,158,000.000	4,307,399.60
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			3,638,000.000	3,969,488.41
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			1,097,000.000	1,124,425.00
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,445,500.70
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			2,018,000.000	2,144,125.00
PARK PLACE LLC			172,759.817	1,763,135.19
PARK-OHIO INDUSTRIES INC 6.625% 04/15/2027 DD 04/17/17			100,000.000	99,875.00
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			2,131,000.000	2,276,866.95
PBF HOLDING CO LLC / PBF 144A 9.250% 05/15/2025 DD 05/13/20			70,000.000	66,325.00
PDC ENERGY INC 5.750% 05/15/2026 DD 05/15/18			634,000.000	660,152.50
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,219,000.000	1,237,285.00
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			559,000.000	606,674.95
PEAK 10 7/17 TL			725,151.020	671,671.14
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	777,925.00
PENN NATIONAL GAMING 8/18 TL			195,888.910	195,508.89
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			50,000.000	51,500.00
PENNYMAC FINANCIAL SERVIC 144A 5.375% 10/15/2025 DD 09/29/20			15,000.000	15,426.75
PENNYMAC FINANCIAL SERVIC 144A 5.750% 09/15/2031 DD 09/16/21			35,000.000	34,947.15
PENSKE TRUCK LEASING CO L 144A 3.900% 02/01/2024 DD 05/10/18			447,000.000	476,431.51
PENTAIR FINANCE SARL 3.150% 09/15/2022 DD 03/15/13			3,308,000.000	3,338,293.18
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	655,801.95
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			2,044,725.000	2,045,052.16
PERKINELMER INC 0.850% 09/15/2024 DD 09/10/21			1,755,000.000	1,755,078.65
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			410,000.000	418,544.46
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	523,871.26
PERUSAHAAN PENERBIT SBSN 144A 4.325% 05/28/2025 DD 05/28/15			2,037,000.000	2,256,608.97
PERUSAHAAN PERSEROAN PERS 144A 4.125% 05/15/2027 DD 05/15/17			448,000.000	485,520.00



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PERUSAHAAN PERSEROAN PERS 144A 5.450% 05/21/2028 DD 05/21/18			875,000.000	1,017,187.50
PERUSAHAAN PERSEROAN PERS 144A 5.500% 11/22/2021 DD 11/22/11			73,000.000	73,321.93
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,585,000.000	1,773,615.00
PETROLEOS MEXICANOS 144A 6.875% 10/16/2025 DD 10/16/20			531,000.000	581,445.00
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13			1,700,000.000	1,721,250.00
PETROLEOS MEXICANOS 4.250% 01/15/2025 DD 01/15/16			2,062,000.000	2,101,013.04
PETROLEOS MEXICANOS 5.375% 03/13/2022 DD 03/13/18			843,000.000	854,144.46
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			1,457,000.000	1,584,633.20
PETROLEOS MEXICANOS VAR RT 03/11/2022 DD 03/12/18			862,000.000	865,551.44
PETRORIO LUXEMBOURG TRADI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	604,356.00
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,451,000.000	1,495,436.88
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			380,000.000	414,675.00
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19			368,310.771	368,232.84
PFP 2019-5 LTD 5 C 144A VAR RT 04/14/2036 DD 04/25/19			601,000.000	601,017.55
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19			829,303.130	828,576.00
PFP 2021-7 LTD 7 A 144A VAR RT 04/14/2038 DD 03/25/21			3,499,825.350	3,494,225.63
PFP 2021-8 LTD 8 C 144A VAR RT 08/09/2037 DD 09/30/21			395,000.000	394,324.95
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20			3,367,000.000	3,393,546.11
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20			2,577,000.000	2,591,831.41
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	736,476.75
PHARMACEUTICAL PRODUCT/PPD 1/2 0.000% 01/13/2028 DD 01/04/21			7,409,797.210	7,394,384.84
PHH MORTGAGE CORP 144A 7.875% 03/15/2026 DD 03/04/21			110,000.000	111,925.00
PHILIPPINE GOVERNMENT BOND 2.375% 09/10/2023			21,900,000.000	431,142.41
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,595,000.000	1,885,810.00
PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21			245,000.000	240,688.53
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	939,235.44
PHILLIPS 66 PARTNERS LP 3.150% 12/15/2029 DD 09/06/19			255,000.000	266,256.99
PHILLIPS EDISON GROCERY CENTER 2.625% 11/15/2031 DD 10/06/21			145,000.000	143,422.19
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			855,000.000	871,287.75
PILGRIM'S PRIDE CORP 144A 3.500% 03/01/2032 DD 09/02/21			3,312,000.000	3,367,890.00
PILGRIM'S PRIDE CORP 144A 4.250% 04/15/2031 DD 04/08/21			3,593,000.000	3,860,678.50
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			1,877,000.000	1,995,720.25
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			340,000.000	340,369.85
PIONEER NATURAL RESOURCES CO 2.150% 01/15/2031 DD 01/29/21			1,077,000.000	1,046,874.86
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			136,000.000	150,695.83
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,364,929.999	3,457,492.49
PLANET FITNESS/UNITED PF 12/19			1,335,633.520	1,304,473.19
PLANTRONICS 5/18 COV-LITE TLB			558,942.570	545,203.76
PLANTRONICS INC 144A 4.750% 03/01/2029 DD 03/04/21			3,674,000.000	3,440,076.42

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			2,245,715.000	2,243,918.43
PLAZA MEXICO PREF LLC			748,567.500	922,575.63
PLY GEM/PISCES MIDCO/CORNERSTO 0.000% 03/26/2028 DD 03/22/21			1,218,875.000	1,214,816.14
PM GENERAL PURCHASER LLC 144A 9.500% 10/01/2028 DD 10/01/20			5,000.000	5,278.10
PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21			1,216,885.000	1,217,104.04
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	270,585.00
POPULUS HOLDINGS LLC PREF			362,720.000	306,498.40
PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027			475,000.000	580,485.69
POSCO 144A 2.375% 11/12/2022 DD 11/12/19			675,000.000	687,632.13
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			2,332,000.000	2,304,319.16
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			3,593,000.000	3,620,773.89
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	429,300.00
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			1,906,000.000	2,002,443.60
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			3,789,000.000	3,936,354.21
POWER SOLUTIONS 2/21 (USD) COV-LITE TLB			921,880.090	917,270.68
POWERSCOURT			17,468,847.544	20,684,387.05
POWERSCOURT KRS 0.000% 12/31/2023 DD 03/31/06			7,957,090.290	9,324,357.11
PPC INDUSTRIES/SPECTRUM			184,411.500	179,917.39
PPL ELECTRIC UTILITIES CORP VAR RT 06/24/2024 DD 06/24/21			520,000.000	520,499.20
PQ CORP/ECOVYST 6/21 COV-LITE 0.000% 06/09/2028 DD 05/19/21			422,940.000	423,028.82
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			625,000.000	625,781.25
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			713,000.000	720,130.00
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21			15,000.000	15,666.68
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17			70,000.000	71,870.40
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,441,356.964	1,138,672.00
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			128,205.628	78,205.43
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			140,241.242	96,247.56
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			358,644.499	225,049.42
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			1,141,422.690	713,389.18
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,030,468.290	654,553.45
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	572,400.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			345,533.393	233,407.81
PREGIS 6/21 INCREMENTAL TL 0.000% 07/31/2026 DD 06/10/21			470,000.000	470,000.00
PREGIS 7/19 COV-LITE TLB			815,475.000	816,151.85
PREMIER DISTRIBUTION LLC			2,294,628.258	2,956,259.14
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			996,000.000	1,005,960.00
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			1,179,000.000	1,190,956.25
PRESTIGE BRANDS INC 144A 3.750% 04/01/2031 DD 03/01/21			706,000.000	681,290.00
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	660,972.50



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Accounting Status : REVISED

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PRETIUM PACKAGING 9/21 TL			460,000.000	460,289.80
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,822,716.37
PRIMA CAPITAL CRE SE 8A C 144A 3.000% 12/01/2070 DD 07/15/20			673,000.000	629,255.00
PRIME SECURITY SERVICES B 144A 3.375% 08/31/2027 DD 08/20/20			115,000.000	110,572.50
PRIME SECURITY SERVICES B 144A 6.250% 01/15/2028 DD 01/28/20			65,000.000	67,195.70
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			1,787,000.000	1,786,508.58
PRINCE MINERALS 3/18 COV-LITE			683,881.220	679,039.34
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21			805,000.000	801,515.67
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			925,000.000	920,334.86
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			265,000.000	282,818.98
PRO MACH 8/21 COV-LITE DELAYED 0.000% 08/13/2028 DD 08/02/21			155,726.260	156,394.32
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			959,273.740	963,389.03
PROGRESS RESIDENTI SFR1 G 144A 3.861% 04/17/2038 DD 02/26/21			159,000.000	159,477.00
PROGRESS RESIDENTI SFR6 G 144A 4.003% 07/17/2038 DD 07/09/21			485,000.000	488,831.50
PROGRESS RESIDENTI SFR8 F 144A 3.181% 10/17/2038 DD 09/09/21			4,370,000.000	4,344,210.45
PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20			35,000.000	41,829.07
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18			85,000.000	104,069.56
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21			2,439,475.050	2,437,303.92
PROMETRIC 1/18 COV-LITE TL			1,052,366.260	1,044,473.52
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21			808,000.000	803,556.00
PROQUEST 10/19 COV-LITE TL			3,492,931.070	3,488,879.26
PROSUS NV 144A 3.061% 07/13/2031 DD 07/13/21			1,211,000.000	1,181,067.83
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			1,855,000.000	1,547,753.95
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	763,662.28
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,655,000.000	1,403,624.46
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	599,608.79
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN			1,470,000.000	1,253,836.84
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			2,080,000.000	2,116,400.00
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	414,122.40
PROVINCE OF QUEBEC CANADA REGS 0.200% 04/07/2025			680,000.000	801,972.08
PRPM 2020-2 LLC 2 A1 144A VAR RT 08/25/2025 DD 08/20/20			666,159.070	670,418.96
PRPM 2020-3 LLC 3 A1 144A VAR RT 09/25/2025 DD 10/09/20			614,281.050	615,502.30
PRPM 2020-5 LLC 5 A1 144A VAR RT 11/25/2025 DD 11/03/20			452,261.840	455,001.64
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			1,151,302.270	1,152,983.75
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			692,713.510	699,759.89
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			957,785.180	956,649.26
PSEG POWER LLC 3.850% 06/01/2023 DD 06/06/18			460,000.000	483,839.47
PTC INC 144A 3.625% 02/15/2025 DD 02/13/20			229,000.000	232,435.00
PUBLIC STORAGE VAR RT 04/23/2024 DD 04/23/21			860,000.000	861,313.45

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,174,087.500	1,147,177.41
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12			575,000.000	590,306.70
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	145,406.44
PVH CORP 4.625% 07/10/2025 DD 07/10/20			2,080,000.000	2,289,859.15
QATAR ENERGY 144A 1.375% 09/12/2026 DD 07/12/21			1,570,000.000	1,558,382.00
QATAR ENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	674,403.60
QATAR ENERGY 144A 3.300% 07/12/2051 DD 07/12/21			1,125,000.000	1,136,250.00
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19			800,000.000	1,027,696.00
QNB FINANCE LTD REGS 4.350% 01/29/2022			2,490,000.000	387,054.62
QORVO INC 144A 3.375% 04/01/2031 DD 09/29/20			45,000.000	47,448.00
QUANTA SERVICES INC 0.950% 10/01/2024 DD 09/23/21			585,000.000	585,203.18
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,141,847.705	1,842,522.93
QUEENSLAND TREASURY CORP 144A 4.250% 07/21/2023			1,050,000.000	813,293.93
QUIKRETE 11/16 COV-LITE TLB			1,121,942.770	1,111,890.16
QUIKRETE 6/21 COV-LITE TLB1 0.000% 05/12/2028 DD 04/12/21			815,000.000	812,049.70
QUORUM 7/20 TL			113,649.670	113,721.27
QVC INC 4.750% 02/15/2027 DD 02/04/20			445,000.000	471,700.00
QVC INC 4.850% 04/01/2024 DD 03/18/14			371,000.000	400,680.00
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			809,750.000	799,628.12
RACKSPACE HOSTING 2/21 COV-LIT			808,481.130	802,328.59
RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21			1,875,000.000	1,809,787.50
RAD CLO 2 LTD 2A AR 144A VAR RT 10/15/2031 DD 02/17/21			3,950,000.000	3,956,138.70
RAD CLO 5 LTD 5A A 144A VAR RT 07/24/2032 DD 07/24/19			352,702.000	353,155.79
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,320,000.000	1,438,628.40
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			2,326,000.000	2,401,595.00
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			2,741,000.000	2,794,888.06
RADIOLOGY PARTNERS 7/18			289,000.000	288,638.75
RANGE RESOURCES CORP 9.250% 02/01/2026 DD 08/01/20			4,420,000.000	4,818,021.00
RAPTOR ACQUISITION CORP / 144A 4.875% 11/01/2026 DD 06/30/21			20,000.000	20,425.00
RATTLER MIDSTREAM LP 144A 5.625% 07/15/2025 DD 07/14/20			65,000.000	67,684.50
RAYONIER LP 2.750% 05/17/2031 DD 05/17/21			345,000.000	343,003.80
RAYTHEON TECHNOLOGIES CORP 1.900% 09/01/2031 DD 08/10/21			1,493,000.000	1,446,923.18
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18			1,395,000.000	1,586,436.66
RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08			115,000.000	161,618.59
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	6,170,062.50
RCN CABLE 9/20 TL 0.000% 09/25/2026 DD 09/08/20			635,200.000	634,285.31
RCO V MORTGAGE LLC 2 1 A1 144A VAR RT 09/25/2025 DD 09/25/20			0.010	0.01
READY CAPITAL MORTG FL6 A 144A VAR RT 07/25/2036 DD 08/17/21			3,100,000.000	3,105,239.00
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19			429,667.030	429,989.24



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REDCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			405,600.940	417,881.65
REDCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19			1,204,157.400	1,222,662.04
REALOGY GROUP LLC / REALO 144A 5.750% 01/15/2029 DD 01/11/21			60,000.000	62,235.60
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			966,000.000	962,676.96
RED VENTURES 1/20 COV-LITE TLB			868,754.050	860,283.70
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20			495,000.000	492,995.25
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			445,000.000	466,698.20
REDROOF INN MEZZ 2.0 LLC			289,333.717	1,027,063.21
REGIONALCARE/LIFEPOINT HEALTH			810,943.970	809,427.50
REGIONS FINANCIAL CORP 1.800% 08/12/2028 DD 08/12/21			385,000.000	380,085.56
RELIANCE INDUSTRIES LTD 144A 5.400% 02/14/2022 DD 02/14/12			2,400,000.000	2,439,432.00
RENAISSANCE LEARNING 5/18 TL			965,362.120	956,567.67
RENEWABLE ENERGY GROUP IN 144A 5.875% 06/01/2028 DD 05/20/21			20,000.000	20,675.00
REPUBLIC OF KENYA GOVERNMENT 144A 6.875% 06/24/2024 DD 06/24/14			2,384,000.000	2,608,405.92
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 02/25/2024 DD 01/01/20			289,941.381	291,948.85
RESIDENTIAL MORTGAGE 2 A2 144A VAR RT 05/25/2060 DD 06/01/20			1,706,000.000	1,732,081.84
RESIDENTIAL MORTGAGE 2 A3 144A VAR RT 05/25/2060 DD 06/01/20			705,000.000	720,738.56
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			1,241,000.000	1,217,731.25
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			1,303.156	1,347.14
RESOURCE LABEL 7/21 DELAYED TL 0.000% 07/10/2028 DD 06/23/21			134,545.450	134,630.21
RESOURCE LABEL 7/21 TL 0.000% 07/10/2028 DD 06/23/21			531,454.550	531,789.37
RESTON PLAZA LLC			1,362,395.600	1,327,499.56
REXFORD INDUSTRIAL REALTY LP 2.150% 09/01/2031 DD 08/09/21			210,000.000	202,130.51
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			146,000.000	161,060.58
RHP HOTEL PROPERTIES LP / 144A 4.500% 02/15/2029 DD 02/17/21			646,000.000	647,304.92
RIBBON HOME INC SERIES C 0.000% 12/31/2024 DD 03/31/06			9,048.000	145,220.40
RISERVA CLO LTD 3A ARR 144A VAR RT 01/18/2034 DD 03/18/21			250,000.000	249,623.75
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			2,315,000.000	2,369,981.25
RITE AID CORP 144A 7.500% 07/01/2025 DD 02/05/20			65,000.000	64,985.05
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	758,775.00
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	830,000.00
ROCKCLIFF ENERGY II LLC 144A 5.500% 10/15/2029 DD 10/04/21			30,000.000	30,450.00
ROCKET MORTGAGE LLC / ROC 144A 2.875% 10/15/2026 DD 10/05/21			2,973,000.000	2,950,702.50
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	1,210,595.76
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			732,000.000	738,405.00
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,838,000.000	3,809,215.00
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18			921,197.060	912,335.14
ROCKET SOFTWARE 2/21 TLB1 0.000% 12/04/2027 DD 02/22/21			25,000.000	24,793.75
ROCKET SOFTWARE 5/21 (USD) INCREMENTAL TLB			10,000.000	9,904.20

Asset Detail

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ROCKET SOFTWARE 6/21 (USD) INC 0.000% 11/28/2025 DD 05/20/21			311,871.030	310,442.66
ROCKET SOFTWARE INC 144A 6.500% 02/15/2029 DD 02/02/21			95,000.000	94,050.00
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,603,000.000	1,627,045.00
ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21			20,000.000	20,500.00
ROMARK CLO LTD 1A A2R 144A VAR RT 10/23/2030 DD 07/23/21			6,950,000.000	6,936,863.80
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			270,000.000	296,083.08
ROYAL BANK OF CANADA 0.650% 07/29/2024 DD 07/29/21			395,000.000	393,915.01
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			2,633,000.000	3,004,253.00
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			1,775,000.000	1,738,701.25
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			2,788,000.000	2,851,591.50
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			1,033,000.000	1,061,862.02
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20			645,000.000	700,989.54
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			895,000.000	856,971.45
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			518,000.000	530,950.00
RP ESCROW ISSUER LLC 144A 5.250% 12/15/2025 DD 12/15/20			1,430,000.000	1,471,112.50
RUMO LUXEMBOURG SARL 144A 5.875% 01/18/2025 DD 01/18/18			750,000.000	776,257.50
S&P GLOBAL INC 1.250% 08/15/2030 DD 08/13/20			147,000.000	138,195.67
S&P GLOBAL INC 2.500% 12/01/2029 DD 11/26/19			656,000.000	684,819.72
SA GLOBAL SUKUK LTD 144A 0.946% 06/17/2024 DD 06/17/21			145,000.000	143,567.40
SABERT 12/19 COV-LITE TLB			881,264.070	882,365.65
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			6,204,000.000	6,908,621.91
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16			4,486,000.000	5,277,570.98
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			6,528,000.000	6,937,044.48
SABRE 6/21 TLB1 0.000% 12/17/2027 DD 06/25/21			479,863.640	477,013.25
SABRE 6/21 TLB2 0.000% 12/17/2027 DD 06/25/21			943,180.930	937,578.43
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20			3,339,000.000	3,564,215.55
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			364,000.000	420,707.56
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			675,000.000	672,259.50
SAIC 2/20 INCREMENTAL TLB			962,426.660	960,020.59
SALESFORCE.COM 12/20 DELAYED T 0.000% 12/23/2023 DD 12/23/20			3,028,614.000	3,023,080.04
SALESFORCE.COM INC 0.625% 07/15/2024 DD 07/12/21			1,080,000.000	1,082,005.45
SALESFORCE.COM INC 2.700% 07/15/2041 DD 07/12/21			290,000.000	288,491.39
SALESFORCE.COM INC 2.900% 07/15/2051 DD 07/12/21			420,000.000	418,758.68
SALESFORCE.COM INC 3.050% 07/15/2061 DD 07/12/21			507,000.000	511,304.96
SALLY BEAUTY 6/17 COV-LITE			136,978.650	136,407.45
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	265,061.38
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			39,646.980	39,726.40
SAN DIEGO GAS & ELECTRIC CO 2.950% 08/15/2051 DD 08/13/21			300,000.000	296,502.75
SANTANDER CONSUMER BA A3 144A 0.460% 08/15/2024 DD 08/26/20			2,233,000.000	2,235,594.97

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2021

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SANTANDER DRIVE AUTO RECE 1 A3 2.030% 02/15/2024 DD 04/22/20			481,359.150	482,325.58
SANTANDER DRIVE AUTO RECE 2 A2 0.280% 04/15/2024 DD 05/26/21			3,698,528.310	3,699,795.05
SANTANDER DRIVE AUTO RECE 2 A3 0.670% 04/15/2024 DD 07/22/20			457,215.080	457,476.93
SANTANDER DRIVE AUTO RECE 3 A2 0.290% 05/15/2024 DD 07/21/21			7,875,000.000	7,876,849.05
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21			2,304,000.000	2,313,532.57
SANTANDER DRIVE AUTO RECEI 2 B 0.960% 11/15/2024 DD 07/22/20			673,000.000	675,014.83
SANTANDER DRIVE AUTO RECEI 2 C 0.900% 06/15/2026 DD 05/26/21			728,000.000	730,513.92
SANTANDER DRIVE AUTO RECEI 2 D 1.350% 07/15/2027 DD 05/26/21			4,305,000.000	4,320,501.88
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19			1,659,884.940	1,670,660.91
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20			1,855,000.000	1,867,005.74
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			5,620,000.000	5,748,224.80
SANTANDER HOLDINGS USA INC 3.450% 06/02/2025 DD 06/01/20			1,510,000.000	1,616,339.60
SANTANDER RETAIL AUT A A3 144A 0.510% 07/22/2024 DD 03/24/21			6,185,000.000	6,188,321.96
SANTANDER RETAIL AUT C A2 144A 0.290% 04/22/2024 DD 09/22/21			2,625,000.000	2,620,608.38
SANTANDER RETAIL AUT C A3 144A 0.500% 03/20/2025 DD 09/22/21			2,740,000.000	2,740,424.70
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19			566,000.000	579,242.58
SANTANDER UK GROUP HOLDIN 144A 4.750% 09/15/2025 DD 09/15/15			404,000.000	449,850.99
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			2,103,000.000	2,172,066.31
SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2025 DD 03/15/21			400,000.000	400,649.76
SAUDI ARABIAN OIL CO 144A 1.625% 11/24/2025 DD 11/24/20			913,000.000	913,045.65
SAUDI ARABIAN OIL CO 144A 2.250% 11/24/2030 DD 11/24/20			520,000.000	508,878.24
SAUDI ARABIAN OIL CO 144A 2.875% 04/16/2024 DD 04/16/19			1,287,000.000	1,341,002.52
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			840,000.000	903,435.12
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			690,000.000	773,586.60
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			755,000.000	857,234.55
SBA COMMUNICATIONS CORP 144A 3.125% 02/01/2029 DD 01/29/21			1,065,000.000	1,029,056.25
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,419,000.000	3,542,938.75
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			18,000.000	18,313.02
SBA FINANCE 4/18 TLB			5,370,499.450	5,316,794.46
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21			5,125,000.000	5,118,452.30
SCF EQUIPMENT LEASI 2A A1 144A 2.220% 06/20/2024 DD 10/31/19			411,948.040	413,819.19
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			2,834,000.000	2,898,838.24
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21			2,000,000.000	1,994,207.20
SCIENTIFIC GAMES 1/18 B5			5,814,173.270	5,785,858.25
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			3,030,000.000	3,117,112.50
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,175,837.50
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19			826,000.000	928,124.59
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,611,000.000	1,709,673.75
SCIENTIFIC GAMES INTERNAT 144A 8.625% 07/01/2025 DD 07/01/20			566,000.000	612,940.81

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ALL KR2 AND KR3 - KR2GALLKRS00

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SCIH SALT HOLDINGS INC 144A 4.875% 05/01/2028 DD 04/27/21			1,070,000.000	1,075,350.00
SCIH SALT HOLDINGS INC 144A 6.625% 05/01/2029 DD 04/27/21			55,000.000	52,800.00
SCOTTS MIRACLE-GRO CO/THE 144A 4.375% 02/01/2032 DD 08/13/21			1,828,000.000	1,842,852.51
SCOTTS MIRACLE-GRO CO/THE 4.500% 10/15/2029 DD 10/22/19			80,000.000	83,600.00
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			300,000.000	301,047.00
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			194,000.000	190,731.10
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19			106,000.000	108,782.50
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18			642,011.680	636,695.83
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			4,917,000.000	5,170,717.20
SENSATA TECHNOLOGIES BV 144A 4.000% 04/15/2029 DD 03/29/21			70,000.000	71,256.50
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20			485,000.000	488,317.40
SERVICE CORP INTERNATIONAL/US 3.375% 08/15/2030 DD 08/10/20			70,000.000	69,912.50
SERVICE CORP INTERNATIONAL/US 4.000% 05/15/2031 DD 05/24/21			35,000.000	36,181.25
SERVICE CORP INTERNATIONAL/US 4.625% 12/15/2027 DD 12/12/17			544,000.000	570,520.00
SERVICE PROPERTIES TRUST 4.350% 10/01/2024 DD 09/18/19			1,107,000.000	1,120,837.50
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20			291,000.000	309,966.68
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20			30,000.000	33,714.81
SERVICENOW INC 1.400% 09/01/2030 DD 08/11/20			526,000.000	492,778.75
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			467,143.830	464,420.38
SFAVE COMMERCIAL M 5AVE C 144A VAR RT 01/05/2043 DD 02/01/15			467,000.000	422,788.88
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,102,000.000	897,455.03
SFO COMMERCIAL MORT 555 A 144A VAR RT 05/15/2038 DD 05/10/21			4,170,000.000	4,187,920.99
SHACKLETON 2017-X 10A AR 144A VAR RT 04/20/2029 DD 02/07/20			1,750,000.000	1,749,891.68
SHACKLETON 2017-XI 11A AR 144A VAR RT 08/15/2030 DD 03/05/20			409,000.000	409,192.23
SHEA HOMES LP / SHEA HOME 144A 4.750% 02/15/2028 DD 02/20/20			496,000.000	510,260.00
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20			538,000.000	552,795.00
SHELTER GROWTH CRE FL2 AS 144A VAR RT 05/15/2036 DD 06/05/19			317,050.000	317,374.22
SHELTER GROWTH CRE FL2 E 144A VAR RT 05/15/2036 DD 06/05/19			2,139,449.998	2,075,266.50
SHELTER GROWTH CRE FL2 F 144A VAR RT 05/15/2036 DD 06/05/19			1,004,699.989	964,511.99
SHELTER GROWTH CRE FL2 G 144A VAR RT 05/15/2036 DD 06/05/19			866,150.015	827,173.27
SHELTER GROWTH CRE FL3 A 144A VAR RT 09/15/2036 DD 09/27/21			367,000.000	367,000.00
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,348,000.000	1,406,975.00
SHINHAN FINANCIAL GROUP C 144A VAR RT 12/31/2049 DD 05/12/21			980,000.000	972,659.80
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			625,000.000	651,513.91
SI GROUP/ADDIVANT 7/18 TL			934,419.490	932,083.44
SIGNAL PEAK CLO 8 LT 8A A 144A VAR RT 04/20/2033 DD 03/26/20			609,000.000	610,291.69
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			1,454,657.850	1,452,839.53
SIGNATURE AVIATION/BBA AVIATIO 0.000% 12/31/2024 DD 04/08/21			172,386.260	172,170.78
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,466,412.899	2,738,757.25

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			3,913,000.000	3,942,347.50
SIMON PROPERTY GROUP LP 2.250% 01/15/2032 DD 08/18/21			1,676,000.000	1,631,732.30
SIMPAR EUROPE SA 144A 5.200% 01/26/2031 DD 01/20/21			460,000.000	458,983.40
SIMPAR FINANCE S.A.R.L 144A 10.750% 02/12/2028 DD 02/12/21			3,310,000.000	517,947.06
SINCLAIR TELEVISION 12/16 TLB2			358,576.860	353,944.05
SINCLAIR TELEVISION 7/19 (600MM) TLB			759,500.000	745,737.86
SINCLAIR TELEVISION GROUP 144A 4.125% 12/01/2030 DD 12/04/20			35,000.000	34,212.50
SINCLAIR TELEVISION GROUP 144A 5.500% 03/01/2030 DD 11/27/19			50,000.000	49,595.00
SINGAPORE AIR JUNIOR LOAN 21 0.000% 12/31/2024 DD 03/31/06			4,019,443.000	4,104,253.25
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			1,860,000.000	1,449,528.58
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	745,151.37
SIRIUS COMPUTER 1/20 COV-LITE			1,248,531.570	1,245,934.62
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21			1,327,000.000	1,345,246.25
SIRIUS XM RADIO INC 144A 3.875% 09/01/2031 DD 08/16/21			635,000.000	620,315.63
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			120,000.000	122,025.01
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			317,000.000	318,470.09
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			1,860,000.000	1,943,700.00
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			2,547,000.000	2,753,943.75
SITE CENTERS CORP 3.625% 02/01/2025 DD 01/22/15			103,000.000	109,204.81
SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16			583,000.000	588,465.63
SIX FLAGS ENTERTAINMENT C 144A 5.500% 04/15/2027 DD 04/13/17			25,000.000	25,812.50
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			1,012,000.000	1,077,780.00
SK HYNIX INC 144A 1.000% 01/19/2024 DD 01/19/21			3,377,000.000	3,358,899.28
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21			2,790,000.000	2,752,650.27
SKYSCRAPER PERFORMANCE/MBCC 3/ 0.000% 09/29/2027 DD 03/08/21			1,020,876.410	1,021,519.57
SKYWORKS SOLUTIONS INC 1.800% 06/01/2026 DD 05/26/21			3,201,000.000	3,242,014.54
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			1,566,000.000	1,606,333.82
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			1,557,000.000	1,611,088.50
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			334,284.210	337,827.39
SLG OFFICE TRUST 20 OVA A 144A 2.585% 07/15/2041 DD 06/01/21			323,000.000	333,432.87
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,530,711.430	4,530,710.07
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,788,344.410	2,781,317.50
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,742,366.790	1,735,780.82
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2021 DD 09/28/18			16,705,893.541	167.06
SM ENERGY CO 144A 10.000% 01/15/2025 DD 06/17/20			1,936,000.000	2,159,375.68
SM ENERGY CO 6.500% 07/15/2028 DD 06/23/21			657,000.000	680,205.24
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			349,000.000	357,875.07
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,140,000.000	1,164,270.60
SMB PRIVATE EDUCATIO A A1 144A VAR RT 01/15/2053 DD 02/09/21			674,021.750	674,890.70



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SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	168,535.22
SOCIETE GENERALE SA 144A 2.625% 01/22/2025 DD 01/22/20			1,681,000.000	1,744,870.25
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 04/06/18			525,000.000	590,299.50
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 05/26/21			495,000.000	505,830.60
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 09/29/15			1,365,000.000	1,598,251.20
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 11/18/20			525,000.000	562,080.75
SOFI CONSUMER LOAN PR 3 A 144A 2.900% 05/25/2028 DD 06/07/19			52,374.640	52,448.52
SOLARWINDS 3/18 TLB			971,937.950	961,557.65
SOLENIS 6/18 (USD) COV-LITE TL			729,772.060	729,392.57
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	244,541.85
SOLENIS 9/21 (USD) TLB 0.000% 09/21/2028 DD 09/06/21			900,000.000	898,686.00
SOLERA 6/21 (USD) COV-LITE TL 0.000% 06/02/2028 DD 05/18/21			90,000.000	90,169.20
SOUND PHYSICIANS 6/18 TL			483,750.000	481,418.33
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18			8,703,348.000	8,678,554.77
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			299,999.960	300,918.03
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	50,798.85
SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04			160,000.000	206,856.86
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			626,000.000	666,485.49
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	271,700.00
SOUTHWESTERN ELECTRIC POWER CO 2.750% 10/01/2026 DD 09/29/16			375,000.000	394,158.26
SOUTHWESTERN ENERGY CO 144A 5.375% 02/01/2029 DD 08/01/21			887,000.000	948,941.60
SOUTHWESTERN ENERGY CO 5.375% 03/15/2030 DD 08/30/21			80,000.000	86,364.80
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			71,000.000	78,175.97
SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024			565,000.000	668,243.38
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027			955,000.000	1,164,350.71
SPANISH BROADCASTING SYST 144A 9.750% 03/01/2026 DD 02/17/21			60,000.000	62,668.50
SPCM SA 144A 3.125% 03/15/2027 DD 09/20/21			504,000.000	504,604.80
SPECTRUM BRANDS INC 144A 3.875% 03/15/2031 DD 03/03/21			65,000.000	65,676.29
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20			185,000.000	195,674.50
SPIRIT LOYALTY CAYMAN LTD 144A 8.000% 09/20/2025 DD 09/17/20			499,181.000	559,831.49
SPRINGS WINDOW FASHIONS 6/18 C			628,875.000	628,875.00
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			1,129,000.000	1,445,120.00
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02			1,687,000.000	2,520,141.82
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			185,000.000	210,567.00
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,183,000.000	3,720,863.34
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	888,140.00
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			277,000.000	309,547.50
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			772,000.000	771,675.76

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SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			779,000.000	794,735.80
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,516,000.000	1,561,480.00
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			270,100.990	267,164.99
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			204,531.850	202,308.59
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			815,000.000	938,276.90
STACR TRUST 201 HRP2 M3AS 144A VAR RT 02/25/2047 DD 11/20/18			428,000.000	428,534.74
STACR TRUST 2018- DNA3 M2 144A VAR RT 09/25/2048 DD 09/21/18			163,000.000	165,447.31
STACR TRUST 2018- HRP2 M3 144A VAR RT 02/25/2047 DD 11/20/18			1,660,000.000	1,690,257.65
STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13			2,664,000.000	2,890,524.48
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21			3,007,000.000	2,996,530.52
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			1,862,000.000	1,882,572.03
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20			433,000.000	450,781.47
STANDARD CHARTERED PLC 144A VAR RT 03/15/2024 DD 03/15/18			561,000.000	585,809.49
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21			691,000.000	691,468.98
STANDARD CHARTERED PLC 144A VAR RT 10/14/2023 DD 10/14/20			938,000.000	943,864.49
STANDARD INDUSTRIES 8/21 COV-L 0.000% 08/06/2028 DD 08/06/21			105,000.000	105,056.70
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20			280,000.000	266,476.00
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17			95,000.000	98,562.50
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19			227,000.000	221,041.25
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			1,467,000.000	1,489,005.00
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			503,738.874	508,065.69
STARWOOD MORTGAGE RE 3 A3 144A VAR RT 04/25/2065 DD 07/01/20			560,000.000	565,837.78
STARWOOD PROPERTY 7/19 TLB			700,700.000	695,444.75
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18			35,000.000	36,837.50
STATION CASINOS 2/20 COV-LITE			1,053,870.320	1,043,163.00
STATION CASINOS LLC 144A 4.500% 02/15/2028 DD 02/07/20			35,000.000	35,554.75
STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21			455,000.000	449,981.57
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			435,000.000	445,875.00
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			700,000.000	697,669.00
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	525,351.25
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,037,280.780	924,040.84
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/21/2026 DD 01/11/21			578,550.000	578,550.00
SUMITOMO MITSUI FINANCIAL GROU 1.902% 09/17/2028 DD 09/17/21			2,833,000.000	2,797,147.63
SUMITOMO MITSUI FINANCIAL GROU 2.348% 01/15/2025 DD 01/15/20			80,000.000	83,041.71
SUMITOMO MITSUI FINANCIAL GROU 3.944% 07/19/2028 DD 07/19/18			120,000.000	134,639.04
SUNBIRD ENGINE FINAN 1A A 144A 3.671% 02/15/2045 DD 03/02/20			263,202.496	254,999.76
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96			417,000.000	523,302.49
SUNCOR ENERGY INC 9.250% 10/15/2021 DD 10/15/91			705,000.000	706,923.22
SUNCOR ENERGY VENTURES CO 144A 4.500% 04/01/2022 DD 03/29/12			3,177,000.000	3,205,215.44



Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18			637,000.000	649,803.70
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			989,000.000	1,029,796.25
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			202,000.000	218,160.00
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			823,000.000	837,402.50
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16			886,000.000	1,026,209.50
SVENSKA HANDELSBANKEN AB 144A VAR RT 06/11/2027 DD 06/11/21			2,725,000.000	2,711,214.23
SWEDBANK AB 144A 1.300% 06/02/2023 DD 06/02/20			2,182,000.000	2,212,626.55
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17			570,000.000	576,686.05
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			9,724,400.000	1,753,422.34
SWITCH LTD 144A 3.750% 09/15/2028 DD 09/17/20			368,000.000	373,520.00
SWITCH LTD 144A 4.125% 06/15/2029 DD 06/07/21			877,000.000	900,021.25
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	1,006,766.20
SYNEOS HEALTH INC 144A 3.625% 01/15/2029 DD 11/24/20			157,000.000	156,560.40
SYNIVERSE 2/18 TL			976,376.440	975,624.63
SYNNEX CORP 144A 1.250% 08/09/2024 DD 08/09/21			1,043,000.000	1,043,267.91
SYNOVUS BANK/COLUMBUS GA VAR RT 02/10/2023 DD 02/12/20			500,000.000	502,183.36
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			387,000.000	395,742.08
T-MOBILE USA INC 144A 3.400% 10/15/2052 DD 08/13/21			515,000.000	501,934.32
T-MOBILE USA INC 144A 3.500% 04/15/2031 DD 03/23/21			2,062,000.000	2,174,656.75
T-MOBILE USA INC 2.550% 02/15/2031 DD 02/15/21			1,130,000.000	1,132,754.74
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			2,508,000.000	2,538,597.60
T-MOBILE USA INC 2.625% 04/15/2026 DD 03/23/21			260,000.000	265,850.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			1,594,000.000	1,607,548.85
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	547,706.25
T-MOBILE USA INC 3.500% 04/15/2025 DD 04/15/21			887,000.000	955,264.30
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			1,313,000.000	1,384,735.37
T-MOBILE USA INC 3.750% 04/15/2027 DD 04/15/21			840,000.000	924,974.37
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			223,000.000	246,617.90
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			1,634,000.000	1,736,125.00
TABEO LLC 0.000% 12/31/2050 DD 02/14/18			947,130.000	946,394.74
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	590,213.70
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	346,037.50
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	2,035,470.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			659,148.010	544,983.57
TACALA 1/18 COV-LITE TL			1,099,187.480	1,095,065.53
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,302,200.005	1,394,571.56
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			80,000.000	81,900.00
TALLGRASS ENERGY PARTNERS 144A 6.000% 12/31/2030 DD 12/22/20			65,000.000	66,694.55
TAMKO BUILDING 4/19 COV-LITE T			635,635.440	631,662.72

Asset Detail

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TAMPA ELECTRIC CO 4.200% 05/15/2045 DD 05/20/15			390,000.000	438,537.91
TARGA RESOURCES PARTNERS 144A 4.000% 01/15/2032 DD 02/02/21			2,155,000.000	2,227,084.75
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20			954,000.000	1,029,127.50
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	2,103,150.00
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			609,000.000	631,045.80
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19			1,587,000.000	1,735,285.31
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19			95,000.000	102,431.85
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			654,000.000	730,845.00
TASEKO MINES LTD 144A 7.000% 02/15/2026 DD 02/10/21			65,000.000	65,893.75
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	126,162.27
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,743,000.000	1,821,435.00
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21			1,400,000.000	1,402,629.20
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21			2,350,000.000	2,351,328.93
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20			90,000.000	94,355.54
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			120,000.000	155,841.92
TEAM HEALTH 1/17 COV-LITE TL			717,985.490	698,240.89
TECTA AMERICA 3/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			544,635.000	545,315.79
TEKNI-PLEX 10/17 (USD)			917,890.640	916,486.27
TEKNI-PLEX 7/21 DELAYED TL 0.000% 07/29/2028 DD 07/22/21			23,850.930	23,875.73
TEKNI-PLEX 7/21 INCREMENTAL TL 0.000% 07/22/2026 DD 07/22/21			168,149.070	168,323.95
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	411,479.64
TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18			305,000.000	354,528.52
TELENET 1/20 (USD) AR TL			1,390,000.000	1,373,208.80
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			1,167,233.750	1,050,720.48
TEMPO ACQUISITION 5/17 COV-LITE TLB			155,302.380	155,156.40
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			608,000.000	638,400.00
TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21			644,000.000	644,805.00
TENET HEALTHCARE CORP 144A 4.250% 06/01/2029 DD 06/02/21			95,000.000	96,425.00
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20			842,000.000	872,446.72
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,359,000.000	1,406,456.28
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			1,718,000.000	1,791,015.00
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20			2,441,000.000	2,562,805.90
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			2,063,000.000	2,140,362.50
TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20			1,205,000.000	1,278,806.25
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			377,000.000	382,655.00
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			1,918,000.000	1,955,401.00
TENNECO INC 144A 5.125% 04/15/2029 DD 03/17/21			895,000.000	915,137.50
TENNECO INC 144A 7.875% 01/15/2029 DD 11/30/20			1,752,000.000	1,955,670.00
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			55,000.000	79,097.17

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TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,819,979.14
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	306,101.36
TEREX CORP 144A 5.000% 05/15/2029 DD 04/01/21			35,000.000	36,268.75
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			672,000.000	690,480.00
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,255,000.000	1,314,998.04
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			784,000.000	842,800.00
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19			95,000.000	100,451.10
TEXAS CROSSING LLC			188.803	897,596.28
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	250,288.15
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			210,000.000	235,556.24
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	977,361.78
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	286,082.93
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	604,489.13
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	544,289.90
THOMSON LEARNING 6/21 COV-LITE 0.000% 06/29/2026 DD 06/15/21			592,303.000	586,379.97
THYSSENKRUPP ELEVATOR 6/21 (USD) TL			634,194.660	635,076.19
TIBCO SOFTWARE 3/20 COV-LITE T			1,247,517.740	1,237,387.89
TIERPOINT 3/21 COV-LITE TL 0.000% 05/05/2026 DD 03/02/21			610,626.550	611,279.92
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			95,000.000	105,545.79
TITAN ACQUISITION LTD / T 144A 7.750% 04/15/2026 DD 03/28/18			65,000.000	66,392.95
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			669,000.000	712,485.00
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			1,362,000.000	1,430,917.20
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21			85,000.000	88,825.00
TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13			629,000.000	650,543.25
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15			399,000.000	449,254.05
TOORAK MORTGAGE CORP 1 A1 144A VAR RT 06/25/2024 DD 06/17/21			160,000.000	160,140.29
TOPBUILD CORP 144A 4.125% 02/15/2032 DD 10/14/21			20,000.000	20,200.00
TORONTO-DOMINION BANK/THE 1.250% 09/10/2026 DD 09/10/21			3,453,000.000	3,429,447.06
TORONTO-DOMINION BANK/THE 2.000% 09/10/2031 DD 09/10/21			593,000.000	582,063.63
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16			496,000.000	544,697.54
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			454,860.000	455,428.57
TOTAL PLAY TELECOMUNICACI 144A 7.500% 11/12/2025 DD 11/12/20			1,005,000.000	1,045,200.00
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21			545,000.000	573,612.50
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			6,925,000.000	7,015,733.43
TOYOTA AUTO RECEIVABLES 2 A A3 2.910% 07/17/2023 DD 02/13/19			934,186.040	943,631.60
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	404,023.98
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			1,439,000.000	1,451,236.68
TOYOTA AUTO RECEIVABLES 2 B A4 0.530% 10/15/2026 DD 06/14/21			1,545,000.000	1,537,064.26
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,230,147.74



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TOYOTA AUTO RECEIVABLES 2 D A2 0.230% 05/15/2023 DD 10/13/20			1,955,403.620	1,955,856.49
TOYOTA AUTO RECEIVABLES 2 D A3 0.350% 01/15/2025 DD 10/13/20			3,913,000.000	3,915,942.97
TOYOTA AUTO RECEIVABLES 2 D A3 3.180% 03/15/2023 DD 11/07/18			378,001.080	380,518.18
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,314,000.000	1,310,602.92
TOYOTA MOTOR CREDIT CORP 1.125% 06/18/2026 DD 06/18/21			355,000.000	352,859.65
TOYOTA MOTOR CREDIT CORP 1.800% 02/13/2025 DD 02/13/20			120,000.000	123,216.72
TRADE ME 2/20 TL			646,064.430	644,856.29
TRADER 3/17 TL			296,205.080	295,464.57
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			130,000.000	139,622.60
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			2,073,000.000	2,127,416.25
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			150,000.000	186,953.72
TRANSDIGM 2/20 COV-LITE TLF			896,910.500	885,699.12
TRANSDIGM 2/20 COV-LITE TLG			520,307.149	514,453.69
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			4,328,000.000	4,528,689.36
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20			4,854,000.000	5,175,577.50
TRANSDIGM INC 4.625% 01/15/2029 DD 07/15/21			865,000.000	860,675.00
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			1,775,000.000	1,778,369.50
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			2,510,000.000	2,594,712.50
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,152,000.000	2,220,132.32
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,413,000.000	1,441,260.00
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			359,789.843	357,990.89
TRANSOCEAN INC 144A 11.500% 01/30/2027 DD 09/11/20			60,000.000	61,800.00
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			53,600.008	53,600.01
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			1,684,475.865	1,650,786.35
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			982,914.660	976,309.48
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			273,999.991	164,400.00
TRAVEL + LEISURE CO 144A 4.625% 03/01/2030 DD 12/13/19			460,000.000	473,800.00
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			2,440,000.000	2,778,598.80
TRAVEL + LEISURE CO VAR RT 10/01/2025 DD 09/15/15			790,000.000	887,193.70
TRAVELERS COS INC/THE 3.050% 06/08/2051 DD 06/08/21			355,000.000	369,862.10
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07			65,000.000	94,215.73
TRAVERSE MIDSTREAM 9/17 TLB			714,273.150	714,273.15
TREA LLC 0.000% 12/31/2050 DD 02/14/18			1,748,720.000	0.00
TREEHOUSE FOODS INC 4.000% 09/01/2028 DD 09/09/20			2,380,000.000	2,329,234.60
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15			445,000.000	489,500.00
TRIANGLE RE 2021-2 2 M1A 144A VAR RT 10/25/2033 DD 04/16/21			491,000.000	494,682.46
TRINITAS CLO XVI L 16A A1 144A VAR RT 07/20/2034 DD 07/20/21			706,000.000	707,544.73
TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21			85,000.000	85,637.50
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			910,000.000	964,600.00

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TRITON CONTAINER INTERNAT 144A 0.800% 08/01/2023 DD 08/06/21			947,000.000	946,171.97
TRITON CONTAINER INTERNAT 144A 1.150% 06/07/2024 DD 06/07/21			2,494,000.000	2,489,603.68
TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21			195,000.000	196,606.10
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,754,602.500	1,751,321.39
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,065,000.000	1,082,306.25
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			930,000.000	973,998.30
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			725,000.000	778,468.75
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			1,149,009.240	1,143,781.24
TRONOX INC 144A 4.625% 03/15/2029 DD 03/15/21			50,000.000	49,750.00
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	65,940.00
TRS_FL GSGLPWDL INDEX P US0001M 50 BPS 2025 DEC 15			-34,675,273.460	0.00
TRS_FL GSGLPWDS INDEX R US0001M -15 BPS 2025 DEC 15			33,863,202.370	0.00
TRS_FL INCYTE CORP INDEX P US0001M 35 BPS 2025 DEC 15			-42,374.880	0.00
TRS_FL RU10VATR EQUITY P US0001M +0.35BPS 2022 FEB 05			-10,917,037.000	0.00
TRS_FL SEDOL 0925288 INDEX P US0001M 35 BPS 2025 DEC 15			-294,820.320	0.00
TRS_FL SEDOL 0989529 INDEX P US0001M 35 BPS 2025 DEC 15			-208,204.240	0.00
TRS_FL SEDOL 2023607 INDEX P US0001M 35 BPS 2025 DEC 15			-155,526.690	0.00
TRS_FL SEDOL 2126249 INDEX P US0001M 35 BPS 2025 DEC 15			-626,021.150	0.00
TRS_FL SEDOL 2126335 INDEX P US0001M 35 BPS 2025 DEC 15			-208,134.000	0.00
TRS_FL SEDOL 2305844 INDEX P US0001M 35 BPS 2025 DEC 15			-602,559.000	0.00
TRS_FL SEDOL 2369174 INDEX P US0001M 35 BPS 2025 DEC 15			-177,247.200	0.00
TRS_FL SEDOL 2455965 INDEX P US0001M 35 BPS 2025 DEC 15			-234,580.640	0.00
TRS_FL SEDOL 2475833 INDEX P US0001M 35 BPS 2025 DEC 15			-316,944.720	0.00
TRS_FL SEDOL 2516152 INDEX P US0001M 35 BPS 2025 DEC 15			-161,974.890	0.00
TRS_FL SEDOL 2520153 INDEX P US0001M 35 BPS 2025 DEC 15			-622,689.570	0.00
TRS_FL SEDOL 2613990 INDEX P US0001M 35 BPS 2025 DEC 15			-392,295.360	0.00
TRS_FL SEDOL 2684703 INDEX P US0001M 35 BPS 2025 DEC 15			-436,999.970	0.00
TRS_FL SEDOL 2730190 INDEX P US0001M 35 BPS 2025 DEC 15			-35,860.000	0.00
TRS_FL SEDOL 2778844 INDEX P US0001M 35 BPS 2025 DEC 15			-302,015.880	0.00
TRS_FL SEDOL 2883878 INDEX P US0001M 35 BPS 2025 DEC 15			-156,176.670	0.00
TRS_FL SEDOL 2886907 INDEX P US0001M 35 BPS 2025 DEC 15			-504,412.160	0.00
TRS_FL SEDOL 2931034 INDEX P US0001M 35 BPS 2025 DEC 15			-7,932.120	0.00
TRS_FL SEDOL 2937689 INDEX P US0001M 35 BPS 2025 DEC 15			-706,564.160	0.00
TRS_FL SEDOL 2989044 INDEX P US0001M 2025 DEC 15			-265,315.000	0.00
TRS_FL SEDOL 4741844 INDEX P US0001M 35 BPS 2025 DEC 15			-642,061.030	0.00
TRS_FL SEDOL 5069211 INDEX P US0001M 35 BPS 2025 DEC 15			-209,404.510	0.00
TRS_FL SEDOL 5596991 INDEX P US0001M 35 BPS 2025 DEC 15			-57,567.980	0.00
TRS_FL SEDOL 5671735 INDEX P US0001M 35 BPS 2025 DEC 15			-264,694.250	0.00
TRS_FL SEDOL 6185495 INDEX P US0001M 30 BPS 2025 DEC 15			-201,480.030	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRS_FL SEDOL 6250865 INDEX P US0001M 40 BPS 2025 DEC 15			-277,890.870	0.00
TRS_FL SEDOL 6307200 INDEX P US0001M 40 BPS 2025 DEC 15			-104,948.410	0.00
TRS_FL SEDOL 6428907 INDEX P US0001M 40 BPS 2025 DEC 15			-96,659.500	0.00
TRS_FL SEDOL 6804682 INDEX P US0001M 40 BPS 2025 DEC 15			-112,264.970	0.00
TRS_FL SEDOL 6870445 INDEX P US0001M 40 BPS 2025 DEC 15			-116,225.590	0.00
TRS_FL SEDOL 6985383 INDEX P US0001M 40 BPS 2025 DEC 15			-67,953.520	0.00
TRS_FL SEDOL 7085259 INDEX P US0001M 35 BPS 2025 DEC 15			-57,183.930	0.00
TRS_FL SEDOL 7103065 INDEX P US0001M 35 BPS 2025 DEC 15			-25,880.430	0.00
TRS_FL SEDOL 7552571 INDEX P US0001M 35 BPS 2025 DEC 15			-136,015.940	0.00
TRS_FL SEDOL B01SPF2 INDEX P US0001M 35 BPS 2025 DEC 15			-38,936.360	0.00
TRS_FL SEDOL B07DRZ5 INDEX P US0001M 35 BPS 2025 DEC 15			-14,434.430	0.00
TRS_FL SEDOL B07Q2V5 INDEX P US0001M 35 BPS 2025 DEC 15			-61,122.900	0.00
TRS_FL SEDOL B0J7D91 INDEX P US0001M 40 BPS 2025 DEC 15			-20,657.690	0.00
TRS_FL SEDOL B0LCW08 INDEX P US0001M 35 BPS 2025 DEC 15			-84,363.250	0.00
TRS_FL SEDOL B0R7JF1 INDEX P US0001M 35 BPS 2025 DEC 15			-367,022.980	0.00
TRS_FL SEDOL B17NY40 INDEX P US0001M 35 BPS 2025 DEC 15			-10,030.690	0.00
TRS_FL SEDOL B3QX5G4 INDEX P US0001M 40 BPS 2025 DEC 15			-213,423.300	0.00
TRS_FL SEDOL B92SR70 INDEX P US0001M 35 BPS 2025 DEC 15			-277,615.520	0.00
TRS_FL SEDOL B95WG16 INDEX P US0001M 35 BPS 2025 DEC 15			-472,371.360	0.00
TRS_FL SEDOL BDR73G1 INDEX P US0001M 35 BPS 2025 DEC 15			-590,011.100	0.00
TRS_FL SEDOL BGH1M56 INDEX P US0001M 35 BPS 2025 DEC 15			-254,848.680	0.00
TRS_FL SEDOL BLDC8J4 INDEX P US0001M 35 BPS 2025 DEC 15			-13,993.800	0.00
TRS_FL SEDOL BMWS3X9 INDEX P US0001M 35 BPS 2025 DEC 15			-252,151.450	0.00
TRS_FL SEDOL BNDPYV1 INDEX P US0001M 35 BPS 2025 DEC 15			-62,466.720	0.00
TRS_FL SEDOL BYZ2QP5 INDEX P US0001M 35 BPS 2025 DEC 15			-325,854.550	0.00
TRTX 2019-FL3 ISSUE FL3 A 144A VAR RT 10/15/2034 DD 10/25/19			5,419,000.000	5,422,522.35
TRUIST BANK 1.500% 03/10/2025 DD 03/09/20			55,000.000	55,974.65
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20			1,131,000.000	1,141,959.56
TRUIST BANK 3.200% 04/01/2024 DD 03/18/19			270,000.000	286,748.63
TTM TECHNOLOGIES INC 144A 4.000% 03/01/2029 DD 03/10/21			50,000.000	50,085.00
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			330,000.000	336,204.00
TURKIYE VAKIFLAR BANKASI 144A 5.750% 01/30/2023 DD 01/30/18			2,750,000.000	2,818,750.00
TWILIO INC 3.625% 03/15/2029 DD 03/09/21			585,000.000	598,455.00
TWILIO INC 3.875% 03/15/2031 DD 03/09/21			730,000.000	747,381.30
TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			1,365,000.000	1,364,058.15
U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20			280,000.000	228,375.00
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20			585,000.000	492,222.66
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20			480,000.000	430,162.50
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			1,415,000.000	1,267,475.20



Asset Detail

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U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21			1,980,000.000	1,888,115.63
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21			745,000.000	727,073.44
U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21			790,000.000	751,240.63
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			160,000.000	156,743.75
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21			4,145,000.000	4,300,437.50
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			785,000.000	835,289.07
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			950,000.000	1,023,662.11
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			1,035,000.000	1,171,854.49
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			910,000.000	1,021,226.17
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			200,000.000	226,664.06
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			890,000.000	1,019,119.53
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19			1,190,000.000	1,388,441.80
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			315,000.000	372,302.93
U S TREASURY BOND 3.000% 05/15/2042 DD 05/15/12			70,000.000	81,670.31
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			935,000.000	1,111,298.63
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			1,075,000.000	1,278,074.22
U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18			490,000.000	594,756.64
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			760,000.000	973,423.44
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			50,000.000	64,673.83
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			225,000.000	293,730.47
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			50,000.000	69,451.17
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			70,000.000	97,857.81
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			270,000.000	373,517.58
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94			555,000.000	674,411.72
U S TREASURY NOTE 0.125% 01/15/2024 DD 01/15/21			1,595,000.000	1,586,339.65
U S TREASURY NOTE 0.125% 04/30/2023 DD 04/30/21			710,000.000	709,029.30
U S TREASURY NOTE 0.125% 05/15/2023 DD 05/15/20			600,000.000	599,109.37
U S TREASURY NOTE 0.125% 06/30/2023 DD 06/30/21			27,356,000.000	27,306,844.55
U S TREASURY NOTE 0.125% 07/15/2023 DD 07/15/20			1,230,000.000	1,227,405.46
U S TREASURY NOTE 0.125% 07/31/2023 DD 07/31/21			92,000.000	91,798.75
U S TREASURY NOTE 0.125% 08/15/2023 DD 08/15/20			1,040,000.000	1,037,318.76
U S TREASURY NOTE 0.125% 08/31/2023 DD 08/31/21			19,651,000.000	19,597,266.69
U S TREASURY NOTE 0.125% 09/15/2023 DD 09/15/20			3,550,000.000	3,539,044.91
U S TREASURY NOTE 0.125% 11/30/2022 DD 11/30/20			585,000.000	584,908.59
U S TREASURY NOTE 0.250% 03/15/2024 DD 03/15/21			225,000.000	224,200.19
U S TREASURY NOTE 0.250% 05/15/2024 DD 05/15/21			2,305,000.000	2,293,565.03
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20			15,068,000.000	14,809,018.76
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			6,440,000.000	6,323,526.54
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			2,999,000.000	2,940,660.09

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U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			5,020,000.000	4,915,678.13
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20			6,249,000.000	6,112,791.29
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21			9,145,000.000	8,945,310.32
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20			2,053,000.000	2,029,663.16
U S TREASURY NOTE 0.375% 07/31/2027 DD 07/31/20			985,000.000	942,021.68
U S TREASURY NOTE 0.375% 08/15/2024 DD 08/15/21			3,982,000.000	3,967,067.50
U S TREASURY NOTE 0.375% 09/15/2024 DD 09/15/21			4,563,000.000	4,542,680.42
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			7,544,000.000	7,397,540.33
U S TREASURY NOTE 0.375% 12/31/2025 DD 12/31/20			14,907,000.000	14,601,290.08
U S TREASURY NOTE 0.500% 02/28/2026 DD 02/28/21			4,284,000.000	4,210,034.08
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20			3,530,000.000	3,509,454.31
U S TREASURY NOTE 0.500% 06/30/2027 DD 06/30/20			380,000.000	366,596.09
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			3,005,000.000	2,881,982.81
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			645,000.000	601,412.11
U S TREASURY NOTE 0.625% 07/31/2026 DD 07/31/21			8,478,000.000	8,338,907.81
U S TREASURY NOTE 0.625% 08/15/2030 DD 08/15/20			1,255,000.000	1,166,316.61
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20			3,610,000.000	3,483,791.01
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21			11,166,000.000	11,083,127.29
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			2,937,000.000	2,913,251.60
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			4,687,000.000	4,645,805.68
U S TREASURY NOTE 0.750% 08/31/2026 DD 08/31/21			13,132,000.000	12,985,290.87
U S TREASURY NOTE 0.875% 06/30/2026 DD 06/30/21			9,057,000.000	9,021,267.32
U S TREASURY NOTE 0.875% 09/30/2026 DD 09/30/21			2,202,000.000	2,189,097.64
U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20			10,000.000	9,479.69
U S TREASURY NOTE 1.000% 07/31/2028 DD 07/31/21			2,030,000.000	1,989,082.81
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21			9,262,000.000	9,143,330.63
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21			230,000.000	229,326.17
U S TREASURY NOTE 1.250% 08/15/2031 DD 08/15/21			13,435,000.000	13,092,827.35
U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19			4,077,000.000	4,164,273.28
U S TREASURY NOTE 1.375% 08/31/2026 DD 08/31/19			300,000.000	305,589.84
U S TREASURY NOTE 1.500% 02/15/2030 DD 02/15/20			1,185,000.000	1,191,341.59
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			793,000.000	816,015.58
U S TREASURY NOTE 1.500% 10/31/2024 DD 10/31/19			1,008,000.000	1,037,373.75
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			6,763,000.000	6,959,285.52
U S TREASURY NOTE 1.625% 05/15/2031 DD 05/15/21			3,339,000.000	3,373,955.16
U S TREASURY NOTE 1.625% 10/31/2026 DD 10/31/19			190,000.000	195,729.69
U S TREASURY NOTE 1.750% 06/30/2024 DD 06/30/19			10,540,000.000	10,909,723.39
U S TREASURY NOTE 1.750% 07/31/2024 DD 07/31/19			1,225,000.000	1,268,736.32
U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17			4,377,000.000	4,556,183.44



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U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			1,065,000.000	1,131,271.29
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			205,000.000	215,754.49
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			315,000.000	333,075.59
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			1,555,000.000	1,651,883.79
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			1,740,000.000	1,895,580.47
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			605,000.000	653,352.74
U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18			75,000.000	84,199.22
U.S. RENAL CARE 6/19 TLB			472,446.840	471,412.19
U.S.I. 8/17 INCREMENTAL TLB			478,915.520	475,409.85
UAL 2007-1 PASS THROUGH TRUST 6.636% 01/02/2024 DD 06/26/07			399,602.171	413,588.25
UBER 2/21 COV-LITE TL 0.000% 04/04/2025 DD 02/17/21			915,999.240	915,742.76
UBER 2/21 TLB 0.000% 02/16/2027 DD 02/17/21			161,624.040	161,489.89
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			4,807,000.000	4,832,284.82
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	1,084,287.39
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20			808,000.000	861,328.00
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			3,002,000.000	3,172,738.76
UBS AG REGS 5.125% 05/15/2024			4,544,000.000	4,964,956.16
UBS AG/LONDON 144A 0.700% 08/09/2024 DD 08/09/21			505,000.000	504,313.05
UBS AG/LONDON 144A 1.750% 04/21/2022 DD 04/21/20			471,000.000	474,345.51
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			2,337,000.000	2,476,081.85
UBS COMMERCIAL MOR NYCH F 144A VAR RT 02/15/2032 DD 02/26/18			573,000.000	561,926.67
UBS COMMERCIAL MORTG C4 D 144A VAR RT 10/15/2050 DD 10/01/17			220,000.000	189,247.67
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18			12,913,829.074	581,659.52
UBS GROUP AG 144A 4.125% 09/24/2025 DD 09/24/15			135,000.000	149,091.56
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17			750,000.000	755,376.77
UBS GROUP AG 144A VAR RT 07/30/2024 DD 07/30/20			1,563,000.000	1,573,003.20
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/21			1,890,000.000	1,909,278.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 06/02/21			630,000.000	630,403.20
UBS GROUP AG REGS VAR RT 12/31/2049			634,000.000	687,026.49
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,825,117.51
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12			1,437,000.000	880,141.52
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,146,644.22
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,832,359.83
UBS-BARCLAYS COMMERC C5 E 144A VAR RT 03/10/2046 DD 02/01/13			1,073,000.000	656,077.37
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	496,725.00
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,625,787.476	276,383.87
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13			5,598,000.000	5,770,202.32
ULTIMATE SOFTWARE 1/21 INCREME 0.000% 05/04/2026 DD 01/12/21			501,281.640	501,948.35
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19			1,051,540.000	1,053,033.19

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ALL KR2 AND KR3 - KR2GALLKRS00

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UNICREDIT SPA 144A 6.572% 01/14/2022 DD 01/15/19			1,789,000.000	1,817,932.58
UNICREDIT SPA 144A 7.830% 12/04/2023 DD 12/04/18			851,000.000	969,086.29
UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20			210,000.000	231,457.53
UNICREDIT SPA REGS VAR RT 12/31/2049			800,000.000	873,000.00
UNIFRAX 11/18 (USD) COV-LITE			702,952.380	692,850.95
UNIFRAX ESCROW ISSUER COR 144A 5.250% 09/30/2028 DD 09/30/21			658,000.000	667,883.16
UNIFRAX ESCROW ISSUER COR 144A 7.500% 09/30/2029 DD 09/30/21			370,000.000	379,164.90
UNILEVER CAPITAL CORP 2.625% 08/12/2051 DD 08/12/21			125,000.000	119,990.94
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			265,000.000	310,901.53
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21			1,832,612.500	1,843,864.74
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			79,797.780	80,670.71
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			631,128.961	665,139.68
UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20			1,432,948.855	1,603,220.30
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			1,133,000.000	1,162,741.25
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,295,000.000	1,338,317.75
UNITED KINGDOM GILT REGS 0.500% 07/22/2022			1,440,000.000	1,947,060.55
UNITED RENTALS NORTH AMERICA I 3.750% 01/15/2032 DD 08/13/21			656,000.000	663,380.00
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,240,000.000	1,271,000.00
UNITED RENTALS NORTH AMERICA I 3.875% 11/15/2027 DD 11/04/19			3,000,000.000	3,142,500.00
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	1,234,625.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			1,115,000.000	1,178,822.60
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,571,000.000	1,650,335.50
UNITED STATES STEEL CORP 6.875% 03/01/2029 DD 02/11/21			75,000.000	79,966.13
UNITED WHOLESALE MORTGAGE 144A 5.500% 11/15/2025 DD 11/03/20			745,000.000	750,587.50
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20			807,000.000	807,863.95
UNITEDHEALTH GROUP INC 2.300% 05/15/2031 DD 05/19/21			584,000.000	594,617.33
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13			130,000.000	157,470.87
UNITI GROUP LP / UNITI FI 144A 7.875% 02/15/2025 DD 02/10/20			144,000.000	152,150.40
UNIVERSAL HEALTH SERVICES 144A 1.650% 09/01/2026 DD 08/24/21			1,524,000.000	1,513,924.72
UNIVERSAL HEALTH SERVICES 144A 2.650% 01/15/2032 DD 08/24/21			445,000.000	440,109.69
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			1,931,641.990	1,932,511.23
UNIVISION 3/17 C5 COV-LITE TL			859,611.080	858,416.22
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			1,603,000.000	1,600,098.57
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			900,000.000	914,625.00
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			1,746,000.000	1,772,190.00
UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20			100,000.000	108,625.00
UNIVISION COMMUNICATIONS 144A 9.500% 05/01/2025 DD 04/28/20			30,000.000	32,550.00
UPC FINANCING 4/21 AX TL			1,059,000.000	1,055,251.14
UPSTART SECURITIZA 3 CERT 144A 0.000% 01/21/2030 DD 12/03/19			2,000.000	520,000.00

Asset Detail

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UPSTART SECURITIZA 3 CERT 144A 0.000% 11/20/2030 DD 10/08/20			6,000.000	2,340,000.00
UPSTART SECURITIZATIO 2 A 144A 0.910% 06/20/2031 DD 05/11/21			2,631,230.850	2,634,288.61
UPSTART SECURITIZATION 2 CERT 0.000% 06/20/2031 DD 05/11/21			1,000.000	880,680.00
URBAN ONE INC 144A 7.375% 02/01/2028 DD 01/25/21			55,000.000	58,941.03
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			1,085,000.000	1,290,574.72
US BANCORP 3.000% 07/30/2029 DD 07/29/19			1,036,000.000	1,111,940.41
US FOODS 6/16 COV-LITE TLB			3,797,105.110	3,773,373.20
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			1,791,000.000	1,838,013.75
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			900,000.000	944,055.00
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			516,000.000	537,260.14
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			315,000.000	333,125.10
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19			1,387,000.000	1,405,142.52
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			2,480,000.000	2,523,945.60
UTEX INDUSTRIES 11/20 EQUITY 0.000% 12/31/2023 DD 11/03/20			73,000.000	33,580.00
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			770,701.650	676,290.70
VAIL RESORTS INC 144A 6.250% 05/15/2025 DD 05/04/20			1,764,000.000	1,865,430.00
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20			105,000.000	108,894.45
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			1,647,000.000	1,946,210.49
VALEANT 5/18 TLB			1,067,286.064	1,065,685.13
VALERO ENERGY CORP 1.200% 03/15/2024 DD 09/10/20			1,356,000.000	1,370,943.43
VALERO ENERGY CORP 2.700% 04/15/2023 DD 04/16/20			671,000.000	692,580.74
VALERO ENERGY CORP 2.850% 04/15/2025 DD 04/16/20			1,416,000.000	1,490,843.49
VALERO ENERGY CORP 3.650% 03/15/2025 DD 03/13/15			401,000.000	433,696.25
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20			65,000.000	67,392.00
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			405,000.000	404,982.30
VEEAM SOFTWARE 2/20 TLB			1,242,312.680	1,240,759.79
VELOCITY COMMERCIAL 1 M4 144A VAR RT 05/25/2047 DD 04/01/17			117,000.000	119,080.92
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,617,000.000	1,665,590.85
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			1,294,000.000	1,348,995.00
VENTURE XX CLO LTD 20A E1 144A VAR RT 04/15/2027 DD 04/15/15			900,000.000	885,600.00
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			1,508,871.060	1,507,885.77
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			407,000.000	462,608.41
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			146,000.000	147,772.33
VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21			357,000.000	375,825.97
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15			530,000.000	621,630.17
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			759,000.000	871,753.66
VERIZON MASTER TRUST 1 A 0.500% 05/20/2027 DD 05/25/21			2,381,000.000	2,375,943.71

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERIZON OWNER TRUST 2018 A A1A 3.230% 04/20/2023 DD 10/10/18			455,391.540	457,096.03
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			688,392.200	694,394.98
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			3,195,000.000	3,237,147.80
VERIZON OWNER TRUST 2020-B B A 0.470% 02/20/2025 DD 08/12/20			3,326,000.000	3,334,275.42
VERIZON OWNER TRUST 2020-C C A 0.410% 04/21/2025 DD 11/02/20			4,877,000.000	4,886,398.96
VERIZON/YAHOO 7/21 AMORTIZATIO 0.000% 07/21/2027 DD 07/01/21			785,000.000	787,943.75
VERIZON/YAHOO 7/21 HIGH-YIELD 0.000% 07/21/2027 DD 07/01/21			545,000.000	546,362.50
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			2,208,000.000	2,326,680.00
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			1,521,644.300	1,522,907.27
VERTIV 3/21 COV-LITE TLB			1,287,268.970	1,278,682.88
VERUS SECURITIZATIO R2 A1 144A VAR RT 02/25/2064 DD 03/01/21			556,520.920	555,461.92
VERUS SECURITIZATIO R3 A1 144A VAR RT 04/25/2064 DD 05/01/21			1,604,906.190	1,610,292.74
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			553,112.040	560,455.48
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2066 DD 02/01/21			1,653,705.210	1,651,484.78
VERUS SECURITIZATION 3 A1 144A VAR RT 06/25/2066 DD 06/01/21			2,477,454.250	2,487,566.97
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			1,341,004.450	1,348,822.37
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20			1,130,046.720	1,134,395.82
VERUS SECURITIZATION 5 A1 144A VAR RT 09/25/2066 DD 09/01/21			3,300,000.000	3,295,074.75
VF CORP 2.050% 04/23/2022 DD 04/23/20			685,000.000	691,475.02
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			525,000.000	535,500.00
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			580,000.000	600,300.00
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			2,920,000.000	3,095,200.00
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			723,000.000	755,050.59
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			1,123,000.000	1,207,225.00
VICTORIA'S SECRET & CO 144A 4.625% 07/15/2029 DD 07/15/21			40,000.000	40,500.00
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			992,000.000	1,005,640.00
VIKING CRUISES LTD 144A 13.000% 05/15/2025 DD 05/15/20			258,000.000	297,022.50
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21			326,000.000	324,777.50
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,458,000.000	2,562,465.00
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			1,735,000.000	1,722,646.80
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			4,056,000.000	4,142,636.16
VIRGIN MEDIA SECURED FINA 144A 4.500% 08/15/2030 DD 06/29/20			400,000.000	406,500.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			819,000.000	867,206.34
VIRTU 3/19 TLB			771,385.350	770,004.57
VISA INC 4.300% 12/14/2045 DD 12/14/15			170,000.000	212,943.28
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			886,519.330	879,356.26
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			6,222,000.000	6,543,552.03
VISTRA OPERATIONS CO LLC 144A 4.300% 07/15/2029 DD 06/11/19			603,000.000	642,076.72
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21			1,082,000.000	1,084,705.00



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VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			528,000.000	545,160.00
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			877,000.000	901,073.65
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,474,000.000	1,525,678.44
VITERRA FINANCE BV 144A 2.000% 04/21/2026 DD 04/21/21			2,288,000.000	2,303,267.21
VIVID SEATS 6/17 COV-LITE TLB			929,602.550	924,080.71
VIVINT/APX 7/21 COV-LITE TLB 0.000% 06/30/2028 DD 06/24/21			405,000.000	403,606.80
VIZIENT 2/20 TLB			573,300.000	570,255.78
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21			80,000.000	81,349.60
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			4,574,830.940	4,569,700.27
VMC FINANCE 2019-FL FL3 D 144A VAR RT 09/15/2036 DD 10/03/19			1,006,938.517	996,869.14
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	974,800.73
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			4,639,000.000	4,627,402.50
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	2,633,891.04
VMWARE INC 1.000% 08/15/2024 DD 08/02/21			2,284,000.000	2,291,522.26
VMWARE INC 2.200% 08/15/2031 DD 08/02/21			500,000.000	488,287.78
VNU 4/17 COV-LITE TLB4			4,999,808.440	4,990,458.80
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	666,022.50
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			570,000.000	569,287.50
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			5,036,000.000	5,063,878.80
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			6,586,000.000	6,695,189.96
VOLKSWAGEN AUTO LOAN ENHA 2 A3 3.250% 04/20/2023 DD 11/21/18			420,525.030	423,241.79
VOLKSWAGEN GROUP OF AMERI 144A 2.900% 05/13/2022 DD 05/13/20			4,466,000.000	4,535,929.12
VOLKSWAGEN GROUP OF AMERI 144A 3.125% 05/12/2023 DD 05/13/20			3,456,000.000	3,590,328.08
VOLKSWAGEN GROUP OF AMERI 144A 3.350% 05/13/2025 DD 05/13/20			597,000.000	637,997.79
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			628,694.630	630,653.71
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			765,366.770	766,057.82
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			726,622.390	727,046.23
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			857,413.650	857,521.08
VORNADO REALTY LP 2.150% 06/01/2026 DD 05/24/21			365,000.000	370,564.45
VORNADO REALTY LP 3.500% 01/15/2025 DD 12/27/17			500,000.000	531,347.23
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	912,500.00
VTR COMUNICACIONES SPA 144A 4.375% 04/15/2029 DD 03/18/21			450,000.000	464,325.75
VTR COMUNICACIONES SPA 144A 5.125% 01/15/2028 DD 07/01/20			445,000.000	471,922.50
VTR FINANCE NV 144A 6.375% 07/15/2028 DD 07/01/20			655,000.000	705,762.50
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			1,114,685.697	1,049,476.58
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	471,999.25
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19			818,000.000	1,049,846.39
WALT DISNEY CO/THE 6.150% 02/15/2041 DD 08/15/19			85,000.000	124,401.70
WALT DISNEY CO/THE 8.150% 10/17/2036 DD 10/17/19			210,000.000	343,778.81



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WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19			200,000.000	247,762.50
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/13/2028 DD 01/11/21			6,330,000.000	6,291,766.80
WASTE CONNECTIONS INC 3.500% 05/01/2029 DD 04/16/19			648,000.000	709,654.92
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,660,000.000	2,686,600.00
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20			125,000.000	133,750.00
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			944,000.000	1,004,020.86
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			309,225.000	308,646.75
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			1,157,000.000	1,189,164.60
WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16			850,000.000	910,581.36
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	800,791.41
WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17			1,496,000.000	1,637,096.50
WELLS FARGO & CO VAR RT 12/31/2049 DD 01/26/21			230,000.000	237,187.50
WELLS FARGO COMMERC C29 E 144A VAR RT 06/15/2048 DD 06/01/15			1,603,000.000	1,398,011.73
WELLS FARGO COMMERC LC5 F 144A VAR RT 10/15/2045 DD 09/01/12			2,020,000.000	1,725,386.44
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	920,647.28
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,213,416.37
WELLS FARGO COMMERCIAL C41 XA VAR RT 11/15/2050 DD 11/01/17			8,338,946.540	480,750.28
WELLS FARGO COMMERCIAL C43 XA VAR RT 03/15/2051 DD 03/01/18			18,569,722.890	689,703.65
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	318,820.38
WELLS FARGO COMMERCIAL C54 XA VAR RT 12/15/2052 DD 12/01/19			4,366,845.752	255,617.68
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	6,966,904.73
WELLS FARGO COMMERCIAL M C29 D VAR RT 06/15/2048 DD 06/01/15			658,000.000	663,909.24
WELLS FARGO COMMERCIAL M C48 B VAR RT 01/15/2052 DD 12/01/18			365,000.000	419,844.24
WELLS FARGO COMMERCIAL M C51 C VAR RT 06/15/2052 DD 07/01/19			344,000.000	372,047.11
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13			1,529,000.000	1,448,727.50
WELLTOWER INC 2.050% 01/15/2029 DD 06/28/21			150,000.000	148,876.93
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			1,989,000.000	2,127,891.87
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,105,000.000	2,331,287.50
WEST CORP 10/17 COV-LITE TL			853,394.410	839,970.52
WEST CORP 3/18 INCREMENTAL			188,543.440	184,301.21
WESTERN DENTAL 7/21 DELAYED TL 0.000% 08/12/2028 DD 07/28/21			42,355.640	42,334.46
WESTERN DENTAL 7/21 TLB 0.000% 12/31/2024 DD 07/28/21			352,074.000	351,897.96
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18			30,000.000	33,253.50
WESTERN MIDSTREAM OPERATING LP 4.000% 07/01/2022 DD 06/28/12			198,000.000	201,015.54
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,543,000.000	1,654,867.50
WESTERN MIDSTREAM OPERATING LP 4.650% 07/01/2026 DD 07/12/16			204,000.000	220,648.44
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	827,526.32
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18			587,000.000	676,517.50
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20			1,740,000.000	1,740,000.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			844,000.000	932,620.00
WESTINGHOUSE AIR BRAKE TECHNOL 3.200% 06/15/2025 DD 06/29/20			986,000.000	1,045,910.87
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			1,884,000.000	2,025,188.75
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21			1,045,598.750	1,037,871.77
WESTLAKE AUTOMOBIL 2A A2A 144A 0.320% 04/15/2025 DD 06/16/21			6,170,000.000	6,171,588.16
WESTLAKE AUTOMOBIL 2A A2A 144A 0.930% 02/15/2024 DD 06/23/20			4,673,073.880	4,682,370.03
WESTLAKE AUTOMOBILE 2A C 144A 0.890% 07/15/2026 DD 06/16/21			2,090,000.000	2,091,266.75
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19			605,000.000	610,063.12
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			758,000.000	777,122.29
WESTLAKE AUTOMOBILE 3A A2 144A 0.560% 05/15/2024 DD 10/14/20			2,070,097.510	2,072,750.34
WESTLAKE AUTOMOBILE 3A A2 144A 2.150% 02/15/2023 DD 10/22/19			0.020	0.00
WESTLAKE AUTOMOBILE 3A B 144A 2.410% 10/15/2024 DD 10/22/19			1,388,291.140	1,392,803.09
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19			1,843,000.000	1,865,552.60
WESTLAKE CHEMICAL CORP 2.875% 08/15/2041 DD 08/19/21			320,000.000	305,372.31
WESTLAKE CHEMICAL CORP 3.125% 08/15/2051 DD 08/19/21			640,000.000	600,528.09
WESTPAC BANKING CORP 2.963% 11/16/2040 DD 11/16/20			339,000.000	334,982.74
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			794,671.046	1,074,113.45
WF ACP LLC			1,517,520.974	2,180,453.52
WF BELMAR LLC 0.000% 12/31/2024 DD 03/31/06			1,224,244.660	1,223,169.34
WF DANBURY LLC 0.000% 12/31/2024 DD 03/31/06			2,017,686.910	2,014,751.25
WF FRH LLC 0.000% 09/16/2024 DD 09/16/19			2,000,098.662	2,254,141.17
WF HTZ LLC 0.000% 12/31/2024 DD 03/31/06			2,319,908.660	2,377,673.55
WF POST OAK LLC			2,303,701.833	2,494,607.39
WF SFG IND LLC			2,351,356.000	2,741,171.77
WF SGM LLC 0.000% 12/31/2023 DD 03/31/06			2,866,544.809	3,685,831.69
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			52,959.954	204,222.29
WFG E KRSJV LLC 0.000% 12/31/2024 DD 03/31/06			9,420,012.720	9,520,221.69
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	818,881.66
WFRBS COMMERCIAL MO C18 E 144A VAR RT 12/15/2046 DD 12/01/13			1,652,000.000	665,425.60
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	74,620.00
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	143,500.00
WFRBS COMMERCIAL MO C22 D 144A VAR RT 09/15/2057 DD 09/01/14			1,378,000.000	1,292,561.38
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			5,824,000.000	3,096,325.53
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	881,113.55
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,562,019.71
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,290,248.46
WFTG 2021-1 LLC 0.000% 12/31/2024 DD 03/31/06			2,866,777.760	2,868,094.50
WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21			2,034,000.000	2,030,989.68
WHITE CAP 10/20 COV-LITE TL			54,587.500	54,711.41

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WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			1,421,000.000	1,499,155.00
WIDOPENWEST 6/17 TLB			1,446,171.300	1,445,563.91
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20			2,075,000.000	2,180,202.50
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	201,000.00
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			607,477.500	606,718.16
WIND RIVER 2013-1 1A A1RR 144A VAR RT 07/20/2030 DD 06/14/21			1,390,000.000	1,389,338.22
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			480,000.000	468,600.00
WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21			60,000.000	60,600.00
WORLD FINANCIAL NETWORK CR B A 2.490% 04/15/2026 DD 06/26/19			130,000.000	132,131.59
WORLD FINANCIAL NETWORK CR C A 2.210% 07/15/2026 DD 09/18/19			1,802,000.000	1,836,016.36
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18			371,000.000	371,441.60
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			1,064,373.560	1,073,570.17
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			561,000.000	561,722.12
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			1,459,403.470	1,473,154.99
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	872,631.20
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			582,479.670	588,566.00
WORLD OMNI AUTOMOBILE LEA B A3 0.450% 02/15/2024 DD 10/14/20			2,216,000.000	2,219,761.66
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			423,000.000	428,496.68
WORLD OMNI SELECT AUTO TR A A2 0.290% 02/18/2025 DD 09/22/21			536,000.000	535,928.98
WORLD OMNI SELECT AUTO TR A A2 0.470% 06/17/2024 DD 09/16/20			587,189.850	587,570.88
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20			656,000.000	657,154.82
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			167,000.000	170,953.48
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	649,943.40
WORLDSTRIDES / LAKELAND TOURS			436,084.800	282,002.96
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2023 DD 09/24/20			167,148.280	168,298.26
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20			710,051.840	651,167.36
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			1,002,000.000	1,004,785.56
WR GRACE 8/21 TLB 0.000% 08/11/2028 DD 08/03/21			1,420,000.000	1,424,444.60
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			1,444,000.000	1,482,814.72
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			2,753,000.000	2,835,617.53
WRIGHT EXPRESS 4/21 COV-LITE T 0.000% 03/31/2028 DD 03/15/21			879,580.000	875,428.38
WRKCO INC 3.000% 09/15/2024 DD 09/15/18			2,519,000.000	2,672,031.92
WSA (DELTA) GLENCAR VIII			2,492,643.640	1,827,742.44
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			834,200.000	821,945.61
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,632,706.52
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			2,704,000.000	2,724,280.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			2,529,400.000	2,579,988.00
WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19			465,000.000	470,812.50
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20			309,000.000	326,001.18

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XEROX HOLDINGS CORP 144A 5.500% 08/15/2028 DD 08/06/20			3,285,000.000	3,400,861.95	
XPLORNET 5/20 COV-LITE TLB			624,100.008	623,319.88	
XPLORNET 9/21 TL 0.000% 09/30/2028 DD 09/14/21			1,435,000.000	1,427,825.00	
XPO LOGISTICS 2/18 COV-LITE			7,484,137.870	7,442,077.02	
YORK CLO 1 LTD 1A ERR 144A VAR RT 10/22/2029 DD 09/20/18			4,300,000.000	4,186,050.00	
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			3,448,085.660	3,443,775.55	
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,490,000.000	2,698,711.80	
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			2,100,000.000	2,111,214.00	
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			975,000.000	1,040,812.50	
ZAIS CLO 13 LTD 13A A1A 144A VAR RT 07/15/2032 DD 08/23/19			370,000.000	370,469.16	
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20			1,599,342.110	1,584,420.24	
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			2,201,000.000	2,190,501.23	
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20			1,290,000.000	1,307,776.20	
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21			781,147.120	777,592.90	
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			1,742,000.000	1,765,952.50	
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			2,981,000.000	3,219,480.00	
ZH TRUST 2021-2 2 A 144A 2.349% 10/17/2027 DD 10/01/21			6,800,000.000	6,849,089.20	
ZIFF DAVIS INC 144A 4.625% 10/15/2030 DD 10/07/20			385,000.000	409,062.50	
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	1,070,308.80	
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,977,678.53	
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,749,000.000	1,797,622.20	
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			2,607,000.000	2,694,986.25	
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19			307,000.000	310,091.37	
ZOETIS INC 2.000% 05/15/2030 DD 05/12/20			751,000.000	742,840.29	
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			3,009,000.000	3,009,000.00	
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			2,089,819.210	2,084,009.52	
ÉWFOD LLC 0.000% 12/31/2050 DD 02/14/18			4,724,130.000	4,724,130.00	
TOTAL FIXED INCOME SECURITIES			207,731,678,023.4..	5,225,082,045.17	
FUTURES CONTRACTS					
E-MINI RUSS 2000 FUTURE (CME) EXP DEC 21			462.000	-1,006,209.27	
EURO-BTP FUTURE (EUX) EXP DEC 21			17.000	-23,433.97	
EURO-BUND FUTURE (EUX) EXP DEC 21			-33.000	83,583.49	
MSCI EAFE FUTURE (NYF) EXP DEC 21			33.000	-165,788.15	
MSCI EMGMKT FUTURE (NYF) EXP DEC 21			32.000	-84,055.05	
NASDAQ 100 E-MINI IND FUT(CME) EXP DEC 21			13.000	-241,432.95	
S & P 500 EMINI INDEX FUT (CME EXP DEC 21			-249.000	2,559,308.30	
US 10YR NOTE FUTURE (CBT) EXP DEC 21			42.000	-60,659.06	
US 10YR ULTRA FUTURE (CBT) EXP DEC 21			-135.000	273,448.03	
US 2YR NOTE FUTURE (CBT) EXP DEC 21			4,414.000	-498,348.24	

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US 5YR NOTE FUTURE (CBT) EXP DEC 21			-2,329.000	2,037,314.65
US LONG BOND FUTURE (CBT) EXP DEC 21			-247.000	890,744.14
US ULTRA BOND FUTURE (CBT) EXP DEC 21			112.000	-584,692.20
TOTAL FUTURES CONTRACTS			2,132.000	3,179,779.72
NATURAL RESOURCES				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			37,580,617.820	37,580,617.82
KAYNE ANDERSON ENER FD VII LP			38,141,482.000	38,141,482.00
TAURUS MINING FINANCE FD LLC			13,793,698.810	13,793,698.81
TOTAL NATURAL RESOURCES			89,515,798.630	89,515,798.63
PREFERRED SECURITIES				
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 06/20/19			924,000.000	980,063.70
BROOKFIELD PROPERTY PREFERRED PFD 6.250% CUMULATIVE			703.932	17,218.18
CIA ENERGETICA DE MINAS GERAIS			4,319,824.000	11,099,035.78
CIA PARANAENSE DE ENERGIA			4,939,000.000	6,625,941.02
GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16			242,000.000	237,070.46
ITAU UNIBANCO HOLDING SA			838,100.000	4,454,362.53
NEXPOINT REAL ESTATE FINANCE I PFD 8.500% CUMULATIVE			32,410.000	849,142.00
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PORSCHE AUTOMOBIL HOLDING SE			140,360.000	13,979,878.87
SAMSUNG ELECTRONICS CO LTD			1,461.000	85,883.15
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,276.870	29,968.14
STIFEL FINANCIAL CORP PFD 4.500%			36,525.000	927,552.38
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			550,000.000	542,611.60
VINEBROOK HOMES TRUST INC 144A PFD 6.500% CUMULATIVE			25,550.000	657,912.50
VOLKSWAGEN AG			57,142.000	12,823,754.96
TOTAL PREFERRED SECURITIES			12,133,052.802	53,310,395.27
PRIVATE EQUITY				
ADAMS STREET SPC II A1			101,118,985.000	101,118,985.00
ADAMS STREET SPC II B1			102,792,102.000	102,792,102.00
AMERRA AGRI FUND II			32,680,598.450	32,680,598.45
AMERRA-KRS AGRI HOLDING CO LP			63,620,458.350	63,620,458.35
ARCANO FUND LP			23,743,766.980	23,743,766.98
ARES SPECIAL SIT IV LP			30,851,622.860	30,851,622.86
BARINGS RE EUR VAL ADD I SCSP			63,581,488.160	73,687,765.70
BAY HILLS EMERGING PARTNERS I LP			7,078,485.310	7,078,485.31
BAY HILLS EMERGING PARTNERS II LP			105,812,616.000	105,812,616.00
BAY HILLS EMERGING PARTNERS III LP			151,522,197.180	151,522,197.18
BAY HILLS EMERGING PTNRS II-B LP			78,942,896.970	78,942,896.97
BDCM OPPORTUNITY FD IV LP			61,254,088.000	61,254,088.00

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BLACKSTONE CAP PARTNERS VI LP			56,365,992.930	56,365,992.93	
BLACKSTONE CAPITAL V LP			935,942.420	935,942.42	
BLUE TORCH CREDIT OPP FD I LP			122,855,227.000	122,855,227.00	
BSP COINVEST VEHICLE K LP			55,415,994.000	55,415,994.00	
BSP PRIVATE CREDIT FUND			146,051,848.000	146,051,848.00	
CERBERUS KRS LEVERED LOAN OPP			180,142,548.000	180,142,548.00	
CM GROWTH CAPITAL PARTNERS LP			12,036,506.000	12,036,506.00	
COLUMBIA CAP EQUITY PTRS IV			5,273,773.000	5,273,773.00	
CRESTVIEW CAPITAL PARTNERS II LP			49,778,495.000	49,778,495.00	
CRESTVIEW PARTNERS III LP			49,589,859.000	49,589,859.00	
CS ADJ INVEST PTNS PARALLEL LP			114,637,955.720	114,637,955.72	
CVC CAPITAL PARTNERS VI LP			41,099,039.420	47,631,731.73	
DAG VENTURE II			2,474,259.820	2,474,259.82	
DAG VENTURES III LP			342,836.670	342,836.67	
DAG VENTURES IV LP			70,323,896.040	70,323,896.04	
DAG VENTURES V LP			12,610,148.380	12,610,148.38	
DANIEL BOONE LLC			138,953,512.370	138,953,512.37	
DCM VI LP			21,933,143.000	21,933,143.00	
ESSEX WOODLANDS HEALTH VENT FD VIII LP			428,979.430	428,979.43	
GREEN EQUITY INVESTORS V LP			5,004,164.000	5,004,164.00	
GREEN EQUITY INVESTORS VI LP			88,440,292.420	88,440,292.42	
GREEN EQUITY INVESTORS VII LP			69,934,270.510	69,934,270.51	
H&F SPOCK 1 LP			12,925,139.000	12,925,139.00	
HARVEST PARTNERS V LP			172,179.000	172,179.00	
HARVEST PARTNERS VI LP			14,794,038.420	14,794,038.42	
HARVEST PARTNERS VII LP			40,043,330.000	40,043,330.00	
HELLMAN & FRIEDMAN VI L P			463,920.000	463,920.00	
HIG BIOVENTURES II			25,168,639.620	25,168,639.62	
HIG CAPITAL PARTNERS V L P			24,973,940.560	24,973,940.56	
HIG VENTURE PARTNERS II LP			5,233,982.630	5,233,982.63	
HORSLEY BRIDGE INTERNATIONAL V			162,578,567.000	162,578,567.00	
INSTITUTIONAL VENTURE PARTNERS XII LP			987,055.000	987,055.00	
KEYHAVEN CAPITAL PARTNERS III GP LP			14,692,125.830	17,027,439.23	
KEYHAVEN CAPITAL PARTNERS IV			15,239,453.000	17,661,764.06	
KEYHAVEN IV CO-INVEST LP			4,202,013.020	4,869,922.99	
LEVINE LEICHTMAN CAP PTNRS VI LP			57,576,582.240	57,576,582.24	
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			68,148,957.930	68,148,957.93	
MARATHON BLUEGRASS LP			688,374,876.090	688,374,876.09	
MATLIN PATTERSON GLOB PTRS III			172,551.000	172,551.00	

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MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,355,619.000	1,355,619.00
MERIT MEZZANINE FUND IV LP			287,627.120	287,627.12
MESA WEST CORE LENDING FUND LP			102,474,530.250	102,474,530.25
MHR INSTITUTIONAL PARTNERS III			1,071,383.000	1,071,383.00
MILL ROAD CAPITAL I LP			6,011,912.084	6,011,912.08
NEW MOUNTAIN PARTNERS II LP			181,133.000	181,133.00
NEW MOUNTAIN PTNRS III LP			25,115,185.000	25,115,185.00
NEW MOUNTAIN PTNRS IV LP			38,155,771.000	38,155,771.00
OAK HILL CAP PT II			1,053,890.000	1,053,890.00
OAK HILL III			2,252,132.600	2,252,132.60
OBERLAND CAP HEALTHCARE LP			11,332,818.000	11,332,818.00
OCM OPP FUND VIIB (CAYMAN) LTD			6,719.010	6,719.01
RIVERSIDE CAPITAL APPREC FUND VI LP			19,711,964.000	19,711,964.00
SECONDARY OPP FUND III LP			48,820,807.280	48,820,807.28
STRATEGIC VAL SPEC SIT FD V LP			12,500,000.000	12,500,000.00
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			89,645,630.010	89,645,630.01
SUN CAPITAL PARTNERS IV LP			341,369.000	341,369.00
TCV VI LP			13,255.120	13,255.12
TPF II LP			760,303.000	760,303.00
TRITON FUND IV LP			25,739,847.860	29,831,196.68
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			10,344,689.710	10,344,689.71
VANTAGEPOINT VENTURE PART IV-Q			333,517.000	333,517.00
VISTA EQUITY PARTNERS FUND III			5,263,424.000	5,263,424.00
VISTA EQUITY PARTNERS FUND IV LP			36,663,240.000	36,663,240.00
VISTA EQUITY PTNRS FD VI LP			65,659,412.000	65,659,412.00
WARBURG PINCUS PE IX LP			662,388.040	662,388.04
WARBURG PINCUS PRIVATE EQUITY X LP			1,130,285.320	1,130,285.32
WAYZATA OPPORTUNITIES FUND II			698,386.680	698,386.68
WAYZATA OPPORTUNITIES FUND III			8,657,092.000	8,657,092.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			233,226,447.020	233,226,447.02
TOTAL PRIVATE EQUITY			3,952,846,116.834	3,979,001,969.93
REAL ESTATE				
BARINGS EURO REAL ESTATE II			10,488,557.030	12,155,713.17
DIVCOWEST FUND IV REIT LLC			4,457,177.310	4,457,177.31
FUNDAMENTAL PARTNERS III			92,059,142.000	92,059,142.00
GREENFIELD ACQUI PTNRS VI LP			193,537.000	193,537.00
GREENFIELD ACQUI RTNRS VII LP			19,236,232.000	19,236,232.00
H/2 CREDIT PARTNERS LP			123,596,670.930	123,596,670.93
HARRISON STREET CORE PROPERTY FUND LP			198,422,565.000	198,422,565.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2021

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
IFM US INFRA DEBT FUND			70,374,455.960	70,374,455.96	
LUBERT-ADLER RE FD VII LP			34,994,859.630	34,994,859.63	
LUBERT-ADLER RE FUND VII-B LP			31,335,817.480	31,335,817.48	
MESA WEST FUND IV			19,132,365.140	19,132,365.14	
MIDDLEGROUND PARTNERS I LP			73,172,271.000	73,172,271.00	
PATRON CAPITAL V LP			32,257,259.000	37,384,550.32	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			250,966,029.470	250,966,029.47	
RUBENSTEIN PROPERTIES FUND II LP			22,516,361.590	22,516,361.59	
STOCKBRIDGE FUND LP			153,077,245.000	153,077,245.00	
WALTON STREET RE FD VII-Q LP			13,346,268.000	13,346,268.00	
WALTON STREET REAL ESTATE FUND VI LP			13,341,731.000	13,341,731.00	
TOTAL REAL ESTATE			1,170,268,544.540	1,177,062,992.00	
Grand Total			216,060,944,925.5..	23,550,890,067.80	