



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>ALTERNATIVE INVESTMENTS</b>				
ARROWMARK FUND I			983,203,499.310	983,203,499.31
BLACKSTONE STRAT OPP			289,202.690	289,202.69
DESTRA MULTI-ALTERNATIVE			32,801.000	277,496.46
ELDA RIVER OPP FUND II LLC			12,687.170	12,687.17
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,744,044.100	1,744,044.10
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00
<b>TOTAL ALTERNATIVE INVESTMENTS</b>			<b>985,282,235.270</b>	<b>985,526,929.73</b>
<b>CASH &amp; CASH EQUIVALENTS</b>				
BLACKROCK MONEY MARKET FD B			95.900	95.90
CASH COLL WITH STATE STREET			60,000.000	60,000.00
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97			1,049,997,876.710	1,049,997,876.71
SECURITIES LENDING POOL			0.000	0.00
SWAP COLLATERAL WITH BARCLAYS			106,970.000	106,970.00
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00
SWAP COLLATERAL WITH CITIBANK			-90,000.000	-90,000.00
SWAP COLLATERAL WITH GOLDMAN			40,000.000	40,000.00
SWAP COLLATERAL WITH JP MORGAN			174,000.000	174,000.00
SWAP COLLATERAL WITH MORGAN STANLEY			1,300,000.000	1,300,000.00
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00
SWAP COLLATERAL WITH WELLS FARGO			-481.110	-481.11
TBA COLLATERAL - CITI			-75,890.000	-75,890.00
TBA COLLATERAL WITH MORGAN STANLEY			75,890.000	75,890.00
U S TREASURY BILL 0.000% 03/27/2025 DD 09/26/24			1,205,000.000	1,182,389.10
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>			<b>1,052,813,461.500</b>	<b>1,052,790,850.60</b>
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>				
ADVANCED ENERGY INDUSTRIES INC 2.500% 09/15/2028 DD 09/12/23			1,592,000.000	1,733,688.00
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			535,000.000	580,849.50
AKAMAI TECHNOLOGIES INC 0.375% 09/01/2027 DD 08/16/19			3,483,000.000	3,491,879.59
AKAMAI TECHNOLOGIES INC 1.125% 02/15/2029 DD 08/18/23			717,000.000	699,109.89
ALARM.COM HOLDINGS INC 144A 2.250% 06/01/2029 DD 05/31/24			1,712,000.000	1,686,320.00
ALNYLAM PHARMACEUTICALS INC 1.000% 09/15/2027 DD 09/15/22			2,262,000.000	2,404,422.82
ALTAIR ENGINEERING INC 1.750% 06/15/2027 DD 06/14/22			611,000.000	949,371.76
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			2,315,000.000	2,704,425.67
AMERICAN WATER CAPITAL CORP 3.625% 06/15/2026 DD 06/29/23			885,000.000	873,495.00
AMPHASTAR PHARMACEUTICALS INC 2.000% 03/15/2029 DD 09/15/23			2,274,000.000	2,116,184.40
ANI PHARMACEUTICALS INC 144A 2.250% 09/01/2029 DD 08/13/24			454,000.000	458,540.00
ASCENDIS PHARMA A/S 2.250% 04/01/2028 DD 03/29/22			526,000.000	577,285.00
AXON ENTERPRISE INC 0.500% 12/15/2027 DD 12/09/22			120,000.000	312,603.39



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BARCLAYS BANK PLC 1.000% 02/16/2029 DD 02/16/24			2,573,000.000	2,561,009.82
BENTLEY SYSTEMS INC 0.125% 01/15/2026 DD 01/26/21			2,657,000.000	2,577,290.00
BILL HOLDINGS INC 144A 0.000% 04/01/2030 DD 12/06/24			619,000.000	610,024.50
BLACKLINE INC 144A 1.000% 06/01/2029 DD 05/24/24			2,324,000.000	2,520,145.60
BLOOM ENERGY CORP 3.000% 06/01/2028 DD 05/16/23			926,000.000	1,277,880.00
BOEING CO/THE PFD 6.000% CUMULATIVE			26,250.000	1,614,900.00
BOFA FINANCE LLC 0.600% 05/25/2027 DD 05/25/22			1,088,000.000	1,108,128.00
BOX INC 144A 1.500% 09/15/2029 DD 09/20/24			2,957,000.000	2,871,247.00
BURLINGTON STORES INC 1.250% 12/15/2027 DD 09/12/23			230,000.000	344,080.00
CARNIVAL CORP 5.750% 12/01/2027 DD 11/18/22			610,000.000	1,227,320.00
CENTERPOINT ENERGY INC 4.250% 08/15/2026 DD 08/04/23			1,205,000.000	1,230,907.50
CITIGROUP GLOBAL MARKETS 144A 0.125% 11/01/2027 DD 11/01/24			1,624,000.000	1,690,584.00
CMS ENERGY CORP 3.375% 05/01/2028 DD 05/05/23			1,065,000.000	1,102,807.50
COINBASE GLOBAL INC 144A 0.250% 04/01/2030 DD 03/18/24			3,968,000.000	4,226,184.66
CORE SCIENTIFIC INC 144A 0.000% 06/15/2031 DD 12/05/24			667,000.000	653,660.00
CORE SCIENTIFIC INC 144A 3.000% 09/01/2029 DD 08/19/24			256,000.000	389,939.29
CSG SYSTEMS INTERNATIONAL INC 3.875% 09/15/2028 DD 09/11/23			789,000.000	794,523.00
DATADOG INC 0.125% 06/15/2025 DD 06/02/20			1,950,000.000	3,018,600.00
DATADOG INC 144A 0.000% 12/01/2029 DD 12/12/24			618,000.000	594,516.00
DEXCOM INC 0.375% 05/15/2028 DD 05/05/23			1,998,000.000	1,787,040.53
DIGITAL REALTY TRUST LP 144A 1.875% 11/15/2029 DD 11/12/24			1,712,000.000	1,763,360.00
DROPBOX INC 0.000% 03/01/2028 DD 02/26/21			2,510,000.000	2,561,768.75
ELLSWORTH GROWTH AND INCOME			54,153.000	524,742.57
ENOVIS CORP 3.875% 10/15/2028 DD 10/24/23			945,000.000	997,920.00
ETSY INC 0.125% 10/01/2026 DD 09/23/19			2,609,000.000	2,520,004.88
EXACT SCIENCES CORP 0.375% 03/15/2027 DD 03/08/19			1,316,000.000	1,217,958.00
EXACT SCIENCES CORP 144A 2.000% 03/01/2030 DD 03/01/23			1,124,000.000	1,152,662.00
FIRSTENERGY CORP 4.000% 05/01/2026 DD 05/04/23			1,663,000.000	1,668,820.50
FIVE9 INC 144A 1.000% 03/15/2029 DD 03/01/24			729,000.000	655,735.50
FORD MOTOR CO 0.000% 03/15/2026 DD 03/19/21			3,933,000.000	3,803,211.00
GLOBAL PAYMENTS INC 144A 1.500% 03/01/2031 DD 02/23/24			3,998,000.000	3,914,042.00
GREENBRIER COS INC/THE 2.875% 04/15/2028 DD 04/20/21			1,268,000.000	1,534,914.00
GUARDANT HEALTH INC 0.000% 11/15/2027 DD 11/19/20			1,041,000.000	871,837.50
GUIDEWIRE SOFTWARE INC 144A 1.250% 11/01/2029 DD 10/18/24			631,000.000	615,540.50
HAEMONETICS CORP 144A 2.500% 06/01/2029 DD 05/28/24			406,000.000	398,692.00
HALOZYME THERAPEUTICS INC 0.250% 03/01/2027 DD 03/01/21			765,000.000	729,586.94
HALOZYME THERAPEUTICS INC 1.000% 08/15/2028 DD 08/18/22			1,770,000.000	1,908,793.89
HEWLETT PACKARD ENTERPRISE CO PFD 7.625%			17,300.000	1,084,675.28
INSULET CORP 0.375% 09/01/2026 DD 09/06/19			2,058,000.000	2,600,900.40



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INTEGER HOLDINGS CORP 2.125% 02/15/2028 DD 02/03/23			622,000.000	993,956.00
IONIS PHARMACEUTICALS INC 1.750% 06/15/2028 DD 06/12/23			2,533,000.000	2,489,673.55
IREN LTD 144A 3.250% 06/15/2030 DD 12/06/24			423,000.000	373,720.50
ITRON INC 0.000% 03/15/2026 DD 03/12/21			2,334,000.000	2,415,690.00
JAZZ INVESTMENTS I LTD 144A 3.125% 09/15/2030 DD 09/06/24			3,894,000.000	4,189,944.00
LCI INDUSTRIES 1.125% 05/15/2026 DD 05/13/21			1,890,000.000	1,851,066.00
LIBERTY BROADBAND CORP 144A 3.125% 06/30/2054 DD 07/02/24			576,000.000	632,448.00
LIBERTY MEDIA CORP 144A 2.375% 09/30/2053 DD 09/14/23			590,000.000	795,320.00
LIBERTY MEDIA CORP-LIBERTY FOR 2.250% 08/15/2027 DD 08/12/22			837,000.000	1,021,558.50
LIBERTY TRIPADVISOR HOLDI 144A 0.500% 06/30/2051 DD 03/25/21			694,000.000	681,438.60
LIVANOVA USA INC 144A 2.500% 03/15/2029 DD 03/08/24			2,873,000.000	2,857,198.50
LIVE NATION ENTERTAINMENT 144A 2.875% 01/15/2030 DD 12/06/24			2,516,000.000	2,526,064.00
LUMENTUM HOLDINGS INC 0.500% 12/15/2026 DD 12/12/19			1,723,000.000	1,891,854.00
LUMENTUM HOLDINGS INC 1.500% 12/15/2029 DD 06/16/23			1,185,000.000	1,649,520.00
MACOM TECHNOLOGY SOLUTION 144A 0.000% 12/15/2029 DD 12/19/24			761,000.000	756,814.50
MARRIOTT VACATIONS WORLDWIDE C 3.250% 12/15/2027 DD 12/08/22			515,000.000	480,495.00
MERIT MEDICAL SYSTEMS INC 144A 3.000% 02/01/2029 DD 12/08/23			981,000.000	1,237,614.63
MERITAGE HOMES CORP 144A 1.750% 05/15/2028 DD 05/09/24			352,000.000	344,960.00
MICROCHIP TECHNOLOGY INC 144A 0.750% 06/01/2030 DD 05/31/24			957,000.000	879,961.50
MKS INSTRUMENTS INC 144A 1.250% 06/01/2030 DD 05/16/24			1,774,000.000	1,717,232.00
NCL CORP LTD 1.125% 02/15/2027 DD 11/19/21			2,226,000.000	2,303,910.00
NEXTERA ENERGY CAPITAL HO 144A 3.000% 03/01/2027 DD 03/01/24			1,795,000.000	2,078,610.00
NEXTERA ENERGY INC PFD 7.299%			63,450.000	3,096,360.00
NUTANIX INC 0.250% 10/01/2027 DD 09/22/21			839,000.000	1,013,512.00
NUTANIX INC 144A 0.500% 12/15/2029 DD 12/16/24			866,000.000	856,041.00
ON SEMICONDUCTOR CORP 0.500% 03/01/2029 DD 02/28/23			1,843,000.000	1,735,184.50
OSI SYSTEMS INC 144A 2.250% 08/01/2029 DD 07/19/24			1,938,000.000	2,091,877.20
PARSONS CORP 144A 2.625% 03/01/2029 DD 02/26/24			1,364,000.000	1,596,562.00
PATRICK INDUSTRIES INC 1.750% 12/01/2028 DD 12/13/21			993,000.000	1,350,369.38
PENN ENTERTAINMENT INC 2.750% 05/15/2026 DD 05/14/20			2,293,000.000	2,512,298.67
POST HOLDINGS INC 2.500% 08/15/2027 DD 08/12/22			1,053,000.000	1,233,589.50
RAPID7 INC 1.250% 03/15/2029 DD 09/08/23			3,316,000.000	3,139,920.40
REPLIGEN CORP 1.000% 12/15/2028 DD 12/14/23			500,000.000	510,000.00
REXFORD INDUSTRIAL REALTY 144A 4.125% 03/15/2029 DD 03/28/24			1,555,000.000	1,509,127.50
REXFORD INDUSTRIAL REALTY 144A 4.375% 03/15/2027 DD 03/28/24			813,000.000	793,488.00
SAREPTA THERAPEUTICS INC 1.250% 09/15/2027 DD 09/16/22			648,000.000	711,504.00
SEAGATE HDD CAYMAN 3.500% 06/01/2028 DD 09/13/23			945,000.000	1,134,472.50
SHIFT4 PAYMENTS INC 0.000% 12/15/2025 DD 12/07/20			1,699,000.000	2,281,757.00
SHIFT4 PAYMENTS INC 0.500% 08/01/2027 DD 07/26/21			2,178,000.000	2,341,350.00



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SIRIUS XM HOLDINGS INC 3.750% 03/15/2028 DD 03/10/23			1,890,000.000	1,948,590.00
SNAP INC 144A 0.500% 05/01/2030 DD 05/13/24			2,094,000.000	1,770,477.00
SNOWFLAKE INC 144A 0.000% 10/01/2027 DD 09/27/24			1,927,000.000	2,265,155.98
SOUTHERN CO/THE 144A 4.500% 06/15/2027 DD 05/09/24			1,160,000.000	1,206,980.00
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			4,409,000.000	4,525,838.50
SPOTIFY USA INC 0.000% 03/15/2026 DD 03/02/21			999,000.000	1,062,036.90
TANDEM DIABETES CARE INC 144A 1.500% 03/15/2029 DD 03/08/24			311,000.000	402,123.00
TELADOC HEALTH INC 1.250% 06/01/2027 DD 05/19/20			897,000.000	783,081.00
TETRA TECH INC 2.250% 08/15/2028 DD 08/22/23			1,436,000.000	1,683,234.51
TXNM ENERGY INC 144A 5.750% 06/01/2054 DD 06/10/24			795,000.000	920,362.86
TYLER TECHNOLOGIES INC 0.250% 03/15/2026 DD 03/09/21			1,496,000.000	1,804,924.00
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			3,171,000.000	3,196,368.00
UBER TECHNOLOGIES INC 0.875% 12/01/2028 DD 11/24/23			1,941,000.000	2,135,100.00
UPSTART HOLDINGS INC 144A 1.000% 11/15/2030 DD 11/15/24			669,000.000	637,557.00
VARONIS SYSTEMS INC 144A 1.000% 09/15/2029 DD 09/10/24			3,208,000.000	3,023,540.00
VENTAS REALTY LP 3.750% 06/01/2026 DD 06/13/23			1,316,000.000	1,496,292.00
VERTEX INC 144A 0.750% 05/01/2029 DD 04/26/24			1,483,000.000	2,344,653.97
WAYFAIR INC 3.250% 09/15/2027 DD 09/13/22			2,477,000.000	2,640,482.00
WAYFAIR INC 3.500% 11/15/2028 DD 05/12/23			877,000.000	1,091,865.00
WESTERN DIGITAL CORP 3.000% 11/15/2028 DD 11/03/23			592,000.000	784,400.00
WINNEBAGO INDUSTRIES INC 144A 3.250% 01/15/2030 DD 01/23/24			802,000.000	730,622.00
WORKIVA INC 1.250% 08/15/2028 DD 08/17/23			2,138,000.000	2,263,073.00
ZSCALER INC 0.125% 07/01/2025 DD 06/25/20			2,094,000.000	2,597,607.00
<b>TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>			<b>167,325,153.000</b>	<b>184,704,954.78</b>
<b>EQUITY</b>				
1-800-FLOWERS.COM INC			9,281.000	75,825.77
180 DEGREE CAPITAL CORP			107.000	391.62
1ST SOURCE CORP			6,859.000	400,428.42
2SEVENTY BIO INC			102.000	299.88
3M CO			59,590.000	7,692,473.10
4D MOLECULAR THERAPEUTICS INC			10,472.000	58,329.04
4LICENSING CORP			1,848.000	0.00
89BIO INC			23,187.000	181,322.34
A O SMITH CORP			11,780.000	803,513.80
A-MARK PRECIOUS METALS INC			10,843.000	297,098.20
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00
AAIPHARMA INC COM			13,700.000	0.00
AAK AB			102,897.000	2,939,049.53
AAR CORP			7,962.000	487,911.36



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ABB LTD			223,536.000	12,103,626.50
ABBOTT LABORATORIES			175,893.000	19,895,257.23
ABBVIE INC			188,345.000	33,468,906.50
ABC-MART INC			113,400.000	2,302,490.37
ABEONA THERAPEUTICS INC			26,492.000	147,560.44
ABERCROMBIE & FITCH CO			12,073.000	1,804,551.31
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			14,324.000	733,102.32
ABRDN GLOBAL INFRASTRUCTURE			71,631.000	1,255,691.43
ABRDN HEALTHCARE INVESTORS			89,614.000	1,438,304.70
ABRDN JAPAN EQUITY FUND INC			50,846.000	292,364.50
ABRDN LIFE SCIENCES INVESTOR			155,959.000	2,046,182.08
ABRDN TOTAL DYNAMIC DIVIDEND			326,782.000	2,748,236.62
ABU DHABI COMMERCIAL BANK PJSC			1,087,194.000	3,084,238.29
ACACIA RESEARCH CORP			8,195.000	35,566.30
ACADEMY SPORTS & OUTDOORS INC			13,846.000	796,560.38
ACADIA PHARMACEUTICALS INC			22,548.000	413,755.80
ACADIA REALTY TRUST			18,855.000	455,536.80
ACCELLERON INDUSTRIES AG			43,409.000	2,236,910.68
ACCENTURE PLC			62,798.000	22,091,708.42
ACCEPTANCE INSURANCE COS INC			9,099.000	0.00
ACCESS WORLDWIDE COMMUNICATION			4,593.000	0.00
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00
ACCO BRANDS CORP			23,133.000	121,448.25
ACCOM INC			306.000	0.00
ACCURAY INC			12,377.000	24,506.46
ACER THERAPEUTI			4,033.000	6,540.00
ACERAGEN INC			80.000	0.00
ACETO CHEM INC ESCROW			3,861.000	0.00
ACHIEVE LIFE SCIENCES INC			43,394.000	152,746.88
ACI WORLDWIDE INC			24,016.000	1,246,670.56
ACLARIS THERAPEUTICS INC			3,563.000	8,836.24
ACM RESEARCH INC			11,813.000	178,376.30
ACMAT CORP			438.000	12,723.90
ACORN ENERGY INC			37.000	647.50
ACRES COMMERCIAL REALTY CORP			3,507.000	56,638.05
ACUMEN PHARMACEUTICALS INC			1,208.000	2,077.76
ACURA PHARMACEUTICALS INC			1,951.000	0.39
ACUSHNET HOLDINGS CORP			7,045.000	500,758.60



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ACV AUCTIONS INC			348,382.000	7,525,051.20
ADAMS DIVERSIFIED EQUITY			282,932.000	5,715,226.40
ADAMS NATURAL RESOURCES FUND			93,978.000	2,043,081.72
ADAMS RESOURCES & ENERGY INC			4,711.000	177,840.25
ADAPTHEALTH CORP			12,926.000	123,055.52
ADAPTIMMUNE THERAPEUTICS PLC ADR			21,115.000	11,374.65
ADDUS HOMECARE CORP			4,485.000	562,194.75
ADEIA INC			20,466.000	286,114.68
ADHERA THERAPEUTICS INC			2.000	0.00
ADIENT PLC			20,381.000	351,164.63
ADMA BIOLOGICS INC			46,897.000	803,814.58
ADOBE INC			43,545.000	19,363,590.60
ADTALEM GLOBAL EDUCATION INC			13,905.000	1,263,269.25
ADTRAN HOLDINGS INC			10,433.000	86,906.89
ADVANCED ENERGY INDUSTRIES INC			7,573.000	875,665.99
ADVANCED MICRO DEVICES INC			158,947.000	19,199,208.13
ADVANSIX INC			5,350.000	152,421.50
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			188,337.000	1,990,537.31
ADYEN NV			8,710.000	12,960,597.59
AERCAP HOLDINGS NV			8,438.000	807,516.60
AEROVIRONMENT INC			4,948.000	761,447.72
AES CORP/THE			69,818.000	898,557.66
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00
AFFYMAX INC			1,106.000	0.88
AFLAC INC			63,339.000	6,551,786.16
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	6,303.32
AG MORTGAGE INVESTMENT TRUST I			2,652.000	17,635.80
AGENUS INC			9,866.000	27,032.84
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			28,653.000	3,849,244.02
AGILYSYS INC			47,639.000	6,274,532.69
AGIOS PHARMACEUTICALS INC			5,679.000	186,611.94
AIA GROUP LTD HK/01299			1,205,400.000	8,736,413.06
AIM IMMUNOTECH INC			13.000	2.58
AIR LIQUIDE SA			98,129.000	15,945,045.97
AIR PRODUCTS AND CHEMICALS INC			21,833.000	6,332,443.32
AIRBNB INC			51,346.000	6,747,377.86
AIRBUS SE			73,500.000	11,780,189.72



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AKAMAI TECHNOLOGIES INC			26,281.000	2,513,777.65
AKBANK TAS			1,703,209.000	3,123,629.56
AKER SOLUTIONS ASA			204,192.000	559,141.98
AKERO THERAPEUTICS INC			5,837.000	162,385.34
AKSYS LTD			9,696.000	0.01
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	0.00
ALAMO GROUP INC			2,499.000	464,589.09
ALARM.COM HOLDINGS INC			7,536.000	458,188.80
ALAUNOS THERAPEUTICS INC			139.000	264.10
ALBANY INTERNATIONAL CORP			6,791.000	543,076.27
ALBEMARLE CORP			11,543.000	993,621.44
ALBIREO PHARMA CONTRA			8,399.000	0.00
ALCON AG			203,000.000	17,225,600.00
ALECTOR INC			17,979.000	33,980.31
ALEXANDER & BALDWIN INC			14,271.000	253,167.54
ALEXANDER'S INC			709.000	141,842.54
ALEXANDRIA REAL ESTATE EQUITIE			17,682.000	1,724,879.10
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD HK/09988			2,002,700.000	21,244,019.29
ALICO INC			6,846.000	177,516.78
ALIGHT INC			65,190.000	451,114.80
ALIGN TECHNOLOGY INC			10,675.000	2,225,844.25
ALIGNMENT HEALTHCARE INC			283,877.000	3,193,616.25
ALK-ABELLO A/S			107,810.000	2,381,772.25
ALKAMI TECHNOLOGY INC			190,706.000	6,995,096.08
ALKERMES PLC			30,788.000	885,462.88
ALLEGION PLC			8,556.000	1,118,098.08
ALLETE INC			13,283.000	860,738.40
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			44,770.000	2,647,697.80
ALLIANZ SE			38,700.000	11,857,852.22
ALLIED HEALTHCARE PRODUCTS INC			424.000	0.00
ALLIENT INC			4,655.000	113,023.40
ALLIN CORP			7.000	0.00
ALLOGENE THERAPEUTICS INC			31,720.000	67,563.60
ALLSPRING GLOBAL DIVIDEND OP			234,129.000	1,163,621.13
ALLSTATE CORP/THE			38,734.000	7,467,527.86
ALNYLAM PHARMACEUTICALS INC			4,426.000	1,041,482.06
ALPHA & OMEGA SEMICONDUCTOR LT			5,863.000	217,106.89





### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALPHA METALLURGICAL RESOURCES			2,312.000	462,677.44
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.00
ALPHA TEKNOVA INC			2,804.000	23,413.40
ALPHABET INC			1,340,953.000	254,380,144.32
ALPHATEC HOLDINGS INC			300,978.000	2,762,978.04
ALTAIR ENGINEERING INC			15,696.000	1,712,590.56
ALTIGEN COMMUNICATIONS INC			200.000	145.00
ALTIMMUNE INC			13,896.000	100,190.16
ALTO INGREDIENTS INC			10,709.000	16,706.04
ALTO NEUROSCIENCE INC			11,534.000	48,788.82
ALTRIA GROUP INC			190,341.000	9,952,930.89
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
ALVOTECH SA			47,871.000	633,333.33
ALX ONCOLOGY HOLDINGS INC			27,461.000	45,859.87
AMADEUS IT GROUP SA			295,000.000	20,833,224.50
AMALGAMATED FINANCIAL CORP			6,557.000	219,462.79
AMAZON.COM INC			1,169,685.000	256,617,192.15
AMB FINANCIAL CORP			627.000	12,696.75
AMBAC FINANCIAL GROUP INC			7,222.000	91,358.30
AMBARELLA INC			7,039.000	512,016.86
AMBASSADORS INTERNATIONAL INC			438.000	0.00
AMBEV SA			3,730,200.000	7,088,638.92
AMC NETWORKS INC			8,464.000	83,793.60
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			174,058.000	1,637,885.78
AMDOCS LTD			8,853.000	753,744.42
AMEDISYS INC			5,764.000	523,313.56
AMEN PROPERTIES INC			11.000	5,500.00
AMENTUM HOLDINGS INC			18,286.000	384,554.58
AMERANT BANCORP INC			6,047.000	135,513.27
AMEREN CORP			42,689.000	3,805,297.46
AMERICA'S CAR-MART INC/TX			2,244.000	115,005.00
AMERICAN ASSETS TRUST INC			9,581.000	251,597.06
AMERICAN AXLE & MANUFACTURING			14,461.000	84,307.63
AMERICAN BILTRITE INC			15.000	1,185.00
AMERICAN COASTAL INSURANCE COR			5,376.000	72,360.96
AMERICAN EAGLE OUTFITTERS INC			34,035.000	567,363.45
AMERICAN ELECTRIC POWER CO INC			64,563.000	5,954,645.49
AMERICAN EXPRESS CO			56,666.000	16,817,902.14





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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN HEALTHCARE REIT INC			15,430.000	438,520.60
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			77,802.000	5,663,985.60
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 NOBLE GAS INC			204.000	0.02
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.01
AMERICAN OUTDOOR BRANDS INC			2,959.000	45,095.16
AMERICAN PUBLIC EDUCATION INC			6,410.000	138,263.70
AMERICAN REALTY INVESTORS INC			1,846.000	26,139.36
AMERICAN SKIING CO COM			20,300.000	0.00
AMERICAN STATES WATER CO			9,118.000	708,650.96
AMERICAN SUPERCONDUCTOR CORP			715.000	17,610.45
AMERICAN TOWER CORP			45,871.000	8,413,200.11
AMERICAN VANGUARD CORP			4,605.000	21,321.15
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			21,458.000	2,671,306.42
AMERICAN WELL CORP			178.000	1,290.50
AMERICAN WOODMARK CORP			3,280.000	260,858.40
AMERIPRISE FINANCIAL INC			9,642.000	5,133,690.06
AMERISAFE INC			4,167.000	214,767.18
AMERISERV FINANCIAL INC			3,223.000	8,444.26
AMES NATIONAL CORP			1,791.000	29,426.13
AMETEK INC			29,146.000	5,253,857.96
AMGEN INC			54,842.000	14,294,018.88
AMICUS THERAPEUTICS INC			75,846.000	714,469.32
AMISTAR CORP			962.000	0.00
AMN HEALTHCARE SERVICES INC			11,284.000	269,913.28
AMNEAL PHARMACEUTICALS INC			43,375.000	343,530.00
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00
AMPCO-PITTSBURGH CORP			2,081.000	4,349.29
AMPHASTAR PHARMACEUTICALS INC			11,960.000	444,074.80
AMPHENOL CORP			130,319.000	9,050,654.55
AMREP CORP			1,870.000	58,718.00
AMTECH SYSTEMS INC			622.000	3,389.90
ANACOMP INC			3.000	1.20
ANALOG DEVICES INC			50,255.000	10,677,177.30
ANAPTYSBIO INC			12,505.000	165,566.20



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANAVEX LIFE SCIENCES CORP			26,122.000	280,550.28
ANC RENTAL CORP			1,750.000	0.00
ANDERSONS INC/THE			4,394.000	178,044.88
ANDREA ELECTRONICS CORP			4,974.000	0.00
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00
ANEMOSTAT INC COM			2,231.000	0.00
ANESIVA INC			4,789.000	0.00
ANGI INC			94,227.000	156,416.82
ANGIODYNAMICS INC			11,629.000	106,521.64
ANI PHARMACEUTICALS INC			3,996.000	220,898.88
ANIKA THERAPEUTICS INC			5,722.000	94,184.12
ANIXA BIOSCIENCES INC			89.000	206.48
ANNALY CAPITAL MANAGEMENT INC			14,026.000	256,675.80
ANNEXON INC			6,726.000	34,504.38
ANSYS INC			11,205.000	3,779,782.65
ANTERIX INC			6,955.000	213,309.85
ANTERO MIDSTREAM CORP			338,077.000	5,101,581.93
ANTHERA PHARMACEUTICALS INC			425.000	0.00
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANYWHERE REAL ESTATE INC			19,782.000	65,280.60
ANZ GROUP HOLDINGS LTD			486,600.000	8,598,485.25
AON PLC			68,063.000	24,445,507.08
AP THAILAND PCL			26,855,700.000	6,380,148.75
APA CORP			56,128.000	1,295,995.52
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	0.00
APOGEE ENTERPRISES INC			7,045.000	503,083.45
APOLLO COMMERCIAL REAL ESTATE			36,441.000	315,579.06
APPLE HOSPITALITY REIT INC			43,453.000	667,003.55
APPLE INC			1,726,209.000	432,277,257.78
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			10,088.000	2,415,773.36
APPLIED MATERIALS INC			86,054.000	13,994,962.02
APPLIED OPTOELECTRONICS INC			9,307.000	343,056.02
APPLIEDTHEORY CORP			5,601.000	0.00
APREA THERAPEUTICS INC			123.000	403.44
APTEVO THERAPEUTICS INC			2.000	8.62
APTIV PLC			29,732.000	1,798,191.36
APYX MEDICAL CORP			4,300.000	6,794.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00
ARAVIVE INC			9,200.000	0.00
ARBOR REALTY TRUST INC			27,606.000	382,343.10
ARBUTUS BIOPHARMA CORP			8,330.000	27,239.10
ARCA CONTINENTAL SAB DE CV			236,806.000	1,964,922.37
ARCBEST CORP			33,116.000	3,090,385.12
ARCELLX INC			11,161.000	855,937.09
ARCH CAPITAL GROUP LTD			54,318.000	5,016,267.30
ARCH RESOURCES INC			2,660.000	375,645.20
ARCHER-DANIELS-MIDLAND CO			54,630.000	2,759,907.60
ARCHROCK INC			28,876.000	718,723.64
ARCOS DORADOS HOLDINGS INC			259,560.000	1,889,596.80
ARCOSA INC			11,955.000	1,156,526.70
ARCTURUS THERAPEUTICS HOLDINGS			9,712.000	164,812.64
ARCUTIS BIOTHERAPEUTICS INC			21,171.000	294,912.03
ARDAGH METAL PACKAGING SA			73,188.000	220,295.88
ARDELYX INC			7,233.000	36,671.31
ARDMORE SHIPPING CORP			24,992.000	303,652.80
ARGAN INC			4,023.000	551,311.92
ARGENX SE			7,280.000	4,523,064.00
ARHAUS INC			21,956.000	206,386.40
ARISTA NETWORKS INC			122,996.000	13,594,747.88
ARLO TECHNOLOGIES INC			13,028.000	145,783.32
ARMADA HOFFLER PROPERTIES INC			6,671.000	68,244.33
ARMOUR RESIDENTIAL REIT INC			1,580.000	29,798.80
ARQ INC			174,441.000	1,320,518.37
ARRAY TECHNOLOGIES INC			29,197.000	176,349.88
ARRIVENT BIOPHARMA INC			7,365.000	196,203.60
ARROW FINANCIAL CORP			6,014.000	172,661.94
ARROW RESOURCES DEVELOPMENT IN			2,800.000	0.00
ARROWMARK FINANCIAL CORP			3,389.000	70,762.32
ARS PHARMACEUTICALS INC			15,842.000	167,133.10
ARTERIS INC			129,055.000	1,315,070.45
ARTESIAN RESOURCES CORP			4,628.000	146,337.36
ARTHUR J GALLAGHER & CO			21,517.000	6,107,600.45
ARTISAN PARTNERS ASSET MANAGEM			9,782.000	421,115.10
ARTIVION INC			138,704.000	3,965,547.36
ASBURY AUTOMOTIVE GROUP INC			3,640.000	884,629.20



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASCENDIS PHARMA A/S ADR			142,824.000	19,662,580.08
ASCENT INDUSTRIES CO			153.000	1,710.54
ASE TECHNOLOGY HOLDING CO LTD			2,189,000.000	10,816,635.90
ASELSAN ELEKTRONIK SANAYI VE T			909,252.000	1,864,248.81
ASFG INC			44.000	0.00
ASGN INC			10,803.000	900,322.02
ASHTREAD GROUP PLC			230,092.000	14,307,502.51
ASIA VITAL COMPONENTS CO LTD			125,150.000	2,378,210.73
ASICS CORP			183,500.000	3,631,235.56
ASM INTERNATIONAL NV			3,923.000	2,269,994.52
ASML HOLDING NV			78,954.000	55,488,385.63
ASPEN AEROGELS INC			5,572.000	66,195.36
ASSEMBLY BIOSCIENCES INC			8,615.000	135,944.70
ASSERTIO HOLDINGS INC			2,708.000	2,358.94
ASSOCIATED BANC-CORP			24,698.000	590,282.20
ASSOCIATED BRITISH FOODS PLC			337,200.000	8,627,778.59
ASSOCIATED CAPITAL GROUP INC			3,003.000	102,881.28
ASSURANT INC			5,086.000	1,084,436.92
ASSURED GUARANTY LTD			220,534.000	19,850,265.34
ASTEC INDUSTRIES INC			6,136.000	206,169.60
ASTRANA HEALTH INC			10,883.000	343,140.99
ASTRAZENECA PLC			171,950.000	22,542,856.84
ASTRIA THERAPEUTICS INC			26,423.000	236,221.62
ASTRONICS CORP			341,762.000	5,451,591.41
ASTRONOVA INC			16,972.000	203,833.72
ASTROTECH CORP			2.000	13.44
ASURE SOFTWARE INC			1,234.000	11,611.94
AT&T INC			782,227.000	17,811,308.79
AT&T LATIN AMER CORP COM			30,700.000	0.00
ATARA BIOTHERAPEUTICS INC			511.000	6,801.41
ATEA PHARMACEUTICALS INC			10,687.000	35,801.45
ATKORE INC			9,734.000	812,302.30
ATLANTA BRAVES HOLDINGS INC			22,605.000	864,867.30
ATLANTIC AMERICAN CORP			12,431.000	18,646.50
ATLANTIC UNION BANKSHARES CORP			23,809.000	901,884.92
ATLANTICUS HOLDINGS CORP			1,488.000	83,000.64
ATLANTIS PLASTICS INC			1,094.000	0.00
ATLASSIAN CORP			4,352.000	1,059,189.76
ATMOS ENERGY CORP			22,405.000	3,120,344.35



### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ATMUS FILTRATION TECHNOLOGIES			16,768.000	656,970.24
ATN INTERNATIONAL INC			2,635.000	44,294.35
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRECA INC CONTRA			5,219.000	0.00
ATRICURE INC			11,806.000	360,791.36
AUDACY INC			158.000	0.00
AURINIA PHARMACEUTICALS INC			23,624.000	212,143.52
AUTO TRADER GROUP PLC			228,107.000	2,265,451.97
AUTODESK INC			21,158.000	6,253,670.06
AUTOMATIC DATA PROCESSING INC			40,048.000	11,723,251.04
AUTOZONE INC			2,102.000	6,730,604.00
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			16,133.000	3,548,776.01
AVANOS MEDICAL INC			13,424.000	213,710.08
AVEPOINT INC			281,761.000	4,651,874.11
AVERY DENNISON CORP			11,278.000	2,110,452.14
AVIAT NETWORKS INC			3,337.000	60,433.07
AVID BIOSERVICES INC			10,875.000	134,306.25
AVIDITY BIOSCIENCES INC			14,675.000	426,749.00
AVIENT CORP			17,825.000	728,329.50
AVINCI MEDIA CORP			4,781.000	0.00
AVISTA CORP			15,199.000	556,739.37
AVNET INC			17,533.000	917,326.56
AXCELIS TECHNOLOGIES INC			12,109.000	846,055.83
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.00
AXOGEN INC			11,143.000	183,636.64
AXON ENTERPRISE INC			25,457.000	15,129,604.24
AXOS FINANCIAL INC			14,517.000	1,014,012.45
AXSOME THERAPEUTICS INC			5,071.000	429,057.31
AYALA PHARMACEUTICALS INC			5.000	0.14
AZENTA INC			13,721.000	686,050.00
AZZ INC			4,867.000	398,704.64
B RILEY FINANCIAL INC			2,745.000	12,599.55
B&G FOODS INC			14,729.000	101,482.81
B2GOLD CORP			3,181,700.000	7,787,222.92
BABCOCK & WILCOX ENTERPRISES I			7,074.000	11,601.36
BADGER METER INC			5,996.000	1,271,871.52



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BADGER PAPER MILLS INC			2,800.000	0.00
BAE SYSTEMS PLC			67,188.000	966,419.70
BAIDU INC ADR			6,788.000	572,296.28
BAIDU INC HK/09888			584,800.000	6,225,961.79
BAJAJ FINANCE LTD			42,264.000	3,368,235.57
BAKER HUGHES CO			131,650.000	5,400,283.00
BALCHEM CORP			6,915.000	1,127,110.43
BALDWIN INSURANCE GROUP INC/TH			12,507.000	484,771.32
BALL CORP			34,573.000	1,906,009.49
BANC OF CALIFORNIA INC			28,352.000	438,321.92
BANCFIRST CORP			4,762.000	558,011.16
BANCO BILBAO VIZCAYA ARGENTARI			292,525.000	2,863,101.89
BANCO BTG PACTUAL SA			486,036.000	2,139,932.04
BANCO COMERCIAL PORTUGUES SA			16,005,795.000	7,701,938.13
BANCO DO BRASIL SA			1,137,800.000	4,451,488.13
BANCO LATINOAMERICANO DE COMER			9,939.000	353,530.23
BANCORP INC/THE			10,202.000	536,931.26
BANDWIDTH INC			3,372.000	57,391.44
BANGKOK BANK PCL			1,376,100.000	6,094,474.31
BANK CENTRAL ASIA TBK PT			56,560,500.000	33,999,502.12
BANK FIRST CORP			3,560.000	352,760.40
BANK OF AMERICA CORP			837,810.000	36,821,749.50
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			7,247.000	516,276.28
BANK OF MARIN BANCORP			4,037.000	95,959.49
BANK OF NEW YORK MELLON CORP/T			94,850.000	7,287,325.50
BANK OF NOVA SCOTIA			186,400.000	10,004,322.07
BANK OF NT BUTTERFIELD & SON L			9,490.000	346,859.50
BANK OF SOUTH CAROLINA CORP			2,589.000	34,123.02
BANK RAKYAT INDONESIA PERSERO			29,080,670.000	7,371,789.32
BANK7 CORP			9,608.000	448,309.28
BANKFINANCIAL CORP			3,571.000	45,333.85
BANKUNITED FINANCIAL CORP			4,941.000	0.00
BANKUNITED INC			13,806.000	526,975.02
BANKWELL FINANCIAL GROUP INC			8,177.000	254,713.55
BANNER CORP			9,159.000	611,546.43
BAR HARBOR BANKSHARES			2,157.000	65,961.06
BARCLAYS PLC			5,557,410.000	18,663,508.92
BARNES & NOBLE EDUCATION INC			262.000	2,630.48



### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BARNES GROUP INC			12,438.000	587,819.88
BARRETT BUSINESS SERVICES INC			19,484.000	846,384.96
BAUDAX BIO INC			1.000	0.00
BAWAG GROUP AG			235,434.000	19,783,713.26
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			78,686.000	2,294,483.76
BAYCURRENT INC			244,100.000	8,262,992.84
BAYTEX ENERGY CORP			43,844.000	113,117.52
BB LIQUIDATING INC			31,721.000	63.44
BBB FOODS INC			118,295.000	3,345,382.60
BBX CAPITAL INC			10.000	71.50
BCB BANCORP INC			2,157.000	25,538.88
BEACON ROOFING SUPPLY INC			14,830.000	1,506,431.40
BEAM THERAPEUTICS INC			11,534.000	286,043.20
BEARD CO/THE			1,181.000	0.00
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			21.000	194.88
BEAZER HOMES USA INC			5,778.000	158,663.88
BEBE STORES INC			101.000	98.68
BECTON DICKINSON & CO			30,628.000	6,948,574.36
BEL FUSE INC			7,673.000	646,690.15
BELDEN INC			7,822.000	880,835.42
BELIEVING TODAY INC			3,700.000	0.00
BELLICUM PHARMACEU ESCROW			490.000	0.00
BEML LTD			30,703.000	1,459,144.51
BENCHMARK ELECTRONICS INC			10,298.000	467,529.20
BERKSHIRE HATHAWAY INC			250,604.000	113,593,781.12
BERKSHIRE HILLS BANCORP INC			8,862.000	251,946.66
BEST BUY CO INC			25,949.000	2,226,424.20
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00
BEYOND AIR INC			4,397.000	1,576.32
BEYOND INC			3,074.000	15,154.82
BEYONDSRING INC			7,099.000	11,571.37
BGC GROUP INC			55,839.000	505,901.34
BHARAT ELECTRONICS LTD			445,043.000	1,523,871.56
BHARTI AIRTEL LTD			112,884.000	2,093,490.52
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BID CORP LTD			101,441.000	2,314,650.33
BIDVEST GROUP LTD			151,378.000	2,115,200.72





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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BIGLARI HOLDINGS INC			871.000	221,486.59
BIM BIRLESIK MAGAZALAR AS			158,892.000	2,374,808.66
BIO-TECHNE CORP			21,377.000	1,539,785.31
BIOGEN INC			16,995.000	2,598,875.40
BIOHAVEN LTD			10,709.000	399,981.15
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLIFE SOLUTIONS INC			155,426.000	4,034,858.96
BIOMARIN PHARMACEUTICAL INC			13,679.000	899,120.67
BIOMEA FUSION INC			37,452.000	145,313.76
BIOMERICA INC			562.000	168.66
BIOPURE CORP			374.000	0.00
BIOTE CORP			19,593.000	121,084.74
BIOVENTUS INC			7,492.000	78,666.00
BJ'S RESTAURANTS INC			6,234.000	219,031.60
BJ'S WHOLESALE CLUB HOLDINGS I			328,626.000	29,362,733.10
BK TECHNOLOGIES CORP			347.000	11,898.63
BLACK HILLS CORP			14,050.000	822,206.00
BLACKBAUD INC			10,429.000	770,911.68
BLACKLINE INC			10,253.000	622,972.28
BLACKROCK ENH GLBL DVD TR			62,959.000	678,068.43
BLACKROCK ENH INTL DVD TR			76,464.000	406,023.84
BLACKROCK HLTH SCI TRM TR II			74,917.000	1,078,804.80
BLACKROCK INC			13,674.000	14,017,354.14
BLACKROCK INNOV & GRW TRM TR			2,189,709.000	16,291,434.96
BLACKROCK RESOURCES & COMMOD			69,103.000	590,139.62
BLACKROCK SCI & TECH TRM TR			173,842.000	3,600,267.82
BLACKSTONE INC			73,416.000	12,658,386.72
BLACKSTONE MORTGAGE TRUST INC			28,404.000	494,513.64
BLEND LABS INC			297,229.000	1,251,334.09
BLONDER TONGUE LABORATORIES IN			2,737.000	164.22
BLOOMIN' BRANDS INC			15,671.000	191,342.91
BLUE OWL CAPITAL INC			292,770.000	6,809,830.20
BLUE RIVER BANCSHARES INC			962.000	0.00
BLUEBIRD BIO INC			572.000	4,770.48
BLUELINX HOLDINGS INC			3,774.000	385,551.84
BLUEROCK HOMES TRUST INC			1,797.000	23,846.19
BMC INDS INC MINN COM			26,300.000	0.00
BNP PARIBAS SA			172,500.000	10,578,098.47
BNS HOLDING INC			94.000	0.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOEING CO/THE			71,761.000	12,701,697.00
BOISE CASCADE CO			9,172.000	1,090,183.92
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	0.00
BONDED MTRS INC COM			200.000	0.00
BONESUPPORT HOLDING AB			54,305.000	1,901,049.75
BONTEX INC			350.000	0.00
BOOKING HOLDINGS INC			3,386.000	16,823,070.12
BOOT BARN HOLDINGS INC			5,639.000	856,112.98
BOOZ ALLEN HAMILTON HOLDING CO			7,350.000	945,945.00
BORGWARNER INC			22,369.000	711,110.51
BOSTON SCIENTIFIC CORP			155,543.000	13,893,100.76
BOWHEAD SPECIALTY HOLDINGS INC			73,150.000	2,598,288.00
BOX INC			28,990.000	916,084.00
BOYDS COLLECTION LTD/THE			53,633.000	5.36
BP FLY CORP			2,067.000	0.00
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BRADY CORP			11,009.000	813,014.65
BRAEMAR HOTELS & RESORTS INC			14,834.000	44,502.00
BRANDYWINE REALTY TRUST			36,094.000	202,126.40
BRAZE INC			19,105.000	800,117.40
BREAD FINANCIAL HOLDINGS INC			9,347.000	570,727.82
BRIDGEWATER BANCSHARES INC			136,739.000	1,847,343.89
BRIDGFORD FOODS CORP			6,596.000	69,323.96
BRIGADE ENTERPRISES LTD			154,830.000	2,247,929.73
BRIGGS & STRATTON ESCROW			6,478.000	0.00
BRIGHTCOVE INC			9,808.000	42,664.80
BRIGHTHOUSE FINANCIAL INC			14,142.000	679,381.68
BRIGHTSPIRE CAPITAL INC			13,279.000	74,893.56
BRIGHTSPRING HEALTH SERVICES I			12,229.000	208,259.87
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00
BRINK'S CO/THE			10,424.000	967,034.48
BRINKER INTERNATIONAL INC			4,545.000	601,258.05
BRISTOL-MYERS SQUIBB CO			245,071.000	13,861,215.76
BRISTOW GROUP INC			7,531.000	258,313.30
BROADCOM INC			545,686.000	126,511,842.24
BROADRIDGE FINANCIAL SOLUTIONS			11,462.000	2,591,443.58
BROADSTONE NET LEASE INC			26,618.000	422,161.48
BROOKDALE SENIOR LIVING INC			44,946.000	226,078.38



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BROWN & BROWN INC			23,252.000	2,372,169.04
BROWN-FORMAN CORP			33,081.000	1,256,416.38
BRT APARTMENTS CORP			3,409.000	61,464.27
BRUNELLO CUCINELLI SPA			21,787.000	2,377,870.22
BSML INC			1,459.000	0.00
BUCKLE INC/THE			6,344.000	322,338.64
BUILD-A-BEAR WORKSHOP INC			5,801.000	267,078.04
BUILDERS FIRSTSOURCE INC			19,221.000	2,747,257.53
BUILDING MATLS HLDG CORP COM			12,400.000	0.00
BUMBLE INC			16,050.000	130,647.00
BUNGE GLOBAL SA			24,617.000	1,914,217.92
BURCKHARDT COMPRESSION HOLDING			3,100.000	2,216,606.89
BURLINGTON STORES INC			3,519.000	1,003,126.14
BUSINESS FIRST BANCSHARES INC			3,458.000	88,870.60
BUTLER INTERNATIONAL INC			4,024.000	0.00
BXP INC			21,000.000	1,561,560.00
BYLINE BANCORP INC			153,282.000	4,445,178.00
C&F FINANCIAL CORP			1,769.000	126,041.25
C4 THERAPEUTICS INC			6,664.000	23,990.40
CABALETTA BIO INC			15,286.000	34,699.22
CABLE ONE INC			1,083.000	392,175.96
CABOT CORP			12,223.000	1,116,082.13
CACHE INC			3,062.000	0.00
CACTUS INC			11,825.000	690,107.00
CADENCE BANK			37,723.000	1,299,557.35
CADENCE DESIGN SYSTEMS INC			33,110.000	9,948,230.60
CADIZ INC			16,690.000	86,788.00
CAESARS ENTERTAINMENT INC			21,247.000	710,074.74
CAGY INDUSTRIES INC			2,037.000	0.00
CAL DIVE INTERNATIONAL INC			9,001.000	0.01
CAL-MAINE FOODS INC			8,157.000	839,518.44
CALAVO GROWERS INC			3,332.000	84,966.00
CALERES INC			10,267.000	237,783.72
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00
CALIFORNIA FIRST LEASING CORP			2,703.000	58,844.31
CALIFORNIA RESOURCES CORP			15,324.000	795,162.36
CALIFORNIA WATER SERVICE GROUP			11,516.000	522,020.28
CALITHERA BIOSCIENCES INC			20.000	0.00
CALIX INC			10,071.000	351,175.77



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALMARE THERAPEUTICS INC			1,369.000	0.00
CAMBEX CORP			5,237.000	0.27
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			4,249.000	181,602.26
CAMDEN PROPERTY TRUST			10,473.000	1,215,286.92
CAMPING WORLD HOLDINGS INC			8,046.000	169,609.68
CAMTEK LTD/ISRAEL			8,475.000	684,525.75
CANADIAN PACIFIC KANSAS CITY LTD			217,833.000	15,764,190.39
CANADIAN TIRE CORP LTD CL A			76,100.000	8,001,558.89
CANARA BANK			6,209,900.000	7,262,095.17
CANNAE HOLDINGS INC			15,371.000	305,268.06
CANO PETROLEUM INC			3,018.000	0.00
CANTERBURY PARK HOLDING CORP			1,600.000	33,616.00
CAPITAL CITY BANK GROUP INC			2,290.000	83,928.50
CAPITAL ONE FINANCIAL CORP			45,000.000	8,024,400.00
CAPITEC BANK HOLDINGS LTD			13,475.000	2,238,221.08
CAPITOL BANCORP LTD			1,356.000	0.00
CAPITOL FEDERAL FINANCIAL INC			26,373.000	155,864.43
CAPRICOR THERAPEUTICS INC			25,051.000	345,703.80
CAPSTONE GREEN ENERGY CORP			104.000	0.00
CARDIFF ONCOLOGY INC			58.000	251.72
CARDINAL HEALTH INC			23,948.000	2,832,329.96
CAREDX INC			110,808.000	2,372,399.28
CAREMAX INC			1.000	0.01
CARETRUST REIT INC			19,610.000	530,450.50
CARGO THERAPEUTICS INC			8,338.000	120,233.96
CARGURUS INC			16,913.000	618,001.02
CARIBOU BIOSCIENCES INC			16,962.000	26,969.58
CARLISLE COS INC			2,062.000	760,548.08
CARLSBERG AS			83,338.000	7,984,783.97
CARMAX INC			19,132.000	1,564,232.32
CARNIVAL CORP			145,397.000	3,623,293.24
CARPENTER TECHNOLOGY CORP			12,061.000	2,046,872.31
CARRIER GLOBAL CORP			82,452.000	5,628,173.52
CARS.COM INC			11,845.000	205,273.85
CARTER'S INC			6,833.000	370,280.27
CARTESIAN THERAPEUTICS INC			5,837.000	104,540.67
CASELLA WASTE SYSTEMS INC			9,399.000	994,508.19
CASH TECHNOLOGIES INC			787.000	0.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CASS INFORMATION SYSTEMS INC			2,430.000	99,411.30
CASSAVA SCIENCES INC			11,944.000	28,187.84
CASTLE BIOSCIENCES INC			54,825.000	1,461,086.25
CATALINA LIGHTING INC			910.000	0.00
CATALYST PHARMACEUTICALS INC			40,249.000	839,996.63
CATENA AB			53,447.000	2,287,977.09
CATERPILLAR INC			49,693.000	18,026,632.68
CATHAY GENERAL BANCORP			16,916.000	805,370.76
CATO CORP/THE			6,106.000	23,813.40
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			2,120.000	946,007.60
CB FINANCIAL SERVICES INC			356.000	10,163.80
CB144A APPVION ESCROW			102.000	0.00
CBIZ INC			24,398.000	1,996,488.34
CBOE GLOBAL MARKETS INC			18,307.000	3,577,187.80
CBRE GROUP INC			32,868.000	4,315,239.72
CDW CORP/DE			18,892.000	3,287,963.68
CECO ENVIRONMENTAL CORP			2,303.000	69,619.69
CEL-SCI CORP			27.000	10.80
CELADON GROUP INC			3,024.000	0.30
CELANESE CORP			10,731.000	742,692.51
CELCUITY INC			19,681.000	257,624.29
CELESTICA INC			59,100.000	5,454,930.00
CELLEBRITE DI LTD			39,172.000	862,959.16
GENCORA INC			17,132.000	3,849,217.76
CENTENE CORP			60,715.000	3,678,114.70
CENTERPOINT ENERGY INC			98,618.000	3,129,149.14
CENTERSPACE			1,823.000	120,591.45
CENTRAL DEPOSITORY SERVICES IN			194,296.000	3,991,165.75
CENTRAL GARDEN & PET CO			22,994.000	831,349.45
CENTRAL PACIFIC FINANCIAL CORP			5,443.000	158,119.15
CENTRUS ENERGY CORP			924.000	61,547.64
CENTURY CASINOS INC			97.000	314.28
CENTURY COMMUNITIES INC			4,145.000	304,077.20
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERENCE INC			6,198.000	48,654.30
CERIBELL INC			91,550.000	2,369,314.00
CERTARA INC			21,090.000	224,608.50



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CERUS CORP			53,034.000	81,672.36
CERVOMED INC			6,531.000	15,282.54
CEVA INC			4,730.000	149,231.50
CF INDUSTRIES HOLDINGS INC			29,793.000	2,541,938.76
CH ROBINSON WORLDWIDE INC			18,433.000	1,904,497.56
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION HOMES INC			11,122.000	979,848.20
CHAMPION INDUSTRIES INC/WV			20.000	0.00
CHAMPIONS ONCOLOGY INC			7,978.000	68,371.46
CHAMPIONX CORP			40,706.000	1,106,796.14
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			104.000	138.32
CHARLES RIVER LABORATORIES INT			5,071.000	936,106.60
CHARLES SCHWAB CORP/THE			152,789.000	11,307,913.89
CHART INDUSTRIES INC			7,422.000	1,416,414.48
CHARTER COMMUNICATIONS INC			9,532.000	3,267,283.64
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHATHAM LODGING TRUST			7,740.000	69,273.00
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			6,467.000	1,207,388.90
CHEFS' WAREHOUSE INC/THE			3,529.000	174,050.28
CHENIERE ENERGY INC			199,448.000	42,855,391.76
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	11,186.49
CHERRY HILL MORTGAGE INVESTMEN			4,498.000	11,874.72
CHESAPEAKE UTILITIES CORP			4,886.000	592,916.10
CHEVRON CORP			169,224.000	24,510,404.16
CHILDREN'S PLACE INC/THE			10,884.000	59,713.00
CHINA CGAME INC			1,663.000	0.17
CHINA COMMUNICATIONS SERVICES HK/00552			10,034,000.000	5,890,233.57
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			3,895,000.000	3,785,715.66
CHINA MERCHANTS BANK CO LTD HK/03968			1,242,000.000	6,395,509.74
CHINA OVERSEAS LAND & INVESTME HK/00688			5,191,863.000	8,287,785.20
CHINA PETROLEUM & CHEMICAL COR HK/00386			9,966,000.000	5,709,189.67
CHINA RESOURCES MIXC LIFESTYLE HK/01209			432,000.000	1,607,219.40
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHIPOTLE MEXICAN GRILL INC			325,803.000	19,645,920.90
CHORD ENERGY CORP			89.000	302.60
CHRISTOPHER & BANKS CORP			3,462.000	0.00
CHUBB LTD			40,410.000	11,165,283.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHURCH & DWIGHT CO INC			40,910.000	4,283,686.10
CIBL INC			22.000	0.00
CIBUS INC			123.000	341.94
CIDARA THERAPEUTICS INC			10,561.000	283,879.68
CIE DE SAINT-GOBAIN SA			59,073.000	5,242,276.85
CIGNA GROUP/THE			32,766.000	9,048,003.24
CIMPRESS PLC			5,760.000	413,107.20
CININNATI FINANCIAL CORP			26,833.000	3,855,902.10
CINEMARK HOLDINGS INC			18,006.000	557,825.88
CINTAS CORP			38,391.000	7,014,035.70
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	0.01
CIRCUIT CITY STORES INC			21,085.000	0.00
CISCO SYSTEMS INC			425,301.000	25,177,819.20
CITI TRENDS INC			6,731.000	176,688.75
CITIGROUP INC			199,705.000	14,057,234.95
CITIZENS & NORTHERN CORP			1,127.000	20,962.20
CITIZENS COMMUNITY BANCORP INC			1,532.000	24,956.28
CITIZENS FINANCIAL GROUP INC			59,159.000	2,588,797.84
CITIZENS FINANCIAL SERVICES IN			263.000	16,650.53
CITIZENS INC/TX			6,769.000	27,143.69
CITY BANK/LYNNWOOD WA			1,072.000	0.00
CITY HOLDING CO			4,108.000	486,715.84
CITY OFFICE REIT INC			15,185.000	83,821.20
CIVEO CORP			322.000	7,315.84
CIVISTA BANCSHARES INC			662.000	13,928.48
CLARUS CORP			5,733.000	25,855.83
CLEAN ENERGY FUELS CORP			15,700.000	39,407.00
CLEARFIELD INC			5,417.000	167,927.00
CLEARSTORY SYSTEMS INC			219.000	0.00
CLEARWATER ANALYTICS HOLDINGS			41,371.000	1,138,529.92
CLEARWATER PAPER CORP			3,931.000	117,025.87
CLEARWAY ENERGY INC			18,715.000	486,590.00
CLICKS GROUP LTD			108,499.000	2,145,255.81
CLIMB BIO INC			17,370.000	31,266.00
CLIMB GLOBAL SOLUTIONS INC			6,091.000	772,034.25
CLOROX CO/THE			15,588.000	2,531,647.08
CLOUGH GLOBAL EQUITY FUND			30,765.000	204,894.90
CLST HOLDINGS INC			3,920.000	36.85





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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CME GROUP INC			44,190.000	10,262,243.70
CMS ENERGY CORP			49,055.000	3,269,515.75
CMTSU LIQUIDATION INC			7,875.000	0.01
CNH INDUSTRIAL NV			1,760,684.000	19,948,549.72
CNO FINANCIAL GROUP INC			45,343.000	1,687,213.03
CNX RESOURCES CORP			28,682.000	1,051,768.94
COAL INDIA LTD			2,015,200.000	9,042,228.57
COCA-COLA CO/THE			387,955.000	24,154,078.30
COCA-COLA EUROPACIFIC PARTNERS			185,060.000	14,372,222.25
COCA-COLA HBC AG			250,900.000	8,584,686.01
COCHLEAR LTD			91,000.000	16,332,607.39
CODEXIS INC			10,594.000	50,533.38
COEUR MINING INC			51,345.000	293,693.40
COFORGE LTD			20,464.000	2,309,706.25
COGENT BIOSCIENCES INC			15,008.000	117,062.40
COGENT COMMUNICATIONS HOLDINGS			8,388.000	646,463.16
COGNIZANT TECHNOLOGY SOLUTIONS			185,408.000	14,257,875.20
COHEN & CO INC			9.000	93.15
COHEN & STEERS INC			5,720.000	528,184.80
COHERUS BIOSCIENCES INC			16,132.000	22,262.16
COHU INC			5,337.000	142,497.90
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			95,473.000	8,679,450.43
COLLEGIUM PHARMACEUTICAL INC			17,408.000	498,739.20
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLONY BANKCORP INC			1,256.000	20,271.84
COLUMBIA FINANCIAL INC			5,575.000	88,140.75
COLUMBUS MCKINNON CORP/NY			3,651.000	135,963.24
COMCAST CORP			767,129.000	28,790,351.37
COMDIAL CORP			222.000	0.00
COMMERCIAL INTERNATIONAL BANK			708,635.000	1,094,390.07
COMMERCIAL METALS CO			24,940.000	1,237,024.00
COMMSCOPE HOLDING CO INC			39,999.000	208,394.79
COMMUNITY FINANCIAL SYSTEM INC			10,069.000	621,055.92
COMMUNITY HEALTH SYSTEMS INC			23,297.000	69,658.03
COMMUNITY HEALTHCARE TRUST INC			4,362.000	83,794.02
COMMUNITY TRUST BANCORP INC			3,118.000	165,347.54
COMMVAULT SYSTEMS INC			7,982.000	1,204,563.62
COMPAL ELECTRONICS INC			3,725,276.000	4,278,138.80



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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMPASS GROUP PLC			310,613.000	10,355,492.02
COMPASS INC			71,737.000	419,661.45
COMPX INTERNATIONAL INC			3,329.000	87,053.35
COMSTOCK RESOURCES INC			18,566.000	338,272.52
COMTECH TELECOMMUNICATIONS COR			5,018.000	20,122.18
CONAGRA BRANDS INC			47,047.000	1,305,554.25
CONCENTRA GROUP HOLDINGS PAREN			21,842.000	432,034.76
CONDUENT INC			31,386.000	126,799.44
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			6,423.000	439,590.12
CONNECTONE BANCORP INC			2,573.000	58,947.43
CONOCOPHILLIPS			160,525.000	15,919,264.25
CONRAD INDUSTRIES INC			1,619.000	19,023.25
CONSENSUS CLOUD SOLUTIONS INC			3,235.000	77,187.10
CONSOL ENERGY INC			7,181.000	766,069.08
CONSOLIDATED EDISON INC			47,406.000	4,230,037.38
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED WATER CO LTD			11,027.000	285,489.03
CONSTELLATION BRANDS INC			17,007.000	3,758,547.00
CONSTELLATION ENERGY CORP			30,709.000	6,869,910.39
CONSTELLIUM SE			28,097.000	288,556.19
CONSTRUCTION PARTNERS INC			8,521.000	753,767.66
CONTANGO ORE INC			279.000	2,795.58
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.00
CONTINEUM THERAPEUTICS INC			6,671.000	97,730.15
CONTRA ABIOMED INC			8,394.000	0.00
CONTRA ADAMAS PHARMAC			6,244.000	61.91
CONTRA ADAMAS PHARMACE			6,244.000	0.00
CONTRA COMMUNICATIONS			486.000	72.42
CONTRA CONCERT PHARMAC			18,492.000	0.00
CONTRA FLEXION THERAPE			4,787.000	1,822.38
CONTRA RADIUS HEALTH I			6,911.000	0.00
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00
CONTRA SATSUMA PHARMAC			4,157.000	0.00
CONTRA ZYNERBA PHARMAC INC			15,488.000	0.00
COOPER COS INC/THE			22,641.000	2,081,387.13
COOPER-STANDARD HOLDINGS INC			2,318.000	31,432.08
COPA HOLDINGS SA			34,119.000	2,998,377.72
COPART INC			103,887.000	5,962,074.93



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COPT DEFENSE PROPERTIES			21,146.000	654,468.70
CORBUS PHARMACEUTICALS HOLDING			2,918.000	34,432.40
CORCEPT THERAPEUTICS INC			31,409.000	1,582,699.51
CORECIVIC INC			23,912.000	519,846.88
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNING INC			107,046.000	5,086,825.92
CORPAY INC			6,819.000	2,307,685.98
CORTEVA INC			74,641.000	4,251,551.36
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			16,674.000	1,855,149.24
COSTAR GROUP INC			48,645.000	3,482,495.55
COSTCO WHOLESALE CORP			58,142.000	53,273,770.34
COTERRA ENERGY INC			123,626.000	3,157,408.04
COUSINS PROPERTIES INC			13.000	398.32
COVENANT LOGISTICS GROUP INC			5,156.000	281,053.56
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			4,108.000	769,017.60
CRACKER BARREL OLD COUNTRY STO			5,414.000	286,184.04
CRANE NXT CO			9,179.000	534,401.38
CRAZY WOMAN CREEK BANCORP INC			437.000	14,858.00
CREATIVE MEDIA & COMMUNITY TRU			946.000	212.86
CREDICORP LTD			32,922.000	6,035,261.04
CREDO TECHNOLOGY GROUP HOLDING			17,953.000	1,206,621.13
CRESCENT ENERGY CO			3,794.000	55,430.34
CRH PLC			559,092.000	51,727,191.84
CRINETICS PHARMACEUTICALS INC			15,057.000	769,864.41
CROSS COUNTRY HEALTHCARE INC			14,955.000	271,582.80
CROSSFIRST BANKSHARES INC			9,261.000	140,304.15
CROWDSTRIKE HOLDINGS INC			22,675.000	7,758,478.00
CROWN CASTLE INC			42,678.000	3,873,455.28
CRYO-CELL INTERNATIONAL INC			782.000	5,786.80
CRYOPORT INC			6,500.000	50,570.00
CSG SYSTEMS INTERNATIONAL INC			7,947.000	406,171.17
CSL LTD			143,030.000	24,935,886.96
CSP INC			3,110.000	49,977.70
CSPC PHARMACEUTICAL GROUP LTD HK/01093			11,408,000.000	7,019,900.99
CSW INDUSTRIALS INC			2,991.000	1,055,224.80
CSX CORP			1,062,699.000	34,293,296.73
CTO REALTY GROWTH INC			12,864.000	253,549.44



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CTS CORP			5,778.000	304,673.94
CTS EVENTIM AG & CO KGAA			398,198.000	33,667,073.47
CUE BIOPHARMA INC			4,231.000	4,611.79
CULLINAN THERAPEUTICS INC			12,816.000	156,098.88
CULP INC			4,299.000	25,235.13
CUMMINS INC			18,138.000	6,322,906.80
CUMULUS MEDIA INC			6,740.000	4,401.22
CURBLINE PROPERTIES CORP			12,604.000	292,664.88
CURIS INC			16,397.000	50,174.82
CUSHMAN & WAKEFIELD PLC			381,541.000	4,990,556.28
CUSTOMERS BANCORP INC			6,042.000	294,124.56
CUTERA INC			2,546.000	898.48
CV HOLDINGS INC/UNITED STATES			5,499.000	40.69
CVB FINANCIAL CORP			27,029.000	578,690.89
CVR CATALYST CONTRA			16,348.000	0.00
CVR ENERGY INC			21,291.000	398,993.34
CVR F STAR			350.000	0.00
CVR F STAR THERAPEUTIC			350.000	0.00
CVRX INC			11,534.000	146,135.78
CVS HEALTH CORP			150,977.000	6,777,357.53
CYBERARK SOFTWARE LTD			58,000.000	19,322,700.00
CYBERCARE INC COM			5,500.000	0.00
CYCLERION THERAPEUTICS INC			114.000	367.08
CYCLO THERAPEUTICS INC			690.000	407.10
CYIENT LTD			62,679.000	1,345,149.15
D7 ENTERPRISES INC			18.000	0.00
DAIICHI SANKYO CO LTD			290,000.000	8,030,541.84
DAILY JOURNAL CORP			371.000	210,724.29
DAKTRONICS INC			8,987.000	151,520.82
DALLASNEWS CORP			80.000	594.40
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			28,467.000	329,078.52
DANAHER CORP			68,586.000	15,743,916.30
DARDEN RESTAURANTS INC			14,547.000	2,715,779.43
DATADOG INC			4,456.000	636,717.84
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	5.90
DAVE & BUSTER'S ENTERTAINMENT			12,129.000	354,045.51
DAVIDE CAMPARI-MILANO NV			738,342.000	4,601,080.81



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DAVITA INC			4,532.000	677,760.60
DAXOR CORP			1,743.000	13,333.95
DAY ONE BIOPHARMACEUTICALS INC			7,667.000	97,140.89
DAYFORCE INC			15,526.000	1,127,808.64
DB INSURANCE CO LTD			57,240.000	3,997,062.40
DECKERS OUTDOOR CORP			21,093.000	4,283,777.37
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			25,168.000	10,663,681.60
DELCATH SYSTEMS INC			2.000	23.96
DELEK US HOLDINGS INC			632,083.000	11,693,535.50
DELHIVERY LTD			558,645.000	2,258,690.58
DELIA*S INC			3,437.000	0.00
DELL TECHNOLOGIES INC			32,243.000	3,715,683.32
DELPHAX TECHNOLOGIES INC			7,074.000	226.37
DELTA AIR LINES INC			62,976.000	3,810,048.00
DELTA ELECTRONICS INC			126,000.000	1,654,531.87
DELTAGEN INC			13,680.000	1.37
DELUXE CORP			9,700.000	219,123.00
DENNY'S CORP			16,345.000	98,887.25
DESCARTES SYS GROUP INC			43,900.000	4,987,665.13
DESIGN THERAPEUTICS INC			28,048.000	173,056.16
DESIGNER BRANDS INC			12,906.000	68,918.04
DESTINATION MATERNITY CORP			3,060.000	0.00
DEUTSCHE BANK AG			583,500.000	10,054,125.12
DEUTSCHE POST AG			249,800.000	8,789,535.24
DEVON ENERGY CORP			72,455.000	2,371,452.15
DEXCOM INC			154,375.000	12,005,743.75
DHT HOLDINGS INC			32,230.000	299,416.70
DIADEXUS INC			148.000	0.00
DIAMEDICA THERAPEUTICS INC			23,461.000	127,393.23
DIAMOND HILL INVESTMENT GROUP			1,463.000	226,911.30
DIAMONDBACK ENERGY INC			29,638.000	4,855,593.54
DIAMONDROCK HOSPITALITY CO			48,130.000	434,613.90
DIANTHUS THERAPEUTICS INC			5,141.000	112,073.80
DIGI INTERNATIONAL INC			11,899.000	359,706.77
DIGIMARC CORP			6,591.000	246,832.95
DIGITAL REALTY TRUST INC			34,029.000	6,034,362.57
DIGITAL TURBINE INC			15,160.000	25,620.40
DIGITAL VIDEO SYSTEMS INC			319.000	0.00



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DIGITALOCEAN HOLDINGS INC			12,181.000	415,006.67
DIME COMMUNITY BANCSHARES INC			7,231.000	222,244.79
DINE BRANDS GLOBAL INC			3,560.000	107,156.00
DIODES INC			9,585.000	591,106.95
DIPLOMA PLC			52,090.000	2,772,594.43
DISC MEDICINE INC			2,591.000	164,269.40
DISCO CORP			77,900.000	21,180,115.06
DISCOVER FINANCIAL SERVICES			24,657.000	4,271,332.11
DISTRIBUTION SOLUTIONS GROUP I			8,987.000	309,152.80
DIVERSIFIED HEALTHCARE TRUST			41,304.000	94,999.20
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,675.000	1,091.68
DLH HOLDINGS CORP			1,276.000	10,246.28
DLOCAL LTD/URUGUAY			54,952.000	618,759.52
DMC GLOBAL INC			6,221.000	45,724.35
DNOW INC			19,310.000	251,223.10
DOCEBO INC			29,068.000	1,301,374.36
DOCGO INC			14,064.000	59,631.36
DOCUSIGN INC			12,705.000	1,142,687.70
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			25,131.000	1,905,432.42
DOLLAR TREE INC			29,948.000	2,244,303.12
DOMINION ENERGY INC			110,062.000	5,927,939.32
DOMINO'S PIZZA INC			5,791.000	2,430,830.16
DOMO INC			6,909.000	48,915.72
DONEGAL GROUP INC			8,496.000	128,032.78
DONNELLEY FINANCIAL SOLUTIONS			663.000	41,589.99
DOORDASH INC			15,229.000	2,554,664.75
DOOSAN BOBCAT INC			251,500.000	7,158,140.21
DORIAN LPG LTD			791.000	19,276.67
DORMAN PRODUCTS INC			7,728.000	1,001,162.40
DOUBLEVERIFY HOLDINGS INC			27,071.000	520,033.91
DOUGLAS DYNAMICS INC			4,831.000	114,156.53
DOUGLAS ELLIMAN INC			6,396.000	10,681.32
DOUGLAS EMMETT INC			31,897.000	592,008.32
DOVER CORP			18,282.000	3,429,703.20
DOW INC			81,457.000	3,268,869.41
DR HORTON INC			33,759.000	4,720,183.38
DRAFTKINGS INC			220,796.000	8,213,611.20



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DREAM FINDERS HOMES INC			14,623.000	340,277.21
DRI CORP			787.000	0.00
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSM-FIRMENICH AG			120,848.000	12,228,495.52
DSV A/S			137,190.000	29,127,348.19
DT MIDSTREAM INC			74,491.000	7,406,640.13
DTE ENERGY CO			29,955.000	3,617,066.25
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.00
DUCOMMUN INC			4,599.000	292,772.34
DUKE ENERGY CORP			88,395.000	9,523,677.30
DUPONT DE NEMOURS INC			49,259.000	3,755,998.75
DURECT CORP			856.000	642.00
DUTCH BROS INC			12,854.000	673,292.52
DXP ENTERPRISES INC/TX			2,042.000	168,710.04
DYADIC INTERNATIONAL INC			17,431.000	30,155.63
DYCOM INDUSTRIES INC			6,402.000	1,114,332.12
DYNACQ HEALTHCARE INC			16.000	0.00
DYNAVAX TECHNOLOGIES CORP			33,508.000	427,897.16
DYNE THERAPEUTICS INC			17,953.000	422,972.68
DYNEX CAPITAL INC			3,980.000	50,347.00
DZS INC			688.000	481.60
EACO CORP			16.000	465.44
EAGLE FINANCIAL SERVICES INC			104.000	3,744.00
EAGLE PHARMACEUTICALS INC/DE			4,457.000	2,228.50
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EASTERLY GOVERNMENT PROPERTIES			17,147.000	194,789.92
EASTERN BANKSHARES INC			36,084.000	622,449.00
EASTERN CO/THE			1,821.000	48,329.34
EASTMAN CHEMICAL CO			17,978.000	1,641,750.96
EATON CORP PLC			42,280.000	14,031,463.60
EBAY INC			67,179.000	4,161,739.05
EBT INTL INC COM NEW			69.000	0.00
EHOSTAR CORP			30,766.000	704,541.40
ECOLAB INC			26,429.000	6,192,843.28
EDGEWELL PERSONAL CARE CO			11,689.000	392,750.40
EDISON INTERNATIONAL			56,111.000	4,479,902.24
EDITAS MEDICINE INC			9,117.000	11,578.59
EDP SA			1,691,646.000	5,414,502.95





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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDWARDS LIFESCIENCES CORP			59,160.000	4,379,614.80
EGAIN CORP			6,685.000	41,647.55
ELECTROMED INC			16,050.000	474,277.50
ELECTRONIC ARTS INC			32,588.000	4,767,624.40
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	36.56
ELEMENT FLEET MANAGEMENT CORP			439,307.000	8,876,555.01
ELEVANCE HEALTH INC			70,464.000	25,994,169.60
ELI LILLY & CO			91,328.000	70,505,216.00
ELITE MATERIAL CO LTD			144,300.000	2,720,108.59
ELLINGTON CREDIT CO			4,988.000	33,020.56
ELLINGTON FINANCIAL INC			1,565.000	18,967.80
ELME COMMUNITIES			16,430.000	250,886.10
EMAK WORLDWIDE INC			1,137.000	0.00
EMBECTA CORP			10,834.000	223,722.10
EMBRAER SA ADR			75,200.000	2,758,336.00
EMCOR GROUP INC			2,533.000	1,149,728.70
EMERALD HOLDING INC			10,298.000	49,636.36
EMERGENT BIOSOLUTIONS INC			11,727.000	112,110.12
EMERSON ELECTRIC CO			59,563.000	7,381,642.59
EMERSON RADIO CORP			4,778.000	2,006.76
EMPIRE RESORTS INC ESC			104.000	0.00
EMPIRE STATE REALTY TRUST INC			28,267.000	291,715.44
EMPLOYERS HOLDINGS INC			10,143.000	519,625.89
ENACT HOLDINGS INC			24,418.000	790,654.84
ENANTA PHARMACEUTICALS INC			16,747.000	96,295.25
ENBRIDGE INC			363,563.000	15,425,978.09
ENCORE CAPITAL GROUP INC			7,519.000	359,182.63
ENDAVA PLC ADR			56,015.000	1,730,863.50
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			12,660.000	441,707.40
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			2.000	2.38
ENERGY TRANSFER LP			2,335,720.000	45,756,754.80
ENERPAC TOOL GROUP CORP			13,498.000	554,632.82
ENERSYS			9,052.000	836,676.36
ENGENE HOLDINGS INC			15,286.000	101,651.90
ENGIE SA			530,720.000	8,413,772.17



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ENHABIT INC			14,729.000	115,033.49
ENHERENT CORP			9,218.000	0.01
ENLINK MIDSTREAM LLC			201,764.000	2,854,960.60
ENLIVEN THERAPEUTICS INC			9,920.000	223,200.00
ENNIS INC			6,981.000	147,229.29
ENOVA INTERNATIONAL INC			5,393.000	517,080.84
ENOVIS CORP			9,049.000	397,070.12
ENPHASE ENERGY INC			13,299.000	913,375.32
ENPRO INC			4,098.000	706,700.10
ENSIGN GROUP INC/THE			14,123.000	1,876,381.78
ENSTAR GROUP LTD			1,915.000	616,725.75
ENERGY CORP			62,448.000	4,734,807.36
ENTERPRISE BANCORP INC/MA			3,603.000	142,462.62
ENTERPRISE FINANCIAL SERVICES			5,851.000	329,996.40
ENTERPRISE PRODUCTS PARTNERS L			1,057,406.000	33,160,252.16
ENTRADA THERAPEUTICS INC			16,733.000	289,313.57
ENTRADE INC COM			13,100.000	0.00
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVISTA HOLDINGS CORP			24,180.000	466,432.20
ENVIT CAPITAL GROUP INC			290.000	0.00
EOG RESOURCES INC			67,482.000	8,271,943.56
EPAM SYSTEMS INC			8,520.000	1,992,146.40
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.00
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			11,436.000	844,891.68
EPR PROPERTIES			13,849.000	613,233.72
EQT CORP			88,152.000	4,064,688.72
EQUIFAX INC			12,152.000	3,096,937.20
EQUIFIN INC			394.000	0.00
EQUINIX INC			9,325.000	8,792,449.25
EQUITY BANCSHARES INC			3,807.000	161,492.94
EQUITY COMMONWEALTH			22,195.000	39,285.15
EQUITY LIFESTYLE PROPERTIES IN			8,041.000	535,530.60
EQUITY RESIDENTIAL			45,214.000	3,244,556.64
ERIE INDEMNITY CO			2,450.000	1,009,963.50
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00
ERSTE GROUP BANK AG			162,200.000	10,020,380.24
ESC CONCORD CAMERA CORP			3,480.000	0.00



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ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			5,805.000	82,895.40
ESCALERA RESOURCES CO			9,249.000	0.00
ESCO TECHNOLOGIES INC			6,196.000	825,369.16
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW NEW YORK REIT INC			1,767.000	13,411.53
ESSA BANCORP INC			1,009.000	19,675.50
ESSENT GROUP LTD			21,462.000	1,168,391.28
ESSENTIAL PROPERTIES REALTY TR			33,232.000	1,039,496.96
ESSEX PROPERTY TRUST INC			8,703.000	2,484,184.32
ESTABLISHMENT LABS HOLDINGS IN			5,777.000	266,146.39
ESTEE LAUDER COS INC/THE			26,591.000	1,993,793.18
ETERNA THERAPEUTICS INC			3.000	0.88
ETHAN ALLEN INTERIORS INC			5,920.000	166,411.20
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			268.000	0.00
EVERCEL INC			2,040.000	491.64
EVEREST GROUP LTD			7,137.000	2,586,877.02
EVERGREEN ENERGY INC			1,552.000	0.00
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			40,143.000	2,470,801.65
EVERI HOLDINGS INC			16,476.000	222,590.76
EVERQUOTE INC			5,196.000	103,868.04
EVERSOURCE ENERGY			56,460.000	3,242,497.80
EVERTEC INC			12,428.000	429,138.84
EVERUS CONSTRUCTION GROUP INC			10,016.000	658,552.00
EVI INDUSTRIES INC			3,026.000	49,475.10
EVOLENT HEALTH INC			24,163.000	271,833.75
EVOLUS INC			12,089.000	133,462.56
EVOLUTION PETROLEUM CORP			19,858.000	103,857.34
EW SCRIPPS CO/THE			8,095.000	17,889.95
EXACT SCIENCES CORP			13,195.000	741,427.05
EXCELERATE ENERGY INC			35,780.000	1,082,345.00
EXELON CORP			118,731.000	4,469,034.84
EXLSERVICE HOLDINGS INC			34,209.000	1,518,195.42
EXP WORLD HOLDINGS INC			11,766.000	135,426.66
EXPEDIA GROUP INC			18,218.000	3,394,559.94



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXPEDITORS INTERNATIONAL OF WA			18,549.000	2,054,672.73
EXPERIAN PLC			426,489.000	18,400,944.67
EXPONENT INC			12,671.000	1,128,986.10
EXPRESS INC			224.000	0.04
EXPRO GROUP HOLDINGS NV			19,687.827	245,507.20
EXTRA SPACE STORAGE INC			20,814.000	3,113,774.40
EXTREME NETWORKS INC			22,672.000	379,529.28
EXXON MOBIL CORP			448,787.000	48,276,017.59
EYEPOINT PHARMACEUTICALS INC			14,729.000	109,731.05
EZCORP INC			8,147.000	99,556.34
F&G ANNUITIES & LIFE INC			18,957.000	785,578.08
F5 INC			5,724.000	1,439,414.28
FAB INDS INC COM			4,400.000	0.00
FABRINET			8,860.000	1,948,136.80
FACTORY 2-U STORES INC			5,731.000	0.00
FACTSET RESEARCH SYSTEMS INC			5,650.000	2,713,582.00
FAIR ISAAC CORP			3,220.000	6,410,794.60
FAIRFAX FINANCIAL HOLDINGS LTD			27,708.000	38,507,470.08
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			72.000	97.92
FARMER BROS CO			4,065.000	7,317.00
FARO TECHNOLOGIES INC			4,181.000	106,030.16
FAST RETAILING CO LTD			32,600.000	11,163,985.36
FASTENAL CO			74,008.000	5,321,915.28
FASTLY INC			22,661.000	213,919.84
FB FINANCIAL CORP			7,248.000	373,344.48
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			1,409.000	277,502.55
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL NATIONAL MORTGAGE ASSO			1,383.000	4,536.24
FEDERAL REALTY INVESTMENT TRUS			7,389.000	827,198.55
FEDERAL SCREW WORKS			815.000	5,705.00
FEDERAL SIGNAL CORP			16,899.000	1,561,298.61
FEDERATED HERMES INC			18,599.000	764,604.89
FEDEX CORP			28,461.000	8,006,933.13
FEDNAT HOLDING CO			946.000	0.00
FERRARI NV			33,250.000	14,199,086.65
FIBERCORE INC			7,424.000	0.01
FIBERMARK INC COM			6,800.000	0.00



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIDELITY NATIONAL FINANCIAL IN			13,598.000	763,391.72
FIDELITY NATIONAL INFORMATION			53,579.000	4,327,575.83
FIFTH THIRD BANCORP			97,119.000	4,106,191.32
FINANCIAL INSTITUTIONS INC			4,934.000	134,648.86
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINNING INTERNATIONAL INC			253,600.000	6,716,467.80
FINOVA GROUP INC COM			50,900.000	0.00
FIRST BANCORP INC/THE			868.000	23,739.80
FIRST BANCORP/PUERTO RICO			33,091.000	615,161.69
FIRST BANCORP/SOUTHERN PINES N			8,793.000	386,628.21
FIRST BANCSHARES INC/THE			5,480.000	191,800.00
FIRST BUSEY CORP			12,208.000	287,742.56
FIRST BUSINESS FINANCIAL SERVI			1,316.000	60,917.64
FIRST COMMONWEALTH FINANCIAL C			31,174.000	527,464.08
FIRST COMMUNITY BANKSHARES INC			3,495.000	145,531.80
FIRST FINANCIAL BANKSHARES INC			31,027.000	1,118,523.35
FIRST FINANCIAL CORP/IN			2,936.000	135,613.84
FIRST FINANCIAL NORTHWEST INC			2,157.000	46,806.90
FIRST FOUNDATION INC			6,079.000	37,750.59
FIRST GUARANTY BANCSHARES INC			624.000	7,088.64
FIRST HAWAIIAN INC			21,441.000	556,393.95
FIRST HORIZON NATIONAL			0.581	0.02
FIRST HRIZN NATL COM FRAC TEMP			52,400.524	0.00
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INTERNET BANCORP			1,817.000	65,393.83
FIRST INTERSTATE BANCSYSTEM IN			15,590.000	506,207.30
FIRST MARINER BANCORP			4,813.000	0.00
FIRST MERCHANTS CORP			11,345.000	452,552.05
FIRST MID BANCSHARES INC			4,665.000	171,765.30
FIRST OF LONG ISLAND CORP/THE			3,850.000	44,968.00
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00
FIRST REPUBLIC BANK/CA			21,300.000	72.42
FIRST SAVINGS FINANCIAL GROUP			8,471.000	224,989.76
FIRST SOLAR INC			10,513.000	1,852,811.12
FIRST STATE BANCORPORATION/NM			2,669.000	0.00
FIRST UNITED CORP			8,456.000	285,051.76
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH HOLDINGS INC			9,014.000	933,850.40



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRSTENERGY CORP			81,004.000	3,222,339.12
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			56,541.000	11,614,652.22
FIVE9 INC			13,806.000	561,075.84
FLANIGAN'S ENTERPRISES INC			17.000	410.04
FLATEXDEGIRO AG			135,483.000	2,072,823.86
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEX LNG LTD			11,395.000	261,401.30
FLEXSTEEL INDUSTRIES INC			4,963.000	269,689.42
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLUOR CORP			30,392.000	1,498,933.44
FLUSHING FINANCIAL CORP			7,460.000	106,528.80
FLYI INC COM			29,300.000	0.00
FLYWIRE CORP			145,263.000	2,995,323.06
FMC CORP			12,259.000	595,909.99
FOAMEX INTL INC COM NEW			9,459.000	0.00
FOCUS ENHANCEMENTS INC			19,974.000	0.00
FOGHORN THERAPEUTICS INC			12,024.000	56,753.28
FONAR CORP			10,241.000	155,048.74
FOOT LOCKER INC			14,172.000	308,382.72
FOOTBALL EQUITIES INC			5,500.000	0.00
FOOTSTAR INC			18,000.000	0.00
FORD MOTOR CO			409,857.000	4,057,584.30
FORD OTOMOTIV SANAYI AS			50,677.000	1,342,864.18
FORESTAR GROUP INC			11,379.000	294,943.68
FORMFACTOR INC			15,142.000	666,248.00
FORRESTER RESEARCH INC			6,859.000	107,480.53
FORTE BIOSCIENCES INC			4.000	90.84
FORTINET INC			62,350.000	5,890,828.00
FORTITUDE GOLD CORP			4,931.000	24,211.21
FORTIVE CORP			46,253.000	3,468,975.00
FORTREA HOLDINGS INC			16,349.000	304,908.85
FORUM ENERGY TECHNOLOGIES INC			577.000	8,937.73
FORWARD AIR CORP			7,579.000	244,422.75
FOSSIL GROUP INC			6,665.000	11,130.55
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	0.00
FOUR CORNERS PROPERTY TRUST IN			16,428.000	445,855.92
FOX CORP			35,018.000	1,664,379.40
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FRANKLIN BSP REALTY TRUST INC			9,380.000	117,625.20
FRANKLIN COVEY CO			5,226.000	196,393.08
FRANKLIN ELECTRIC CO INC			10,067.000	981,029.15
FRANKLIN RESOURCES INC			30,304.000	614,868.16
FRANKLIN STREET PROPERTIES COR			16,971.000	31,056.93
FREEMPORT-MCMORAN INC			147,780.000	5,627,462.40
FREIGHTCAR AMERICA INC			1,859.000	16,656.64
FREQUENCY ELECTRONICS INC			7,530.000	139,455.60
FREQUENCY THERA CONTRA			2,830.000	4,889.58
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			6,596.000	219,053.16
FRESHWORKS INC			31,003.000	501,318.51
FRIEDMANS INC CL A			10,900.000	0.00
FRONTDOOR INC			12,141.000	663,748.47
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	0.00
FRONTLINE PLC			28,245.000	400,796.55
FRP HOLDINGS INC			2,361.000	72,317.43
FS BANCORP INC			2,666.000	109,465.96
FTAI AVIATION LTD			70,960.000	10,221,078.40
FUJIKURA LTD			95,000.000	3,958,131.70
FULCRUM THERAPEUTICS INC			25,680.000	120,696.00
FULGENT GENETICS INC			6,619.000	122,252.93
FULL TRUCK ALLIANCE CO LTD ADR			341,395.000	3,693,893.90
FULTON FINANCIAL CORP			36,449.000	702,736.72
FUNDAMENTAL GLOBAL INC			6.000	139.44
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			7,674.000	40,595.46
FUYAO GLASS INDUSTRY GROUP CO HK/03606			400,800.000	2,886,831.14
G-III APPAREL GROUP LTD			8,109.000	264,515.58
GA EXPRESS INC			1,881.000	0.02
GABELLI DIVIDEND & INCOME TR			247,504.000	5,977,221.60
GABELLI HEALTHCARE & WELL			171,585.000	1,654,079.40
GALAGEN INC			100.000	0.00
GALAXY ENTERTAINMENT GROUP LTD HK/00027			1,240,000.000	5,267,799.09
GALECTIN THERAPEUTICS INC			8,027.000	10,354.83
GALMED PHARMACEUTICALS LTD			10.000	31.90
GAMCO INVESTORS INC			7,798.000	187,074.02
GAMCO NATURAL RESOURCES GOLD			13,148.000	69,552.92





### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GAMETECH INTERNATIONAL INC			4,418.000	0.00
GANNETT CO INC			25,820.000	130,649.20
GARGOYLES INC			187.000	0.00
GARMIN LTD			24,571.000	5,068,014.46
GARTNER INC			10,174.000	4,928,997.78
GATX CORP			7,317.000	1,133,842.32
GAZTRANSPORT ET TECHNIGAZ SA			23,681.000	3,153,487.46
GCI LIBERTY INC SR ESCROW			228,538.000	0.00
GE AEROSPACE			110,991.000	18,512,188.89
GE HEALTHCARE TECHNOLOGIES INC			44,869.000	3,507,858.42
GE VERNOVA INC			26,988.000	8,877,162.84
GEN DIGITAL INC			53,195.000	1,456,479.10
GENE BIOTHERAPEUTICS INC			65.000	0.00
GENEDX HOLDINGS CORP			87,423.000	6,719,331.78
GENERAC HOLDINGS INC			5,908.000	916,035.40
GENERAL AMERICAN INVESTORS			38,546.000	1,966,231.46
GENERAL DATACOMM INDUSTRIES IN			1,255.000	0.00
GENERAL DYNAMICS CORP			25,326.000	6,673,147.74
GENERAL MILLS INC			64,551.000	4,116,417.27
GENERAL MOLY INC			5,187.000	0.00
GENERAL MOTORS CO			117,822.000	6,276,377.94
GENERAL STEEL HOLDINGS INC			1,145.000	0.11
GENERALI			358,700.000	10,129,001.09
GENESCO INC			5,131.000	219,350.25
GENESIS WORLDWIDE INC			6,900.000	0.00
GENMAB A/S			46,000.000	9,533,298.19
GENTHERM INC			9,167.000	365,992.48
GENUINE PARTS CO			135,131.000	15,777,895.56
GENWORTH FINANCIAL INC			78,113.000	546,009.87
GEOGLOBAL RESOURCES INC			2,056.000	0.00
GEOPETRO RESOURCES CO			1,269.000	0.00
GEOSPACE TECHNOLOGIES CORP			7,151.000	71,653.02
GERMAN AMERICAN BANCORP INC			5,797.000	233,155.34
GERON CORP			30,168.000	106,794.72
GERRESHEIMER AG			57,322.000	4,214,342.11
GETTY REALTY CORP			8,151.000	245,589.63
GF SECURITIES CO LTD HK/01776			1,997,000.000	2,709,644.11
GH RESEARCH PLC			10,701.000	74,907.00
GIBRALTAR INDUSTRIES INC			7,910.000	465,899.00



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GIGA-TRONICS INC			104.000	0.00
GILEAD SCIENCES INC			141,916.000	13,108,780.92
GLACIER BANCORP INC			23,241.000	1,167,163.02
GLADSTONE COMMERCIAL CORP			6,258.000	101,629.92
GLADSTONE LAND CORP			16,536.000	179,415.60
GLASSBRIDGE ENTERPRISES INC			3.000	96.00
GLAUKOS CORP			7,977.000	1,196,071.38
GLOBAL BUSINESS TRAVEL GROUP I			73,535.000	682,404.80
GLOBAL INDUSTRIAL CO			8,799.000	218,127.21
GLOBAL MEDICAL REIT INC			10,880.000	83,993.60
GLOBAL NET LEASE INC			32,955.000	240,571.50
GLOBAL PAYMENTS INC			243,077.000	27,239,208.62
GLOBAL TECHNOLOGIES LTD			4,068.000	0.81
GLOBAL X US INFRASTRUCTURE			840,183.000	33,951,795.03
GLOBANT SA			13,530.000	2,901,102.60
GLOBE LIFE INC			8,821.000	983,717.92
GLYCOMIMETICS INC			11,948.000	2,975.05
GMS INC			9,063.000	768,814.29
GODADDY INC			21,275.000	4,199,046.75
GOGO INC			8,174.000	66,127.66
GOLAR LNG LTD			25,438.000	1,076,536.16
GOLDEN ENTERTAINMENT INC			755.000	23,858.00
GOLDEN OCEAN GROUP LTD			24,397.000	218,504.33
GOLDMAN SACHS GROUP INC/THE			32,577.000	18,654,241.74
GOODRX HOLDINGS INC			73,863.000	343,462.95
GOODYEAR TIRE & RUBBER CO/THE			62,002.000	558,018.00
GOOSEHEAD INSURANCE INC			28,614.000	3,067,993.08
GOPRO INC			16,405.000	17,881.45
GORMAN-RUPP CO/THE			7,001.000	265,477.92
GRAB HOLDINGS LTD			330,759.000	1,561,182.48
GRAHAM CORP			4,901.000	217,947.47
GRAHAM HOLDINGS CO			1,009.000	879,767.28
GRANITE BROAD LLC RBR			70.000	0.00
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			11,957.000	1,048,748.47
GRANITE POINT MORTGAGE TRUST I			6,463.000	18,031.77
GRAY MEDIA INC			25,252.000	79,543.80
GREAT AMERICAN BANCORP INC			144.000	6,768.00
GREAT ELM GROUP INC			1,871.000	3,386.51



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREAT LAKES DREDGE & DOCK CORP			318,463.000	3,595,447.27
GREAT SOUTHERN BANCORP INC			1,910.000	114,027.00
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			7,036.000	397,463.64
GREEN DOT CORP			12,345.000	131,350.80
GREEN PLAINS INC			17,933.000	170,004.84
GREENBRIER COS INC/THE			5,437.000	331,602.63
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENIDGE GENERATION HOLDINGS			72.000	111.60
GREENLIGHT CAPITAL RE LTD			15,613.000	218,582.00
GREENWICH LIFESCIENCES INC			8,060.000	90,513.80
GREGGS PLC			63,184.000	2,204,607.53
GREIF INC			5,396.000	329,803.52
GRID DYNAMICS HOLDINGS INC			487,976.000	10,852,586.24
GRIFFON CORP			11,386.000	811,480.22
GROCERY OUTLET HOLDING CORP			16,387.000	255,801.07
GROUP 1 AUTOMOTIVE INC			4,117.000	1,735,233.16
GROWGENERATION CORP			9,401.000	15,887.69
GRUPO MEXICO SAB DE CV			268,212.000	1,280,642.90
GSK PLC			675,100.000	11,384,593.40
GSV INC			770.000	7.70
GTT COMMUNICATIONS INC WTS EXP 12/31/2024			146.000	0.00
GTX INC			397.000	0.00
GUESS? INC			9,800.000	137,788.00
GUIDED THERAPEUTICS INC			2.000	0.30
GULF ISLAND FABRICATION INC			5,942.000	40,465.02
GULFPORT ENERGY CORP			3,853.000	709,722.60
GYRE THERAPEUTICS INC			11,812.000	142,925.20
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,101.000	9,931.02
H WORLD GROUP LTD ADR			71,475.000	2,360,819.25
H&E EQUIPMENT SERVICES INC			5,226.000	255,864.96
HA SUSTAINABLE INFRASTRUCTURE			13,867.000	372,051.61
HACKETT GROUP INC/THE			8,200.000	251,904.00
HAEMONETICS CORP			9,009.000	703,422.72
HAIER SMART HOME CO LTD HK/06690			2,119,000.000	7,501,657.44
HAIN CELESTIAL GROUP INC/THE			15,786.000	97,083.90
HALEON PLC			2,405,572.000	11,370,074.63
HALLADOR ENERGY CO			13,811.000	158,135.95



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HALLIBURTON CO			100,087.000	2,721,365.53
HALLMARK FINANCIAL SERVICES IN			190.000	1.90
HALOZYME THERAPEUTICS INC			26,932.000	1,287,618.92
HAMILTON BEACH BRANDS HOLDING			3,231.000	54,377.73
HAMILTON LANE INC			5,710.000	845,365.50
HAMMOND POWER SOLUTIONS INC CL A SUB-VTG			20,380.000	1,814,531.36
HAMPSHIRE GROUP LTD			2,587.000	0.00
HANCOCK WHITNEY CORP			17,816.000	974,891.52
HANKOOK TIRE & TECHNOLOGY CO L			228,121.000	5,950,379.70
HANMI FINANCIAL CORP			5,514.000	130,240.68
HANWHA AEROSPACE CO LTD			11,793.000	2,615,505.71
HANWHA VISION CO LTD			13,063.000	280,400.12
HARBOR DIVERSIFIED INC			100.000	92.00
HARBOURTON CAPITAL GROUP INC			233.000	0.00
HARLEYSVILLE FINANCIAL CORP			249.000	5,505.39
HARMONIC INC			20,931.000	276,917.13
HARMONY BIOSCIENCES HOLDINGS I			3,999.000	137,605.59
HARROW INC			75,895.000	2,546,277.25
HARTE HANKS INC			952.000	4,902.80
HARTFORD FINANCIAL SERVICES GR			42,425.000	4,641,295.00
HARVARD APPARATUS REGENERATIVE			68.000	189.72
HARVARD BIOSCIENCE INC			28,260.000	59,628.60
HARVEST NATURAL RESOURCES INC			1,538.000	0.00
HASBRO INC			12,869.000	719,505.79
HASTINGS MANUFACTURING CO			262.000	0.00
HAUPPAUGE DIGITAL INC			3,900.000	50.70
HAVERTY FURNITURE COS INC			4,851.000	107,983.26
HAWKINS INC			8,853.000	1,085,997.51
HAWTHORN BANCSHARES INC			1,074.000	30,447.90
HAYDEN HALL INC			1.000	0.00
HB FULLER CO			13,846.000	934,328.08
HCA HEALTHCARE INC			19,288.000	5,789,293.20
HD HYUNDAI ELECTRIC CO LTD			9,576.000	2,484,824.32
HDFC BANK LTD			439,059.000	9,091,831.21
HDFC BANK LTD ADR			290,000.000	18,519,400.00
HEALTH EQUITY INC			14,241.000	1,366,423.95
HEALTHPEAK PROPERTIES INC			105,516.000	2,138,809.32
HEALTHSTREAM INC			6,591.000	209,593.80
HEALTHWAREHOUSE.COM INC			409.000	33.54



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			16,956.000	190,246.32
HEARTLAND FINANCIAL USA INC			6,811.000	417,548.36
HECLA MINING CO			118,203.000	580,376.73
HEIDRICK & STRUGGLES INTERNATI			6,981.000	309,328.11
HELICOS BIOSCIENCES CORP			297.000	0.00
HELIOS AND MATHESON ANALYTICS			2.000	0.00
HELIOS TECHNOLOGIES INC			4,252.000	189,809.28
HELIX ENERGY SOLUTIONS GROUP I			40,525.000	377,693.00
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			19,010.000	608,700.20
HEMNET GROUP AB			38,163.000	1,160,510.26
HENNESSY ADVISORS INC			4,188.000	52,894.44
HENRY SCHEIN INC			22,125.000	1,531,050.00
HENSOLDT AG			238,196.000	8,509,492.55
HERC HOLDINGS INC			5,292.000	1,001,934.36
HERITAGE FINANCIAL CORP/WA			8,824.000	216,188.00
HERSHEY CO/THE			22,433.000	3,799,028.55
HERTZ GLOBAL HOLDINGS INC			2.000	7.32
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			4.000	8.60
HESS CORP			35,009.000	4,656,547.09
HESS MIDSTREAM LP			257,262.000	9,526,411.86
HEWLETT PACKARD ENTERPRISE CO			194,138.000	4,144,846.30
HEXAGON AB			681,110.000	6,509,511.12
HG HOLDINGS INC			58.000	278.40
HHGREGG INC			6,832.000	0.68
HIGHWOODS PROPERTIES INC			20,293.000	620,559.94
HILLENBRAND INC			16,326.000	502,514.28
HILLEVAX INC			2,461.000	5,094.27
HILLTOP HOLDINGS INC			16,384.000	469,073.92
HILTON GRAND VACATIONS INC			15,427.000	600,881.65
HILTON WORLDWIDE HOLDINGS INC			24,201.000	5,981,519.16
HIMS & HERS HEALTH INC			35,186.000	850,797.48
HINDUSTAN AERONAUTICS LTD			25,609.000	1,249,838.57
HINES HORTICULTURE INC COM			21,200.000	0.00
HISPANIC EXPRESS INC			200.000	0.00
HITACHI LTD			769,600.000	19,279,174.68
HNI CORP			10,224.000	514,982.88
HOLCIM AG			65,620.000	6,325,586.98



### Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOLOGIC INC			33,222.000	2,394,973.98
HOLOGRAPHIC STORAGE LTD			43.000	0.00
HOME BANCORP INC			3,419.000	157,991.99
HOME BANCSHARES INC/AR			38,443.000	1,087,936.90
HOME DEPOT INC/THE			99,238.000	38,602,589.62
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			5,223.000	59,646.66
HOMETRUST BANCSHARES INC			4,240.000	142,803.20
HON HAI PRECISION INDUSTRY CO			504,000.000	2,828,653.78
HONEYWELL INTERNATIONAL INC			63,952.000	14,446,117.28
HOOKER FURNISHINGS CORP			1,758.000	24,629.58
HOOPER HOLMES INC			820.000	0.00
HOPE BANCORP INC			22,423.000	275,578.67
HORIZON BANCORP INC/IN			8,842.000	142,444.62
HORMEL FOODS CORP			50,734.000	1,591,525.58
HOSHIZAKI CORP			66,650.000	2,656,500.29
HOST HOTELS & RESORTS INC			96,822.000	1,696,321.44
HOUSTON AMERICAN ENERGY CORP			241.000	310.89
HOVNIANIAN ENTERPRISES INC			395.000	52,858.90
HOWMET AEROSPACE INC			47,493.000	5,194,309.41
HOYA CORP			42,600.000	5,371,080.23
HP INC			111,364.000	3,633,807.32
HUB24 LTD			94,247.000	4,061,370.89
HUBBELL INC			7,141.000	2,991,293.49
HUBSPOT INC			2,339.000	1,629,745.03
HUDSON GLOBAL INC			20.000	261.00
HUDSON PACIFIC PROPERTIES INC			27,854.000	84,397.62
HUFFY CORP COM			5,000.000	0.00
HUMACYTE INC			21,539.000	108,771.95
HUMANA INC			14,004.000	3,552,954.84
HUNTINGTON BANCSHARES INC/OH			228,108.000	3,711,317.16
HUNTINGTON INGALLS INDUSTRIES			3,851.000	727,723.47
HURCO COS INC			1,837.000	35,435.73
HURON CONSULTING GROUP INC			4,218.000	524,128.68
HYBRID ENERGY HOLDINGS INC			141.000	0.00
HYPERDYNAMICS CORP			406.000	0.00
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE INC			4,027.000	205,095.11
HYUNDAI GLOVIS CO LTD			112,100.000	8,992,981.47



### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HYUNDAI MOBIS CO LTD			36,146.000	5,806,836.23
I3 VERTICALS INC			4,328.000	99,717.12
IBERDROLA SA			987,770.000	13,603,716.61
ICF INTERNATIONAL INC			4,162.000	496,152.02
ICHOR HOLDINGS LTD			4,497.000	144,893.34
ICICI BANK LTD			176,434.000	2,641,242.10
ICON PLC			97,638.000	20,475,664.98
ICU MEDICAL INC			3,693.000	573,042.81
IDENTIV INC			289.000	1,057.74
IDEX CORP			10,037.000	2,100,643.73
IDEXX LABORATORIES INC			8,083.000	3,341,835.52
IDNA INC			2,887.000	0.00
IDT CORP			5,848.000	277,896.96
IENTERTAINMENT NETWORK INC			831.000	5.82
IES HOLDINGS INC			1,866.000	374,991.36
IGM BIOSCIENCES INC			27,875.000	170,316.25
IGO CORPORATIONS			26,400.000	0.00
IHEARTMEDIA INC			19,535.000	38,679.30
ILLINOIS TOOL WORKS INC			29,706.000	7,532,253.36
ILLUMINA INC			7,831.000	1,046,456.53
IMAGEWARE SYSTEMS INC			1,055.000	0.01
IMAGINON INC			667.000	0.00
IMAX CORP			7,398.000	189,388.80
IMMATICS NV			10,879.000	77,349.69
IMMERSION CORP			10,170.000	88,784.10
IMMUCELL CORP			2,579.000	13,281.85
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNEERING CORP			1,407.000	3,095.40
IMMUNIC INC			18,217.000	18,217.00
IMMUNOME INC			14,431.000	153,257.22
IMPAC MORTGAGE HOLDINGS INC			521.000	20.84
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			384,800.000	12,303,507.46
IMPINJ INC			5,223.000	758,692.98
INARI MEDICAL INC			9,696.000	494,980.80
INCOMNET INC			300.000	0.00
INCYTE CORP			32,700.000	2,258,589.00
INDEPENDENCE REALTY TRUST INC			42,908.000	851,294.72
INDEPENDENT BANK CORP			10,406.000	667,961.14



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDEPENDENT BANK GROUP INC			11,138.000	675,742.46
INDORAMA VENTURES PCL			5,101,900.000	3,725,980.68
INDUSTRIAL LOGISTICS PROPERTIE			12,020.000	43,873.00
INDYMAC BANCORP INC			25,800.000	0.00
INFINEON TECHNOLOGIES AG			130,572.000	4,245,509.41
INFORMA PLC			1,054,658.000	10,545,695.78
INFORMATION SERVICES GROUP INC			4,145.000	13,844.30
ING GROEP NV			658,800.000	10,321,495.36
INGERSOLL RAND INC			46,590.000	4,214,531.40
INGEVITY CORP			9,006.000	366,994.50
INGLES MARKETS INC			6,134.000	395,274.96
INHIBITOR THERAPEUTICS INC			1,225.000	61.37
INHIBRX BIOSCIENCES INC			11,486.000	176,884.40
INHIBRX INC CONTRA			10,425.000	0.00
INMODE LTD			14,180.000	236,806.00
INNODATA INC			186,783.000	7,381,664.16
INNOSPEC INC			5,205.000	572,862.30
INNOVATE CORP			50.000	247.00
INNOVATIVE INDUSTRIAL PROPERTI			5,354.000	356,790.56
INNOVEX INC/MN			8,343.000	0.00
INNOVEX INTERNATIONAL INC			7,008.000	97,901.76
INNOVIVA INC			28,878.000	501,033.30
INOGEN INC			2,927.000	26,840.59
INOZYME PHARMA INC			16,910.000	46,840.70
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSIGHT ENTERPRISES INC			10,124.000	1,539,860.40
INSMED INC			26,273.000	1,813,887.92
INSPERITY INC			8,633.000	669,143.83
INSPIRE MEDICAL SYSTEMS INC			5,255.000	974,171.90
INSTALLED BUILDING PRODUCTS IN			5,205.000	912,176.25
INSTEEL INDUSTRIES INC			8,559.000	231,178.59
INSULET CORP			9,890.000	2,581,982.30
INTAPP INC			63,619.000	4,077,341.71
INTEGER HOLDINGS CORP			8,596.000	1,139,141.92
INTEGRA BANK CORP			2,671.000	0.00
INTEGRA LIFESCIENCES HOLDINGS			11,118.000	252,156.24
INTEGRAL VISION INC			4,289.000	0.00
INTEL CORP			433,325.000	8,688,166.25
INTELLICHECK INC			158.000	442.40





### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTER & CO INC			83,841.000	353,809.02
INTERCONTINENTAL EXCHANGE INC			56,385.000	8,401,928.85
INTERDIGITAL INC			8,264.000	1,600,902.08
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00
INTERFACE INC			10,149.000	247,128.15
INTERMET CORP			20,500.000	0.00
INTERNATIONAL BANCSHARES CORP			13,198.000	833,585.68
INTERNATIONAL BUSINESS MACHINE			99,956.000	21,973,327.48
INTERNATIONAL FLAVORS & FRAGRA			25,108.000	2,122,881.40
INTERNATIONAL GAME TECHNOLOGY			16,637.000	293,809.42
INTERNATIONAL ISOTOPES INC			831.000	28.59
INTERNATIONAL PAPER CO			58,953.000	3,172,850.46
INTERNATIONAL SEAWAYS INC			10,769.000	387,037.86
INTERPACE BIOSCIENCES INC			35.000	92.75
INTERPARFUMS INC			4,096.000	538,664.96
INTERPLAY ENTERTAINMENT CORP			12,923.000	0.01
INTERPUBLIC GROUP OF COS INC/T			36,886.000	1,033,545.72
INTERROLL HOLDING AG			5,900.000	12,981,627.59
INTERVISUAL BOOKS INC			5,600.000	0.00
INTEST CORP			5,365.000	46,085.35
INTEVAC INC			9,700.000	32,980.00
INTREPID POTASH INC			943.000	20,670.56
INTRUSION INC			125.000	384.38
INTUIT INC			28,977.000	18,212,044.50
INTUITIVE SURGICAL INC			35,688.000	18,627,708.48
INUVO INC			1,115.000	720.74
INVENTRUST PROPERTIES CORP			13,830.000	416,697.90
INVESCO LTD			44,194.000	772,511.12
INVESCO MORTGAGE CAPITAL INC			2,494.000	20,076.70
INVESTAR HOLDING CORP			12,058.000	264,793.68
INVESTORS TITLE CO			772.000	182,740.12
INVITATION HOMES INC			73,035.000	2,334,928.95
INVIVO THERAPEUTICS HOLDINGS C			1.000	0.00
ION GEOPHYSICAL CORP			1,556.000	0.00
IQVIA HOLDINGS INC			17,008.000	3,342,242.08
IRADIMED CORP			7,409.000	407,495.00
IRIDIUM COMMUNICATIONS INC			23,077.000	669,694.54
IROBOT CORP			6,257.000	48,491.75
IRON MOUNTAIN INC			28,808.000	3,028,008.88



### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IRONWOOD PHARMACEUTICALS INC			48,597.000	215,284.71
ISHARES CORE S&P MIDCAP ETF			5,469,020.000	340,774,636.20
ISHARES GLOBAL INFRASTRUCTUR			312,126.000	16,314,826.02
ISHARES RUSSELL 3000 ETF			232,271.000	77,636,581.75
ISHARES US INFRASTRUCTURE			539,004.000	24,950,495.16
ISIGN SOLUTIONS INC			2.000	0.00
ISRAEL DISCOUNT BANK LTD			1,981,870.000	13,554,595.11
ISUZU MOTORS LTD			815,300.000	11,197,664.72
ITC LTD			321,150.000	1,814,243.63
ITEOS THERAPEUTICS INC			8,582.000	65,909.76
ITRON INC			9,308.000	1,010,662.64
ITURAN LOCATION AND CONTROL LT			4,536.000	141,296.40
ITZYOURMALL INC			17.000	0.00
J & J SNACK FOODS CORP			3,896.000	604,386.48
J M SMUCKER CO/THE			19,041.000	2,096,794.92
J SAINSBURY PLC			2,292,700.000	7,856,088.78
JABIL INC			11,141.000	1,603,189.90
JACK HENRY & ASSOCIATES INC			11,981.000	2,100,269.30
JACK IN THE BOX INC			4,681.000	194,916.84
JACKSON FINANCIAL INC			12,839.000	1,118,020.12
JACO ELECTRONICS INC			1,562.000	0.00
JACOBS SOLUTIONS INC			18,286.000	2,443,375.32
JAKKS PACIFIC INC			601.000	16,918.15
JAMES HARDIE INDUSTRIES PLC			256,594.000	7,954,629.66
JANUX THERAPEUTICS INC			7,667.000	410,491.18
JAPAN ELEVATOR SERVICE HOLDING			117,800.000	2,185,701.12
JAPAN SMALLER CAPITALIZATION			28,142.000	215,849.14
JAPAN STEEL WORKS LTD/THE			37,500.000	1,378,690.45
JASPER THERAPEUTICS INC			5,558.000	118,830.04
JB HUNT TRANSPORT SERVICES INC			64,888.000	11,073,786.08
JBT MAREL CORP			6,852.000	870,889.20
JD SPORTS FASHION PLC			1,720,773.000	2,066,737.17
JELD-WEN HOLDING INC			14,330.000	117,362.70
JER INVESTORS TRUST INC			786.000	0.24
JERONIMO MARTINS SGPS SA			108,575.000	2,074,322.66
JFROG LTD			19,812.000	582,670.92
JIANGSU HENGLI HYDRAULIC CO WTS EXP 01/13/2026			221,766.000	1,603,368.18
JIANGXI COPPER CO LTD HK/00358			4,264,000.000	6,839,570.27
JINS HOLDINGS INC			26,400.000	1,081,801.95



### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JOHN B SANFILIPPO & SON INC			1,513.000	131,797.43
JOHN HANCOCK HDG EQTY & INC			27,029.000	275,966.09
JOHN WILEY & SONS INC			10,169.000	444,486.99
JOHNSON & JOHNSON			253,546.000	36,667,822.52
JOHNSON CONTROLS INTERNATIONAL			72,027.000	5,685,091.11
JOHNSON OUTDOORS INC			3,731.000	123,123.00
JOINT CORP/THE			13,447.000	142,941.61
JONES LANG LASALLE INC			3.000	759.42
JOURNAL REGISTER CO COM			18,400.000	0.00
JPM -CW26 SHENZHEN ENVI WTS EXP 22-APR-2026			489,300.000	2,694,247.27
JPMORGAN CHASE & CO			285,242.000	68,375,359.82
JUNIPER NETWORKS INC			32,327.000	1,210,646.15
JW MAYS INC			270.000	11,885.40
JYSKE BANK A/S			17,550.000	1,242,848.82
KA WANG HOLDING INC			2.000	0.00
KADANT INC			2,136.000	736,898.64
KAGA ELECTRONICS CO LTD			337,200.000	6,211,465.80
KAISER ALUMINUM CORP			3,368.000	236,669.36
KALA BIO INC			31.000	215.14
KALEIDO BIOSCIENCES INC			9,750.000	0.01
KALVISTA PHARMACEUTICALS INC			20,786.000	176,057.42
KANDENKO CO LTD			124,000.000	1,828,124.14
KANSAS CITY LIFE INSURANCE CO			1,896.000	68,654.16
KANZHUN LTD ADR			42,475.000	586,155.00
KASPI.KZ JSC ADR			44,739.000	4,237,230.69
KATY INDUSTRIES INC			5,499.000	0.00
KAYNES TECHNOLOGY INDIA LTD			38,047.000	3,296,269.80
KB FINANCIAL GROUP INC			196,170.000	11,046,769.99
KB HOME			17,630.000	1,158,643.60
KE HOLDINGS INC ADR			178,259.000	3,283,530.78
KEI INDUSTRIES LTD			30,355.000	1,573,047.71
KELLANOVA			44,833.000	3,630,128.01
KELLY SERVICES INC			5,217.000	72,724.98
KEMPER CORP			10,977.000	729,311.88
KENNAMETAL INC			18,872.000	453,305.44
KENNEDY-WILSON HOLDINGS INC			25,311.000	252,856.89
KENTUCKY FIRST FEDERAL BANCORP			981.000	2,943.00
KENVUE INC			214,106.000	4,571,163.10
KEROS THERAPEUTICS INC			2,954.000	46,761.82



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KERRY GROUP PLC			94,620.000	9,136,542.68
KEURIG DR PEPPER INC			178,341.000	5,728,312.92
KEWAUNEE SCIENTIFIC CORP			6,261.000	387,368.07
KEYCORP			152,958.000	2,621,700.12
KEYENCE CORP			54,600.000	22,453,537.00
KEYSIGHT TECHNOLOGIES INC			23,773.000	3,818,656.99
KEYSTONE CONS INDS INC			5,800.000	0.00
KFIN TECHNOLOGIES LTD			64,808.000	1,163,669.39
KIA CORP			31,143.000	2,130,286.94
KID BRANDS INC			2,768.000	0.00
KIMBALL ELECTRONICS INC			5,703.000	106,817.19
KIMBERLY-CLARK CORP			36,153.000	4,737,489.12
KIMCO REALTY CORP			66,203.000	1,551,136.29
KINAXIS INC			160,000.000	19,261,855.08
KINDER MORGAN INC			1,158,272.000	31,736,652.80
KINETIK HOLDINGS INC			32,136.000	1,822,432.56
KINGFISHER PLC			650,800.000	2,027,059.00
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KITE REALTY GROUP TRUST			44,414.000	1,121,009.36
KKR & CO INC			66,234.000	9,796,670.94
KLA CORP			13,959.000	8,795,845.08
KLX ENERGY SERVICES HOLDINGS I			649.000	3,232.02
KNIFE RIVER CORP			9,896.000	1,005,829.44
KNOWLES CORP			15,904.000	316,966.72
KOBE BUSSAN CO LTD			197,300.000	4,318,605.09
KOC HOLDING AS			295,885.000	1,494,465.89
KODIAK GAS SERVICES INC			89,374.000	3,649,140.42
KONA GRILL INC			1,503.000	0.00
KONECRANES OYJ			43,398.000	2,750,244.09
KONINKLIJKE AHOLD DELHAIZE NV			312,100.000	10,176,924.03
KONTOOR BRANDS INC			8,542.000	729,572.22
KOPIN CORP			385.000	523.60
KOPPERS HOLDINGS INC			9,266.000	300,218.40
KOREAN REINSURANCE CO			187,200.000	1,010,930.18
KORN FERRY			12,075.000	814,458.75
KORNIT DIGITAL LTD			140,568.000	4,350,579.60
KORRO BIO INC			3,751.000	142,800.57
KOSMOS ENERGY LTD			73,715.000	252,105.30
KOTAK MAHINDRA BANK LTD			131,541.000	2,744,171.45



### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KRAFT HEINZ CO/THE			148,616.000	4,563,997.36
KRATOS DEFENSE & SECURITY SOLU			29,551.000	779,555.38
KROGER CO/THE			484,378.000	29,619,714.70
KRONES AG			18,651.000	2,317,573.26
KRONOS WORLDWIDE INC			5,804.000	56,589.00
KRUNG THAI BANK PCL			16,632,800.000	10,244,575.53
KRYSTAL BIOTECH INC			3,249.000	508,988.34
KT&G CORP			105,700.000	7,689,757.54
KUBOO INC			208.000	0.00
KULICKE & SOFFA INDUSTRIES INC			13,188.000	615,352.08
KURA SUSHI USA INC			28,010.000	2,537,145.80
KVH INDUSTRIES INC			9,110.000	51,927.00
KYNDRYL HOLDINGS INC			306,815.000	10,615,799.00
L B FOSTER CO			2,278.000	61,278.20
L3HARRIS TECHNOLOGIES INC			18,630.000	3,917,516.40
LA-Z-BOY INC			10,504.000	457,659.28
LABCORP HOLDINGS INC			68,881.000	15,795,790.92
LADDER CAPITAL CORP			30,763.000	344,237.97
LAI YIH FOOTWEAR CO LTD			104,000.000	1,207,033.81
LAKE SHORE BANCORP INC			813.000	11,138.10
LAKELAND FINANCIAL CORP			5,222.000	359,064.72
LAM RESEARCH CORP			133,131.000	9,616,052.13
LAMB WESTON HOLDINGS INC			14,110.000	942,971.30
LANCASTER COLONY CORP			4,288.000	742,424.32
LANDMARK BANCORP INC/MANHATTAN			1,702.000	40,865.02
LANTHEUS HOLDINGS INC			14,655.000	1,311,036.30
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			352.000	1,362.24
LAS VEGAS SANDS CORP			34,715.000	1,782,962.40
LASERSIGHT INC COM NEW			413.000	0.00
LAUREATE EDUCATION INC			23,123.000	422,919.67
LAZARD EMERG MKT EQY-INST			9,482,307.777	169,922,955.36
LAZARD GLBL TTL RTRN & INC			57,495.000	918,770.10
LAZARD INC			16,213.000	834,645.24
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			8,004.000	827,533.56
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	860.16
LECG CORP			659.000	0.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEGACY IMBDS INC			342.000	0.00
LEGEND BIOTECH CORP ADR			230,330.000	7,494,938.20
LEIDOS HOLDINGS INC			19,300.000	2,780,358.00
LEMAITRE VASCULAR INC			11,263.000	1,037,772.82
LEMONADE INC			9,474.000	347,506.32
LENDINGCLUB CORP			11,118.000	180,000.42
LENDWAY INC			82.000	397.70
LENNAR CORP			179,818.000	24,521,780.66
LENOVO GROUP LTD HK/00992			7,816,000.000	10,142,351.56
LENOX GROUP INC COM			6,400.000	0.00
LENZ THERAPEUTICS INC			8,387.000	241,377.86
LEONARDO DRS INC			46,732.000	1,509,910.92
LESAKA TECHNOLOGIES INC			6,424.000	34,753.84
LEXEO THERAPEUTICS INC			8,198.000	53,942.84
LEXICON PHARMACEUTICALS INC			11,772.000	8,693.62
LIBERTY ENERGY INC			27,969.000	556,303.41
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			18,306.000	116,060.04
LICT CORP			4.000	56,420.00
LIFE TIME GROUP HOLDINGS INC			30,788.000	681,030.56
LIFECORE BIOMEDICAL INC			4,732.000	35,158.76
LIFEMD INC			16,259.000	80,482.05
LIFESTANCE HEALTH GROUP INC			59,289.000	436,959.93
LIFETIME BRANDS INC			611.000	3,611.01
LIFEWAY FOODS INC			2,430.000	60,264.00
LIGAND PHARMACEUTICALS INC			5,119.000	548,500.85
LIGHTPATH TECHNOLOGIES INC			618.000	2,181.54
LIMBACH HOLDINGS INC			72,445.000	6,196,945.30
LIMONEIRA CO			3,151.000	77,073.46
LINCOLN EDUCATIONAL SERVICES C			307,619.000	4,866,532.58
LINDE PLC			49,444.000	20,700,719.48
LINDSAY CORP			2,336.000	276,372.16
LINEAGE CELL THERAPEUTICS INC			2,758.000	1,385.90
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDIA CORP			10,282.000	120,916.32
LIQUIDITY SERVICES INC			5,459.000	176,271.11
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	555.69
LIVANOVA PLC			10,853.000	502,602.43
LIVE MICROSYSTEMS INC			117.000	0.01



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LIVE NATION ENTERTAINMENT INC			15,381.000	1,991,839.50
LIVERAMP HOLDINGS INC			11,616.000	352,777.92
LKQ CORP			353,485.000	12,990,573.75
LOCKHEED MARTIN CORP			20,834.000	10,124,073.96
LOEWS CORP			30,316.000	2,567,462.04
LOGIC DEVICES INC			306.000	0.00
LOGILITY SUPPLY CHAIN SOLUTION			7,642.000	84,673.36
LONDON STOCK EXCHANGE GROUP PL			254,387.000	35,953,364.36
LONZA GROUP AG			30,050.000	17,766,388.97
LOOKSMART GROUP INC			13.000	55.38
LOWE'S COS INC			55,962.000	13,811,421.60
LSB INDUSTRIES INC			7,346.000	55,756.14
LSI INDUSTRIES INC			5,437.000	105,586.54
LTC PROPERTIES INC			8,101.000	279,889.55
LTV CORP			50,656.000	0.00
LUBYS INC ESCROW			5,279.000	0.00
LUKOIL PJSC ADR			142,900.000	1.43
LULULEMON ATHLETICA INC			12,726.000	4,866,549.66
LUMENT FINANCE TRUST INC			100.000	258.00
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LXP INDUSTRIAL TRUST			46,927.000	381,047.24
LYONDELLBASELL INDUSTRIES NV			35,502.000	2,636,733.54
M&T BANK CORP			16,401.000	3,083,552.01
M-TRON INDUSTRIES INC			43,617.000	2,112,371.31
M/I HOMES INC			4,709.000	626,061.55
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACERICH CO/THE			29,611.000	589,851.12
MACHTEN INC			600.000	4,230.00
MACQUARIE GROUP LTD			103,000.000	14,135,163.55
MACROGENICS INC			9,703.000	31,534.75
MADISON SQUARE GARDEN ENTERTAI			4,753.000	169,206.80
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			154,800.000	6,466,683.35
MAGNACHIP SEMICONDUCTOR CORP			3,895.000	15,657.90
MAGNERA CORP			42.000	763.14
MAGNITE INC			12,920.000	205,686.40
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6.56
MAGNOLIA OIL & GAS CORP			33,240.000	777,151.20
MAGYAR BANCORP INC			1,476.000	21,387.24



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MAIDEN HOLDINGS LTD			5,165.000	8,728.85
MAKEMYTRIP LTD			148,401.000	16,662,464.28
MALIBU BOATS INC			4,256.000	159,983.04
MAMA'S CREATIONS INC			438,065.000	3,486,997.40
MAMMOTH ENERGY SERVICES INC			2,290.000	6,870.00
MANCHESTER UNITED PLC			28,694.000	497,840.90
MANI INC			148,500.000	1,708,373.57
MANNATECH INC			2,497.000	34,458.60
MANNKIND CORP			44,472.000	285,954.96
MANPOWERGROUP INC			9,204.000	531,254.88
MAPFRE SA			3,587,200.000	9,085,778.54
MARA HOLDINGS INC			50,749.000	851,060.73
MARATHON PETROLEUM CORP			42,789.000	5,969,065.50
MARAVAI LIFESCIENCES HOLDINGS			19,638.000	107,027.10
MARCHEX INC			8,035.000	14,061.25
MARCUS CORP/THE			5,854.000	125,861.00
MARINE PRODUCTS CORP			8,298.000	76,092.66
MARKEL GROUP INC			853.000	1,472,474.19
MARKETAXESS HOLDINGS INC			3,707.000	837,930.28
MARQETA INC			75,260.000	285,235.40
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			22,948.000	6,401,115.12
MARRIOTT VACATIONS WORLDWIDE C			5,558.000	499,108.40
MARSH & MCLENNAN COS INC			50,338.000	10,692,294.58
MARTEN TRANSPORT LTD			158,117.000	2,468,206.37
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			7,110.000	3,672,315.00
MARUBENI CORP			623,500.000	9,491,751.70
MASCO CORP			28,316.000	2,054,892.12
MASTERCARD INC			82,872.000	43,637,909.04
MATCH GROUP INC			25,327.000	828,446.17
MATERIALS SELECT SECTOR SPDR			330,961.000	27,847,058.54
MATERION CORP			7,445.000	736,161.60
MATIV HOLDINGS INC			16,655.000	181,539.50
MATRIX SERVICE CO			11,960.000	143,161.20
MATSON INC			11,041.000	1,488,768.44
MATTHEWS INTERNATIONAL CORP			8,024.000	222,104.32
MAX HEALTHCARE INSTITUTE LTD			94,112.000	1,240,133.22
MAXCO INC			3,300.000	0.00





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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAXIMUS INC			10,885.000	812,565.25
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			21,091.000	136,247.86
MCCORMICK & CO INC/MD			32,540.000	2,480,849.60
MCDONALD'S CORP			72,063.000	20,890,343.07
MCGRATH RENTCORP			203,694.000	22,777,063.08
MCKESSON CORP			13,985.000	7,970,191.35
MCRAE INDUSTRIES INC			1,018.000	52,325.20
MECKLERMEDIA CORP			970.000	0.00
MEDALLION FINANCIAL CORP			1,196.000	11,230.44
MEDIATEK INC			59,000.000	2,546,477.76
MEDICAL PROPERTIES TRUST INC			97,551.000	385,326.45
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00
MEDICINOVA INC			28,443.000	59,730.30
MEDIFAST INC			4,272.000	75,272.64
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDIWOUND LTD			8,755.000	155,839.00
MEDTRONIC PLC			271,464.000	21,684,544.32
MEGACABLE HOLDINGS SAB DE CV			549,567.000	894,679.31
MEI PHARMA INC			4.000	9.84
MEIRAGTX HOLDINGS PLC			15,379.000	93,658.11
MERCADOLIBRE INC			15,075.000	25,634,133.00
MERCANTILE BANK CORP			6,327.000	281,488.23
MERCEDES-BENZ GROUP AG			167,000.000	9,303,553.30
MERCK & CO INC			282,373.000	28,090,466.04
MERCK KGAA			72,851.000	10,553,665.75
MERCURY GENERAL CORP			4,768.000	316,976.64
MERCURY SYSTEMS INC			10,828.000	454,776.00
MEREO BIOPHARMA GROUP PLC ADR			824.000	2,884.00
MERIT MEDICAL SYSTEMS INC			13,893.000	1,343,730.96
MERITAGE HOMES CORP			7,454.000	1,146,574.28
MERRIMACK PHARMACEUTICALS INC			8,388.000	0.00
MERSANA THERAPEUTICS INC			10,669.000	15,256.67
MERUS NV			13,254.000	557,330.70
MESA AIR GROUP INC			29,700.000	0.00
MESA LABORATORIES INC			2,259.000	297,894.33
META PLATFORMS INC			273,635.000	160,216,028.85
METAVIA INC			20.000	40.60
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00



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METHODE ELECTRONICS INC			9,138.000	107,737.02
METLIFE INC			70,607.000	5,781,301.16
METRO ONE TELECOMMUNICATIONS I			200.000	0.02
METTLER-TOLEDO INTERNATIONAL I			2,528.000	3,093,463.04
MEXCO ENERGY CORP			17.000	191.76
MGE ENERGY INC			9,283.000	872,230.68
MGM RESORTS INTERNATIONAL			29,612.000	1,026,055.80
MGP INGREDIENTS INC			3,672.000	144,566.64
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROBOT MEDICAL INC			2.000	2.24
MICROCHIP TECHNOLOGY INC			52,689.000	3,021,714.15
MICROLOG CORP			831.000	0.00
MICRON TECHNOLOGY INC			121,597.000	10,233,603.52
MICROSOFT CORP			851,760.000	359,016,840.00
MICROWAVE FILTER CO INC			1,944.000	641.52
MID PENN BANCORP INC			1,035.000	29,849.40
MID-AMERICA APARTMENT COMMUNIT			163,382.000	25,253,955.74
MIDDLESEX WATER CO			6,931.000	364,778.53
MIDLAND STATES BANCORP INC			5.000	122.00
MIDWESTONE FINANCIAL GROUP INC			1,563.000	45,514.56
MILLER INDUSTRIES INC/TN			3,549.000	231,962.64
MILLERKNOLL INC			18,300.000	413,397.00
MIMEDX GROUP INC			16,162.000	155,478.44
MINERALS TECHNOLOGIES INC			8,241.000	628,046.61
MINERALYS THERAPEUTICS INC			10,839.000	133,428.09
MIRION TECHNOLOGIES INC			37,087.000	647,168.15
MIRUM PHARMACEUTICALS INC			91,180.000	3,770,293.00
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITSUBISHI HC CAPITAL INC			1,327,100.000	8,798,919.26
MIZUHO FINANCIAL GROUP INC			535,800.000	13,204,080.72
MODERNA INC			33,220.000	1,381,287.60
MODINE MANUFACTURING CO			9,236.000	1,070,729.48
MODIVCARE INC			8,582.000	101,610.88
MOELIS & CO			12,325.000	910,571.00
MOHAWK INDUSTRIES INC			5,145.000	612,923.85
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLINA HEALTHCARE INC			10,231.000	2,977,732.55
MOLSON COORS BEVERAGE CO			281,154.000	16,115,747.28
MONARCH CASINO & RESORT INC			1,742.000	137,443.80



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MONDAY.COM LTD			109,450.000	25,768,908.00
MONDELEZ INTERNATIONAL INC			137,114.000	8,189,819.22
MONOLITHIC POWER SYSTEMS INC			6,472.000	3,829,482.40
MONOTARO CO LTD			546,500.000	9,291,473.33
MONRO INC			7,468.000	185,206.40
MONSTER BEVERAGE CORP			82,019.000	4,310,918.64
MONTE ROSA THERAPEUTICS INC			14,431.000	100,151.14
MOODY'S CORP			16,278.000	7,705,516.86
MOOG INC			5,602.000	1,102,697.68
MOORE HANDLEY INC			612.000	0.00
MORGAN GROUP HOLDING CO			44.000	72.16
MORGAN STANLEY			125,964.000	15,836,194.08
MORGAN STANLEY INDIA INVEST			56,518.000	1,428,209.86
MOSAIC CO/THE			31,292.000	769,157.36
MOSSIMO INC			12,487.000	0.00
MOTORCAR PARTS OF AMERICA INC			5,539.000	42,096.40
MOTOROLA SOLUTIONS INC			17,483.000	8,081,167.09
MOVADO GROUP INC			4,283.000	84,289.44
MOVIE GALLERY INC COM			15,125.000	0.00
MP MATERIALS CORP			25,176.000	392,745.60
MPLX LP			770,398.000	36,871,248.28
MR COOPER GROUP INC			12,066.000	1,158,456.66
MRC GLOBAL INC			18,701.000	238,998.78
MSCI INC			7,724.000	4,634,477.24
MSCI WORLD EX-US INDEX FUND A			29,047,420.958	844,082,353.76
MSCI WORLD EX-US INDEX FUND B			11,502,801.060	367,102,026.43
MTU AERO ENGINES AG			89,908.000	29,978,114.35
MUELLER INDUSTRIES INC			24,958.000	1,980,666.88
MUELLER WATER PRODUCTS INC			35,826.000	806,085.00
MULLEN GROUP LTD			529,500.000	5,367,897.37
MUNTERS GROUP AB			117,778.000	1,982,642.07
MURPHY OIL CORP			29,357.000	888,342.82
MYERS INDUSTRIES INC			7,691.000	84,908.64
MYR GROUP INC			40,909.000	6,086,031.93
MYREXIS INC			3,666.000	25.66
N-VIRO INTERNATIONAL CORP			846.000	0.00
NABORS INDUSTRIES LTD			1,978.000	113,082.26
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 ( TO PUR COM)			246.000	897.90
NACCO INDUSTRIES INC			4,362.000	130,074.84



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NANO-X IMAGING LTD			17,649.000	127,072.80
NANOGEN INC			7,205.000	0.00
NASB FINANCIAL INC			957.000	35,743.95
NASDAQ INC			40,640.000	3,141,878.40
NATHAN'S FAMOUS INC			1,775.000	139,532.75
NATIONAL BANK HOLDINGS CORP			7,222.000	310,979.32
NATIONAL BANK OF GREECE SA			317,098.000	2,515,199.14
NATIONAL BANKSHARES INC			885.000	25,408.35
NATIONAL BEVERAGE CORP			17,068.000	728,291.56
NATIONAL GRID PLC			469,181.000	5,582,221.70
NATIONAL HEALTH INVESTORS INC			9,288.000	643,658.40
NATIONAL HEALTHCARE CORP			4,586.000	493,270.16
NATIONAL PRESTO INDUSTRIES INC			1,417.000	139,461.14
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			8,900.000	156,996.00
NATIONAL STORAGE AFFILIATES TR			11,728.000	444,608.48
NATIONAL VISION HOLDINGS INC			13,699.000	142,743.58
NATURA & CO HOLDING SA			2,617,200.000	5,405,678.67
NATURAL ALTERNATIVES INTERNATI			1,396.000	5,988.84
NATURAL GAS SERVICES GROUP INC			4,207.000	112,747.60
NATURAL GROCERS BY VITAMIN COT			1,940.000	77,056.80
NATURE'S SUNSHINE PRODUCTS INC			4,036.000	59,167.76
NAUTILUS BIOTECHNOLOGY INC			21,924.000	36,832.32
NAVIDEA BIOPHARMACEUTICALS INC			26.000	0.00
NAVIENT CORP			36,746.000	488,354.34
NAVIGATOR HOLDINGS LTD			13,562.000	208,176.70
NAVIOS MARITIME PARTNERS LP			210.000	9,090.90
NB BANCORP INC			7,942.000	143,432.52
NBRGR BRMN NEX GEN CONNECT			282,625.000	3,600,642.50
NBT BANCORP INC			11,327.000	540,977.52
NCR ATLEOS CORP			11,310.000	383,635.20
NCR VOYIX CORP			22,622.000	313,088.48
NEC CORP			164,000.000	14,317,128.53
NELNET INC			7,395.000	789,859.95
NEOENERGIA SA			1,259,500.000	3,855,248.18
NEOGEN CORP			40,157.000	487,505.98
NEOGENOMICS INC			158,551.000	2,611,334.97
NEOMAGIC CORP			1,790.000	26.13
NEOSE TECHNOLOGIES INC			9,800.000	0.00



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NESCO INC COM			5,500.000	0.00
NETAPP INC			35,441.000	4,113,991.28
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			62,692.000	55,878,633.44
NETGEAR INC			6,663.000	185,697.81
NETSCOUT SYSTEMS INC			16,170.000	350,242.20
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.00
NEUROGENE INC			4,168.000	95,280.48
NEUROPACE INC			19,733.000	220,812.27
NEVRO CORP			23,091.000	85,898.52
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW GERMANY FUND			75,802.000	591,255.60
NEW JERSEY RESOURCES CORP			21,949.000	1,023,920.85
NEW WEI INC			11,600.000	0.00
NEW YORK MORTGAGE TRUST INC			12,233.000	74,131.98
NEWELL BRANDS INC			64,567.000	643,087.32
NEWMARK GROUP INC			25,732.000	329,626.92
NEWMONT CORP			112,687.000	4,194,210.14
NEWS CORP			48,178.000	1,358,681.48
NEXANS SA			16,387.000	1,768,142.55
NEXIEN BIOPHARMA INC			50.000	0.28
NEXPOINT RESIDENTIAL TRUST INC			4,139.000	172,803.25
NEXPRISE INC			1,644.000	0.16
NEXT BRIDGE HYDROCARBONS INC			95.000	0.00
NEXTDC LTD			1,457,681.000	13,601,024.49
NEXTERA ENERGY INC			201,771.000	14,464,962.99
NEXTERA ENTERPRISES INC			29,140.000	0.03
NEXTRACKER INC			25,008.000	913,542.24
NGK INSULATORS LTD			408,400.000	5,231,033.16
NICE LTD ADR			95,000.000	16,134,800.00
NICOLET BANKSHARES INC			3,289.000	345,048.99
NIKE INC			117,993.000	8,928,530.31
NINE ENERGY SERVICE INC			2,907.000	3,255.84
NIPPON SANJO HOLDINGS CORP			395,800.000	11,141,633.61
NIPPON TELEGRAPH & TELEPHONE C			7,178,800.000	7,217,169.51
NISOURCE INC			44,047.000	1,619,167.72
NITCHES INC			2.000	0.00
NKARTA INC			28,656.000	71,353.44
NL INDUSTRIES INC			9,541.000	74,133.57



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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NLIGHT INC			13,640.000	143,083.60
NMI HOLDINGS INC			13,592.000	499,641.92
NMT MEDICAL INC			2,641.000	0.00
NOBILITY HOMES INC			1,634.000	53,922.00
NOBLE CORP PLC			30,081.000	944,543.40
NOBLE INTL LTD			5,650.000	0.00
NOKIA OYJ			2,311,700.000	10,232,149.99
NOMAD FOODS LTD			32,178.000	539,946.84
NORD RESOURCES CORP			1,694.000	0.00
NORDIC AMERICAN TANKERS LTD			13,920.000	34,800.00
NORDICUS PARTNERS CORP			5.000	43.75
NORDSON CORP			5,343.000	1,117,969.32
NORFOLK SOUTHERN CORP			52,095.000	12,226,696.50
NORTHEAST BANK			2,469.000	226,481.37
NORTHEAST COMMUNITY BANCORP IN			2,968.000	72,597.28
NORTHEAST INDIANA BANCORP INC			1,210.000	20,872.50
NORTHERN OIL & GAS INC			15,710.000	583,783.60
NORTHERN TRUST CORP			26,260.000	2,691,650.00
NORTHFIELD BANCORP INC			17,268.000	200,654.16
NORTHRIM BANCORP INC			1,838.000	143,253.72
NORTHROP GRUMMAN CORP			13,501.000	6,335,884.29
NORTHWEST NATURAL HOLDING CO			8,515.000	336,853.40
NORTHWEST PIPE CO			5,833.000	281,500.58
NORTHWESTERN ENERGY GROUP INC			417,703.000	22,330,402.38
NORWEGIAN CRUISE LINE HOLDINGS			43,181.000	1,111,047.13
NORWOOD FINANCIAL CORP			1,148.000	31,231.34
NOVA LTD			71,249.000	14,032,490.55
NOVANTA INC			7,763.000	1,185,953.51
NOVARTIS AG			179,100.000	17,529,566.90
NOVATION COS INC			1,726.000	0.00
NOVELSTEM INTERNATIONAL CORP			3,839.000	29.56
NOVO NORDISK A/S			458,391.000	39,731,124.07
NPK INTERNATIONAL INC			16,203.000	124,277.01
NRG ENERGY INC			20,268.000	1,828,578.96
NTPC LTD			575,093.000	2,239,211.06
NTT DATA GROUP CORP			867,800.000	16,730,936.04
NU HOLDINGS LTD/CAYMAN ISLANDS			699,916.000	7,251,129.76
NU SKIN ENTERPRISES INC			14,640.000	100,869.60
NUCOR CORP			30,649.000	3,577,044.79



### Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NURIX THERAPEUTICS INC			6,948.000	130,900.32
NUTRIEN LTD			166,700.000	7,455,252.39
NUTROGANICS INC			831.000	0.00
NUVEEN DOW 30 DYNAMIC OVERWR			24,311.000	366,123.66
NV5 GLOBAL INC			12,084.000	227,662.56
NVE CORP			2,212.000	180,123.16
NVIDIA CORP			2,905,665.000	390,201,752.85
NVR INC			489.000	3,999,482.10
NXP SEMICONDUCTORS NV			25,017.000	5,199,783.45
NXXI INC			11,261.000	0.00
NYLI CBRE GBL INFR MGA TRM F			22,243.000	270,697.31
O'REILLY AUTOMOTIVE INC			6,816.000	8,082,412.80
O-I GLASS INC			25,794.000	279,606.96
OBIC BUSINESS CONSULTANTS CO L			158,700.000	7,003,965.13
OBLONG INC			2.000	7.60
OCCIDENTAL PETROLEUM CORP			76,137.000	3,761,929.17
OCEANEERING INTERNATIONAL INC			19,640.000	512,211.20
OCEANFIRST FINANCIAL CORP			10,126.000	183,280.60
OCULAR THERAPEUTIX INC			285.000	2,433.90
ODDITY TECH LTD			10,561.000	443,773.22
ODP CORP/THE			8,354.000	189,969.96
ODYSSEY MARINE EXPLORATION INC			272.000	195.84
OFG BANCORP			11,466.000	485,241.12
OHIO VALLEY BANC CORP			1,716.000	41,527.20
OIL & NATURAL GAS CORP LTD			2,830,100.000	7,908,793.14
OIL STATES INTERNATIONAL INC			6,587.000	33,330.22
OIL-DRI CORP OF AMERICA			4,516.000	395,782.24
OILSANDS QUEST INC			6,899.000	0.00
OKTA INC			83,860.000	6,608,168.00
OLD DOMINION FREIGHT LINE INC			23,060.000	4,067,784.00
OLD POINT FINANCIAL CORP			1,130.000	29,447.80
OLD SECOND BANCORP INC			2,855.000	50,761.90
OLEMA PHARMACEUTICALS INC			23,497.000	136,987.51
OLYMPIC STEEL INC			3,631.000	119,133.11
OMEGA FLEX INC			1,815.000	76,175.55
OMEGA THERAPEUTICS INC			2,376.000	1,771.55
OMEROS CORP			17,521.000	173,107.48
OMNIAB INC			25,059.000	88,708.86
OMNIAB INC/OLD			3,274.000	0.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OMNICELL INC			10,455.000	465,456.60
OMNICOM GROUP INC			19,214.000	1,653,172.56
OMV AG			151,100.000	5,842,367.63
ON HOLDING AG			233,650.000	12,797,010.50
ON SEMICONDUCTOR CORP			48,256.000	3,042,540.80
ONCOCYTE CORP COM NEW			5.000	11.90
ONCOTELIC THERAPEUTICS INC			10.000	0.35
ONCTERNAL THERAPEUTICS INC			19.000	10.01
ONE GAS INC			25,617.000	1,773,977.25
ONE LIBERTY PROPERTIES INC			9,289.000	253,032.36
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			474,064.000	47,596,025.60
ONESPAN INC			13,225.000	245,191.50
ONTRAK INC			55.000	98.45
OPENLANE INC			28,150.000	558,496.00
OPIANT PHARMACE CONTRA			11,152.000	0.00
OPKO HEALTH INC			100,045.000	147,066.15
OPTIMIZERX CORP			17,627.000	85,667.22
OPTION CARE HEALTH INC			31,036.000	720,035.20
OPUS GENETICS INC			9.000	10.71
ORACLE CORP			218,916.000	36,480,162.24
ORANGE SA			800,200.000	7,977,829.16
ORASURE TECHNOLOGIES INC			21,291.000	76,860.51
ORBIT INTERNATIONAL CORP			335.000	1,467.30
ORCHESTRA BIOMED HOLDINGS INC			17,232.000	68,928.00
ORCHID ISLAND CAPITAL INC			1,235.000	9,608.30
ORGANO CORP			38,700.000	2,019,216.01
ORGANOGENESIS HOLDINGS INC			9,407.000	30,102.40
ORGANOVO HOLDINGS INC			444.000	204.20
ORIC PHARMACEUTICALS INC			25,468.000	205,526.76
ORION ENERGY SYSTEMS INC			2,760.000	2,208.28
ORION GROUP HOLDINGS INC			281,824.000	2,065,769.92
ORION SA			9,138.000	144,289.02
ORLEANS HOMEBUILDERS INC			2,200.000	0.00
ORMAT TECHNOLOGIES INC			9,285.000	628,780.20
ORTHOFIX MEDICAL INC			15,812.000	276,077.52
ORTHOPEDIATRICS CORP			7,671.000	177,813.78
OSCAR HEALTH INC			36,835.000	495,062.40
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00





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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OSI SYSTEMS INC			5,719.000	957,532.17
OTIS WORLDWIDE CORP			50,358.000	4,663,654.38
OTONOMY INC			6,463.000	0.00
OTP BANK NYRT			160,132.000	8,742,998.55
OTTER TAIL CORP			11,286.000	833,358.24
OUTFRONT MEDIA INC			31,089.000	551,518.86
OWENS & MINOR INC			11,316.000	147,900.12
OXFORD INDUSTRIES INC			5,268.000	415,013.04
P10 INC			1,271.000	16,027.31
PAB BANKSHARES INC			1,304.000	0.00
PACCAR INC			64,498.000	6,709,081.96
PACIFIC PREMIER BANCORP INC			22,089.000	550,457.88
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			12,231.000	230,432.04
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			15,428.000	3,473,305.64
PACTIV EVERGREEN INC			31,545.000	551,091.15
PAGERDUTY INC			16,574.000	302,641.24
PAGSEGURO DIGITAL LTD			48,905.000	306,145.30
PALANTIR TECHNOLOGIES INC			275,215.000	20,814,510.45
PALM HARBOR HOMES INC			3,688.000	0.00
PALO ALTO NETWORKS INC			63,599.000	11,572,474.04
PALOMAR HOLDINGS INC			4,602.000	485,925.18
PAMPA ENERGIA SA ADR			26,644.000	2,343,073.36
PAMT CORP			8,540.000	139,885.20
PANASONIC HOLDINGS CORP			1,180,800.000	12,344,453.63
PAPA JOHN'S INTERNATIONAL INC			407,667.000	16,742,883.69
PAR PACIFIC HOLDINGS INC			5,378.000	88,145.42
PAR TECHNOLOGY CORP			130,219.000	9,463,014.73
PARAGON 28 INC			22,373.000	231,113.09
PARAGON TECHNOLOGIES INC			1,617.000	14,795.55
PARAMOUNT GLOBAL			58,405.000	610,916.30
PARAMOUNT GROUP INC			37,991.000	187,675.54
PARATEK PHARMA CONTRA			13,796.000	0.00
PARK AEROSPACE CORP			5,311.000	77,806.15
PARK HOTELS & RESORTS INC			43,898.000	617,644.86
PARK NATIONAL CORP			3,212.000	550,633.16
PARKER-HANNIFIN CORP			12,624.000	8,029,242.72
PARKERVISION INC			219.000	192.17



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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARTNERS GROUP HOLDING AG			15,430.000	20,942,234.50
PASON SYSTEMS INC			167,200.000	1,582,250.04
PATRIA INVESTMENTS LTD			22,321.000	259,593.23
PATRICK INDUSTRIES INC			7,396.000	614,459.68
PATTERSON COS INC			24,522.000	756,748.92
PATTERSON-UTI ENERGY INC			68,355.000	564,612.30
PAUL MUELLER CO			105.000	21,420.00
PAYCHEX INC			34,737.000	4,870,822.14
PAYCOM SOFTWARE INC			4,779.000	979,551.63
PAYCOR HCM INC			334,218.000	6,206,428.26
PAYMENTUS HOLDINGS INC			343,726.000	11,229,528.42
PAYONEER GLOBAL INC			51,975.000	521,829.00
PAYPAL HOLDINGS INC			100,402.000	8,569,310.70
PBF ENERGY INC			25,008.000	663,962.40
PC CONNECTION INC			7,267.000	503,385.09
PCD INC COM			12,400.000	0.00
PDD HOLDINGS INC ADR			19,039.000	1,846,592.61
PDF SOLUTIONS INC			46,488.000	1,258,895.04
PDL BIOPHARMA INC			20,195.000	12,958.51
PEABODY ENERGY CORP			23,574.000	493,639.56
PEBBLEBROOK HOTEL TRUST			26,905.000	364,562.75
PEGASUS COS INC/THE			36.000	1,080.00
PEMBINA PIPELINE CORP			93,215.000	3,444,294.25
PENGUIN SOLUTIONS INC			16,296.000	312,720.24
PENN ENTERTAINMENT INC			23,901.000	473,717.82
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	0.00
PENNANT GROUP INC/THE			5,979.000	158,563.08
PENNS WOODS BANCORP INC			2,239.000	68,043.21
PENNYMAC FINANCIAL SERVICES IN			7,237.000	739,187.18
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			16,253.000	1,635,701.92
PEOPLES BANCORP INC/OH			7,064.000	223,858.16
PEOPLES BANCORP OF NORTH CAROL			1,689.000	52,781.25
PEOPLES FINANCIAL CORP/MS			246.000	4,551.00
PEOPLES FINANCIAL SERVICES COR			1,133.000	57,692.36
PEPGEN INC			7,782.000	29,493.78
PEPSICO INC			137,439.000	20,898,974.34
PERASO INC			2.000	2.32



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PERDOCEO EDUCATION CORP			11,120.000	294,346.40
PERMA-FIX ENVIRONMENTAL SERVIC			1,496.000	16,560.72
PERSPECTIVE THERAPEUTICS INC			10,701.000	34,136.19
PERVASIP CORP			276.000	0.07
PETMED EXPRESS INC			5,017.000	24,181.94
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PETROLEO BRASILEIRO SA ADR			288,714.000	3,418,373.76
PFF BANCORP INC			6,255.000	0.00
PFIZER INC			604,639.000	16,041,072.67
PG&E CORP			242,470.000	4,893,044.60
PHARMANETICS INC COM			6,690.000	0.00
PHARMCHEM INC			1,619.000	4,970.33
PHATHOM PHARMACEUTICALS INC			10,839.000	88,012.68
PHIBRO ANIMAL HEALTH CORP			9,235.000	193,935.00
PHILIP MORRIS INTERNATIONAL IN			152,694.000	18,376,722.90
PHILLIPS 66			53,012.000	6,039,657.16
PHILLIPS EDISON & CO INC			23,139.000	866,786.94
PHOENIX FINANCIAL LTD			587,186.000	8,570,129.27
PHOENIX FOOTWEAR GROUP INC			1,137.000	15.24
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOENIX MILLS LTD/THE			123,210.000	2,351,551.52
PHOTRONICS INC			7,728.000	182,071.68
PHX MINERALS INC			7,451.000	29,804.00
PICC PROPERTY & CASUALTY CO LT HK/02328			7,316,000.000	11,546,696.33
PIEDMONT LITHIUM INC			1,938.000	16,938.12
PIEDMONT OFFICE REALTY TRUST I			25,831.000	236,353.65
PING AN INSURANCE GROUP CO OF HK/02318			733,000.000	4,345,374.25
PINNACLE WEST CAPITAL CORP			11,153.000	945,439.81
PINTEREST INC			36,129.000	1,047,741.00
PIPER SANDLER COS			4,222.000	1,266,388.90
PITNEY BOWES INC			32,431.000	234,800.44
PIXELWORKS INC			406.000	296.18
PJT PARTNERS INC			4,624.000	729,713.44
PLAINS ALL AMERICAN PIPELINE L			1,174,766.000	20,065,003.28
PLAYTIKA HOLDING CORP			42,244.000	293,173.36
PLEXUS CORP			6,566.000	1,027,447.68
PLIANT THERAPEUTICS INC			11,951.000	157,394.67
PLYMOUTH INDUSTRIAL REIT INC			5,702.000	101,495.60
PMV PHARMACEUTICALS INC			8,085.000	12,208.35



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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PNC FINANCIAL SERVICES GROUP I			43,866.000	8,459,558.10
POINT BLANK SOLUTIONS INC			5,587.000	0.00
POINT.360			3,662.000	0.00
PONIARD PHARMACEUTICALS INC			80.000	0.00
POOL CORP			3,757.000	1,280,911.58
PORTLAND GENERAL ELECTRIC CO			21,763.000	949,302.06
POTBELLY CORP			78,398.000	738,509.16
POTLATCHDELTIC CORP			17,052.000	669,291.00
POWELL INDUSTRIES INC			4,624.000	1,024,909.60
POWER INTEGRATIONS INC			10,858.000	669,938.60
POWERFLEET INC NJ			1,938.000	12,907.08
POWERTECH TECHNOLOGY INC			1,848,000.000	6,876,908.28
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
POWSZECHNA KASA OSZCZEDNOSCI B			364,100.000	5,267,664.74
PPG INDUSTRIES INC			22,912.000	2,736,838.40
PPL CORP			103,142.000	3,347,989.32
PRA GROUP INC			11,201.000	233,988.89
PRAXIS PRECISION MEDICINES INC			4,617.000	355,324.32
PRECISION BIOSCIENCES INC			12,645.000	48,177.45
PREFERRED BANK/LOS ANGELES CA			4,154.000	358,822.52
PREFORMED LINE PRODUCTS CO			2,094.000	267,592.26
PREMIER FINANCIAL CORP			10,865.000	277,818.05
PREMIER INC			22,096.000	468,435.20
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			13,001.000	1,015,248.09
PRICESMART INC			4,594.000	423,428.98
PRIME MEDICINE INC			20,427.000	59,646.84
PRIMECARE SYSTEMS INC			1,444.000	0.00
PRIMEENERGY RESOURCES CORP			1,738.000	375,946.78
PRIMIS FINANCIAL CORP			697.000	8,127.02
PRIMORIS SERVICES CORP			6,591.000	503,552.40
PRINCETON NATIONAL BANCORP INC			3,531.000	0.00
PRINCIPAL FINANCIAL GROUP INC			28,011.000	2,168,331.51
PRISM TECHNOLOGIES GROUP INC			294.000	0.03
PRIVIA HEALTH GROUP INC			18,152.000	354,871.60
PRO-DEX INC			5,892.000	275,451.00
PROASSURANCE CORP			14,915.000	237,297.65
PROCEPT BIOROBOTICS CORP			66,025.000	5,316,333.00
PROCTER & GAMBLE CO/THE			240,759.000	40,363,246.35



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROG HOLDINGS INC			15,680.000	662,636.80
PROGRESS SOFTWARE CORP			9,114.000	593,777.10
PROGRESSIVE CORP/THE			66,713.000	15,985,101.93
PROGYNY INC			16,769.000	289,265.25
PROKIDNEY CORP			8,607.000	14,545.83
PROLIANCE INTERNATIONAL INC			4,794.000	0.00
PROLOGIS INC			90,932.000	9,611,512.40
PROPETRO HOLDING CORP			11,917.000	111,185.61
PROQR THERAPEUTICS NV			6,332.000	16,779.80
PROSOFT LEARNING CORP COM			3,150.000	0.00
PROSUS NV			48,900.000	1,941,888.69
PROTAGENIC THERAPEUTICS INC			2.000	1.00
PROTAGONIST THERAPEUTICS INC			6,497.000	250,784.20
PROTALIX BIOTHERAPEUTICS INC			525.000	987.00
PROTHENA CORP PLC			6,531.000	90,454.35
PROTO LABS INC			5,762.000	225,236.58
PROVIDENT FINANCIAL HOLDINGS I			1,714.000	27,269.74
PROVIDENT FINANCIAL SERVICES I			25,686.000	484,694.82
PRUDENTIAL FINANCIAL INC			44,365.000	5,258,583.45
PTC INC			16,669.000	3,064,929.03
PUBLIC SERVICE ENTERPRISE GROU			64,731.000	5,469,122.19
PUBLIC STORAGE			15,469.000	4,632,037.36
PULMONX CORP			21,677.000	147,186.83
PULSE BIOSCIENCES INC			27,243.000	413,219.15
PULTEGROUP INC			27,913.000	3,039,725.70
PUMA SE			585,494.000	26,894,538.08
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	14.94
PURSUIT ATTRACTIONS AND HOSPIT			4,711.000	200,264.61
PYXIS TANKERS INC			49.000	192.57
Q2 HOLDINGS INC			45,162.000	4,545,555.30
Q32 BIO INC			7,087.000	24,379.28
QC HOLDINGS INC			1,838.000	606.54
QINETIQ GROUP PLC			176,068.000	915,988.41
QORVO INC			16,547.000	1,157,131.71
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,563.000	17,864.11
QUAKER CHEMICAL CORP			4,403.000	619,766.28
QUAKER FABRIC CORP NEW			8,200.000	0.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUALCOMM INC			115,511.000	17,744,799.82
QUALYS INC			6,915.000	969,621.30
QUANEX BUILDING PRODUCTS CORP			6,778.000	164,298.72
QUANTA SERVICES INC			15,560.000	4,917,738.00
QUANTERIX CORP			14,047.000	149,319.61
QUEST DIAGNOSTICS INC			17,544.000	2,646,687.84
QUIDELORTHO CORP			9,311.000	414,805.05
QUINSTREET INC			255,170.000	5,886,771.90
RADIAN GROUP INC			37,478.000	1,188,802.16
RADIOIO INC			9.000	0.00
RADIUS RECYCLING INC			3,210.000	48,856.20
RADNET INC			11,436.000	798,690.24
RAIA DROGASIL SA			390,658.000	1,391,175.90
RAINMAKER SYSTEMS INC			1,456.000	0.15
RAIT FINANCIAL TRUST			270.000	0.00
RALPH LAUREN CORP			3,934.000	908,675.32
RAMBUS INC			21,228.000	1,122,112.08
RANI THERAPEUTICS HOLDINGS INC			32,934.000	45,119.58
RAPID7 INC			9,835.000	395,662.05
RASER TECHNOLOGIES INC			6,049.000	0.00
RAYMOND JAMES FINANCIAL INC			25,291.000	3,928,451.03
RE/MAX HOLDINGS INC			6,754.000	72,065.18
READING INTERNATIONAL INC			4,377.000	5,777.64
READY CAPITAL CORP			5,505.000	37,544.10
REAL ESTATE SELECT SECT SPDR			1,484,211.000	60,362,861.37
REALTY INCOME CORP			100,865.000	5,387,199.65
RED ROBIN GOURMET BURGERS INC			119.000	653.31
RED ROCK RESORTS INC			13,662.000	631,730.88
REDWOOD TRUST INC			12,980.000	84,759.40
REGAL REXNORD CORP			45,710.000	7,090,992.30
REGENCY CENTERS CORP			16,042.000	1,185,985.06
REGENERON PHARMACEUTICALS INC			13,304.000	9,476,838.32
REGENETP INC			73.000	8.40
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			17,574.000	135,847.02
REGIONAL SAB DE CV			491,808.000	2,778,974.52
REGIONS FINANCIAL CORP			122,632.000	2,884,304.64
RELAY THERAPEUTICS INC			18,203.000	74,996.36
RELIANCE INC			4,342.000	1,169,126.92



### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RELMADA THERAPEUTICS INC			563.000	292.76
RELX PLC			737,295.000	33,509,759.88
REMITLY GLOBAL INC			27,071.000	610,992.47
RENASANT CORP			13,062.000	466,966.50
RENESAS ELECTRONICS CORP			578,400.000	7,531,786.44
RENTOKIL INITIAL PLC ADR			854,744.000	21,642,118.08
REPLIMUNE GROUP INC			19,498.000	236,120.78
REPOSITRAK INC			10.000	221.30
REPSOL SA			612,600.000	7,415,519.93
REPUBLIC BANCORP INC/KY			3,510.000	245,243.70
REPUBLIC SERVICES INC			23,869.000	4,801,965.42
RESIDEO TECHNOLOGIES INC			27,799.000	640,766.95
RESMED INC			17,048.000	3,898,707.12
RESOLUTE FORESTTS INC CONTRA			11,530.000	0.00
RESONATE BLENDS INC			1.000	0.00
RESOURCES CONNECTION INC			8,306.000	70,850.18
RESPIRERX PHARMACEUTICALS INC			3.000	0.00
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	23,326.38
RETAIL OPPORTUNITY INVESTMENTS			27,592.000	478,997.12
RETAIL VALUE INC ESC			4,519.000	0.00
RETRACTABLE TECHNOLOGIES INC			12,401.000	8,536.85
REUNION INDUSTRIES INC			1,969.000	0.98
REVOLVE GROUP INC			13,703.000	458,913.47
REVVITY INC			12,113.000	1,351,931.93
REX AMERICAN RESOURCES CORP			13,080.000	545,305.20
REXEL SA			414,000.000	10,545,946.20
RGC RESOURCES INC			1,903.000	38,174.18
RHEINMETALL AG			5,421.000	3,450,023.61
RHYTHM PHARMACEUTICALS INC			9,841.000	550,899.18
RIBBON COMMUNICATIONS INC			5,070.000	21,091.20
RICHTER GEDEON NYRT			413,769.000	10,832,133.79
RIGHTMOVE PLC			330,424.000	2,655,916.12
RILEY EXPLORATION PERMIAN INC			2.000	63.84
RINGCENTRAL INC			16,006.000	560,370.06
RINGKJOEBING LANDBOBANK A/S			9,402.000	1,571,874.03
RIO TINTO LTD			112,010.000	8,145,967.46
RLJ LODGING TRUST			38,441.000	392,482.61
RMR GROUP INC/THE			83.000	1,713.12
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	0.00



### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROCHE HOLDING AG			44,011.000	12,408,066.76
ROCK CREEK PHARMACEUTICALS INC			413.000	0.00
ROCKWELL AUTOMATION INC			12,258.000	3,503,213.82
ROCKY BRANDS INC			4,760.000	108,528.00
ROGERS CORP			3,858.000	392,011.38
ROLLINS INC			27,587.000	1,278,657.45
ROPER TECHNOLOGIES INC			10,528.000	5,472,980.80
RORZE CORP			92,100.000	896,621.25
ROSS STORES INC			39,267.000	5,939,919.09
ROWE COS/THE			5,035.000	1.51
ROYAL CARIBBEAN CRUISES LTD			23,258.000	5,365,388.02
ROYALE ENERGY INC			2,193.000	94.30
ROYCE MICRO-CAP TRUST INC			388.000	3,783.00
RPC INC			45,580.000	270,745.20
RS GROUP PLC			1,600,000.000	13,656,169.60
RTX CORP			136,750.000	15,824,710.00
RUBICON TECHNOLOGY INC			291.000	419.04
RUSH ENTERPRISES INC			26,089.000	1,429,416.31
RXSIGHT INC			34,218.000	1,176,414.84
RYANAIR HOLDINGS PLC ADR			125,691.000	5,478,870.69
RYMAN HOSPITALITY PROPERTIES I			10,131.000	1,057,068.54
S&P GLOBAL INC			31,446.000	15,661,051.38
S&T BANCORP INC			7,774.000	297,122.28
SABRA HEALTH CARE REIT INC			42,295.000	732,549.40
SAFEHOLD INC			4,614.000	85,266.72
SAFETY INSURANCE GROUP INC			2,728.000	224,787.20
SAGA COMMUNICATIONS INC			1,479.000	16,313.37
SAGE THERAPEUTICS INC			13,449.000	73,028.07
SALEM MEDIA GROUP INC			2,472.000	1,384.82
SALESFORCE INC			149,156.000	49,867,325.48
SALLY BEAUTY HOLDINGS INC			30,518.000	318,913.10
SAMPO OYJ			205,674.000	8,386,972.31
SAMSUNG ELECTRONICS CO LTD			369,376.000	13,348,377.95
SAMSUNG ELECTRONICS CO LTD GDR			2,528.000	2,283,897.58
SAMSUNG FIRE & MARINE INSURANC			10,465.000	2,548,452.72
SAMYANG FOODS CO LTD			3,742.000	1,944,524.45
SANARA MEDTECH INC			4,308.000	143,025.60
SANDRIDGE ENERGY INC			5,203.000	60,927.13
SANDS CHINA LTD HK/01928			600,000.000	1,614,325.52





### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SANDY SPRING BANCORP INC			5,610.000	189,113.10
SANMINA CORP			14,155.000	1,071,108.85
SANOFI SA			101,040.000	9,807,727.48
SANRIO CO LTD			419,100.000	14,773,567.82
SANWA HOLDINGS CORP			101,500.000	2,842,981.57
SAP SE			169,850.000	41,560,367.21
SAPIENS INTERNATIONAL CORP NV			10,701.000	287,535.87
SASOL LTD			721,173.000	3,182,409.97
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			2,180.000	84,584.00
SAVARA INC			7,783.000	23,893.81
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			10,554.000	2,150,905.20
SBERBANK OF RUSSIA PJSC ADR			167,041.000	1,670.41
SBI SUMISHIN NET BANK LTD			101,400.000	2,445,316.79
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			5,100.000	241,995.00
SCB X PCL			1,477,500.000	5,070,171.63
SCHEID VINEYARDS INC			620.000	2,945.00
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			139,455.000	5,346,704.70
SCHNEIDER ELECTRIC SE			89,629.000	22,358,128.82
SCHOLAR ROCK HOLDING CORP			16,910.000	730,850.20
SCHOLASTIC CORP			7,622.000	162,577.26
SCO GROUP INC/THE			6,400.000	0.00
SCORPIO TANKERS INC			13,481.000	669,870.89
SCOUT24 SE			194,687.000	17,156,022.87
SCPHARMACEUTICALS INC			13,338.000	47,216.52
SEABOARD CORP			139.000	337,722.74
SEACHANGE INTERNATIONAL INC			195.000	1,267.50
SEACOAST BANKING CORP OF FLORI			17,232.000	474,396.96
SEACOR MARINE HOLDINGS INC			11,895.000	78,031.20
SEAGATE TECHNOLOGY HOLDINGS PL			27,783.000	2,397,950.73
SECURE ENERGY SERVICES INC 144A			6,800.000	3,034.07
SECUREWORKS CORP			8,466.000	71,622.36
SECURITY NATIONAL FINANCIAL CO			9,484.000	114,092.52
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT MEDICAL HOLDINGS CORP			27,068.000	510,231.80
SELECTIVE INSURANCE GROUP INC			11,957.000	1,118,218.64



### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEMLER SCIENTIFIC INC			4,953.000	266,174.22
SEMPRA			72,289.000	6,341,191.08
SEMRUSH HOLDINGS INC			294,202.000	3,495,119.76
SEMTECH CORP			11,911.000	736,695.35
SENECA FOODS CORP			5,722.000	453,525.72
SENSIENT TECHNOLOGIES CORP			9,624.000	685,806.24
SEQUENTIAL BRANDS GROUP INC			12.000	0.00
SERA PROGNOSTICS INC			17,649.000	143,662.86
SERINA THERAPEUTICS INC			5.000	25.00
SERINA THERAPEUTICS INC WTS EXP 07/31/2025			2.000	0.00
SERVICE PROPERTIES TRUST			34,178.000	86,812.12
SERVICENOW INC			37,540.000	39,796,904.80
SERVISFIRST BANCSHARES INC			13,764.000	1,166,361.36
SFL CORP LTD			22,293.000	227,834.46
SHAKE SHACK INC			5,531.000	717,923.80
SHARPER IMAGE CORP			2,100.000	0.00
SHATTUCK LABS INC			4,922.000	5,955.62
SHELL PLC			370,900.000	11,501,395.37
SHELLS SEAFOOD RESTAURANTS			44.000	0.00
SHENANDOAH TELECOMMUNICATIONS			10,018.000	126,326.98
SHENZHEN MINDRAY BIO-MEDICAL WTS EXP 01/13/2026			63,585.000	2,221,659.90
SHENZHOU INTERNATIONAL GROUP H HK/02313			39,500.000	315,269.79
SHERWIN-WILLIAMS CO/THE			23,997.000	8,157,300.21
SHIMADZU CORP			211,900.000	6,014,799.36
SHIN-ETSU CHEMICAL CO LTD			175,200.000	5,903,914.27
SHINHAN FINANCIAL GROUP CO LTD			140,180.000	4,537,296.38
SHIONOGI & CO LTD			691,500.000	9,763,543.18
SHIZUOKA FINANCIAL GROUP INC			205,100.000	1,676,323.12
SHOALS TECHNOLOGIES GROUP INC			33,031.000	182,661.43
SHOE CARNIVAL INC			11,894.000	393,453.52
SHOLODGE INC			1,650.000	0.00
SHOPIFY INC			143,000.000	15,205,190.00
SHOPRITE HOLDINGS LTD			67,187.000	1,048,572.95
SHORE BANCSHARES INC			9,682.000	153,459.70
SHRIRAM FINANCE LTD			187,444.000	6,325,547.51
SHUTTERSTOCK INC			4,249.000	128,957.15
SHYFT GROUP INC/THE			3,905.000	45,844.70
SI-BONE INC			16,674.000	233,769.48
SIEBERT FINANCIAL CORP			7,295.000	23,052.20



### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIEGFRIED HOLDING AG			2,034.000	2,212,992.00
SIEMENS ENERGY AG			228,140.000	11,901,719.31
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00
SIERRA BANCORP			1,013.000	29,295.96
SIG GROUP AG			795,000.000	15,685,075.87
SIGA TECHNOLOGIES INC			7,602.000	45,688.02
SIGHT RESOURCE CORP			200.000	0.00
SIGHT SCIENCES INC			20,010.000	72,836.40
SIGNATURE BANK/NEW YORK NY			7,182.000	9,839.34
SIGNET JEWELERS LTD			9,781.000	789,424.51
SIKA AG			72,000.000	17,144,937.94
SILGAN HOLDINGS INC			12,240.000	637,092.00
SILICON GRAPHICS INC COM			11,800.000	0.00
SIMCLAR INC			700.000	0.07
SIMILARWEB LTD			315,806.000	4,474,971.02
SIMMONS FIRST NATIONAL CORP			20,615.000	457,240.70
SIMON PROPERTY GROUP INC			32,470.000	5,591,658.70
SIMPLY GOOD FOODS CO/THE			18,004.000	701,795.92
SIMULATIONS PLUS INC			5,199.000	145,000.11
SINCLAIR INC			12,178.000	196,552.92
SINOPHARM GROUP CO LTD HK/01099			3,424,800.000	9,390,925.51
SIRIUSPOINT LTD			14,839.000	243,211.21
SITE CENTERS CORP			6,302.000	96,357.58
SITIME CORP			3,436.000	737,125.08
SITIO ROYALTIES CORP			16,910.000	324,333.80
SIX FLAGS ENTERTAINMENT CORP			12,181.000	587,002.39
SJW GROUP			6,232.000	306,739.04
SK HYNIX INC			36,731.000	4,338,908.81
SK TELECOM CO LTD			244,500.000	9,167,821.10
SKF AB			468,900.000	8,809,977.11
SKYWARD SPECIALTY INSURANCE GR			51,905.000	2,623,278.70
SKYWEST INC			12,573.000	1,258,934.49
SKYWORKS SOLUTIONS INC			25,797.000	2,287,677.96
SL GREEN REALTY CORP			12,490.000	848,320.80
SLEEP NUMBER CORP			4,418.000	67,330.32
SM ENERGY CO			24,197.000	937,875.72
SMF ENERGY CORP			441.000	0.00
SMITH DOUGLAS HOMES CORP			8,067.000	206,837.88
SMITH MICRO SOFTWARE INC			79.000	103.49



### Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SMURFIT WESTROCK PLC			48,455.000	2,609,786.30
SNAP INC			73,549.000	792,122.73
SNAP-ON INC			8,048.000	2,732,135.04
SOCKET MOBILE INC			511.000	669.41
SOFTECH INC			157.000	0.02
SOJITZ CORP			499,180.000	10,297,413.48
SOLARIS ENERGY INFRASTRUCTURE			6,045.000	173,975.10
SOLID BIOSCIENCES INC			333.000	1,332.00
SOLIGENIX INC			2.000	5.42
SOLITARIO RESOURCES CORP			40.000	23.78
SOLUNA HOLDINGS INC			30.000	63.00
SOLVENTUM CORP			13,569.000	896,368.14
SONIC AUTOMOTIVE INC			10,466.000	663,021.10
SONIDA SENIOR LIVING INC			5,114.000	118,031.12
SONOS INC			18,636.000	280,285.44
SOPRA STERIA GROUP			44,000.000	7,791,102.00
SOTERA HEALTH CO			39,458.000	539,785.44
SOTHERLY HOTELS INC			2,675.000	2,491.49
SOUNDTHINKING INC			5,350.000	69,871.00
SOUTH BOW CORP			84,229.000	1,985,277.53
SOUTHERN CO/THE			141,362.000	11,636,919.84
SOUTHERN FIRST BANCSHARES INC			4,878.000	193,900.50
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			741.000	42,511.17
SOUTHSIDE BANCSHARES INC			5,377.000	170,773.52
SOUTHSTATE CORP			15,515.000	1,543,432.20
SOUTHWEST AIRLINES CO			58,842.000	1,978,268.04
SOUTHWEST GAS HOLDINGS INC			12,740.000	900,845.40
SPANISH BROADCASTING SYSTEM IN			375.000	97.50
SPARTANNASH CO			7,710.000	141,247.20
SPDR S&P METALS & MINING ETF			489,051.000	27,753,644.25
SPECTRUM BRANDS HOLDINGS INC			7,694.000	650,066.06
SPEED COMMERCE INC			303.000	0.03
SPEEDUS CORP			1,690.000	0.00
SPERO THERAPEUTICS INC			9,445.000	9,728.35
SPHERE ENTERTAINMENT CO			4,753.000	191,640.96
SPIRE CORP			3,525.000	0.00
SPIRE INC			12,437.000	843,601.71
SPIRIT MTA REIT ESCROW			93,012.000	8,371.08



### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPOK HOLDINGS INC			15,566.000	249,834.30
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPORTRADAR GROUP AG			46,356.000	803,813.04
SPOTIFY TECHNOLOGY SA			6,868.000	3,072,605.84
SPROUT SOCIAL INC			10,839.000	332,865.69
SPROUTS FARMERS MARKET INC			18,395.000	2,337,452.65
SPS COMMERCE INC			9,210.000	1,694,547.90
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX TECHNOLOGIES INC			11,401.000	1,659,073.52
SPYRE THERAPEUTICS INC			5,003.000	116,469.84
SS&C TECHNOLOGIES HOLDINGS INC			319,140.000	24,184,429.20
ST JOE CO/THE			7,003.000	314,644.79
STAAR SURGICAL CO			9,748.000	236,778.92
STAG INDUSTRIAL INC			30,950.000	1,046,729.00
STANDARD BIOTOOLS INC			18,000.000	31,500.00
STANDARD CHARTERED PLC			300,567.000	3,721,388.07
STANDARD MOTOR PRODUCTS INC			4,851.000	150,283.98
STANDEX INTERNATIONAL CORP			4,381.000	819,203.19
STANLEY BLACK & DECKER INC			21,503.000	1,726,475.87
STAR BUFFET INC			762.000	0.00
STAR BULK CARRIERS CORP			21,166.000	316,431.70
STAR HOLDINGS			2,992.000	29,112.16
STAR STRUCK LTD			262.000	0.00
STARBUCKS CORP			111,289.000	10,155,121.25
STATE STREET CORP			37,203.000	3,651,474.45
STATERA BIOPHARMA INC			52.000	0.00
STEEL CONNECT INC			1,206.000	15,038.82
STEEL DYNAMICS INC			22,997.000	2,623,267.79
STEELCASE INC			21,393.000	252,865.26
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	0.00
STELLAR BANCORP INC			10,021.000	284,095.35
STEPAN CO			5,298.000	342,780.60
STEPHAN CO/THE			1,476.000	1,328.40
STEPSTONE GROUP INC			9,796.000	566,992.48
STEREOTAXIS INC			644.000	1,468.32
STERIS PLC			9,685.000	1,990,848.60
STERLING INFRASTRUCTURE INC			8,626.000	1,453,049.70
STEVEN MADDEN LTD			17,449.000	741,931.48



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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STEWART INFORMATION SERVICES C			3,381.000	228,183.69
STMICROELECTRONICS NV			154,100.000	3,873,575.11
STOCK YARDS BANCORP INC			6,771.000	484,871.31
STOKE THERAPEUTICS INC			15,307.000	168,836.21
STONECO LTD			46,937.000	374,087.89
STONERIDGE INC			5,002.000	31,362.54
STONEX GROUP INC			6,739.000	660,219.83
STORAGE ENGINE INC COM			1,650.000	0.00
STRASBAUGH INC			204.000	0.00
STRATA SKIN SCIENCES INC			4.000	11.56
STRATASYS LTD			10,018.000	89,060.02
STRATEGIC EDUCATION INC			4,796.000	448,042.32
STRATTEC SECURITY CORP			1,732.000	71,358.40
STRATUS PROPERTIES INC			1,612.000	33,449.00
STREAMLINE HEALTH SOLUTIONS IN			146.000	548.96
STRIDE INC			7,309.000	759,624.37
STRYKER CORP			35,872.000	12,915,713.60
STURM RUGER & CO INC			3,093.000	109,399.41
STYLECLICK INC			3,762.000	0.04
SUGARMADE INC			1.000	0.00
SULPHCO INC			2,843.000	0.00
SUMITOMO FORESTRY CO LTD			47,800.000	1,610,162.83
SUMITOMO MITSUI FINANCIAL GROU			354,000.000	8,478,340.25
SUMMIT HOTEL PROPERTIES INC			15,023.000	102,907.55
SUMMIT MATERIALS INC			28,822.000	1,458,393.20
SUN COMMUNITIES INC			4,235.000	520,777.95
SUNCOKE ENERGY INC			2,777.000	29,713.90
SUNCOR ENERGY INC NEW			116,262.000	4,147,825.91
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,223.22
SUNOCO LP			32,114.000	1,651,944.16
SUNSTONE HOTEL INVESTORS INC			46,714.000	553,093.76
SUNWAY CONSTRUCTION GROUP BHD			1,792,000.000	1,855,520.51
SUPER MICRO COMPUTER INC			55,046.000	1,677,802.08
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR GROUP OF COS INC			4,762.000	78,715.86
SUPERIOR INDUSTRIES INTERNATIO			8,263.000	16,856.52
SUPERNUS PHARMACEUTICALS INC			11,845.000	428,315.20
SURGERY PARTNERS INC			13,588.000	287,657.96
SURMODICS INC			5,495.000	217,602.00



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUSS MICROTEC SE			15,280.000	769,761.71
SUTRO BIOPHARMA INC			3,152.000	5,799.68
SWEDBANK AB			521,400.000	10,301,298.23
SWISS HELVETIA FUND			23,275.000	174,329.75
SYLVAMO CORP			7,174.000	566,889.48
SYMBOLIC LOGIC INC			8,719.000	4,185.12
SYNAPTICS INC			7,650.000	583,848.00
SYNCHRONY FINANCIAL			63,119.000	4,102,735.00
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00
SYNLOGIC INC			149.000	204.13
SYNOPSIS INC			18,543.000	9,000,030.48
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.01
SYSCO CORP			53,515.000	4,091,756.90
T ROWE PRICE GROUP INC			24,191.000	2,735,760.19
T-MOBILE US INC			57,302.000	12,648,270.46
TACTILE SYSTEMS TECHNOLOGY INC			2,932.000	50,225.16
TAIWAN SEMICONDUCTOR MANUFACTU			2,353,000.000	77,154,600.41
TAIWAN SEMICONDUCTOR MANUFACTU ADR			50,998.000	10,071,595.02
TAKE-TWO INTERACTIVE SOFTWARE			19,559.000	3,600,420.72
TALANX AG			124,800.000	10,616,277.36
TALEN ENERGY CORP			74,245.000	14,937,351.55
TALON INTERNATIONAL INC			3,150.000	148.05
TANDEM DIABETES CARE INC			41,835.000	1,506,896.70
TANDY BRANDS ACCESSORIES INC			1,325.000	0.00
TANGER INC			16,597.000	566,455.61
TANGO THERAPEUTICS INC			13,479.000	41,650.11
TAPESTRY INC			22,610.000	1,477,111.30
TARGA RESOURCES CORP			293,895.000	52,460,257.50
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			255,378.000	34,521,998.04
TARRAGON CORP			10,464.000	0.00
TARSUS PHARMACEUTICALS INC			4,724.000	261,567.88
TATA CONSULTANCY SERVICES LTD			46,707.000	2,233,938.21
TATA MOTORS LTD			215,820.000	1,865,812.17
TAYLOR DEVICES INC			1,565.000	64,462.35
TAYLOR MORRISON HOME CORP			25,954.000	1,588,644.34
TC ENERGY CORP			869,912.000	40,480,937.73
TE CONNECTIVITY PLC			32,263.000	4,612,641.11
TEAM FINANCIAL INC			4,300.000	0.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TECAN GROUP AG			29,000.000	6,483,200.00
TECHNICAL COMMUNICATIONS CORP			135.000	0.01
TECHNOLOGY SOLUTIONS CO			920.000	0.09
TECHTARGET INC			4,665.000	92,460.30
TECHTRONIC INDUSTRIES CO LTD HK/00669			1,808,000.000	23,857,002.12
TEEKAY CORP LTD			16,492.000	114,289.56
TEEKAY TANKERS LTD			7,306.000	290,705.74
TEGNA INC			43,735.000	799,913.15
TEJON RANCH CO			8,651.000	137,550.90
TEKKNOWLEDGE CORP			2,012.000	0.00
TELEDYNE TECHNOLOGIES INC			5,387.000	2,500,268.31
TELEFLEX INC			6,098.000	1,085,322.04
TELEPHONE AND DATA SYSTEMS INC			19,970.000	681,176.70
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00
TELEVIDEO INC/CA			2,143.000	0.00
TELIGENT INC			50.000	0.00
TEMPEST THERAPEUTICS INC			109.000	90.96
TENABLE HOLDINGS INC			19,311.000	760,467.18
TENAYA THERAPEUTICS INC			6,661.000	9,525.23
TENCENT HOLDINGS LTD HK/00700			659,400.000	35,397,987.81
TENCENT MUSIC ENTERTAINMENT GR ADR			102,966.000	1,168,664.10
TENNANT CO			4,356.000	355,144.68
TERADATA CORP			18,555.000	577,988.25
TERADYNE INC			82,896.000	10,438,264.32
TEREX CORP			11,955.000	552,560.10
TERNS PHARMACEUTICALS INC			17,370.000	96,229.80
TERRENO REALTY CORP			14,253.000	842,922.42
TERUMO CORP			859,200.000	16,740,075.76
TESCO PLC			2,361,200.000	10,891,245.62
TESLA INC			312,497.000	126,198,788.48
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECHNOLOGIES INC			13,290.000	47,578.20
TETRAPHASE PHARMACEUTICALS INC			271.000	0.00
TEXAS CAPITAL BANCSHARES INC			9,460.000	739,772.00
TEXAS INSTRUMENTS INC			95,507.000	17,908,517.57
TEXAS PACIFIC LAND CORP			1,851.000	2,047,131.96
TEXTRON INC			30,413.000	2,326,290.37
TG THERAPEUTICS INC			21,522.000	647,381.76
THE CAMPBELL'S COMPANY			19,352.000	810,461.76





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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
THERAPEUTICSMD INC			194.000	166.86
THERAVANCE BIOPHARMA INC			10,643.000	100,150.63
THERMO FISHER SCIENTIFIC INC			37,515.000	19,516,428.45
THERMOGENESIS HOLDINGS INC			2.000	0.00
THERMON GROUP HOLDINGS INC			3,698.000	106,391.46
THIRD HARMONIC BIO INC			10,422.000	107,242.38
THOMAS GROUP INC			367.000	0.00
THQ INC			896.000	0.00
TIDEWATER INC			10,269.000	561,816.99
TILRAY BRANDS INC			128,889.000	171,422.37
TIMBERLAND BANCORP INC/WA			2,022.000	61,691.22
TITAGARH RAIL SYSTEM LTD			90,635.000	1,169,596.59
TITAN INTERNATIONAL INC			13,376.000	90,823.04
TITAN MACHINERY INC			2,185.000	30,874.05
TITAN PHARMACEUTICALS INC			2.000	6.42
TJX COS INC/THE			124,228.000	15,007,984.68
TL ADMIN CORP COM			29,100.000	0.00
TOEI ANIMATION CO LTD			96,300.000	2,166,075.90
TOKIO MARINE HOLDINGS INC			254,600.000	9,279,388.83
TOMPKINS FINANCIAL CORP			2,598.000	176,222.34
TOMY CO LTD			64,600.000	1,866,149.08
TONG YANG INDUSTRY CO LTD			433,000.000	1,479,235.61
TONIX PHARMACEUTICALS HOLDING			1.000	0.33
TOOTSIE ROLL INDUSTRIES INC			12,666.000	409,491.78
TOPGOLF CALLAWAY BRANDS CORP			17,887.000	140,591.82
TOR MINERALS INTERNATIONAL INC			236.000	306.80
TOROMONT INDUSTRIES LTD			108,662.000	8,585,975.30
TORTOISE ENERGY INFRASTRUCT			2,891.000	121,422.00
TOTALENERGIES SE			145,300.000	8,029,951.47
TOURMALINE BIO INC			8,198.000	166,255.44
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWER SEMICONDUCTOR LTD			20,628.000	1,062,548.28
TOWNE BANK/PORTSMOUTH VA			13,884.000	472,889.04
TOYO SUISAN KAISHA LTD			24,900.000	1,704,784.87
TPG INC			11,306.000	710,469.04
TPI COMPOSITES INC			6,683.000	12,630.87
TRACTOR SUPPLY CO			89,205.000	4,733,217.30
TRADE DESK INC/THE			5,470.000	642,889.10
TRANE TECHNOLOGIES PLC			23,258.000	8,590,342.30



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TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			4,470.000	18,282.30
TRANSCAT INC			4,419.000	467,265.06
TRANSCOASTAL CORP			23.000	0.00
TRANSCONTINENTAL REALTY INVEST			401.000	11,953.81
TRANSDIGM GROUP INC			15,366.000	19,473,024.48
TRANSMEDICS GROUP INC			5,910.000	368,488.50
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			172,551.000	647,066.25
TRANSUNION			87,370.000	8,100,072.70
TRAVEL + LEISURE CO			16,748.000	844,936.60
TRAVELERS COS INC/THE			31,041.000	7,477,466.49
TRAVELZOO			5,852.000	116,747.40
TRAVERE THERAPEUTICS INC			11,707.000	203,935.94
TREACE MEDICAL CONCEPTS INC			21,261.000	158,181.84
TREDEGAR CORP			7,195.000	55,257.60
TREEHOUSE FOODS INC			6,537.000	229,644.81
TRI POINTE HOMES INC			25,081.000	909,437.06
TRI-VALLEY CORP			1,094.000	0.00
TRIAD GUARANTY INC			2,231.000	2.23
TRICO BANCSHARES			5,393.000	235,674.10
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			10,525.000	258,809.75
TRIMBLE INC			36,956.000	2,611,310.96
TRINET GROUP INC			8,933.000	810,848.41
TRINITY INDUSTRIES INC			20,144.000	707,054.40
TRINITY PLACE HOLDINGS INC			2,067.000	101.91
TRIP.COM GROUP LTD ADR			249,992.000	17,164,450.72
TRIPADVISOR INC			19,125.000	282,476.25
TRIPLE CROWN MEDIA INC			983.000	0.00
TRIVENI TURBINE LTD			337,302.000	2,920,779.00
TRONOX HOLDINGS PLC			22,991.000	231,519.37
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TRUBRIDGE INC			9,795.000	193,157.40
TRUEBLUE INC			8,354.000	70,173.60
TRUIST FINANCIAL CORP			144,940.000	6,287,497.20
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			2,814.000	93,734.34



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRUSTMARK CORP			13,742.000	486,054.54
TS TECH CO LTD			386,600.000	4,420,464.34
TTEC HOLDINGS INC			4,298.000	21,447.02
TTM TECHNOLOGIES INC			18,156.000	449,361.00
TUCOWS INC			1,806.000	30,954.84
TUESDAY MORNING CORP			141.000	0.00
TURKIYE GARANTI BANKASI AS			339,835.000	1,195,556.45
TURNING POINT BRANDS INC			267.000	16,046.70
TURTLE BEACH CORP			5.000	86.55
TUTOR PERINI CORP			6,111.000	147,886.20
TWFG INC			50,121.000	1,543,726.80
TWILIO INC			11,439.000	1,236,327.12
TWIN DISC INC			3,642.000	42,793.50
TWIST BIOSCIENCE CORP			10,485.000	487,237.95
TWO HARBORS INVESTMENT CORP			9,524.000	112,668.92
TWO RIVERS WATER & FARMING CO			199.000	0.00
TXNM ENERGY INC			15,701.000	772,018.17
TYLER TECHNOLOGIES INC			4,190.000	2,416,121.60
TYRA BIOSCIENCES INC			7,504.000	104,305.60
TYSON FOODS INC			49,477.000	2,841,958.88
U-NEXT HOLDINGS CO LTD			210,000.000	2,331,700.10
UBER TECHNOLOGIES INC			231,151.000	13,943,028.32
UBS -CW25 CONTEMPORARY WTS EXP 29-SEP-2025			99,546.000	3,627,456.24
UBS -CW25 MIDEA GROUP C WTS EXP 10-JUN-2025			316,803.000	3,266,238.93
UBS -CW25 MONTAGE TECHN WTS EXP 23-JUN-2025			243,055.000	2,260,411.50
UBS GROUP AG			139,790.000	4,277,381.19
UDR INC			42,522.000	1,845,880.02
UFP INDUSTRIES INC			14,117.000	1,590,280.05
UFP TECHNOLOGIES INC			4,094.000	1,001,023.94
ULTA BEAUTY INC			7,670.000	3,335,913.10
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			13,542.000	486,834.90
ULTRALIFE CORP			2,746.000	20,457.70
ULTRAPETROL BAHAMAS LTD			1,582.000	0.16
ULTRATECH CEMENT LTD			16,150.000	2,155,442.98
ULVAC INC			125,100.000	4,908,160.93
UMB FINANCIAL CORP			9,323.000	1,052,193.78
UMH PROPERTIES INC			8,983.000	169,599.04
UNDER ARMOUR INC			67,878.000	562,029.84



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNICO AMERICAN CORP			668.000	43.42
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00
UNICREDIT SPA			294,522.000	11,749,259.39
UNIFI INC			683.000	4,268.75
UNIFIRST CORP/MA			3,289.000	562,715.01
UNIGENE LABORATORIES INC			9,893.000	0.00
UNILEVER PLC			205,260.000	11,691,435.54
UNILEVER PLC ADR			255,159.000	14,467,515.30
UNION BANKSHARES INC/MORRISVIL			7,195.000	208,007.45
UNION PACIFIC CORP			128,716.000	29,352,396.64
UNISYS CORP			6,573.000	41,607.09
UNIT CORP WTS EXP 09/03/2027			200.000	87.51
UNITED AIRLINES HOLDINGS INC			32,294.000	3,135,747.40
UNITED AMERICAN HEALTHCARE COR			1,094.000	14.22
UNITED BANCORP INC/OH			1,591.000	20,492.08
UNITED BANKSHARES INC/WV			26,973.000	1,012,836.15
UNITED COMMUNITY BANKS INC/GA			24,401.000	788,396.31
UNITED FIRE GROUP INC			4,927.000	140,173.15
UNITED MICROELECTRONICS CORP			7,195,000.000	9,447,902.20
UNITED NATURAL FOODS INC			9,446.000	257,970.26
UNITED OVERSEAS BANK LTD			421,800.000	11,232,952.64
UNITED PARCEL SERVICE INC			71,938.000	9,071,381.80
UNITED PARKS & RESORTS INC			9,933.000	558,135.27
UNITED RENTALS INC			6,540.000	4,607,037.60
UNITED STATES LIME & MINERALS			7,374.000	978,824.76
UNITED WESTERN BANCORP INC			2,275.000	0.00
UNITEDHEALTH GROUP INC			119,046.000	60,220,609.56
UNITIL CORP			4,072.000	220,661.68
UNITY BANCORP INC			2,622.000	114,345.42
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			6,134.000	336,388.56
UNIVERSAL ELECTRONICS INC			4,338.000	47,718.00
UNIVERSAL HEALTH SERVICES INC			9,450.000	1,695,519.00
UNIVERSAL INSURANCE HOLDINGS I			5,238.000	110,312.28
UNIVERSAL LOGISTICS HOLDINGS I			6,008.000	276,007.52
UNIVERSAL STAINLESS & ALLOY PR			3,838.000	168,987.14
UNIVERSAL TECHNICAL INSTITUTE			205,513.000	5,283,739.23
UNIVEST FINANCIAL CORP			5,936.000	175,171.36
UPBOUND GROUP INC			9,912.000	289,133.04



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UPL LTD			531,645.000	3,111,114.17
UPLAND SOFTWARE INC			875.000	3,797.50
UPSTART HOLDINGS INC			14,076.000	866,659.32
URANIUM ENERGY CORP			76,858.000	514,180.02
URBAN EDGE PROPERTIES			23,505.000	505,357.50
URBAN OUTFITTERS INC			12,866.000	706,086.08
UROGEN PHARMA LTD			19,970.000	212,680.50
UROLOGIX INC			2,793.000	0.28
US BANCORP			172,631.000	8,256,940.73
US ENERGY CORP			40.000	65.20
US GOLD CORP			2.000	12.26
US PHYSICAL THERAPY INC			3,770.000	334,436.70
US PLASTIC LMBR CORP COM			29,600.000	0.00
USANA HEALTH SCIENCES INC			2,505.000	89,904.45
UTAH MEDICAL PRODUCTS INC			3,353.000	206,108.91
UTG INC			513.000	14,128.02
UTILITIES SELECT SECTOR SPDR			1,002,386.000	75,870,596.34
UTSTARCOM HOLDINGS CORP			1,472.000	4,401.28
V ONE CORP COM			2,000.000	0.00
V2X INC			4,885.000	233,649.55
VAALCO ENERGY INC			19,174.000	83,790.38
VALARIS LTD			11,823.000	523,049.52
VALE SA			574,600.000	5,073,679.35
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			41,202.000	5,050,953.18
VALLEY MEDIA INC COM			11,100.000	0.00
VALUE AMER INC COM			290.000	0.00
VANDA PHARMACEUTICALS INC			11,928.000	57,135.12
VANGUARD GLBL EX-US REAL EST			162,015.000	6,409,313.40
VAREX IMAGING CORP			12,770.000	186,314.30
VARONIS SYSTEMS INC			17,953.000	797,651.79
VASO CORP			1,000.000	118.00
VAT GROUP AG			52,007.000	19,672,275.42
VAXCYTE INC			12,970.000	1,061,724.20
VBI VACCINES INC			728.000	0.36
VCAMPUS CORP			271.000	0.00
VEECO INSTRUMENTS INC			14,821.000	397,202.80
VEEVA SYSTEMS INC			2,304.000	484,416.00
VENTAS INC			52,254.000	3,077,238.06



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VERA BRADLEY INC			3,947.000	15,511.71
VERA THERAPEUTICS INC			8,568.000	362,340.72
VERACYTE INC			187,230.000	7,414,308.00
VERADIGM INC			36,998.000	360,730.50
VERALTO CORP			30,595.000	3,116,100.75
VERICEL CORP			144,945.000	7,958,929.95
VERINT SYSTEMS INC			13,332.000	365,963.40
VERIS RESIDENTIAL INC			18,913.000	314,523.19
VERISIGN INC			11,917.000	2,466,342.32
VERISK ANALYTICS INC			16,819.000	4,632,457.17
VERIZON COMMUNICATIONS INC			497,508.000	19,895,344.92
VERRA MOBILITY CORP			27,267.000	659,316.06
VERRICA PHARMACEUTICALS INC			24,903.000	17,432.10
VERTEX INC			28,878.000	1,540,641.30
VERTEX PHARMACEUTICALS INC			32,091.000	12,923,045.70
VERTIV HOLDINGS CO			86,967.000	9,880,320.87
VIATRIS INC			200,130.000	2,491,618.50
VIAVI SOLUTIONS INC			42,766.000	431,936.60
VICI PROPERTIES INC			138,646.000	4,049,849.66
VICON INDUSTRIES INC			2.000	130.00
VICOR CORP			6,515.000	314,804.80
VICTORIA'S SECRET & CO			14,172.000	587,004.24
VICTORY CAPITAL HOLDINGS INC			13,491.000	883,120.86
VIDEO DISPLAY CORP			2,455.000	2,381.35
VIEWCAST.COM INC			6,812.000	1.36
VIEWRAY INC			21,581.000	0.02
VIEWTRAN GROUP INC			2,440.000	0.24
VILLAGE SUPER MARKET INC			2,096.000	66,841.44
VIPER ENERGY INC			14,830.000	727,708.10
VIRCO MFG. CORP			5,194.000	53,238.50
VIRGINIA NATIONAL BANKSHARES C			110.000	4,202.00
VIRIDIAN THERAPEUTICS INC			19,944.000	382,326.48
VIRTU FINANCIAL INC			14,888.000	531,203.84
VIRTUS INVESTMENT PARTNERS INC			1,322.000	291,606.76
VIRTUS TOTAL RETURN FUND INC			53,176.000	311,611.36
VISA INC			234,646.000	74,157,521.84
VISHAY INTERTECHNOLOGY INC			22,851.000	387,095.94
VISHAY PRECISION GROUP INC			6,367.000	149,433.49
VISTEON CORP			5,496.000	487,605.12



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VISTRA CORP			33,740.000	4,651,733.80
VITA COCO CO INC/THE			10,422.000	384,676.02
VITAL FARMS INC			7,782.000	293,303.58
VL DISSOLUTION CORP COM			1,293.000	0.00
VOLTAMP TRANSFORMERS LTD			10,750.000	1,272,691.04
VOLVO AB			419,300.000	10,192,907.17
VOXX INTERNATIONAL CORP			3,898.000	28,767.24
VOYA EMRG MRKT HI DVD EQTY			24,733.000	123,912.33
VOYAGER THERAPEUTICS INC			12,719.000	72,116.73
VSE CORP			5,218.000	496,231.80
VULCAN MATERIALS CO			15,461.000	3,977,033.03
W R BERKLEY CORP			29,524.000	1,727,744.48
W WORLD CORP			11.000	0.00
W&T OFFSHORE INC			45,798.000	76,024.68
WABASH NATIONAL CORP			7,182.000	123,027.66
WAFD INC			12,181.000	392,715.44
WAL-MART DE MEXICO SAB DE CV			698,202.000	1,842,821.47
WALGREENS BOOTS ALLIANCE INC			117,205.000	1,093,522.65
WALKER & DUNLOP INC			8,642.000	840,088.82
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			469,357.000	42,406,404.95
WALT DISNEY CO/THE			181,656.000	20,227,395.60
WANDERPORT CORP			82.000	0.05
WARNER BROS DISCOVERY INC			219,125.000	2,316,151.25
WARRIOR MET COAL INC			12,832.000	696,007.68
WASHINGTON TRUST BANCORP INC			4,653.000	145,871.55
WASTE MANAGEMENT INC			38,370.000	7,742,682.30
WATERS CORP			6,776.000	2,513,760.48
WATERSTONE FINANCIAL INC			5,521.000	74,202.24
WATTS WATER TECHNOLOGIES INC			6,442.000	1,309,658.60
WAVE LIFE SCIENCES LTD			7,921.000	97,982.77
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	0.00
WD-40 CO			2,899.000	703,529.32
WEAVE COMMUNICATIONS INC			166,383.000	2,648,817.36
WEBCO INDUSTRIES INC			62.000	10,044.00
WEC ENERGY GROUP INC			49,626.000	4,666,829.04
WEG SA			275,917.000	2,356,829.65
WEGENER CORP			4,812.000	82.77



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEICHAJ POWER CO LTD HK/02338			5,826,000.000	8,910,057.33
WEIS MARKETS INC			5,183.000	350,992.76
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			363,279.000	25,516,716.96
WELLTOWER INC			68,258.000	8,602,555.74
WENDY'S CO/THE			31,475.000	513,042.50
WERNER ENTERPRISES INC			10,208.000	366,671.36
WESBANCO INC			16,099.000	523,861.46
WEST BANCORP INC			1,216.000	26,326.40
WEST PHARMACEUTICAL SERVICES I			8,785.000	2,877,614.60
WESTAMERICA BANCORP			6,587.000	345,554.02
WESTERN DIGITAL CORP			48,198.000	2,874,046.74
WESTERN MIDSTREAM PARTNERS LP			312,280.000	12,000,920.40
WESTERN NEW ENGLAND BANCORP IN			9,640.000	88,688.00
WESTERN WTR CO			9,200.000	0.00
WESTINGHOUSE AIR BRAKE TECHNOL			22,694.000	4,302,555.46
WESTMORELAND COAL CO			2,487.000	0.00
WESTWATER RESOURCES INC			1.000	0.71
WESTWOOD HOLDINGS GROUP INC			2,537.000	36,811.87
WET SEAL INC/THE			24,433.000	0.00
WEX INC			113,056.000	19,820,977.92
WEYCO GROUP INC			4,628.000	173,781.40
WEYERHAEUSER CO			90,719.000	2,553,739.85
WH GROUP LTD HK/00288			25,818,500.000	19,975,564.29
WHA CORP PCL			15,512,200.000	2,502,334.68
WHERE FOOD COMES FROM INC			286.000	3,789.50
WHITE MOUNTAINS INSURANCE GROU			503.000	978,365.18
WHITESTONE REIT			17,407.000	246,657.19
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			68.000	241.40
WILLDAN GROUP INC			3,254.000	123,944.86
WILLIAMS COS INC/THE			967,180.000	52,343,781.60
WILLIAMS-SONOMA INC			3,883.000	719,053.94
WILLIS LEASE FINANCE CORP			2,728.000	566,196.40
WILLIS TOWERS WATSON PLC			85,786.000	26,871,606.64
WILMAR INTERNATIONAL LTD			2,705,400.000	6,147,734.93
WINDTREE THERAPEUTICS INC			12.000	4.19
WINLAND HOLDINGS CORP			968.000	4,743.20





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WINMARK CORP			1,156.000	454,388.92
WINNEBAGO INDUSTRIES INC			9,637.000	460,455.86
WIRELESS XCESSORIES GROUP INC			1,262.000	0.00
WISDOMTREE INC			18,613.000	195,436.50
WIWYNN CORP			59,000.000	4,715,033.01
WIX.COM LTD			52,667.000	11,299,704.85
WNS HOLDINGS LTD			9,209.000	436,414.51
WORKDAY INC			4,932.000	1,272,603.96
WORKIVA INC			7,208.000	789,276.00
WORLD ACCEPTANCE CORP			1,929.000	216,896.76
WORLD KINECT CORP			13,414.000	369,019.14
WORLDGATE COMMUNICATIONS			6,943.000	0.00
WORLDTEX INC			47.000	0.00
WORTHINGTON ENTERPRISES INC			13,432.000	538,757.52
WORTHINGTON STEEL INC			13,483.000	429,029.06
WP CAREY INC			15,386.000	838,229.28
WPP PLC			661,111.000	6,850,668.61
WQN INC			656.000	0.00
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	437.75
WSFS FINANCIAL CORP			18,334.000	974,085.42
WSP GLOBAL INC			32,000.000	5,628,368.79
WW GRAINGER INC			5,687.000	5,994,382.35
WW INTERNATIONAL INC			217.000	275.59
WYNN RESORTS LTD			9,184.000	791,293.44
XBIOTECH INC			7,380.000	29,151.00
XCEL ENERGY INC			74,035.000	4,998,843.20
XENCOR INC			6,201.000	142,498.98
XENIA HOTELS & RESORTS INC			23,394.000	347,634.84
XENON PHARMACEUTICALS INC			8,982.000	352,094.40
XOMA ROYALTY CORP			10,866.000	285,558.48
XOMETRY INC			63,371.000	2,703,406.86
XPEL INC			3,427.000	136,874.38
XPERI INC			8,187.000	84,080.49
XTEP INTERNATIONAL HOLDINGS LT HK/01368			1,676,000.000	1,216,877.04
XYLEM INC/NY			25,957.000	3,011,531.14
Y-MABS THERAPEUTICS INC			12,966.000	101,523.78
YAPI VE KREDI BANKASI AS			1,091,444.000	945,122.81
YELP INC			17,038.000	659,370.60
YETI HOLDINGS INC			15,531.000	598,098.81



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YOKOHAMA RUBBER CO LTD/THE			419,600.000	9,077,627.57
YONEX CO LTD			138,300.000	1,883,189.04
YORK WATER CO/THE			4,860.000	159,019.20
YUBICO AB			27,043.000	594,741.63
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			1,719,000.000	3,850,513.97
YUM CHINA HOLDINGS INC			89,867.000	4,328,893.39
YUM! BRANDS INC			30,488.000	4,090,270.08
YUMA ENERGY INC			2.000	0.00
YUNHONG GREEN CTI LTD			179.000	98.99
ZANETT INC			154.000	0.00
ZEBRA TECHNOLOGIES CORP			5,923.000	2,287,581.06
ZEN TECHNOLOGIES LTD			58,995.000	1,685,256.45
ZETA GLOBAL HOLDINGS CORP			41,509.000	746,746.91
ZHONGSHENG GROUP HOLDINGS LTD HK/00881			2,122,000.000	3,813,505.48
ZIFF DAVIS INC			9,558.000	519,381.72
ZIMMER BIOMET HOLDINGS INC			28,515.000	3,012,039.45
ZIMVIE INC			8,198.000	114,362.10
ZION OIL & GAS INC			469.000	51.50
ZIPLINK INC			21,900.000	0.02
ZIPRECRUITER INC			14,855.000	107,550.20
ZOETIS INC			44,493.000	7,249,244.49
ZOOM COMMUNICATIONS INC			16,465.000	1,343,708.65
ZTO EXPRESS CAYMAN INC ADR			281,920.000	5,511,536.00
ZUMIEZ INC			7,648.000	146,612.16
ZURN ELKAY WATER SOLUTIONS COR			29,325.000	1,093,822.50
ZYMEWORKS INC			8,092.000	118,466.88
ZYNERBA PHARMACEUTICALS INC			15,488.000	0.00
ZYNEX INC			10,991.000	88,037.91
<b>TOTAL EQUITY</b>			<b>602,348,073.727</b>	<b>12,895,956,599.73</b>
<b>FIXED INCOME SECURITIES</b>				
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			2,889,000.000	2,647,473.85
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			4,734,000.000	4,476,800.55
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			609,000.000	544,651.75
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,561,000.000	2,446,302.70
1011778 BC ULC / NEW RED 144A 5.625% 09/15/2029 DD 09/13/24			1,382,000.000	1,361,299.71
1011778 BC ULC / NEW RED 144A 6.125% 06/15/2029 DD 06/17/24			502,000.000	503,844.11
1375209 BC LTD 144A 9.000% 01/30/2028 DD 09/30/22			123,000.000	122,907.06
888 ACQUISITIONS 7/22 TLB 0.000% 07/08/2028 DD 06/24/22			1,482,082.860	1,420,946.94
8TH AVENUE FOOD 9/18 TL			0.110	0.11



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ABBVIE INC 4.625% 10/01/2042 DD 10/01/20			555,000.000	491,661.95
ABBVIE INC 5.400% 03/15/2054 DD 02/26/24			2,806,000.000	2,701,858.98
ABRA AUTO BODY/CALIBER COLLISI 0.000% 01/30/2031 DD 07/08/24			1,462,286.100	1,466,775.32
ABRDN NATIONAL MUNICIPAL INC			1,554.000	15,742.02
ABU DHABI CRUDE OIL PIPEL 144A 4.600% 11/02/2047 DD 11/02/17			1,167,000.000	1,025,851.35
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	466,482.86
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			1,844,000.000	1,724,780.99
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			2,234,000.000	2,133,485.19
ACCENTCARE 2/24 FLFO TLA 0.000% 06/20/2028 DD 02/07/24			99,916.650	101,790.09
ACCENTURE CAPITAL INC 4.050% 10/04/2029 DD 10/04/24			1,765,000.000	1,712,314.50
ACCENTURE CAPITAL INC 4.500% 10/04/2034 DD 10/04/24			1,807,000.000	1,717,404.17
ACCESS CIG 8/23 COV-LITE TL 0.000% 08/18/2028 DD 07/31/23			2,231,761.170	2,251,289.08
ACRISURE 12/24 B6 COV-LITE TL 0.000% 11/06/2030 DD 12/09/24			878,198.990	877,926.75
ACRISURE 12/24 COV-LITE TLB1 0.000% 02/15/2027 DD 12/09/24			4,218,312.840	4,219,620.51
ACTION 10/23 TLB4 0.000% 10/19/2030 DD 10/12/23			1,256,274.430	1,262,555.80
ACTION 6/24 B5 COV-LITE TLB 0.000% 07/01/2031 DD 06/13/24			419,812.940	421,517.38
ACTION ENVIRONMENTAL/ INTERSTA 0.000% 10/24/2030 DD 06/11/24			87,428.570	88,302.85
ACTION ENVIRONMENTAL/INTERSTAT 0.000% 10/24/2030 DD 09/19/23			1,628,739.060	1,645,026.46
ACUSHNET CO 144A 7.375% 10/15/2028 DD 10/03/23			319,000.000	329,673.74
ADNOC MURBAN RSC LTD 144A 4.250% 09/11/2029 DD 09/11/24			5,515,000.000	5,326,298.76
ADNOC MURBAN RSC LTD 144A 5.125% 09/11/2054 DD 09/11/24			1,533,000.000	1,382,918.09
ADP/CDK GLOBAL 5/24 TLB 0.000% 07/06/2029 DD 05/03/24			946,005.260	931,938.17
ADVISOR GROUP / OSAIC 11/24 TL 0.000% 08/17/2028 DD 11/18/24			729,824.990	731,897.69
AECOM 10/24 TLB 0.000% 04/18/2031 DD 10/15/24			3,031,475.000	3,055,484.28
AEP TEXAS INC 5.700% 05/15/2034 DD 05/22/24			860,000.000	865,532.91
AEP TRANSMISSION CO LLC 5.150% 04/01/2034 DD 03/13/24			1,920,000.000	1,889,205.64
AERCAP IRELAND CAPITAL DAC / A VAR RT 03/10/2055 DD 07/11/24			2,155,000.000	2,219,258.50
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	161,315.66
AES CORP/THE VAR RT 01/15/2055 DD 05/21/24			2,160,000.000	2,218,293.69
AETNA INC 6.625% 06/15/2036 DD 06/09/06			1,260,000.000	1,328,027.43
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			2,092,000.000	2,073,942.69
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22			1,414,000.000	1,466,268.51
AIMCO CLO 16 LTD 16A D1R 144A VAR RT 07/17/2037 DD 07/10/24			1,000,000.000	1,020,620.10
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,463,000.000	1,421,465.43
AIR CANADA 3/24TLB 0.000% 03/14/2031 DD 03/11/24			897,738.690	900,548.61
AIR LEASE CORP VAR RT 12/31/2049 DD 10/13/21			825,000.000	776,294.48
AIR MEDICAL 4/24 PIK TL 0.000% 10/02/2028 DD 04/17/24			3,988,554.360	3,996,052.84
AKER BP ASA 144A 3.750% 01/15/2030 DD 01/15/20			4,197,000.000	3,900,213.85
AKER BP ASA 144A 5.125% 10/01/2034 DD 10/01/24			2,000,000.000	1,878,520.74



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AKER BP ASA 144A 5.800% 10/01/2054 DD 10/01/24			2,425,000.000	2,200,989.12
AKZONOBEL SPECIALTY CHEMICALS 0.000% 04/03/2028 DD 09/30/24			469,641.070	474,534.73
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			860,000.000	608,074.53
ALASKA AIR 10/24 0.000% 10/15/2031 DD 10/15/24			1,967,187.500	1,974,072.66
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			1,775,568.460	1,691,601.82
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			1,633,000.000	1,593,119.18
ALBERTSONS COS INC / SAFE 144A 3.500% 03/15/2029 DD 08/31/20			143,000.000	130,152.92
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,059,000.000	1,036,775.18
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			744,000.000	740,930.77
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,181,178.55
ALCOA NEDERLAND HOLDING B 144A 7.125% 03/15/2031 DD 03/21/24			739,000.000	763,670.20
ALGONQUIN POWER & UTILITIES CO STEP 06/15/2026 DD 03/15/2024			6,475,000.000	6,505,484.56
ALI GROUP/WELBILT 10/21 (USD) 0.000% 07/30/2029 DD 08/18/21			0.060	0.06
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,050,839.060	1,053,907.51
ALLEGHANY CORP 3.250% 08/15/2051 DD 08/13/21			595,000.000	400,565.75
ALLEGRO CLO VIII-S 3A D1A 144A VAR RT 10/15/2037 DD 11/19/24			1,000,000.000	1,024,014.30
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	396,022.42
ALLIANCEBERSTEIN NTL MUNI			159,617.000	1,735,036.79
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,054,000.000	1,006,088.11
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	981,864.52
ALLIANT HOLDINGS INTERMED 144A 6.500% 10/01/2031 DD 09/19/24			972,000.000	962,502.30
ALLIANT HOLDINGS INTERMED 144A 6.750% 04/15/2028 DD 02/13/23			1,355,000.000	1,358,037.91
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			4,116,000.000	4,081,960.68
ALLIANT HOLDINGS INTERMED 144A 7.000% 01/15/2031 DD 12/14/23			2,951,000.000	2,962,526.22
ALLIANT HOLDINGS INTERMED 144A 7.375% 10/01/2032 DD 09/19/24			1,798,000.000	1,814,545.19
ALLIANT INSURANCE 9/24 B6 TLB 0.000% 09/12/2031 DD 09/09/24			418,763.400	419,416.67
ALLSTATE CORP/THE 6.900% 05/15/2038 DD 05/26/98			640,000.000	718,984.68
ALLWYN 5/24 TLB 0.000% 05/30/2031 DD 05/20/24			976,199.020	982,915.27
ALLWYN ENTERTAINMENT FINA 144A 7.875% 04/30/2029 DD 04/28/23			2,780,000.000	2,856,630.70
ALLY FINANCIAL INC VAR RT 01/17/2040 DD 12/05/24			432,000.000	418,645.02
ALPHA GENERATION 9/24 COV-LITE 0.000% 09/19/2031 DD 09/11/24			606,890.670	610,380.29
ALPHA GENERATION LLC 144A 6.750% 10/15/2032 DD 09/30/24			1,088,000.000	1,076,439.71
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	471,642.05
ALTICE FRANCE SA 144A 5.125% 07/15/2029 DD 04/27/21			1,852,000.000	1,386,894.20
ALTICE FRANCE SA 144A 5.500% 01/15/2028 DD 09/27/19			1,340,000.000	988,041.36
ALTICE FRANCE SA 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	1,642,728.71
ALTICE FRANCE SA 144A 8.125% 02/01/2027 DD 07/31/18			975,000.000	790,482.09
ALTRIA GROUP INC 3.400% 05/06/2030 DD 05/06/20			1,370,000.000	1,257,579.32
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			1,830,000.000	1,327,777.66



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ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20			640,000.000	496,986.96
AMAYA/FLUTTER 12/24 COV-LITE 0.000% 11/30/2030 DD 12/05/24			1,678,072.460	1,672,836.88
AMENTUM HOLDINGS INC 144A 7.250% 08/01/2032 DD 08/13/24			1,624,000.000	1,636,290.13
AMENTUM/AECOM MAVERICK 9/24 TL 0.000% 09/29/2031 DD 07/23/24			947,000.000	943,051.01
AMEREN CORP 5.700% 12/01/2026 DD 11/20/23			2,041,000.000	2,074,096.71
AMEREN ILLINOIS CO 5.550% 07/01/2054 DD 06/27/24			1,140,000.000	1,125,230.37
AMERICAN AIRLINES INC 144A 8.500% 05/15/2029 DD 12/04/23			2,023,000.000	2,124,015.29
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			2,334,244.497	2,329,131.28
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			5,481,604.000	5,436,036.69
AMERICAN AUTO AUCTION 11/24 TL 0.000% 12/30/2027 DD 11/13/24			805,414.220	808,941.93
AMERICAN AXLE & MANUFACTURING 5.000% 10/01/2029 DD 08/19/21			418,000.000	381,705.94
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	678,413.59
AMERICAN AXLE 12/22 TLB 0.000% 12/06/2029 DD 12/02/22			1,477,418.660	1,489,725.55
AMERICAN BUILDERS & CONTR 144A 3.875% 11/15/2029 DD 05/13/21			542,000.000	491,607.09
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,468,000.000	1,406,748.32
AMERICAN ELECTRIC POWER CO INC 4.300% 12/01/2028 DD 11/30/18			1,290,000.000	1,260,090.94
AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23			1,279,000.000	1,284,542.07
AMERICAN ELECTRIC POWER CO INC VAR RT 12/15/2054 DD 06/20/24			1,730,000.000	1,788,067.40
AMERICAN EXPRESS CO VAR RT 02/16/2028 DD 02/16/24			4,610,000.000	4,636,852.56
AMERICAN EXPRESS CO VAR RT 04/25/2030 DD 04/25/24			1,780,000.000	1,813,089.42
AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24			1,399,000.000	1,383,756.51
AMERICAN EXPRESS CREDIT AC 1 A 5.230% 04/15/2029 DD 04/23/24			6,375,000.000	6,471,860.48
AMERICAN EXPRESS CREDIT AC 2 A 5.240% 04/15/2031 DD 04/23/24			2,171,000.000	2,217,287.24
AMERICAN GREETINGS 4/24 TLB 0.000% 10/23/2029 DD 04/08/24			462,981.920	465,213.49
AMERICAN HONDA FINANCE CORP 4.400% 09/05/2029 DD 09/05/24			2,375,000.000	2,309,132.53
AMERICAN HONDA FINANCE CORP 4.850% 10/23/2031 DD 10/23/24			2,272,000.000	2,221,840.28
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,348,606.31
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			105,000.000	132,365.97
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			1,802,777.860	1,816,298.69
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	404,246.35
AMERICAN TOWER CORP 4.625% 05/16/2031			180,000.000	199,328.02
AMERICAN TOWER TRUST #1 144A 5.490% 03/15/2053 DD 03/13/23			760,000.000	767,302.00
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/24/2028 DD 09/24/24			557,911.030	559,830.24
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			5,697.407	5,686.45
AMERIGAS PARTNERS LP / AMERIGA 5.500% 05/20/2025 DD 12/28/16			163,000.000	161,996.98
AMGEN INC 5.600% 03/02/2043 DD 03/02/23			1,013,000.000	988,423.67
AMMC CLO 28 LTD 28A D1 144A VAR RT 07/20/2037 DD 06/18/24			1,250,000.000	1,280,273.88
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21			2,156,422.610	2,211,066.36
AMWINS 2/21 TLB 0.000% 02/19/2028 DD 02/08/21			986,589.310	989,095.24



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As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMWINS GROUP INC 144A 6.375% 02/15/2029 DD 02/15/24			1,468,000.000	1,477,002.10
ANALOG DEVICES INC 5.300% 04/01/2054 DD 04/03/24			446,000.000	425,588.08
ANGLO AMERICAN CAPITAL PL 144A 5.750% 04/05/2034 DD 04/05/24			2,272,000.000	2,286,574.33
ANTERO MIDSTREAM PARTNERS 144A 6.625% 02/01/2032 DD 01/16/24			2,566,000.000	2,584,760.02
ANTERO RESOURCES CORP 144A 5.375% 03/01/2030 DD 06/01/21			1,519,000.000	1,467,711.72
AOC/ALIANCYS 6/24 TLB 0.000% 10/15/2028 DD 06/10/24			1,678,972.350	1,687,367.22
AON GLOBAL LTD 4.250% 12/12/2042 DD 12/12/12			595,000.000	476,621.15
AON NORTH AMERICA INC 5.750% 03/01/2054 DD 03/01/24			395,000.000	386,468.85
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			3,265,000.000	2,844,837.60
APEX GROUP 7/21 (USD) COV-LITE TL			2,089,628.550	2,107,265.02
APPALACHIAN POWER CO 3.400% 06/01/2025 DD 05/18/15			1,720,000.000	1,709,668.43
APPLE INC 2.650% 05/11/2050 DD 05/11/20			1,695,000.000	1,056,656.27
APTIV SWISS HOLDINGS LTD 5.750% 09/13/2054 DD 09/13/24			665,000.000	597,328.88
ARAMARK 3/24 B8 TL 0.000% 06/22/2030 DD 03/27/24			2,123,896.180	2,133,453.71
ARAMARK SERVICES 12/19 B4 TL 0.000% 01/15/2027 DD 12/02/19			1,224,623.550	1,223,864.29
ARBY'S/INSPIRE BRANDS 12/24 TL 0.000% 12/15/2027 DD 12/02/24			1,545,840.140	1,546,180.22
ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24			873,000.000	863,416.16
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			2,777,000.000	2,550,289.05
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			3,228,000.000	2,881,849.62
ARCHKEY 10/24 DELAYED TL 0.000% 10/10/2031 DD 10/01/24			73,758.620	74,150.27
ARCHKEY 10/24 TLB 0.000% 10/01/2029 DD 10/01/24			639,241.380	642,635.76
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,426,000.000	1,418,398.24
ARCHROCK PARTNERS LP / AR 144A 6.625% 09/01/2032 DD 08/26/24			1,037,000.000	1,035,639.54
ARCONIC 7/24 TLB 0.000% 08/18/2030 DD 07/16/24			488,399.670	491,940.57
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			808,000.000	722,897.81
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			4,848,000.000	4,164,397.87
ARDAGH METAL PACKAGING FI 144A 6.000% 06/15/2027 DD 06/08/22			2,235,000.000	2,217,524.93
ARDENT HEALTH 9/24 TLB 0.000% 08/24/2028 DD 09/09/24			726,993.900	733,129.72
ARES LVII CLO LTD 57A ER 144A VAR RT 01/25/2035 DD 12/20/21			1,250,000.000	1,241,655.88
ARES LXI CLO LTD 61A DR 144A VAR RT 04/20/2037 DD 04/15/24			1,000,000.000	1,024,993.90
ARETEC GROUP INC 144A 10.000% 08/15/2030 DD 11/02/23			2,298,000.000	2,509,691.76
ARETEC GROUP INC 144A 7.500% 04/01/2029 DD 04/08/21			3,470,000.000	3,452,176.69
ARISTOCRAT LEISURE 5/22 COV-LI 0.000% 05/24/2029 DD 04/26/22			219,467.000	220,235.14
ARIZONA PUBLIC SERVICE CO 2.200% 12/15/2031 DD 08/16/21			1,240,000.000	1,016,099.13
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			106,990.337	103,085.18
ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23			585,000.000	575,108.45
ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23			355,000.000	393,743.44
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			643,000.000	598,401.52
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			2,238,000.000	2,041,428.62





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ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			2,147,497.540	2,156,903.57
ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL			757,000.000	749,430.00
ASCENSUS 12/24 COV-LITE TLB 0.000% 08/02/2028 DD 12/04/24			1,006,355.640	1,013,903.31
ASGN INC 144A 4.625% 05/15/2028 DD 11/22/19			901,000.000	855,769.41
ASIAN DEVELOPMENT BANK 3.625% 01/22/2029			17,000,000.000	1,461,805.68
ASIAN INFRASTRUCTURE INVE REGS 0.200% 12/15/2025			800,000.000	960,550.72
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			348,725.510	340,732.72
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			1,509,847.200	1,481,537.56
ASSUREDPARTNERS 2/24 (B5) INCR 0.000% 02/08/2031 DD 02/06/24			2,026,833.710	2,029,488.86
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			2,888,000.000	2,918,355.77
ASSUREDPARTNERS INC 144A 7.500% 02/15/2032 DD 02/14/24			1,937,000.000	2,084,713.30
ASTRAZENECA FINANCE LLC 4.850% 02/26/2029 DD 02/26/24			1,285,000.000	1,287,662.49
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21			1,458,628.060	1,421,126.73
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			1,634,131.300	1,632,464.49
ASURION 2/23 B11 TLB 0.000% 08/19/2028 DD 02/07/23			1,423,804.540	1,423,804.54
ASURION 8/22 B0 COV LITE TLB			0.100	0.10
AT&T INC 2.550% 12/01/2033 DD 06/01/21			1,784,000.000	1,437,960.73
AT&T INC 3.500% 09/15/2053 DD 03/15/21			2,959,000.000	1,993,544.97
AT&T INC 3.650% 06/01/2051 DD 05/28/20			385,000.000	272,210.79
AT&T INC 4.650% 06/01/2044 DD 06/01/19			360,000.000	306,220.94
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22			1,980,615.140	1,982,734.40
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22			4,822,000.000	4,582,568.65
ATHENE HOLDING LTD 6.250% 04/01/2054 DD 03/22/24			1,357,000.000	1,363,000.90
ATI INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	434,419.81
ATI INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,806,183.37
ATLANTIC AVIATION 7/22 INCREME 0.000% 09/22/2028 DD 07/13/22			968,351.420	973,803.24
ATLX 2024-RPL1 TR RPL1 A1 144A VAR RT 04/25/2064 DD 08/01/24			2,040,075.610	1,945,906.34
ATLX 2024-RPL2 TR RPL2 A1 144A VAR RT 04/25/2063 DD 10/01/24			1,644,436.917	1,572,644.42
AUTHENTIC BRANDS 12/24 TLB 0.000% 12/21/2028 DD 12/09/24			1,223,399.030	1,226,836.79
AUTOZONE INC 5.400% 07/15/2034 DD 06/28/24			616,000.000	612,512.17
AVANTOR 3/24 COV-LITE TLB 0.000% 11/08/2027 DD 03/14/24			0.020	0.02
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,552,000.000	2,333,047.67
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,816,000.000	1,733,379.25
AVIENT CORP 144A 6.250% 11/01/2031 DD 09/19/24			323,000.000	318,568.48
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22			688,000.000	702,767.93
AVIS BUDGET CAR RENTAL 1/20 TL 0.000% 08/06/2027 DD 01/17/20			2,519,269.010	2,488,407.97
AVIS BUDGET CAR RENTAL LL 144A 8.000% 02/15/2031 DD 11/22/23			2,129,000.000	2,178,590.80
AVIS BUDGET CAR RENTAL LL 144A 8.250% 01/15/2030 DD 09/13/24			1,093,000.000	1,127,182.59
AVOLON 6/23 B6 COV-LITE TLB 0.000% 06/09/2028 DD 06/06/23			847,699.230	846,758.28



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AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	1,025,702.13
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,556,000.000	1,525,201.94
BA CREDIT CARD TRUST A1 A 4.930% 05/15/2029 DD 06/13/24			2,549,000.000	2,573,386.79
BALDWIN INSURANCE 12/24 TLB 0.000% 05/26/2031 DD 12/09/24			840,000.000	843,679.20
BALL CORP 1.500% 03/15/2027			104,000.000	103,788.17
BALL CORP 2.875% 08/15/2030 DD 08/13/20			2,270,000.000	1,942,566.48
BALL CORP 6.000% 06/15/2029 DD 05/11/23			1,627,000.000	1,638,793.39
BALL CORP 6.875% 03/15/2028 DD 11/25/22			1,100,000.000	1,125,063.00
BALLYROCK CLO 2019 2A CRR 144A VAR RT 02/20/2036 DD 02/20/24			1,000,000.000	1,010,294.51
BANC OF CALIFORNIA INC VAR RT 10/30/2030 DD 10/30/20			2,000,000.000	1,947,381.19
BANCO SANTANDER SA VAR RT 03/14/2028 DD 03/14/24			2,085,000.000	2,103,074.91
BANCO SANTANDER SA VAR RT 09/14/2027 DD 09/14/21			395,000.000	373,387.28
BANK GOSPODARSTWA KRAJOWE 144A 5.750% 07/09/2034 DD 07/09/24			1,400,000.000	1,390,816.00
BANK GOSPODARSTWA KRAJOWE 144A 6.250% 07/09/2054 DD 07/09/24			2,305,000.000	2,259,563.84
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			1,555,000.000	1,323,021.94
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20			805,000.000	559,740.37
BANK OF AMERICA CORP VAR RT 07/23/2030 DD 07/23/19			4,730,000.000	4,359,610.68
BANK OF AMERICA CORP VAR RT 10/25/2035 DD 10/25/24			7,870,000.000	7,683,112.92
BANK OF MONTREAL 5.511% 06/04/2031 DD 06/04/24			2,380,000.000	2,417,281.51
BANK OF MONTREAL 7.325% 26-NOV-2082			1,340,000.000	983,074.76
BANK OF MONTREAL VAR RT 11/26/2084 DD 07/17/24			650,000.000	664,582.10
BANK OF NEW YORK MELLON CORP/T VAR RT 02/07/2028 DD 02/07/17			880,000.000	857,526.73
BANK OF NOVA SCOTIA/THE VAR RT 10/27/2082 DD 10/25/22			970,000.000	1,029,549.49
BANK5 2023-5YR1 5YR1 A3 VAR RT 04/15/2056 DD 04/01/23			1,905,000.000	1,967,098.05
BANK5 2023-5YR3 5YR3 A2 6.255% 09/15/2056 DD 09/01/23			3,977,759.142	4,112,099.20
BANK5 2024-5YR12 5YR12 A3 VAR RT 12/15/2057 DD 12/01/24			1,710,000.000	1,761,320.01
BARCLAYS PLC REGS VAR RT 11/06/2029			825,000.000	1,091,826.54
BARINGS CLO LTD 2024 3A D 144A VAR RT 07/20/2037 DD 07/29/24			1,000,000.000	1,019,479.40
BARNES GROUP 12/24 COV-LITE TL 0.000% 12/10/2031 DD 12/02/24			491,000.000	490,754.50
BARNES GROUP 3/24 TL 0.000% 09/03/2030 DD 03/11/24			614,695.600	614,695.60
BARRACUDA NETWORKS 5/22 2ND LI 0.000% 05/17/2030 DD 04/13/22			779,075.950	621,803.89
BARRACUDA NETWORKS 5/22 COV-LI 0.000% 05/17/2029 DD 04/13/22			1,513,036.310	1,395,972.69
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09			930,000.000	940,045.30
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			1,260,219.110	1,264,629.87
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18			668,000.000	531,144.63
BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19			902,000.000	731,222.01
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			2,122,000.000	2,137,815.27
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	440,094.66
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	298,784.33





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BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,115,000.000	1,149,024.61
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	1,007,955.70
BATTALION CLO XXI 24A D1R 144A VAR RT 07/14/2036 DD 06/26/24			1,000,000.000	1,012,129.50
BAUSCH & LOMB 5/22 TL 0.000% 05/05/2027 DD 04/20/22			946,919.120	949,627.31
BAUSCH + LOMB CORP 144A 8.375% 10/01/2028 DD 09/29/23			2,037,000.000	2,108,295.00
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			330,000.000	271,425.00
BAUSCH HEALTH COS INC 144A 11.000% 09/30/2028 DD 09/30/22			609,000.000	578,550.00
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			1,764,000.000	1,411,200.00
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			211,000.000	205,890.31
BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22			939,000.000	852,142.50
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20			518,000.000	321,160.00
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18			445,000.000	370,754.27
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23			1,075,000.000	1,085,533.88
BAYTEX ENERGY CORP 144A 7.375% 03/15/2032 DD 04/01/24			1,824,000.000	1,777,306.18
BAYTEX ENERGY CORP 144A 8.500% 04/30/2030 DD 04/27/23			1,675,000.000	1,711,453.75
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,625,000.000	1,541,987.85
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			787,000.000	773,286.84
BEACON ROOFING SUPPLY INC 144A 6.500% 08/01/2030 DD 07/31/23			1,544,000.000	1,566,462.78
BEAR MOUNTAIN PARK 1A DR 144A VAR RT 07/15/2037 DD 07/15/24			2,000,000.000	2,040,380.00
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			820,000.000	655,855.76
BELFOR 11/23 TLB1 0.000% 11/01/2030 DD 10/16/23			708,539.030	715,624.42
BELRON 10/24 (USD) TLB 0.000% 10/01/2031 DD 09/23/24			1,953,105.000	1,968,983.74
BELRON UK FINANCE PLC 144A 5.750% 10/15/2029 DD 10/16/24			1,059,000.000	1,048,124.40
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20			463,000.000	396,398.01
BENCHMARK 2024-V10 MORT V10 A3 5.277% 09/15/2057 DD 09/01/24			1,900,000.000	1,906,148.21
BENEFIT STREET PART 23A D 144A VAR RT 04/25/2034 DD 04/29/21			1,000,000.000	1,009,466.40
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	722,444.51
BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20			985,000.000	619,238.80
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,450,000.000	1,442,424.62
BIMBO BAKERIES USA INC 144A 5.375% 01/09/2036 DD 01/09/24			1,495,000.000	1,442,179.26
BJ'S WHOLESALE CLUB 10/23 COV- 0.000% 02/03/2029 DD 09/27/23			0.100	0.10
BLACKHAWK NETWORK 2/24 TL 0.000% 02/27/2029 DD 02/14/24			1,011,478.100	1,022,675.16
BLACKROCK 2030 MUNI TRGT TRM			9,591.000	197,478.69
BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24			1,050,000.000	993,495.15
BLACKROCK MUNIHOLD CA QLTY			6,759.000	71,848.17
BLACKROCK MUNIHOLD NJ QLTY			232.000	2,569.42
BLACKROCK MUNIVEST FUND II			1,622.000	17,112.10
BLOCK INC 144A 6.500% 05/15/2032 DD 05/09/24			2,815,000.000	2,842,174.09
BLUE OWL FINANCE LLC 6.250% 04/18/2034 DD 10/18/24			1,676,000.000	1,722,648.61



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BMC SOFTWARE 7/24 (USD) TLB 0.000% 07/03/2031 DD 06/24/24			942,380.010	949,344.20
BMC SOFTWARE 7/24 2ND LIEN TL 0.000% 07/02/2032 DD 06/24/24			837,573.770	824,314.98
BMO 2024-C9 MORTGAGE TRU C9 A5 5.759% 07/15/2057 DD 07/01/24			1,499,012.000	1,550,759.24
BMW VEHICLE LEASE TRUST 2 A4 4.210% 02/25/2028 DD 10/07/24			1,170,000.000	1,156,630.29
BNG BANK NV REGS 3.300% 07/17/2028			1,520,000.000	909,496.18
BNP PARIBAS SA 0.125% 06/17/2027 DD 06/24/24			1,720,000.000	1,758,012.00
BNP PARIBAS SA 144A VAR RT 11/19/2030 DD 11/19/24			2,360,000.000	2,335,281.66
BNY MELLON MUNI BND INFRA			141,166.000	1,461,068.10
BNY MELLON STRATEGIC MUNI			214,594.000	1,296,147.76
BNYM STRAT MUNI BND			200,394.000	1,164,289.14
BOCA COMMERCIAL MO BOCA A 144A VAR RT 08/15/2041 DD 08/22/24			600,000.000	602,622.91
BOEING CO/THE 3.250% 02/01/2028 DD 11/02/20			1,149,000.000	1,081,073.54
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19			1,905,000.000	1,519,862.78
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			785,000.000	530,750.71
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			1,625,000.000	1,601,599.75
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20			684,000.000	634,925.24
BOEING CO/THE 6.298% 05/01/2029 DD 11/01/24			1,422,000.000	1,474,123.74
BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24			2,217,000.000	2,360,920.45
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21			498,000.000	499,828.66
BOMBARDIER INC 144A 7.250% 07/01/2031 DD 04/04/24			449,000.000	463,042.95
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			2,397,000.000	2,400,506.81
BOOST NEWCO BORROWER LLC 144A 7.500% 01/15/2031 DD 10/04/23			4,006,000.000	4,199,728.47
BORR IHC LTD / BORR FINAN 144A 10.000% 11/15/2028 DD 11/07/23			476,390.244	474,207.89
BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16			289,000.000	278,113.20
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			1,498,000.000	1,385,917.66
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	763,766.91
BOYNE USA INC 144A 4.750% 05/15/2029 DD 04/26/21			1,748,000.000	1,656,884.96
BP CAPITAL MARKETS AMERICA INC 4.868% 11/25/2029 DD 11/25/24			2,330,000.000	2,330,934.01
BP CAPITAL MARKETS AMERICA INC 5.227% 11/17/2034 DD 05/17/24			2,852,000.000	2,811,393.36
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/31/2030 DD 11/01/19			545,000.000	461,362.12
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	448,139.36
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2027			43,055,000.000	6,322,915.67
BRAZOS/BISON MIDSTREAM 4/24 TL 0.000% 02/11/2030 DD 04/17/24			410,895.000	413,142.59
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20			2,200,000.000	1,818,256.42
BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23			2,105,000.000	2,258,892.05
BRIXMOR OPERATING PARTNERSHIP 5.500% 02/15/2034 DD 01/12/24			365,000.000	362,523.43
BROADCOM INC 4.150% 02/15/2028 DD 10/02/24			937,000.000	921,404.31
BROADSTREET PARTNERS 5/24 TLB4 0.000% 06/14/2031 DD 05/06/24			1,050,853.340	1,053,427.93
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			3,041,000.000	2,942,112.16



# Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BROOKFIELD REAL ASSETS INCOM			25,762.000	343,149.84
BUNDESREPUBLIK DEUTSCHLAN REGS 2.200% 02/15/2034			1,000,000.000	1,024,225.34
BUNDESSCHATZANWEISUNGEN REGS 2.500% 03/13/2025			640,000.000	662,624.57
BURGER KING/RESTAURANT 6/24 TL 0.000% 09/20/2030 DD 06/04/24			3,917,677.390	3,894,014.62
BURLINGTON COAT FACTORY 9/24 B 0.000% 09/09/2029 DD 09/09/24			595,205.490	596,199.48
BWAY 4/24 TLB 0.000% 04/15/2027 DD 04/02/24			1,415,530.000	1,424,122.27
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			738,000.000	690,967.99
BX COMMERCIAL MORT VLT5 A 144A VAR RT 11/13/2046 DD 11/01/24			1,324,000.000	1,324,107.38
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	593,884.38
BX COMMERCIAL MORTG CIP A 144A VAR RT 12/15/2038 DD 12/21/21			484,503.662	484,503.67
BX COMMERCIAL MORTG XL5 A 144A VAR RT 03/15/2041 DD 03/15/24			868,453.272	871,981.36
BX TRUST 2022-CLS CLS A 144A 5.760% 10/13/2027 DD 10/01/22			600,000.000	602,721.54
BX TRUST 2024-BIO BIO D 144A VAR RT 02/15/2041 DD 02/15/24			610,000.000	599,940.92
CABLE & WIRELESS 1/20 B5 TL 0.000% 01/31/2028 DD 01/15/20			1,699,435.120	1,690,088.23
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	413,611.03
CABLEVISION SYSTEMS/ALTICE USA 0.000% 01/15/2028 DD 12/04/22			1,510,197.770	1,478,317.49
CACI INTERNATIONAL 10/24 COV-L 0.000% 10/30/2031 DD 10/07/24			2,220,000.000	2,221,398.60
CAESARS ENTERTAINMENT (HARRAH' 0.000% 01/20/2030 DD 01/20/23			624,277.500	624,015.31
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			3,561,000.000	3,334,014.81
CAESARS ENTERTAINMENT INC 144A 6.000% 10/15/2032 DD 10/17/24			2,246,000.000	2,165,521.84
CAESARS ENTERTAINMENT INC 144A 6.500% 02/15/2032 DD 02/06/24			5,858,000.000	5,884,440.43
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23			3,144,000.000	3,202,320.10
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			946,000.000	955,457.58
CALIFORNIA BUYER LTD / AT 144A 6.375% 02/15/2032 DD 11/06/24			1,760,000.000	1,755,329.02
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			950,000.000	1,081,675.70
CALPINE 1/24 B5 TL 0.000% 12/16/2027 DD 01/16/24			1,866,649.650	1,858,809.72
CALPINE 12/24 B5 TLB 0.000% 02/16/2032 DD 12/02/24			241,558.420	240,543.87
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,053,000.000	1,009,947.05
CAMB COMMERCIAL MO LIFE A 144A VAR RT 12/15/2037 DD 02/08/19			399,100.000	399,299.79
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			494,247.530	493,540.75
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,415,000.000	1,375,027.38
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			771,932.550	754,911.44
CANADIAN NATURAL RESOURCE 144A 5.000% 12/15/2029 DD 12/06/24			3,150,000.000	3,117,440.27
CANADIAN NATURAL RESOURCE 144A 5.400% 12/15/2034 DD 12/06/24			1,602,000.000	1,558,178.28
CANADIAN NATURAL RESOURCES LTD 3.900% 02/01/2025 DD 11/17/14			2,797,000.000	2,793,465.74
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			890,000.000	894,046.69
CANADIAN PACIFIC RAILWAY CO 4.950% 08/15/2045 DD 04/19/23			1,000,000.000	906,709.44
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			1,245,000.000	1,121,140.40
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	1,006,716.00



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL ONE MULTI-ASSET E A1 A 4.420% 05/15/2028 DD 05/24/23			1,363,000.000	1,363,101.41
CAPITAL ONE PRIME AUTO RE 2 A3 5.820% 06/15/2028 DD 10/11/23			551,000.000	560,844.22
CARMAX AUTO OWNER TRUST 2 1 A3 1.470% 12/15/2026 DD 01/26/22			388,773.707	384,047.97
CARMAX AUTO OWNER TRUST 2 1 A4 4.940% 08/15/2029 DD 01/24/24			343,000.000	344,802.33
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			172,702.746	171,397.84
CARMAX AUTO OWNER TRUST 2 3 A3 4.890% 07/16/2029 DD 07/30/24			1,646,000.000	1,655,031.43
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			159,559.646	157,765.59
CARMAX AUTO OWNER TRUST 2 4 A3 4.600% 10/15/2029 DD 11/05/24			526,000.000	525,912.58
CARMAX AUTO OWNER TRUST 4 A2A 4.670% 12/15/2027 DD 11/05/24			1,903,000.000	1,905,974.58
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			247,035.330	245,632.00
CARNIVAL 4/24 (2027) TLB 0.000% 08/08/2027 DD 04/16/24			1,458,690.060	1,466,435.70
CARNIVAL 4/24 (2028) TLB 0.000% 10/18/2028 DD 04/25/24			4,351,526.910	4,374,198.36
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			3,057,000.000	2,897,411.76
CARNIVAL CORP 144A 5.750% 01/15/2030			510,000.000	571,564.34
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			870,000.000	868,080.98
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,382,000.000	2,376,364.66
CARNIVAL CORP 144A 7.000% 08/15/2029 DD 08/08/23			571,000.000	593,936.41
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			795,000.000	796,161.83
CARNIVAL HOLDINGS BERMUDA 144A 10.375% 05/01/2028 DD 10/25/22			1,220,000.000	1,299,771.72
CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20			472,000.000	339,097.08
CARVANA AUTO RECEIVA N2 B 144A 5.670% 09/10/2030 DD 06/20/24			1,454,000.000	1,472,179.51
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	614,386.05
CARVANA AUTO RECEIVABLES P4 A2 4.620% 02/10/2028 DD 12/17/24			1,313,000.000	1,314,054.47
CARVANA AUTO RECEIVABLES P4 A3 4.640% 01/10/2030 DD 12/17/24			1,253,000.000	1,250,169.97
CASSA DEPOSITI E PRESTITI 144A 5.750% 05/05/2026 DD 05/05/23			2,355,000.000	2,371,619.59
CASTLELAKE AVIATION 2/23 INCRE 0.000% 10/22/2027 DD 02/07/23			535,080.000	536,283.94
CASTLELAKE AVIATION 9/21 TLB 0.000% 10/22/2026 DD 09/27/21			911,771.690	913,139.35
CATERPILLAR FINANCIAL SERVICES 4.400% 10/15/2027 DD 08/16/24			1,250,000.000	1,245,058.51
CATERPILLAR FINANCIAL SERVICES 4.700% 11/15/2029 DD 11/15/24			2,900,000.000	2,889,890.19
CBAMR 2019-9 LTD 9A CR 144A VAR RT 07/15/2037 DD 04/15/24			1,000,000.000	1,014,257.10
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			813,020.250	815,345.49
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			2,297,933.670	2,297,106.41
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			2,072,000.000	1,805,800.69
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			812,000.000	728,847.95
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			2,833,000.000	2,486,463.13
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			3,591,000.000	3,279,179.86
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			3,395,000.000	3,272,419.11
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			2,657,000.000	2,610,821.72
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			3,317,000.000	3,168,645.52



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			3,124,000.000	2,687,148.55
CD&R SMOKEY BUYER INC / R 144A 9.500% 10/15/2029 DD 10/09/24			2,898,000.000	2,853,015.56
CDW LLC / CDW FINANCE CORP 3.569% 12/01/2031 DD 12/01/21			1,320,000.000	1,174,826.98
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			1,167,000.000	1,157,696.60
CEDAR FAIR LP / CANADA'S WONDE 5.375% 04/15/2027 DD 04/15/18			780,000.000	771,673.03
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			944,000.000	946,127.78
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,311,407.64
CELLNEX FINANCE CO SA REGS 2.000% 09/15/2032			500,000.000	466,967.79
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			460,000.000	401,264.35
CENCORA INC 4.850% 12/15/2029 DD 12/09/24			1,900,000.000	1,890,548.26
GENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	390,411.78
GENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			558,000.000	497,044.68
GENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,357,000.000	1,455,058.92
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,000,000.000	827,106.46
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			1,885,000.000	1,626,960.08
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			1,700,000.000	1,514,155.58
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	274,262.15
CENTERPOINT ENERGY HOUSTON ELE 4.950% 04/01/2033 DD 03/23/23			2,070,000.000	2,023,188.06
CENTERPOINT ENERGY HOUSTON ELE 5.050% 03/01/2035 DD 11/04/24			670,000.000	655,264.81
CENTERPOINT ENERGY INC 5.400% 06/01/2029 DD 05/10/24			3,093,000.000	3,127,685.80
CENTRAL PARENT INC / CDK 144A 7.250% 06/15/2029 DD 06/16/22			888,000.000	877,512.00
CENTRAL PARENT LLC / CDK 144A 8.000% 06/15/2029 DD 08/09/23			1,846,000.000	1,873,666.00
CENTURI GROUP 8/21 COV-LITE TL 0.000% 08/27/2028 DD 08/03/21			1,675,905.560	1,682,190.21
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,215,000.000	1,064,573.77
CENTURYLINK/LUMEN 3/24 TLB1 0.000% 04/15/2029 DD 03/22/24			838,676.880	786,712.46
CENTURYLINK/LUMEN 3/24 TLB2 0.000% 04/15/2030 DD 03/22/24			195,308.260	181,501.91
CEVA SANTE ANIMALE 5/24 (USD) 0.000% 11/01/2030 DD 05/23/24			782,090.000	786,000.45
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	507,395.87
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			623,000.000	554,998.30
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			665,000.000	630,915.12
CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22			818,000.000	850,456.17
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22			280,000.000	300,051.64
CHART INDUSTRIES/HOWDEN 6/24 T 0.000% 03/15/2030 DD 06/10/24			633,756.080	635,606.65
CHARTER COMM OPERATING 11/24 B 0.000% 11/15/2029 DD 11/15/24			1,545,000.000	1,540,488.60
CHARTER COMMUNICATIONS OPERATI 2.300% 02/01/2032 DD 12/04/20			1,025,000.000	811,870.93
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	219,379.64
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21			710,000.000	456,549.10
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,520,000.000	1,195,450.07
CHARTER COMMUNICATIONS OPERATI 5.250% 04/01/2053 DD 03/15/22			431,000.000	348,386.46



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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CHARTER COMMUNICATIONS OPERATI	5.750%	04/01/2048 DD 04/17/18	958,000.000	819,691.76
CHARTER COMMUNICATIONS OPERATI	6.484%	10/23/2045 DD 10/23/16	800,000.000	756,602.40
CHASE AUTO OWNER TR 5A A3 144A	4.180%	08/27/2029 DD 09/24/24	581,716.000	576,224.31
CHASE ISSUANCE TRUST A2 A	5.080%	09/15/2030 DD 09/15/23	1,223,000.000	1,242,965.72
CHENIERE ENERGY PARTNERS LP	4.000%	03/01/2031 DD 09/01/21	2,625,000.000	2,428,939.90
CHG HEALTHCARE 7/24 TLB2	0.000%	09/29/2028 DD 07/19/24	708,743.330	713,761.23
CHILE ELECTRICITY LUX MPC 144A	5.580%	10/20/2035 DD 10/24/24	1,376,000.000	1,336,825.28
CHILE GOVERNMENT INTERNATIONAL	3.500%	01/25/2050 DD 06/25/19	155,000.000	106,393.30
CHOBANI HOLDCO II LLC 144A	8.750%	10/01/2029 DD 10/22/24	1,304,000.000	1,379,004.12
CHS/COMMUNITY HEALTH SYST 144A	10.875%	01/15/2032 DD 12/22/23	1,118,000.000	1,153,471.95
CHS/COMMUNITY HEALTH SYST 144A	4.750%	02/15/2031 DD 02/09/21	303,000.000	235,087.22
CHS/COMMUNITY HEALTH SYST 144A	5.250%	05/15/2030 DD 02/04/22	3,994,000.000	3,280,383.35
CHS/COMMUNITY HEALTH SYST 144A	5.625%	03/15/2027 DD 12/28/20	2,904,000.000	2,787,019.53
CHS/COMMUNITY HEALTH SYST 144A	6.875%	04/15/2029 DD 02/02/21	1,263,000.000	952,668.20
CHURCHILL DOWNS 3/21 INCREMENT	0.000%	03/10/2028 DD 03/03/21	1,015,282.480	1,015,282.48
CHURCHILL DOWNS INC 144A	4.750%	01/15/2028 DD 12/27/17	655,000.000	631,835.04
CHURCHILL DOWNS INC 144A	5.750%	04/01/2030 DD 04/13/22	695,000.000	682,109.60
CHURCHILL DOWNS INC 144A	6.750%	05/01/2031 DD 04/25/23	1,518,000.000	1,534,409.58
CINCINNATI BELL/ ALTA FIBER 12/	0.000%	11/22/2028 DD 12/09/24	2,844,578.790	2,858,289.66
CINEMARK USA INC 144A	5.250%	07/15/2028 DD 06/15/21	1,599,000.000	1,559,375.66
CINEMARK USA INC 144A	7.000%	08/01/2032 DD 07/18/24	1,269,000.000	1,293,583.06
CINEWORLD EQUITY	0.000%	12/31/2026 DD 03/31/06	29,767.000	747,151.70
CINEWORLD/REGAL CINEWORLD 10/2	0.000%	10/21/2029 DD 10/21/24	852,000.000	850,935.00
CIRQUE DU SOLEIL 5/24 TLB	0.000%	03/08/2030 DD 05/17/24	2,625,979.960	2,580,025.31
CITCO 6/24 TLB	0.000%	04/27/2028 DD 05/30/24	1,090,559.430	1,098,149.72
CITIGROUP COMMERCIAL SMRT A 144A	VAR RT	10/12/2040 DD 05/01/23	510,000.000	518,246.39
CITIGROUP COMMERCIAL M GC33 A4	3.778%	09/10/2058 DD 09/01/15	228,000.000	225,542.36
CITIGROUP COMMERCIAL MOR P6 A5	VAR RT	12/10/2049 DD 12/01/16	1,000,000.000	962,087.60
CITIGROUP INC	4.650%	07/23/2048 DD 07/23/18	675,000.000	579,351.13
CITIGROUP INC VAR RT		01/24/2039 DD 01/24/18	520,000.000	433,778.58
CITIGROUP INC VAR RT		01/29/2031 DD 01/29/20	1,710,000.000	1,512,809.39
CITIGROUP INC VAR RT		05/01/2032 DD 05/04/21	680,000.000	576,062.21
CITIZENS FINANCIAL GROUP INC VAR	RT	04/25/2035 DD 04/25/24	1,615,000.000	1,707,076.79
CITY OF OSLO NORWAY	3.990%	06/11/2029	13,000,000.000	1,118,044.84
CIVITAS RESOURCES INC 144A	8.375%	07/01/2028 DD 06/29/23	785,000.000	815,276.24
CIVITAS RESOURCES INC 144A	8.625%	11/01/2030 DD 10/17/23	427,000.000	447,173.87
CIVITAS RESOURCES INC 144A	8.750%	07/01/2031 DD 06/29/23	3,166,000.000	3,300,661.16
CK HUTCHISON INTERNATIONA 144A	3.125%	04/15/2041 DD 04/15/21	311,000.000	231,527.24
CK HUTCHISON INTERNATIONA 144A	4.375%	03/13/2030 DD 09/13/24	1,522,000.000	1,477,300.91





### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			722,000.000	721,809.24
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			583,000.000	583,789.97
CLARIVATE ANALYTICS COV-LT TLB			852,799.120	851,468.75
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			1,400,000.000	1,304,172.86
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			3,093,000.000	2,883,329.58
CLEAN HARBORS 10/24 COV-LITE T 0.000% 10/09/2028 DD 10/03/24			547,928.090	551,763.59
CLEAN HARBORS 12/23 TL 0.000% 10/08/2028 DD 12/07/23			1,190,478.070	1,190,243.54
CLEAN HARBORS INC 144A 6.375% 02/01/2031 DD 01/24/23			167,000.000	168,132.28
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19			3,444,000.000	3,314,835.19
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,900,000.000	1,662,402.85
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,503,000.000	2,258,478.22
CLEAR CHANNEL OUTDOOR HOL 144A 7.875% 04/01/2030 DD 03/18/24			2,064,000.000	2,124,254.50
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	561,663.24
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			4,679,000.000	4,074,427.68
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			1,730,000.000	1,654,457.13
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			551,000.000	491,873.63
CLEVELAND-CLIFFS INC 144A 6.750% 04/15/2030 DD 04/14/23			1,885,000.000	1,842,884.01
CLEVELAND-CLIFFS INC 144A 6.875% 11/01/2029 DD 10/22/24			687,000.000	679,649.37
CLEVELAND-CLIFFS INC 144A 7.375% 05/01/2033 DD 10/22/24			2,610,000.000	2,563,547.27
CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22			3,827,000.000	3,756,364.76
CLOUD SOFTWARE GROUP INC 144A 8.250% 06/30/2032 DD 05/22/24			3,405,000.000	3,509,024.55
CLOUD SOFTWARE GROUP INC 144A 9.000% 09/30/2029 DD 04/10/23			6,195,000.000	6,289,744.72
CLOVER/COHESITY 10/24 TLB 0.000% 10/18/2029 DD 10/18/24			1,431,327.530	1,445,640.81
CLYDESDALE ACQUISITION HO 144A 6.625% 04/15/2029 DD 04/13/22			1,161,000.000	1,168,695.80
CLYDESDALE ACQUISITION HO 144A 8.750% 04/15/2030 DD 04/13/22			1,769,000.000	1,788,165.34
CMS ENERGY CORP 3.600% 11/15/2025 DD 11/09/15			2,930,000.000	2,906,101.74
CNH EQUIPMENT TRUST 2023- A A3 4.810% 08/15/2028 DD 04/25/23			580,000.000	582,206.61
CNH EQUIPMENT TRUST 2024- C A3 4.030% 01/15/2030 DD 09/24/24			2,995,000.000	2,952,537.19
CNH INDUSTRIAL CAPITAL LLC 5.100% 04/20/2029 DD 03/21/24			1,155,000.000	1,155,157.69
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,457,000.000	1,329,021.49
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,095,411.41
CNX RESOURCES CORP 144A 7.375% 01/15/2031 DD 09/26/22			873,000.000	896,810.08
COCA-COLA CONSOLIDATED INC 5.250% 06/01/2029 DD 05/29/24			2,355,000.000	2,387,463.56
COLT 2022-5 MORTGAGE 5 A1 144A VAR RT 04/25/2067 DD 04/01/22			322,595.692	314,619.68
COLUMBIA PIPELINES OPERAT 144A 6.036% 11/15/2033 DD 08/08/23			265,000.000	272,050.02
COLUMBUS MCKINNON 3/24 TLB 0.000% 05/14/2028 DD 03/14/24			837,924.370	842,113.99
COMCAST CORP 5.650% 06/01/2054 DD 05/22/24			973,000.000	941,718.58
COMERICA INC VAR RT 12/31/2049 DD 05/26/20			3,345,000.000	3,325,128.96
COMISION FEDERAL DE ELECT 144A 6.450% 01/24/2035 DD 09/24/24			1,117,000.000	1,054,690.20



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COMM 2024-CBM MORTG CBM E 144A VAR RT 12/10/2041 DD 12/01/24			2,000,000.000	1,925,712.20
COMMERCEHUB 11/22 COV-LITE TL 0.000% 12/29/2027 DD 11/15/22			881,779.750	862,671.58
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			1,187,675.740	1,124,206.35
COMMIT TO PUR FNMA SF MTG 2.000% 01/01/2040 DD 01/01/25			2,260,000.000	1,994,840.03
COMMIT TO PUR FNMA SF MTG 2.000% 01/01/2055 DD 01/01/25			8,785,000.000	6,827,731.95
COMMIT TO PUR FNMA SF MTG 2.500% 01/01/2055 DD 01/01/25			9,455,000.000	7,694,027.33
COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2040 DD 01/01/25			1,385,000.000	1,288,241.52
COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2055 DD 01/01/25			21,110,000.000	17,903,626.80
COMMIT TO PUR FNMA SF MTG 3.500% 01/01/2055 DD 01/01/25			1,610,000.000	1,423,354.47
COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2055 DD 01/01/25			1,255,000.000	1,147,134.27
COMMIT TO PUR FNMA SF MTG 4.500% 01/01/2055 DD 01/01/25			14,050,000.000	13,209,193.34
COMMIT TO PUR FNMA SF MTG 5.000% 01/01/2055 DD 01/01/25			14,230,000.000	13,728,758.50
COMMIT TO PUR FNMA SF MTG 5.500% 01/01/2055 DD 01/01/25			13,735,000.000	13,549,438.77
COMMIT TO PUR FNMA SF MTG 6.000% 01/01/2055 DD 01/01/25			6,205,000.000	6,236,315.15
COMMIT TO PUR FNMA SF MTG 6.500% 01/01/2055 DD 01/01/25			5,015,000.000	5,122,135.70
COMMIT TO PUR FNMA SF MTG 7.000% 01/01/2055 DD 01/01/25			1,200,000.000	1,244,055.58
COMMIT TO PUR GNMA II JUMBOS 2.000% 01/20/2055 DD 01/01/25			1,690,000.000	1,350,178.45
COMMIT TO PUR GNMA II JUMBOS 2.500% 01/20/2055 DD 01/01/25			1,305,000.000	1,089,066.19
COMMIT TO PUR GNMA II JUMBOS 3.000% 01/20/2055 DD 01/01/25			855,000.000	740,765.52
COMMIT TO PUR GNMA II JUMBOS 3.500% 01/20/2055 DD 01/01/25			1,820,000.000	1,625,503.16
COMMIT TO PUR GNMA II JUMBOS 4.000% 01/20/2055 DD 01/01/25			1,810,000.000	1,666,435.44
COMMIT TO PUR GNMA II JUMBOS 4.500% 01/20/2055 DD 01/01/25			960,000.000	907,577.58
COMMIT TO PUR GNMA II JUMBOS 5.000% 01/20/2055 DD 01/01/25			2,825,000.000	2,741,867.20
COMMIT TO PUR GNMA II JUMBOS 5.500% 01/20/2055 DD 01/01/25			3,365,000.000	3,336,342.99
COMMIT TO PUR GNMA II JUMBOS 6.000% 01/20/2055 DD 01/01/25			3,495,000.000	3,518,557.91
COMMONSPIRIT HEALTH 5.205% 12/01/2031 DD 03/20/24			1,225,000.000	1,220,155.64
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			941,000.000	718,841.39
COMMSCOPE 12/24 TL 0.000% 12/18/2029 DD 12/11/24			1,569,454.540	1,586,137.84
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			979,000.000	913,034.71
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			216,000.000	210,616.39
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 04/09/24			1,120,000.000	1,088,757.31
CONCENTRA ESCROW ISSUER C 144A 6.875% 07/15/2032 DD 07/11/24			1,626,000.000	1,653,538.52
CONNECT FINCO/INMARSAT 3/24 0.000% 09/13/2029 DD 03/13/24			771,995.280	673,890.12
CONNECT FINCO/INMARSAT 3/24 0.000% 12/11/2026 DD 03/28/24			1,474,886.220	1,456,450.15
CONNECTICUT AVENU R01 1M1 144A VAR RT 01/25/2044 DD 01/31/24			268,003.554	268,238.94
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2041 DD 01/20/22			124,579.022	124,493.77
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2042 DD 01/17/23			417,439.507	429,100.89
CONNECTICUT AVENU R02 1M1 144A VAR RT 02/25/2044 DD 03/13/24			1,386,629.070	1,388,224.67
CONNECTICUT AVENU R03 1M1 144A VAR RT 03/25/2042 DD 03/30/22			67,152.198	68,079.28





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CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			577,501.468	577,090.28
CONNECTICUT AVENU R03 2M2 144A VAR RT 04/25/2043 DD 05/03/23			345,000.000	371,033.53
CONNECTICUT AVENU R04 1M1 144A VAR RT 03/25/2042 DD 04/08/22			138,446.476	140,071.37
CONNECTICUT AVENU R05 1B1 144A VAR RT 06/25/2043 DD 07/06/23			1,075,000.000	1,170,457.32
CONNECTICUT AVENU R05 1M1 144A VAR RT 06/25/2043 DD 07/06/23			16,503.164	16,668.76
CONNECTICUT AVENU R05 2M2 144A VAR RT 04/25/2042 DD 05/11/22			1,040,000.000	1,077,899.58
CONNECTICUT AVENU R06 1M1 144A VAR RT 05/25/2042 DD 06/10/22			272,550.824	279,826.54
CONNECTICUT AVENU R06 1M1 144A VAR RT 07/25/2043 DD 07/26/23			1,650,402.576	1,656,385.78
CONNECTICUT AVENU R06 1M2 144A VAR RT 07/25/2043 DD 07/26/23			495,000.000	514,249.41
CONNECTICUT AVENU R08 1M1 144A VAR RT 10/25/2043 DD 11/20/23			496,603.484	498,981.13
CONNECTICUT AVENU R09 2M1 144A VAR RT 09/25/2042 DD 09/28/22			495,518.634	505,368.11
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			2,335,518.880	2,347,686.93
CONOCOPHILLIPS CO 5.000% 01/15/2035 DD 12/05/24			3,623,000.000	3,517,477.88
CONSILIO/SKOPIMA 12/24 COV-LIT 0.000% 05/12/2028 DD 12/09/24			1,897,291.940	1,902,035.17
CONSOLIDATED COMMUNICATIONS 4/ 0.000% 10/02/2027 DD 03/01/21			1,659,323.770	1,640,059.03
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			1,150,000.000	879,132.45
CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24			1,318,000.000	1,267,632.47
CONSOLIDATED ENERGY 1/24 TLB			668,402.430	648,350.36
CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12			395,000.000	381,361.73
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			2,425,000.000	2,194,987.68
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,325,998.80
CONSTELLIUM SE 144A 6.375% 08/15/2032 DD 08/08/24			1,838,000.000	1,779,023.27
CONSUMERS 2023 SECURITIZATION 5.550% 03/01/2028 DD 12/12/23			2,385,808.458	2,402,225.63
CONSUMERS ENERGY CO 4.600% 05/30/2029 DD 01/09/24			3,120,000.000	3,090,892.84
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			1,471,000.000	1,208,367.28
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,044,000.000	1,031,452.34
COOPERATIEVE RABOBANK UA/NY 4.494% 10/17/2029 DD 10/17/24			977,000.000	957,768.38
COPELAND 6/24 TLB 0.000% 08/04/2031 DD 06/13/24			464,760.060	466,117.15
COREBRIDGE GLOBAL FUNDING 144A 4.650% 08/20/2027 DD 08/22/24			710,000.000	707,439.63
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			717,024.450	707,036.30
CORGI BIDCO/COVETRUS 10/22 COV 0.000% 10/13/2029 DD 09/06/22			645,769.260	619,576.86
CORNERSTONE GENERATION 10/24 T 0.000% 10/28/2031 DD 10/15/24			850,321.170	856,698.58
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
CORP NACIONAL DEL COBRE D 144A 3.625% 08/01/2027 DD 08/01/17			1,323,000.000	1,265,612.99
CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14			425,000.000	348,853.56
CORP NACIONAL DEL COBRE D 144A 6.440% 01/26/2036 DD 01/26/24			698,000.000	711,159.61
CORPORATION SERVICE COMPANY/CS 0.000% 11/02/2029 DD 07/29/22			1,086,765.930	1,091,525.97
CORPORATION SERVICE COMPANY/CS 0.000% 11/03/2027 DD 11/03/22			1,083,454.020	1,080,745.38
COTERRA ENERGY INC 5.900% 02/15/2055 DD 12/17/24			2,665,000.000	2,521,453.38



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COTIVITI 5/24 TL 0.000% 05/01/2031 DD 02/14/24			2,242,085.730	2,251,906.06
COUGAR JV SUBSIDIARY LLC 144A 8.000% 05/15/2032 DD 05/17/24			552,000.000	572,780.43
COVANTA/REORLD 9/24 INCREMENT 0.000% 11/30/2028 DD 09/24/24			351,507.250	351,946.63
CPG INTERNATIONAL/AZEK 9/24 TL 0.000% 09/19/2031 DD 09/16/24			422,789.980	424,113.31
CPPIB/OHIO VALLEY MIDSTREAM 8/ 0.000% 08/07/2031 DD 07/26/24			679,297.500	683,543.11
CREATIVE ARTISTS 9/24 COV-LITE 0.000% 10/01/2031 DD 09/09/24			1,417,109.020	1,422,224.78
CREDIT AGRICOLE SA 144A VAR RT 09/11/2028 DD 09/11/24			1,125,000.000	1,110,760.39
CROSBY WORLDWIDE/KITO CROSBY 9 0.000% 08/16/2029 DD 09/16/24			837,521.570	844,540.00
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,392,000.000	1,409,430.46
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	482,530.75
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			2,329,000.000	1,633,589.48
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	172,322.50
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			1,424,000.000	1,229,114.21
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			139,000.000	124,404.93
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,359,000.000	773,083.81
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,279,000.000	1,913,610.28
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			53,320.583	52,291.95
CSN INOVA VENTURES REGS 6.750% 01/28/2028 DD 01/28/20			950,000.000	885,268.81
CUBIC 4/21 TLB 0.000% 05/25/2028 DD 04/15/21			1,549,739.940	1,035,226.28
CUBIC 4/21 TLC 0.000% 05/25/2028 DD 04/15/21			315,554.450	210,790.37
CULLIGAN 7/21 COV-LITE TLB			2,528,958.670	2,528,958.67
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23			881,000.000	808,248.28
CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24			759,000.000	718,284.41
DAE AVIATION (STANDARD AERO) 1 0.000% 10/31/2031 DD 10/21/24			2,924,000.000	2,934,965.00
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	653,847.60
DANSKE BANK A/S 144A VAR RT 03/01/2030 DD 03/01/24			4,077,000.000	4,133,211.23
DANSKE BANK A/S 144A VAR RT 10/02/2030 DD 10/02/24			1,790,000.000	1,736,532.52
DARKTRACE/LEIA 7/24 2ND LIEN T 0.000% 10/09/2032 DD 04/30/24			607,000.000	599,916.31
DARKTRACE/LEIA 7/24 COV-LITE T 0.000% 10/09/2031 DD 04/30/24			1,145,367.240	1,143,397.21
DARLING INGREDIENTS INC 144A 5.250% 04/15/2027 DD 04/03/19			423,000.000	416,267.37
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22			4,884,000.000	4,817,998.60
DATABANK ISSUER 1A A2 144A 5.116% 02/25/2053 DD 02/28/23			565,000.000	553,131.55
DATATEL/ELLUCIAN 11/24 2ND LIE 0.000% 11/15/2032 DD 11/12/24			1,211,000.000	1,231,187.37
DAVITA INC 144A 4.625% 06/01/2030 DD 06/09/20			921,000.000	846,698.44
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			544,812.500	536,967.31
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			862,562.500	836,605.15
DECHRA PHARMACEUTICALS 12/24 C 0.000% 12/04/2031 DD 11/20/24			499,000.000	501,185.62
DELEK LOGISTICS PARTNERS 144A 8.625% 03/15/2029 DD 03/13/24			4,106,000.000	4,245,344.79
DELIVERY HERO 3/24 TLB 0.000% 12/12/2029 DD 03/04/24			3,827,497.930	3,837,066.68



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DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			465,807.141	430,640.68
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			4,926,000.000	4,859,419.99
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			1,685,000.000	1,643,149.32
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			2,970,000.000	2,624,459.10
DENVER CITY & CNTY CO BRD OF W 5.000% 09/15/2049 DD 10/08/24			195,000.000	212,121.88
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2033 DD 01/07/22			495,000.000	418,959.09
DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24			330,000.000	313,055.16
DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24			1,757,000.000	1,649,859.46
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22			3,005,000.000	2,200,618.30
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19			1,697,992.170	1,626,897.24
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			1,216,823.410	1,218,928.51
DISCOVER CARD EXECUTION N A2 A 4.930% 06/15/2028 DD 06/28/23			3,651,000.000	3,674,866.95
DISCOVERY ENERGY/KOHLER ENERGY 0.000% 05/01/2031 DD 01/16/24			770,981.630	769,054.17
DISCOVERY PURCHASER/BAYER 8/22 0.000% 08/04/2029 DD 07/25/22			841,553.390	845,340.38
DISH DBS CORP 144A 5.250% 12/01/2026 DD 11/26/21			1,830,000.000	1,663,380.33
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			1,637,000.000	1,399,626.05
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,350,000.000	1,135,557.06
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22			3,795,000.000	4,019,762.29
DNB BANK ASA 144A VAR RT 11/05/2030 DD 11/05/24			3,490,000.000	3,450,878.39
DOMINION ENERGY INC VAR RT 02/01/2055 DD 05/20/24			215,000.000	222,811.27
DOMINION ENERGY INC VAR RT 05/15/2055 DD 11/18/24			2,635,000.000	2,678,888.56
DOMINION ENERGY INC VAR RT 06/01/2054 DD 05/20/24			965,000.000	1,019,024.61
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			838,460.000	835,132.99
DPL INC 4.125% 07/01/2025 DD 01/01/21			2,280,000.000	2,247,193.76
DT AUTO OWNER TRUST 1A B 144A 5.190% 10/16/2028 DD 01/25/23			467,723.641	468,034.81
DT AUTO OWNER TRUST 3A A 144A 6.290% 08/16/2027 DD 07/18/23			266,106.519	267,059.37
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,562,000.000	1,458,733.33
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			2,064,000.000	1,883,237.42
DTE ELECTRIC SECURITIZATION FU 5.970% 03/01/2033 DD 11/01/23			2,766,704.390	2,857,758.85
DTE ENERGY CO 4.950% 07/01/2027 DD 08/02/24			3,035,000.000	3,046,076.50
DUFF & PHELPS 4/20 (USD) COV-L			1,684,323.250	1,644,320.58
DUKE ENERGY CAROLINAS NC STORM 1.679% 07/01/2033 DD 11/24/21			680,487.053	608,734.36
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16			1,459,000.000	1,412,086.35
DUKE ENERGY CORP VAR RT 09/01/2054 DD 08/22/24			2,145,000.000	2,177,715.73
DUKE ENERGY FLORIDA LLC 6.200% 11/15/2053 DD 11/09/23			2,141,000.000	2,259,582.73
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			6,640,614.461	6,287,046.63
DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14			820,000.000	667,851.91
DUN & BRADSTREET 11/24 COV-LIT 0.000% 01/18/2029 DD 11/12/24			687,889.230	688,013.05
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			2,697,304.460	2,707,419.35



# Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			1,217,656.310	1,220,396.04
EATON VANCE CAL MUNI BOND			70,176.000	643,513.92
EATON VANCE CLO 2 2A D1R2 144A VAR RT 10/15/2037 DD 10/03/24			1,000,000.000	1,020,901.10
EATON VANCE NEW YORK MUNICIPAL			52,560.000	500,896.80
EHOSTAR CORP 10.750% 11/30/2029 DD 11/12/24			3,514,017.000	3,778,571.28
EHOSTAR CORP 6.750% 11/30/2030 DD 11/12/24			1,268,000.000	1,150,011.13
EDELMAN FINANCIAL 12/24 TL 0.000% 04/07/2028 DD 12/09/24			621,800.090	624,778.51
EDELMAN FINANCIAL 5/24 2ND LIE 0.000% 10/20/2028 DD 05/20/24			1,562,000.000	1,572,746.56
EIG MANAGEMENT 5/24 TL 0.000% 05/14/2029 DD 05/13/24			974,662.500	974,662.50
ELANCO ANIMAL HEALTH 8/20 COV-			1,813,825.290	1,810,705.51
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			1,497,000.000	1,387,818.34
ELECTRICITE DE FRANCE SA 144A 4.875% 09/21/2038 DD 09/21/18			1,795,000.000	1,602,402.02
ELECTRICITE DE FRANCE SA 144A 6.000% 04/22/2064 DD 04/22/24			1,150,000.000	1,112,729.85
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,524,000.000	2,394,081.44
ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24			2,392,000.000	2,308,486.19
ELI LILLY & CO 4.700% 02/09/2034 DD 02/09/24			1,045,000.000	1,013,048.29
ELLUCIAN HOLDINGS INC 144A 6.500% 12/01/2029 DD 11/22/24			827,000.000	827,350.65
ELMWOOD CLO VI LT 3A D1RR 144A VAR RT 07/18/2037 DD 07/02/24			2,000,000.000	2,039,204.61
EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,185,000.000	3,201,526.97
EMORY UNIVERSITY 2.143% 09/01/2030 DD 05/20/20			2,040,000.000	1,776,120.02
EMRLD BORROWER LP / EMERA 144A 6.625% 12/15/2030 DD 05/19/23			4,260,000.000	4,265,680.88
EMRLD BORROWER LP / EMERA 144A 6.750% 07/15/2031 DD 07/08/24			1,077,000.000	1,084,365.61
ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10			395,000.000	378,547.59
ENBRIDGE INC 3.700% 07/15/2027 DD 07/07/17			2,448,000.000	2,387,999.55
ENBRIDGE INC 5.250% 04/05/2027 DD 04/05/24			1,142,000.000	1,155,275.32
ENBRIDGE INC 5.900% 11/15/2026 DD 11/09/23			3,260,000.000	3,323,371.27
ENBRIDGE INC VAR RT 01/15/2084 DD 09/25/23			960,000.000	1,066,320.00
ENBRIDGE INC VAR RT 06/27/2054 DD 06/27/24			1,840,000.000	1,890,828.16
ENBRIDGE/GRIZZLY ACQUISITIONS 0.000% 08/16/2030 DD 08/03/23			706,194.240	706,815.69
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	971,671.95
ENCOMPASS HEALTH CORP 4.625% 04/01/2031 DD 10/05/20			890,000.000	821,928.21
ENDO PHARMACEUTICALS 10/24 COV 0.000% 04/23/2031 DD 10/21/24			1,260,316.820	1,267,878.72
ENEL FINANCE AMERICA LLC 144A 2.875% 07/12/2041 DD 07/12/21			573,000.000	387,660.34
ENEL FINANCE INTERNATIONA 144A 3.500% 04/06/2028 DD 10/06/17			946,000.000	901,319.97
ENEL FINANCE INTERNATIONA 144A 3.625% 05/25/2027 DD 05/25/17			1,751,000.000	1,700,409.51
ENEL FINANCE INTERNATIONA 144A 5.125% 06/26/2029 DD 06/26/24			7,047,000.000	7,037,277.32
ENEL FINANCE INTERNATIONA 144A 7.750% 10/14/2052 DD 10/14/22			591,000.000	697,087.43
ENERGY TRANSFER LP 3.900% 07/15/2026 DD 07/12/16			1,329,000.000	1,311,704.85
ENERGY TRANSFER LP 5.950% 05/15/2054 DD 01/25/24			1,754,000.000	1,695,675.16



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	95,667.29
ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24			1,650,000.000	1,614,859.69
ENERGY TRANSFER LP VAR RT 05/15/2054 DD 01/25/24			1,130,000.000	1,184,225.32
ENERGY TRANSFER LP VAR RT 12/31/2049 DD 01/22/20			470,000.000	471,651.12
ENERGYSOLUTIONS 9/23 TL 0.000% 09/22/2030 DD 09/07/23			317,551.820	318,345.70
ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24			1,226,000.000	1,179,976.04
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20			4,502,000.000	4,547,042.52
ENLINK MIDSTREAM LLC 144A 6.500% 09/01/2030 DD 08/31/22			4,461,000.000	4,671,827.62
ENLINK MIDSTREAM PARTNERS LP 4.850% 07/15/2026 DD 07/14/16			5,800,000.000	5,787,687.12
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/26/2028 DD 04/27/21			1,820,457.870	1,817,854.62
ENTAIN/GVC HOLDINGS 7/21 (USD) 0.000% 03/29/2027 DD 07/07/21			1,963,258.580	1,967,754.44
ENTEGRIS INC 144A 4.750% 04/15/2029 DD 04/14/22			1,552,000.000	1,486,051.71
ENTEGRIS INC 144A 5.950% 06/15/2030 DD 06/30/22			3,305,000.000	3,278,100.67
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20			1,745,000.000	1,697,039.78
ENERGY LOUISIANA LLC 5.150% 09/15/2034 DD 08/09/24			1,200,000.000	1,180,715.74
ENERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			1,455,000.000	1,317,450.27
ENVESTNET/BCPE PEQUOD 9/24 TLB 0.000% 09/19/2031 DD 09/11/24			1,287,000.000	1,296,420.84
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			850,000.000	809,139.23
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			3,259,000.000	3,064,860.01
EQM MIDSTREAM PARTNERS LP 144A 6.375% 04/01/2029 DD 02/26/24			795,000.000	797,674.95
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,197,328.08
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22			495,000.000	504,752.26
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22			613,000.000	652,030.94
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			900,000.000	802,425.42
EQT CORP 5.750% 02/01/2034 DD 01/19/24			500,000.000	497,747.85
EQUINITI GROUP 12/24 TLB 0.000% 12/11/2028 DD 12/10/24			993,228.990	1,004,402.82
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			890,000.000	719,709.67
EQUINOR ASA 4.250% 11/23/2041 DD 11/23/11			295,000.000	253,167.26
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	20,426.84
EQUITABLE FINANCIAL LIFE 144A 4.875% 11/19/2027 DD 11/19/24			2,398,000.000	2,399,782.97
ESAB CORP 144A 6.250% 04/15/2029 DD 04/09/24			813,000.000	823,113.29
ESSENTIAL UTILITIES INC 4.800% 08/15/2027 DD 08/15/24			3,250,000.000	3,245,075.53
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22			200,000.000	182,125.68
EUSHI FINANCE INC 144A VAR RT 12/15/2054 DD 06/18/24			490,000.000	509,723.48
EVERSOURCE ENERGY 4.750% 05/15/2026 DD 05/11/23			1,119,000.000	1,118,000.59
EVERSOURCE ENERGY 5.500% 01/01/2034 DD 01/19/24			1,305,000.000	1,294,969.72
EVERSOURCE ENERGY 5.950% 02/01/2029 DD 11/10/23			3,094,000.000	3,187,199.20
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,473,381.990	1,477,625.33
EXPAND ENERGY CORP VAR RT 01/23/2025 DD 01/23/15			799,000.000	798,891.25



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As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXPORT-IMPORT BANK OF IND 144A 3.875% 02/01/2028 DD 02/01/18			720,000.000	695,750.27
EXPRESS OIL/MAVIS TIRE 7/24 TL 0.000% 05/04/2028 DD 07/15/24			1,011,478.080	1,017,172.70
EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21			2,920,000.000	2,483,702.80
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			424,000.000	420,154.45
FANNIE MAE CONNEC R02 2B2 144A VAR RT 11/25/2041 DD 12/01/21			1,000,000.000	1,057,512.20
FEDERAL FARM CR BK CONS BD 1.230% 07/29/2030 DD 07/29/20			7,190,000.000	5,993,595.86
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,909,396.62
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			2,011,000.000	1,855,194.92
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			469,626.251	443,537.72
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			2,245.534	2,239.85
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			3,917.194	4,063.08
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			8,813.097	9,141.32
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			6,171.007	6,400.83
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			13,479.939	13,033.63
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			6,855.083	7,110.39
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			12,567.400	13,035.45
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			0.221	0.22
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			21,282.712	21,129.78
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			102,712.851	102,374.88
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09			70,182.921	70,005.39
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10			26,118.620	26,052.56
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13			13,442.891	12,695.81
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05			17,451.564	17,661.27
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13			68,184.769	62,111.84
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15			34,260.764	31,846.37
FHLMC POOL #G0-8686 3.000% 01/01/2046 DD 01/01/16			387,942.788	337,758.58
FHLMC POOL #G0-8688 4.000% 01/01/2046 DD 01/01/16			79,410.880	73,815.59
FHLMC POOL #G0-8737 3.000% 12/01/2046 DD 11/01/16			95,566.478	82,726.22
FHLMC POOL #G0-8747 3.000% 02/01/2047 DD 01/01/17			254,347.245	220,991.88
FHLMC POOL #G0-8767 4.000% 05/01/2047 DD 05/01/17			196,169.290	182,114.32
FHLMC POOL #G0-8812 3.000% 04/01/2048 DD 04/01/18			258,385.738	223,953.52
FHLMC POOL #G1-3826 4.000% 05/01/2025 DD 04/01/10			406.381	404.92
FHLMC POOL #G1-4399 4.000% 06/01/2025 DD 02/01/12			402.140	401.07
FHLMC POOL #G1-6550 3.000% 05/01/2033 DD 06/01/18			309,948.849	295,729.50
FHLMC POOL #G1-8527 3.000% 10/01/2029 DD 10/01/14			71,480.039	69,304.37
FHLMC POOL #G1-8558 3.500% 06/01/2030 DD 06/01/15			34,703.053	33,895.91
FHLMC POOL #G1-8701 3.000% 07/01/2033 DD 07/01/18			98,153.305	93,333.27
FHLMC POOL #G1-8710 3.500% 09/01/2033 DD 09/01/18			486,083.379	469,001.79
FHLMC POOL #G1-8713 3.500% 10/01/2033 DD 10/01/18			250,759.945	241,882.08





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FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	493,871.104	454,032.28
FHLMC	POOL #G6-7710	3.500% 03/01/2048 DD 03/01/18	232,028.621	208,445.35
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	86,354.025	84,020.92
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	164,035.247	154,282.97
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	34,264.478	31,250.71
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	399,314.170	352,333.38
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	78,946.299	69,656.28
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	88,011.413	78,553.81
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	99,744.297	86,716.74
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	25,605.626	22,213.49
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	616,344.085	553,716.15
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	198,142.432	170,831.63
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	334,734.834	288,424.42
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	461,566.472	397,997.08
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	355,861.033	306,572.44
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	1,538,823.003	1,325,920.11
FHLMC	POOL #QA-7250	3.000% 02/01/2050 DD 02/01/20	572,754.234	494,393.99
FHLMC	POOL #QB-9632	3.000% 03/01/2051 DD 03/01/21	341,381.934	289,746.99
FHLMC	POOL #QC-5978	2.500% 08/01/2051 DD 08/01/21	1,449,585.769	1,192,827.21
FHLMC	POOL #QD-3216	2.500% 12/01/2051 DD 12/01/21	2,339,298.194	1,923,117.63
FHLMC	POOL #QD-6543	2.500% 02/01/2052 DD 02/01/22	1,242,495.629	1,020,135.63
FHLMC	POOL #QG-6308	6.000% 07/01/2053 DD 06/01/23	2,255,465.031	2,286,296.81
FHLMC	POOL #QH-3942	6.500% 10/01/2053 DD 10/01/23	1,034,119.409	1,064,476.02
FHLMC	POOL #QI-0129	6.000% 02/01/2054 DD 02/01/24	0.005	0.01
FHLMC	POOL #QJ-4522	6.000% 09/01/2054 DD 09/01/24	1,070,675.018	1,082,506.76
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	450,916.265	400,131.92
FHLMC	POOL #QO-1015	3.500% 11/01/2037 DD 11/01/22	57,172.323	54,034.26
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	95,982.256	76,862.45
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	148,643.318	128,108.03
FHLMC	POOL #RA-2117	3.000% 02/01/2050 DD 01/01/20	692,053.638	596,306.60
FHLMC	POOL #RA-2457	3.000% 04/01/2050 DD 04/01/20	13,531.606	11,657.29
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,107,327.112	953,684.70
FHLMC	POOL #RA-3404	2.000% 08/01/2050 DD 08/01/20	1,257,163.516	994,678.03
FHLMC	POOL #RA-5257	2.000% 05/01/2051 DD 05/01/21	2,035,874.272	1,594,400.70
FHLMC	POOL #RA-5286	2.500% 05/01/2051 DD 05/01/21	2,361,561.451	1,926,056.44
FHLMC	POOL #RA-5478	2.500% 07/01/2051 DD 07/01/21	910,857.598	750,943.09
FHLMC	POOL #RA-5680	2.000% 08/01/2051 DD 08/01/21	2,738,220.210	2,140,195.55
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	2,968,618.413	2,321,260.02
FHLMC	POOL #RA-6509	2.000% 12/01/2051 DD 12/01/21	959,334.064	756,205.65



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FHLMC	POOL #RA-7402	3.500% 05/01/2052 DD 05/01/22	1,981,502.599	1,762,273.27
FHLMC	POOL #RA-7485	4.000% 05/01/2052 DD 05/01/22	2,440,258.208	2,235,075.54
FHLMC	POOL #RA-7672	4.500% 07/01/2052 DD 07/01/22	1,327,741.915	1,251,795.15
FHLMC	POOL #RA-7784	4.500% 08/01/2052 DD 08/01/22	773,558.894	728,603.73
FHLMC	POOL #RA-7921	4.000% 09/01/2052 DD 09/01/22	772,886.894	707,791.42
FHLMC	POOL #RA-9306	6.000% 06/01/2053 DD 06/01/23	1,593,800.916	1,612,315.43
FHLMC	POOL #RA-9307	5.500% 06/01/2053 DD 06/01/23	1,498,887.889	1,488,507.55
FHLMC	POOL #RB-0546	2.000% 05/01/2041 DD 05/01/21	2,502,108.994	2,087,576.84
FHLMC	POOL #RB-5090	2.000% 11/01/2040 DD 11/01/20	2,414,621.962	2,015,447.91
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	435,527.235	359,896.90
FHLMC	POOL #RC-1914	2.000% 06/01/2036 DD 06/01/21	441,600.513	391,392.37
FHLMC	POOL #RC-2401	2.000% 01/01/2037 DD 12/01/21	1,388,951.792	1,234,429.05
FHLMC	POOL #RE-6072	2.000% 11/01/2050 DD 10/01/20	296,480.282	224,423.86
FHLMC	POOL #RJ-1752	4.500% 05/01/2054 DD 06/01/24	1,022,879.218	963,234.62
FHLMC	POOL #RJ-1757	5.000% 06/01/2054 DD 06/01/24	988,014.115	958,420.08
FHLMC	POOL #RJ-1758	5.000% 06/01/2054 DD 06/01/24	1,044,987.271	1,013,600.44
FHLMC	POOL #SB-0760	2.500% 12/01/2035 DD 09/01/22	375,967.000	345,241.27
FHLMC	POOL #SB-0816	1.500% 06/01/2037 DD 02/01/23	1,934,978.570	1,659,673.26
FHLMC	POOL #SB-0821	3.000% 05/01/2037 DD 02/01/23	623,742.704	582,267.13
FHLMC	POOL #SB-0880	3.000% 05/01/2037 DD 06/01/23	1,818,257.125	1,707,582.52
FHLMC	POOL #SB-0910	2.000% 08/01/2037 DD 07/01/23	815,832.547	720,442.40
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	43,339.508	39,770.97
FHLMC	POOL #SB-8111	2.000% 06/01/2036 DD 06/01/21	517,551.004	458,713.82
FHLMC	POOL #SB-8152	1.500% 05/01/2037 DD 04/01/22	465,346.707	399,095.32
FHLMC	POOL #SB-8157	1.500% 06/01/2037 DD 05/01/22	27,099.426	23,234.88
FHLMC	POOL #SB-8158	2.000% 06/01/2037 DD 05/01/22	72,258.445	63,809.44
FHLMC	POOL #SB-8503	2.000% 08/01/2035 DD 07/01/20	889,813.147	792,034.56
FHLMC	POOL #SC-0346	3.000% 10/01/2039 DD 02/01/23	508,781.341	464,518.31
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	115,780.881	99,821.96
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	1,876,366.056	1,551,054.90
FHLMC	POOL #SD-0894	2.000% 01/01/2052 DD 02/01/22	1,247,314.216	989,772.92
FHLMC	POOL #SD-0895	2.000% 02/01/2052 DD 02/01/22	3,416,949.529	2,690,991.50
FHLMC	POOL #SD-0922	2.500% 03/01/2052 DD 03/01/22	2,269,373.879	1,871,257.59
FHLMC	POOL #SD-1068	3.500% 01/01/2051 DD 06/01/22	2,100,867.537	1,884,486.48
FHLMC	POOL #SD-1091	2.000% 05/01/2052 DD 06/01/22	6,030,862.307	4,762,349.72
FHLMC	POOL #SD-1143	4.500% 09/01/2050 DD 06/01/22	831,379.081	792,947.65
FHLMC	POOL #SD-1281	6.000% 07/01/2041 DD 06/01/22	5,001,999.902	5,187,007.48
FHLMC	POOL #SD-1557	3.500% 04/01/2050 DD 08/01/22	6,255,913.147	5,612,387.07
FHLMC	POOL #SD-1571	5.000% 08/01/2052 DD 08/01/22	512,135.998	498,401.16





### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #SD-1741	5.000% 10/01/2052 DD 10/01/22	751,606.458	730,693.05
FHLMC	POOL #SD-1805	5.000% 11/01/2052 DD 10/01/22	403,013.926	391,216.29
FHLMC	POOL #SD-1822	5.000% 11/01/2052 DD 10/01/22	855,838.843	832,686.94
FHLMC	POOL #SD-2369	3.500% 01/01/2050 DD 02/01/23	3,059,091.063	2,748,152.26
FHLMC	POOL #SD-2903	2.000% 03/01/2051 DD 05/01/23	7,422,325.409	5,815,044.08
FHLMC	POOL #SD-3166	3.500% 12/01/2047 DD 06/01/23	1,129,152.823	1,012,916.89
FHLMC	POOL #SD-3468	4.000% 07/01/2047 DD 07/01/23	1,578,557.307	1,483,595.51
FHLMC	POOL #SD-3812	2.500% 02/01/2051 DD 08/01/23	303,268.631	249,720.81
FHLMC	POOL #SD-3917	6.000% 10/01/2053 DD 09/01/23	3,086,958.140	3,130,628.26
FHLMC	POOL #SD-4206	5.000% 09/01/2053 DD 10/01/23	1,643,681.895	1,607,256.13
FHLMC	POOL #SD-4425	2.500% 04/01/2052 DD 11/01/23	2,210,741.230	1,830,258.38
FHLMC	POOL #SD-4977	5.000% 11/01/2053 DD 02/01/24	7,577,544.353	7,319,013.16
FHLMC	POOL #SD-5297	6.000% 04/01/2054 DD 04/01/24	16,702,545.879	16,957,054.43
FHLMC	POOL #SD-5335	6.000% 04/01/2054 DD 04/01/24	2,563,455.902	2,617,895.30
FHLMC	POOL #SD-5338	3.500% 11/01/2046 DD 04/01/24	1,780,002.755	1,608,191.49
FHLMC	POOL #SD-5879	5.500% 07/01/2054 DD 07/01/24	4,554,185.222	4,561,213.65
FHLMC	POOL #SD-6338	6.500% 08/01/2054 DD 09/01/24	2,842,365.252	2,919,667.01
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	1,692,191.791	1,573,414.04
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	101,748.353	91,280.40
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	1,561,800.052	1,350,370.39
FHLMC	POOL #SD-7525	2.500% 10/01/2050 DD 09/01/20	2,350,707.647	1,958,772.30
FHLMC	POOL #SD-7539	2.000% 04/01/2051 DD 03/01/21	3,697,210.280	2,926,953.16
FHLMC	POOL #SD-7548	2.500% 11/01/2051 DD 01/01/22	1,412,410.661	1,168,976.30
FHLMC	POOL #SD-7553	3.000% 03/01/2052 DD 03/01/22	245,280.161	211,059.69
FHLMC	POOL #SD-7554	2.500% 04/01/2052 DD 05/01/22	2,659,248.127	2,196,221.49
FHLMC	POOL #SD-7574	6.000% 09/01/2054 DD 09/01/24	3,307,213.793	3,361,164.47
FHLMC	POOL #SD-8021	2.500% 09/01/2049 DD 08/01/19	1,359,877.846	1,123,283.09
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	781,346.091	643,896.91
FHLMC	POOL #SD-8083	2.500% 07/01/2050 DD 07/01/20	411,015.841	338,301.87
FHLMC	POOL #SD-8089	2.500% 06/01/2050 DD 06/01/20	178,925.701	147,578.99
FHLMC	POOL #SD-8090	2.000% 08/01/2050 DD 08/01/20	1,451,211.751	1,139,310.17
FHLMC	POOL #SD-8106	2.000% 11/01/2050 DD 10/01/20	2,803,904.804	2,199,965.44
FHLMC	POOL #SD-8107	2.500% 11/01/2050 DD 10/01/20	833,831.387	685,486.15
FHLMC	POOL #SD-8112	1.500% 11/01/2050 DD 11/01/20	1,185,357.805	876,650.12
FHLMC	POOL #SD-8114	2.500% 11/01/2050 DD 11/01/20	715,084.563	588,144.74
FHLMC	POOL #SD-8121	2.000% 12/01/2050 DD 12/01/20	1,090,215.787	855,392.12
FHLMC	POOL #SD-8128	2.000% 02/01/2051 DD 01/01/21	808,636.466	631,163.81
FHLMC	POOL #SD-8135	2.500% 02/01/2051 DD 02/01/21	1,689,498.360	1,383,739.79
FHLMC	POOL #SD-8141	2.500% 03/01/2051 DD 03/01/21	337,459.445	276,802.91



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #SD-8154	1.500% 06/01/2051 DD 06/01/21	233,088.193	172,277.84
FHLMC	POOL #SD-8166	2.000% 08/01/2051 DD 08/01/21	710,740.168	556,179.05
FHLMC	POOL #SD-8176	1.500% 10/01/2051 DD 10/01/21	343,456.820	253,849.62
FHLMC	POOL #SD-8178	2.500% 11/01/2051 DD 10/01/21	5,698,998.570	4,646,604.74
FHLMC	POOL #SD-8183	2.500% 11/01/2051 DD 11/01/21	695,067.284	567,953.61
FHLMC	POOL #SD-8194	2.500% 01/01/2052 DD 01/01/22	1,415,495.480	1,156,974.77
FHLMC	POOL #SD-8199	2.000% 03/01/2052 DD 02/01/22	5,882,280.009	4,587,400.65
FHLMC	POOL #SD-8204	2.000% 04/01/2052 DD 03/01/22	328,745.454	256,085.36
FHLMC	POOL #SD-8209	1.500% 02/01/2052 DD 02/01/22	81,423.128	60,214.09
FHLMC	POOL #SD-8211	2.000% 05/01/2052 DD 04/01/22	271,583.486	211,476.41
FHLMC	POOL #SD-8213	3.000% 05/01/2052 DD 04/01/22	2,802,270.896	2,380,177.36
FHLMC	POOL #SD-8237	4.000% 08/01/2052 DD 07/01/22	2,200,064.211	2,014,226.61
FHLMC	POOL #SD-8299	5.000% 02/01/2053 DD 01/01/23	1,069,116.036	1,034,589.02
FHLMC	POOL #SD-8300	5.500% 02/01/2053 DD 01/01/23	4,081,346.178	4,035,514.99
FHLMC	POOL #SD-8329	5.000% 05/01/2053 DD 05/01/23	397,575.858	384,372.01
FHLMC	POOL #SD-8342	5.500% 06/01/2053 DD 06/01/23	7,770,726.142	7,678,771.48
FHLMC	POOL #SD-8367	5.500% 10/01/2053 DD 09/01/23	537,031.245	530,482.93
FHLMC	POOL #SE-9060	2.000% 02/01/2052 DD 01/01/23	1,442,549.184	1,091,932.25
FHLMC	POOL #SI-2058	2.000% 10/01/2050 DD 06/01/23	10,474,816.373	8,212,529.96
FHLMC	POOL #SI-2096	2.500% 01/01/2052 DD 09/01/23	14,501,506.258	11,901,637.49
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	153,737.337	137,929.42
FHLMC	POOL #ZS-4577	3.500% 08/01/2044 DD 09/01/18	186,093.196	168,159.04
FHLMC	POOL #ZS-4693	3.000% 12/01/2046 DD 09/01/18	2,028,384.852	1,753,422.86
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	54,207.438	50,727.61
FHLMC	POOL #ZS-9148	5.000% 09/01/2031 DD 09/01/18	394.515	393.73
FHLMC	POOL #ZS-9449	3.500% 08/01/2045 DD 09/01/18	799,840.736	720,199.75
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	526,565.192	455,930.83
FHLMC	POOL #ZT-0528	3.500% 08/01/2046 DD 09/01/18	1,262,097.542	1,138,980.44
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	1,071,135.345	960,959.13
FHLMC	POOL #ZT-2265	4.000% 08/01/2048 DD 05/01/22	282,474.688	261,855.96
FHLMC	MULTICLASS MTG 153 A2 VAR RT	12/25/2032 DD 01/01/23	2,025,000.000	1,880,101.53
FHLMC	MULTICLASS MTG 157 A2 4.200%	05/25/2033 DD 06/01/23	3,640,000.000	3,457,705.17
FHLMC	MULTICLASS MTG 159 A2 VAR RT	07/25/2033 DD 09/01/23	1,904,370.000	1,845,756.54
FHLMC	MULTICLASS MTG 160 A2 VAR RT	08/25/2033 DD 10/01/23	3,390,000.000	3,286,487.03
FHLMC	MULTICLASS MTG 161 A2 4.900%	10/25/2033 DD 11/01/23	3,671,584.000	3,657,155.41
FHLMC	MULTICLASS MTG 164 A2 5.000%	05/25/2034 DD 07/01/24	4,318,150.000	4,327,447.84
FHLMC	MULTICLASS MTG 167 A2 VAR RT	10/25/2034 DD 12/01/24	1,637,051.000	1,609,598.80
FHLMC	MULTICLASS MTG 4821 MA 3.500%	10/15/2053 DD 08/01/18	317,714.073	305,955.16
FHLMC	MULTICLASS MTG 5197 EA 2.000%	02/25/2052 DD 01/01/22	1,378,622.859	1,200,493.35



### Asset Detail

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC MULTICLASS MTG 5228 BH 3.500% 01/25/2051 DD 05/01/22			978,398.411	927,106.85
FHLMC MULTICLASS MTG 5230 DM 3.500% 09/25/2044 DD 05/01/22			2,732,731.832	2,586,552.54
FHLMC MULTICLASS MTG 5249 AB 4.000% 11/25/2051 DD 07/01/22			1,426,859.278	1,377,194.30
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	831,973.10
FHLMC MULTICLASS MTG K141 A2 2.250% 02/25/2032 DD 04/01/22			535,000.000	451,911.50
FHLMC MULTICLASS MTG K142 A2 2.400% 03/25/2032 DD 04/01/22			3,555,000.000	3,026,734.11
FHLMC MULTICLASS MTG K145 A2 2.580% 05/25/2032 DD 06/01/22			1,555,000.000	1,335,094.85
FHLMC MULTICLASS MTG K146 A2 2.920% 06/25/2032 DD 06/01/22			780,000.000	685,187.03
FHLMC MULTICLASS MTG K757 A2 4.456% 08/25/2031 DD 10/01/24			1,763,024.000	1,723,209.81
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			571,000.000	573,603.33
FIDELITY NATIONAL INFORMATION 4.500% 08/15/2046 DD 08/16/16			1,265,000.000	1,028,904.46
FIRST ADVANTAGE 9/24 TLB 0.000% 09/19/2031 DD 09/09/24			1,279,000.000	1,291,393.51
FIRSTENERGY CORP 2.250% 09/01/2030 DD 06/08/20			440,000.000	377,389.67
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20			435,000.000	385,601.04
FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20			414,000.000	281,120.99
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			644,000.000	596,486.11
FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14			314,000.000	300,919.57
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			279,420.270	272,417.02
FISERV 2/20 COV-LITE TLB			1,432,816.490	1,370,574.94
FIVE STAR BANCORP 144A VAR RT 09/01/2032 DD 08/17/22			315,000.000	292,950.00
FLAGSHIP CREDIT AUTO 1 A2 144A 5.380% 12/15/2026 DD 02/08/23			77,166.620	77,195.16
FLEXERA SOFTWARE 12/24 COV-LIT 0.000% 03/03/2028 DD 12/09/24			2,080,759.500	2,092,474.17
FLORIDA POWER & LIGHT CO 5.150% 06/15/2029 DD 06/03/24			965,000.000	977,123.43
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			57.638	59.48
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			156.924	161.25
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			115.307	117.75
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			212.300	217.45
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			818.094	840.20
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			867.903	899.06
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			370.503	382.81
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			124.512	129.01
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			379.928	393.32
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			10,051.598	10,414.56
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			13,203.803	13,680.59
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			9.229	9.56
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			88.972	91.32
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			210.099	217.45
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			612.471	625.44
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02			29.470	30.24



# Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	51.827	53.70
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	527.039	542.91
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	237.633	246.08
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	521.933	539.55
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	152.626	158.07
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	1,254.760	1,291.40
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	62.170	63.49
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	560.454	572.32
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	957.872	986.03
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	444.849	460.91
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	922.890	953.60
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	16,005.930	16,142.20
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	60.877	62.17
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	546.206	565.93
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	7,198.635	7,230.37
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	353.712	363.59
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	597.659	615.87
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	1,983.477	2,027.87
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	257.724	266.72
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	292.145	298.33
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	1,375.611	1,410.18
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	4,492.416	4,654.64
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	222.130	228.70
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	3,953.464	3,959.54
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	577.010	597.85
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	4,958.142	5,137.18
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	4,195.938	4,347.45
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	2,158.113	2,236.04
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	6,370.894	6,600.95
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	179.069	184.23
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	524.492	535.60
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	948.157	915.55
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	968.967	1,003.96
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	740.899	767.65
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	1,750.667	1,813.88
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	1,449.390	1,501.73
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	10,042.233	10,494.12
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	9,051.557	9,420.44
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	10,508.081	10,878.42



# Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	1,111.492	1,086.03
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	389.422	376.03
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	5,619.207	5,816.02
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	12,401.872	12,296.64
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	47,546.966	49,256.11
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,613.356	1,663.85
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	24,073.952	23,332.08
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	92,165.240	89,325.56
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	54,328.320	52,654.76
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	84,989.596	77,320.20
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	658.480	656.02
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	1,396.830	1,390.23
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	150,055.390	136,874.56
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	243,105.958	235,610.19
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	22,420.233	22,333.78
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	25,713.742	25,614.58
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	851,354.258	768,367.42
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	84,800.001	88,457.30
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	202,147.173	195,918.63
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	170,146.488	161,570.24
FNMA	POOL #0AL9696	4.000% 03/01/2046 DD 01/01/17	640,689.209	596,730.66
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	53,982.788	49,171.65
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	402,177.385	366,316.60
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	135,034.555	122,999.66
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	31,643.733	27,888.11
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	74,576.433	65,713.74
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	83,016.504	73,151.31
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	247,384.871	217,981.10
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	46,402.160	40,890.68
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	96,559.046	92,336.93
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	27,116.700	24,328.77
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	243,123.480	234,059.54
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	255,812.550	222,184.60
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	366,402.613	317,895.51
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	78,790.258	73,107.31
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	48,105.605	41,619.67
FNMA	POOL #0AS8650	3.000% 01/01/2047 DD 12/01/16	2,689,500.632	2,321,839.18
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	199,812.988	171,875.01
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	68,853.531	60,673.02



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As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	32,456.474	28,601.00
FNMA	POOL #0AV0691	4.000% 12/01/2043 DD 12/01/13	213,751.230	200,536.08
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	174,933.293	166,930.91
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	32,730.547	30,383.18
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	61,837.728	55,479.40
FNMA	POOL #0BF0148	4.500% 04/01/2056 DD 05/01/17	2,357,884.843	2,238,419.26
FNMA	POOL #0BF0606	5.000% 03/01/2062 DD 10/01/22	896,128.195	872,012.88
FNMA	POOL #0BF0660	3.500% 02/01/2062 DD 01/01/23	962,690.833	831,263.16
FNMA	POOL #0BF0695	3.500% 12/01/2062 DD 07/01/23	2,492,848.739	2,185,943.01
FNMA	POOL #0BF0707	3.500% 08/01/2052 DD 07/01/23	2,388,867.159	2,168,734.67
FNMA	POOL #0BF0724	4.000% 06/01/2052 DD 10/01/23	1,398,610.788	1,296,506.79
FNMA	POOL #0BF0729	3.000% 11/01/2051 DD 01/01/24	1,019,042.897	885,344.24
FNMA	POOL #0BF0755	3.500% 01/01/2058 DD 01/01/24	2,258,087.101	2,035,074.56
FNMA	POOL #0BF0766	4.000% 09/01/2063 DD 04/01/24	922,136.587	847,663.54
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	539,282.108	467,147.29
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	154,808.832	133,438.91
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	699,132.671	632,899.62
FNMA	POOL #0BM5024	3.000% 11/01/2048 DD 11/01/18	684,472.206	592,627.88
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	108,431.414	93,598.45
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	296,411.009	255,269.32
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	0.009	0.01
FNMA	POOL #0BP6618	2.500% 08/01/2050 DD 08/01/20	1,409,371.709	1,161,285.12
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	0.011	0.01
FNMA	POOL #0BQ1844	2.500% 09/01/2050 DD 08/01/20	1,566,055.666	1,286,503.15
FNMA	POOL #0BR1922	2.000% 01/01/2051 DD 01/01/21	1,269,659.232	1,006,104.26
FNMA	POOL #0BR2268	1.500% 08/01/2036 DD 08/01/21	743,479.032	639,180.44
FNMA	POOL #0BU8781	2.000% 04/01/2037 DD 04/01/22	34,060.270	30,077.93
FNMA	POOL #0BV9931	4.000% 06/01/2052 DD 06/01/22	2,318,977.363	2,123,900.92
FNMA	POOL #0BW9898	4.500% 10/01/2052 DD 10/01/22	1,627,426.275	1,538,153.71
FNMA	POOL #0BZ1438	4.970% 07/01/2031 DD 07/01/24	1,345,000.000	1,343,386.42
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	165,187.208	157,025.26
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	73,672.788	70,281.59
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	143,393.634	123,881.53
FNMA	POOL #0CA4263	3.000% 10/01/2034 DD 09/01/19	335,941.971	316,753.87
FNMA	POOL #0CA4536	3.000% 11/01/2049 DD 10/01/19	21,498.488	18,530.89
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	520,298.978	466,785.65
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,883,499.980	1,622,922.92
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	1,961,599.166	1,800,050.69
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	1,144,739.874	973,611.91





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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0CA5538	3.000% 04/01/2050 DD 03/01/20	401,727.442	346,787.27
FNMA	POOL #0CA6707	2.500% 08/01/2050 DD 07/01/20	2,810,136.886	2,338,428.18
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	404,178.889	370,925.56
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,261,634.170	1,083,937.79
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	1,744,642.440	1,397,561.32
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	645,862.650	591,111.89
FNMA	POOL #0CA8793	2.000% 02/01/2036 DD 01/01/21	208,449.155	184,760.20
FNMA	POOL #0CA9306	3.000% 02/01/2051 DD 02/01/21	1,729,381.875	1,481,225.78
FNMA	POOL #0CB0262	2.000% 04/01/2036 DD 04/01/21	466,943.274	413,170.96
FNMA	POOL #0CB0478	2.000% 05/01/2036 DD 04/01/21	1,510,588.462	1,336,039.37
FNMA	POOL #0CB1146	3.000% 07/01/2051 DD 06/01/21	232,837.205	199,329.66
FNMA	POOL #0CB1279	2.500% 08/01/2051 DD 07/01/21	179,405.269	147,924.65
FNMA	POOL #0CB1382	2.500% 08/01/2051 DD 07/01/21	2,025,664.003	1,671,894.65
FNMA	POOL #0CB1469	2.000% 08/01/2036 DD 08/01/21	1,492,372.567	1,322,702.26
FNMA	POOL #0CB1856	2.000% 10/01/2051 DD 09/01/21	1,213,859.352	945,880.37
FNMA	POOL #0CB2244	2.500% 11/01/2036 DD 11/01/21	3,595,842.967	3,273,149.61
FNMA	POOL #0CB2275	2.500% 12/01/2051 DD 11/01/21	2,243,630.889	1,844,459.72
FNMA	POOL #0CB2610	2.000% 01/01/2052 DD 12/01/21	5,778,017.717	4,539,773.20
FNMA	POOL #0CB2751	2.500% 02/01/2052 DD 01/01/22	211,097.341	173,187.67
FNMA	POOL #0CB2802	2.000% 02/01/2052 DD 01/01/22	1,065,609.711	839,897.71
FNMA	POOL #0CB2835	2.000% 02/01/2052 DD 01/01/22	1,885,769.353	1,509,430.61
FNMA	POOL #0CB2969	2.000% 03/01/2037 DD 02/01/22	800,140.844	713,759.17
FNMA	POOL #0CB3050	2.500% 03/01/2052 DD 02/01/22	2,499,937.623	2,038,809.96
FNMA	POOL #0CB3207	2.500% 03/01/2037 DD 03/01/22	95,730.356	87,192.81
FNMA	POOL #0CB3760	3.500% 05/01/2052 DD 05/01/22	1,278,137.814	1,136,562.61
FNMA	POOL #0CB3768	3.500% 06/01/2052 DD 05/01/22	2,381,958.095	2,120,949.66
FNMA	POOL #0CB4099	4.500% 07/01/2052 DD 06/01/22	1,602,043.481	1,508,916.28
FNMA	POOL #0CB4339	4.500% 08/01/2052 DD 07/01/22	1,710,920.068	1,630,109.88
FNMA	POOL #0CB4562	5.000% 09/01/2052 DD 08/01/22	1,902,648.611	1,843,040.72
FNMA	POOL #0CB5632	4.500% 01/01/2053 DD 01/01/23	398,281.540	375,169.77
FNMA	POOL #0CB5731	5.500% 02/01/2053 DD 02/01/23	348,754.511	344,941.48
FNMA	POOL #0CB5769	5.000% 02/01/2053 DD 02/01/23	1,483,298.376	1,435,089.16
FNMA	POOL #0CB5774	5.500% 02/01/2053 DD 02/01/23	1,461,700.039	1,451,581.25
FNMA	POOL #0CB5902	5.500% 03/01/2053 DD 02/01/23	1,653,067.936	1,635,887.49
FNMA	POOL #0CB5986	5.000% 03/01/2053 DD 03/01/23	2,954,694.178	2,858,666.77
FNMA	POOL #0CB8316	5.000% 04/01/2054 DD 03/01/24	1,022,380.955	993,759.24
FNMA	POOL #0CB9143	5.500% 09/01/2054 DD 08/01/24	2,364,771.011	2,340,366.79
FNMA	POOL #0CB9180	7.000% 09/01/2054 DD 08/01/24	2,323,151.913	2,417,668.28
FNMA	POOL #0CB9504	6.000% 11/01/2054 DD 10/01/24	1,791,087.048	1,821,716.74



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0DB6813	6.000% 06/01/2054 DD 06/01/24	1,681,519.465	1,694,685.09
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	120,382.810	104,026.72
FNMA	POOL #0FM1325	3.000% 08/01/2034 DD 07/01/19	209,963.398	197,197.14
FNMA	POOL #0FM1873	3.000% 11/01/2049 DD 11/01/19	432,653.594	373,198.12
FNMA	POOL #0FM1945	3.500% 11/01/2034 DD 11/01/19	418,519.461	398,465.88
FNMA	POOL #0FM2419	3.000% 02/01/2050 DD 02/01/20	370,041.207	314,726.29
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	608,368.056	524,199.85
FNMA	POOL #0FM3004	4.000% 01/01/2046 DD 04/01/20	1,338,523.773	1,242,606.22
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	66,558.424	57,547.96
FNMA	POOL #0FM3755	2.000% 08/01/2035 DD 08/01/20	82,684.634	73,596.97
FNMA	POOL #0FM3951	3.000% 08/01/2050 DD 07/01/20	135,483.138	117,133.81
FNMA	POOL #0FM4376	3.000% 10/01/2035 DD 09/01/20	86,602.819	80,937.90
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	186,239.546	161,004.47
FNMA	POOL #0FM4719	3.000% 11/01/2050 DD 10/01/20	78,308.964	67,447.32
FNMA	POOL #0FM6128	2.500% 02/01/2051 DD 02/01/21	846,897.289	690,468.76
FNMA	POOL #0FM8104	3.000% 07/01/2051 DD 07/01/21	1,216,880.113	1,032,724.33
FNMA	POOL #0FM8533	2.500% 03/01/2051 DD 08/01/21	10,738,951.778	8,906,867.59
FNMA	POOL #0FM9167	2.000% 10/01/2051 DD 10/01/21	1,241,602.160	978,819.07
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	72,465.536	62,691.20
FNMA	POOL #0FM9673	3.500% 06/01/2049 DD 11/01/21	3,279,345.878	2,938,481.26
FNMA	POOL #0FM9740	3.000% 05/01/2036 DD 11/01/21	241,150.819	227,071.74
FNMA	POOL #0FP0012	3.000% 06/01/2052 DD 05/01/22	3,293,409.456	2,846,853.01
FNMA	POOL #0FP0013	4.000% 06/01/2048 DD 05/01/22	1,076,729.797	998,136.43
FNMA	POOL #0FP0041	2.000% 10/01/2050 DD 06/01/23	3,293,756.417	2,584,993.23
FNMA	POOL #0FP0075	4.000% 08/01/2049 DD 09/01/23	1,372,287.199	1,272,133.97
FNMA	POOL #0FP0105	2.500% 06/01/2051 DD 07/01/24	5,095,108.428	4,171,537.13
FNMA	POOL #0FS0007	3.000% 08/01/2050 DD 12/01/21	115,519.503	98,891.72
FNMA	POOL #0FS0016	4.000% 06/01/2049 DD 12/01/21	807,651.757	748,814.35
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	873,278.771	692,373.98
FNMA	POOL #0FS0427	2.000% 02/01/2037 DD 01/01/22	40,230.041	35,527.56
FNMA	POOL #0FS0497	2.000% 01/01/2052 DD 01/01/22	1,269,845.356	1,008,269.96
FNMA	POOL #0FS0610	2.000% 02/01/2037 DD 02/01/22	2,618,395.315	2,326,872.48
FNMA	POOL #0FS1463	4.000% 05/01/2051 DD 04/01/22	446,111.593	413,454.06
FNMA	POOL #0FS1598	2.000% 04/01/2052 DD 04/01/22	1,403,945.583	1,094,035.38
FNMA	POOL #0FS1970	2.500% 11/01/2036 DD 05/01/22	34,993.671	31,898.26
FNMA	POOL #0FS1977	2.000% 11/01/2051 DD 05/01/22	2,458,077.358	1,923,374.03
FNMA	POOL #0FS1999	2.500% 08/01/2035 DD 05/01/22	2,737,486.072	2,493,590.49
FNMA	POOL #0FS2035	2.000% 05/01/2037 DD 05/01/22	489,263.808	432,666.60
FNMA	POOL #0FS2037	1.500% 05/01/2037 DD 05/01/22	1,143,378.128	980,590.98





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FNMA	POOL #0FS2040	2.000% 02/01/2052 DD 05/01/22	5,920,280.793	4,624,346.12
FNMA	POOL #0FS2041	2.000% 08/01/2051 DD 05/01/22	2,857,310.165	2,229,106.15
FNMA	POOL #0FS2237	4.000% 10/01/2046 DD 06/01/22	786,426.053	738,828.98
FNMA	POOL #0FS2500	3.000% 03/01/2037 DD 07/01/22	667,215.605	624,118.82
FNMA	POOL #0FS2658	5.000% 09/01/2053 DD 08/01/23	13,086,976.557	11,354,474.31
FNMA	POOL #0FS2743	2.500% 07/01/2036 DD 08/01/22	2,275,962.800	2,088,777.46
FNMA	POOL #0FS2914	4.500% 09/01/2052 DD 09/01/22	1,455,469.058	1,370,542.81
FNMA	POOL #0FS2920	3.000% 07/01/2036 DD 09/01/22	254,921.753	238,456.99
FNMA	POOL #0FS3331	5.000% 11/01/2052 DD 11/01/22	750,009.936	729,151.60
FNMA	POOL #0FS3885	3.000% 11/01/2051 DD 02/01/23	2,247,250.633	1,910,524.35
FNMA	POOL #0FS4110	2.500% 03/01/2052 DD 03/01/23	496,163.247	406,145.61
FNMA	POOL #0FS4385	4.000% 08/01/2050 DD 04/01/23	4,348,041.100	4,030,670.15
FNMA	POOL #0FS4410	2.500% 02/01/2035 DD 04/01/23	610,892.632	574,454.31
FNMA	POOL #0FS4501	1.500% 06/01/2037 DD 04/01/23	2,154,154.802	1,847,044.90
FNMA	POOL #0FS4603	2.000% 06/01/2043 DD 05/01/23	1,889,655.074	1,577,232.60
FNMA	POOL #0FS4617	4.500% 03/01/2050 DD 05/01/23	671,168.081	640,699.24
FNMA	POOL #0FS5157	3.000% 02/01/2050 DD 06/01/23	3,162,250.184	2,739,676.45
FNMA	POOL #0FS5258	4.000% 12/01/2052 DD 07/01/23	870,309.160	802,942.34
FNMA	POOL #0FS5411	4.500% 01/01/2050 DD 07/01/23	3,398,714.413	3,264,509.75
FNMA	POOL #0FS5819	4.500% 12/01/2050 DD 09/01/23	660,592.583	628,662.76
FNMA	POOL #0FS5846	2.500% 09/01/2052 DD 09/01/23	266,990.630	218,593.90
FNMA	POOL #0FS6428	3.000% 08/01/2051 DD 11/01/23	1,028,593.856	884,729.13
FNMA	POOL #0FS6485	3.000% 12/01/2051 DD 11/01/23	1,467,578.304	1,263,206.82
FNMA	POOL #0FS6512	2.000% 09/01/2036 DD 12/01/23	9,606,709.052	8,550,167.90
FNMA	POOL #0FS6893	2.000% 08/01/2051 DD 01/01/24	2,737,102.738	2,145,260.03
FNMA	POOL #0FS7286	4.500% 12/01/2050 DD 02/01/24	2,905,519.964	2,770,606.76
FNMA	POOL #0FS7514	2.000% 06/01/2037 DD 03/01/24	316,740.823	280,718.68
FNMA	POOL #0FS8075	3.000% 02/01/2050 DD 05/01/24	3,281,271.832	2,850,972.87
FNMA	POOL #0FS8392	5.000% 09/01/2049 DD 07/01/24	2,042,762.672	2,034,888.91
FNMA	POOL #0FS8716	3.500% 08/01/2050 DD 08/01/24	6,574,929.575	5,898,902.62
FNMA	POOL #0FS8995	6.000% 07/01/2054 DD 09/01/24	4,163,280.362	4,198,547.01
FNMA	POOL #0FS9173	2.000% 03/01/2052 DD 09/01/24	1,685,435.499	1,323,373.94
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	10,582.189	10,505.27
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	3,306.524	3,281.89
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	43,103.830	38,671.50
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	74,968.640	64,950.46
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	71,902.180	67,284.72
FNMA	POOL #0MA3238	3.500% 01/01/2048 DD 12/01/17	620,348.437	556,553.24
FNMA	POOL #0MA3340	3.500% 03/01/2033 DD 03/01/18	651,194.913	628,548.78



### Asset Detail

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As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #OMA3385	4.500% 04/01/2048 DD 05/01/18	200,659.754	191,446.55
FNMA	POOL #OMA3416	4.500% 07/01/2048 DD 06/01/18	974,685.128	930,035.20
FNMA	POOL #OMA3496	4.500% 06/01/2048 DD 09/01/18	74,500.991	70,960.87
FNMA	POOL #OMA3833	2.500% 10/01/2049 DD 10/01/19	1,260,376.098	1,040,470.67
FNMA	POOL #OMA3896	2.500% 01/01/2035 DD 12/01/19	222,866.290	203,138.00
FNMA	POOL #OMA4047	2.000% 06/01/2050 DD 05/01/20	2,580,617.886	2,027,315.74
FNMA	POOL #OMA4096	2.500% 07/01/2050 DD 07/01/20	491,255.017	404,198.73
FNMA	POOL #OMA4119	2.000% 09/01/2050 DD 08/01/20	6,481,933.718	5,077,153.42
FNMA	POOL #OMA4123	2.000% 09/01/2035 DD 08/01/20	616,558.874	548,795.06
FNMA	POOL #OMA4157	1.500% 09/01/2050 DD 09/01/20	269,091.134	199,090.46
FNMA	POOL #OMA4158	2.000% 10/01/2050 DD 09/01/20	363,996.398	285,670.38
FNMA	POOL #OMA4159	2.500% 10/01/2050 DD 09/01/20	2,370,337.855	1,941,362.17
FNMA	POOL #OMA4182	2.000% 11/01/2050 DD 10/01/20	876,380.307	687,935.46
FNMA	POOL #OMA4205	1.500% 11/01/2035 DD 11/01/20	228,617.740	197,485.03
FNMA	POOL #OMA4208	2.000% 12/01/2050 DD 11/01/20	4,303,858.109	3,373,901.54
FNMA	POOL #OMA4209	1.500% 11/01/2050 DD 11/01/20	1,446,297.019	1,070,438.09
FNMA	POOL #OMA4210	2.500% 11/01/2050 DD 11/01/20	166,766.976	137,101.88
FNMA	POOL #OMA4236	1.500% 01/01/2051 DD 12/01/20	5,189,966.334	3,835,153.39
FNMA	POOL #OMA4237	2.000% 01/01/2051 DD 12/01/20	7,054,615.459	5,502,702.92
FNMA	POOL #OMA4238	2.500% 01/01/2051 DD 12/01/20	503,013.489	414,466.63
FNMA	POOL #OMA4254	1.500% 01/01/2050 DD 01/01/21	5,609,283.416	4,151,732.16
FNMA	POOL #OMA4255	2.000% 01/01/2050 DD 01/01/21	2,122,800.193	1,664,348.10
FNMA	POOL #OMA4268	2.000% 02/01/2041 DD 01/01/21	2,015,274.540	1,681,973.87
FNMA	POOL #OMA4278	1.500% 03/01/2036 DD 02/01/21	328,505.459	283,349.37
FNMA	POOL #OMA4287	2.000% 02/01/2041 DD 02/01/21	2,579,568.078	2,152,664.63
FNMA	POOL #OMA4302	1.500% 03/01/2036 DD 03/01/21	52,109.660	44,946.36
FNMA	POOL #OMA4340	2.000% 05/01/2051 DD 04/01/21	381,802.076	289,122.35
FNMA	POOL #OMA4354	1.500% 05/01/2051 DD 05/01/21	1,490,919.939	1,103,218.61
FNMA	POOL #OMA4356	2.500% 06/01/2051 DD 05/01/21	3,451,678.337	2,834,193.97
FNMA	POOL #OMA4364	2.000% 05/01/2041 DD 05/01/21	1,260,988.184	1,052,090.56
FNMA	POOL #OMA4366	2.500% 05/01/2041 DD 05/01/21	620,093.857	527,833.37
FNMA	POOL #OMA4379	2.500% 07/01/2051 DD 06/01/21	675,695.831	554,777.88
FNMA	POOL #OMA4382	1.500% 06/01/2036 DD 06/01/21	4,321,470.415	3,705,974.27
FNMA	POOL #OMA4383	2.000% 06/01/2036 DD 06/01/21	321,385.050	284,849.46
FNMA	POOL #OMA4387	2.000% 06/01/2041 DD 06/01/21	1,692,703.151	1,411,487.34
FNMA	POOL #OMA4402	1.500% 07/01/2036 DD 07/01/21	2,009,584.706	1,728,303.94
FNMA	POOL #OMA4412	1.500% 08/01/2051 DD 08/01/21	108,153.152	80,110.72
FNMA	POOL #OMA4413	2.000% 09/01/2051 DD 08/01/21	5,858,862.240	4,571,916.16
FNMA	POOL #OMA4417	1.500% 08/01/2036 DD 08/01/21	228,863.574	196,263.84



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FNMA	POOL #OMA4436	1.500% 09/01/2051 DD 09/01/21	3,735,892.996	2,761,424.75
FNMA	POOL #OMA4437	2.000% 09/01/2051 DD 09/01/21	604,501.427	472,368.35
FNMA	POOL #OMA4441	1.500% 09/01/2036 DD 09/01/21	325,689.140	279,713.74
FNMA	POOL #OMA4446	2.000% 09/01/2041 DD 09/01/21	214,524.016	178,483.88
FNMA	POOL #OMA4464	1.500% 10/01/2051 DD 10/01/21	147,678.101	109,190.61
FNMA	POOL #OMA4465	2.000% 10/01/2051 DD 10/01/21	4,008,379.866	3,133,976.41
FNMA	POOL #OMA4466	2.500% 11/01/2051 DD 10/01/21	2,257,075.237	1,849,172.13
FNMA	POOL #OMA4469	1.500% 11/01/2036 DD 10/01/21	722,896.027	623,481.19
FNMA	POOL #OMA4491	1.500% 11/01/2051 DD 11/01/21	1,548,137.634	1,144,324.32
FNMA	POOL #OMA4547	2.000% 01/01/2051 DD 01/01/22	2,835,461.628	2,212,032.96
FNMA	POOL #OMA4561	1.500% 03/01/2052 DD 02/01/22	325,049.467	240,558.57
FNMA	POOL #OMA4562	2.000% 03/01/2052 DD 02/01/22	619,344.012	482,207.36
FNMA	POOL #OMA4566	1.500% 02/01/2037 DD 02/01/22	898,437.529	770,884.44
FNMA	POOL #OMA4576	1.500% 03/01/2052 DD 03/01/22	91,462.454	67,679.44
FNMA	POOL #OMA4578	2.500% 04/01/2052 DD 03/01/22	3,507,383.670	2,867,073.33
FNMA	POOL #OMA4579	3.000% 04/01/2052 DD 03/01/22	638,595.122	542,851.10
FNMA	POOL #OMA4586	2.000% 03/01/2042 DD 03/01/22	1,121,636.504	927,460.60
FNMA	POOL #OMA4587	2.500% 03/01/2042 DD 03/01/22	1,057,873.303	900,056.43
FNMA	POOL #OMA4599	3.000% 04/01/2052 DD 04/01/22	6,322,147.868	5,376,158.06
FNMA	POOL #OMA4606	2.000% 04/01/2042 DD 04/01/22	911,662.787	749,733.34
FNMA	POOL #OMA4701	4.500% 07/01/2052 DD 07/01/22	2,539,977.177	2,393,013.59
FNMA	POOL #OMA4919	5.500% 02/01/2053 DD 01/01/23	872,225.805	861,379.05
FNMA	POOL #OMA5107	5.500% 07/01/2053 DD 07/01/23	1,172,001.529	1,157,091.30
FNMA	POOL #OMA5124	3.500% 07/01/2038 DD 07/01/23	262,523.931	248,111.57
FNMA	POOL #OMA5328	6.000% 04/01/2054 DD 03/01/24	926,014.848	930,990.76
FNMA	POOL #OMA5553	5.500% 11/01/2054 DD 11/01/24	4,663,084.874	4,601,976.78
FNMA	GTD REMIC P/T 14-21 KW	4.000% 04/25/2041 DD 03/01/14	61,408.700	61,137.35
FNMA	GTD REMIC P/T 20-35 MA	2.000% 12/25/2043 DD 05/01/20	285,140.695	266,126.71
FNMA	GTD REMIC P/T 20-51 BA	2.000% 06/25/2046 DD 06/01/20	765,450.745	660,457.01
FNMA	GTD REMIC P/T 21-31 AB	2.000% 06/25/2041 DD 05/01/21	760,556.210	675,736.62
FNZ	GROUP 11/24 (USD) TLB	0.000% 11/05/2031 DD 10/14/24	799,000.000	778,026.25
FOCUS	FINANCIAL PARTNERS 144A	6.750% 09/15/2031 DD 09/17/24	1,821,000.000	1,813,764.04
FOCUS	FINANCIAL PARTNERS 9/24	0.000% 09/11/2031 DD 08/01/24	806,434.500	813,184.36
FOGO	DE CHAO 9/23 COV-LITE TLB	0.000% 09/30/2030 DD 09/11/23	399,960.000	391,212.88
FORD	CREDIT AUTO LEASE TR B A3	4.990% 12/15/2027 DD 07/23/24	7,744,000.000	7,794,796.78
FORD	CREDIT AUTO OWNE 1 A 144A VAR RT	08/15/2036 DD 02/13/24	2,321,000.000	2,324,492.64
FORD	CREDIT AUTO OWNER TR A A3	1.290% 06/15/2026 DD 01/24/22	99,617.388	98,894.84
FORD	CREDIT AUTO OWNER TR A A3	4.650% 02/15/2028 DD 03/31/23	443,000.000	443,552.69
FORD	CREDIT AUTO OWNER TR B A3	5.230% 05/15/2028 DD 06/26/23	1,779,000.000	1,794,439.06



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD CREDIT AUTO OWNER TR C A3 4.070% 07/15/2029 DD 09/20/24			1,949,000.000	1,929,501.04
FORD CREDIT AUTO OWNER TR C A4 4.110% 07/15/2030 DD 09/20/24			2,636,000.000	2,589,925.62
FORD CREDIT AUTO OWNER TR D A3 4.610% 08/15/2029 DD 11/22/24			2,862,000.000	2,863,723.78
FORD CREDIT AUTO OWNER TRU D B 4.880% 09/15/2030 DD 11/22/24			1,189,000.000	1,188,794.18
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			4,330,000.000	3,601,546.26
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			495,000.000	456,918.83
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			205,000.000	184,697.22
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	553,483.20
FORD MOTOR CREDIT CO LLC 5.625% 10/09/2028			700,000.000	870,850.08
FORMULA ONE 9/24 COV-LITE B2 0.000% 09/10/2031 DD 09/03/24			176,666.660	176,931.66
FORMULA ONE 9/24 COV-LITE TLB1 0.000% 09/10/2031 DD 09/03/24			521,333.340	522,115.34
FORTEGRA GROUP INC/THE 144A VAR RT 11/15/2064 DD 11/07/24			1,000,000.000	1,002,451.91
FREDDIE MAC STAC DNA4 M1A 144A VAR RT 05/25/2042 DD 05/13/22			497,271.424	505,170.83
FREDDIE MAC STAC DNA4 M1B 144A VAR RT 05/25/2042 DD 05/13/22			1,230,000.000	1,286,727.60
FREDDIE MAC STAC DNA6 M1A 144A VAR RT 09/25/2042 DD 09/16/22			440,947.514	445,124.74
FREDDIE MAC STAC DNA7 M1A 144A VAR RT 03/25/2052 DD 09/30/22			355,415.121	362,120.73
FREDDIE MAC STAC HQA1 M1B 144A VAR RT 03/25/2042 DD 03/18/22			400,000.000	418,188.36
FREDDIE MAC STAC HQA3 M1B 144A VAR RT 08/25/2042 DD 08/12/22			635,000.000	667,374.91
FREDDIE MAC STACR DNA1 M1 144A VAR RT 02/25/2044 DD 02/09/24			1,256,798.499	1,258,830.75
FREDDIE MAC STACR DNA2 M1 144A VAR RT 05/25/2044 DD 05/21/24			3,388,105.898	3,399,251.41
FREDDIE MAC STACR DNA3 M2 144A VAR RT 04/25/2042 DD 04/18/22			2,840,000.000	3,026,216.24
FREDDIE MAC STACR DNA6 M1 144A VAR RT 10/25/2041 DD 10/29/21			81,769.170	81,724.76
FREDDIE MAC STACR DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			863,777.104	862,581.29
FREDDIE MAC STACR HQA1 M2 144A VAR RT 03/25/2044 DD 03/19/24			1,500,000.000	1,522,125.75
FREDDIE MAC STACR HQA2 M2 144A VAR RT 07/25/2042 DD 07/29/22			1,300,000.000	1,434,163.12
FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/15/23			1,428,000.000	1,428,241.33
FREEMPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22			1,313,000.000	1,278,601.11
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			555,000.000	537,956.40
FREEMPORT-MCMORAN INC 5.400% 11/14/2034 DD 11/14/14			540,000.000	534,015.13
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			1,885,000.000	1,779,270.20
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20			1,030,000.000	846,171.56
FRONTIER COMMUNICATIONS 7/24 C 0.000% 07/01/2031 DD 06/13/24			1,051,365.000	1,062,751.28
FRONTIER COMMUNICATIONS H 144A 8.625% 03/15/2031 DD 03/08/23			2,315,000.000	2,462,121.24
FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22			1,560,000.000	1,648,747.45
FULTON FINANCIAL CORP VAR RT 03/15/2035 DD 03/03/20			2,000,000.000	1,624,265.68
GA GLOBAL FUNDING TRUST 144A 2.900% 01/06/2032 DD 01/06/22			1,035,000.000	867,083.24
GA GLOBAL FUNDING TRUST 144A 4.400% 09/23/2027 DD 09/23/24			2,080,000.000	2,050,754.38
GA GLOBAL FUNDING TRUST 144A 5.200% 12/09/2031 DD 12/09/24			4,952,000.000	4,832,671.96
GARDA WORLD 7/24 TLB			951,440.300	953,229.01



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GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			780,000.000	712,562.22
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			1,567,000.000	1,527,789.38
GATES CORP/DE 144A 6.875% 07/01/2029 DD 06/04/24			804,000.000	817,754.02
GATES GLOBAL 11/22 COV-LITE TL 0.000% 11/16/2029 DD 11/07/22			841,510.360	842,427.61
GCAT 2022-NQM4 TR NQM4 A1 144A VAR RT 08/25/2067 DD 08/01/22			383,084.940	381,079.53
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,065,000.000	994,634.38
GEN DIGITAL INC 144A 5.000% 04/15/2025 DD 02/09/17			1,155,000.000	1,152,375.15
GEN II FUND SERVICES 11/24 TLB 0.000% 11/06/2029 DD 11/06/24			508,000.000	509,905.00
GENERAL MILLS INC 4.875% 01/30/2030 DD 11/21/24			2,555,000.000	2,538,841.20
GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14			1,776,000.000	1,667,403.55
GENERATE CLO 13 LT 13A D1 144A VAR RT 01/20/2037 DD 11/21/23			1,000,000.000	1,029,850.11
GENESEE & WYOMING INC 144A 6.250% 04/15/2032 DD 04/10/24			3,294,000.000	3,313,825.56
GENESYS 9/24 (USD) COV-LITE TL 0.000% 12/01/2027 DD 09/23/24			1,885,122.240	1,899,260.66
GENTIVA HEALTH/KINDRED AT HOME 0.000% 02/11/2028 DD 06/26/24			617,458.940	620,700.60
GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12			2,181,000.000	1,856,300.99
GEORGIA POWER CO 4.550% 03/15/2030 DD 12/05/24			4,235,000.000	4,165,825.98
GETTY IMAGES 2/19 COV-LITE			1,564,612.120	1,557,446.20
GFL ENVIRONMENTAL 6/24 COV 0.000% 06/27/2031 DD 06/24/24			841,553.400	842,470.69
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,117,827.19
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			800,000.000	768,277.58
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			882,000.000	877,256.54
GFL ENVIRONMENTAL INC 144A 6.750% 01/15/2031 DD 12/06/23			926,000.000	950,835.46
GGAM FINANCE LTD 144A 5.875% 03/15/2030 DD 09/20/24			1,969,000.000	1,931,411.79
GGAM FINANCE LTD 144A 6.875% 04/15/2029 DD 04/02/24			1,127,000.000	1,141,582.25
GGAM FINANCE LTD 144A 8.000% 06/15/2028 DD 06/08/23			1,061,000.000	1,114,077.06
GILEAD SCIENCES INC 4.800% 11/15/2029 DD 11/20/24			4,695,000.000	4,685,538.64
GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24			1,140,000.000	1,110,912.94
GITSIT MORTGAGE L NPL1 A1 144A VAR RT 06/25/2054 DD 06/27/24			894,436.360	894,987.33
GLATFELTER/MAGNERA 9/24 COV-LI 0.000% 09/26/2029 DD 09/26/24			2,135,000.000	2,137,668.75
GLENCORE FUNDING LLC 144A 5.338% 04/04/2027 DD 04/04/24			3,388,000.000	3,417,601.47
GLENCORE FUNDING LLC 144A 6.375% 10/06/2030 DD 10/06/23			852,000.000	894,841.82
GLOBAL ATLANTIC FIN CO 144A 7.950% 06/15/2033 DD 06/15/23			1,005,000.000	1,114,053.59
GLOBAL AUTO HOLDINGS LTD/ 144A 8.375% 01/15/2029 DD 01/22/24			884,000.000	824,510.77
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			1,449,655.060	1,451,003.24
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	887,033.79
GLOBAL PAYMENTS INC 4.150% 08/15/2049 DD 08/14/19			1,285,000.000	958,822.30
GLOBE LIFE INC 2.150% 08/15/2030 DD 08/21/20			615,000.000	519,855.58
GLOBE LIFE INC 5.850% 09/15/2034 DD 08/23/24			2,705,000.000	2,720,861.88
GM FINANCIAL AUTOMOBILE L 2 A3 5.390% 07/20/2027 DD 05/16/24			2,120,000.000	2,143,254.49



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GM FINANCIAL AUTOMOBILE L 3 A4 4.220% 10/20/2028 DD 10/02/24			398,000.000	394,160.89
GM FINANCIAL CONSUMER AUT 2 A3 5.100% 03/16/2029 DD 04/10/24			2,015,000.000	2,034,926.53
GM FINANCIAL CONSUMER AUT 4 A3 4.400% 08/16/2029 DD 10/16/24			1,984,000.000	1,977,850.59
GM FINANCIAL CONSUMER AUT 4 A4 4.440% 04/16/2030 DD 10/16/24			1,535,000.000	1,523,622.43
GMF FLOORPLAN OWNER 1A A1 144A 5.130% 03/15/2029 DD 03/27/24			1,900,000.000	1,918,786.25
GMF FLOORPLAN OWNER 2A A 144A 5.060% 03/15/2031 DD 03/27/24			2,271,000.000	2,290,433.63
GMF FLOORPLAN OWNER 3A A1 144A 4.680% 11/15/2028 DD 11/26/24			2,812,000.000	2,816,884.44
GMF FLOORPLAN OWNER 4A A1 144A 4.730% 11/15/2029 DD 11/26/24			2,161,000.000	2,162,010.27
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			299.143	300.49
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			230.092	230.65
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			547.056	546.50
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,002.544	1,011.47
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			2,176.480	2,181.47
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			2,452.938	2,471.46
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			7,379.417	7,567.94
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			4,269.431	4,304.28
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			629.279	635.17
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			3,790.927	3,887.84
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			566.091	579.11
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01			2,279.656	2,313.73
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02			2,126.575	2,189.11
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02			14,642.858	15,035.16
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02			5,793.095	5,956.50
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02			1,772.167	1,811.72
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01			2,048.469	2,062.76
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02			628.954	641.91
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02			1,541.324	1,552.24
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02			7,104.150	7,313.05
GNMA POOL #0594858 7.000% 08/15/2032 DD 08/01/02			7,303.400	7,510.87
GNMA POOL #0604086 5.500% 03/15/2033 DD 03/01/03			48,839.364	49,494.94
GNMA POOL #0618549 8.000% 12/15/2033 DD 12/01/03			2,796.068	2,831.25
GNMA POOL #0714109 4.500% 08/15/2039 DD 08/01/09			63,799.618	61,954.25
GNMA POOL #0726139 4.500% 01/15/2040 DD 01/01/10			33,013.521	31,946.44
GNMA POOL #0726323 5.000% 09/15/2039 DD 09/01/09			39,902.095	39,846.95
GNMA POOL #0780115 8.500% 04/15/2025 DD 04/01/95			2.542	2.54
GNMA POOL #0781252 8.000% 12/15/2030 DD 03/01/01			1,982.103	2,074.57
GNMA POOL #0781334 8.000% 08/15/2031 DD 10/01/01			8,136.432	8,595.37
GNMA POOL #0781430 8.000% 09/15/2031 DD 04/01/02			2,251.100	2,374.47
GNMA POOL #0782448 6.000% 10/15/2038 DD 10/01/08			55,596.364	57,975.98





### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0783292 6.000% 12/15/2040 DD 04/01/11			14,972.760	15,887.74
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02			62.514	64.14
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			15,296.978	15,665.79
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			25,479.867	24,734.08
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			33,493.202	32,512.86
GNMA II POOL #0784114 3.500% 02/20/2046 DD 03/01/16			945,867.802	856,572.49
GNMA II POOL #0785021 VAR RT 05/20/2047 DD 05/01/20			23,071.074	21,542.75
GNMA II POOL #0785043 3.000% 04/20/2049 DD 06/01/20			87,751.904	77,077.43
GNMA II POOL #0MA0220 3.500% 07/20/2042 DD 07/01/12			3,081,122.100	2,817,773.54
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			22,516.290	20,006.06
GNMA II POOL #0MA0533 3.000% 11/20/2042 DD 11/01/12			75,670.351	67,202.87
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			40,960.419	36,364.30
GNMA II POOL #0MA0698 3.000% 01/20/2043 DD 01/01/13			25,399.786	22,542.17
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			2,640,738.510	2,343,641.27
GNMA II POOL #0MA1284 3.000% 09/20/2043 DD 09/01/13			41,422.502	36,646.37
GNMA II POOL #0MA1374 3.000% 10/20/2043 DD 10/01/13			40,774.575	36,085.79
GNMA II POOL #0MA2304 4.000% 10/20/2044 DD 10/01/14			1,233,021.718	1,160,426.70
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			26,766.655	24,307.51
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			50,971.126	46,264.43
GNMA II POOL #0MA2893 4.000% 06/20/2045 DD 06/01/15			472,099.126	444,300.92
GNMA II POOL #0MA2962 4.000% 07/20/2045 DD 07/01/15			393,963.486	369,165.55
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			779,730.701	734,247.03
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			544,275.368	493,509.61
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			50,729.223	47,694.94
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			61,613.107	57,798.48
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			178,736.625	167,828.76
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			202,254.156	183,774.20
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			47,026.167	44,185.34
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			35,646.688	31,373.93
GNMA II POOL #0MA3597 3.500% 04/20/2046 DD 04/01/16			636,209.272	575,653.62
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,008,601.005	912,339.47
GNMA II POOL #0MA3736 3.500% 06/20/2046 DD 06/01/16			1,482,655.561	1,340,764.33
GNMA II POOL #0MA3937 3.500% 09/20/2046 DD 09/01/16			440,581.103	398,415.18
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			1,431,202.642	1,255,708.07
GNMA II POOL #0MA4005 4.000% 10/20/2046 DD 10/01/16			801,910.240	751,978.91
GNMA II POOL #0MA4126 3.000% 11/20/2046 DD 12/01/16			530,696.983	466,497.25
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			25,360.102	22,933.08
GNMA II POOL #0MA4261 3.000% 02/20/2047 DD 02/01/17			515,955.355	452,997.42
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			1,597,686.149	1,444,783.05



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			304,832.571	275,658.75
GNMA II POOL #0MA4322 4.000% 03/20/2047 DD 03/01/17			1,419,889.062	1,326,618.43
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			226,500.106	204,822.72
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			275,670.701	249,286.94
GNMA II POOL #0MA4452 4.000% 04/20/2047 DD 05/01/17			629,923.571	585,830.41
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			187,039.508	174,646.61
GNMA II POOL #0MA4586 3.500% 07/20/2047 DD 07/01/17			208,709.550	188,733.39
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			1,087,029.620	1,016,747.98
GNMA II POOL #0MA4588 4.500% 07/20/2047 DD 07/01/17			830,565.554	798,038.31
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			33,195.922	29,982.52
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			395,014.262	368,823.51
GNMA II POOL #0MA4777 3.000% 10/20/2047 DD 10/01/17			95,029.767	83,378.87
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			63,985.672	57,684.14
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			212,799.804	192,431.08
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			2,384,682.690	2,153,591.41
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			300,978.526	280,926.82
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			2,295,057.697	2,075,021.45
GNMA II POOL #0MA4963 4.000% 01/20/2048 DD 01/01/18			361,382.445	336,981.67
GNMA II POOL #0MA5020 4.000% 02/20/2048 DD 02/01/18			282,046.805	263,058.56
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			1,336,197.467	1,206,903.09
GNMA II POOL #0MA5137 4.000% 04/20/2048 DD 04/01/18			301,003.341	280,100.98
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			5,428.504	4,895.20
GNMA II POOL #0MA5193 4.500% 05/20/2048 DD 05/01/18			840,422.428	806,059.35
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			214,553.619	200,084.51
GNMA II POOL #0MA6038 3.000% 07/20/2049 DD 07/01/19			64,518.990	56,414.45
GNMA II POOL #0MA6153 3.000% 09/20/2049 DD 09/01/19			112,280.356	98,022.41
GNMA II POOL #0MA6218 3.000% 10/20/2049 DD 10/01/19			1,656,458.372	1,445,430.03
GNMA II POOL #0MA6283 3.000% 11/20/2049 DD 11/01/19			1,348,402.721	1,175,507.87
GNMA II POOL #0MA6409 3.000% 01/20/2050 DD 01/01/20			2,740,938.152	2,388,067.48
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			134,550.643	121,102.60
GNMA II POOL #0MA6656 3.000% 05/20/2050 DD 05/01/20			980,949.512	854,049.03
GNMA II POOL #0MA6658 4.000% 05/20/2050 DD 05/01/20			1,399,185.942	1,299,977.34
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			361,295.001	314,073.72
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			158,316.186	126,631.73
GNMA II POOL #0MA6921 2.000% 10/20/2050 DD 10/01/20			1,574,692.467	1,223,395.90
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			2,380,497.760	1,993,907.47
GNMA II POOL #0MA7052 2.500% 12/20/2050 DD 12/01/20			688,242.955	576,328.98
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			3,135,385.084	2,507,788.85
GNMA II POOL #0MA7136 2.500% 01/20/2051 DD 01/01/21			632,855.414	529,523.26





# Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA7193 2.500% 02/20/2051 DD 02/01/21			2,483,757.336	2,074,589.21
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			350,233.074	280,249.44
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			208,069.857	173,792.69
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			1,644,134.229	1,315,281.22
GNMA II POOL #0MA7312 2.500% 04/20/2051 DD 04/01/21			1,355,251.156	1,131,984.63
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			222,490.466	177,988.13
GNMA II POOL #0MA7367 2.500% 05/20/2051 DD 05/01/21			3,151,672.843	2,634,610.00
GNMA II POOL #0MA7368 3.000% 05/20/2051 DD 05/01/21			814,594.781	707,473.65
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			182,706.345	152,730.09
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			310,923.809	248,681.50
GNMA II POOL #0MA7473 3.000% 07/20/2051 DD 07/01/21			1,283,488.344	1,113,803.60
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			192,330.440	153,858.08
GNMA II POOL #0MA7535 3.000% 08/20/2051 DD 08/01/21			2,357,457.980	2,044,139.94
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			3,009,069.908	2,513,301.77
GNMA II POOL #0MA7590 3.000% 09/20/2051 DD 09/01/21			718,617.541	623,887.97
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			4,664,724.153	3,731,604.34
GNMA II POOL #0MA7650 3.000% 10/20/2051 DD 10/01/21			2,408,238.881	2,089,338.71
GNMA II POOL #0MA7704 2.000% 11/20/2051 DD 11/01/21			3,313,918.668	2,651,001.29
GNMA II POOL #0MA7705 2.500% 11/20/2051 DD 11/01/21			3,228,085.657	2,696,223.49
GNMA II POOL #0MA7766 2.000% 12/20/2051 DD 12/01/21			2,206,017.891	1,764,711.99
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			7,495,148.101	6,260,219.85
GNMA II POOL #0MA7826 2.000% 01/20/2052 DD 01/01/22			5,839,528.518	4,673,786.65
GNMA II POOL #0MA7881 2.500% 02/20/2052 DD 02/01/22			2,459,295.790	2,054,027.87
GNMA II POOL #0MA7935 2.000% 03/20/2052 DD 03/01/22			8,478,948.480	6,785,289.80
GNMA II POOL #0MA7937 3.000% 03/20/2052 DD 03/01/22			1,903,255.348	1,650,107.44
GNMA II POOL #0MA7987 2.500% 04/20/2052 DD 04/01/22			4,741,013.286	3,959,727.01
GNMA II POOL #0MA8042 2.500% 05/20/2052 DD 05/01/22			4,584,112.015	3,828,680.24
GNMA II POOL #0MA8098 3.000% 06/20/2052 DD 06/01/22			5,487,462.689	4,757,569.95
GNMA II POOL #0MA8147 2.500% 07/20/2052 DD 07/01/22			645,969.767	539,518.64
GNMA II POOL #0MA8148 3.000% 07/20/2052 DD 07/01/22			306,171.444	265,778.85
GNMA II POOL #0MA8151 4.500% 07/20/2052 DD 07/01/22			1,665,266.691	1,578,268.20
GNMA II POOL #0MA8197 2.500% 08/20/2052 DD 08/01/22			46,965.468	39,245.31
GNMA II POOL #0MA8198 3.000% 08/20/2052 DD 08/01/22			689,252.303	597,575.35
GNMA II POOL #0MA8199 3.500% 08/20/2052 DD 08/01/22			1,209,469.060	1,080,927.47
GNMA II POOL #0MA8266 3.500% 09/20/2052 DD 09/01/22			536,051.380	479,079.03
GNMA II POOL #0MA8269 5.000% 09/20/2052 DD 09/01/22			200,442.232	195,175.71
GNMA II POOL #0MA8347 4.500% 10/20/2052 DD 10/01/22			704,625.129	667,487.18
GNMA II POOL #0MA8423 VAR RT 11/20/2052 DD 11/01/22			162,685.610	135,955.57
GNMA II POOL #0MA8426 4.000% 11/20/2052 DD 11/01/22			1,216,802.872	1,121,059.57



# Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA8566 3.500% 01/20/2053 DD 01/01/23			1,238,491.264	1,106,869.12
GNMA II POOL #0MA8568 4.500% 01/20/2053 DD 01/01/23			3,802,181.615	3,600,417.48
GNMA II POOL #0MA8799 4.500% 04/20/2053 DD 04/01/23			391,322.498	370,475.73
GNMA II POOL #0MA8877 4.500% 05/20/2053 DD 05/01/23			1,604,271.124	1,518,641.71
GNMA II POOL #0MA9010 2.000% 07/20/2053 DD 07/01/23			342,105.957	273,823.74
GNMA II POOL #0MA9016 5.000% 07/20/2053 DD 07/01/23			404,392.705	393,175.49
GNMA II POOL #0MA9104 4.500% 08/20/2053 DD 08/01/23			3,679,260.088	3,481,736.80
GNMA II POOL #0MA9105 5.000% 08/20/2053 DD 08/01/23			1,686,969.770	1,639,416.71
GNMA II POOL #0MA9964 5.000% 10/20/2054 DD 10/01/24			4,661,665.585	4,528,034.38
GNMA II POOL #0MB0092 5.500% 12/20/2054 DD 12/01/24			8,275,000.000	8,210,849.64
GO DADDY 12/24 B8 TLB 0.000% 11/09/2029 DD 12/02/24			553,110.460	552,712.22
GOLDEN MOUNTAIN FINANCIAL HOLDINGS			1,118.000	0.00
GOLDEN NUGGET/LANDRYS 1/22 COV 0.000% 01/27/2029 DD 01/05/22			813,025.630	815,367.15
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			3,910,000.000	3,632,113.96
GOLDEN STATE FOODS 10/24 TLB 0.000% 10/07/2031 DD 09/24/24			513,000.000	517,006.53
GOLDMAN SACHS BANK USA/NEW YOR VAR RT 05/21/2027 DD 05/21/24			4,108,000.000	4,140,070.26
GOLDMAN SACHS GROUP INC/T REGS 0.250% 01/26/2028			85,000.000	81,650.66
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			426,000.000	426,714.16
GOLDMAN SACHS GROUP INC/THE VAR RT 03/09/2027 DD 03/08/21			6,905,000.000	6,628,636.29
GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21			330,000.000	240,783.86
GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2030 DD 04/25/24			1,691,000.000	1,725,667.72
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2027 DD 06/10/21			1,604,000.000	1,516,853.88
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			1,385,000.000	1,314,014.76
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17			1,860,000.000	1,575,609.71
GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24			2,877,000.000	2,780,974.66
GOODYEAR TIRE & RUBBER CO/THE 4.875% 03/15/2027 DD 03/07/17			396,000.000	382,573.14
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22			883,000.000	810,831.52
GOODYEAR TIRE & RUBBER CO/THE 9.500% 05/31/2025 DD 05/18/20			390,000.000	392,474.73
GOOSEHEAD INSURANCE 12/24 TLB 0.000% 12/11/2031 DD 12/02/24			797,000.000	800,985.00
GOVERNMENT OF CANADA 2.500% 01-DEC-2032 BD SER P329			760,000.000	504,273.89
GRAFTECH FINANCE INC 144A 4.625% 12/23/2029 DD 12/23/24			148,000.000	119,953.86
GRANT THORNTON 5/24 COV-LITE T 0.000% 06/02/2031 DD 05/06/24			435,907.500	435,550.05
GREAT CANADIAN GAMING/ONE 0.000% 11/01/2029 DD 10/24/24			638,000.000	636,564.50
GREAT CANADIAN GAMING/ONE TORO 0.000% 08/01/2030 DD 08/01/23			1,044,450.000	1,045,943.56
GREYSTAR REAL ESTATE 7/24 TLB 0.000% 08/21/2030 DD 07/16/24			563,890.230	567,414.55
GRIFOLS 11/19 (USD) COV-LITE T			1,711,545.100	1,702,559.49
GRIFOLS SA 144A 4.750% 10/15/2028 DD 10/05/21			3,424,000.000	3,146,411.66
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			840,000.000	786,416.18
GROUP 1 AUTOMOTIVE INC 144A 6.375% 01/15/2030 DD 07/30/24			842,000.000	843,681.98



### Asset Detail

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As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRUMA SAB DE CV 144A 5.761% 12/09/2054 DD 12/09/24			570,000.000	538,650.00
GS MORTGAGE-BACKE RPL2 A1 144A VAR RT 07/25/2061 DD 02/01/24			621,507.939	601,047.90
GS MORTGAGE-BACKE RPL4 A1 144A VAR RT 09/25/2061 DD 07/01/24			1,358,571.290	1,306,755.25
GXO LOGISTICS INC 6.500% 05/06/2034 DD 05/06/24			890,000.000	912,924.53
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			3,365,000.000	3,075,398.11
HALEON US CAPITAL LLC 3.375% 03/24/2029 DD 09/24/22			2,095,000.000	1,970,411.37
HANESBRANDS 2/23 TLB 0.000% 03/08/2030 DD 03/08/23			296.300	298.52
HANESBRANDS INC 144A 9.000% 02/15/2031 DD 02/14/23			403,000.000	429,549.90
HANGER ORTHOPEDIC 10/24 DELAYE 0.000% 10/04/2029 DD 10/04/24			71,634.980	72,261.78
HANGER ORTHOPEDIC 10/24 TL 0.000% 10/04/2029 DD 10/04/24			723,994.920	730,329.88
HARBOR FREIGHT TOOLS 5/24 TLB 0.000% 06/05/2031 DD 05/28/24			1,435,402.500	1,414,144.19
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	624,336.05
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,647,000.000	1,549,594.11
HCA INC 3.500% 09/01/2030 DD 02/26/20			4,258,000.000	3,868,901.36
HCA INC 5.600% 04/01/2034 DD 02/23/24			1,700,000.000	1,675,091.31
HEALTHQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			2,550,000.000	2,390,603.59
HEARTLAND DENTAL 5/24 TL 0.000% 04/28/2028 DD 05/13/24			2,034,308.690	2,035,793.74
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,412,000.000	1,295,978.93
HELIOS SOFTWARE HOLDINGS 144A 8.750% 05/01/2029 DD 05/02/24			1,939,000.000	1,982,763.23
HELP AT HOME 9/24 COV-LITE TLB 0.000% 09/24/2031 DD 09/24/24			950,000.000	948,812.50
HERBALIFE 3/24 TLB 0.000% 04/05/2029 DD 03/25/24			465,856.890	460,294.56
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,635,926.10
HERC HOLDINGS INC 144A 6.625% 06/15/2029 DD 06/07/24			1,627,000.000	1,647,613.00
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,584,000.000	1,461,553.97
HERITAGE-CRYSTAL 10/23 COV-LIT 0.000% 10/04/2030 DD 09/26/23			870,893.540	875,517.99
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			548,572.500	550,174.34
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			2,375,427.660	2,134,654.31
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			82,508.280	74,145.24
HESS CORP 4.300% 04/01/2027 DD 09/28/16			1,789,000.000	1,770,578.15
HESS CORP 7.875% 10/01/2029 DD 10/01/99			1,724,000.000	1,919,786.59
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			438,000.000	403,742.97
HESS MIDSTREAM OPERATIONS 144A 5.500% 10/15/2030 DD 04/08/22			3,025,000.000	2,924,877.65
HEWLETT PACKARD ENTERPRISE CO 4.550% 10/15/2029 DD 09/26/24			3,690,000.000	3,598,474.87
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			2,388,000.000	2,377,606.54
HIGHTOWER HOLDING LLC 144A 9.125% 01/31/2030 DD 08/01/24			2,726,000.000	2,871,173.57
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,236,000.000	1,179,204.17
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22			598,000.000	562,000.29
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22			930,000.000	855,615.90
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			1,133,000.000	1,097,202.13



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HILCORP ENERGY I LP / HIL 144A 7.250% 02/15/2035 DD 10/07/24			2,957,000.000	2,779,951.10
HILCORP ENERGY I LP / HIL 144A 8.375% 11/01/2033 DD 11/08/23			2,681,000.000	2,736,745.14
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			1,940,000.000	1,685,049.28
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,347,000.000	1,340,348.11
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			1,321,000.000	1,320,699.59
HILTON DOMESTIC OPERATING 144A 5.875% 03/15/2033 DD 09/09/24			890,000.000	875,732.37
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			1,720,000.000	1,649,838.11
HILTON GRAND 1/24 INCREMENTAL 0.000% 01/17/2031 DD 01/05/24			0.010	0.01
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			524,602.520	525,982.22
HILTON GRAND VACATIONS BO 144A 4.875% 07/01/2031 DD 06/28/21			644,000.000	576,474.64
HILTON GRAND VACATIONS BO 144A 6.625% 01/15/2032 DD 01/17/24			2,411,000.000	2,418,621.17
HOMESERVE 5/24 COV-LITE TLB 0.000% 10/21/2030 DD 05/15/24			373,880.830	373,787.36
HONDA AUTO RECEIVABLES 20 1 A3 5.210% 08/15/2028 DD 02/21/24			895,000.000	904,245.98
HONDA AUTO RECEIVABLES 20 3 A3 4.570% 03/21/2029 DD 08/21/24			2,095,000.000	2,096,620.48
HONDA AUTO RECEIVABLES 20 4 A4 4.350% 12/16/2030 DD 10/24/24			1,084,000.000	1,074,792.93
HONEYWELL INTERNATIONAL INC 4.700% 02/01/2030 DD 08/01/24			1,770,000.000	1,762,516.45
HOUSTON TX ARPT SYS REVENUE 5.500% 07/15/2039 DD 12/02/24			710,000.000	749,271.17
HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19			1,855,000.000	1,750,954.37
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21			1,055,000.000	896,611.69
HSBC HOLDINGS PLC VAR RT 08/17/2029 DD 08/17/21			2,220,000.000	1,994,671.53
HSBC HOLDINGS PLC VAR RT 11/19/2030 DD 11/19/24			3,823,000.000	3,797,783.49
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	59,091.62
HUB INTERNATIONAL 7/24 TLB 0.000% 06/20/2030 DD 07/22/24			2,097,830.510	2,108,319.66
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			2,060,000.000	1,998,079.29
HUB INTERNATIONAL LTD 144A 7.250% 06/15/2030 DD 06/20/23			4,531,000.000	4,643,143.30
HUB INTERNATIONAL LTD 144A 7.375% 01/31/2032 DD 01/26/24			1,711,000.000	1,737,782.04
HUBBARD RADIO 4/24 TL 0.000% 09/30/2027 DD 04/18/24			213,051.490	142,744.50
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			4,076,000.000	4,017,765.94
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20			799,000.000	799,455.43
HUNTINGTON BANCSHARES INC/OH VAR RT 01/15/2031 DD 11/18/24			2,282,000.000	2,285,186.77
HUNTINGTON BANCSHARES INC/OH VAR RT 02/02/2035 DD 02/02/24			1,201,000.000	1,200,357.80
HUNTSWORTH/UDG HEALTHCARE 8/21 0.000% 08/19/2028 DD 07/23/21			631,812.150	623,124.74
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			767,000.000	783,227.38
HYUNDAI AUTO LEASE S B A4 144A 5.170% 04/15/2027 DD 05/24/23			441,000.000	442,749.80
HYUNDAI AUTO LEASE S C A3 144A 4.620% 04/17/2028 DD 08/28/24			1,395,000.000	1,395,697.50
HYUNDAI AUTO RECEIVABLES B A3 4.840% 03/15/2029 DD 07/24/24			6,030,000.000	6,060,581.75
HYUNDAI AUTO RECEIVABLES C A4 4.440% 01/15/2031 DD 10/16/24			1,388,000.000	1,376,806.75
HYUNDAI AUTO RECEIVABLES C A4 5.550% 12/17/2029 DD 11/13/23			615,000.000	628,965.66
HYUNDAI CAPITAL AMERICA 144A 1.800% 01/10/2028 DD 01/08/21			1,680,000.000	1,521,660.12



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HYUNDAI CAPITAL AMERICA 144A 4.875% 11/01/2027 DD 11/01/24			2,007,000.000	2,002,238.87
HYUNDAI CAPITAL AMERICA 144A 5.350% 03/19/2029 DD 03/19/24			1,065,000.000	1,070,366.36
HYUNDAI CAPITAL AMERICA 144A 6.100% 09/21/2028 DD 09/21/23			3,148,000.000	3,238,967.06
ICON/PRA HEALTH 3/24 LUX TLB 0.000% 07/03/2028 DD 03/08/24			555,966.970	559,441.76
ICON/PRA HEALTH 3/24 US TLB 0.000% 07/03/2028 DD 02/27/24			64,082.320	64,482.83
IHEARTCOMMUNICATIONS INC 144A 10.875% 05/01/2030 DD 12/20/24			452,698.000	346,719.29
IHEARTCOMMUNICATIONS INC 144A 7.000% 01/15/2031 DD 12/20/24			178,400.000	130,988.09
IHEARTCOMMUNICATIONS INC 144A 7.750% 08/15/2030 DD 12/20/24			448,560.000	349,162.43
IHEARTCOMMUNICATIONS INC 144A 9.125% 05/01/2029 DD 12/20/24			471,688.000	409,341.26
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	591,397.77
IHO VERWALTUNGS GMBH 144A 7.750% 11/15/2030 DD 10/11/24			1,201,000.000	1,199,163.91
IHO VERWALTUNGS GMBH 144A 8.000% 11/15/2032 DD 10/11/24			2,077,000.000	2,090,500.50
II-VI/COHERENT 3/24 TLB 0.000% 07/02/2029 DD 03/21/24			456,223.450	456,697.92
ILIAD HOLDING SASU 144A 7.000% 04/15/2032 DD 12/03/24			1,217,000.000	1,223,157.18
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			4,209,000.000	4,265,276.68
ILIAD HOLDING SASU 144A 8.500% 04/15/2031 DD 05/14/24			931,000.000	989,806.04
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			12,832,941.177	12,651,870.94
IMG WORLDWIDE 5/18 TLB			1,089,722.123	1,091,084.28
IMPERIAL BAG & PAPER/IMPERIAL 0.000% 12/11/2028 DD 10/15/24			1,216,823.400	1,221,897.56
INC RESEARCH / INVENTIV HEALTH 0.000% 09/19/2030 DD 09/19/23			1,505,918.670	1,469,400.14
INDEPENDENT BANK GROUP INC VAR RT 08/15/2034 DD 07/31/24			1,910,000.000	1,952,975.00
INDIA GOVERNMENT BOND 5.220% 06/15/2025			80,060,000.000	928,274.59
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	424,047.32
INDIA GOVERNMENT BOND 7.100% 04/18/2029			173,860,000.000	2,051,054.07
INDIA GOVERNMENT BOND 7.260% 02/06/2033			34,320,000.000	411,493.26
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	202,598.60
INDIA GOVERNMENT BOND 7.380% 06/20/2027			76,260,000.000	904,220.27
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			895,000.000	812,551.30
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			3,919,000.000	3,907,176.38
INDONESIA ASAHAN ALUMINIU 144A 5.450% 05/15/2030 DD 05/15/20			1,288,000.000	1,281,565.80
INDONESIA ASAHAN ALUMINIU 144A 6.530% 11/15/2028 DD 11/15/18			1,571,000.000	1,631,137.88
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	257,036.23
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	408,550.85
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	275,366.44
INDONESIA TREASURY BOND 5.125% 04/15/2027			6,706,000,000.000	399,538.65
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	887,131.52
INDONESIA TREASURY BOND 6.375% 04/15/2032			24,564,000,000.000	1,465,825.23
INDONESIA TREASURY BOND 6.375% 08/15/2028			15,233,000,000.000	927,096.26
INDONESIA TREASURY BOND 6.500% 02/15/2031			32,779,000,000.000	1,979,241.62



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INDONESIA TREASURY BOND 6.500% 06/15/2025			24,996,000,000.000	1,549,904.89
INDONESIA TREASURY BOND 6.625% 02/15/2034			10,351,000,000.000	625,329.34
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	189,488.41
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	465,298.31
INDONESIA TREASURY BOND 8.375% 09/15/2026			13,899,000,000.000	881,676.23
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	744,145.25
INDONESIA TREASURY BOND 9.000% 03/15/2029			12,671,000,000.000	842,173.41
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			788,697.500	788,208.51
INEOS 2/23 TLB			261,694.130	262,628.38
INEOS FINANCE PLC 144A 7.500% 04/15/2029 DD 02/07/24			2,803,000.000	2,869,372.24
INEOS QUATTRO FINANCE 2 P 144A 3.375% 01/15/2026 DD 01/29/21			220,000.000	218,803.68
INEOS QUATTRO FINANCE 2 P 144A 9.625% 03/15/2029 DD 11/14/23			2,930,000.000	3,093,962.80
INFINISOURCE/ISOLVED 11/24 COV 0.000% 10/15/2030 DD 11/18/24			1,469,698.540	1,486,232.64
INFORMATICA 6/24 TLB 0.000% 10/27/2028 DD 06/04/24			628,104.750	630,196.34
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,715,000.000	1,567,944.69
INNOMOTICS 9/24 (USD) TLB 0.000% 10/01/2031 DD 09/16/24			720,527.850	726,832.47
INNOPHOS HOLDINGS INC 144A 11.500% 06/15/2029 DD 12/20/24			2,288,575.000	2,368,675.13
INSULET 7/24 TLB 0.000% 08/04/2031 DD 07/25/24			1,469,574.800	1,476,555.28
INTEL CORP 2.800% 08/12/2041 DD 08/12/21			1,265,000.000	807,224.96
INTEL CORP 4.900% 08/05/2052 DD 08/05/22			790,000.000	624,676.18
INTEL CORP 5.600% 02/21/2054 DD 02/21/24			346,000.000	303,982.02
INTER-AMERICAN DEVELOPMENT BAN 2.700% 01/29/2026			1,627,000.000	991,108.38
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			823,000.000	804,489.99
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			3,980,000.000	3,912,901.18
INTERNATIONAL GAME TECHNO 144A 6.250% 01/15/2027 DD 09/26/18			725,000.000	729,555.18
INTERNATIONAL-MATEX TANK TERMI 0.000% 10/05/2030 DD 04/01/24			1,260,300.950	1,266,287.38
INTERNET BRANDS 12/24 TLB4 0.000% 12/11/2031 DD 12/04/24			942,888.450	933,751.86
INTERNET BRANDS 2/21 2ND LIEN 0.000% 02/23/2029 DD 02/09/21			435,959.590	430,784.75
INTERNET BRANDS 4/23 COV-LITE 0.000% 04/25/2028 DD 04/13/23			1,396,772.640	1,396,521.22
INTOWN 2022-STAY M STAY C 144A VAR RT 08/15/2039 DD 08/15/22			1,545,000.000	1,545,965.63
INTRAWEST/ALTERRA 10/24 TLB 0.000% 08/17/2028 DD 10/28/24			1,053,569.050	1,059,500.65
INVESCO CLO 2021-1 L 1A E 144A VAR RT 04/15/2034 DD 04/27/21			1,000,000.000	1,002,581.60
INVESCO MUNICIPAL OPPORT			20,291.000	197,228.52
INVESCO PA VAL MUNI INC			7,785.000	80,107.65
INVESCO SENIOR LOAN ETF			577,774.000	12,173,698.18
INVESCO US CLO 2024- 2A D 144A VAR RT 07/15/2037 DD 05/16/24			1,000,000.000	1,024,254.50
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,554,000.000	1,468,476.39
ION TRADING TECHNOLOGIES 144A 9.500% 05/30/2029 DD 05/28/24			3,064,000.000	3,213,112.63
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			979,000.000	960,581.88





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IQVIA INC 144A 6.500% 05/15/2030 DD 05/23/23			578,000.000	588,156.12
IRIDIUM COMMUNICATIONS 5/24 TL 0.000% 09/20/2030 DD 05/28/24			1,569,869.950	1,562,460.17
IRON MOUNTAIN INC 144A 4.500% 02/15/2031 DD 08/18/20			833,000.000	761,537.06
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			1,080,000.000	1,053,031.03
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			1,788,000.000	1,728,480.87
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			2,218,000.000	2,169,667.45
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	634,782.03
IRON MOUNTAIN INC 144A 6.250% 01/15/2033 DD 12/06/24			932,000.000	928,277.97
IRON MOUNTAIN INC 144A 7.000% 02/15/2029 DD 05/15/23			1,130,000.000	1,154,596.56
ISHARES BROAD USD HIGH YIELD			491,035.000	18,065,177.65
ISHARES CORE U.S. AGGREGATE			13,311,104.000	1,289,845,977.60
ISRAEL GOVERNMENT INTERNATIONA 5.750% 03/12/2054 DD 03/12/24			1,610,000.000	1,471,778.28
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			4,135,000.000	4,323,799.22
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	769,883.74
IVIRMA/INCEPTION FINCO 3/24 (U 0.000% 03/14/2031 DD 03/04/24			871,620.000	877,067.63
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			1,094,000.000	1,064,745.24
JANUS 4/24 TLB 0.000% 08/03/2030 DD 04/22/24			808,099.200	810,119.44
JAPAN GOVERNMENT TWENTY YEAR B 2.100% 12/20/2025			619,800,000.000	4,007,009.22
JAZZ PHARMACEUTICALS 6/24 0.000% 05/05/2028 DD 06/14/24			2,483,456.730	2,488,274.63
JBS USA HOLDING LUX SARL/ JBS 3.625% 01/15/2032 DD 07/15/23			1,305,000.000	1,151,647.29
JBS USA HOLDING LUX SARL/ JBS 5.750% 04/01/2033 DD 04/01/23			597,000.000	593,658.18
JBS USA HOLDING LUX SARL/ JBS 7.250% 11/15/2053 DD 11/15/24			982,000.000	1,081,981.23
JERSEY MIKE'S FUNDI 1A A2 144A 5.636% 02/15/2055 DD 12/18/24			1,045,000.000	1,031,956.42
JETBLUE 8/24 TLB 0.000% 08/27/2029 DD 08/12/24			2,214,450.000	2,228,755.35
JETBLUE AIRWAYS CORP / JE 144A 9.875% 09/20/2031 DD 08/27/24			2,185,000.000	2,321,316.14
JOHN BEAN TECHNOLOGIES 9/24 CO 0.000% 09/24/2029 DD 09/24/24			419,812.940	421,912.00
JOHN DEERE OWNER TRUST 20 A A3 4.960% 11/15/2028 DD 03/19/24			1,690,000.000	1,702,912.11
JOHN DEERE OWNER TRUST 20 C A3 4.060% 06/15/2029 DD 09/17/24			5,090,000.000	5,032,441.78
JOHNSON & JOHNSON 5.250% 06/01/2054 DD 05/20/24			2,269,000.000	2,220,349.35
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	281,337.38
JOHNSONVILLE AERODERIVATIVE CO 5.078% 10/01/2054 DD 10/02/24			1,240,000.000	1,190,857.63
JONES DESLAURIERS/NAVACORD 0.000% 03/15/2030 DD 07/30/24			819,015.750	822,087.06
JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24			185,000.000	184,152.16
JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22			1,745,000.000	1,678,854.99
JPMORGAN CHASE & CO VAR RT 04/22/2027 DD 04/22/21			3,060,000.000	2,937,201.56
JPMORGAN CHASE & CO VAR RT 04/22/2030 DD 04/22/24			3,425,000.000	3,493,934.94
JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21			460,000.000	338,087.62
JPMORGAN CHASE & CO VAR RT 04/26/2028 DD 04/26/22			740,000.000	731,078.14
JPMORGAN CHASE & CO VAR RT 06/01/2029 DD 06/01/21			4,025,000.000	3,658,447.35



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As Of Date : 12/31/2024

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JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24			190,000.000	187,972.40
JPMORGAN CHASE & CO VAR RT 07/24/2029 DD 07/24/23			1,891,000.000	1,910,082.20
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17			1,120,000.000	884,278.59
JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24			1,728,000.000	1,664,618.92
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23			750,000.000	792,796.31
JPMORGAN CHASE & CO VAR RT 11/29/2045 DD 11/29/24			1,265,000.000	1,235,849.08
JPMORGAN CHASE BANK NA 0.125% 06/23/2027 DD 06/26/24			530,000.000	574,093.35
JPMORGAN CHASE BANK NA 0.125% 10/19/2027 DD 10/22/24			869,000.000	892,202.30
JPMORGAN CHASE BANK NA 0.125% 11/08/2027 DD 11/12/24			1,962,000.000	1,917,658.80
JPMORGAN CHASE FINANCIAL CO LL 0.125% 07/22/2026 DD 07/25/23			385,000.000	581,915.95
JUICE PLUS+ 7/23 TL 0.000% 11/20/2027 DD 07/14/23			607,633.390	25,824.42
JUNE PURCHASER/JANNEY MONTGOME 0.000% 09/11/2031 DD 09/04/24			984,966.060	994,815.73
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			1,336,000.000	1,177,685.45
KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19			965,000.000	907,321.22
KANSAS GAS SERVICE SECURITIZAT 5.486% 08/01/2034 DD 11/18/22			3,611,479.684	3,675,187.42
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			575,000.000	476,982.88
KIK CUSTOM PRODUCTS 6/24 TL 0.000% 06/27/2031 DD 06/17/24			477,802.500	449,879.72
KIMCO REALTY OP LLC 4.450% 09/01/2047 DD 08/10/17			90,000.000	74,213.53
KISSNER GROUP 12/24 TL 0.000% 01/30/2029 DD 12/03/24			455,000.000	453,862.50
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			1,396,364.340	1,398,640.41
KNOWLEDGE UNIVERSE/KINDER CARE 0.000% 06/12/2030 DD 10/21/24			562,120.860	567,241.79
KODIAK BUILDING PARTNERS 11/24 0.000% 11/26/2031 DD 11/19/24			376,000.000	375,864.64
KODIAK GAS SERVICES LLC 144A 7.250% 02/15/2029 DD 02/02/24			1,559,000.000	1,590,423.20
KOMMUNALBANKEN AS 4.250% 07/16/2025			1,688,000.000	1,043,515.71
KOPPERS 12/24 COV-LITE TLB 0.000% 04/10/2030 DD 12/10/24			608,991.190	601,738.35
KOREA ELECTRIC POWER CORP 144A 5.375% 04/06/2026 DD 10/06/22			3,790,000.000	3,807,246.89
KOREA NATIONAL OIL CORP 144A 4.125% 09/30/2027 DD 09/30/24			1,895,000.000	1,868,510.76
KOREA NATIONAL OIL CORP 144A 4.875% 04/03/2027 DD 04/03/24			3,145,000.000	3,151,385.54
KOREA TREASURY BOND 1.375% 12/10/2029			2,220,710,000.000	1,403,754.17
KOREA TREASURY BOND 2.125% 06/10/2027			1,285,890,000.000	862,516.98
KOREA TREASURY BOND 2.375% 03/10/2027			4,252,110,000.000	2,870,285.38
KOREA TREASURY BOND 3.125% 09/10/2027			755,870,000.000	519,871.59
KOREA TREASURY BOND 3.250% 06/10/2033			1,340,240,000.000	923,678.05
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	206,845.50
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			1,195,000.000	967,689.65
KROGER CO/THE 5.650% 09/15/2064 DD 08/27/24			1,351,000.000	1,272,495.35
L&W/AUTOKINITON GROUP (AGG) 1/ 0.000% 04/06/2028 DD 01/16/24			426,808.440	423,539.08
LABORATORY CORP OF AMERICA HOL 4.350% 04/01/2030 DD 09/23/24			1,475,000.000	1,423,296.40
LAD AUTO RECEIVABLE 1A A3 144A 5.230% 01/18/2028 DD 02/14/24			930,000.000	933,818.39





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LAD AUTO RECEIVABLE 3A A2 144A 4.640% 11/15/2027 DD 10/29/24			1,435,000.000	1,435,471.82
LAD AUTO RECEIVABLE 3A A3 144A 4.520% 03/15/2029 DD 10/29/24			1,089,000.000	1,083,744.49
LAD AUTO RECEIVABLE 3A A4 144A 4.600% 12/17/2029 DD 10/29/24			1,045,000.000	1,034,527.84
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			3,337,000.000	3,146,664.19
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			2,301,000.000	2,304,114.24
LADDER CAPITAL FINANCE HO 144A 7.000% 07/15/2031 DD 07/05/24			2,674,000.000	2,739,897.97
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			672,000.000	614,218.95
LASERSHIP 11/24 THIRD OUT TLD 0.000% 08/10/2029 DD 11/14/24			516,682.200	171,367.98
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			1,285,000.000	864,057.50
LCM INVESTMENTS HOLDINGS 144A 8.250% 08/01/2031 DD 07/26/23			2,072,000.000	2,149,419.91
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	694,023.06
LEARFIELD COMMUNICATIONS 10/24 0.000% 06/30/2028 DD 10/21/24			629,719.420	634,757.17
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	402,716.60
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			725,813.130	725,572.60
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			795,982.882	795,988.22
LEVEL 3 3/24 TLB1 0.000% 04/15/2029 DD 03/22/24			1,454,255.540	1,480,795.70
LG ELECTRONICS INC 144A 5.625% 04/24/2027 DD 04/24/24			1,880,000.000	1,901,427.66
LIFE 2022-BMR MOR BMR2 A1 144A VAR RT 05/15/2039 DD 05/24/22			1,455,000.000	1,422,262.50
LIFE 2022-BMR MORT BMR2 B 144A VAR RT 05/15/2039 DD 05/24/22			1,200,000.000	1,153,099.56
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,350,000.000	2,352,554.46
LIGHT & WONDER INTERNATIO 144A 7.000% 05/15/2028 DD 11/26/19			2,760,000.000	2,765,448.79
LIGHT & WONDER INTERNATIO 144A 7.500% 09/01/2031 DD 08/23/23			930,000.000	957,601.47
LIGHTNING POWER 8/24 TLB 0.000% 08/16/2031 DD 07/29/24			1,353,922.500	1,367,461.73
LIGHTNING POWER LLC 144A 7.250% 08/15/2032 DD 08/16/24			667,000.000	685,774.05
LIGHTSTONE 5/22 EXTENDED TLB 0.000% 02/01/2027 DD 05/19/22			1,340,938.410	1,354,347.79
LIGHTSTONE 5/22 EXTENDED TLC 0.000% 02/01/2027 DD 05/19/22			75,464.133	76,218.77
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20			1,557,000.000	1,411,529.96
LIVE NATION 10/19 TLB			1,013,291.700	1,011,011.79
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			746,000.000	703,505.53
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			3,446,000.000	3,331,576.60
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			670,000.000	668,859.00
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			2,334,000.000	2,359,645.88
LLOYDS BANKING GROUP PLC VAR RT 01/05/2028 DD 01/05/24			2,226,000.000	2,244,703.76
LLOYDS BANKING GROUP PLC VAR RT 11/07/2028 DD 11/07/17			1,455,000.000	1,397,693.61
LOUISIANA LOCAL GOVERNMENT A1 5.081% 06/01/2031 DD 03/29/23			2,481,349.616	2,494,148.66
LPL HOLDINGS INC 144A 4.000% 03/15/2029 DD 03/15/21			970,000.000	918,977.31
M&T BANK CORP VAR RT 01/16/2029 DD 12/17/24			621,000.000	618,209.59
M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24			2,773,000.000	2,688,714.44
M2S GROUP 8/24 TLB 0.000% 08/25/2031 DD 07/30/24			1,244,712.650	1,198,820.09



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MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			841,482.540	843,720.89
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			514,000.000	486,577.29
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			2,742,000.000	2,589,091.00
MADISON PARK FUNDIN 58A D 144A VAR RT 04/25/2037 DD 04/24/24			2,000,000.000	2,048,446.00
MADISON SAFETY 9/24 TLB 0.000% 09/26/2031 DD 09/12/24			613,462.500	617,486.81
MAGNERA CORP 144A 7.250% 11/15/2031 DD 10/25/24			1,358,000.000	1,325,747.50
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			5,668,000.000	1,268,135.35
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,779,000.000	1,788,262.97
MARB BONDCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,175,039.01
MARRIOTT OWNERSHIP RESORTS INC 4.750% 01/15/2028 DD 03/15/20			440,000.000	422,770.96
MARRIOTT OWNERSHIP RESORTS/MAR 0.000% 04/01/2031 DD 03/11/24			378,100.000	377,627.38
MARSH & MCLENNAN COS INC 2.375% 12/15/2031 DD 12/08/21			1,360,000.000	1,140,692.68
MARSH & MCLENNAN COS INC 4.650% 03/15/2030 DD 11/08/24			2,850,000.000	2,814,396.12
MARSH & MCLENNAN COS INC 5.400% 03/15/2055 DD 11/08/24			380,000.000	364,698.81
MASSACHUSETTS ST DEV FIN AGY R 5.000% 09/01/2059 DD 09/26/19			160,000.000	165,833.49
MASTERBRAND INC 144A 7.000% 07/15/2032 DD 06/27/24			832,000.000	837,733.81
MATADOR RESOURCES CO 144A 6.250% 04/15/2033 DD 09/25/24			1,496,000.000	1,449,807.42
MATADOR RESOURCES CO 144A 6.500% 04/15/2032 DD 04/02/24			2,418,000.000	2,390,596.81
MATADOR RESOURCES CO 144A 6.875% 04/15/2028 DD 04/11/23			961,000.000	974,368.47
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			617,000.000	526,533.36
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			920,000.000	814,629.54
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			3,543,000.000	3,373,943.41
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	156,339.30
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			1,019,000.000	1,020,849.49
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			911,439.569	756,935.07
MCALEE 12/24 TLB 0.000% 03/01/2029 DD 12/11/24			2,291,585.230	2,291,012.33
MCALEE CORP 144A 7.375% 02/15/2030 DD 02/17/22			4,452,000.000	4,323,900.16
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 12/31/2029 DD 12/05/24			737,436.790	742,510.36
MCGRAW-HILL 8/24 COV-LITE TLB 0.000% 08/01/2031 DD 07/29/24			1,440,726.440	1,455,738.81
MCGRAW-HILL EDUCATION INC 144A 7.375% 09/01/2031 DD 08/06/24			417,000.000	426,746.93
MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21			2,632,000.000	2,437,197.97
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21			5,076,000.000	4,898,664.77
MEDLINE BORROWER LP/MEDLI 144A 6.250% 04/01/2029 DD 03/27/24			1,496,000.000	1,511,773.90
MEDLINE INDUSTRIES/MOZART 6/24 0.000% 10/23/2028 DD 06/03/24			5,195,745.670	5,209,722.23
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			1,050,853.670	1,056,276.07
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			115,000.000	92,426.69
MERCEDES-BENZ AUTO LEASE B A3 4.230% 02/15/2028 DD 09/25/24			1,599,000.000	1,591,661.87
MERCEDES-BENZ FINANCE NOR 144A 4.800% 11/13/2026 DD 11/15/24			3,300,000.000	3,304,330.13
MERCEDES-BENZ FINANCE NOR 144A 4.900% 11/15/2027 DD 11/15/24			1,979,000.000	1,975,359.12



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MERCEDES-BENZ FINANCE NOR 144A 5.100% 11/15/2029 DD 11/15/24			3,852,000.000	3,842,245.16
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21			2,575,000.000	1,563,390.65
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,434,310.30
META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24			1,544,000.000	1,496,187.35
META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24			720,000.000	704,892.58
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12			1,260,000.000	956,038.36
MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23			1,471,000.000	1,308,918.89
MFA 2024-NPL1 TRUST NPL1 A1 VAR RT 09/25/2054 DD 10/10/24			1,439,725.968	1,442,288.25
MFS HIGH INCOME MUNICIPAL TR			138,047.000	508,012.96
MFS MUNICIPAL INCOME TRUST			9,281.000	49,653.35
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,352,000.000	1,323,335.74
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	110,119.60
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			1,131,536.320	908,929.18
MICROCHIP TECHNOLOGY INC 4.900% 03/15/2028 DD 12/16/24			1,907,000.000	1,900,952.43
MICROCHIP TECHNOLOGY INC 5.050% 02/15/2030 DD 12/16/24			1,665,000.000	1,652,070.13
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,487,000.000	1,401,952.27
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,699,905.940	1,642,772.10
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			1,722,870.500	1,733,729.63
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			240,569.852	228,298.10
MITER BRANDS/MI WINDOWS 3/24 I 0.000% 03/21/2031 DD 01/19/24			739,285.000	745,650.24
MKS INSTRUMENTS 6/24 (USD) TLB 0.000% 08/17/2029 DD 06/17/24			472,000.440	472,887.80
MODENA/END USER COMPUTING (EUC 0.000% 04/18/2031 DD 04/02/24			2,167,688.040	2,093,358.01
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21			1,835,000.000	1,584,371.30
MOLYCOP 11/24 TLB 0.000% 10/12/2028 DD 11/18/24			2,319,305.090	2,328,002.49
MORGAN STANLEY BANK NA VAR RT 05/26/2028 DD 05/30/24			9,788,000.000	9,924,466.64
MORGAN STANLEY BANK NA VAR RT 07/14/2028 DD 07/19/24			336,000.000	337,055.59
MORGAN STANLEY RESIDEN RPL1 A1 VAR RT 06/25/2064 DD 10/01/24			1,353,110.489	1,296,426.12
MORGAN STANLEY VAR RT 01/18/2035 DD 01/18/24			680,000.000	676,268.57
MORGAN STANLEY VAR RT 04/28/2032 DD 01/25/21			3,120,000.000	2,552,491.50
MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24			3,936,000.000	3,872,890.38
MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21			3,105,000.000	2,525,948.77
MORGAN STANLEY VAR RT 10/18/2030 DD 10/18/24			3,549,000.000	3,472,802.01
MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24			2,324,000.000	2,244,602.46
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22			1,750,000.000	1,283,629.64
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,940,000.000	1,222,407.49
MRC GLOBAL 10/24 COV-LITE TLB 0.000% 10/24/2031 DD 10/15/24			734,000.000	739,505.00
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	371,736.64
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,495,000.000	1,360,766.79
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	834,854.57



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			850,000.000	778,762.28
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			430,812.600	415,691.08
MUTUAL OF OMAHA COS GLOBA 144A 5.450% 12/12/2028 DD 12/12/23			315,000.000	318,324.58
MUTUAL OF OMAHA INSURANCE 144A VAR RT 01/16/2064 DD 01/16/24			2,150,000.000	2,125,719.36
MVW 2022-2 LLC 2A A 144A 6.110% 10/21/2041 DD 11/03/22			458,060.357	465,171.88
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			1,413,618.960	1,420,687.06
NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21			586,000.000	585,320.17
NABORS INDUSTRIES INC 144A 8.875% 08/15/2031 DD 07/22/24			2,468,000.000	2,291,751.13
NABORS INDUSTRIES INC 144A 9.125% 01/31/2030 DD 11/20/23			2,028,000.000	2,062,400.33
NABORS INDUSTRIES LTD 144A 7.500% 01/15/2028 DD 01/10/20			472,000.000	437,027.17
NASDAQ INC 3.950% 03/07/2052 DD 03/07/22			770,000.000	570,452.79
NATIONAL BANK OF CANADA 4.500% 10/10/2029 DD 10/10/24			4,075,000.000	3,964,759.31
NATIONAL BANK OF CANADA VAR RT 07/02/2027 DD 07/03/24			1,930,000.000	1,951,394.13
NATIONAL INTERGOVERNMENTAL PUR 0.000% 07/25/2030 DD 12/02/24			1,046,908.550	1,051,211.35
NATIONAL RURAL UTILITIES COOPE 5.100% 05/06/2027 DD 05/10/24			1,483,000.000	1,494,756.96
NATIONAL SECURITIES CLEAR 144A 4.900% 06/26/2029 DD 06/26/24			1,490,000.000	1,491,918.20
NATIONAL SECURITIES CLEAR 144A 5.000% 05/30/2028 DD 05/30/23			215,000.000	215,670.39
NATWEST GROUP PLC VAR RT 03/01/2035 DD 02/29/24			1,012,000.000	1,018,675.96
NATWEST GROUP PLC VAR RT 08/15/2030 DD 08/15/24			349,000.000	343,777.45
NAVICURE/WAYSTAR 12/24 TLB 0.000% 10/22/2029 DD 12/02/24			1,282,934.430	1,286,680.60
NAVIENT CORP 11.500% 03/15/2031 DD 11/03/23			1,916,000.000	2,142,710.51
NAVIENT CORP 5.500% 03/15/2029 DD 11/04/21			408,000.000	384,820.86
NAVIENT CORP 5.625% 08/01/2033 DD 07/21/03			1,466,000.000	1,268,540.87
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			1,559,000.000	1,560,636.81
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			4,244,000.000	4,238,240.05
NCL CORP LTD 144A 8.375% 02/01/2028 DD 02/02/23			1,299,000.000	1,358,197.57
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			861,000.000	863,802.56
NCR ATLEOS CORP 144A 9.500% 04/01/2029 DD 09/27/23			3,347,000.000	3,625,895.47
NCR VOYIX CORP 144A 5.000% 10/01/2028 DD 08/20/20			3,018,000.000	2,902,832.67
NCR VOYIX CORP 144A 5.125% 04/15/2029 DD 04/06/21			1,416,000.000	1,354,758.06
NEON MAPLE/PIVOTAL PAYMENTS/NU 0.000% 11/15/2031 DD 07/02/24			815,000.000	815,766.10
NEPTUNE BIDCO 10/22 COV-LITE T 0.000% 10/11/2028 DD 10/05/22			1,567,830.170	1,401,530.42
NEPTUNE BIDCO US INC 144A 9.290% 04/15/2029 DD 11/16/22			4,190,000.000	3,897,218.01
NETFLIX INC 144A 5.375% 11/15/2029 DD 04/29/19			2,815,000.000	2,869,066.95
NEUBERGER BERMAN 17A D1R3 144A VAR RT 07/22/2038 DD 06/13/24			1,000,000.000	1,020,569.90
NEUBERGER BERMAN MUNICIPAL			33,761.000	349,426.35
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			285,000.000	326,495.20
NEW RESIDENTIAL MO RPL1 A 144A VAR RT 01/25/2064 DD 04/01/24			2,505,987.831	2,327,763.73
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			90,188.610	91,669.62



# Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW SOUTH WALES TREASURY REGS 1.500% 02/20/2032			590,000.000	295,175.80
NEW SOUTH WALES TREASURY REGS 1.750% 03/20/2034			1,255,000.000	591,135.81
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			160,000.000	157,743.46
NEW YORK NY 5.094% 10/01/2049 DD 10/16/24			515,000.000	488,282.57
NEW YORK NY 5.114% 10/01/2054 DD 10/16/24			350,000.000	331,172.80
NEW YORK ST DORM AUTH ST PERSO 5.427% 03/15/2039 DD 10/20/09			1,475,000.000	1,456,376.50
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	15,009.23
NEW YORK ST PWR AUTH REVENUE 5.000% 11/15/2042 DD 10/10/24			175,000.000	197,681.76
NEW YORK STATE ELECTRIC & 144A 5.650% 08/15/2028 DD 08/08/23			1,180,000.000	1,207,252.98
NEW ZEALAND GOVERNMENT BO REGS 2.750% 04/15/2025			765,000.000	426,984.03
NEW ZEALAND GOVERNMENT BO REGS 2.750% 04/15/2037			1,625,000.000	746,396.57
NEW ZEALAND GOVERNMENT BO REGS 3.500% 04/14/2033			1,760,000.000	928,465.12
NEW ZEALAND GOVERNMENT BOND 4.250% 05/15/2034			1,075,000.000	594,246.53
NEW ZEALAND GOVERNMENT BOND 4.250% 05/15/2036			749,000.000	406,295.69
NEW ZEALAND GOVERNMENT BOND 4.500% 05/15/2035			2,990,000.000	1,672,350.00
NEW ZEALAND LOCAL GOVERNMENT REGS 1.500% 04/15/2026			1,400,000.000	762,719.32
NEW ZEALAND LOCAL GOVERNMENT REGS 2.250% 05/15/2031			2,450,000.000	1,200,500.21
NEW ZEALAND LOCAL GOVERNMENT F 2.750% 04/15/2025			1,160,000.000	646,987.16
NEW ZEALAND LOCAL GOVERNMENT F 3.500% 04/14/2033			309,000.000	158,040.51
NEW ZEALAND LOCAL GOVERNMENT F 4.700% 08/01/2028			945,000.000	590,105.18
NEWELL BRANDS INC 6.375% 05/15/2030 DD 11/13/24			645,000.000	646,062.20
NEWELL BRANDS INC 6.375% 09/15/2027 DD 09/14/22			848,000.000	850,795.89
NEWELL BRANDS INC 6.625% 05/15/2032 DD 11/13/24			637,000.000	640,558.76
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			201,000.000	200,914.31
NEWMONT CORP / NEWCREST FINANC 5.350% 03/15/2034 DD 03/07/24			5,000,000.000	4,978,129.85
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,735,000.000	1,609,448.08
NEXTERA ENERGY CAPITAL HOLDING 1.875% 01/15/2027 DD 12/13/21			1,580,000.000	1,492,857.95
NEXTERA ENERGY CAPITAL HOLDING 1.900% 06/15/2028 DD 06/08/21			940,000.000	851,471.70
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22			2,702,000.000	2,697,624.76
NEXTERA ENERGY CAPITAL HOLDING 6.051% 03/01/2025 DD 03/01/23			3,850,000.000	3,856,825.82
NEXTERA ENERGY OPERATING 144A 3.875% 10/15/2026 DD 09/23/19			386,000.000	369,080.44
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			2,879,000.000	2,746,192.31
NEXTERA ENERGY OPERATING 144A 7.250% 01/15/2029 DD 12/15/23			2,920,000.000	2,986,710.12
NGP MIDSTREAM 7/24 TL 0.000% 07/25/2031 DD 07/09/24			1,224,623.550	1,233,808.23
NIELSENIQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			639,514.170	637,915.38
NIELSENIQ 6/24 (USD) TL 0.000% 03/06/2028 DD 06/10/24			2,142,619.390	2,158,689.04
NISOURCE INC 5.200% 07/01/2029 DD 06/24/24			2,396,000.000	2,415,294.65
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 04/15/2027 DD 01/24/24			2,470,000.000	2,481,502.79
NISSAN AUTO LEASE TRUST 2 B A4 5.610% 11/15/2027 DD 06/28/23			590,000.000	594,692.51



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NISSAN AUTO RECEIVABLES 2 B A4 4.350% 09/15/2031 DD 10/23/24			1,121,000.000	1,111,177.57
NISSAN MOTOR CO LTD 144A 4.810% 09/17/2030 DD 09/17/20			1,704,000.000	1,597,232.90
NLT 2023-1 TRUST 1 A1 144A VAR RT 10/25/2062 DD 11/01/23			382,014.405	338,036.71
NOBLE FINANCE II LLC 144A 8.000% 04/15/2030 DD 04/18/23			1,150,000.000	1,161,461.12
NORD ANGLIA 12/24 (USD) TL 0.000% 01/30/2032 DD 12/06/24			320,000.000	322,534.40
NORD ANGLIA 12/24 INCREMENTAL 0.000% 12/05/2031 DD 12/02/24			1,756,000.000	1,769,907.52
NORDEA BANK ABP 144A 4.375% 09/10/2029 DD 09/10/24			3,145,000.000	3,078,297.82
NORDIC INVESTMENT BANK 4.000% 11/04/2026			5,000,000.000	437,601.65
NORTH AMERICAN BANCARD 6/24 CO 0.000% 11/23/2028 DD 06/10/24			1,633,915.470	1,640,924.97
NORTHERN STAR RESOURCES L 144A 6.125% 04/11/2033 DD 04/11/23			2,370,000.000	2,426,504.63
NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13			885,000.000	793,814.03
NORWAY GOVERNMENT BOND 144A 1.250% 09/17/2031			4,185,000.000	312,953.34
NORWAY GOVERNMENT BOND 144A 2.125% 05/18/2032			2,665,000.000	208,932.20
NORWAY GOVERNMENT BOND 144A 3.000% 08/15/2033			11,429,000.000	943,961.83
NOVA CHEMICALS CORP 144A 7.000% 12/01/2031 DD 11/21/24			747,000.000	743,431.40
NOVA CHEMICALS CORP 144A 8.500% 11/15/2028 DD 11/28/23			388,000.000	410,971.15
NOVA CHEMICALS CORP 144A 9.000% 02/15/2030 DD 02/12/24			2,901,000.000	3,060,106.71
NOVARTIS CAPITAL CORP 4.200% 09/18/2034 DD 09/18/24			5,011,000.000	4,664,534.30
NOVARTIS CAPITAL CORP 4.700% 09/18/2054 DD 09/18/24			955,000.000	844,236.02
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,086,000.000	1,034,420.87
NOVELIS CORP 144A 3.875% 08/15/2031 DD 08/11/21			456,000.000	392,612.90
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			3,374,000.000	3,114,291.37
NRG ENERGY 3/24 COV-LITE TLB 0.000% 03/27/2031 DD 03/20/24			2,204,447.240	2,204,270.88
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			1,349,000.000	1,223,918.67
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			2,505,000.000	2,190,527.01
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			270,000.000	235,809.45
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			1,046,000.000	1,015,907.90
NRG ENERGY INC 144A 5.750% 07/15/2029 DD 07/15/24			186,000.000	180,814.25
NRG ENERGY INC 144A 6.000% 02/01/2033 DD 10/30/24			982,000.000	952,117.94
NRG ENERGY INC 144A 6.250% 11/01/2034 DD 10/30/24			749,000.000	734,652.98
NRG ENERGY INC 144A 7.000% 03/15/2033 DD 03/09/23			1,325,000.000	1,430,237.04
NUMERICABLE / YPSO / ALTICE 1/ 0.000% 08/15/2028 DD 01/13/23			1,546,041.930	1,236,447.03
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,270,357.03
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	741,855.91
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			969,000.000	970,296.90
NUVEEN CORE PLUS IMPACT			54,558.000	573,404.58
NUVEEN NJ QLTY MUNI INC			45,198.000	550,059.66
NUVEEN PA QLTY MUNI INC			75,109.000	839,718.62
NXP BV / NXP FUNDING LLC / NXP 3.125% 02/15/2042 DD 02/15/22			3,010,000.000	2,096,880.14





### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NYMT LOAN TRUST 20 CP1 A1 144A VAR RT 02/25/2068 DD 02/01/24			1,331,898.305	1,225,152.78
OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15			1,695,000.000	1,283,383.49
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			810,000.000	828,808.40
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20			2,526,000.000	2,603,260.24
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			1,530,000.000	1,568,911.01
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			3,555,000.000	3,720,367.95
OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	404,520.26
OCCIDENTAL PETROLEUM CORP 7.875% 09/15/2031 DD 09/15/19			1,531,000.000	1,696,919.65
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20			757,000.000	864,533.53
OCCU AUTO RECEIVABL 1A A3 144A 5.500% 10/15/2027 DD 10/20/22			459,101.779	460,695.60
OCP CLO 2019-17 17A D1R2 144A VAR RT 07/20/2037 DD 07/09/24			2,000,000.000	2,040,388.80
OCTAGON INVESTMENT 1A DR2 144A VAR RT 07/18/2039 DD 06/28/24			1,000,000.000	1,019,746.10
OGLETHORPE POWER CORP 144A 5.800% 06/01/2054 DD 06/21/24			445,000.000	437,155.23
OGLETHORPE POWER CORP 144A 6.191% 01/01/2031 DD 10/03/07			2,027,375.000	2,090,665.66
OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21			790,000.000	562,990.35
OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23			1,956,000.000	2,017,501.08
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	66.91
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			2,197,000.000	2,052,975.45
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			894,000.000	849,298.93
OLYMPUS WATER US HOLDING 144A 7.125% 10/01/2027 DD 08/30/22			1,000,000.000	1,014,011.00
OLYMPUS WATER US HOLDING 144A 7.250% 06/15/2031 DD 06/21/24			2,892,000.000	2,937,520.08
OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23			3,631,000.000	3,852,550.01
OMERS FINANCE TRUST 144A 4.750% 03/26/2031 DD 03/26/24			950,000.000	942,897.98
ONCOR ELECTRIC DELIVERY C 144A 4.650% 11/01/2029 DD 11/13/24			3,960,000.000	3,921,625.42
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			1,271,000.000	1,129,617.11
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			142,000.000	136,516.37
ONEMAIN FINANCE CORP 6.625% 05/15/2029 DD 11/04/24			4,154,000.000	4,205,717.05
ONEMAIN FINANCE CORP 7.125% 11/15/2031 DD 08/19/24			782,000.000	796,719.41
ONEMAIN FINANCE CORP 7.500% 05/15/2031 DD 05/22/24			1,295,000.000	1,329,099.11
ONEMAIN FINANCE CORP 7.875% 03/15/2030 DD 12/13/23			1,314,000.000	1,370,708.81
ONEOK INC 4.200% 10/03/2047 DD 10/03/17			50,000.000	37,943.23
ONTARIO TEACHERS' FINANCE 144A 2.000% 04/16/2031 DD 04/16/21			1,515,000.000	1,277,753.12
OOREDOO INTERNATIONAL FIN 144A 4.625% 10/10/2034 DD 10/10/24			1,901,000.000	1,817,352.20
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20			435,000.000	407,993.20
OPENLANE INC 144A 5.125% 06/01/2025 DD 05/31/17			1,862,000.000	1,852,981.40
OPTICS BIDCO SPA 144A 7.200% 07/18/2036 DD 07/01/24			770,000.000	785,955.17
OPTICS BIDCO SPA 144A 7.721% 06/04/2038 DD 07/01/24			510,000.000	536,122.43
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			628,100.600	631,084.08





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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OPTIV 4/23 COV-LITE TL 0.000% 07/31/2026 DD 04/05/23			1,501,873.100	1,232,001.52
ORACLE CORP 2.950% 04/01/2030 DD 04/01/20			1,653,000.000	1,493,072.02
ORACLE CORP 3.800% 11/15/2037 DD 11/09/17			545,000.000	455,417.47
OREGON ST SCH BRDS ASSN SHORT- 5.550% 06/30/2028 DD 10/31/02			3,103,915.958	3,152,613.30
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			1,869,000.000	1,755,776.17
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/22/21			2,207,000.000	1,983,673.08
ORGANON 12/24 (USD) COV-LITE T 0.000% 05/19/2031 DD 12/09/24			1,284,019.500	1,285,624.53
ORGANON 5/24 TLB 0.000% 05/14/2031 DD 05/07/24			1,956,767.640	1,959,213.60
ORYX MIDSTREAM 1/24 TLB 0.000% 10/05/2028 DD 01/25/24			1,534,836.610	1,542,510.79
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			1,218,000.000	1,132,933.78
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			1,573,000.000	1,453,648.94
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	298,779.29
OUTFRONT MEDIA CAPITAL LL 144A 7.375% 02/15/2031 DD 11/20/23			785,000.000	820,514.00
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			1,611,000.000	1,641,123.87
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			715,000.000	741,520.42
OVINTIV INC 7.100% 07/15/2053 DD 05/31/23			1,538,000.000	1,635,185.76
OVINTIV INC 8.125% 09/15/2030 DD 09/15/00			1,552,000.000	1,740,868.94
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	255,335.23
PACIFIC DENTAL SERVICES 3/24 C 0.000% 03/07/2031 DD 02/28/24			410,895.000	413,269.98
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			5,500,000.000	5,403,144.29
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20			3,028,000.000	2,616,472.18
PACIFIC GAS AND ELECTRIC CO 6.100% 01/15/2029 DD 06/05/23			320,000.000	331,189.96
PACIFIC LIFECORP 144A 5.125% 01/30/2043 DD 01/22/13			385,000.000	355,250.00
PACIFICORP 2.700% 09/15/2030 DD 04/08/20			2,150,000.000	1,899,363.27
PACIFICORP 2.900% 06/15/2052 DD 07/09/21			1,260,000.000	750,666.64
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,245,000.000	1,234,686.53
PADAGIS/PERRIGO 7/21 COV-LITE 0.000% 07/06/2028 DD 06/14/21			448,508.620	414,121.46
PANAMA GOVERNMENT INTERNATIONA 4.500% 01/19/2063 DD 01/19/22			1,566,000.000	916,028.33
PANASONIC HOLDINGS CORP 144A 5.302% 07/16/2034 DD 07/16/24			2,130,000.000	2,126,646.25
PANTHER ESCROW ISSUER LLC 144A 7.125% 06/01/2031 DD 04/08/24			3,179,000.000	3,210,771.98
PARAMOUNT GLOBAL 4.850% 07/01/2042 DD 06/20/12			1,375,000.000	1,084,107.05
PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13			343,000.000	298,316.02
PAREXEL INTERNATIONAL 7/24 TLB 0.000% 11/15/2028 DD 07/15/24			1,256,155.190	1,263,478.58
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			855,000.000	803,544.05
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			2,071,000.000	2,024,357.79
PARK INTERMEDIATE HOLDING 144A 7.000% 02/01/2030 DD 05/16/24			1,262,000.000	1,280,429.63
PATAGONIA 8/22 COV-LITE TLB1 0.000% 08/01/2029 DD 07/18/22			679,362.500	601,575.50
PELOTON INTERACTIVE 5/24 TLB 0.000% 05/23/2029 DD 05/21/24			659,685.000	673,426.23
PERATON 2/21 2ND LIEN (1340MM) 0.000% 02/26/2029 DD 02/25/21			250,273.100	201,730.13



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			2,693,378.350	2,500,909.54
PERFICIENT/PLANO 8/24 TL 0.000% 10/02/2031 DD 07/19/24			1,576,000.000	1,587,820.00
PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21			735,000.000	681,957.21
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21			3,390,000.000	3,326,258.34
PERMIAN RESOURCES OPERATI 144A 6.250% 02/01/2033 DD 08/05/24			1,313,000.000	1,296,009.58
PERMIAN RESOURCES OPERATI 144A 7.000% 01/15/2032 DD 09/12/23			3,481,000.000	3,533,596.49
PERRIGO 12/24 COV-LITE TLB 0.000% 04/20/2029 DD 12/02/24			221,739.140	222,127.18
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			205,000.000	184,667.95
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	459,454.80
PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24			780,000.000	743,215.23
PETCO HEALTH AND WELLNESS 3/21 0.000% 03/03/2028 DD 02/10/21			484,000.000	469,228.32
PETRORIO LUXEMBOURG HOLDI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	596,750.52
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21			2,564,004.150	2,551,184.13
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,124,000.000	1,060,488.85
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			2,613,000.000	2,525,884.49
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23			573,000.000	538,668.20
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23			2,185,000.000	2,049,090.86
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	708,284.55
PG&E ENERGY RECOVERY FUNDING L 1.460% 07/15/2033 DD 11/12/21			170,415.724	154,107.08
PG&E RECOVERY FUNDING LLC 4.838% 06/01/2035 DD 08/01/24			245,000.000	243,118.60
PG&E RECOVERY FUNDING LLC 5.045% 07/15/2034 DD 11/30/22			8,035,644.546	8,051,993.23
PG&E WILDFIRE RECOVERY FUNDING 3.594% 06/01/2032 DD 05/10/22			1,474,402.208	1,427,444.87
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22			165,000.000	154,931.90
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22			1,365,000.000	1,308,336.31
PHILIP MORRIS INTERNATIONAL IN 5.000% 11/17/2025 DD 11/17/22			3,250,000.000	3,262,613.51
PHILIPPINE GOVERNMENT BOND 2.625% 08/12/2025			93,625,000.000	1,584,651.42
PHILIPPINE GOVERNMENT BOND 3.625% 09/09/2025			35,640,000.000	605,632.68
PHILIPPINE GOVERNMENT BOND 6.125% 08/22/2028			54,315,000.000	937,133.65
PHILIPPINE GOVERNMENT BOND 6.250% 02/28/2029			59,000,000.000	1,025,521.14
PHILIPPINE GOVERNMENT BOND 6.500% 05/19/2029			40,980,000.000	716,936.58
PHILIPPINE GOVERNMENT BOND 6.750% 09/15/2032			52,470,000.000	934,756.00
PHILIPPINE GOVERNMENT BOND 8.000% 09/30/2035			19,400,000.000	382,222.57
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,480,000.000	1,446,334.63
PHILIPPINE GOVERNMENT INTERNAT 5.175% 09/05/2049 DD 09/05/24			1,005,000.000	935,612.38
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	681,697.64
PHILLIPS EDISON GROCERY CENTER 5.750% 07/15/2034 DD 05/13/24			970,000.000	972,013.18
PILGRIM'S PRIDE CORP 4.250% 04/15/2031 DD 10/15/22			1,457,000.000	1,342,501.27
PIMCO CALIFORNIA MUNI INC FD			230.000	2,066.09
PIMCO CALIFORNIA MUNICIPA II			39,308.000	224,841.76



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PIMCO DYNAMIC INCOME STRAT			91,850.000	2,400,040.50
PIMCO NEW YORK MUNI FND III			39.000	221.47
PIMCO NEW YORK MUNI INC FD			203.000	1,506.74
PIMCO NY MUNI INC II FND			8,907.000	63,774.12
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			1,315,000.000	1,292,917.01
PIONEER MUNI HIGH INC OPP			45,409.000	538,550.74
PIONEER MUNI HIGH INC TR			136,299.000	1,262,128.74
PIONEER MUNICIPAL HIGH INC			143,501.000	1,209,713.43
PLANET US BUYER/WOOD MACKENZIE 0.000% 01/31/2031 DD 01/19/24			997,985.000	1,005,469.89
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			1,423,729.450	1,426,249.45
PLY GEM/PISCES MIDCO/CORNERSTO 0.000% 04/12/2028 DD 03/22/21			274,302.030	261,341.25
POINTCLICKCARE 10/24 TLB 0.000% 10/10/2031 DD 10/07/24			616,447.890	619,530.13
POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07			1,420,827.200	1,463,827.90
POPULAR INC 7.250% 03/13/2028 DD 03/13/23			835,000.000	860,312.19
PORSCHE INNOVATIVE 2A A3 144A 4.350% 10/20/2027 DD 10/09/24			1,430,000.000	1,426,746.61
POSCO 144A 4.875% 01/23/2027 DD 01/23/24			1,540,000.000	1,537,032.82
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			1,192,000.000	1,067,844.66
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			1,874,000.000	1,728,293.06
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	391,881.68
POST HOLDINGS INC 144A 6.250% 02/15/2032 DD 02/20/24			1,603,000.000	1,590,771.84
POST HOLDINGS INC 144A 6.250% 10/15/2034 DD 10/09/24			912,000.000	888,416.34
POST HOLDINGS INC 144A 6.375% 03/01/2033 DD 08/22/24			1,510,000.000	1,478,082.42
POWER SOLUTIONS 6/24 0.000% 05/06/2030 DD 06/05/24			1,049,532.380	1,052,680.98
POWERTEAM SERVICES 2/24 TLC 0.000% 02/15/2031 DD 01/24/24			622,444.130	616,045.40
PPL CAPITAL FUNDING INC 5.250% 09/01/2034 DD 08/09/24			3,572,000.000	3,518,063.77
PQ PERFORMANCE CHEMICALS 12/24 0.000% 08/02/2030 DD 12/09/24			768,991.680	773,436.45
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			505,000.000	486,237.18
PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/15/2028 DD 11/18/21			1,260,235.840	1,267,431.79
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			636,000.000	499,260.00
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			634,000.000	461,235.00
PRESIDIO/FORTRESS INTERMEDIATE 0.000% 06/27/2031 DD 04/26/24			440,895.000	441,723.88
PRESS GANEY 11/24 TLB 0.000% 04/30/2031 DD 11/18/24			845,579.970	847,169.66
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			483,000.000	470,899.19
PRET 2024-NPL5 LL NPL5 A1 144A VAR RT 09/25/2054 DD 09/24/24			2,312,830.413	2,293,064.04
PRET 2024-NPL7 LL NPL7 A1 144A VAR RT 10/25/2054 DD 11/08/24			1,199,215.309	1,200,467.29
PRET 2024-NPL8 LL NPL8 A1 144A VAR RT 11/25/2054 DD 12/03/24			1,533,179.284	1,536,868.57
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,830,465.35
PRIME HEALTHCARE SERVICES 144A 9.375% 09/01/2029 DD 08/29/24			1,632,000.000	1,587,462.97
PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19			705,000.000	704,604.99



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PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			2,682,000.000	2,494,053.86
PRINCE INTERNATIONAL/CHROMAFLO 0.000% 04/21/2029 DD 01/19/22			610,749.750	601,081.58
PRINCIPAL LIFE GLOBAL FUN 144A 4.950% 11/27/2029 DD 11/27/24			967,000.000	962,725.12
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			1,079,000.000	970,612.79
PRIVATE EXPORT FUNDING CORP 3.650% 03/15/2030 DD 09/17/24			2,975,000.000	2,851,056.89
PRIVATE EXPORT FUNDING CORP 3.900% 10/15/2027 DD 05/03/23			370,000.000	364,092.51
PRIVATE EXPORT FUNDING CORP 4.600% 02/15/2034 DD 01/30/24			4,715,000.000	4,625,709.55
PRO MACH 8/24 TLB 0.000% 08/31/2028 DD 08/02/24			837,526.870	843,674.32
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18			230,000.000	188,010.04
PROJECT ALPHA (QLIK) 11/24 ADD 0.000% 10/28/2030 DD 11/22/24			301,000.000	302,739.78
PROJECT ALPHA (QLIK) 11/24 COV 0.000% 10/28/2030 DD 11/12/24			1,419,712.860	1,427,918.80
PROLOGIS TARGETED US LOGI 144A 5.250% 01/15/2035 DD 08/15/24			2,860,000.000	2,809,534.50
PROMETRIC 5/24 TL 0.000% 01/31/2028 DD 05/06/24			1,671,006.060	1,690,857.61
PROOFPOINT 5/24 TL 0.000% 08/31/2028 DD 05/28/24			1,888,438.170	1,896,237.42
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	422,951.30
PROV OF QUEBEC 4.250% 01-DEC-2043 MTN			1,035,000.000	719,492.68
PROVIDENT FINANCIAL SERVICES I VAR RT 05/15/2034 DD 05/13/24			2,130,000.000	2,182,565.95
PROVIDENT FUNDING ASSOCIA 144A 9.750% 09/15/2029 DD 09/17/24			2,198,000.000	2,250,288.22
PROVINCE OF BRITISH COLUMBIA C 4.200% 07/06/2033 DD 07/06/23			795,000.000	755,627.02
PROVINCE OF QUEBEC CANADA 4.500% 09/08/2033 DD 09/08/23			695,000.000	675,206.97
PRPM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			174,405.361	173,921.65
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			488,458.193	444,122.21
PRPM 2023-RCF2 LL RCF2 A1 144A VAR RT 11/25/2053 DD 11/17/23			668,983.302	653,246.48
PRPM 2024-1 LLC 1 A1 144A VAR RT 02/25/2029 DD 02/29/24			1,218,168.474	1,223,979.50
PRPM 2024-2 LLC 2 A1 144A VAR RT 03/25/2029 DD 04/10/24			2,550,068.110	2,562,285.75
PRPM 2024-3 3 A1 144A VAR RT 05/25/2029 DD 06/11/24			2,257,378.185	2,262,364.96
PRPM 2024-RCF2 LL RCF2 A1 144A VAR RT 03/25/2054 DD 04/10/24			1,292,320.708	1,248,375.60
PRPM 2024-RCF4 LL RCF4 A1 144A VAR RT 07/25/2054 DD 07/18/24			858,603.820	831,493.32
PRPM 2024-RPL1 LL RPL1 A1 144A VAR RT 12/25/2064 DD 02/01/24			652,252.862	633,394.34
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17			530,000.000	400,148.68
PS LOGISTICS 9/21 COV-LITE TLB 0.000% 09/30/2028 DD 09/02/21			949,518.700	950,705.59
PUBLIC SERVICE CO OF COLORADO 5.250% 04/01/2053 DD 04/03/23			1,860,000.000	1,729,050.63
PUG/VIAGOGO/STUBHUB 3/24 EXTEN 0.000% 03/12/2030 DD 03/04/24			2,380,516.170	2,381,515.99
PUGET SOUND ENERGY INC 5.638% 04/15/2041 DD 03/25/11			470,000.000	461,820.07
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	105,372.93
QATARENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	572,430.80
QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	465,462.72
QUALTRICS 5/24 TLB 0.000% 06/28/2030 DD 05/20/24			1,313,251.240	1,321,459.06
QUEENSLAND TREASURY CORP 144A 5.250% 07/21/2036			2,365,000.000	1,461,551.53



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R&R ICE CREAM/FRONERI 9/24 0.000% 09/17/2031 DD 09/03/24			847,831.990	847,984.60
R1 RCM 10/24 COV-LITE DELAYED 0.000% 11/19/2031 DD 10/15/24			101,000.000	101,164.63
R1 RCM 10/24 COV-LITE TLB 0.000% 10/24/2031 DD 10/15/24			1,414,000.000	1,416,304.82
RAD CLO 24 LTD 24A D1 144A VAR RT 07/20/2037 DD 05/23/24			1,500,000.000	1,536,432.45
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,322,000.000	1,312,525.55
RADNET 11/24 TLB 0.000% 04/18/2031 DD 11/19/24			498,887.690	500,938.12
RANPAK/RANGER PACKAGING 12/24 0.000% 12/12/2031 DD 12/04/24			242,682.890	242,076.19
RANPAK/RANGER PACKAGING 12/24 0.000% 12/12/2031 DD 12/13/24			261,463.480	260,809.82
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			1,106,577.880	964,958.04
RCO VII MORTGAGE LLC 1 A1 144A VAR RT 01/25/2029 DD 02/02/24			471,987.826	473,251.10
REALPAGE 12/24 INCREMENTAL TL 0.000% 04/24/2028 DD 12/04/24			433,000.000	434,082.50
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			1,898,205.620	1,892,605.92
RECKITT BENCKISER TREASUR 144A 3.000% 06/26/2027 DD 06/26/17			2,590,000.000	2,479,835.60
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			845,000.000	804,631.56
REDWOOD FUNDING TRUST 1 A 144A VAR RT 07/25/2059 DD 11/01/23			1,421,398.471	1,420,065.20
REFRESCO/PEGASUS 9/24 (USD) TL 0.000% 07/12/2029 DD 09/16/24			1,256,290.260	1,266,503.90
REGATTA VIII FUNDI 1A D1R 144A VAR RT 04/17/2037 DD 05/17/24			1,000,000.000	1,024,104.40
REGIONALCARE/LIFEPOINT HEALTH 0.000% 05/16/2031 DD 09/06/24			1,713,428.580	1,718,191.92
REGIONALCARE/LIFEPOINT HEALTH 0.000% 05/17/2031 DD 11/18/24			550,620.000	551,308.27
REGIONS FINANCIAL CORP VAR RT 09/06/2035 DD 09/06/24			2,255,000.000	2,199,848.49
RENAISSANCE LEARNING 12/24 TL 0.000% 04/05/2030 DD 12/02/24			2,034,601.350	2,028,110.97
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			2,131,000.000	1,930,302.42
RESIDEO FUNDING INC 144A 6.500% 07/15/2032 DD 07/17/24			2,756,000.000	2,759,502.91
RESOLUTION FDG CORP PRIN STRIP 0.000% 01/15/2030 DD 01/30/91			1,285,000.000	1,017,184.71
RESTORATION HARDWARE/RH 5/22 T 0.000% 10/20/2028 DD 04/26/22			1,282,940.180	1,277,064.31
REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15			250,000.000	238,401.58
REYNOLDS AMERICAN INC 7.250% 06/15/2037 DD 06/21/07			490,000.000	538,832.61
RGA GLOBAL FUNDING 144A 5.050% 12/06/2031 DD 12/06/24			1,740,000.000	1,711,142.22
RHP HOTEL PROPERTIES LP / 144A 6.500% 04/01/2032 DD 03/28/24			2,092,000.000	2,102,528.99
RHP HOTEL PROPERTIES LP / 144A 7.250% 07/15/2028 DD 06/22/23			391,000.000	401,488.97
RITCHIE BROS HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23			732,000.000	748,328.72
RITCHIE BROS HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23			2,511,000.000	2,625,432.17
RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20			1,020,000.000	910,517.69
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	734,273.24
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			3,214,000.000	2,896,284.27
ROCK TRUST 2024-CN CNTR D 144A 7.109% 11/13/2041 DD 10/01/24			1,290,000.000	1,309,193.91
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	1,075,873.57
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			2,073,000.000	1,806,198.47
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,737,000.000	3,112,414.41



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ROCKET SOFTWARE 10/23 (USD) CO 0.000% 11/28/2028 DD 09/19/23			1,050,935.130	1,057,503.48
ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18			1,235,000.000	966,779.14
ROPER TECHNOLOGIES INC 2.950% 09/15/2029 DD 08/26/19			1,515,000.000	1,383,967.48
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			964,000.000	955,345.24
ROPER TECHNOLOGIES INC 4.500% 10/15/2029 DD 08/21/24			4,955,000.000	4,864,624.46
ROPER TECHNOLOGIES/INDICOR 12/ 0.000% 11/22/2029 DD 12/04/24			556,567.300	557,524.59
ROSEN GROUP 2/24 TLB 0.000% 02/24/2031 DD 02/12/24			734,160.000	739,512.02
ROYAL BANK OF CANADA VAR RT 05/02/2084 DD 04/24/24			1,945,000.000	2,017,108.93
ROYAL BANK OF CANADA VAR RT 08/02/2030 DD 07/23/24			3,205,000.000	3,180,099.62
ROYAL BANK OF CANADA VAR RT 10/18/2030 DD 10/18/24			5,075,000.000	4,969,911.01
ROYAL BANK OF CANADA VAR RT 11/24/2084 DD 11/01/24			965,000.000	922,588.70
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	425,269.03
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			934,000.000	916,780.59
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22			394,000.000	391,544.58
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			109,000.000	108,183.33
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			2,501,000.000	2,498,539.44
ROYAL CARIBBEAN CRUISES L 144A 5.625% 09/30/2031 DD 09/26/24			1,617,000.000	1,590,576.83
ROYAL CARIBBEAN CRUISES L 144A 6.000% 02/01/2033 DD 08/12/24			2,185,000.000	2,179,810.89
ROYAL CARIBBEAN CRUISES L 144A 6.250% 03/15/2032 DD 03/07/24			880,000.000	890,543.09
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			1,155,000.000	1,095,065.51
ROYALTY PHARMA PLC 5.150% 09/02/2029 DD 06/10/24			4,745,000.000	4,732,478.94
RTX CORP 2.375% 03/15/2032 DD 11/16/21			990,000.000	821,892.32
RTX CORP 3.500% 03/15/2027 DD 09/15/20			5,685,000.000	5,544,838.66
RTX CORP 3.750% 11/01/2046 DD 11/01/16			1,070,000.000	808,656.73
RWE FINANCE US LLC 144A 5.875% 04/16/2034 DD 04/16/24			4,075,000.000	4,090,217.03
RWE FINANCE US LLC 144A 6.250% 04/16/2054 DD 04/16/24			471,000.000	465,738.92
RYAN SPECIALTY LLC 144A 5.875% 08/01/2032 DD 09/19/24			2,267,000.000	2,243,888.21
RYMAN HOSPITALITY PROPERTIES 1 0.000% 05/18/2030 DD 12/09/24			412,835.570	411,464.10
SABERT 6/24 TLB 0.000% 12/10/2026 DD 06/07/24			551,652.940	554,411.21
SABRE 11/24 TLB1 0.000% 11/15/2029 DD 11/14/24			3,324,220.090	3,299,288.44
SABRE 11/24 TLB2 0.000% 11/15/2029 DD 11/14/24			88,583.950	86,369.35
SABRE 2/22 INCREMENTAL TLB 0.000% 06/30/2028 DD 02/22/22			242,293.630	234,874.59
SABRE 8/22 TLB 0.000% 06/30/2028 DD 08/02/22			313,899.180	305,135.11
SABRE INDUSTRIES 12/24 COV-LIT 0.000% 06/01/2028 DD 12/16/24			975,876.960	969,524.93
SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21			805,000.000	568,556.36
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			2,865,000.000	1,834,332.30
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			415,000.000	429,208.69
SANTANDER DRIVE AUTO RECE 3 A3 5.630% 01/16/2029 DD 06/20/24			2,083,000.000	2,108,963.55
SANTANDER DRIVE AUTO RECE 4 A3 5.730% 04/17/2028 DD 08/23/23			1,255,000.000	1,263,060.48





# Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SANTANDER DRIVE AUTO RECE 5 A2 4.880% 09/15/2027 DD 10/29/24			2,086,000.000	2,089,404.77
SANTANDER DRIVE AUTO RECE 5 A3 4.620% 11/15/2028 DD 10/29/24			867,000.000	865,957.95
SANTANDER HOLDINGS USA INC VAR RT 05/31/2035 DD 05/31/24			1,325,000.000	1,346,883.05
SAUDI ARABIAN OIL CO 144A 5.750% 07/17/2054 DD 07/17/24			724,000.000	677,104.35
SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23			465,000.000	393,264.45
SAUDI GOVERNMENT INTERNAT 144A 5.750% 01/16/2054 DD 01/16/24			705,000.000	658,201.40
SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21			995,000.000	898,122.17
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,055,000.000	2,928,752.37
SBA TOWER TRUST 144A 6.599% 11/15/2052 DD 11/23/22			1,025,000.000	1,051,161.28
SBNA AUTO LEASE TRUS B A3 144A 5.560% 11/22/2027 DD 05/22/24			1,103,000.000	1,116,709.63
SBNA AUTO LEASE TRUS B A4 144A 5.550% 12/20/2028 DD 05/22/24			1,004,000.000	1,019,665.51
SBNA AUTO LEASE TRUS C A2 144A 4.940% 11/20/2026 DD 09/18/24			1,087,050.830	1,088,463.34
SBNA AUTO LEASE TRUS C A3 144A 4.560% 02/22/2028 DD 09/18/24			1,216,000.000	1,215,474.81
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			3,701,000.000	3,541,610.22
SCIQUEST/JAGGAER 10/24 TL 0.000% 10/08/2031 DD 09/25/24			427,000.000	429,937.76
SCOTT TRUST 2023-S SFS AS 144A 6.204% 03/10/2040 DD 03/01/23			340,000.000	339,804.50
SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01/2031 DD 10/01/21			405,000.000	353,124.62
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21			1,370,000.000	1,196,150.26
SDR COMMERCIAL MOR DSNY A 144A VAR RT 05/15/2039 DD 05/15/24			1,280,000.000	1,279,600.00
SEAGATE HDD CAYMAN 8.250% 12/15/2029 DD 05/30/23			1,148,000.000	1,223,185.61
SEAGATE HDD CAYMAN 8.500% 07/15/2031 DD 05/30/23			804,000.000	859,764.57
SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22			1,110,000.000	1,068,304.18
SEALED AIR CORP/SEALED AI 144A 6.125% 02/01/2028 DD 01/31/23			225,000.000	225,748.70
SEALED AIR CORP/SEALED AI 144A 7.250% 02/15/2031 DD 11/20/23			552,000.000	568,994.98
SEDGWICK CMS 2/23 TLB 0.000% 02/17/2028 DD 02/14/23			1,046,908.550	1,052,143.09
SELECT MEDICAL 12/24 COV-LITE 0.000% 12/03/2031 DD 11/12/24			612,311.760	613,585.37
SELECT MEDICAL CORP 144A 6.250% 12/01/2032 DD 12/03/24			1,670,000.000	1,606,337.20
SEMPRA 6.000% 10/15/2039 DD 10/08/09			489,000.000	498,656.80
SEMPRA VAR RT 04/01/2055 DD 11/21/24			4,845,000.000	4,824,180.65
SENSATA TECHNOLOGIES BV 144A 5.875% 09/01/2030 DD 08/29/22			1,176,000.000	1,146,186.76
SENSATA TECHNOLOGIES INC 144A 6.625% 07/15/2032 DD 06/06/24			405,000.000	404,563.13
SERVICE CORP INTERNATIONAL/US 5.750% 10/15/2032 DD 09/17/24			520,000.000	504,391.20
SERVICE PROPERTIES TRUST 144A 8.625% 11/15/2031 DD 11/16/23			787,000.000	818,908.92
SFS AUTO RECEIVABLE 2A A3 144A 5.330% 11/20/2029 DD 05/22/24			1,112,000.000	1,122,902.05
SFS AUTO RECEIVABLE 3A A3 144A 4.550% 06/20/2030 DD 10/17/24			1,632,000.000	1,629,381.62
SGG/IQ-EQ 1/24 (USD) TL 0.000% 07/18/2028 DD 01/22/24			1,017,919.580	1,024,281.57
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,687,000.000	1,657,157.81
SHIFT4 PAYMENTS LLC / SHI 144A 6.750% 08/15/2032 DD 08/15/24			1,248,000.000	1,269,287.08
SI GROUP/ADDIVANT 9/24 PIK B-1 0.000% 10/16/2028 DD 09/18/24			538,350.640	385,997.41





### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			625,088.710	626,945.23
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/08/2029 DD 06/06/22			912,719.230	914,745.47
SIGNIA AEROSPACE 11/24 COV-LIT 0.000% 11/21/2031 DD 11/08/24			78,461.540	78,314.82
SIGNIA AEROSPACE 11/24 TL 0.000% 11/21/2031 DD 11/08/24			941,538.460	939,777.78
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			5,265,000.000	4,865,347.54
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			445,000.000	325,350.39
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			2,106,000.000	1,603,111.49
SIRIUS XM RADIO LLC 144A 3.125% 09/01/2026 DD 08/16/21			2,905,000.000	2,790,416.58
SIRIUS XM RADIO LLC 144A 4.000% 07/15/2028 DD 06/21/21			1,759,000.000	1,620,666.40
SIRIUS XM RADIO LLC 144A 4.125% 07/01/2030 DD 06/11/20			1,245,000.000	1,086,570.68
SIRIUS XM RADIO LLC 144A 5.000% 08/01/2027 DD 07/05/17			1,074,000.000	1,044,443.85
SIRIUS XM RADIO LLC 144A 5.500% 07/01/2029 DD 06/07/19			1,815,000.000	1,740,247.35
SITEL WORLDWIDE 7/21 (USD) COV 0.000% 07/28/2028 DD 07/12/21			1,445,234.240	964,563.79
SIX FLAGS ENTERTAINMENT C 144A 6.625% 05/01/2032 DD 05/02/24			2,053,000.000	2,080,746.01
SIX FLAGS ENTERTAINMENT C 144A 7.250% 05/15/2031 DD 05/03/23			2,950,000.000	3,012,917.81
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			262,000.000	261,754.97
SIXTH STREET CLO X 16A DR 144A VAR RT 01/20/2037 DD 12/21/23			1,000,000.000	1,029,175.80
SM ENERGY CO 144A 6.750% 08/01/2029 DD 07/25/24			1,014,000.000	1,003,725.52
SM ENERGY CO 144A 7.000% 08/01/2032 DD 07/25/24			1,021,000.000	1,006,657.69
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			669,000.000	668,357.32
SMURFIT WESTROCK FINANCIN 144A 5.418% 01/15/2035 DD 11/26/24			3,022,000.000	3,003,993.51
SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24			270,000.000	257,495.52
SOFTWARE AG/MOSEL 7/23 (USD) T 0.000% 08/01/2030 DD 07/17/23			2,020,238.860	2,040,441.25
SOLARWINDS 6/24 TLB 0.000% 02/05/2030 DD 06/18/24			843,662.560	847,180.63
SOLENIS 12/24 (USD) COV-LITE T 0.000% 06/20/2031 DD 12/09/24			1,184,676.270	1,187,270.71
SOLERA 6/21 (USD) COV-LITE TL 0.000% 06/02/2028 DD 05/18/21			2,843,607.030	2,846,507.51
SOLINA/POWDER/SARATOGA FOOD 2/ 0.000% 02/20/2029 DD 02/20/24			813,072.770	816,121.79
SOLVAY FINANCE AMERICA LL 144A 5.650% 06/04/2029 DD 06/04/24			2,165,000.000	2,197,648.39
SOLVENTUM CORP 144A 5.400% 03/01/2029 DD 02/27/24			910,000.000	912,299.93
SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24			3,410,000.000	3,331,630.46
SONOCO PRODUCTS CO 4.600% 09/01/2029 DD 09/19/24			2,405,000.000	2,341,584.51
SONRAVA HEALTH 6/24 FIRST OUT 0.000% 05/18/2028 DD 06/14/24			72,014.470	71,924.45
SOUTH AUSTRALIAN GOVERNME REGS 1.750% 05/24/2034			1,680,000.000	784,778.57
SOUTH BOW CANADIAN INFRAS 144A VAR RT 03/01/2055 DD 08/28/24			2,190,000.000	2,264,506.65
SOUTH BOW USA INFRASTRUCT 144A 5.026% 10/01/2029 DD 08/28/24			2,506,000.000	2,461,936.87
SOUTH BOW USA INFRASTRUCT 144A 6.176% 10/01/2054 DD 08/28/24			1,396,000.000	1,353,057.22
SOUTHERN CALIFORNIA EDISON CO 1.200% 02/01/2026 DD 10/01/20			3,401,000.000	3,276,896.96
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17			1,783,000.000	1,373,729.34
SOUTHERN CALIFORNIA EDISON CO 4.400% 09/06/2026 DD 09/06/24			1,945,000.000	1,937,194.11



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOUTHERN CALIFORNIA EDISON CO 4.875% 02/01/2027 DD 01/11/24			1,758,000.000	1,763,548.33
SOUTHERN CALIFORNIA EDISON CO 4.900% 06/01/2026 DD 05/22/23			4,534,000.000	4,541,628.68
SOUTHERN CALIFORNIA GAS CO 5.050% 09/01/2034 DD 08/14/24			1,794,000.000	1,768,983.08
SOUTHERN CALIFORNIA GAS CO 5.600% 04/01/2054 DD 03/18/24			1,760,000.000	1,725,443.05
SOUTHERN CO/THE 3.250% 07/01/2026 DD 05/24/16			1,893,000.000	1,854,533.39
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			550,000.000	626,297.20
SOUTHERN VETERINARY 10/24 COV- 0.000% 10/31/2031 DD 10/18/24			796,000.000	800,776.00
SOUTHSTATE CORP VAR RT 06/01/2030 DD 05/29/20			2,000,000.000	1,972,500.00
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			1,535,000.000	974,540.13
SOVOS COMPLIANCE 8/21 COV-LITE 0.000% 08/11/2028 DD 07/08/21			452,547.680	455,272.01
SPDR BLOOMBERG SHORT TERM HI			42,040.000	1,061,510.00
SPIRE INC 5.300% 03/01/2026 DD 02/12/24			2,400,000.000	2,411,396.31
SPIRIT AEROSYSTEMS 11/22 COV-L 0.000% 11/08/2027 DD 11/08/22			409,951.530	413,026.16
SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22			1,225,000.000	1,311,352.12
SPIRIT AEROSYSTEMS INC 144A 9.750% 11/15/2030 DD 11/21/23			860,000.000	951,682.88
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			1,675,000.000	1,778,864.20
SS&C TECHNOLOGIES INC 144A 6.500% 06/01/2032 DD 05/09/24			1,615,000.000	1,628,977.83
STANDARD BUILDING SOLUTIO 144A 6.500% 08/15/2032 DD 08/06/24			1,731,000.000	1,733,772.21
STANDARD CHARTERED PLC 144A VAR RT 05/14/2028 DD 05/14/24			1,607,000.000	1,627,446.91
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17			821,000.000	785,526.97
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			756,000.000	739,846.77
STANLEY BLACK & DECKER INC VAR RT 03/15/2060 DD 02/10/20			4,600,000.000	4,531,704.72
STAPLES 5/24 TLB 0.000% 09/04/2029 DD 05/13/24			892,102.520	850,985.52
STAR PARENT INC 144A 9.000% 10/01/2030 DD 09/28/23			4,660,000.000	4,839,875.63
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22			1,295,000.000	1,252,057.50
STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20			510,000.000	330,720.22
STATE STREET BANK & TRUST CO 4.594% 11/25/2026 DD 11/25/24			5,695,000.000	5,706,620.25
STERIGENICS-NORDION/SOTERA 5/2 0.000% 05/30/2031 DD 05/17/24			1,054,961.680	1,055,626.30
STYROLUTION/INEOS QUATTRO 10/2 0.000% 10/01/2031 DD 09/23/24			629,719.420	635,229.46
STYROLUTION/INEOS QUATTRO 3/23 0.000% 03/14/2030 DD 03/14/23			632,151.630	632,549.88
SUBCOM 6/24 TLB 0.000% 01/30/2031 DD 06/20/24			1,160,439.320	1,176,755.09
SUMITOMO MITSUI FINANCIAL GROU 2.750% 01/15/2030 DD 01/15/20			3,320,000.000	2,963,494.84
SUMITOMO MITSUI FINANCIAL GROU 5.836% 07/09/2044 DD 07/09/24			1,230,000.000	1,242,648.12
SUMMIT MATERIALS 11/23 INCREME 0.000% 11/30/2028 DD 11/27/23			476,096.310	476,182.01
SUMMIT MATERIALS LLC / SU 144A 5.250% 01/15/2029 DD 08/11/20			216,000.000	217,514.14
SUMMIT MATERIALS LLC / SU 144A 7.250% 01/15/2031 DD 12/14/23			1,496,000.000	1,587,384.31
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			1,296,000.000	1,293,429.90
SUNOCO LP 144A 7.000% 05/01/2029 DD 04/30/24			1,494,000.000	1,533,915.54
SUNOCO LP 144A 7.250% 05/01/2032 DD 04/30/24			2,389,000.000	2,467,789.03



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNSOURCE 3/24 TL 0.000% 03/25/2031 DD 03/06/24			1,054,948.400	1,057,058.30
SURGERY CENTER HOLDINGS I 144A 7.250% 04/15/2032 DD 04/10/24			1,258,000.000	1,283,278.47
SURGERY CENTER/SURGERY PARTNER 0.000% 12/19/2030 DD 05/28/24			1,046,895.360	1,054,045.66
SUSE 10/24 (USD) 0.000% 11/11/2030 DD 10/18/24			1,392,827.110	1,410,237.45
SWEPCO STORM RECOVERY FUNDING 4.880% 09/01/2041 DD 12/18/24			1,745,000.000	1,705,607.01
SYMANTEC/NORTONLIFELOCK/GEN DI 0.000% 09/12/2029 DD 05/28/24			589,720.160	587,343.59
SYMPHONY CLO 30 L 30A D1R 144A VAR RT 10/20/2037 DD 05/14/24			1,000,000.000	1,024,088.21
SYNAPTICS INC 144A 4.000% 06/15/2029 DD 03/11/21			957,000.000	872,406.28
SYNCHRONY BANK 5.625% 08/23/2027 DD 08/23/22			430,000.000	432,908.70
SYNCHRONY CARD FUNDING LL A2 A 4.930% 07/15/2030 DD 07/30/24			4,075,000.000	4,100,822.46
SYNCHRONY FINANCIAL 2.875% 10/28/2031 DD 10/28/21			2,390,000.000	1,982,985.49
SYNCHRONY FINANCIAL 5.150% 03/19/2029 DD 03/19/19			665,000.000	655,130.03
SYNOVUS FINANCIAL CORP VAR RT 02/07/2029 DD 02/07/19			2,000,000.000	2,059,949.98
SYSTEM ENERGY RESOURCES INC 5.300% 12/15/2034 DD 12/06/24			510,000.000	499,531.24
T-MOBILE US TRUST 20 1A A 144A 4.910% 05/22/2028 DD 10/12/22			630,611.044	631,289.01
T-MOBILE USA INC 2.700% 03/15/2032 DD 12/06/21			425,000.000	360,032.68
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			440,000.000	386,711.77
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			940,000.000	853,234.91
T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21			1,186,000.000	973,795.23
T-MOBILE USA INC 4.850% 01/15/2029 DD 01/12/24			735,000.000	730,749.34
TACALA 9/24 COV-LITE TLB 0.000% 01/31/2031 DD 09/23/24			815,845.270	820,601.64
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,153,125.000	1,150,880.79
TALEN ENERGY 12/24 INCREMENTAL 0.000% 12/11/2031 DD 12/05/24			501,000.000	502,252.50
TAMKO BUILDING 10/24 COV-LITE 0.000% 09/20/2030 DD 10/15/24			471,833.660	475,079.88
TAYLOR MORRISON COMMUNITI 144A 5.125% 08/01/2030 DD 07/22/20			433,000.000	414,353.46
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19			755,000.000	750,001.22
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19			384,000.000	385,397.76
TECTA AMERICA 4/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			808,699.760	811,562.56
TECTA AMERICA 8/23 INCREMENTAL 0.000% 04/10/2028 DD 08/14/23			395,000.000	396,398.30
TEKNI-PLEX 10/24 B6 TLB 0.000% 09/15/2028 DD 10/15/24			952,135.020	959,276.03
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	375,849.54
TELENET 1/20 (USD) AR TL			1,228,000.000	1,193,358.12
TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 08/31/2028 DD 05/28/24			659,032.040	660,989.36
TENET HEALTHCARE CORP 4.250% 06/01/2029 DD 06/02/21			621,000.000	582,994.22
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21			796,000.000	739,329.64
TENET HEALTHCARE CORP 4.625% 06/15/2028 DD 06/16/20			283,000.000	270,827.47
TENET HEALTHCARE CORP 5.125% 11/01/2027 DD 08/26/19			2,826,000.000	2,767,511.13
TENET HEALTHCARE CORP 6.125% 06/15/2030 DD 06/15/22			1,103,000.000	1,094,306.17
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20			1,617,000.000	1,614,000.27



# Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TENET HEALTHCARE CORP 6.250% 02/01/2027 DD 02/05/19			5,042,000.000	5,038,001.18
TENET HEALTHCARE CORP 6.750% 05/15/2031 DD 05/16/23			1,603,000.000	1,619,985.39
TENNECO 11/22 COV-LITE TLA 0.000% 11/17/2028 DD 11/01/22			420,852.780	405,399.07
TENNECO 11/22 COV-LITE TLB 0.000% 11/17/2028 DD 11/01/22			1,081,825.680	1,048,743.45
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			30,000.000	34,204.20
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,794,486.41
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22			1,110,000.000	954,025.18
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	179,560.77
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			2,587,000.000	2,391,327.94
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			909,000.000	875,744.90
TESLA ELECTRIC VEHIC 1 A4 144A 5.380% 02/20/2029 DD 12/20/23			422,000.000	427,179.17
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16			1,665,000.000	1,599,893.32
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			1,055,000.000	813,191.63
TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 09/01/23			4,421,339.905	4,430,618.09
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23			3,260,000.000	3,210,401.05
TEXAS TRANSPRTN COMMISSION ST 5.178% 04/01/2030 DD 08/05/10			1,025,000.000	1,034,653.45
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22			431,000.000	300,793.92
THYSSENKRUPP ELEVATOR 3/24 0.000% 04/30/2030 DD 03/14/24			1,465,671.970	1,475,389.38
TIBCO SOFTWARE/CITRIX/CLOUD SO 0.000% 03/21/2031 DD 10/28/24			4,915,000.000	4,925,518.10
TIBCO SOFTWARE/CITRIX/CLOUD SO 0.000% 03/30/2029 DD 11/18/24			3,598,045.140	3,605,816.92
TITAN/MHI 12/24 COV-LITE TLB 0.000% 06/14/2030 DD 12/04/24			433,030.740	435,195.89
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			1,703,000.000	1,701,688.86
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			3,709,000.000	3,630,920.06
TKC HOLDINGS 8/24 TL 0.000% 05/15/2028 DD 08/12/24			1,828,352.610	1,847,788.00
TORONTO-DOMINION BANK/THE 5.103% 01/09/2026 DD 01/10/23			805,000.000	808,734.46
TORONTO-DOMINION BANK/THE VAR RT 10/31/2082 DD 10/17/22			1,095,000.000	1,148,144.47
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			629,549.040	629,549.04
TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24			740,000.000	710,459.94
TOYOTA AUTO RECEIVABLES 2 C A3 4.880% 03/15/2029 DD 07/30/24			3,605,000.000	3,629,765.63
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	577,133.99
TOYOTA LEASE OWNER T A A4 144A 5.260% 06/20/2028 DD 02/27/24			2,328,000.000	2,351,162.67
TOYOTA LEASE OWNER T B A3 144A 4.210% 09/20/2027 DD 09/17/24			4,313,000.000	4,287,940.17
TOYOTA MOTOR CREDIT CORP 4.350% 10/08/2027 DD 10/10/24			860,000.000	853,882.62
TOYOTA MOTOR CREDIT CORP 4.600% 10/10/2031 DD 10/10/24			1,625,000.000	1,581,837.92
TOYOTA MOTOR CREDIT CORP 5.250% 09/11/2028 DD 09/11/23			755,000.000	765,709.81
TOYOTA MOTOR CREDIT CORP 5.550% 11/20/2030 DD 11/20/23			1,205,000.000	1,241,526.22
TPF 9/14 COV-LITE TL 0.000% 10/02/2025 DD 09/11/14			623,361.850	620,538.02
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			5,940,000.000	6,088,653.85
TRANSDIGM 11/23 TLJ 0.000% 02/14/2031 DD 11/13/23			2,529,137.500	2,532,551.84



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TRANSDIGM 3/24 TLI 0.000% 08/24/2028 DD 03/12/24			1,054,948.400	1,057,807.31
TRANSDIGM 3/24 TLK 0.000% 02/22/2030 DD 03/12/24			1,875,237.500	1,880,356.90
TRANSDIGM 9/24 TLL 0.000% 09/05/2032 DD 09/03/24			3,117,187.500	3,122,050.32
TRANSDIGM INC 144A 6.000% 01/15/2033 DD 09/19/24			2,777,000.000	2,721,614.54
TRANSDIGM INC 144A 6.375% 03/01/2029 DD 02/27/24			3,384,000.000	3,391,518.33
TRANSDIGM INC 144A 6.625% 03/01/2032 DD 02/27/24			3,985,000.000	4,020,967.38
TRANSDIGM INC 144A 6.750% 08/15/2028 DD 02/24/23			854,000.000	861,450.08
TRANSDIGM INC 144A 6.875% 12/15/2030 DD 08/18/23			2,372,000.000	2,407,282.84
TRANSDIGM INC 144A 7.125% 12/01/2031 DD 11/28/23			1,986,000.000	2,033,590.64
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			389,000.000	367,332.32
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			1,578,000.000	1,550,596.93
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			813,020.240	818,987.81
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			2,628,000.000	2,612,551.82
TRANSOCEAN AQUILA LTD 144A 8.000% 09/30/2028 DD 10/11/23			1,408,738.460	1,440,308.29
TRANSOCEAN INC 144A 8.250% 05/15/2029 DD 04/18/24			539,000.000	527,988.29
TRANSOCEAN INC 144A 8.500% 05/15/2031 DD 04/18/24			895,000.000	877,397.63
TRANSOCEAN TITAN FINANCI 144A 8.375% 02/01/2028 DD 01/17/23			1,757,000.000	1,792,801.80
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,972,000.000	1,841,768.82
TRAVERSE MIDSTREAM 9/17 TLB 0.000% 02/16/2028 DD 09/11/17			245,109.370	246,028.53
TREASURY CORP OF VICTORIA 4.250% 12/20/2032			1,435,000.000	852,523.45
TREASURY CORP OF VICTORIA 5.000% 11/20/2040			910,000.000	526,674.19
TREASURY CORP OF VICTORIA 5.250% 09/15/2038			1,615,000.000	976,878.93
TRICO GROUP/FIRST BRANDS 12/22 0.000% 03/30/2027 DD 12/06/22			1,521,439.890	1,421,603.01
TRICO GROUP/FIRST BRANDS 3/21 0.000% 03/30/2027 DD 03/11/21			613,859.150	574,983.45
TRIMARAN CAVU 2022 1A D1R 144A VAR RT 10/22/2037 DD 10/22/24			1,000,000.000	1,020,426.00
TRIMARAN CAVU 2024- 1A D1 144A VAR RT 01/25/2038 DD 12/19/24			1,000,000.000	1,025,869.40
TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21			248,000.000	153,194.22
TRIP.COM 6/24 TL 0.000% 06/20/2029 DD 06/20/24			632,171.690	635,332.55
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,868,956.560	1,881,347.74
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,785,000.000	1,771,992.83
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,741,000.000	1,716,088.55
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			564,000.000	563,133.54
TRONOX FINANCE 9/24 TLB 0.000% 09/18/2031 DD 09/11/24			843,662.560	845,138.97
TRUIST FINANCIAL CORP VAR RT 01/24/2030 DD 01/24/24			2,584,000.000	2,606,447.75
TRUIST FINANCIAL CORP VAR RT 07/28/2026 DD 07/28/22			855,000.000	851,636.63
TRUIST INSURANCE 12/24 COV-LIT 0.000% 05/06/2031 DD 12/02/24			1,021,819.650	1,023,413.69
TRUIST INSURANCE 5/24 2ND LIEN 0.000% 05/06/2032 DD 03/01/24			1,439,341.520	1,470,229.79
TRUSTEES OF COLUMBIA UNIVERSIT 4.355% 10/01/2035 DD 10/09/24			1,883,000.000	1,777,850.72
TWDC ENTERPRISES 18 CORP 3.700% 12/01/2042 DD 11/30/12			490,000.000	384,571.53



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As Of Date : 12/31/2024

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TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			2,014,825.090	1,901,249.40
U S TREASURY BD CPN STRIP 0.000% 02/15/2040 DD 02/16/10			3,775,000.000	1,764,550.06
U S TREASURY BD CPN STRIP 0.000% 05/15/2030 DD 02/15/00			9,685,000.000	7,581,654.99
U S TREASURY BD CPN STRIP 0.000% 05/15/2040 DD 05/17/10			460,000.000	212,238.33
U S TREASURY BD CPN STRIP 0.000% 05/15/2041 DD 05/16/11			6,220,000.000	2,717,599.98
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20			1,710,000.000	1,029,673.84
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20			10,455,000.000	5,107,839.29
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20			6,100,000.000	3,780,093.75
U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21			1,520,000.000	846,806.26
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			2,720,000.000	1,582,168.75
U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21			14,985,000.000	8,578,327.19
U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21			5,725,000.000	3,848,497.05
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22			13,830,000.000	8,399,564.07
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16			1,840,000.000	1,189,387.50
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			550,000.000	341,085.94
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19			2,275,000.000	1,448,001.97
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			1,430,000.000	979,103.13
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			970,000.000	661,342.97
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			4,735,000.000	3,334,475.78
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			1,780,000.000	1,250,728.13
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			7,610,000.000	5,770,520.31
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			830,000.000	603,760.16
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			6,745,000.000	4,914,628.30
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			5,350,000.000	3,913,023.44
U S TREASURY BOND 3.000% 08/15/2052 DD 08/15/22			6,600,000.000	4,743,492.21
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			410,000.000	311,519.92
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			1,050,000.000	830,361.33
U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14			1,485,000.000	1,154,587.50
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			3,730,000.000	2,917,413.68
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23			6,502,000.000	5,291,764.47
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23			5,138,000.000	4,183,857.37
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			1,075,000.000	911,608.40
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23			11,670,000.000	10,307,892.19
U S TREASURY BOND 3.875% 05/15/2043 DD 05/15/23			16,341,000.000	14,397,314.70
U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22			9,250,000.000	8,331,865.25
U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24			40,197,000.000	36,415,969.69
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23			4,642,000.000	4,141,353.06
U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24			10,245,000.000	9,362,169.09
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			4,200,000.000	3,987,210.95





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As Of Date : 12/31/2024

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U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24			32,138,000.000	29,401,248.43
U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23			3,210,000.000	3,023,544.14
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			595,000.000	570,804.88
U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24			9,689,000.000	9,257,536.72
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09			920,000.000	896,317.19
U S TREASURY BOND 4.500% 11/15/2054 DD 11/15/24			1,305,000.000	1,246,478.91
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10			25,870,000.000	25,492,055.34
U S TREASURY BOND 4.625% 05/15/2044 DD 05/15/24			23,323,000.000	22,634,242.66
U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24			10,913,000.000	10,621,418.29
U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24			31,263,000.000	30,344,649.38
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23			6,775,000.000	6,696,399.43
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23			5,356,000.000	5,307,461.25
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			6,025,000.000	5,867,902.82
U S TREASURY NOTE 0.250% 10/31/2025 DD 10/31/20			125,000.000	120,970.70
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			1,230,000.000	1,187,747.58
U S TREASURY NOTE 0.500% 05/31/2027 DD 05/31/20			8,005,000.000	7,318,633.77
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			9,780,000.000	8,802,000.00
U S TREASURY NOTE 0.625% 07/31/2026 DD 07/31/21			7,915,000.000	7,479,675.00
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			600,000.000	573,070.31
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			1,620,000.000	1,542,860.15
U S TREASURY NOTE 0.875% 06/30/2026 DD 06/30/21			1,580,000.000	1,503,283.59
U S TREASURY NOTE 1.125% 10/31/2026 DD 10/31/21			3,095,000.000	2,925,621.30
U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21			4,120,000.000	3,366,490.64
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22			1,745,000.000	1,547,528.71
U S TREASURY NOTE 2.875% 05/15/2028 DD 05/15/18			2,685,000.000	2,564,384.76
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22			12,585,000.000	11,302,411.56
U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18			20,065,000.000	19,084,479.84
U S TREASURY NOTE 3.375% 05/15/2033 DD 05/15/23			1,250,000.000	1,148,828.13
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23			1,760,000.000	1,637,418.74
U S TREASURY NOTE 3.500% 04/30/2030 DD 04/30/23			1,920,000.000	1,837,125.00
U S TREASURY NOTE 3.500% 09/30/2029 DD 09/30/24			11,182,000.000	10,757,870.21
U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23			15,325,000.000	14,987,371.10
U S TREASURY NOTE 3.625% 08/31/2029 DD 08/31/24			10,897,000.000	10,549,658.13
U S TREASURY NOTE 3.625% 09/30/2031 DD 09/30/24			10,765,000.000	10,228,852.52
U S TREASURY NOTE 3.750% 08/15/2027 DD 08/15/24			25,050,000.000	24,729,046.88
U S TREASURY NOTE 3.750% 08/31/2026 DD 08/31/24			8,145,000.000	8,080,094.53
U S TREASURY NOTE 3.750% 08/31/2031 DD 08/31/24			26,415,000.000	25,305,776.31
U S TREASURY NOTE 3.750% 12/31/2028 DD 12/31/23			19,205,000.000	18,771,387.21
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23			8,935,000.000	8,504,654.13





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As Of Date : 12/31/2024

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U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24			4,050,000.000	3,830,414.07
U S TREASURY NOTE 4.000% 01/15/2027 DD 01/15/24			25,500,000.000	25,372,500.00
U S TREASURY NOTE 4.000% 01/31/2029 DD 01/31/24			12,165,000.000	11,996,780.93
U S TREASURY NOTE 4.000% 01/31/2031 DD 01/31/24			18,705,000.000	18,247,604.39
U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24			17,205,000.000	16,474,459.52
U S TREASURY NOTE 4.000% 02/29/2028 DD 02/28/23			11,065,000.000	10,962,994.54
U S TREASURY NOTE 4.000% 06/30/2028 DD 06/30/23			11,599,000.000	11,477,572.97
U S TREASURY NOTE 4.000% 07/31/2029 DD 07/31/24			13,146,000.000	12,935,972.14
U S TREASURY NOTE 4.000% 12/15/2027 DD 12/15/24			40,002,000.000	39,689,484.38
U S TREASURY NOTE 4.125% 03/31/2029 DD 03/31/24			15,858,000.000	15,700,039.42
U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23			15,805,000.000	15,693,871.09
U S TREASURY NOTE 4.125% 10/31/2026 DD 10/31/24			4,295,000.000	4,284,933.59
U S TREASURY NOTE 4.125% 10/31/2029 DD 10/31/24			21,184,000.000	20,937,405.11
U S TREASURY NOTE 4.125% 11/30/2029 DD 11/30/24			18,330,000.000	18,119,491.32
U S TREASURY NOTE 4.250% 02/28/2029 DD 02/29/24			6,696,000.000	6,663,827.80
U S TREASURY NOTE 4.250% 06/30/2029 DD 06/30/24			9,047,000.000	8,995,757.25
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24			40,012,000.000	38,980,440.63
U S TREASURY NOTE 4.250% 12/31/2026 DD 12/31/24			38,880,000.000	38,880,000.00
U S TREASURY NOTE 4.375% 08/31/2028 DD 08/31/23			12,318,000.000	12,326,179.90
U S TREASURY NOTE 4.375% 11/30/2028 DD 11/30/23			6,764,000.000	6,765,849.55
U S TREASURY NOTE 4.375% 12/15/2026 DD 12/15/23			1,975,000.000	1,979,320.31
U S TREASURY NOTE 4.375% 12/31/2029 DD 12/31/24			36,788,000.000	36,765,007.50
U S TREASURY NOTE 4.500% 05/15/2027 DD 05/15/24			6,460,000.000	6,491,542.95
U S TREASURY NOTE 4.500% 05/31/2029 DD 05/31/24			17,261,000.000	17,341,236.72
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23			16,485,000.000	16,412,878.13
U S TREASURY NOTE 4.500% 12/31/2031 DD 12/31/24			28,185,000.000	28,207,019.53
U S TREASURY NOTE 4.625% 02/28/2026 DD 02/29/24			11,715,000.000	11,762,134.60
U S TREASURY NOTE 4.625% 04/30/2029 DD 04/30/24			3,794,000.000	3,829,865.14
U S TREASURY NOTE 4.625% 04/30/2031 DD 04/30/24			1,750,000.000	1,764,628.92
U S TREASURY NOTE 4.625% 05/31/2031 DD 05/31/24			20,625,000.000	20,792,578.13
U S TREASURY NOTE 4.625% 09/30/2028 DD 09/30/23			6,489,000.000	6,548,820.47
U S TREASURY NOTE 4.875% 05/31/2026 DD 05/31/24			1,290,000.000	1,300,632.43
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23			17,760,000.000	18,077,043.70
U S TREASURY NOTE 5.000% 09/30/2025 DD 09/30/23			12,130,000.000	12,193,303.44
U S TREASURY NOTE 5.000% 10/31/2025 DD 10/31/23			420,000.000	422,421.56
U.S.I. 12/24 (2029) COV-LITE T 0.000% 11/22/2029 DD 12/10/24			976,718.940	974,159.93
UBER TECHNOLOGIES INC 144A 7.500% 09/15/2027 DD 09/17/19			49,000.000	49,872.64
UBER TECHNOLOGIES INC 4.800% 09/15/2034 DD 09/09/24			625,000.000	598,168.07
UBS GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			405,000.000	389,175.06



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21			370,000.000	350,060.71
UKG INC 144A 6.875% 02/01/2031 DD 02/09/24			3,541,000.000	3,592,459.51
ULTIMATE SOFTWARE 1/24 COV-LIT 0.000% 02/10/2031 DD 01/22/24			3,611,614.990	3,634,512.63
UNITED AIR LINES 10/24 TLB 0.000% 02/22/2031 DD 10/23/24			1,361,744.910	1,364,182.44
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			3,477,000.000	3,418,790.99
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,998,000.000	1,899,671.03
UNITED KINGDOM GILT REGS 3.250% 01/31/2033			890,000.000	1,020,943.04
UNITED PARCEL SERVICE INC 5.500% 05/22/2054 DD 05/22/24			1,436,000.000	1,402,028.50
UNITED RENTALS 2/24 COV-LITE T 0.000% 02/14/2031 DD 01/29/24			1,126,663.160	1,134,831.47
UNITED RENTALS NORTH AMER 144A 6.125% 03/15/2034 DD 03/11/24			170,000.000	168,670.39
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,120,000.000	1,000,542.05
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,130,000.000	1,028,559.45
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			401,000.000	398,565.33
UNITED WHOLESALE MORTGAGE 144A 5.500% 04/15/2029 DD 04/07/21			1,670,000.000	1,608,625.73
UNITED WHOLESALE MORTGAGE 144A 5.750% 06/15/2027 DD 11/22/21			343,000.000	338,799.64
UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24			5,887,000.000	5,725,249.02
UNIVAR/WINDSOR 9/24 (USD) TLB 0.000% 08/01/2030 DD 09/09/24			809,182.540	817,711.32
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			1,015,296.020	1,017,742.88
UNIVISION 5/24 TLB 0.000% 01/23/2029 DD 05/17/24			995,000.000	996,243.75
UNIVISION 6/22 TLB 0.000% 06/08/2029 DD 06/07/22			408,460.540	409,739.02
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			12,711.340	12,711.34
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			1,007,000.000	901,342.83
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22			1,063,000.000	1,016,821.86
UNIVISION COMMUNICATIONS 144A 8.000% 08/15/2028 DD 08/07/23			913,000.000	929,626.16
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 VAR RT 01/23/2035 DD 01/23/24			2,198,000.000	2,218,061.72
US BANCORP VAR RT 12/31/2049 DD 10/26/21			676,000.000	639,325.31
US BANK NA/CINCINNATI OH VAR RT 10/22/2027 DD 10/22/24			2,615,000.000	2,600,416.02
US FERTILITY 9/24 DELAYED TL 0.000% 09/06/2029 DD 09/06/24			60,803.650	61,221.98
US FERTILITY 9/24 TLB 0.000% 09/06/2029 DD 09/06/24			1,221,140.560	1,229,542.01
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,016,000.000	955,696.54
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			2,603,000.000	2,492,826.57
US FOODS INC 144A 5.750% 04/15/2033 DD 10/03/24			450,000.000	437,181.17
US FOODS INC 144A 6.875% 09/15/2028 DD 09/25/23			825,000.000	844,097.10
US FOODS INC 144A 7.250% 01/15/2032 DD 09/25/23			864,000.000	894,165.96
US OUTPATIENT/US RADIOLOGY 7/2 0.000% 12/15/2027 DD 07/09/24			708,085.050	711,802.50
US SILICA 7/24 COV-LITE TLB 0.000% 07/31/2031 DD 07/08/24			632,171.690	629,801.04
USA COMPRESSION PARTNERS 144A 7.125% 03/15/2029 DD 03/18/24			1,901,000.000	1,934,547.73



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			859,000.000	861,831.45
USI INC/NY 144A 7.500% 01/15/2032 DD 12/29/23			1,493,000.000	1,544,055.62
UWM HOLDINGS LLC 144A 6.625% 02/01/2030 DD 12/10/24			1,420,000.000	1,411,227.24
VAIL RESORTS INC 144A 6.500% 05/15/2032 DD 05/08/24			1,609,000.000	1,627,049.99
VALE OVERSEAS LTD 6.125% 06/12/2033 DD 06/12/23			1,848,000.000	1,871,268.17
VALE OVERSEAS LTD 6.400% 06/28/2054 DD 06/28/24			511,000.000	502,442.64
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22			770,000.000	813,109.15
VEEAM SOFTWARE 11/24 TLB 0.000% 04/12/2031 DD 11/12/24			1,512,346.370	1,521,798.54
VELOCITY VEHICLE GROUP LL 144A 8.000% 06/01/2029 DD 06/06/24			316,000.000	328,608.30
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	1,794,255.98
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			2,397,000.000	2,059,317.14
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,126,000.000	2,799,424.06
VENTURE GLOBAL CALCASIEU 144A 6.250% 01/15/2030 DD 01/13/23			317,000.000	319,967.12
VENTURE GLOBAL LNG INC 144A 7.000% 01/15/2030 DD 07/24/24			1,166,000.000	1,183,465.63
VENTURE GLOBAL LNG INC 144A 8.125% 06/01/2028 DD 05/26/23			2,499,000.000	2,599,692.04
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23			2,392,000.000	2,494,680.36
VENTURE GLOBAL LNG INC 144A 9.500% 02/01/2029 DD 10/24/23			855,000.000	945,002.40
VENTURE GLOBAL LNG INC 144A 9.875% 02/01/2032 DD 10/24/23			1,627,000.000	1,785,273.55
VENTURE GLOBAL LNG INC 144A VAR RT 12/31/2049 DD 09/30/24			985,000.000	1,029,860.84
VERALTO CORP 5.350% 09/18/2028 DD 03/18/24			6,375,000.000	6,455,157.47
VERALTO CORP 5.500% 09/18/2026 DD 03/18/24			2,650,000.000	2,680,665.09
VERITEXT 12/24 TLB 0.000% 08/09/2030 DD 12/04/24			1,011,484.450	1,016,906.00
VERITIV 11/23 TL 0.000% 11/30/2030 DD 11/06/23			831,847.430	833,752.36
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20			1,550,000.000	1,277,553.66
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			1,519,000.000	1,308,965.94
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			5,060,000.000	4,964,987.72
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			4,000.000	4,111.89
VERIZON MASTER TRUST 1 A 4.490% 01/22/2029 DD 01/26/23			1,674,000.000	1,674,442.44
VERIZON MASTER TRUST 1 A1A 5.000% 12/20/2028 DD 01/18/24			1,608,000.000	1,616,183.43
VERIZON MASTER TRUST 6 A1A 4.170% 08/20/2030 DD 09/18/24			3,592,000.000	3,557,072.83
VERIZON MASTER TRUST 8 A1A 4.620% 11/20/2030 DD 11/26/24			3,222,000.000	3,218,587.26
VERTIV 12/24 TLB 0.000% 03/02/2027 DD 12/09/24			628,321.660	628,453.61
VERUS SECURITIZAT INV1 A1 144A VAR RT 08/25/2067 DD 08/01/22			445,030.063	441,935.55
VERUS SECURITIZATION 8 A3 144A VAR RT 09/25/2067 DD 10/01/22			281,986.794	281,377.45
VIATRIS INC 3.850% 06/22/2040 DD 06/22/21			985,000.000	738,559.21
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			1,685,000.000	1,565,646.33
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			490,000.000	469,336.75
VICI PROPERTIES LP 5.125% 05/15/2032 DD 04/29/22			460,000.000	447,891.66
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			1,727,000.000	1,714,029.88



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIKING CRUISES LTD 144A 9.125% 07/15/2031 DD 06/30/23			1,202,000.000	1,292,462.12
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	972,238.40
VIRGIN MEDIA 3/23 TLY			177,000.000	175,031.76
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			4,329,000.000	3,663,846.20
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			273,000.000	256,059.06
VIRGINIA POWER FUEL SECURITIZA 4.877% 05/01/2033 DD 02/14/24			2,300,000.000	2,298,142.04
VIRGINIA POWER FUEL SECURITIZA 5.088% 05/01/2029 DD 02/14/24			1,882,156.265	1,889,214.39
VIRTU FINANCIAL 6/24 TLB 0.000% 06/13/2031 DD 06/10/24			843,662.560	845,248.64
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			121,000.000	118,724.41
VISTRA OPERATIONS CO LLC 144A 5.050% 12/30/2026 DD 12/04/24			3,281,000.000	3,285,282.89
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,635,000.000	1,629,842.18
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			2,220,000.000	2,211,106.59
VISTRA OPERATIONS CO LLC 144A 5.700% 12/30/2034 DD 12/04/24			3,763,000.000	3,723,823.03
VISTRA OPERATIONS CO LLC 144A 6.000% 04/15/2034 DD 04/12/24			1,096,000.000	1,110,610.78
VISTRA OPERATIONS CO LLC 144A 6.875% 04/15/2032 DD 04/12/24			981,000.000	1,004,462.14
VISTRA OPERATIONS CO LLC 144A 7.750% 10/15/2031 DD 09/26/23			4,261,000.000	4,470,068.69
VISTRA ZERO 3/24 COV-LITE TLB 0.000% 04/30/2031 DD 03/07/24			501,480.000	502,001.54
VITERRA FINANCE BV 144A 3.200% 04/21/2031 DD 04/21/21			1,595,000.000	1,392,771.42
VITERRA FINANCE BV 144A 5.250% 04/21/2032 DD 04/21/22			1,870,000.000	1,825,303.17
VIVID SEATS 2/22 COV-LITE TL 0.000% 02/03/2029 DD 01/20/22			1,474,323.140	1,487,223.46
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			5,961,000.000	5,087,092.06
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			3,383,000.000	2,908,290.88
VMED O2 UK FINANCING I PL 144A 5.625% 04/15/2032			760,000.000	801,781.52
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			711,000.000	691,984.03
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			705,078.010	707,722.05
VOLKSWAGEN AUTO LEASE TRU A A3 5.210% 06/21/2027 DD 03/27/24			1,078,000.000	1,088,094.50
VOLKSWAGEN AUTO LOAN ENHA 1 A3 4.630% 07/20/2029 DD 11/26/24			2,280,000.000	2,284,538.34
VOLKSWAGEN AUTO LOAN ENHA 1 A3 5.020% 06/20/2028 DD 06/13/23			1,135,000.000	1,141,540.10
VOLKSWAGEN GROUP OF AMERI 144A 3.200% 09/26/2026 DD 09/26/19			3,618,000.000	3,498,061.67
VOLKSWAGEN GROUP OF AMERI 144A 6.000% 11/16/2026 DD 11/16/23			2,220,000.000	2,254,363.96
VOLT CII LLC NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			578,709.734	578,038.67
VOLT XCII LLC NPL1 A1 144A VAR RT 02/27/2051 DD 01/27/21			30,379.838	30,357.70
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			147,352.054	147,244.77
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			460,503.179	459,934.97
VOLT XCIX LLC NPL8 A1 144A VAR RT 04/25/2051 DD 04/12/21			608,175.233	608,384.50
VOLT XCV LLC NPL4 A1 144A VAR RT 03/27/2051 DD 03/02/21			565,363.875	564,837.70
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			278,813.281	278,740.84
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			261,844.260	262,035.38
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	991,462.80



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

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VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,362,000.000	2,973,547.26
WARNER MUSIC 9/24 TLB 0.000% 01/24/2031 DD 09/05/24			3,450,000.000	3,439,650.00
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23			1,170,000.000	942,412.26
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23			1,431,000.000	1,068,295.66
WASTE MANAGEMENT INC 4.950% 03/15/2035 DD 11/04/24			2,154,000.000	2,100,641.27
WASTE MANAGEMENT INC 5.350% 10/15/2054 DD 11/04/24			1,184,000.000	1,139,148.57
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,816,000.000	2,814,394.49
WATCO COS LLC / WATCO FIN 144A 7.125% 08/01/2032 DD 07/22/24			2,963,000.000	3,054,108.55
WATERBRIDGE 6/24 TLB 0.000% 06/21/2029 DD 06/11/24			1,672,807.500	1,663,740.88
WATERBRIDGE NDB OPERATING 4/24 0.000% 05/10/2029 DD 04/23/24			800,992.500	808,289.54
WATERFALL EAGLE FUND LLC			506,049,829.050	506,049,829.05
WEBER-STEPHEN 10/20 COV-LITE T			893,290.390	889,100.86
WEBSTER FINANCIAL CORP VAR RT 11/01/2030 DD 10/30/20			1,500,000.000	1,464,071.91
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			356,901.000	77,090.62
WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20			665,000.000	591,132.90
WELLS FARGO & CO VAR RT 04/22/2028 DD 04/22/24			3,570,000.000	3,629,196.71
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20			2,935,000.000	2,138,291.28
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20			1,235,000.000	1,163,156.54
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23			4,066,000.000	4,059,754.83
WELLS FARGO & CO VAR RT 10/23/2034 DD 10/23/23			2,955,000.000	3,139,708.81
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	836,871.02
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			770,000.000	746,192.13
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	270,159.16
WESCO DISTRIBUTION INC 144A 6.375% 03/15/2029 DD 03/07/24			1,630,000.000	1,651,785.39
WESCO DISTRIBUTION INC 144A 6.625% 03/15/2032 DD 03/07/24			2,613,000.000	2,655,816.62
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,985,000.000	3,035,190.24
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18			3,205,000.000	2,725,296.43
WESTERN MIDSTREAM OPERATING LP 6.350% 01/15/2029 DD 09/29/23			2,830,000.000	2,926,494.51
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			695,000.000	651,877.71
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 01/27/2031 DD 01/08/24			711,908.760	711,759.26
WESTLAKE AUTOMOBILE 1A A3 144A 5.210% 01/18/2028 DD 01/20/23			812,733.991	813,658.47
WESTLAKE AUTOMOBILE 3A A3 144A 4.710% 04/17/2028 DD 10/17/24			2,444,037.000	2,443,291.57
WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24			1,285,000.000	1,263,241.35
WF CARD ISSUANCE TRUST A2 A 4.290% 10/15/2029 DD 10/24/24			4,912,000.000	4,878,124.89
WFCIT 2024-A1 A 4.940% 02/15/2029 DD 03/01/24			5,213,000.000	5,262,164.85
WHATABRANDS/WHATABURGER 12/24 0.000% 08/03/2028 DD 12/05/24			471,365.600	471,818.11
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			3,886,000.000	3,843,392.73
WIDEPENWEST 10/24 SUPER-SENIO 0.000% 12/11/2028 DD 10/10/24			698,250.000	625,373.65
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21			3,170,000.000	2,731,261.98





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WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			590,000.000	575,180.09
WILLIAMS SCOTSMAN INC 144A 4.625% 08/15/2028 DD 08/25/20			578,000.000	551,880.07
WILLIAMS SCOTSMAN INC 144A 6.125% 06/15/2025 DD 06/15/20			953,000.000	949,426.25
WILLIAMS SCOTSMAN INC 144A 6.625% 06/15/2029 DD 06/28/24			1,220,000.000	1,234,519.22
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			1,964,801.380	1,915,268.73
WINDSTREAM 9/24 TLB 0.000% 09/25/2031 DD 09/23/24			634,000.000	641,925.00
WINDSTREAM SERVICES LLC / 144A 8.250% 10/01/2031 DD 10/04/24			1,728,000.000	1,784,717.85
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			1,670,000.000	1,454,200.76
WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21			2,212,000.000	1,942,404.09
WORLD OMNI AUTO RECEIVABL D A3 5.790% 02/15/2029 DD 11/08/23			749,000.000	762,141.51
WORLD OMNI AUTOMOBILE LEA A A4 5.040% 07/17/2028 DD 05/24/23			309,000.000	310,088.05
WORLD OMNI AUTOMOBILE LEA A A4 5.250% 09/17/2029 DD 04/17/24			1,145,000.000	1,157,918.58
WORLD WIDE TECHNOLOGY 12/24 TL 0.000% 03/01/2030 DD 12/02/24			1,046,908.550	1,048,217.19
WORLDPAY/BOOST NEWCO 6/24 (USD 0.000% 01/31/2031 DD 06/20/24			1,261,837.500	1,266,834.38
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2027 DD 09/24/20			565,204.950	42,390.37
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 10/25/24			1,662,819.580	1,670,900.89
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,100,950.000	1,109,757.60
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			1,537,000.000	1,489,440.48
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			4,356,000.000	4,006,139.15
WR GRACE HOLDINGS LLC 144A 7.375% 03/01/2031 DD 02/17/23			760,000.000	777,598.56
WRIGHT EXPRESS 11/24 COV-LITE 0.000% 05/10/2029 DD 11/18/24			738,948.780	737,892.09
WYNDHAM DESTINATIONS 12/23 TL 0.000% 12/14/2029 DD 12/11/23			358,196.030	360,870.42
WYNDHAM DESTINATIONS 12/24 TLB 0.000% 12/14/2029 DD 12/02/24			1,881,449.170	1,884,986.29
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			834,000.000	792,850.86
WYNN RESORTS FINANCE LLC 144A 6.250% 03/15/2033 DD 09/20/24			2,198,000.000	2,159,504.23
XHR LP 144A 6.625% 05/15/2030 DD 11/25/24			556,000.000	557,824.90
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			4,336,882.770	4,340,742.60
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,222,000.000	2,124,972.19
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			1,965,000.000	1,737,170.59
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			1,282,000.000	1,184,608.65
YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22			1,465,000.000	1,418,800.36
ZAYO 4/22 INCREMENTAL TLB 0.000% 03/09/2027 DD 04/26/22			1,226,831.240	1,149,234.17
ZEBRA TECHNOLOGIES CORP 144A 6.500% 06/01/2032 DD 05/28/24			1,613,000.000	1,636,237.38
ZELIS/REDCARD 1/24 COV-LITE TL 0.000% 09/28/2029 DD 01/05/24			822,782.500	823,251.49
ZELIS/REDCARD 10/24 TLB 0.000% 11/26/2031 DD 10/21/24			984,000.000	986,460.00
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			430,000.000	427,830.09
ZF NORTH AMERICA CAPITAL 144A 6.875% 04/23/2032 DD 04/23/24			2,388,000.000	2,264,402.47
ZF NORTH AMERICA CAPITAL 144A 7.125% 04/14/2030 DD 04/14/23			1,018,000.000	999,067.54
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,351,000.000	1,217,261.02



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,775,000.000	1,760,645.20
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,821,000.000	1,673,118.96
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			4,451,000.000	4,045,554.40
ZUFFA/TKO GROUP 11/24 TLB 0.000% 11/21/2031 DD 11/06/24			7,370,431.740	7,402,272.00
ZUORA 12/24 COV-LITE TLB 0.000% 12/13/2031 DD 12/05/24			341,000.000	339,295.00
<b>TOTAL FIXED INCOME SECURITIES</b>			<b>194,241,512,382.5..</b>	<b>6,594,086,131.76</b>
<b>FUTURES CONTRACTS</b>				
CANADA 10YR BOND FUTURE (MSE) EXP MAR 25			-79.000	-106,063.13
E-MINI RUSS 2000 FUTURE (CME) EXP MAR 25			147.000	-1,000,144.46
EURO-BTP FUTURE (EUX) EXP MAR 25			-45.000	115,199.39
EURO-BUND FUTURE (EUX) EXP MAR 25			39.000	-141,053.42
US 10YR TREAS NTS FUTURE (CBT) EXP MAR 25			-108.000	111,609.43
US 10YR ULTRA FUTURE (CBT) EXP MAR 25			78.000	-13,377.96
US 2YR TREAS NTS FUT (CBT) EXP MAR 25			578.000	-6,092.55
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 25			-336.000	101,589.42
US TREAS BD FUTURE (CBT) EXP MAR 25			-125.000	369,826.75
US ULTRA BOND (CBT) EXP MAR 25			-78.000	421,312.50
<b>TOTAL FUTURES CONTRACTS</b>			<b>71.000</b>	<b>-147,194.03</b>
<b>NATURAL RESOURCES</b>				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			27,343,030.590	27,343,030.59
KAYNE ANDERSON ENER FD VII LP			49,409,330.000	49,409,330.00
TAURUS MINING FINANCE FD LLC			4,360,415.530	4,360,415.53
<b>TOTAL NATURAL RESOURCES</b>			<b>81,112,776.120</b>	<b>81,112,776.12</b>
<b>OTHER</b>				
ALLSPRING UTILITIES AND HIGH			44,441.000	476,407.52
BANCROFT FUND LTD			16,297.000	288,619.87
BEXIL INVESTMENT TRUST			53,815.000	668,920.45
CALAMOS LNG/SHRT EQTY & DYN			854.000	12,664.82
CLOUGH GLOBAL DIVIDEND & INC			20,071.000	108,885.18
CLOUGH GLOBAL OPPORTUNITIES			121,160.000	620,339.20
FIRST TRUST SPECIAL FINANC			191,855.000	807,709.55
ISHARES SILVER TRUST			590,205.000	15,540,097.65
SPDR GOLD SHARES			248,785.000	60,238,312.05
THORNBURG INCOME BUILDER OPP			77,396.000	1,260,006.88
TORTOISE SUST&SOCIAL IMP TER			36,150.000	433,800.00
VIRTUS DVD INTRST & PRM STR			333,316.000	4,209,781.08
<b>TOTAL OTHER</b>			<b>1,734,345.000</b>	<b>84,665,544.25</b>
<b>PREFERRED SECURITIES</b>				
BANK OF HAWAII CORP PFD 8.000%			85,800.000	2,241,096.00





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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BROOKFIELD PROPERTY PREFERRED PFD 6.250% CUMULATIVE			703.000	10,826.20
CIA ENERGETICA DE MINAS GERAIS			3,812,640.001	6,856,500.29
CULLEN/FROST CAPITAL TRUST II VAR RT 03/01/2034 DD 06/01/04			4,000,000.000	3,530,096.08
HUNTINGTON BANCSHARES INC/OH PFD 4.500% NON-CUMULATIVE			100.000	1,772.00
ITAU UNIBANCO HOLDING SA			714,200.000	3,552,589.65
META MATLS CONTRA PFD			1,100.000	0.00
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PETROLEO BRASILEIRO SA			608,400.000	3,564,022.43
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.000	11,179.25
<b>TOTAL PREFERRED SECURITIES</b>			<b>9,248,104.001</b>	<b>19,768,081.90</b>
<b>PRIVATE EQUITY</b>				
ADAMS STREET SPC FUND III B1			39,194,465.000	39,194,465.00
ADAMS STREET SPC II A1			205,089,537.000	205,089,537.00
ADAMS STREET SPC II B1			192,690,242.000	192,690,242.00
ADAMS STREET SPC III A1			53,512,278.000	53,512,278.00
AMERRA AGRI FUND II			19,877,508.470	19,877,508.47
AMERRA-KRS AGRI HOLDING CO LP			45,475,234.820	45,475,234.82
ARCANO FUND LP			14,067,681.230	14,067,681.23
ARCTOS SPORTS PTNS FUND II			44,460,753.000	44,460,753.00
ARCTOS SPORTS PTNS II COINV LP			95,228,763.000	95,228,763.00
ARES SPECIAL SIT IV LP			27,601,416.360	27,601,416.36
BARINGS RE EUR VAL ADD I SCSP			49,904,998.930	51,676,626.39
BAY HILLS EMERGING PARTNERS I LP			6,835,361.310	6,835,361.31
BAY HILLS EMERGING PARTNERS II LP			98,923,366.330	98,923,366.33
BAY HILLS EMERGING PARTNERS III LP			92,119,403.180	92,119,403.18
BAY HILLS EMERGING PTNRS II-B LP			64,750,170.970	64,750,170.97
BDCM OPPORTUNITY FD IV LP			96,093,443.000	96,093,443.00
BLACKSTONE CAP PARTNERS VI LP			23,485,000.140	23,485,000.14
BLACKSTONE CAPITAL V LP			25,284.950	25,284.95
BLUE TORCH CREDIT OPP FD I LP			229,579,794.000	229,579,794.00
BSP COINVEST VEHICLE K LP			56,587,441.000	56,587,441.00
BSP PRIVATE CREDIT FUND			129,423,547.000	129,423,547.00
CERBERUS KRS LEVERED LOAN OPP			290,284,773.000	290,284,773.00
CERES FARMS			75,000,000.000	75,000,000.00
CM GROWTH CAPITAL PARTNERS LP			2.000	2.00
COLUMBIA CAP EQUITY PTRS IV			2,125,427.000	2,125,427.00
CRESTVIEW CAPITAL PARTNERS II LP			24,161,692.280	24,161,692.28
CRESTVIEW PARTNERS III LP			38,058,752.000	38,058,752.00
CS ADJ INVEST PTNS PARALLEL LP			185,946,813.420	185,946,813.42



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CVC CAPITAL PARTNERS VI LP			28,433,148.140	29,442,524.90
DAG VENTURE II			1,219,037.830	1,219,037.83
DAG VENTURES III LP			170,158.910	170,158.91
DAG VENTURES IV LP			30,184,508.940	30,184,508.94
DANIEL BOONE LLC			149,214,627.870	149,214,627.87
DCM VI LP			2,102,663.000	2,102,663.00
GREEN EQUITY INVESTORS V LP			371,909.000	371,909.00
GREEN EQUITY INVESTORS VI LP			57,320,426.420	57,320,426.42
GREEN EQUITY INVESTORS VII LP			33,785,242.510	33,785,242.51
H&F SPOCK 1 LP			13,310,576.000	13,310,576.00
H.I.G. HEALTHBRIDGE CP I LP			12,865,568.630	12,865,568.63
HARVEST PARTNERS VI LP			4,392,694.420	4,392,694.42
HARVEST PARTNERS VII LP			49,565,404.000	49,565,404.00
HIG CAPITAL PARTNERS V L P			8,114,465.740	8,114,465.74
HIG VENTURE PARTNERS II LP			1,251,007.010	1,251,007.01
HORSLEY BRIDGE INTERNATIONAL V			85,140,617.000	85,140,617.00
KEYHAVEN CAPITAL PARTNERS III GP LP			8,961,370.750	9,279,499.41
KEYHAVEN CAPITAL PARTNERS IV			19,386,811.890	20,075,043.71
KEYHAVEN IV CO-INVEST LP			2,490,645.070	2,579,062.97
LEVINE LEICHTMAN CAP PTNRS VI LP			94,431,102.080	94,431,102.08
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			2,986,127.470	2,986,127.47
MARATHON BLUEGRASS LP			788,866,110.650	788,866,110.65
MARITIME PARTNERS LP			186,470,876.080	186,470,876.08
MESA WEST CORE LENDING FUND LP			93,927,996.000	93,927,996.00
MHR INSTITUTIONAL PARTNERS III			625,505.000	625,505.00
MIDDLEGROUND PARTNERS II LP			94,189,551.180	94,189,551.18
MILL ROAD CAPITAL I LP			1,786,914.084	1,786,914.08
NEW MOUNTAIN PTNRS III LP			1,623,068.000	1,623,068.00
NEW MOUNTAIN PTNRS IV LP			10,985,529.000	10,985,529.00
NEW STATE CP FUND III LP			18,166,625.960	18,166,625.96
OBERLAND CAP HEALTHCARE LP			1,680,707.000	1,680,707.00
RIVERSIDE CAPITAL APPREC FUND VI LP			17,432,257.000	17,432,257.00
SECONDARY OPP FUND III LP			17,924,416.800	17,924,416.80
STRATEGIC VAL SPEC SIT FD V LP			95,652,340.610	95,652,340.61
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			64,239,055.010	64,239,055.01
SUN CAPITAL PARTNERS IV LP			93,203.000	93,203.00
TPF II LP			107,910.000	107,910.00
TRITON FUND IV LP			30,097,709.520	31,166,178.21
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			4,339,065.850	4,339,065.85



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VANTAGEPOINT VENTURE PART IV-Q			63,558.000	63,558.00
VISTA EQUITY PARTNERS FUND III			2,458,342.000	2,458,342.00
VISTA EQUITY PARTNERS FUND IV LP			35,706,708.000	35,706,708.00
VISTA EQUITY PTNRS FD VI LP			46,103,292.000	46,103,292.00
WARBURG PINCUS PE IX LP			67,105.000	67,105.00
WARBURG PINCUS PRIVATE EQUITY X LP			894,634.210	894,634.21
WAYZATA OPPORTUNITIES FUND III			1,258,365.000	1,258,365.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			245,131,254.240	245,131,254.24
<b>TOTAL PRIVATE EQUITY</b>			<b>4,566,093,361.264</b>	<b>4,571,037,612.55</b>
<b>REAL ESTATE</b>				
BARINGS EURO REAL ESTATE II			93,112,008.850	96,417,485.16
DIVCOWEST FUND IV REIT LLC			1,139,831.310	1,139,831.31
FUNDAMENTAL PARTNERS III			67,355,830.000	67,355,830.00
GREENFIELD ACQUI RTNRS VII LP			2,234,462.000	2,234,462.00
HARRISON STREET CORE PROPERTY FUND LP			407,549,495.000	407,549,495.00
IFM US INFRA DEBT FUND			108,629,569.060	108,629,569.06
LUBERT-ADLER RE FD VII LP			16,213,186.150	16,213,186.15
LUBERT-ADLER RE FUND VII-B LP			9,413,828.900	9,413,828.90
MESA WEST FUND IV			22,344,703.000	22,344,703.00
MIDDLEGROUND PARTNERS I LP			85,951,996.000	85,951,996.00
MIDDLEGROUND PARTNERS II-X LP			49,828,500.730	49,828,500.73
PATRON CAPITAL V LP			19,462,212.000	20,153,120.52
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PRINCIPAL REAL ESTATE INCOME			493.000	4,868.06
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			409,377,741.630	409,377,741.63
RUBENSTEIN PROPERTIES FUND II LP			6,351,019.090	6,351,019.09
STOCKBRIDGE FUND LP			160,522,776.640	160,522,776.64
WALTON STREET RE FD VII-Q LP			5,114,517.760	5,114,517.76
WALTON STREET REAL ESTATE FUND VI LP			14,040,409.570	14,040,409.57
<b>TOTAL REAL ESTATE</b>			<b>1,485,942,580.690</b>	<b>1,489,943,340.58</b>
<b>Grand Total</b>			<b>203,193,412,544.0..</b>	<b>27,959,445,627.97</b>