



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
ARROWMARK FUND I			918,532,463.440	918,532,463.44
BLACKSTONE STRAT OPP			435,117.260	435,117.26
DESTRA MULTI-ALTERNATIVE			17,378.000	140,240.46
ELDA RIVER OPP FUND II LLC			260,171.260	260,171.26
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,726,767.860	1,726,767.86
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00
PINE RIVER FUND LTD			82,063.760	82,063.76
TOTAL ALTERNATIVE INVESTMENTS			921,053,962.580	921,176,824.04
CASH & CASH EQUIVALENTS				
BLACKROCK MONEY MARKET FD B			95.900	95.90
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97			936,186,851.300	936,186,851.30
SECURITIES LENDING POOL			0.000	0.00
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)			-151,000.000	-151,000.00
SWAP COLLATERAL WITH BARCLAYS			-30,030.000	-30,030.00
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00
SWAP COLLATERAL WITH CITIBANK			40,000.000	40,000.00
SWAP COLLATERAL WITH GOLDMAN			20,000.000	20,000.00
SWAP COLLATERAL WITH JP MORGAN			50,000.000	50,000.00
SWAP COLLATERAL WITH MORGAN STANLEY			-190,000.000	-190,000.00
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00
SWAP COLLATERAL WITH WELLS FARGO			-4,872.320	-4,872.32
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% 07/05/2024 DD 01/04/24			9,870,000.000	9,740,102.16
U S TREASURY BILL 0.000% 09/12/2024 DD 03/14/24			3,365,000.000	3,320,420.20
U S TREASURY BILL 0.000% 10/03/2024 DD 10/05/23			1,400,000.000	1,366,437.76
TOTAL CASH & CASH EQUIVALENTS			950,576,044.880	950,368,005.00
CONVERTIBLE OR EXCHANGEABLE SECURITIES				
ADVANCED ENERGY INDUSTRIE 144A 2.500% 09/15/2028 DD 09/12/23			917,000.000	956,675.42
AIR CANADA 4.000% 07/01/2025 DD 06/02/20			535,000.000	560,009.79
AKAMAI TECHNOLOGIES INC 0.125% 05/01/2025 DD 05/21/18			452,000.000	473,673.01
AKAMAI TECHNOLOGIES INC 0.375% 09/01/2027 DD 08/16/19			2,041,000.000	1,974,584.66
AKAMAI TECHNOLOGIES INC 144A 1.125% 02/15/2029 DD 08/18/23			411,000.000	388,583.91
ALARM.COM HOLDINGS INC 144A 2.250% 06/01/2029 DD 05/31/24			393,000.000	384,380.35
ALNYLAM PHARMACEUTICALS INC 1.000% 09/15/2027 DD 09/15/22			1,744,000.000	1,879,160.00
ALTAIR ENGINEERING INC 1.750% 06/15/2027 DD 06/14/22			850,000.000	1,235,219.66
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,917,000.000	1,982,561.40
AMERICAN WATER CAPITAL CO 144A 3.625% 06/15/2026 DD 06/29/23			885,000.000	868,185.00



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AMPHASTAR PHARMACEUTICALS 144A 2.000% 03/15/2029 DD 09/15/23			592,000.000	566,123.13
AXON ENTERPRISE INC 0.500% 12/15/2027 DD 12/09/22			829,000.000	1,137,449.77
BARCLAYS BANK PLC 1.000% 02/16/2029 DD 02/16/24			1,035,000.000	1,101,053.70
BENTLEY SYSTEMS INC 0.125% 01/15/2026 DD 01/26/21			2,357,000.000	2,332,251.50
BIOMARIN PHARMACEUTICAL INC 1.250% 05/15/2027 DD 05/14/20			671,000.000	640,615.75
BLACKLINE INC 144A 1.000% 06/01/2029 DD 05/24/24			593,000.000	574,617.00
BOX INC 0.000% 01/15/2026 DD 01/14/21			1,381,000.000	1,583,316.50
BURLINGTON STORES INC 144A 1.250% 12/15/2027 DD 09/12/23			209,000.000	272,640.50
BURLINGTON STORES INC 2.250% 04/15/2025 DD 04/16/20			741,000.000	870,304.50
CARNIVAL CORP 5.750% 12/01/2027 DD 11/18/22			610,000.000	994,910.00
CENTERPOINT ENERGY INC 144A 4.250% 08/15/2026 DD 08/04/23			1,205,000.000	1,211,183.74
CHEESECAKE FACTORY INC/THE 0.375% 06/15/2026 DD 06/15/21			661,000.000	596,398.64
CHEFS' WAREHOUSE INC/THE 2.375% 12/15/2028 DD 12/13/22			309,000.000	342,792.48
CLOUDFLARE INC 0.000% 08/15/2026 DD 08/13/21			55,000.000	49,912.50
CMS ENERGY CORP 3.375% 05/01/2028 DD 05/05/23			1,431,000.000	1,400,233.50
CONMED CORP 2.250% 06/15/2027 DD 06/06/22			765,000.000	683,155.19
CSG SYSTEMS INTERNATIONAL 144A 3.875% 09/15/2028 DD 09/11/23			455,000.000	421,557.50
CYBERARK SOFTWARE LTD 0.000% 11/15/2024 DD 11/18/19			543,000.000	943,191.00
DATADOG INC 0.125% 06/15/2025 DD 06/02/20			653,000.000	945,217.50
DAYFORCE INC 0.250% 03/15/2026 DD 03/05/21			303,000.000	276,033.00
DEXCOM INC 0.250% 11/15/2025 DD 05/14/20			1,243,000.000	1,243,000.00
DEXCOM INC 0.375% 05/15/2028 DD 05/05/23			1,022,000.000	998,494.00
DIGITALOCEAN HOLDINGS INC 0.000% 12/01/2026 DD 11/18/21			867,000.000	730,447.50
DRAFTKINGS HOLDINGS INC 0.000% 03/15/2028 DD 03/18/21			381,000.000	315,658.50
DROPBOX INC 0.000% 03/01/2028 DD 02/26/21			1,795,000.000	1,632,328.13
ELLSWORTH GROWTH AND INCOME			40,837.000	336,496.88
ENPHASE ENERGY INC 0.000% 03/01/2028 DD 03/01/21			1,418,000.000	1,173,709.84
ENVESTNET INC 2.625% 12/01/2027 DD 11/17/22			1,665,000.000	1,784,047.50
ETSY INC 0.125% 10/01/2026 DD 09/23/19			1,503,000.000	1,484,212.50
EXACT SCIENCES CORP 0.375% 03/15/2027 DD 03/08/19			1,454,000.000	1,263,633.20
EXACT SCIENCES CORP 144A 2.000% 03/01/2030 DD 03/01/23			814,000.000	717,948.00
FIRSTENERGY CORP 4.000% 05/01/2026 DD 05/04/23			784,000.000	775,376.00
FIVE9 INC 144A 1.000% 03/15/2029 DD 03/01/24			685,000.000	610,124.97
FORD MOTOR CO 0.000% 03/15/2026 DD 03/19/21			2,032,000.000	2,051,304.00
GLOBAL PAYMENTS INC 144A 1.500% 03/01/2031 DD 02/23/24			962,000.000	880,711.00
GREENBRIER COS INC/THE 2.875% 04/15/2028 DD 04/20/21			424,000.000	454,528.00
GUARDANT HEALTH INC 0.000% 11/15/2027 DD 11/19/20			609,000.000	469,430.67
HAEMONETICS CORP 144A 2.500% 06/01/2029 DD 05/28/24			243,000.000	238,018.50
HALOZYME THERAPEUTICS INC 0.250% 03/01/2027 DD 03/01/21			566,000.000	539,573.40



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HALOZYME THERAPEUTICS INC 1.000% 08/15/2028 DD 08/18/22			570,000.000	633,606.31
IMAX CORP 0.500% 04/01/2026 DD 03/19/21			1,415,000.000	1,316,799.00
INSULET CORP 0.375% 09/01/2026 DD 09/06/19			1,183,000.000	1,290,061.50
INTEGER HOLDINGS CORP 2.125% 02/15/2028 DD 02/03/23			643,000.000	917,882.50
INTERDIGITAL INC 3.500% 06/01/2027 DD 05/27/22			315,000.000	487,004.12
IONIS PHARMACEUTICALS INC 0.000% 04/01/2026 DD 04/12/21			973,000.000	1,002,072.80
IRONWOOD PHARMACEUTICALS INC 1.500% 06/15/2026 DD 08/12/19			581,000.000	545,849.50
ITRON INC 0.000% 03/15/2026 DD 03/12/21			1,151,000.000	1,156,179.50
JAMF HOLDING CORP 0.125% 09/01/2026 DD 09/17/21			280,000.000	246,860.35
JAZZ INVESTMENTS I LTD 2.000% 06/15/2026 DD 06/11/20			655,000.000	629,127.50
LCI INDUSTRIES 1.125% 05/15/2026 DD 05/13/21			1,094,000.000	1,026,719.00
LIBERTY BROADBAND CORP 144A 3.125% 03/31/2053 DD 02/28/23			2,060,000.000	1,970,694.11
LIBERTY MEDIA CORP 144A 2.375% 09/30/2053 DD 09/14/23			590,000.000	631,005.00
LIBERTY MEDIA CORP 3.750% 03/15/2028 DD 03/10/23			1,093,000.000	1,136,720.00
LIBERTY MEDIA CORP-LIBERTY FOR 2.250% 08/15/2027 DD 08/12/22			497,000.000	527,459.70
LIVANOVA USA INC 144A 2.500% 03/15/2029 DD 03/08/24			152,000.000	160,574.34
LIVE NATION ENTERTAINMENT INC 2.000% 02/15/2025 DD 02/03/20			1,145,000.000	1,171,060.20
LIVE NATION ENTERTAINMENT INC 3.125% 01/15/2029 DD 01/12/23			303,000.000	334,564.01
LUMENTUM HOLDINGS INC 0.500% 12/15/2026 DD 12/12/19			994,000.000	895,191.68
MACOM TECHNOLOGY SOLUTIONS HOL 0.250% 03/15/2026 DD 03/25/21			1,161,000.000	1,637,011.07
MARRIOTT VACATIONS WORLDWIDE C 0.000% 01/15/2026 DD 02/02/21			926,000.000	852,767.96
MARRIOTT VACATIONS WORLDWIDE C 3.250% 12/15/2027 DD 12/08/22			515,000.000	468,650.00
MATCH GROUP FINANCECO 3 I 144A 2.000% 01/15/2030 DD 05/28/19			1,763,000.000	1,445,772.18
MERIT MEDICAL SYSTEMS INC 144A 3.000% 02/01/2029 DD 12/08/23			376,000.000	439,920.00
MERITAGE HOMES CORP 144A 1.750% 05/15/2028 DD 05/09/24			237,000.000	235,341.00
MICROCHIP TECHNOLOGY INC 144A 0.750% 06/01/2030 DD 05/31/24			553,000.000	557,672.85
NABORS INDUSTRIES INC 1.750% 06/15/2029 DD 02/14/23			194,000.000	140,456.00
NCL CORP LTD 1.125% 02/15/2027 DD 11/19/21			2,131,000.000	1,980,097.49
NEXTERA ENERGY CAPITAL HO 144A 3.000% 03/01/2027 DD 03/01/24			766,000.000	874,772.00
NEXTERA ENERGY INC PFD 6.926%			44,455.000	1,845,327.05
NEXTERA ENERGY INC PFD 7.299%			25,700.000	1,264,183.00
ON SEMICONDUCTOR CORP 0.500% 03/01/2029 DD 02/28/23			1,541,000.000	1,476,278.00
PARSONS CORP 144A 2.625% 03/01/2029 DD 02/26/24			471,000.000	502,792.50
PENN ENTERTAINMENT INC 2.750% 05/15/2026 DD 05/14/20			1,229,000.000	1,347,242.25
PNM RESOURCES INC 144A 5.750% 06/01/2054 DD 06/10/24			795,000.000	776,317.50
POST HOLDINGS INC 2.500% 08/15/2027 DD 08/12/22			1,438,000.000	1,580,362.00
RAPID7 INC 144A 1.250% 03/15/2029 DD 09/08/23			1,817,000.000	1,713,299.20
REXFORD INDUSTRIAL REALTY 144A 4.125% 03/15/2029 DD 03/28/24			85,000.000	82,620.00
REXFORD INDUSTRIAL REALTY 144A 4.375% 03/15/2027 DD 03/28/24			276,000.000	270,618.00



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SABRE GLBL INC 7.320% 08/01/2026 DD 03/19/24			754,000.000	692,926.00
SEAGATE HDD CAYMAN 144A 3.500% 06/01/2028 DD 09/13/23			1,069,000.000	1,458,650.50
SHIFT4 PAYMENTS INC 0.500% 08/01/2027 DD 07/26/21			1,805,000.000	1,704,822.50
SNAP INC 144A 0.500% 05/01/2030 DD 05/13/24			634,000.000	653,020.00
SOUTHERN CO/THE 144A 4.500% 06/15/2027 DD 05/09/24			1,160,000.000	1,175,660.00
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			2,840,000.000	2,842,840.00
SPECTRUM BRANDS INC 144A 3.375% 06/01/2029 DD 05/23/24			437,000.000	420,831.00
STRIDE INC 1.125% 09/01/2027 DD 08/31/20			181,000.000	259,101.50
SUPER MICRO COMPUTER INC 144A 0.000% 03/01/2029 DD 02/27/24			1,497,000.000	1,499,466.83
TANDEM DIABETES CARE INC 144A 1.500% 03/15/2029 DD 03/08/24			174,000.000	239,337.00
TETRA TECH INC 144A 2.250% 08/15/2028 DD 08/22/23			827,000.000	970,049.92
TYLER TECHNOLOGIES INC 0.250% 03/15/2026 DD 03/09/21			473,000.000	517,935.00
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			1,204,000.000	1,290,688.00
UBER TECHNOLOGIES INC 144A 0.875% 12/01/2028 DD 11/24/23			1,552,000.000	1,845,328.00
VARONIS SYSTEMS INC 1.250% 08/15/2025 DD 05/11/20			149,000.000	241,678.00
VERINT SYSTEMS INC 0.250% 04/15/2026 DD 04/09/21			486,000.000	448,092.00
VERTEX INC 144A 0.750% 05/01/2029 DD 04/26/24			291,000.000	346,686.31
WAYFAIR INC 1.000% 08/15/2026 DD 08/19/19			771,000.000	693,682.66
WAYFAIR INC 3.250% 09/15/2027 DD 09/13/22			1,163,000.000	1,335,939.26
WESTERN DIGITAL CORP 144A 3.000% 11/15/2028 DD 11/03/23			702,000.000	1,117,584.00
WINNEBAGO INDUSTRIES INC 144A 3.250% 01/15/2030 DD 01/23/24			459,000.000	426,870.00
WOLFSPEED INC 1.750% 05/01/2026 DD 04/21/20			1,179,000.000	1,046,362.50
WOLFSPEED INC 1.875% 12/01/2029 DD 11/21/22			779,000.000	429,229.00
WORKIVA INC 144A 1.250% 08/15/2028 DD 08/17/23			598,000.000	528,632.00
ZILLOW GROUP INC 0.750% 09/01/2024 DD 09/09/19			198,000.000	214,666.69
ZILLOW GROUP INC 1.375% 09/01/2026 DD 09/09/19			1,847,000.000	2,226,764.31
ZSCALER INC 0.125% 07/01/2025 DD 06/25/20			1,045,000.000	1,402,858.96
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			100,362,992.000	106,945,666.30
EQUITY				
1-800-FLOWERS.COM INC			8,767.000	83,461.84
180 DEGREE CAPITAL CORP			107.000	403.39
1ST SOURCE CORP			6,565.000	352,015.30
2SEVENTY BIO INC			3,686.000	14,191.10
2U INC			401.000	2,057.13
3M CO			69,050.000	7,056,219.50
4D MOLECULAR THERAPEUTICS INC			9,991.000	209,711.09
4LICENSING CORP			1,848.000	0.00
89BIO INC			7,466.000	59,802.66
A O SMITH CORP			12,998.000	1,062,976.44



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A-MARK PRECIOUS METALS INC			10,346.000	334,900.02
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00
AAIPHARMA INC COM			13,700.000	0.00
AAK AB			46,452.000	1,362,390.81
AAON INC			12,942.000	1,129,060.08
AAR CORP			7,651.000	556,227.70
AARON'S CO INC/THE			7,900.000	78,842.00
AARTI INDUSTRIES LTD			149,708.000	1,232,044.55
ABB LTD			253,374.000	14,075,706.74
ABBOTT LABORATORIES			196,016.000	20,368,022.56
ABBVIE INC			272,399.000	46,721,876.48
ABC-MART INC			111,600.000	1,959,903.07
ABEONA THERAPEUTICS INC			25,177.000	106,750.48
ABERCROMBIE & FITCH CO			11,646.000	2,071,124.64
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			13,819.000	698,826.83
ABRDN GLBL DYNM DIVID			66,765.000	651,626.40
ABRDN GLOBAL INFRASTRUCTURE			79,145.000	1,448,353.50
ABRDN HEALTHCARE INVESTORS			142,370.000	2,485,780.20
ABRDN LIFE SCIENCES INVESTOR			155,959.000	2,209,939.03
ABRDN TOTAL DYNAMIC DIVIDEND			187,349.000	1,575,605.09
ABU DHABI COMMERCIAL BANK PJSC			2,217,726.000	4,842,407.44
ACACIA RESEARCH CORP			7,943.000	39,794.43
ACADEMY SPORTS & OUTDOORS INC			13,359.000	711,366.75
ACADIA PHARMACEUTICALS INC			21,515.000	349,618.75
ACADIA REALTY TRUST			17,992.000	322,416.64
ACCENTURE PLC			114,246.000	34,663,378.86
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			22,074.000	103,747.80
ACCOM INC			306.000	0.00
ACCURAY INC			12,377.000	22,526.14
ACER THERAPEUTI			4,033.000	1,197.19
ACERAGEN INC			80.000	0.00
ACETO CHEM INC ESCROW			3,861.000	0.00
ACHIEVE LIFE SCIENCES INC			15,687.000	73,728.90
ACI WORLDWIDE INC			23,170.000	917,300.30
ACLARIS THERAPEUTICS INC			3,563.000	3,919.30



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ACM RESEARCH INC			11,272.000	259,932.32
ACMAT CORP			438.000	13,140.00
ACORDA THERAPEUTICS INC			64.000	16.81
ACORN ENERGY INC			37.000	344.10
ACRES COMMERCIAL REALTY CORP			3,272.000	41,750.72
ACUMEN PHARMACEUTICALS INC			1,208.000	2,923.36
ACURA PHARMACEUTICALS INC			1,951.000	53.65
ACUSHNET HOLDINGS CORP			6,791.000	431,092.68
ACV AUCTIONS INC			290,982.000	5,310,421.50
ADAMS DIVERSIFIED EQUITY			558,918.000	12,011,147.82
ADAMS NATURAL RESOURCES FUND			93,978.000	2,218,820.58
ADAMS RESOURCES & ENERGY INC			4,495.000	125,860.00
ADAPTHEALTH CORP			12,334.000	123,340.00
ADAPTIMMUNE THERAPEUTICS PLC ADR			21,115.000	20,585.01
ADDUS HOMECARE CORP			4,311.000	500,550.21
ADEIA INC			19,529.000	218,431.87
ADHERA THERAPEUTICS INC			2.000	0.02
ADIENT PLC			19,449.000	480,584.79
ADMA BIOLOGICS INC			45,073.000	503,014.68
ADOBE INC			49,351.000	27,416,454.54
ADTALEM GLOBAL EDUCATION INC			13,414.000	914,968.94
ADTRAN HOLDINGS INC			9,857.000	51,847.82
ADVANCED ENERGY INDUSTRIES INC			7,306.000	794,600.56
ADVANCED MICRO DEVICES INC			173,932.000	28,213,509.72
ADVANSIX INC			5,105.000	117,006.60
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			192,337.000	2,193,631.28
ADVANTEST CORP			138,200.000	5,519,924.29
ADYEN NV			9,740.000	11,620,522.25
AEOLUS PHARMACEUTICALS INC			328.000	0.00
AEROVIRONMENT INC			45,323.000	8,256,037.68
AES CORP/THE			76,475.000	1,343,665.75
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00
AFFYMAX INC			1,106.000	2.32
AFLAC INC			77,240.000	6,898,304.40
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	6,513.89
AG MTG INVT TR INC			2,652.000	17,609.28
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			36,402.000	4,718,791.26



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AGILYSYS INC			51,508.000	5,364,043.12
AGIOS PHARMACEUTICALS INC			5,400.000	232,848.00
AGREE REALTY CORP			14,498.000	898,006.12
AIA GROUP LTD HK/01299			356,800.000	2,422,112.35
AIM IMMUNOTECH INC			13.000	4.84
AIR LIQUIDE SA			109,689.000	18,959,945.48
AIR PRODUCTS AND CHEMICALS INC			29,769.000	7,681,890.45
AIR TRANSPORT SERVICES GROUP I			10,752.000	149,130.24
AIRBNB INC			58,031.000	8,799,240.53
AIRBUS SE			100,264.000	13,782,555.64
AKAMAI TECHNOLOGIES INC			32,117.000	2,893,099.36
AKBANK TAS			1,522,874.000	2,975,279.59
AKER SOLUTIONS ASA			430,613.000	1,787,564.64
AKSYS LTD			9,696.000	0.01
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	0.09
ALAMO GROUP INC			2,386.000	412,778.00
ALARM.COM HOLDINGS INC			7,189.000	456,789.06
ALAUNOS THERAPEUTICS INC			1,402.000	980.00
ALBANY INTERNATIONAL CORP			6,552.000	553,316.40
ALBEMARLE CORP			15,090.000	1,441,396.80
ALBIREO PHARMA CONTRA			8,399.000	0.00
ALCON INC			248,000.000	22,139,505.89
ALECTOR INC			17,156.000	77,888.24
ALEXANDER & BALDWIN INC			13,618.000	230,961.28
ALEXANDER'S INC			658.000	147,957.88
ALEXANDRIA REAL ESTATE EQUITIE			22,560.000	2,638,843.20
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD HK/09988			2,073,400.000	18,722,583.71
ALICO INC			6,532.000	169,244.12
ALIGHT INC			62,225.000	459,220.50
ALIGN TECHNOLOGY INC			11,316.000	2,732,021.88
ALK-ABELLO A/S			67,240.000	1,479,469.41
ALKAMI TECHNOLOGY INC			189,634.000	5,400,776.32
ALKERMES PLC			29,704.000	715,866.40
ALLEGION PLC			9,409.000	1,111,673.35
ALLETE INC			12,815.000	799,015.25
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			51,259.000	2,609,083.10
ALLIANZ SE			38,700.000	10,763,210.14



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLIED HEALTHCARE PRODUCTS INC			424.000	0.05
ALLIENT INC			4,442.000	112,249.34
ALLIN CORP			7.000	0.00
ALLOGENE THERAPEUTICS INC			30,026.000	69,960.58
ALLOVIR INC			2,149.000	1,554.37
ALLSPRING GLOBAL DIVIDEND OP			234,129.000	1,137,866.94
ALLSTATE CORP/THE			44,628.000	7,125,306.48
ALPHA & OMEGA SEMICONDUCTOR LT			5,595.000	209,085.15
ALPHA METALLURGICAL RESOURCES			4,609.000	1,292,962.77
ALPHA SERVICES AND HOLDINGS SA			912,754.000	1,490,354.89
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.00
ALPHA TEKNOVA INC			2,804.000	3,841.48
ALPHABET INC			1,453,273.000	265,381,531.85
ALPHATEC HOLDINGS INC			390,552.000	4,081,268.40
ALTAIR ENGINEERING INC			7,584.000	743,838.72
ALTIGEN COMMUNICATIONS INC			1,983.000	1,306.40
ALTIMMUNE INC			13,260.000	88,179.00
ALTO INGREDIENTS INC			10,709.000	15,474.51
ALTRIA GROUP INC			233,684.000	10,644,306.20
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
ALVOTECH SA			46,982.000	571,301.12
ALX ONCOLOGY HOLDINGS INC			8,519.000	51,369.57
AMADEUS IT GROUP SA			295,000.000	19,646,570.78
AMALGAMATED FINANCIAL CORP			6,258.000	171,469.20
AMAZON.COM INC			1,265,703.000	244,597,104.75
AMB FINANCIAL CORP			627.000	11,605.77
AMBAC FINANCIAL GROUP INC			6,891.000	88,342.62
AMBARELLA INC			6,248.000	337,079.60
AMBASSADORS INTERNATIONAL INC			438.000	0.00
AMBEV SA			3,730,200.000	7,669,325.31
AMC NETWORKS INC			8,077.000	78,023.82
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			155,534.000	1,521,122.52
AMDOCS LTD			12,395.000	978,213.40
AMEDISYS INC			5,540.000	508,572.00
AMEN PROPERTIES INC			11.000	5,225.00
AMEREN CORP			49,575.000	3,525,278.25
AMERICA'S CAR-MART INC/TX			2,141.000	128,909.61
AMERICAN AIRLINES GROUP INC			70,603.000	799,931.99



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AMERICAN ASSETS TRUST INC			9,143.000	204,620.34
AMERICAN AXLE & MANUFACTURING			13,761.000	96,189.39
AMERICAN BILTRITE INC			15.000	1,267.65
AMERICAN COASTAL INSURANCE COR			5,098.000	53,783.90
AMERICAN EAGLE OUTFITTERS INC			32,840.000	655,486.40
AMERICAN ELECTRIC POWER CO INC			78,539.000	6,891,011.86
AMERICAN EXPRESS CO			63,845.000	14,783,309.75
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			87,285.000	6,480,038.40
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	4.57
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.01
AMERICAN OUTDOOR BRANDS INC			2,489.000	22,401.00
AMERICAN PUBLIC EDUCATION INC			6,118.000	107,554.44
AMERICAN REALTY INVESTORS INC			1,846.000	24,237.98
AMERICAN SKIING CO COM			20,300.000	0.00
AMERICAN SOFTWARE INC/GA			7,262.000	66,302.06
AMERICAN STATES WATER CO			8,798.000	638,470.86
AMERICAN SUPERCONDUCTOR CORP			715.000	16,723.85
AMERICAN TOWER CORP			105,749.000	20,555,490.62
AMERICAN VANGUARD CORP			4,276.000	36,773.60
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			26,910.000	3,475,695.60
AMERICAN WELL CORP			33,511.000	10,884.37
AMERICAN WOODMARK CORP			3,129.000	245,939.40
AMERIPRISE FINANCIAL INC			10,689.000	4,566,233.91
AMERISAFE INC			3,976.000	174,506.64
AMERISERV FINANCIAL INC			4,532.000	10,242.32
AMES NATIONAL CORP			1,725.000	35,345.25
AMETEK INC			34,623.000	5,772,000.33
AMGEN INC			60,510.000	18,906,349.50
AMICUS THERAPEUTICS INC			73,190.000	726,044.80
AMISTAR CORP			962.000	0.00
AMKOR TECHNOLOGY INC			24,863.000	995,017.26
AMN HEALTHCARE SERVICES INC			10,845.000	555,589.35
AMNEAL PHARMACEUTICALS INC			41,398.000	262,877.30
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMPCO-PITTSBURGH CORP			2,081.000	1,602.37
AMPHASTAR PHARMACEUTICALS INC			11,494.000	459,760.00
AMPHENOL CORP			141,803.000	9,553,268.11
AMPLIFON SPA			53,943.000	1,921,717.76
AMREP CORP			1,733.000	32,771.03
AMTECH SYSTEMS INC			622.000	3,644.92
ANACOMP INC			3.000	1.20
ANALOG DEVICES INC			95,777.000	21,862,058.02
ANAPTYSBIO INC			12,019.000	301,196.14
ANAVEX LIFE SCIENCES CORP			24,926.000	105,187.72
ANC RENTAL CORP			1,750.000	0.00
ANDERSONS INC/THE			4,192.000	207,923.20
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			89,932.000	172,669.44
ANGIODYNAMICS INC			10,987.000	66,471.35
ANGLO AMERICAN PLC			283,600.000	8,969,638.98
ANI PHARMACEUTICALS INC			3,813.000	242,811.84
ANIKA THERAPEUTICS INC			5,462.000	138,352.46
ANIXA BIOSCIENCES INC			89.000	196.69
ANNALY CAPITAL MANAGEMENT INC			50,530.000	963,101.80
ANNEXON INC			6,366.000	31,193.40
ANSYS INC			13,759.000	4,423,518.50
ANTERIX INC			5,361.000	212,241.99
ANTERO MIDSTREAM CORP			338,077.000	4,983,254.98
ANTHERA PHARMACEUTICALS INC			425.000	0.00
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANYWHERE REAL ESTATE INC			18,876.000	62,479.56
ANZ GROUP HOLDINGS LTD			630,400.000	11,889,396.95
AON PLC			76,360.000	22,417,768.80
AP THAILAND PCL			26,855,700.000	5,817,911.79
APA CORP			43,565.000	1,282,553.60
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	0.00
API GROUP CORP			33,397.000	1,256,729.11
APOGEE ENTERPRISES INC			6,771.000	425,455.79
APOLLO COMMERCIAL REAL ESTATE			34,778.000	340,476.62



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APOLLO GLOBAL MANAGEMENT INC			58,080.000	6,857,505.60
APPFOLIO INC			3,899.000	953,578.43
APPLE HOSPITALITY REIT INC			41,929.000	609,647.66
APPLE INC			1,856,005.000	390,911,773.10
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			9,732.000	1,888,008.00
APPLIED MATERIALS INC			97,429.000	22,992,269.71
APPLIED OPTOELECTRONICS INC			8,881.000	73,623.49
APPLIEDTHEORY CORP			5,601.000	0.00
APREA THERAPEUTICS INC			123.000	500.61
APTEVO THERAPEUTICS INC			125.000	38.25
APTIV PLC			29,277.000	2,061,686.34
APYX MEDICAL CORP			4,300.000	5,762.00
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			26,340.000	377,979.00
ARBUTUS BIOPHARMA CORP			7,876.000	24,336.84
ARC DOCUMENT SOLUTIONS INC			7,401.000	19,538.64
ARCA CONTINENTAL SAB DE CV			242,408.000	2,384,906.03
ARCADIUM LITHIUM PLC			71,246.000	239,386.56
ARCBEST CORP			27,849.000	2,982,070.92
ARCELLX INC			10,769.000	594,341.11
ARCH CAPITAL GROUP LTD			60,153.000	6,068,836.17
ARCH RESOURCES INC			2,539.000	386,511.97
ARCHER-DANIELS-MIDLAND CO			70,409.000	4,256,224.05
ARCHROCK INC			27,754.000	561,185.88
ARCOS DORADOS HOLDINGS INC			369,512.000	3,325,608.00
ARCOSA INC			11,533.000	961,967.53
ARCTURUS THERAPEUTICS HOLDINGS			4,626.000	112,643.10
ARCUTIS BIOTHERAPEUTICS INC			4,934.000	45,886.20
ARDELYX INC			6,703.000	49,669.23
ARDMORE SHIPPING CORP			23,849.000	537,317.97
ARGAN INC			3,838.000	280,788.08
ARISTA NETWORKS INC			35,772.000	12,537,370.56
ARK RESTAURANTS CORP			473.000	6,153.73
ARLO TECHNOLOGIES INC			12,401.000	161,709.04
ARMADA HOFFLER PROPERTIES INC			6,301.000	69,878.09
ARMOUR RESIDENTIAL REIT INC			1,580.000	30,620.40



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARQ INC			873.000	5,299.11
ARRAY TECHNOLOGIES INC			27,863.000	285,874.38
ARROW FINANCIAL CORP			5,741.000	149,553.05
ARROW RESOURCES DEVELOPMENT IN			2,800.000	0.00
ARROWMARK FINANCIAL CORP			3,223.000	59,464.35
ARTERIS INC			129,055.000	969,203.05
ARTESIAN RESOURCES CORP			4,416.000	155,266.56
ARTHUR J GALLAGHER & CO			25,949.000	6,728,835.19
ARTISAN PARTNERS ASSET MANAGEM			9,336.000	385,296.72
ARTIVION INC			42,381.000	1,087,072.65
ARVINAS INC			5,056.000	134,590.72
ASAHI INTECC CO LTD			84,900.000	1,190,426.18
ASBURY AUTOMOTIVE GROUP INC			3,511.000	800,051.57
ASCENDIS PHARMA A/S ADR			125,014.000	17,049,409.32
ASCENT INDUSTRIES CO			153.000	1,493.28
ASE TECHNOLOGY HOLDING CO LTD			2,238,000.000	11,624,092.49
ASELSAN ELEKTRONIK SANAYI VE T			659,021.000	1,177,989.84
ASENSUS SURGICAL INC			12.000	4.00
ASFG INC			44.000	0.00
ASGN INC			10,422.000	918,907.74
ASHFORD INC			756.000	3,711.96
ASHTREAD GROUP PLC			111,264.000	7,429,070.80
ASIA VITAL COMPONENTS CO LTD			103,950.000	2,451,235.28
ASICS CORP			180,800.000	2,766,062.48
ASM INTERNATIONAL NV			5,356.000	4,085,940.56
ASML HOLDING NV			86,025.000	88,826,054.79
ASPEN AEROGELS INC			5,270.000	125,689.50
ASSERTIO HOLDINGS INC			2,708.000	3,357.92
ASSICURAZIONI GENERALI SPA			444,200.000	11,087,701.74
ASSOCIATED BANC-CORP			23,739.000	502,079.85
ASSOCIATED BRITISH FOODS PLC			345,200.000	10,795,727.49
ASSOCIATED CAPITAL GROUP INC			2,869.000	97,603.38
ASSURANT INC			5,594.000	930,002.50
ASSURED GUARANTY LTD			11,513.000	888,227.95
ASTEC INDUSTRIES INC			5,856.000	173,688.96
ASTRANA HEALTH INC			10,459.000	424,217.04
ASTRIA THERAPEUTICS INC			11,639.000	105,914.90
ASTRONICS CORP			511,172.000	10,237,106.11
ASTRONOVA INC			12,474.000	192,598.56



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASTROTECH CORP			2.000	18.16
ASURE SOFTWARE INC			1,234.000	10,365.60
AT&T INC			907,363.000	17,339,706.93
AT&T LATIN AMER CORP COM			30,700.000	0.00
ATARA BIOTHERAPEUTICS INC			511.000	4,343.50
ATEA PHARMACEUTICALS INC			10,687.000	35,373.97
ATI INC			25,711.000	1,425,674.95
ATKORE INC			9,391.000	1,267,127.63
ATLANTA BRAVES HOLDINGS INC			21,809.000	860,146.96
ATLANTIC AMERICAN CORP			10,763.000	17,651.32
ATLANTIC UNION BANKSHARES CORP			22,969.000	754,531.65
ATLANTICUS HOLDINGS CORP			1,442.000	40,635.56
ATLANTIS PLASTICS INC			1,094.000	0.00
ATLASSIAN CORP			9,200.000	1,627,296.00
ATMOS ENERGY CORP			32,155.000	3,750,880.75
ATN INTERNATIONAL INC			2,504.000	57,091.20
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			11,266.000	256,526.82
ATRION CORP			257.000	116,274.51
AUDACY INC			158.000	15.80
AUTO TRADER GROUP PLC			148,513.000	1,504,135.10
AUTODESK INC			23,020.000	5,696,299.00
AUTOMATIC DATA PROCESSING INC			44,044.000	10,512,862.36
AUTOZONE INC			2,362.000	7,001,204.20
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			20,085.000	4,155,385.65
AVANOS MEDICAL INC			12,812.000	255,215.04
AVERY DENNISON CORP			8,668.000	1,895,258.20
AVIAT NETWORKS INC			3,185.000	91,377.65
AVID BIOSERVICES INC			10,314.000	73,641.96
AVIDITY BIOSCIENCES INC			14,158.000	578,354.30
AVIENT CORP			17,197.000	750,649.05
AVINCI MEDIA CORP			4,781.000	0.00
AVISTA CORP			14,608.000	505,582.88
AVNET INC			16,915.000	870,953.35
AXCELIS TECHNOLOGIES INC			11,682.000	1,661,063.58
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.00



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AXOGEN INC			10,527.000	76,215.48
AXON ENTERPRISE INC			10,065.000	2,961,525.60
AXONICS INC			8,241.000	554,042.43
AXOS FINANCIAL INC			14,003.000	800,271.45
AXSOME THERAPEUTICS INC			4,838.000	389,459.00
AYALA PHARMACEUTICALS INC			5.000	1.24
AZEK CO INC/THE			20,855.000	878,621.15
AZENTA INC			13,238.000	696,583.56
AZZ INC			4,642.000	358,594.50
B RILEY FINANCIAL INC			2,602.000	45,899.28
B&G FOODS INC			14,055.000	113,564.40
B2GOLD CORP			3,181,700.000	8,533,517.75
BABCOCK & WILCOX ENTERPRISES I			7,074.000	10,257.30
BADGER METER INC			5,786.000	1,078,221.10
BADGER PAPER MILLS INC			2,800.000	0.00
BAE SYSTEMS PLC			344,500.000	5,748,368.34
BAIDU INC ADR			6,788.000	587,026.24
BAIDU INC HK/09888			584,800.000	6,385,506.06
BAJAJ FINANCE LTD			43,264.000	3,691,766.20
BAKER HUGHES CO			160,871.000	5,657,833.07
BALCHEM CORP			6,670.000	1,026,846.50
BALL CORP			33,400.000	2,004,668.00
BANCFIRST CORP			4,577.000	401,402.90
BANCO BILBAO VIZCAYA ARGENTARI			299,485.000	3,001,739.95
BANCO BTG PACTUAL SA			497,530.000	2,759,751.07
BANCO DO BRASIL SA			790,000.000	3,787,539.71
BANCO LATINOAMERICANO DE COMER			9,484.000	281,390.28
BANCORP INC/THE			7,261.000	274,175.36
BANDWIDTH INC			3,171.000	53,526.48
BANGKOK BANK PCL			1,562,900.000	5,557,829.63
BANK CENTRAL ASIA TBK PT			59,742,900.000	36,210,758.66
BANK FIRST CORP			3,397.000	280,558.23
BANK OF AMERICA CORP			732,152.000	29,117,685.04
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			6,965.000	398,467.65
BANK OF MARIN BANCORP			3,837.000	62,121.03
BANK OF NEW YORK MELLON CORP/T			116,479.000	6,975,927.31
BANK OF NOVA SCOTIA			166,400.000	7,610,123.14
BANK OF SOUTH CAROLINA CORP			3,576.000	39,675.73



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BANK RAKYAT INDONESIA PERSERO			32,501,770.000	9,130,312.73
BANK7 CORP			9,169.000	286,989.70
BANKFINANCIAL CORP			3,571.000	36,745.59
BANKUNITED FINANCIAL CORP			4,941.000	0.00
BANKWELL FINANCIAL GROUP INC			7,802.000	197,936.74
BANNER CORP			8,802.000	436,931.28
BAR HARBOR BANKSHARES			2,052.000	55,157.76
BARCLAYS PLC			5,601,600.000	14,792,172.57
BARNES & NOBLE EDUCATION INC			262.000	1,676.80
BARNES GROUP INC			11,953.000	494,973.73
BARNWELL INDUSTRIES INC			2,366.000	5,489.12
BARRETT BUSINESS SERVICES INC			18,800.000	616,076.00
BATH & BODY WORKS INC			24,069.000	939,894.45
BAUDAX BIO INC			1.000	0.01
BAWAG GROUP AG			150,100.000	9,507,397.79
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			54,836.000	1,834,264.20
BAYCURRENT CONSULTING INC			277,000.000	5,579,261.60
BAYTEX ENERGY CORP			41,845.000	145,620.60
BB LIQUIDATING INC			31,721.000	317.21
BBB FOODS INC			146,878.000	3,504,509.08
BBX CAPITAL INC			10.000	82.10
BCB BANCORP INC			2,157.000	22,928.91
BEACON ROOFING SUPPLY INC			14,309.000	1,294,964.50
BEARD CO/THE			1,181.000	0.12
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	295.88
BEAZER HOMES USA INC			5,514.000	151,524.72
BEBE STORES INC			101.000	242.40
BECTON DICKINSON & CO			37,750.000	8,822,552.50
BEL FUSE INC			7,315.000	503,246.70
BELDEN INC			7,545.000	707,721.00
BELIEVING TODAY INC			3,700.000	0.00
BELLEROPHON THERAPEUTICS INC			7,889.000	441.79
BELLICUM PHARMACEU ESCROW			490.000	0.00
BELLRING BRANDS INC			24,113.000	1,377,816.82
BEML LTD			15,341.000	816,478.78
BENCHMARK ELECTRONICS INC			9,827.000	387,773.42
BERKSHIRE HATHAWAY INC			281,276.000	114,423,076.80



Asset Detail

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As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEST BUY CO INC			31,744.000	2,675,701.76
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00
BEYOND AIR INC			14,691.000	7,893.48
BEYOND INC			3,074.000	40,207.92
BEYONDSRING INC			7,099.000	17,037.60
BGC GROUP INC			53,686.000	445,593.80
BGF RETAIL CO LTD			43,520.000	3,265,975.11
BHARTI AIRTEL LTD			133,088.000	2,304,730.63
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BID CORP LTD			117,117.000	2,725,054.77
BIDVEST GROUP LTD/THE			154,965.000	2,413,923.59
BIG 5 SPORTING GOODS CORP			6,987.000	20,681.52
BIG LOTS INC			9,820.000	16,988.60
BIGLARI HOLDINGS INC			871.000	168,433.98
BIM BIRLESIK MAGAZALAR AS			158,892.000	2,641,454.97
BIO-RAD LABORATORIES INC			2,195.000	599,476.45
BIO-TECHNE CORP			20,906.000	1,497,914.90
BIOGEN INC			18,936.000	4,389,743.52
BIOHAVEN LTD			10,219.000	354,701.49
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLIFE SOLUTIONS INC			11,018.000	236,115.74
BIOMARIN PHARMACEUTICAL INC			16,468.000	1,355,810.44
BIOMEA FUSION INC			10,543.000	47,443.50
BIOMERICA INC			562.000	247.17
BIOPURE CORP			374.000	0.00
BIOVENTUS INC			7,445.000	42,808.75
BIOXCEL THERAPEUTICS INC			17,269.000	22,104.32
BJ'S RESTAURANTS INC			5,931.000	205,805.70
BJ'S WHOLESALE CLUB HOLDINGS I			301,430.000	26,477,611.20
BK TECHNOLOGIES CORP			347.000	4,441.60
BLACK HILLS CORP			13,555.000	737,120.90
BLACKBAUD INC			10,061.000	766,346.37
BLACKLINE INC			9,856.000	477,523.20
BLACKROCK ENH GLBL DVD TR			50,380.000	534,531.80
BLACKROCK INC			15,633.000	12,308,173.56
BLACKROCK SCI & TECH TRM TR			210,105.000	4,183,190.55
BLACKSTONE INC			80,716.000	9,992,640.80
BLACKSTONE MORTGAGE TRUST INC			27,302.000	475,600.84
BLONDER TONGUE LABORATORIES IN			2,737.000	243.59



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BLOOMIN' BRANDS INC			14,953.000	287,546.19
BLUE OWL CAPITAL INC			353,540.000	6,275,335.00
BLUE RIVER BANCSHARES INC			962.000	0.00
BLUEBIRD BIO INC			11,470.000	11,288.78
BLUELINX HOLDINGS INC			3,601.000	335,217.09
BLUEROCK HOMES TRUST INC			1,712.000	29,960.00
BMC INDS INC MINN COM			26,300.000	0.00
BNP PARIBAS SA			181,900.000	11,605,452.37
BNS HOLDING INC			94.000	0.00
BOEING CO/THE			62,096.000	11,302,092.96
BOISE CASCADE CO			8,847.000	1,054,739.34
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
BONTEX INC			350.000	0.00
BOOKING HOLDINGS INC			3,842.000	15,220,083.00
BOOT BARN HOLDINGS INC			5,441.000	701,508.13
BOOZT AB			89,072.000	1,064,806.63
BORGWARNER INC			48,720.000	1,570,732.80
BOSTON SCIENTIFIC CORP			186,815.000	14,386,623.15
BOWHEAD SPECIALTY HOLDINGS INC			105,851.000	2,682,264.34
BOX INC			27,969.000	739,500.36
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			10,621.000	701,198.42
BRAEMAR HOTELS & RESORTS INC			14,834.000	37,826.70
BRANDYWINE REALTY TRUST			34,445.000	154,313.60
BRIDGFORD FOODS CORP			5,948.000	59,063.64
BRIGADE ENTERPRISES LTD			175,894.000	2,844,256.85
BRIGGS & STRATTON ESCROW			6,478.000	0.00
BRIGHTCOVE INC			9,808.000	23,244.96
BRIGHTHOUSE FINANCIAL INC			13,645.000	591,374.30
BRIGHTSPIRE CAPITAL INC			12,621.000	71,939.70
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			1,618,000.000	1,701,434.54
BRINK'S CO/THE			10,057.000	1,029,836.80
BRINKER INTERNATIONAL INC			4,545.000	329,012.55
BRISTOL-MYERS SQUIBB CO			256,281.000	10,643,349.93



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRISTOW GROUP INC			7,186.000	240,946.58
BROADCOM INC			52,977.000	85,056,162.81
BROADRIDGE FINANCIAL SOLUTIONS			12,718.000	2,505,446.00
BROADSTONE NET LEASE INC			25,583.000	406,002.21
BROOKDALE SENIOR LIVING INC			42,897.000	292,986.51
BROOKFIELD ASSET MANAGEMENT LT			10,123.000	385,180.15
BROOKLINE BANCORP INC			23,360.000	195,056.00
BROWN & BROWN INC			25,477.000	2,277,898.57
BROWN-FORMAN CORP			31,499.000	1,360,441.81
BRT APARTMENTS CORP			3,240.000	56,602.80
BRUNELLO CUCINELLI SPA			19,425.000	1,946,552.54
BSML INC			1,459.000	0.00
BUCKLE INC/THE			6,053.000	223,597.82
BUILD-A-BEAR WORKSHOP INC			5,537.000	139,919.99
BUILDERS FIRSTSOURCE INC			20,612.000	2,852,906.92
BUILDING MATLS HLDG CORP COM			12,400.000	0.00
BUMBLE INC			15,314.000	160,950.14
BUNGE GLOBAL SA			30,539.000	3,260,649.03
BURCKHARDT COMPRESSION HOLDING			3,051.000	2,003,216.11
BURLINGTON STORES INC			5,728.000	1,374,720.00
BUSINESS FIRST BANCSHARES INC			3,288.000	71,546.88
BUTLER INTERNATIONAL INC			4,024.000	0.00
BXP INC			23,603.000	1,453,000.68
C&F FINANCIAL CORP			1,679.000	80,927.80
C4 THERAPEUTICS INC			6,288.000	29,050.56
CABOT CORP			11,792.000	1,083,566.88
CACHE INC			3,062.000	0.00
CACTUS INC			11,406.000	601,552.44
CADENCE BANK			36,398.000	1,029,335.44
CADENCE DESIGN SYSTEMS INC			36,084.000	11,104,851.00
CADIZ INC			15,764.000	48,710.76
CAESARS ENTERTAINMENT INC			23,288.000	925,465.12
CAGY INDUSTRIES INC			2,037.000	0.00
CAL DIVE INTERNATIONAL INC			9,001.000	0.01
CAL-MAINE FOODS INC			7,861.000	480,385.71
CALAMP CORP			281.000	70.25
CALAVO GROWERS INC			3,162.000	71,777.40
CALERES INC			9,825.000	330,120.00
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALIFORNIA FIRST LEASING CORP			2,703.000	52,708.50
CALIFORNIA RESOURCES CORP			14,783.000	786,751.26
CALIFORNIA WATER SERVICE GROUP			11,101.000	538,287.49
CALITHERA BIOSCIENCES INC			20.000	0.20
CALIX INC			9,610.000	340,482.30
CALMARE THERAPEUTICS INC			1,369.000	0.00
CAMBEX CORP			5,237.000	0.27
CAMBRIDGE BANCORP			1,547.000	106,309.84
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			4,065.000	134,145.00
CAMDEN PROPERTY TRUST			11,464.000	1,250,837.04
CAMPBELL SOUP CO			42,103.000	1,902,634.57
CAMPING WORLD HOLDINGS INC			7,676.000	137,093.36
CAMTEK LTD/ISRAEL			39,727.000	4,975,409.48
CANADIAN PACIFIC KANSAS CITY LTD			330,807.000	26,046,805.43
CANADIAN SOLAR INC			10,207.000	150,553.25
CANADIAN TIRE CORP LTD CL A			78,900.000	7,826,861.56
CANNAE HOLDINGS INC			14,667.000	266,059.38
CANO PETROLEUM INC			3,018.000	0.00
CANTERBURY PARK HOLDING CORP			1,480.000	31,080.00
CAPITAL CITY BANK GROUP INC			2,221.000	63,165.24
CAPITAL ONE FINANCIAL CORP			45,128.000	6,247,971.60
CAPITEC BANK HOLDINGS LTD			18,660.000	2,686,590.38
CAPITOL BANCORP LTD			1,356.000	0.00
CAPITOL FEDERAL FINANCIAL INC			25,167.000	138,166.83
CAPRICOR THERAPEUTICS INC			23,758.000	113,325.66
CAPSTONE GREEN ENERGY CORP			104.000	0.00
CARA THERAPEUTICS INC			9,856.000	2,542.85
CARDIFF ONCOLOGY INC			58.000	128.76
CARDINAL HEALTH INC			26,210.000	2,576,967.20
CAREMAX INC			1.000	2.79
CARETRUST REIT INC			18,848.000	473,084.80
CARGURUS INC			16,255.000	425,881.00
CARIBOU BIOSCIENCES INC			16,962.000	27,817.68
CARLSBERG AS			103,547.000	12,434,806.90
CARMAX INC			21,663.000	1,588,764.42
CARNIVAL CORP			187,062.000	3,501,800.64
CARPENTER TECHNOLOGY CORP			11,635.000	1,274,963.30
CARRIER GLOBAL CORP			98,574.000	6,218,047.92



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARS.COM INC			11,335.000	223,299.50
CARTER'S INC			6,539.000	405,221.83
CASELLA WASTE SYSTEMS INC			9,068.000	899,726.96
CASH TECHNOLOGIES INC			787.000	0.00
CASS INFORMATION SYSTEMS INC			2,325.000	93,162.75
CASSAVA SCIENCES INC			5,612.000	69,308.20
CASTLE BIOSCIENCES INC			48,841.000	1,063,268.57
CATALENT INC			19,475.000	1,095,079.25
CATALINA LIGHTING INC			910.000	0.00
CATALYST PHARMACEUTICALS INC			38,836.000	601,569.64
CATENA AB			45,008.000	2,243,982.55
CATERPILLAR INC			56,309.000	18,756,527.90
CATHAY GENERAL BANCORP			16,320.000	615,590.40
CATO CORP/THE			5,904.000	32,708.16
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			2,053.000	710,687.01
CB FINANCIAL SERVICES INC			356.000	7,710.96
CB144A APPVION ESCROW			102.000	0.00
CBIZ INC			23,538.000	1,744,165.80
CBOE GLOBAL MARKETS INC			11,316.000	1,924,398.96
CBRE GROUP INC			37,840.000	3,371,922.40
CDW CORP/DE			16,865.000	3,775,061.60
CECO ENVIRONMENTAL CORP			2,189.000	63,152.65
CEL-SCI CORP			27.000	31.32
CELADON GROUP INC			3,024.000	1.60
CELANESE CORP			10,813.000	1,458,565.57
CELCUITY INC			18,747.000	307,075.86
CELESTICA INC			54,860.000	3,145,123.80
CENCORA INC			17,815.000	4,013,719.50
CENTENE CORP			65,102.000	4,316,262.60
CENTERPOINT ENERGY INC			106,557.000	3,301,135.86
CENTERSPACE			1,738.000	117,540.94
CENTRAL DEPOSITORY SERVICES IN			95,588.000	2,736,530.67
CENTRAL GARDEN & PET CO			10,095.000	333,437.85
CENTRAL PACIFIC FINANCIAL CORP			657.000	13,928.40
CENTRUS ENERGY CORP			896.000	38,304.00
CENTURY CASINOS INC			97.000	268.69
CENTURY COMMUNITIES INC			15,244.000	1,244,825.04
CENVEO INC			1,035.000	0.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CERBCO INC CL A			500.000	0.00
CERENCE INC			6,198.000	17,540.34
CERTARA INC			20,128.000	278,772.80
CERUS CORP			50,623.000	89,096.48
CERVOMED INC			433.000	7,412.96
CEVA INC			4,514.000	87,075.06
CF INDUSTRIES HOLDINGS INC			23,669.000	1,754,346.28
CH ROBINSON WORLDWIDE INC			19,241.000	1,695,516.92
CHALEASE HOLDING CO LTD			606,853.000	2,871,381.86
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION INDUSTRIES INC/WV			20.000	0.00
CHAMPIONS ONCOLOGY INC			7,103.000	36,722.51
CHAMPIONX CORP			39,276.000	1,304,355.96
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			104.000	177.84
CHARLES RIVER LABORATORIES INT			5,543.000	1,145,072.94
CHARLES SCHWAB CORP/THE			160,654.000	11,838,593.26
CHART INDUSTRIES INC			8,069.000	1,164,679.46
CHARTER COMMUNICATIONS INC			10,539.000	3,150,739.44
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHATHAM LODGING TRUST			7,356.000	62,673.12
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			9,335.000	1,540,275.00
CHEFS' WAREHOUSE INC/THE			3,376.000	132,035.36
CHEGG INC			20,123.000	63,588.68
CHENIERE ENERGY INC			195,937.000	34,255,665.71
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	11,485.13
CHERRY HILL MORTGAGE INVESTMEN			4,141.000	15,031.83
CHESAPEAKE UTILITIES CORP			4,710.000	500,202.00
CHEVRON CORP			189,395.000	29,625,165.90
CHILDREN'S PLACE INC/THE			5,275.000	42,938.50
CHIMERA INVESTMENT CORP			11,777.000	150,745.60
CHINA CGAME INC			1,663.000	0.17
CHINA COMMUNICATIONS SERVICES HK/00552			10,034,000.000	5,410,654.00
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			3,895,000.000	3,302,623.15
CHINA MERCHANTS BANK CO LTD HK/03968			979,500.000	4,447,482.52
CHINA OVERSEAS LAND & INVESTME HK/00688			5,642,363.000	9,785,280.00
CHINA PETROLEUM & CHEMICAL COR HK/00386			19,102,000.000	12,380,065.07
CHINA RESOURCES MIXC LIFESTYLE HK/01209			442,200.000	1,464,107.13



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHIPOTLE MEXICAN GRILL INC			325,250.000	20,376,912.50
CHORD ENERGY CORP			8,039.000	1,311,015.15
CHRISTOPHER & BANKS CORP			3,462.000	0.35
CHUBB LTD			104,167.000	26,570,918.36
CHURCH & DWIGHT CO INC			51,332.000	5,322,101.76
CHUY'S HOLDINGS INC			4,711.000	122,109.12
CIBL INC			22.000	0.00
CIBUS INC			123.000	1,211.55
CIGNA GROUP/THE			30,570.000	10,105,524.90
CIMPRESS PLC			5,552.000	486,410.72
CINCINNATI FINANCIAL CORP			27,619.000	3,261,803.90
CINTAS CORP			11,121.000	7,787,591.46
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			619,763.000	29,444,940.13
CITI TRENDS INC			6,422.000	136,531.72
CITIGROUP INC			215,417.000	13,670,362.82
CITIZENS & NORTHERN CORP			1,127.000	20,162.03
CITIZENS COMMUNITY BANCORP INC			1,532.000	17,725.24
CITIZENS FINANCIAL GROUP INC			73,946.000	2,664,274.38
CITIZENS FINANCIAL SERVICES IN			263.858	11,857.78
CITIZENS INC/TX			6,653.000	18,096.16
CITY BANK/LYNNWOOD WA			1,072.000	0.11
CITY HOLDING CO			3,960.000	420,750.00
CITY OFFICE REIT INC			14,387.000	71,647.26
CIVEO CORP			322.000	8,024.24
CIVISTA BANCSHARES INC			662.000	10,254.38
CIVITAS RESOURCES INC			13,806.000	952,614.00
CLARUS CORP			5,733.000	38,583.09
CLEAN ENERGY FUELS CORP			15,216.000	40,626.72
CLEARFIELD INC			5,183.000	199,856.48
CLEARSTORY SYSTEMS INC			219.000	0.00
CLEARWATER PAPER CORP			3,739.000	181,229.33
CLEARWAY ENERGY INC			17,987.000	444,099.03
CLICKS GROUP LTD			153,297.000	2,890,983.32
CLIMB GLOBAL SOLUTIONS INC			5,856.000	367,815.36
CLOROX CO/THE			21,875.000	2,985,281.25



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLST HOLDINGS INC			3,920.000	88.98
CME GROUP INC			49,001.000	9,633,596.60
CMS ENERGY CORP			59,613.000	3,548,761.89
CMTSU LIQUIDATION INC			7,875.000	0.08
CNO FINANCIAL GROUP INC			43,754.000	1,212,860.88
CNX RESOURCES CORP			27,673.000	672,453.90
COAL INDIA LTD			2,001,900.000	11,359,004.41
COCA-COLA CO/THE			425,868.000	27,106,498.20
COCA-COLA CONSOLIDATED INC			1,679.000	1,821,715.00
COCA-COLA EUROPACIFIC PARTNERS			209,756.000	15,376,729.93
COCA-COLA HBC AG			375,900.000	12,820,226.63
COCHLEAR LTD			61,000.000	13,531,409.03
CODEXIS INC			10,594.000	32,841.40
COEUR MINING INC			49,157.000	276,262.34
COFORGE LTD			20,948.000	1,371,319.94
COGENT COMMUNICATIONS HOLDINGS			8,061.000	454,962.84
COGNIZANT TECHNOLOGY SOLUTIONS			192,882.000	13,115,976.00
COHEN & CO INC			9.000	79.74
COHEN & STEERS INC			5,514.000	400,095.84
COHERUS BIOSCIENCES INC			24,659.000	42,660.07
COHU INC			5,105.000	168,975.50
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			109,239.000	10,600,552.56
COLLEGIUM PHARMACEUTICAL INC			16,844.000	542,376.80
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLONY BANKCORP INC			1,256.000	15,386.00
COLUMBUS MCKINNON CORP/NY			3,484.000	120,337.36
COMCAST CORP			922,319.000	36,118,012.04
COMDIAL CORP			222.000	0.00
COMFORT SYSTEMS USA INC			38,430.000	11,687,331.60
COMMERCIAL INTERNATIONAL BANK			708,635.000	1,141,960.24
COMMERCIAL METALS CO			24,061.000	1,323,114.39
COMMSCOPE HOLDING CO INC			37,792.000	46,484.16
COMMUNITY FINANCIAL SYSTEM INC			9,707.000	458,267.47
COMMUNITY HEALTH SYSTEMS INC			22,209.000	74,622.24
COMMUNITY HEALTHCARE TRUST INC			4,161.000	97,325.79
COMMUNITY TRUST BANCORP INC			2,975.000	129,888.50
COMMVAULT SYSTEMS INC			7,701.000	936,210.57
COMPAL ELECTRONICS INC			3,725,276.000	3,984,620.81



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMPASS GROUP PLC			453,334.000	12,378,085.40
COMPX INTERNATIONAL INC			3,144.000	77,562.48
COMSCORE INC			1,059.000	15,027.21
COMSTOCK RESOURCES INC			17,715.000	183,881.70
COMTECH TELECOMMUNICATIONS COR			8,156.000	24,712.68
CONAGRA BRANDS INC			51,444.000	1,462,038.48
CONDUENT INC			30,039.000	97,927.14
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			6,128.000	424,792.96
CONN'S INC			3,752.000	4,145.96
CONNECTONE BANCORP INC			2,495.000	47,130.55
CONOCOPHILLIPS			139,664.000	15,974,768.32
CONRAD INDUSTRIES INC			1,619.000	14,571.00
CONSENSUS CLOUD SOLUTIONS INC			3,076.000	52,845.68
CONSOL ENERGY INC			6,947.000	708,802.41
CONSOLIDATED COMMUNICATIONS HO			15,594.000	68,613.60
CONSOLIDATED EDISON INC			61,890.000	5,534,203.80
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED WATER CO LTD			10,523.000	279,280.42
CONSTELLATION BRANDS INC			59,072.000	15,198,044.16
CONSTELLATION ENERGY CORP			46,899.000	9,392,462.73
CONSTELLIUM SE			28,097.000	529,628.45
CONTANGO ORE INC			279.000	4,977.36
CONTINENTAL AG			108,653.000	6,160,144.31
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.00
CONTRA ABIOMED INC			8,394.000	0.00
CONTRA ADAMAS PHARMAC			6,244.000	0.00
CONTRA ADAMAS PHARMACE			6,244.000	0.00
CONTRA AGEX THERAPEUTI			2.000	0.00
CONTRA COMMUNICATIONS			486.000	338.30
CONTRA CONCERT PHARMAC			18,492.000	0.00
CONTRA FLEXION THERAPE			4,787.000	2,005.82
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			32,899.000	2,872,082.70
COOPER-STANDARD HOLDINGS INC			2,318.000	28,835.92
COPA HOLDINGS SA			34,895.000	3,321,306.10



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COPART INC			122,471.000	6,633,029.36
COPT DEFENSE PROPERTIES			20,325.000	508,734.75
CORCEPT THERAPEUTICS INC			30,395.000	987,533.55
CORECIVIC INC			22,483.000	291,829.34
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNING INC			525,859.000	20,429,622.15
CORP INMOBILIARIA VESTA SAB DE			415,100.000	1,244,925.43
CORPAY INC			7,561.000	2,014,326.01
CORTEVA INC			83,388.000	4,497,948.72
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			5,363.000	1,363,650.01
COSTAR GROUP INC			59,495.000	4,410,959.30
COSTCO WHOLESALE CORP			65,747.000	55,884,292.53
COTERRA ENERGY INC			146,527.000	3,907,875.09
COUSINS PROPERTIES INC			13.000	300.95
COVENANT LOGISTICS GROUP INC			4,919.000	242,457.51
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			3,975.000	684,574.50
CRACKER BARREL OLD COUNTRY STO			5,165.000	217,756.40
CRANE NXT CO			8,847.000	543,382.74
CRAZY WOMAN CREEK BANCORP INC			437.000	9,177.00
CREATIVE MEDIA & COMMUNITY TRU			927.000	2,493.63
CREDICORP LTD			32,922.000	5,311,306.26
CREDO TECHNOLOGY GROUP HOLDING			62,471.000	1,995,323.74
CRESCENT ENERGY CO			3,671.000	43,501.35
CRH PLC			635,372.000	47,640,192.56
CRINETICS PHARMACEUTICALS INC			14,526.000	650,619.54
CROCS INC			14,309.000	2,088,255.46
CROSS COUNTRY HEALTHCARE INC			14,269.000	197,482.96
CROWDSTRIKE HOLDINGS INC			24,822.000	9,511,542.18
CROWN CASTLE INC			150,696.000	14,722,999.20
CRYO-CELL INTERNATIONAL INC			782.000	5,951.02
CRYOPORT INC			6,300.000	43,533.00
CSG SYSTEMS INTERNATIONAL INC			7,582.000	312,150.94
CSL LTD			153,400.000	30,243,730.17
CSP INC			2,880.000	42,912.00
CSPC PHARMACEUTICAL GROUP LTD HK/01093			11,770,000.000	9,376,924.45
CSW INDUSTRIALS INC			2,892.000	767,276.52
CSX CORP			453,247.000	15,161,112.15



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CTO REALTY GROWTH INC			12,275.000	214,321.50
CTS CORP			5,514.000	279,173.82
CTS EVENTIM AG & CO KGAA			311,027.000	25,967,434.28
CUE BIOPHARMA INC			4,231.000	5,246.44
CULLINAN THERAPEUTICS INC			12,183.000	212,471.52
CULP INC			4,299.000	19,259.52
CUMMINS INC			19,930.000	5,519,214.90
CUMULUS MEDIA INC			6,740.000	13,749.60
CUSHMAN & WAKEFIELD PLC			21,750.000	226,200.00
CUTERA INC			8,286.000	12,511.86
CV HOLDINGS INC/UNITED STATES			5,499.000	109.98
CVB FINANCIAL CORP			22,454.000	387,106.96
CVR CATALYST CONTRA			16,348.000	0.00
CVR ENERGY INC			7,865.000	210,546.05
CVR F STAR			350.000	0.00
CVR F STAR THERAPEUTIC			350.000	0.00
CVS HEALTH CORP			153,945.000	9,091,991.70
CYBERARK SOFTWARE LTD			58,000.000	15,858,360.00
CYBERCARE INC COM			5,500.000	0.00
CYCLERION THERAPEUTICS INC			114.000	259.92
CYCLO THERAPEUTICS INC			690.000	876.30
CYIENT LTD			64,162.000	1,413,468.36
CYTODYN INC			79,398.000	10,877.53
D7 ENTERPRISES INC			18.000	0.00
DAIICHI SANKYO CO LTD			570,000.000	19,574,040.00
DAIKIN INDUSTRIES LTD			52,500.000	7,300,914.01
DAILY JOURNAL CORP			344.000	135,701.12
DAKTRONICS INC			8,542.000	119,160.90
DALATA HOTEL GROUP PLC			423,569.000	1,806,761.10
DALLASNEWS CORP			80.000	287.20
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			27,166.000	329,251.92
DANAHER CORP			77,112.000	19,266,433.20
DARDEN RESTAURANTS INC			14,416.000	2,181,429.12
DATA I/O CORP			3,808.000	10,510.08
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	29.50
DAVE & BUSTER'S ENTERTAINMENT			11,575.000	460,800.75
DAVIDE CAMPARI-MILANO NV			1,336,170.000	12,636,322.71



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DAVITA INC			5,568.000	771,557.76
DAXOR CORP			1,743.000	15,687.00
DAY ONE BIOPHARMACEUTICALS INC			7,284.000	100,373.52
DAYFORCE INC			16,992.000	842,803.20
DB INSURANCE CO LTD			64,571.000	5,371,142.34
DECKERS OUTDOOR CORP			2,762.000	2,673,477.90
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			27,858.000	10,408,584.54
DELCATH SYSTEMS INC			2.000	16.68
DELEK US HOLDINGS INC			648,054.000	16,045,817.04
DELIA*S INC			3,437.000	0.00
DELL TECHNOLOGIES INC			10,288.000	1,418,818.08
DELPHAX TECHNOLOGIES INC			7,074.000	212.22
DELTA AIR LINES INC			69,442.000	3,294,328.48
DELTA APPAREL INC			5,673.000	3,290.34
DELTA ELECTRONICS INC			157,000.000	1,875,298.60
DELTAGEN INC			13,680.000	1.37
DELUXE CORP			9,284.000	208,518.64
DENNY'S CORP			15,595.000	110,724.50
DENTSPLY SIRONA INC			22,314.000	555,841.74
DERMTECH INC			7,330.000	787.97
DESCARTES SYS GROUP INC			43,200.000	4,184,718.82
DESIGN THERAPEUTICS INC			26,655.000	89,294.25
DESIGNER BRANDS INC			12,315.000	84,111.45
DESTINATION MATERNITY CORP			3,060.000	0.00
DEUTSCHE BANK AG			650,600.000	10,395,058.44
DEUTSCHE POST AG			255,800.000	10,360,266.43
DEVON ENERGY CORP			80,964.000	3,837,693.60
DEXCOM INC			101,735.000	11,534,714.30
DHT HOLDINGS INC			30,757.000	355,858.49
DIADEXUS INC			148.000	0.00
DIAMEDICA THERAPEUTICS INC			22,211.000	65,522.45
DIAMOND HILL INVESTMENT GROUP			1,393.000	196,064.75
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	17.44
DIAMONDBACK ENERGY INC			68,044.000	13,621,728.36
DIAMONDROCK HOSPITALITY CO			45,939.000	388,184.55
DIGI INTERNATIONAL INC			11,354.000	260,347.22
DIGIMARC CORP			6,289.000	195,021.89
DIGITAL REALTY TRUST INC			36,499.000	5,549,672.95



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIGITAL TURBINE INC			15,160.000	25,165.60
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			1,652.000	727,524.28
DINE BRANDS GLOBAL INC			3,407.000	123,333.40
DIODES INC			9,248.000	665,208.64
DIPLOMA PLC			46,103.000	2,417,404.72
DISC MEDICINE INC			2,462.000	110,962.34
DISCO CORP			60,000.000	22,767,624.57
DISCOVER FINANCIAL SERVICES			33,198.000	4,342,630.38
DISTRIBUTION SOLUTIONS GROUP I			8,602.000	258,060.00
DIVERSIFIED HEALTHCARE TRUST			39,265.000	119,758.25
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,675.000	1,097.13
DLH HOLDINGS CORP			1,276.000	13,474.56
DMC GLOBAL INC			5,913.000	85,265.46
DNOW INC			18,439.000	253,167.47
DOCEBO INC			29,068.000	1,122,896.84
DOCGO INC			13,286.000	41,053.74
DOCUSIGN INC			13,345.000	713,957.50
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			23,639.000	3,125,784.97
DOLLAR TREE INC			31,537.000	3,367,205.49
DOMINION ENERGY INC			124,683.000	6,109,467.00
DOMINO'S PIZZA INC			6,391.000	3,299,865.03
DOMO INC			6,586.000	50,843.92
DONEGAL GROUP INC			7,689.000	95,634.36
DONNELLEY FINANCIAL SOLUTIONS			624.000	37,202.88
DOORDASH INC			14,721.000	1,601,350.38
DOOSAN BOBCAT INC			267,100.000	9,954,396.05
DORIAN LPG LTD			791.000	33,190.36
DORMAN PRODUCTS INC			7,456.000	682,074.88
DOUGLAS DYNAMICS INC			4,622.000	108,154.80
DOUGLAS ELLIMAN INC			6,396.000	7,419.36
DOUGLAS EMMETT INC			30,659.000	408,071.29
DOVER CORP			22,488.000	4,057,959.60
DOW INC			91,734.000	4,866,488.70
DR HORTON INC			50,526.000	7,120,629.18
DRI CORP			787.000	0.00
DRIL-QUIP INC			6,716.000	124,917.60



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSM-FIRMENICH AG			246,118.000	27,854,847.67
DSV A/S			125,000.000	19,168,032.00
DT MIDSTREAM INC			18,814.000	1,336,358.42
DTE ENERGY CO			36,148.000	4,012,789.48
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.00
DUCOMMUN INC			4,387.000	254,709.22
DUKE ENERGY CORP			108,999.000	10,924,969.77
DUOLINGO INC			5,487.000	1,144,972.29
DUPONT DE NEMOURS INC			56,361.000	4,536,496.89
DURECT CORP			856.000	1,104.24
DUTCH BROS INC			12,264.000	507,729.60
DXP ENTERPRISES INC/TX			1,938.000	88,837.92
DYADIC INTERNATIONAL INC			17,431.000	25,449.26
DYCOM INDUSTRIES INC			6,176.000	1,042,261.76
DYNACQ HEALTHCARE INC			16.000	0.00
DYNAVAX TECHNOLOGIES CORP			31,975.000	359,079.25
DYNE THERAPEUTICS INC			17,320.000	611,222.80
DYNEX CAPITAL INC			3,858.000	46,064.52
DZS INC			688.000	804.96
EACO CORP			16.000	512.16
EAGLE BANCORP INC			6,947.000	131,298.30
EAGLE FINANCIAL SERVICES INC			104.000	3,393.52
EAGLE PHARMACEUTICALS INC/DE			5,402.000	30,251.20
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EASTERLY GOVERNMENT PROPERTIES			16,411.000	203,004.07
EASTERN BANKSHARES INC			27,086.000	378,662.28
EASTERN CO/THE			1,765.000	44,954.55
EASTMAN CHEMICAL CO			16,531.000	1,619,542.07
EATON CORP PLC			50,649.000	15,880,993.95
EBAY INC			73,467.000	3,946,647.24
EBIX INC			7,268.000	654.12
EBT INTL INC COM NEW			69.000	0.00
ECOLAB INC			29,743.000	7,078,834.00
EDENRED SE			282,290.000	11,923,271.16
EDGEWELL PERSONAL CARE CO			11,235.000	451,534.65
EDISON INTERNATIONAL			67,121.000	4,819,959.01
EDITAS MEDICINE INC			8,837.000	41,268.79



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EDP SA			1,917,412.000	7,190,397.11
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			2,549.000	4,817.61
EDWARDS LIFESCIENCES CORP			64,846.000	5,989,825.02
EGAIN CORP			6,310.000	39,816.10
EIGER BIOPHARMACEUTICALS INC			652.000	8,247.80
ELECTROMED INC			6,656.000	100,039.68
ELECTRONIC ARTS INC			38,520.000	5,366,991.60
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	36.56
ELEMENT SOLUTIONS INC			36,837.000	999,019.44
ELEVANCE HEALTH INC			70,793.000	38,359,894.98
ELF BEAUTY INC			9,143.000	1,926,612.96
ELI LILLY & CO			88,050.000	79,718,709.00
ELITE MATERIAL CO LTD			141,900.000	2,077,662.85
ELLINGTON CREDIT CO			4,988.000	34,666.60
ELLINGTON FINANCIAL INC			1,565.000	18,905.20
ELME COMMUNITIES			15,723.000	250,467.39
EMAK WORLDWIDE INC			1,137.000	0.00
EMBECTA CORP			10,339.000	129,237.50
EMBRAER SA ADR			67,400.000	1,738,920.00
EMERALD HOLDING INC			9,757.000	55,517.33
EMERGENT BIOSOLUTIONS INC			10,925.000	74,508.50
EMERSON ELECTRIC CO			61,564.000	6,781,890.24
EMERSON RADIO CORP			4,778.000	2,819.02
EMPIRE RESORTS INC ESC			104.000	0.00
EMPIRE STATE REALTY TRUST INC			26,974.000	253,016.12
EMPLOYERS HOLDINGS INC			9,779.000	416,878.77
ENACT HOLDINGS INC			23,559.000	722,318.94
ENANTA PHARMACEUTICALS INC			6,318.000	81,944.46
ENBRIDGE INC			81,100.000	2,886,349.00
ENCORE CAPITAL GROUP INC			7,194.000	300,205.62
ENCORE WIRE CORP			4,153.000	1,203,663.99
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			12,117.000	357,936.18
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			2.000	2.76
ENERGY TRANSFER LP			2,084,130.000	33,804,588.60
ENERPAC TOOL GROUP CORP			12,972.000	495,270.96



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENERSYS			8,732.000	903,936.64
ENFUSION INC			357,216.000	3,043,480.32
ENGIE SA			601,551.000	8,597,238.32
ENHERENT CORP			9,218.000	0.01
ENLINK MIDSTREAM LLC			1,096,286.000	15,084,895.36
ENLIVEN THERAPEUTICS INC			9,495.000	221,898.15
ENNIS INC			6,662.000	145,831.18
ENOVA INTERNATIONAL INC			5,146.000	320,338.50
ENOVIS CORP			8,660.000	391,432.00
ENPHASE ENERGY INC			14,642.000	1,459,953.82
ENPRO INC			3,966.000	577,330.62
ENSIGN GROUP INC/THE			13,625.000	1,685,276.25
ENSTAR GROUP LTD			1,842.000	563,099.40
ENERGY CORP			38,845.000	4,156,415.00
ENTERPRISE BANCORP INC/MA			3,438.000	85,537.44
ENTERPRISE FINANCIAL SERVICES			5,600.000	229,096.00
ENTERPRISE PRODUCTS PARTNERS L			1,180,108.000	34,199,529.84
ENTRADA THERAPEUTICS INC			8,309.000	118,403.25
ENTRADE INC COM			13,100.000	0.00
ENVESTNET INC			9,311.000	582,775.49
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVISTA HOLDINGS CORP			1,605.000	26,691.15
ENVIT CAPITAL GROUP INC			290.000	0.00
EOG RESOURCES INC			66,843.000	8,413,528.41
EPAM SYSTEMS INC			8,268.000	1,555,293.48
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			11,033.000	812,911.44
EPR PROPERTIES			13,361.000	560,894.78
EQT CORP			68,714.000	2,541,043.72
EQUIFAX INC			13,302.000	3,225,202.92
EQUIFIN INC			394.000	0.00
EQUINIX INC			11,451.000	8,663,826.60
EQUITRANS MIDSTREAM CORP			71,757.000	931,405.86
EQUITY BANCSHARES INC			3,634.000	127,916.80
EQUITY COMMONWEALTH			21,243.000	412,114.20
EQUITY LIFESTYLE PROPERTIES IN			13,324.000	867,792.12
EQUITY RESIDENTIAL			50,564.000	3,506,107.76



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EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00
ERSTE GROUP BANK AG			225,900.000	10,710,872.30
ESAB CORP			9,315.000	879,615.45
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			5,518.000	76,093.22
ESCALERA RESOURCES CO			9,249.000	0.00
ESCO TECHNOLOGIES INC			5,978.000	627,929.12
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00
ESCROW NEW YORK REIT INC			1,767.000	13,411.53
ESSA BANCORP INC			937.000	16,481.83
ESSENT GROUP LTD			20,768.000	1,166,953.92
ESSENTIAL PROPERTIES REALTY TR			16,812.000	465,860.52
ESSEX PROPERTY TRUST INC			11,177.000	3,042,379.40
ESTABLISHMENT LABS HOLDINGS IN			5,617.000	255,236.48
ESTEE LAUDER COS INC/THE			31,079.000	3,306,805.60
ETERNA THERAPEUTICS INC			3.000	5.43
ETHAN ALLEN INTERIORS INC			5,648.000	157,522.72
ETSY INC			12,584.000	742,204.32
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			268.000	0.00
EVERBRIDGE INC			6,399.000	223,901.01
EVERCEL INC			2,040.000	1,530.00
EVERCORE INC			7,367.000	1,535,503.81
EVEREST GROUP LTD			9,138.000	3,481,760.76
EVERGREEN ENERGY INC			1,552.000	0.00
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			49,183.000	2,605,223.51
EVERI HOLDINGS INC			15,766.000	132,434.40
EVERQUOTE INC			4,932.000	102,881.52
EVERSOURCE ENERGY			57,507.000	3,261,221.97
EVERTEC INC			11,860.000	394,345.00
EVI INDUSTRIES INC			2,865.000	54,205.80
EVOLENT HEALTH INC			23,311.000	445,706.32
EVOLUTION PETROLEUM CORP			18,931.000	99,766.37
EVOTEC SE			1,450,000.000	13,947,486.56



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EW SCRIPPS CO/THE			10,224.000	32,103.36
EXACT SCIENCES CORP			6,521.000	275,512.25
EXCELERATE ENERGY INC			35,780.000	659,783.20
EXELON CORP			142,369.000	4,927,391.09
EXIDE INDUSTRIES LTD			303,089.000	2,051,791.21
EXLSERVICE HOLDINGS INC			33,005.000	1,035,036.80
EXP WORLD HOLDINGS INC			11,260.000	127,069.11
EXPEDIA GROUP INC			149,814.000	18,875,065.86
EXPEDITORS INTERNATIONAL OF WA			22,255.000	2,777,201.45
EXPERIAN PLC			212,466.000	9,899,795.05
EXPONENT INC			12,260.000	1,166,171.20
EXPRESS INC			224.000	143.25
EXPRO GROUP HOLDINGS NV			18,786.000	430,575.12
EXTRA SPACE STORAGE INC			22,784.000	3,540,861.44
EXTREME NETWORKS INC			21,699.000	291,851.55
EXXON MOBIL CORP			530,566.000	61,078,757.92
EZCORP INC			7,741.000	81,048.27
F&G ANNUITIES & LIFE INC			18,288.000	695,858.40
F5 INC			12,501.000	2,153,047.23
FAB INDS INC COM			4,400.000	0.00
FABRINET			8,573.000	2,098,584.67
FACTORY 2-U STORES INC			5,731.000	0.00
FACTSET RESEARCH SYSTEMS INC			6,939.000	2,832,985.53
FAIR ISAAC CORP			4,817.000	7,170,875.22
FAIRFAX FINANCIAL HOLDINGS LTD			34,214.000	38,875,592.49
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			72.000	100.80
FANUC CORP			336,000.000	9,209,399.70
FARADAY TECHNOLOGY CORP			203,493.037	2,029,992.43
FARMER BROS CO			4,065.000	10,894.20
FARO TECHNOLOGIES INC			3,964.000	63,424.00
FASTENAL CO			85,573.000	5,377,407.32
FASTLY INC			21,687.000	159,833.19
FB FINANCIAL CORP			2,599.000	101,438.97
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			1,343.000	242,841.26
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			8,034.000	811,192.98
FEDERAL SCREW WORKS			815.000	5,705.00



Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FEDERAL SIGNAL CORP			16,303.000	1,364,072.01
FEDERATED HERMES INC			17,945.000	590,031.60
FEDEX CORP			31,485.000	9,440,462.40
FEDNAT HOLDING CO			946.000	0.00
FERRARI NV			31,610.000	12,897,361.26
FIBERCORE INC			7,424.000	0.01
FIBERMARK INC COM			6,800.000	0.00
FIDELITY NATIONAL FINANCIAL IN			21,864.000	1,080,518.88
FIDELITY NATIONAL INFORMATION			59,858.000	4,510,898.88
FIFTH THIRD BANCORP			114,028.000	4,160,881.72
FINANCIAL INSTITUTIONS INC			4,708.000	90,958.56
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINNING INTERNATIONAL INC			220,400.000	6,460,513.76
FINOVA GROUP INC COM			50,900.000	0.00
FIRST BANCORP INC/THE			868.000	21,569.80
FIRST BANCORP/PUERTO RICO			32,024.000	585,718.96
FIRST BANCORP/SOUTHERN PINES N			8,391.000	267,840.72
FIRST BANCSHARES INC/THE			5,230.000	135,875.40
FIRST BUSEY CORP			11,649.000	282,022.29
FIRST BUSINESS FINANCIAL SERVI			1,275.000	47,162.25
FIRST COMMONWEALTH FINANCIAL C			29,963.000	413,789.03
FIRST COMMUNITY BANKSHARES INC			1,887.000	69,517.08
FIRST FINANCIAL BANKSHARES INC			29,933.000	883,921.49
FIRST FINANCIAL CORP/IN			2,801.000	103,300.88
FIRST FINANCIAL NORTHWEST INC			2,013.000	42,534.69
FIRST FOUNDATION INC			6,079.000	39,817.45
FIRST GUARANTY BANCSHARES INC			624.000	5,616.00
FIRST HAWAIIAN INC			20,608.000	427,822.08
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			1,761.000	47,582.22
FIRST MARINER BANCORP			4,813.000	0.00
FIRST MERCHANTS CORP			10,825.000	360,364.25
FIRST MID BANCSHARES INC			212.000	6,970.56
FIRST OF LONG ISLAND CORP/THE			3,850.000	38,577.00
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00
FIRST REPUBLIC BANK/CA			21,300.000	426.00
FIRST SAVINGS FINANCIAL GROUP			9,302.000	165,482.58



Asset Detail

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As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST SOLAR INC			11,519.000	2,597,073.74
FIRST STATE BANCORPORATION/NM			2,669.000	0.00
FIRST UNITED CORP			8,169.000	166,810.98
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRST WATCH RESTAURANT GROUP I			80,898.000	1,420,568.88
FIRSTCASH HOLDINGS INC			8,695.000	911,931.60
FIRSTENERGY CORP			94,022.000	3,598,221.94
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			62,963.000	9,384,005.52
FLANIGAN'S ENTERPRISES INC			17.000	451.52
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEX LTD			261,450.000	7,710,160.50
FLEXSTEEL INDUSTRIES INC			4,705.000	146,137.30
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLUOR CORP			29,409.000	1,280,761.95
FLUSHING FINANCIAL CORP			7,137.000	93,851.55
FLYI INC COM			29,300.000	0.00
FLYWIRE CORP			291,657.000	4,780,258.23
FMC CORP			21,226.000	1,221,556.30
FOAMEX INTL INC COM NEW			9,459.000	0.00
FOCUS ENHANCEMENTS INC			19,974.000	0.00
FOGHORN THERAPEUTICS INC			11,261.000	64,750.75
FONAR CORP			9,772.000	156,352.00
FOOT LOCKER INC			13,523.000	336,993.16
FOOTBALL EQUITIES INC			5,500.000	0.00
FOOTSTAR INC			18,000.000	0.00
FORD MOTOR CO			479,331.000	6,010,810.74
FORD OTOMOTIV SANAYI AS			50,677.000	1,737,488.28
FORESTAR GROUP INC			10,847.000	346,995.53
FORMFACTOR INC			14,608.000	884,222.24
FORRESTER RESEARCH INC			6,546.000	111,805.68
FORTE BIOSCIENCES INC			100.000	53.70
FORTINET INC			68,232.000	4,112,342.64
FORTITUDE GOLD CORP			4,674.000	20,238.42
FORTIVE CORP			54,589.000	4,045,044.90
FORTREA HOLDINGS INC			15,796.000	368,678.64
FORUM ENERGY TECHNOLOGIES INC			577.000	9,728.22
FORWARD AIR CORP			7,233.000	137,716.32



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOSSIL GROUP INC			6,665.000	9,597.60
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	0.00
FOUR CORNERS PROPERTY TRUST IN			15,722.000	387,861.74
FOX CORP			64,274.000	2,175,736.78
FOX FACTORY HOLDING CORP			6,842.000	329,715.98
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN BSP REALTY TRUST INC			8,951.000	112,782.60
FRANKLIN COVEY CO			4,986.000	189,468.00
FRANKLIN ELECTRIC CO INC			9,711.000	935,363.52
FRANKLIN RESOURCES INC			32,269.000	721,212.15
FRANKLIN STREET PROPERTIES COR			16,971.000	25,965.63
FREEDOM HOLDING CORP/NV			5,414.000	407,132.80
FREEMPORT-MCMORAN INC			154,582.000	7,512,685.20
FREIGHTCAR AMERICA INC			1,859.000	6,487.91
FREQUENCY ELECTRONICS INC			7,178.000	65,391.58
FREQUENCY THERA CONTRA			2,830.000	5,479.87
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			6,276.000	137,130.60
FRESHPET INC			44,658.000	5,778,298.62
FRESHWORKS INC			29,583.000	375,408.27
FRIEDMANS INC CL A			10,900.000	0.00
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	0.00
FRONTLINE PLC			27,332.000	704,072.32
FRP HOLDINGS INC			2,236.000	63,770.72
FS BANCORP INC			2,521.000	91,890.45
FULCRUM THERAPEUTICS INC			5,653.000	35,048.60
FULGENT GENETICS INC			6,315.000	123,900.30
FULL TRUCK ALLIANCE CO LTD ADR			254,498.000	2,046,163.92
FULTON FINANCIAL CORP			1,623.000	27,558.54
FUNDAMENTAL GLOBAL INC			168.000	159.20
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			7,437.000	38,151.81
FUYAO GLASS INDUSTRY GROUP CO HK/03606			270,800.000	1,572,966.67
G-III APPAREL GROUP LTD			7,738.000	209,467.66
G1 THERAPEUTICS INC			12,460.000	28,408.80
GA EXPRESS INC			1,881.000	0.00
GABELLI DIVIDEND & INCOME TR			109,868.000	2,495,102.28
GABELLI HEALTHCARE & WELL			171,585.000	1,643,784.30



Asset Detail

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As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GALAGEN INC			100.000	0.00
GALAXY ENTERTAINMENT GROUP LTD HK/00027			1,237,000.000	5,767,195.23
GALDERMA GROUP AG			147,744.000	12,160,189.45
GALECTIN THERAPEUTICS INC			8,027.000	18,141.02
GALMED PHARMACEUTICALS LTD			110.000	31.46
GAMCO INVESTORS INC			7,753.000	188,397.90
GAMCO NATURAL RESOURCES GOLD			13,148.000	72,182.52
GAMETECH INTERNATIONAL INC			4,418.000	0.00
GANNETT CO INC			24,494.000	112,917.34
GARGOYLES INC			187.000	0.00
GARMIN LTD			29,545.000	4,813,471.40
GARTNER INC			11,264.000	5,058,211.84
GATX CORP			7,059.000	934,329.24
GAZTRANSPORT ET TECHNIGAZ SA			19,324.000	2,524,609.59
GCI LIBERTY INC SR ESCROW			228,538.000	0.00
GE AEROSPACE			126,757.000	20,150,560.29
GE HEALTHCARE INC			53,509.000	4,169,421.28
GE VERNOVA INC			29,494.000	5,058,515.94
GEN DIGITAL INC			112,108.000	2,800,457.84
GENE BIOTHERAPEUTICS INC			65.000	0.00
GENELUX CORP			3,545.000	6,912.75
GENERAC HOLDINGS INC			6,523.000	862,471.06
GENERAL DATACOMM INDUSTRIES IN			1,255.000	0.00
GENERAL DYNAMICS CORP			24,466.000	7,098,565.24
GENERAL MILLS INC			69,760.000	4,413,017.60
GENERAL MOLY INC			5,187.000	0.00
GENERAL MOTORS CO			122,779.000	5,704,312.34
GENERAL STEEL HOLDINGS INC			1,145.000	0.00
GENESCO INC			4,896.000	126,610.56
GENESIS WORLDWIDE INC			6,900.000	0.00
GENMAB A/S			58,000.000	14,545,428.44
GENTHERM INC			8,747.000	431,402.04
GENUINE PARTS CO			131,575.000	18,199,454.00
GENWORTH FINANCIAL INC			75,094.000	453,567.76
GEOGLOBAL RESOURCES INC			2,056.000	0.00
GEOPETRO RESOURCES CO			1,269.000	0.00
GEOSPACE TECHNOLOGIES CORP			6,774.000	60,830.52
GERMAN AMERICAN BANCORP INC			5,532.000	195,556.20
GERON CORP			28,697.000	121,675.28



Asset Detail

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As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GERRESHEIMER AG			72,144.000	7,755,229.30
GETTY REALTY CORP			7,779.000	207,388.14
GF SECURITIES CO LTD HK/01776			3,269,800.000	2,709,686.45
GIBRALTAR INDUSTRIES INC			7,602.000	521,117.10
GIGA-TRONICS INC			104.000	12.23
GILEAD SCIENCES INC			157,827.000	10,828,510.47
GLACIER BANCORP INC			19,501.000	727,777.32
GLADSTONE COMMERCIAL CORP			5,929.000	84,606.83
GLADSTONE LAND CORP			15,825.000	216,644.25
GLASSBRIDGE ENTERPRISES INC			3.000	60.00
GLATFELTER CORP			8,191.000	11,385.49
GLAUKOS CORP			7,694.000	910,584.90
GLOBAL INDUSTRIAL CO			8,421.000	264,082.56
GLOBAL MEDICAL REIT INC			10,382.000	94,268.56
GLOBAL NET LEASE INC			31,448.000	231,142.80
GLOBAL PAYMENTS INC			210,975.000	20,401,282.50
GLOBAL TECHNOLOGIES LTD			4,068.000	0.81
GLOBAL X US INFRASTRUCTURE			770,760.000	28,533,535.20
GLOBANT SA			13,851.000	2,469,079.26
GLOBE LIFE INC			9,035.000	743,399.80
GLOBUS MEDICAL INC			7,179.000	491,689.71
GLYCOMIMETICS INC			11,948.000	3,364.56
GMS INC			8,770.000	706,949.70
GODADDY INC			29,499.000	4,121,305.29
GOGO INC			7,721.000	74,276.02
GOLAR LNG LTD			24,541.000	769,360.35
GOLD RESOURCE CORP			17,035.000	6,560.18
GOLDEN ENTERTAINMENT INC			755.000	23,488.05
GOLDEN OCEAN GROUP LTD			23,280.000	321,307.75
GOLDMAN SACHS GROUP INC/THE			36,008.000	16,287,138.56
GOLUB CAPITAL BDC INC			7,354.000	115,531.34
GOODRX HOLDINGS INC			71,009.000	553,870.20
GOODYEAR TIRE & RUBBER CO/THE			59,787.000	678,582.45
GOOSEHEAD INSURANCE INC			16,153.000	927,828.32
GOPRO INC			16,405.000	23,295.10
GORMAN-RUPP CO/THE			6,679.000	245,186.09
GRAFTECH INTERNATIONAL LTD			31,237.000	30,299.89
GRAHAM CORP			4,689.000	132,042.24
GRAHAM HOLDINGS CO			973.000	680,662.15



Asset Detail

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As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRAIL INC			2,847.000	43,758.39
GRAND CANYON EDUCATION INC			8,245.000	1,153,557.95
GRANITE BROAD LLC RBR			70.000	0.00
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			11,535.000	714,823.95
GRANITE POINT MORTGAGE TRUST I			6,463.000	19,195.11
GRAY TELEVISION INC			25,276.000	135,497.89
GREAT AMERICAN BANCORP INC			144.000	5,666.40
GREAT ELM GROUP INC			1,871.000	3,367.80
GREAT LAKES DREDGE & DOCK CORP			8,807.000	77,325.46
GREAT SOUTHERN BANCORP INC			1,828.000	101,655.08
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			470.000	26,902.80
GREEN DOT CORP			11,815.000	111,651.75
GREEN PLAINS INC			17,644.000	279,833.84
GREENBRIER COS INC/THE			5,187.000	257,015.85
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENIDGE GENERATION HOLDINGS			72.000	193.68
GREENLIGHT CAPITAL RE LTD			14,943.000	195,753.30
GREGGS PLC			70,771.000	2,479,876.14
GREIF INC			5,148.000	295,855.56
GRID DYNAMICS HOLDINGS INC			224,449.000	2,358,958.99
GRIFFON CORP			11,015.000	703,417.90
GRITSTONE BIO INC			6,274.000	3,876.70
GROCERY OUTLET HOLDING CORP			15,681.000	346,863.72
GROUP 1 AUTOMOTIVE INC			3,972.000	1,180,796.16
GROWGENERATION CORP			9,401.000	20,212.15
GRUPO MEXICO SAB DE CV			274,557.000	1,482,131.82
GSE SYSTEMS INC			75.000	345.00
GSK PLC			675,100.000	13,052,659.85
GSV INC			770.000	0.00
GTT COMMUNICATIONS INC WTS EXP 12/31/2024			146.000	0.00
GTX INC			397.000	0.00
GUESS? INC			9,378.000	191,311.20
GUIDED THERAPEUTICS INC			2.000	0.20
GULF ISLAND FABRICATION INC			5,482.000	33,275.74
GULFPORT ENERGY CORP			1,847.000	278,897.00
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			766.000	6,013.10



Asset Detail

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As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
H WORLD GROUP LTD ADR			358,530.000	11,946,219.60
H&E EQUIPMENT SERVICES INC			4,986.000	220,231.62
HA SUSTAINABLE INFRASTRUCTURE			13,232.000	391,667.20
HACKETT GROUP INC/THE			7,865.000	170,827.80
HAEMONETICS CORP			8,691.000	719,006.43
HAIER SMART HOME CO LTD HK/06690			2,161,600.000	7,226,190.53
HAIN CELESTIAL GROUP INC/THE			15,064.000	104,092.24
HALEON PLC			3,088,992.000	12,596,867.98
HALLADOR ENERGY CO			13,127.000	101,996.79
HALLIBURTON CO			111,942.000	3,781,400.76
HALLMARK FINANCIAL SERVICES IN			190.000	0.02
HALOZYME THERAPEUTICS INC			25,983.000	1,360,469.88
HAMILTON BEACH BRANDS HOLDING			3,049.000	52,412.31
HAMILTON LANE INC			5,525.000	682,779.50
HAMPSHIRE GROUP LTD			2,587.000	0.00
HANCOCK WHITNEY CORP			17,239.000	824,541.37
HANKOOK TIRE & TECHNOLOGY CO L			177,765.000	5,837,250.81
HANMI FINANCIAL CORP			5,239.000	87,596.08
HARBOR DIVERSIFIED INC			100.000	165.00
HARBOURTON CAPITAL GROUP INC			233.000	0.00
HARLEYSVILLE FINANCIAL CORP			249.000	5,266.35
HARMONIC INC			19,973.000	235,082.21
HARMONY BIOSCIENCES HOLDINGS I			3,798.000	114,585.66
HARROW INC			17,135.000	357,950.15
HARTE HANKS INC			952.000	7,720.72
HARTFORD FINANCIAL SERVICES GR			53,952.000	5,424,334.08
HARVARD APPARATUS REGENERATIVE			68.000	193.80
HARVARD BIOSCIENCE INC			26,968.000	76,858.80
HARVEST NATURAL RESOURCES INC			1,538.000	0.00
HASBRO INC			14,082.000	823,797.00
HASTINGS MANUFACTURING CO			262.000	0.00
HAUPPAUGE DIGITAL INC			3,900.000	40.56
HAVERTY FURNITURE COS INC			4,629.000	117,067.41
HAWAIIAN HOLDINGS INC			10,801.000	134,256.43
HAWKINS INC			8,540.000	777,140.00
HAWTHORN BANCSHARES INC			1,074.000	21,265.20
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,408.000	141,349.60
HB FULLER CO			13,359.000	1,028,108.64



Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HCA HEALTHCARE INC			22,741.000	7,306,228.48
HD HYUNDAI ELECTRIC CO LTD			13,219.000	2,977,035.13
HDFC BANK LTD			491,793.000	9,930,517.75
HDFC BANK LTD ADR			290,000.000	18,655,700.00
HEALTHCARE SERVICES GROUP INC			16,598.000	175,606.84
HEALTHEQUITY INC			13,779.000	1,187,749.80
HEALTHPEAK PROPERTIES INC			117,040.000	2,293,984.00
HEALTHSTREAM INC			6,289.000	175,463.10
HEALTHWAREHOUSE.COM INC			409.000	51.94
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			16,229.000	200,103.57
HEARTLAND FINANCIAL USA INC			6,499.000	288,880.55
HEIDRICK & STRUGGLES INTERNATI			6,662.000	210,385.96
HELICOS BIOSCIENCES CORP			297.000	0.00
HELIOS AND MATHESON ANALYTICS			2.000	0.00
HELIOS TECHNOLOGIES INC			4,056.000	193,674.00
HELIX ENERGY SOLUTIONS GROUP I			38,793.000	463,188.42
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			18,394.000	664,759.16
HENNESSY ADVISORS INC			2,914.000	20,747.68
HENRY SCHEIN INC			24,358.000	1,561,347.80
HENSOLDT AG			269,986.000	9,936,536.40
HERC HOLDINGS INC			5,105.000	680,445.45
HERCULES CAPITAL INC			23,403.000	478,591.35
HERITAGE FINANCIAL CORP/WA			8,444.000	152,245.32
HERSHEY CO/THE			18,530.000	3,406,369.90
HERTZ GLOBAL HOLDINGS INC			2.000	7.06
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			4.000	9.80
HESS CORP			39,442.000	5,818,483.84
HESS MIDSTREAM LP			330,401.000	12,039,812.44
HEWLETT PACKARD ENTERPRISE CO			229,407.000	4,856,546.19
HEXAGON AB			971,082.000	10,971,460.53
HG HOLDINGS INC			241.000	1,385.75
HHGREGG INC			6,832.000	0.68
HIBBETT INC			4,934.000	430,294.14
HIGHWOODS PROPERTIES INC			19,579.000	514,340.33
HILLENBRAND INC			15,738.000	629,834.76
HILLEVAX INC			7,960.000	115,101.60
HILLTOP HOLDINGS INC			15,746.000	492,534.88



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HILTON GRAND VACATIONS INC			14,828.000	599,496.04
HILTON WORLDWIDE HOLDINGS INC			26,908.000	5,871,325.60
HINES HORTICULTURE INC COM			21,200.000	0.00
HISPANIC EXPRESS INC			200.000	0.00
HITACHI LTD			324,500.000	7,264,233.04
HMN FINANCIAL INC			689.000	15,771.21
HNI CORP			9,855.000	443,672.10
HOLCIM AG			140,000.000	12,404,629.43
HOLLYSYS AUTOMATION TECHNOLOGI			9,371.000	202,788.44
HOLOGIC INC			43,753.000	3,248,660.25
HOLOGRAPHIC STORAGE LTD			43.000	0.00
HOME BANCORP INC			3,264.000	130,592.64
HOME BANCSHARES INC/AR			28,978.000	694,312.88
HOME DEPOT INC/THE			148,031.000	50,958,191.44
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			4,921.000	56,099.40
HOMETRUST BANCSHARES INC			4,056.000	121,801.68
HON HAI PRECISION INDUSTRY CO			901,000.000	5,943,436.60
HONEYWELL INTERNATIONAL INC			70,074.000	14,963,601.96
HOOKER FURNISHINGS CORP			1,758.000	25,455.84
HOOPER HOLMES INC			820.000	0.00
HOPE BANCORP INC			21,395.000	229,782.30
HORIZON BANCORP INC/IN			2,986.000	36,936.82
HORMEL FOODS CORP			61,104.000	1,863,060.96
HOSHIZAKI CORP			29,800.000	945,167.24
HOST HOTELS & RESORTS INC			135,539.000	2,436,991.22
HOULIHAN LOKEY INC			8,173.000	1,102,210.78
HOUSTON AMERICAN ENERGY CORP			241.000	310.89
HOVNIANIAN ENTERPRISES INC			354.000	50,239.68
HOWMET AEROSPACE INC			53,078.000	4,120,445.14
HOYA CORP			106,700.000	12,407,208.43
HP INC			109,905.000	3,848,873.10
HUB24 LTD			92,747.000	2,883,357.46
HUBBELL INC			7,684.000	2,808,348.32
HUBSPOT INC			19,471.000	11,483,801.09
HUDSON GLOBAL INC			20.000	332.20
HUDSON PACIFIC PROPERTIES INC			26,578.000	127,840.18
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			16,613.000	6,207,447.45



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUNTINGTON BANCSHARES INC/OH			155,954.000	2,055,473.72
HUNTINGTON INGALLS INDUSTRIES			4,244.000	1,045,424.52
HURCO COS INC			1,837.000	28,032.62
HURON CONSULTING GROUP INC			4,025.000	396,462.50
HYBRID ENERGY HOLDINGS INC			141.000	0.00
HYPERDYNAMICS CORP			406.000	0.00
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE INC			3,853.000	268,669.69
HYUNDAI GLOVIS CO LTD			72,300.000	11,502,866.38
HYUNDAI MOBIS CO LTD			36,146.000	6,604,225.54
I3 VERTICALS INC			4,100.000	90,528.00
ICF INTERNATIONAL INC			4,014.000	595,918.44
ICHOR HOLDINGS LTD			4,291.000	165,418.05
ICICI BANK LTD			217,791.000	3,133,108.46
ICON PLC			153,053.000	47,977,523.91
ICU MEDICAL INC			3,550.000	421,562.50
IDEAYA BIOSCIENCES INC			5,723.000	200,934.53
IDENTIV INC			289.000	1,242.70
IDEX CORP			11,949.000	2,404,138.80
IDEXX LABORATORIES INC			9,965.000	4,854,948.00
IDNA INC			2,887.000	0.00
IDT CORP			5,498.000	197,488.16
IENTERTAINMENT NETWORK INC			831.000	3.57
IES HOLDINGS INC			1,782.000	248,286.06
IGM BIOSCIENCES INC			9,647.000	66,274.89
IGO CORPORATIONS			26,400.000	0.00
IGUATEMI SA			417,300.000	1,546,153.80
IHEARTMEDIA INC			19,535.000	21,293.15
ILLINOIS TOOL WORKS INC			33,356.000	7,904,037.76
IMAGEWARE SYSTEMS INC			1,055.000	0.11
IMAGINON INC			667.000	0.00
IMAX CORP			7,059.000	118,379.43
IMMATICS NV			10,879.000	126,413.98
IMMERSION CORP			9,646.000	90,768.86
IMMUCELL CORP			2,579.000	12,508.15
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNEERING CORP			1,407.000	1,800.96
IMMUNIC INC			21,132.000	23,456.52
IMMUNOME INC			13,810.000	167,101.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMPAC MORTGAGE HOLDINGS INC			521.000	9.90
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			384,800.000	9,845,255.76
INARI MEDICAL INC			9,251.000	445,435.65
INCOMNET INC			300.000	0.00
INCYTE CORP			43,703.000	2,649,275.86
INDEPENDENCE REALTY TRUST INC			17,662.000	330,985.88
INDEPENDENT BANK CORP			10,040.000	509,228.80
INDEPENDENT BANK GROUP INC			10,746.000	489,157.92
INDORAMA VENTURES PCL			5,096,700.000	2,708,240.38
INDUSTRIAL LOGISTICS PROPERTIE			11,685.000	43,000.80
INDYMAC BANCORP INC			25,800.000	0.00
INFINEON TECHNOLOGIES AG			496,004.000	18,236,273.42
INFORMA PLC			864,021.000	9,347,124.15
INFORMATION SERVICES GROUP INC			4,145.000	12,186.30
INFOSYS LTD ADR			153,619.000	2,860,385.78
ING GROEP NV			716,600.000	12,259,072.19
INGERSOLL RAND INC			56,660.000	5,146,994.40
INGEVITY CORP			8,593.000	375,600.03
INGLES MARKETS INC			5,853.000	401,574.33
INHIBITOR THERAPEUTICS INC			1,225.000	98.00
INHIBRX BIOSCIENCES INC			2,606.000	36,927.02
INHIBRX INC CONTRA			10,425.000	0.00
INMODE LTD			13,573.000	247,571.52
INNODATA INC			414,048.000	6,140,331.84
INNOSPEC INC			5,001.000	618,073.59
INNOVATE CORP			1,592.000	962.53
INNOVATIVE INDUSTRIAL PROPERTI			5,178.000	565,541.16
INNOVEX INC/MN			8,343.000	0.00
INNOVIVA INC			27,756.000	455,198.40
INOGEN INC			2,927.000	23,796.51
INOZYME PHARMA INC			16,060.000	71,627.60
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			352.000	3,752.32
INSIGHT ENTERPRISES INC			9,767.000	1,937,382.12
INSMED INC			25,422.000	1,703,274.00
INSPERITY INC			8,353.000	761,877.13
INSPIRE MEDICAL SYSTEMS INC			5,068.000	678,250.44
INSTALLED BUILDING PRODUCTS IN			5,108.000	1,050,613.44



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INSTEEL INDUSTRIES INC			8,165.000	252,788.40
INSULET CORP			10,125.000	2,043,225.00
INTAPP INC			63,619.000	2,332,908.73
INTEGER HOLDINGS CORP			8,292.000	960,130.68
INTEGRA BANK CORP			2,671.000	0.00
INTEGRAL VISION INC			4,289.000	0.00
INTEL CORP			521,378.000	16,147,076.66
INTELLICHECK INC			158.000	540.36
INTER PARFUMS INC			3,937.000	456,810.11
INTERCONTINENTAL EXCHANGE INC			61,723.000	8,449,261.47
INTERDIGITAL INC			7,973.000	929,332.88
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00
INTERFACE INC			9,712.000	142,572.16
INTERMET CORP			20,500.000	0.00
INTERNATIONAL BANCSHARES CORP			12,733.000	728,454.93
INTERNATIONAL BUSINESS MACHINE			105,775.000	18,293,786.25
INTERNATIONAL FLAVORS & FRAGRA			27,478.000	2,616,180.38
INTERNATIONAL GAME TECHNOLOGY			16,637.000	340,393.02
INTERNATIONAL ISOTOPES INC			831.000	23.27
INTERNATIONAL PAPER CO			67,636.000	2,918,493.40
INTERNATIONAL SEAWAYS INC			10,349.000	611,936.37
INTERPACE BIOSCIENCES INC			35.000	40.25
INTERPLAY ENTERTAINMENT CORP			12,923.000	0.01
INTERPUBLIC GROUP OF COS INC/T			40,614.000	1,181,461.26
INTERROLL HOLDING AG			5,900.000	17,399,287.78
INTERVISUAL BOOKS INC			5,600.000	0.00
INTEST CORP			5,084.000	50,229.92
INTEVAC INC			9,056.000	34,956.16
INTREPID POTASH INC			943.000	22,094.49
INTRUSION INC			125.000	137.50
INTUIT INC			32,533.000	21,381,012.93
INTUITIVE SURGICAL INC			39,499.000	17,571,130.15
INUVO INC			1,115.000	286.34
INVENTRUST PROPERTIES CORP			13,196.000	326,732.96
INVESCO LTD			48,407.000	724,168.72
INVESCO MTG CAP INC			2,494.000	23,368.78
INVESTAR HOLDING CORP			11,504.000	177,161.60
INVESTORS TITLE CO			733.000	129,616.39
INVITATION HOMES INC			93,282.000	3,347,890.98



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INVIVO THERAPEUTICS HOLDINGS C			1.000	0.39
ION GEOPHYSICAL CORP			1,556.000	0.00
IOVANCE BIOTHERAPEUTICS INC			40,452.000	324,425.04
IQVIA HOLDINGS INC			19,607.000	4,145,704.08
IRADIMED CORP			7,091.000	311,578.54
IRIDIUM COMMUNICATIONS INC			22,247.000	592,215.14
IROBOT CORP			5,946.000	54,168.06
IRON MOUNTAIN INC			31,544.000	2,826,973.28
IRONWOOD PHARMACEUTICALS INC			46,382.000	302,410.64
ISHARES CORE S&P MIDCAP ETF			6,195,020.000	362,532,570.40
ISHARES RUSSELL 3000 ETF			288,437.000	89,031,848.79
ISHARES US INFRASTRUCTURE			523,437.000	22,047,166.44
ISIGN SOLUTIONS INC			2.000	0.00
ISRAEL DISCOUNT BANK LTD			2,246,371.000	11,204,425.33
ISUZU MOTORS LTD			882,500.000	11,690,958.25
ITC LTD			328,758.000	1,675,182.42
ITEOS THERAPEUTICS INC			8,212.000	121,866.08
ITRON INC			9,008.000	891,431.68
ITURAN LOCATION AND CONTROL LT			4,341.000	106,962.24
ITZYOURMALL INC			17.000	0.00
J & J SNACK FOODS CORP			3,758.000	610,186.46
J M SMUCKER CO/THE			23,101.000	2,518,933.04
J SAINSBURY PLC			2,652,600.000	8,550,536.74
JABIL INC			12,978.000	1,411,876.62
JACK HENRY & ASSOCIATES INC			14,161.000	2,351,009.22
JACK IN THE BOX INC			4,480.000	228,211.20
JACKSON FINANCIAL INC			12,422.000	922,457.72
JACO ELECTRONICS INC			1,562.000	0.00
JACOBS SOLUTIONS INC			18,419.000	2,573,318.49
JAKKS PACIFIC INC			601.000	10,763.91
JAMES HARDIE INDUSTRIES PLC			225,850.000	7,134,444.54
JANUX THERAPEUTICS INC			7,307.000	306,090.23
JAPAN ELEVATOR SERVICE HOLDING			156,500.000	2,514,935.41
JB HUNT TRANSPORT SERVICES INC			62,892.000	10,062,720.00
JD SPORTS FASHION PLC			4,467,235.000	6,748,202.97
JEFFERSONVILLE BANCORP			197.000	3,349.00
JELD-WEN HOLDING INC			13,674.000	184,188.78
JER INVESTORS TRUST INC			786.000	0.24
JERONIMO MARTINS SGPS SA			111,139.000	2,173,816.32



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JFROG LTD			19,100.000	717,205.00
JIANGXI COPPER CO LTD HK/00358			4,184,000.000	8,349,350.62
JOHN B SANFILIPPO & SON INC			1,444.000	140,313.48
JOHN BEAN TECHNOLOGIES CORP			6,584.000	625,282.48
JOHN HANCOCK HDG EQTY & INC			27,029.000	280,831.31
JOHN WILEY & SONS INC			9,591.000	390,353.70
JOHNSON & JOHNSON			275,801.000	40,311,074.16
JOHNSON CONTROLS INTERNATIONAL			81,616.000	5,425,015.52
JOHNSON OUTDOORS INC			3,723.000	130,230.54
JOINT CORP/THE			4,021.000	56,535.26
JONES LANG LASALLE INC			3.000	615.84
JOURNAL REGISTER CO COM			18,400.000	0.00
JPMORGAN CHASE & CO			318,377.000	64,394,932.02
JUMBO SA			38,173.000	1,099,712.22
JUNIPER NETWORKS INC			34,972.000	1,275,079.12
JW MAYS INC			283.000	12,927.44
JYSKE BANK A/S			13,369.000	1,064,416.95
KA WANG HOLDING INC			2.000	0.00
KADANT INC			2,061.000	605,480.58
KAGA ELECTRONICS CO LTD			168,600.000	6,047,631.63
KAISER ALUMINUM CORP			3,222.000	283,213.80
KALA BIO INC			31.000	219.79
KALEIDO BIOSCIENCES INC			9,750.000	0.01
KALVISTA PHARMACEUTICALS INC			19,835.000	233,656.30
KANSAS CITY LIFE INSURANCE CO			1,896.000	65,506.80
KANZHUN LTD ADR			80,048.000	1,505,702.88
KASPI.KZ JSC ADR			44,739.000	5,771,778.39
KASPIEN HOLDINGS INC			297.000	0.00
KATY INDUSTRIES INC			5,499.000	0.00
KAYNE ANDERSON ENERGY INFRA			6,763.000	69,861.79
KAYNES TECHNOLOGY INDIA LTD			30,153.000	1,393,393.13
KB FINANCIAL GROUP INC			262,770.000	14,985,426.24
KB HOME			17,060.000	1,197,270.80
KBC GROUP NV			115,561.000	8,161,879.86
KE HOLDINGS INC ADR			178,259.000	2,522,364.85
KEI INDUSTRIES LTD			53,536.000	2,837,640.72
KELLANOVA			53,387.000	3,079,362.16
KELLY SERVICES INC			4,992.000	106,878.72
KEMPER CORP			10,591.000	628,364.03



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KENNAMETAL INC			18,139.000	426,992.06
KENNEDY-WILSON HOLDINGS INC			24,152.000	234,757.44
KENTUCKY FIRST FEDERAL BANCORP			981.000	3,099.96
KENVUE INC			217,209.000	3,948,859.62
KEROS THERAPEUTICS INC			2,809.000	128,371.30
KEURIG DR PEPPER INC			168,947.000	5,642,829.80
KEWAUNEE SCIENTIFIC CORP			1,119.000	52,816.80
KEYCORP			157,519.000	2,238,344.99
KEYENCE CORP			45,600.000	19,999,254.49
KEYSIGHT TECHNOLOGIES INC			29,472.000	4,030,296.00
KEYSTONE CONS INDS INC			5,800.000	0.00
KEYWORDS STUDIOS PLC			950,000.000	27,764,692.40
KIA CORP			44,867.000	4,214,530.67
KID BRANDS INC			2,768.000	0.28
KIMBALL ELECTRONICS INC			5,458.000	119,966.84
KIMBERLY-CLARK CORP			46,389.000	6,410,959.80
KIMCO REALTY CORP			71,817.000	1,397,558.82
KINAXIS INC			160,000.000	18,446,742.44
KINDER MORGAN INC			1,509,003.000	29,983,889.61
KINETIK HOLDINGS INC			20,421.000	846,246.24
KINGFISHER PLC			709,600.000	2,231,749.34
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRBY CORP			11,085.000	1,327,207.05
KITE REALTY GROUP TRUST			42,857.000	959,139.66
KKR & CO INC			71,621.000	7,537,394.04
KLA CORP			15,900.000	13,109,709.00
KLX ENERGY SERVICES HOLDINGS I			649.000	3,212.55
KNOWLES CORP			15,175.000	261,920.50
KOBE BUSSAN CO LTD			170,300.000	3,794,325.59
KOC HOLDING AS			302,856.000	2,095,192.39
KODIAK GAS SERVICES INC			72,838.000	1,985,563.88
KOKUSAI ELECTRIC CORP			31,500.000	918,407.33
KONA GRILL INC			1,503.000	0.00
KONECRANES OYJ			42,713.000	2,423,926.97
KONINKLIJKE AHOLD DELHAIZE NV			382,200.000	11,301,494.44
KONTOOR BRANDS INC			8,266.000	546,795.90
KOPIN CORP			14,987.000	12,587.58
KOPPERS HOLDINGS INC			8,851.000	327,398.49
KOREAN REINSURANCE CO			193,680.000	1,122,823.08



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KORN FERRY			11,649.000	782,113.86
KOSMOS ENERGY LTD			70,358.000	389,783.32
KOTAK MAHINDRA BANK LTD			142,049.000	3,070,524.01
KOTOBUKI SPIRITS CO LTD			101,700.000	1,180,683.54
KRAFT HEINZ CO/THE			153,072.000	4,931,979.84
KROGER CO/THE			587,463.000	29,332,027.59
KRONES AG			11,230.000	1,410,590.19
KRONOS WORLDWIDE INC			5,478.000	68,748.90
KRUNG THAI BANK PCL			18,384,300.000	8,466,371.65
KRYSTAL BIOTECH INC			3,133.000	575,344.12
KT&G CORP			109,600.000	7,022,678.75
KUBOO INC			208.000	0.02
KULICKE & SOFFA INDUSTRIES INC			13,279.000	653,194.01
KURA ONCOLOGY INC			19,012.000	391,457.08
KURA SUSHI USA INC			35,002.000	2,208,276.18
KVH INDUSTRIES INC			8,605.000	40,013.25
KYNDRYL HOLDINGS INC			37,761.000	993,491.91
KYORITSU MAINTENANCE CO LTD			53,700.000	1,001,492.00
L B FOSTER CO			2,276.000	48,979.52
L3HARRIS TECHNOLOGIES INC			20,412.000	4,584,126.96
LA-Z-BOY INC			10,024.000	373,694.72
LABCORP HOLDINGS INC			80,428.000	16,367,902.28
LADDER CAPITAL CORP			29,354.000	331,406.66
LAKE SHORE BANCORP INC			235.000	2,939.85
LAKELAND FINANCIAL CORP			4,997.000	307,415.44
LAM RESEARCH CORP			16,064.000	17,105,750.40
LAMB WESTON HOLDINGS INC			20,607.000	1,732,636.56
LANCASTER COLONY CORP			4,149.000	784,036.53
LANDMARK BANCORP INC/MANHATTAN			1,622.000	31,142.40
LANTHEUS HOLDINGS INC			14,180.000	1,138,512.20
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			352.000	2,552.00
LAS VEGAS SANDS CORP			39,285.000	1,738,361.25
LASERSIGHT INC COM NEW			413.000	0.00
LAUREATE EDUCATION INC			22,065.000	329,651.10
LAZARD EMERG MKT EQY-INST			10,357,380.903	192,543,710.98
LAZARD GLBL TTL RTRN & INC			118,107.000	1,967,662.62
LAZARD INC			15,641.000	597,173.38
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00



Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LCI INDUSTRIES			7,722.000	798,300.36
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	1,566.72
LECG CORP			659.000	0.00
LEGACY IMBDS INC			342.000	0.04
LEGEND BIOTECH CORP ADR			177,400.000	7,857,046.00
LEIDOS HOLDINGS INC			14,550.000	2,122,554.00
LEMAITRE VASCULAR INC			10,897.000	896,605.16
LEMON TREE HOTELS LTD			949,293.000	1,641,134.20
LENDINGCLUB CORP			9,269.000	78,415.74
LENDWAY INC			82.000	391.14
LENNAR CORP			138,906.000	20,817,842.22
LENOVO GROUP LTD HK/00992			9,038,000.000	12,756,969.03
LENOX GROUP INC COM			6,400.000	0.00
LENZ THERAPEUTICS INC			1,319.000	22,713.18
LEONARDO DRS INC			3,135.000	79,973.85
LESAKA TECHNOLOGIES INC			6,424.000	30,064.32
LESLIE'S INC			25,900.000	108,521.00
LEXEO THERAPEUTICS INC			543.000	8,709.72
LEXICON PHARMACEUTICALS INC			11,772.000	19,776.96
LGI HOMES INC			20,891.000	1,869,535.59
LIBERTY BROADBAND CORP			6,738.000	369,377.16
LIBERTY ENERGY INC			26,962.000	563,236.18
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			17,520.000	168,542.40
LIBERTY TRIPADVISOR HOLDINGS I			11,605.000	5,348.74
LICT CORP			5.000	69,000.00
LIFECORE BIOMEDICAL INC			4,732.000	24,275.16
LIFEMD INC			128,587.000	882,106.82
LIFESTANCE HEALTH GROUP INC			56,764.000	278,711.24
LIFETIME BRANDS INC			611.000	5,248.49
LIFEWAY FOODS INC			2,430.000	31,031.10
LIGAND PHARMACEUTICALS INC			4,933.000	415,654.58
LIGHT & WONDER INC			17,300.000	1,814,424.00
LIGHTPATH TECHNOLOGIES INC			618.000	778.68
LIMONEIRA CO			2,976.000	61,930.56
LINCOLN EDUCATIONAL SERVICES C			154,074.000	1,827,317.64
LINDE PLC			54,765.000	24,031,429.65
LINDSAY CORP			2,229.000	273,899.52



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LINEAGE CELL THERAPEUTICS INC			2,758.000	2,750.56
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			5,208.000	104,055.84
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	691.38
LIVANOVA PLC			10,825.000	593,426.50
LIVE MICROSYSTEMS INC			117.000	0.01
LIVE NATION ENTERTAINMENT INC			15,328.000	1,436,846.72
LIVERAMP HOLDINGS INC			11,118.000	343,990.92
LKQ CORP			515,547.000	21,441,599.73
LL FLOORING HOLDINGS INC			10,684.000	15,278.12
LOCKHEED MARTIN CORP			22,980.000	10,733,958.00
LOEWS CORP			36,942.000	2,761,045.08
LOGIC DEVICES INC			306.000	0.00
LONDON STOCK EXCHANGE GROUP PL			285,764.000	33,956,021.60
LONZA GROUP AG			23,750.000	12,961,273.09
LOOKSMART GROUP INC			13.000	91.00
LOWE'S COS INC			61,574.000	13,574,604.04
LSB INDUSTRIES INC			6,959.000	56,924.62
LSI INDUSTRIES INC			5,135.000	74,303.45
LTC PROPERTIES INC			7,752.000	267,444.00
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			15,950.000	4,764,265.00
LUMENT FINANCE TRUST INC			100.000	240.00
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LVMH MOET HENNESSY LOUIS VUITT			19,581.000	14,975,564.46
LXP INDUSTRIAL TRUST			45,114.000	411,439.68
LYONDELLBASELL INDUSTRIES NV			40,544.000	3,878,439.04
M&T BANK CORP			17,956.000	2,717,820.16
M/I HOMES INC			4,556.000	556,469.84
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACERICH CO/THE			28,341.000	437,585.04
MACHTEN INC			600.000	3,015.00
MACOM TECHNOLOGY SOLUTIONS HOL			10,225.000	1,139,780.75
MACROGENICS INC			9,670.000	41,097.50
MADISON SQUARE GARDEN ENTERTAI			4,546.000	155,609.58
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			124,700.000	5,225,489.09



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAGNACHIP SEMICONDUCTOR CORP			3,895.000	18,968.65
MAGNITE INC			12,327.000	163,825.83
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6.56
MAGNOLIA OIL & GAS CORP			32,070.000	812,653.80
MAGYAR BANCORP INC			427.000	4,799.48
MAIDEN HOLDINGS LTD			5,165.000	10,639.90
MAIN STREET CAPITAL CORP			11,655.000	588,460.95
MAINSTAY CBRE GLOBAL INFRAST			21,759.000	278,732.79
MAKEMYTRIP LTD			178,915.000	15,046,751.50
MALIBU BOATS INC			4,060.000	142,262.40
MAMA'S CREATIONS INC			305,400.000	2,058,396.00
MAMMOTH ENERGY SERVICES INC			2,290.000	7,511.20
MANI INC			132,200.000	1,631,337.85
MANNATECH INC			2,497.000	17,503.97
MANNKIND CORP			42,445.000	221,562.90
MAPFRE SA			3,587,200.000	8,281,228.77
MARATHON DIGITAL HOLDINGS INC			30,870.000	612,769.50
MARATHON OIL CORP			111,090.000	3,184,950.30
MARATHON PETROLEUM CORP			52,817.000	9,162,693.16
MARAVAI LIFESCIENCES HOLDINGS			18,794.000	134,565.04
MARCHEX INC			8,035.000	12,373.90
MARCUS CORP/THE			5,563.000	63,251.31
MARINE PRODUCTS CORP			7,886.000	79,648.60
MARKEL GROUP INC			994.000	1,566,206.04
MARKETAXESS HOLDINGS INC			5,695.000	1,142,018.35
MARQETA INC			72,047.000	394,817.56
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			25,818.000	6,242,017.86
MARSH & MCLENNAN COS INC			58,383.000	12,302,465.76
MARTEN TRANSPORT LTD			211,969.000	3,910,828.05
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			7,412.000	4,015,821.60
MARUBENI CORP			570,100.000	10,545,397.19
MARVELL TECHNOLOGY INC			87,050.000	6,084,795.00
MASCO CORP			38,631.000	2,575,528.77
MASTERCARD INC			91,599.000	40,409,814.84
MATADOR RESOURCES CO			21,602.000	1,287,479.20
MATCH GROUP INC			28,589.000	868,533.82
MATERIALS SELECT SECTOR SPDR			476,557.000	42,084,748.67



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MATERION CORP			7,203.000	778,860.39
MATIV HOLDINGS INC			15,892.000	269,528.32
MATRIX SERVICE CO			11,395.000	113,152.35
MATSON INC			10,650.000	1,394,830.50
MATTHEWS INTERNATIONAL CORP			7,657.000	191,807.85
MAXCO INC			3,300.000	0.00
MAXEON SOLAR TECHNOLOGIES LTD			72.000	61.42
MAXIMUS INC			16,603.000	1,422,877.10
MAXLINEAR INC			12,786.000	257,510.04
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			20,188.000	110,832.12
MCCORMICK & CO INC/MD			38,529.000	2,733,247.26
MCDONALD'S CORP			82,398.000	20,998,306.32
MCGRATH RENTCORP			6,337.000	675,207.35
MCKESSON CORP			13,988.000	8,169,551.52
MCRAE INDUSTRIES INC			1,018.000	48,589.14
MECKLERMEDIA CORP			970.000	0.00
MEDALLION FINANCIAL CORP			1,196.000	9,185.28
MEDIATEK INC			69,000.000	2,977,667.47
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00
MEDICINOVA INC			27,571.000	39,702.24
MEDIFAST INC			4,076.000	88,938.32
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDIWOUND LTD			1,002.000	15,551.04
MEDTRONIC PLC			161,481.000	12,710,169.51
MEGACABLE HOLDINGS SAB DE CV			562,566.000	1,420,451.85
MEI PHARMA INC			4.000	11.64
MEIRAGTX HOLDINGS PLC			14,660.000	61,718.60
MELEXIS NV			18,372.000	1,583,091.35
MELROSE INDUST PLC ORD GBP0.22857142			1,488,612.000	10,413,629.01
MERCADOLIBRE INC			14,279.000	23,466,108.60
MERCANTILE BANK CORP			6,056.000	245,691.92
MERCEDES-BENZ GROUP AG			167,000.000	11,556,883.88
MERCK & CO INC			323,350.000	40,030,730.00
MERCK KGAA			82,574.000	13,695,171.43
MERCURY GENERAL CORP			4,563.000	242,477.82
MEREO BIOPHARMA GROUP PLC ADR			824.000	2,966.40
MERIT MEDICAL SYSTEMS INC			13,403.000	1,151,987.85
MERITAGE HOMES CORP			7,189.000	1,163,539.65



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERRIMACK PHARMACEUTICALS INC			8,388.000	251.64
MERSANA THERAPEUTICS INC			10,669.000	21,444.69
MERUS NV			12,787.000	756,606.79
MESA AIR GROUP INC			29,700.000	0.00
MESA LABORATORIES INC			924.000	80,175.48
META PLATFORMS INC			303,975.000	153,270,274.50
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			8,719.000	90,241.65
METLIFE INC			64,281.000	4,511,883.39
METRO ONE TELECOMMUNICATIONS I			200.000	7.06
METSO OYJ			122,341.000	1,295,979.87
METTLER-TOLEDO INTERNATIONAL I			2,930.000	4,094,938.70
MEXCO ENERGY CORP			17.000	192.44
MGE ENERGY INC			8,957.000	669,267.04
MGM RESORTS INTERNATIONAL			590,647.000	26,248,352.68
MGP INGREDIENTS INC			3,504.000	260,697.60
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROBOT MEDICAL INC			2.000	2.04
MICROCHIP TECHNOLOGY INC			58,152.000	5,320,908.00
MICROLOG CORP			831.000	0.00
MICRON TECHNOLOGY INC			145,546.000	19,143,665.38
MICROSOFT CORP			932,387.000	416,730,369.65
MICROWAVE FILTER CO INC			1,944.000	1,030.32
MID PENN BANCORP INC			1,035.000	22,718.25
MID-AMERICA APARTMENT COMMUNIT			166,525.000	23,748,130.25
MIDDLESEX WATER CO			6,632.000	346,588.32
MIDLAND STATES BANCORP INC			5.000	113.25
MIDWESTONE FINANCIAL GROUP INC			1,562.000	35,129.38
MILLER INDUSTRIES INC/TN			3,386.000	186,297.72
MILLERKNOLL INC			17,640.000	467,283.60
MIMEDX GROUP INC			15,421.000	106,713.32
MINERALS TECHNOLOGIES INC			7,973.000	663,034.68
MINERALYS THERAPEUTICS INC			719.000	8,412.30
MIRUM PHARMACEUTICALS INC			14,556.000	497,669.64
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITRA ADIPERKASA TBK PT			19,035,700.000	1,714,674.47
MITSUBISHI ELECTRIC CORP			515,900.000	8,234,323.52
MITSUBISHI HC CAPITAL INC			1,533,100.000	10,121,548.17
MODERNA INC			41,893.000	4,974,793.75



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MODINE MANUFACTURING CO			5,561.000	557,156.59
MODIVCARE INC			3,682.000	96,615.68
MOELIS & CO			11,889.000	676,008.54
MOHAWK INDUSTRIES INC			5,704.000	647,917.36
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLINA HEALTHCARE INC			10,779.000	3,204,596.70
MOLSON COORS BEVERAGE CO			282,438.000	14,356,323.54
MONARCH CASINO & RESORT INC			1,663.000	113,300.19
MONDAY.COM LTD			126,640.000	30,489,846.40
MONDELEZ INTERNATIONAL INC			170,754.000	11,174,141.76
MONOLITHIC POWER SYSTEMS INC			7,810.000	6,417,320.80
MONOTARO CO LTD			616,700.000	7,249,656.40
MONRO INC			7,126.000	170,026.36
MONSTER BEVERAGE CORP			102,812.000	5,135,459.40
MONTE ROSA THERAPEUTICS INC			13,660.000	51,088.40
MOODY'S CORP			18,132.000	7,632,302.76
MOOG INC			5,420.000	906,766.00
MOORE HANDLEY INC			612.000	0.00
MORGAN GROUP HOLDING CO			44.000	22.00
MORGAN STANLEY			139,831.000	13,590,174.89
MOSAIC CO/THE			56,535.000	1,633,861.50
MOSSIMO INC			12,487.000	0.00
MOTORCAR PARTS OF AMERICA INC			5,539.000	34,175.63
MOTOROLA SOLUTIONS INC			19,664.000	7,591,287.20
MOVADO GROUP INC			4,087.000	101,602.82
MOVIE GALLERY INC COM			15,125.000	0.00
MPLX LP			810,865.000	34,534,740.35
MR COOPER GROUP INC			11,674.000	948,279.02
MRC GLOBAL INC			17,846.000	230,391.86
MSCI INC			8,525.000	4,106,918.75
MSCI WORLD EX-US INDEX FUND A			32,108,570.558	936,762,697.64
MSCI WORLD EX-US INDEX FUND B			13,172,794.740	422,497,948.24
MTU AERO ENGINES AG			73,500.000	18,811,141.65
MUELLER INDUSTRIES INC			24,080.000	1,371,115.20
MUELLER WATER PRODUCTS INC			34,568.000	619,458.56
MULLEN GROUP LTD			529,500.000	5,084,685.94
MULTIPLAN CORP			66,435.000	25,803.35
MUNTERS GROUP AB			104,543.000	1,972,360.43
MURPHY OIL CORP			28,323.000	1,168,040.52



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MURPHY USA INC			24,763.000	11,625,237.98
MYERS INDUSTRIES INC			7,361.000	98,490.18
MYR GROUP INC			35,777.000	4,855,296.67
MYREXIS INC			3,666.000	24.20
MYRIAD GENETICS INC			21,592.000	528,140.32
N-VIRO INTERNATIONAL CORP			846.000	0.00
NABORS INDUSTRIES LTD			1,859.000	132,286.44
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	1,623.60
NACCO INDUSTRIES INC			4,161.000	115,134.87
NANO-X IMAGING LTD			1,171.000	8,595.14
NANOGEN INC			7,205.000	0.00
NAPCO SECURITY TECHNOLOGIES IN			191,393.000	9,942,866.35
NARAYANA HRUDAYALAYA LTD			59,928.000	865,816.31
NASB FINANCIAL INC			949.000	31,430.88
NASDAQ INC			40,947.000	2,467,466.22
NATERA INC			14,825.000	1,605,399.25
NATHAN'S FAMOUS INC			1,694.000	114,819.32
NATIONAL BANK HOLDINGS CORP			6,891.000	269,093.55
NATIONAL BANK OF GREECE SA			139,338.000	1,162,427.55
NATIONAL BANKSHARES INC			885.000	25,027.80
NATIONAL BEVERAGE CORP			7,052.000	361,344.48
NATIONAL GRID PLC			664,166.000	7,410,064.60
NATIONAL HEALTH INVESTORS INC			8,961.000	606,928.53
NATIONAL HEALTHCARE CORP			4,407.000	477,718.80
NATIONAL PRESTO INDUSTRIES INC			1,352.000	101,575.76
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			3,586.000	82,298.70
NATIONAL STORAGE AFFILIATES TR			11,305.000	465,992.10
NATIONAL VISION HOLDINGS INC			13,071.000	171,099.39
NATIONAL WESTERN LIFE GROUP IN			1,182.000	587,383.08
NATURA & CO HOLDING SA			1,987,100.000	5,562,999.93
NATURAL ALTERNATIVES INTERNATI			1,396.000	8,403.92
NATURAL GAS SERVICES GROUP INC			3,990.000	80,278.80
NATURAL GROCERS BY VITAMIN COT			1,864.000	39,516.80
NATURE'S SUNSHINE PRODUCTS INC			3,848.000	57,989.36
NAUTILUS BIOTECHNOLOGY INC			21,251.000	49,727.34
NAVIDEA BIOPHARMACEUTICALS INC			26.000	0.01
NAVIENT CORP			35,428.000	515,831.68
NAVIGATOR HOLDINGS LTD			13,562.000	236,792.52



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NAVIOS MARITIME PARTNERS LP			210.000	10,716.30
NBRGR BRMN NEX GEN CONNECT			282,625.000	3,648,688.75
NBT BANCORP INC			10,917.000	421,396.20
NCR ATLEOS CORP			10,792.000	291,599.84
NCR VOYIX CORP			21,650.000	267,377.50
NEC CORP			182,900.000	15,059,744.86
NELNET INC			7,135.000	719,636.10
NEOENERGIA SA			1,101,700.000	3,689,225.76
NEOGEN CORP			38,749.000	605,646.87
NEOGENOMICS INC			157,514.000	2,183,144.04
NEOMAGIC CORP			1,790.000	22.38
NEOSE TECHNOLOGIES INC			9,800.000	0.00
NESCO INC COM			5,500.000	0.00
NESTLE SA			76,290.000	7,786,911.64
NETAPP INC			37,698.000	4,855,502.40
NETBANK INC COM			43,611.000	0.00
NETEASE INC ADR			6,700.000	640,386.00
NETEASE INC HK/09999			107,765.000	2,058,016.95
NETFLIX INC			51,549.000	34,789,389.12
NETGEAR INC			6,374.000	97,522.20
NETSCOUT SYSTEMS INC			15,475.000	283,037.75
NETSOL TECHNOLOGIES INC			5,136.000	13,045.44
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.09
NEUROBO PHARMACEUTICALS INC			20.000	96.80
NEVRO CORP			13,788.000	116,094.96
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			21,176.000	905,062.24
NEW WEI INC			11,600.000	0.00
NEW YORK MORTGAGE TRUST INC			11,625.000	67,890.00
NEWMARK GROUP INC			24,554.000	251,187.42
NEWMARKET CORP			1,140.000	587,749.80
NEWMONT CORP			143,156.000	5,993,941.72
NEWPARK RESOURCES INC			15,445.000	128,347.95
NEWS CORP			53,118.000	1,474,559.10
NEXANS SA			19,454.000	2,145,446.94
NEXIEN BIOPHARMA INC			50.000	0.85
NEXPOINT RESIDENTIAL TRUST INC			3,950.000	156,064.50
NEXPRISE INC			1,644.000	0.16
NEXT BRIDGE HYDROCARBONS INC			95.000	0.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXTDC LTD			1,832,331.000	21,574,223.42
NEXTERA ENERGY INC			221,089.000	15,655,312.09
NEXTERA ENTERPRISES INC			29,140.000	0.03
NEXTRACKER INC			9,143.000	428,623.84
NICE LTD ADR			124,350.000	21,384,469.50
NICOLET BANKSHARES INC			3,147.000	261,326.88
NIKE INC			135,929.000	10,244,968.73
NINE ENERGY SERVICE INC			2,907.000	4,883.76
NIPPON SANJO HOLDINGS CORP			315,500.000	9,333,983.19
NIPPON TELEGRAPH & TELEPHONE C			10,300,500.000	9,720,352.71
NISOURCE INC			48,243.000	1,389,880.83
NITCHES INC			2.000	4.10
NKARTA INC			27,234.000	160,952.94
NL INDUSTRIES INC			9,069.000	54,686.07
NLIGHT INC			13,015.000	142,253.95
NMI HOLDINGS INC			13,064.000	444,698.56
NMT MEDICAL INC			2,641.000	0.00
NOBILITY HOMES INC			1,634.000	49,101.70
NOBLE CORP PLC			21,595.000	964,216.75
NOBLE INTL LTD			5,650.000	0.00
NOKIA OYJ			2,433,000.000	9,279,029.84
NOMAD FOODS LTD			32,095.000	528,925.60
NORD RESOURCES CORP			1,694.000	0.00
NORDIC AMERICAN TANKERS LTD			13,231.000	52,659.38
NORDICUS PARTNERS CORP			56.000	34.04
NORDSON CORP			5,846.000	1,355,921.24
NORFOLK SOUTHERN CORP			60,623.000	13,015,151.87
NORTECH SYSTEMS INC			1,041.000	13,762.02
NORTHEAST BANK			2,363.000	143,812.18
NORTHEAST COMMUNITY BANCORP IN			2,821.000	50,270.22
NORTHEAST INDIANA BANCORP INC			1,210.000	17,303.00
NORTHERN OIL & GAS INC			15,099.000	561,229.83
NORTHERN TRUST CORP			29,520.000	2,479,089.60
NORTHFIELD BANCORP INC			16,476.000	156,192.48
NORTHRIM BANCORP INC			1,753.000	101,042.92
NORTHROP GRUMMAN CORP			14,970.000	6,526,171.50
NORTHWEST BIOTHERAPEUTICS INC			59,013.000	25,186.75
NORTHWEST NATURAL HOLDING CO			8,123.000	293,321.53
NORTHWEST PIPE CO			5,565.000	189,043.05



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTHWESTERN ENERGY GROUP INC			242,958.000	12,167,336.64
NORWEGIAN CRUISE LINE HOLDINGS			46,169.000	867,515.51
NORWOOD FINANCIAL CORP			1,148.000	29,136.24
NOVA LTD			29,557.000	6,932,003.21
NOVANTA INC			7,491.000	1,221,857.01
NOVARTIS AG			205,400.000	21,982,325.84
NOVATEK MICROELECTRONICS CORP			453,000.000	8,461,939.11
NOVATION COS INC			1,726.000	0.00
NOVELSTEM INTERNATIONAL CORP			3,839.000	230.72
NOVO NORDISK A/S			529,818.000	76,569,368.80
NRG ENERGY INC			22,434.000	1,746,711.24
NTT DATA GROUP CORP			889,500.000	13,061,040.97
NU HOLDINGS LTD/CAYMAN ISLANDS			1,537,096.000	19,813,167.44
NU SKIN ENTERPRISES INC			14,012.000	147,686.48
NUCOR CORP			36,103.000	5,707,162.24
NUTRIEN LTD			180,800.000	9,202,850.15
NUTROGANICS INC			831.000	0.00
NUVEEN DOW 30 DYNAMIC OVERWR			24,320.000	340,723.20
NUVEEN REAL ASSET INC & GRW			49,310.000	600,102.70
NV5 GLOBAL INC			2,891.000	268,776.27
NVE CORP			2,110.000	157,595.90
NVIDIA CORP			3,187,577.000	393,793,262.58
NVR INC			606.000	4,598,667.36
NXP SEMICONDUCTORS NV			27,514.000	7,403,742.26
NXXI INC			11,261.000	0.00
O'REILLY AUTOMOTIVE INC			7,954.000	8,399,901.24
O-I GLASS INC			24,613.000	273,942.69
OBIC BUSINESS CONSULTANTS CO L			46,600.000	1,948,764.19
OBLONG INC			11.000	1.95
OCCIDENTAL PETROLEUM CORP			84,460.000	5,323,513.80
OCEANEERING INTERNATIONAL INC			18,933.000	447,954.78
OCEANFIRST FINANCIAL CORP			9,691.000	153,989.99
OCULAR THERAPEUTIX INC			285.000	1,949.40
OCUPHIRE PHARMA INC			9.000	13.77
ODDITY TECH LTD			700.000	27,482.00
ODP CORP/THE			7,995.000	313,963.65
ODYSSEY MARINE EXPLORATION INC			272.000	1,327.36
OFG BANCORP			11,021.000	412,736.45
OHIO VALLEY BANC CORP			1,716.000	33,547.80



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OIL & NATURAL GAS CORP LTD			2,684,600.000	8,827,669.81
OIL STATES INTERNATIONAL INC			6,587.000	29,246.28
OIL-DRI CORP OF AMERICA			4,321.000	276,932.89
OILSANDS QUEST INC			6,899.000	0.00
OLD DOMINION FREIGHT LINE INC			25,847.000	4,564,580.20
OLD POINT FINANCIAL CORP			1,130.000	16,577.10
OLD SECOND BANCORP INC			2,767.000	40,979.27
OLEMA PHARMACEUTICALS INC			22,488.000	243,320.16
OLYMPIC STEEL INC			3,464.000	155,291.12
OMEGA FLEX INC			1,732.000	88,816.96
OMEGA THERAPEUTICS INC			2,376.000	4,918.32
OMEROS CORP			16,652.000	67,607.12
OMNIAB INC			23,911.000	89,666.25
OMNIAB INC/OLD			3,274.000	0.00
OMNICELL INC			10,049.000	272,026.43
OMNICOM GROUP INC			21,073.000	1,890,248.10
OMTHERA PHARMACEUTICALS			2,956.000	0.00
OMV AG			178,000.000	7,756,769.19
ON HOLDING AG			485,760.000	18,847,488.00
ON SEMICONDUCTOR CORP			62,535.000	4,286,774.25
ONCOCYTE CORP COM NEW			5.000	14.75
ONCOTELIC THERAPEUTICS INC			10.000	0.31
ONCTERNAL THERAPEUTICS INC			19.000	144.40
ONE GAS INC			16,377.000	1,045,671.45
ONE LIBERTY PROPERTIES INC			8,863.000	208,103.24
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			497,212.000	40,547,638.60
ONESPAN INC			12,660.000	162,301.20
ONTO INNOVATION INC			9,589.000	2,105,360.84
ONTRAK INC			819.000	168.87
OPENLANE INC			27,057.000	448,875.63
OPIANT PHARMACE CONTRA			11,152.000	0.00
OPKO HEALTH INC			92,856.000	116,070.00
OPTICAL CABLE CORP			716.000	1,940.36
OPTIMIZERX CORP			5,479.000	54,790.00
OPTION CARE HEALTH INC			29,943.000	829,421.10
ORACLE CORP			184,495.000	26,050,694.00
ORANGE SA			800,200.000	8,022,124.63
ORASURE TECHNOLOGIES INC			20,316.000	86,546.16



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORBIT INTERNATIONAL CORP			335.000	1,524.25
ORCHID ISLAND CAPITAL INC			1,235.000	10,299.90
ORGANO CORP			25,100.000	1,288,859.91
ORGANOGENESIS HOLDINGS INC			9,407.000	26,339.60
ORGANOVO HOLDINGS INC			444.000	338.37
ORIC PHARMACEUTICALS INC			7,235.000	51,151.45
ORION ENERGY SYSTEMS INC			2,760.000	3,063.60
ORION GROUP HOLDINGS INC			220,316.000	2,095,205.16
ORION SA			8,858.000	194,344.52
ORLEANS HOMEBUILDERS INC			2,200.000	0.00
ORMAT TECHNOLOGIES INC			8,958.000	642,288.60
ORTHOFIX MEDICAL INC			15,087.000	200,053.62
ORTHOPEDIATRICS CORP			76,635.000	2,204,022.60
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00
OSI SYSTEMS INC			5,517.000	758,697.84
OTIS WORLDWIDE CORP			60,400.000	5,814,104.00
OTONOMY INC			6,463.000	0.00
OTP BANK NYRT			161,185.000	8,015,809.82
OTTER TAIL CORP			10,887.000	953,592.33
OUTFRONT MEDIA INC			28,707.000	410,510.10
OWENS & MINOR INC			10,829.000	146,191.50
OXFORD INDUSTRIES INC			5,026.000	503,353.90
P10 INC			1,271.000	15,252.00
PAB BANKSHARES INC			1,304.000	0.00
PACCAR INC			78,577.000	8,088,716.38
PACIFIC PREMIER BANCORP INC			21,294.000	489,123.18
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			11,671.000	333,907.31
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			18,867.000	3,444,359.52
PAGERDUTY INC			15,861.000	363,692.73
PAGSEGURO DIGITAL LTD			47,017.000	549,628.73
PALANTIR TECHNOLOGIES INC			63,766.000	1,615,192.78
PALM HARBOR HOMES INC			3,688.000	0.00
PALO ALTO NETWORKS INC			34,769.000	11,787,038.69
PAM TRANSPORTATION SERVICES IN			8,149.000	141,548.13
PAN PACIFIC INTERNATIONAL HOLD			559,300.000	13,087,189.18
PANASONIC HOLDINGS CORP			1,257,100.000	10,292,184.13
PAPA JOHN'S INTERNATIONAL INC			5,394.000	253,410.12



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PAR PACIFIC HOLDINGS INC			5,132.000	129,583.00
PAR TECHNOLOGY CORP			93,123.000	4,385,162.07
PARAGON 28 INC			1,484.000	10,150.56
PARAGON TECHNOLOGIES INC			1,617.000	10,203.27
PARAMOUNT GLOBAL			98,923.000	1,027,809.97
PARAMOUNT GROUP INC			36,256.000	167,865.28
PARATEK PHARMA CONTRA			13,796.000	0.00
PARK AEROSPACE CORP			5,016.000	68,618.88
PARK HOTELS & RESORTS INC			42,484.000	636,410.32
PARK NATIONAL CORP			3,086.000	439,261.24
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			110.000	1.10
PARKER-HANNIFIN CORP			13,832.000	6,996,363.92
PARKERVISION INC			219.000	26.30
PARSONS CORP			2,409.000	197,080.29
PARTNERS GROUP HOLDING AG			11,500.000	14,768,528.82
PASON SYSTEMS INC			110,700.000	1,490,993.53
PATRIA INVESTMENTS LTD			21,300.000	256,878.00
PATRICK INDUSTRIES INC			4,772.000	518,000.60
PATTERSON COS INC			23,569.000	568,484.28
PATTERSON-UTI ENERGY INC			65,965.000	683,397.40
PAUL MUELLER CO			105.000	7,245.00
PAYCHEX INC			38,783.000	4,598,112.48
PAYCOM SOFTWARE INC			8,132.000	1,163,201.28
PAYMENTUS HOLDINGS INC			338,770.000	6,436,630.00
PAYPAL HOLDINGS INC			112,565.000	6,532,146.95
PBF ENERGY INC			16,834.000	774,700.68
PC CONNECTION INC			7,005.000	449,721.00
PCD INC COM			12,400.000	0.00
PDD HOLDINGS INC ADR			14,738.000	1,959,417.10
PDF SOLUTIONS INC			45,864.000	1,668,532.32
PDL BIOPHARMA INC			20,195.000	24,234.00
PEABODY ENERGY CORP			22,658.000	501,194.96
PEBBLEBROOK HOTEL TRUST			25,750.000	354,062.50
PEGASUS COS INC/THE			36.000	1,080.00
PEMBINA PIPELINE CORP			161,283.000	5,980,373.64
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	0.00
PENNANT GROUP INC/THE			5,689.000	131,927.91
PENNS WOODS BANCORP INC			2,230.000	45,826.50



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PENNYMAC FINANCIAL SERVICES IN			6,982.000	660,497.20
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			17,866.000	1,369,786.22
PEOPLES BANCORP INC/OH			6,760.000	202,800.00
PEOPLES BANCORP OF NORTH CAROL			1,641.000	47,917.20
PEOPLES FINANCIAL CORP/MS			246.000	3,950.76
PEOPLES FINANCIAL SERVICES COR			1,098.000	49,201.38
PEPSICO INC			150,898.000	24,887,607.14
PERASO INC			2.000	2.80
PERDOCEO EDUCATION CORP			10,644.000	227,994.48
PERFICIENT INC			8,710.000	651,420.90
PERMA-FIX ENVIRONMENTAL SERVIC			1,496.000	15,154.48
PERMIAN RESOURCES CORP			66,803.000	1,078,868.45
PERNOD RICARD SA			64,830.000	8,803,312.70
PERVASIP CORP			276.000	0.08
PETIQ INC			7,599.000	167,633.94
PETMED EXPRESS INC			5,017.000	20,318.85
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PETROLEO BRASILEIRO SA ADR			174,067.000	2,374,273.88
PFF BANCORP INC			6,255.000	0.00
PFIZER INC			658,695.000	18,430,286.10
PG&E CORP			310,022.000	5,412,984.12
PHARMANETICS INC COM			6,690.000	0.00
PHARMCHEM INC			1,619.000	5,375.08
PHIBRO ANIMAL HEALTH CORP			8,811.000	147,760.47
PHILIP MORRIS INTERNATIONAL IN			167,287.000	16,951,191.71
PHILLIPS 66			63,132.000	8,912,344.44
PHILLIPS EDISON & CO INC			22,389.000	732,344.19
PHOENIX FOOTWEAR GROUP INC			1,137.000	29.68
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOENIX MILLS LTD/THE			90,254.000	3,883,776.66
PHOTRONICS INC			7,374.000	181,916.58
PHX MINERALS INC			7,451.000	24,290.26
PICC PROPERTY & CASUALTY CO LT HK/02328			8,182,000.000	10,165,407.18
PIEDMONT LITHIUM INC			1,938.000	19,341.24
PIEDMONT OFFICE REALTY TRUST I			24,685.000	178,966.25
PINEAPPLE ENERGY INC			32.000	43.52
PING AN INSURANCE GROUP CO OF HK/02318			981,000.000	4,448,010.86
PINNACLE WEST CAPITAL CORP			12,220.000	933,363.60



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PINTEREST INC			56,503.000	2,490,087.21
PIPER SANDLER COS			4,085.000	940,244.45
PITNEY BOWES INC			30,928.000	157,114.24
PIXELWORKS INC			406.000	399.18
PJT PARTNERS INC			4,446.000	479,767.86
PKSHA TECHNOLOGY INC			40,600.000	894,734.58
PLAINS ALL AMERICAN PIPELINE L			1,971,447.000	35,210,043.42
PLEXUS CORP			6,335.000	653,645.30
PLIANT THERAPEUTICS INC			793.000	8,524.75
PLUXEE NV			36,245.000	1,017,559.94
PLYMOUTH INDUSTRIAL REIT INC			5,457.000	116,670.66
PMV PHARMACEUTICALS INC			8,085.000	13,097.70
PNC FINANCIAL SERVICES GROUP I			45,840.000	7,127,203.20
PNM RESOURCES INC			351,880.000	13,005,484.80
POINT BLANK SOLUTIONS INC			5,587.000	0.00
POINT.360			3,662.000	0.00
PONIARD PHARMACEUTICALS INC			80.000	0.01
POOL CORP			4,124.000	1,267,428.92
PORTLAND GENERAL ELECTRIC CO			21,058.000	910,547.92
POTBELLY CORP			78,398.000	629,535.94
POTLATCHDELTIC CORP			16,452.000	648,044.28
POWELL INDUSTRIES INC			4,459.000	639,420.60
POWER INTEGRATIONS INC			10,507.000	737,486.33
POWERFLEET INC NJ			1,938.000	8,856.66
POWERTECH TECHNOLOGY INC			2,246,000.000	13,015,674.26
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			28,223.000	3,552,993.47
PPL CORP			139,248.000	3,850,207.20
PRA GROUP INC			10,719.000	210,735.54
PRAXIS PRECISION MEDICINES INC			1,177.000	48,680.72
PREFERRED BANK/LOS ANGELES CA			3,976.000	300,148.24
PREFORMED LINE PRODUCTS CO			2,000.000	249,080.00
PREMIER FINANCIAL CORP			10,366.000	212,088.36
PREMIER INC			21,085.000	393,656.95
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			12,543.000	863,585.55
PRICESMART INC			4,382.000	355,818.40
PRIMECARE SYSTEMS INC			1,444.000	0.00
PRIMEENERGY RESOURCES CORP			1,656.000	176,049.36



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PRIMIS FINANCIAL CORP			697.000	7,304.56
PRIMORIS SERVICES CORP			6,308.000	314,706.12
PRINCETON NATIONAL BANCORP INC			3,531.000	0.35
PRINCIPAL FINANCIAL GROUP INC			33,621.000	2,637,567.45
PRISM TECHNOLOGIES GROUP INC			294.000	0.03
PRIVIA HEALTH GROUP INC			17,372.000	301,925.36
PRO-DEX INC			5,892.000	115,718.88
PROASSURANCE CORP			14,843.000	181,381.46
PROCEPT BIOROBOTICS CORP			66,025.000	4,033,467.25
PROCTER & GAMBLE CO/THE			266,983.000	44,030,836.36
PROG HOLDINGS INC			15,126.000	524,569.68
PROGRESS SOFTWARE CORP			8,758.000	475,209.08
PROGRESSIVE CORP/THE			74,990.000	15,576,172.90
PROGYNY INC			11,227.000	321,204.47
PROKIDNEY CORP			8,203.000	20,179.38
PROLIANCE INTERNATIONAL INC			4,794.000	0.00
PROLOGIS INC			103,619.000	11,637,449.89
PROPETRO HOLDING CORP			11,371.000	98,586.57
PROQR THERAPEUTICS NV			6,332.000	10,511.12
PROSOFT LEARNING CORP COM			3,150.000	0.00
PROSPECT CAPITAL CORP			54,898.000	303,585.94
PROTAGENIC THERAPEUTICS INC			2.000	1.84
PROTAGONIST THERAPEUTICS INC			6,170.000	213,790.50
PROTALIX BIOTHERAPEUTICS INC			525.000	614.25
PROTO LABS INC			5,488.000	169,524.32
PROVIDENT FINANCIAL HOLDINGS I			1,714.000	21,425.00
PRUDENTIAL FINANCIAL INC			43,452.000	5,092,139.88
PSYCHEMEDICS CORP			3,719.000	8,999.98
PTC INC			19,289.000	3,504,232.63
PUBLIC SERVICE ENTERPRISE GROU			75,271.000	5,547,472.70
PUBLIC STORAGE			20,066.000	5,771,984.90
PULSE BIOSCIENC RTS			19,842.000	2,559.62
PULSE BIOSCIENCES INC			19,842.000	222,031.98
PULTEGROUP INC			22,635.000	2,492,113.50
PUMA SE			400,000.000	18,378,369.00
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	15.31
PYXIS TANKERS INC			49.000	251.86
Q2 HOLDINGS INC			130,757.000	7,888,569.81



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QC HOLDINGS INC			1,838.000	551.40
QINETIQ GROUP PLC			271,247.000	1,519,658.93
QORVO INC			19,160.000	2,223,326.40
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,563.000	13,968.35
QUAKER CHEMICAL CORP			4,246.000	720,546.20
QUAKER FABRIC CORP NEW			8,200.000	0.00
QUALCOMM INC			126,097.000	25,116,000.46
QUALITAS CONTROLADORA SAB DE C			143,691.000	1,461,466.86
QUALYS INC			6,670.000	951,142.00
QUANEX BUILDING PRODUCTS CORP			6,468.000	178,840.20
QUANTA SERVICES INC			17,581.000	4,467,156.29
QUANTERIX CORP			5,132.000	67,793.72
QUEST DIAGNOSTICS INC			22,332.000	3,056,804.16
QUIDELORTHO CORP			618.000	20,529.96
QUINSTREET INC			254,324.000	4,219,235.16
R1 RCM INC			21,264.000	267,075.84
RADIAN GROUP INC			36,269.000	1,127,965.90
RADIOIO INC			9.000	0.00
RADIUS RECYCLING INC			3,208.000	48,986.16
RADNET INC			11,033.000	650,064.36
RAIA DROGASIL SA			400,056.000	1,853,908.39
RAINMAKER SYSTEMS INC			1,456.000	0.15
RAIT FINANCIAL TRUST			270.000	0.00
RALPH LAUREN CORP			4,201.000	735,427.06
RAMBUS INC			20,542.000	1,207,047.92
RANI THERAPEUTICS HOLDINGS INC			2,186.000	8,306.80
RAPID7 INC			9,387.000	405,800.01
RAPT THERAPEUTICS INC			12,548.000	38,271.40
RASER TECHNOLOGIES INC			6,049.000	0.00
RAYMOND JAMES FINANCIAL INC			27,795.000	3,435,739.95
RBC BEARINGS INC			5,337.000	1,439,815.86
RE/MAX HOLDINGS INC			6,418.000	51,985.80
READING INTERNATIONAL INC			4,377.000	6,215.34
READY CAPITAL CORP			5,220.000	42,699.60
REAL ESTATE SELECT SECT SPDR			1,676,730.000	64,403,199.30
REALTEK SEMICONDUCTOR CORP			91,000.000	1,531,556.79
REALTY INCOME CORP			114,751.000	6,061,147.82
REC LTD			1,135,100.000	7,151,929.69



Asset Detail

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As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RED ROBIN GOURMET BURGERS INC			4,659.000	35,268.63
RED ROCK RESORTS INC			13,180.000	723,977.40
REDWOOD TRUST INC			12,373.000	80,300.77
REGENCY CENTERS CORP			17,697.000	1,100,753.40
REGENERON PHARMACEUTICALS INC			15,478.000	16,267,842.34
REGENETP INC			73.000	11.87
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			6,824.000	79,840.80
REGIONAL SAB DE CV			357,672.000	2,678,994.68
REGIONS FINANCIAL CORP			177,716.000	3,561,428.64
RELIANCE INC			3,576.000	1,021,305.60
RELMADA THERAPEUTICS INC			2,060.000	6,180.00
RELX PLC			939,212.000	43,204,314.58
RENASANT CORP			12,502.000	381,811.08
RENASAS ELECTRONICS CORP			655,600.000	12,263,461.69
REPLIMUNE GROUP INC			18,608.000	167,472.00
REPOSITRAK INC			10.000	152.90
REPSOL SA			612,600.000	9,674,323.93
REPUBLIC BANCORP INC/KY			3,350.000	179,593.50
REPUBLIC SERVICES INC			25,483.000	4,952,366.22
RESIDEO TECHNOLOGIES INC			26,721.000	522,662.76
RESMED INC			20,597.000	3,942,677.74
RESOLUTE FORESTTS INC CONTRA			11,530.000	0.00
RESONATE BLENDS INC			1.000	0.02
RESOURCES CONNECTION INC			7,895.000	87,160.80
RESPIRERX PHARMACEUTICALS INC			3.000	0.01
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	23,825.34
RETAIL OPPORTUNITY INVESTMENTS			26,407.000	328,239.01
RETAIL VALUE INC ESC			4,519.000	0.00
RETRACTABLE TECHNOLOGIES INC			17,708.000	19,124.64
REUNION INDUSTRIES INC			1,969.000	0.59
REVOLVE GROUP INC			13,115.000	208,659.65
REVVITY INC			13,278.000	1,392,331.08
REX AMERICAN RESOURCES CORP			12,571.000	573,111.89
REXEL SA			457,500.000	11,846,267.10
RGC RESOURCES INC			1,769.000	36,176.05
RHEINMETALL AG			7,675.000	3,912,956.57
RHYTHM PHARMACEUTICALS INC			9,419.000	386,744.14
RIBBON COMMUNICATIONS INC			5,070.000	16,680.30



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RICHTER GEDEON NYRT			270,600.000	7,035,129.56
RIGHTMOVE PLC			325,230.000	2,207,731.82
RILEY EXPLORATION PERMIAN INC			2.000	56.62
RINGCENTRAL INC			15,487.000	436,733.40
RINGJOEBING LANDBOBANK A/S			6,874.000	1,151,890.44
RIO TINTO LTD			154,300.000	12,262,861.35
RLI CORP			8,632.000	1,214,436.08
RLJ LODGING TRUST			36,686.000	353,286.18
RMR GROUP INC/THE			83.000	1,875.80
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	0.00
ROCHE HOLDING AG			35,500.000	9,856,721.57
ROCK CREEK PHARMACEUTICALS INC			413.000	0.00
ROCKET PHARMACEUTICALS INC			10,455.000	225,096.15
ROCKWELL AUTOMATION INC			15,712.000	4,325,199.36
ROCKY BRANDS INC			4,556.000	168,389.76
ROCKY MOUNTAIN CHOCOLATE FACTO			3,791.000	8,340.20
ROGERS CORP			3,682.000	444,086.02
ROLLINS INC			30,223.000	1,474,580.17
ROPER TECHNOLOGIES INC			12,443.000	7,013,621.38
RORZE CORP			16,520.000	3,260,661.53
ROSS STORES INC			46,592.000	6,770,749.44
ROWE COS/THE			5,035.000	1.51
ROYAL CARIBBEAN CRUISES LTD			25,478.000	4,061,957.54
ROYALE ENERGY INC			2,193.000	87.72
ROYCE MICRO-CAP TRUST INC			388.000	3,565.72
RS GROUP PLC			1,450,000.000	12,848,944.45
RTX CORP			148,194.000	14,877,195.66
RUBICON TECHNOLOGY INC			291.000	218.25
RUSH ENTERPRISES INC			25,170.000	1,053,867.90
RXSIGHT INC			170,769.000	10,275,170.73
RYANAIR HOLDINGS PLC ADR			108,010.000	12,576,684.40
RYMAN HOSPITALITY PROPERTIES I			9,804.000	979,027.44
S&P GLOBAL INC			34,447.000	15,363,362.00
SABRA HEALTH CARE REIT INC			40,810.000	628,474.00
SAFEHOLD INC			4,398.000	84,837.42
SAFETY INSURANCE GROUP INC			2,610.000	195,828.30
SAGA COMMUNICATIONS INC			1,479.000	23,294.25
SAGE THERAPEUTICS INC			12,809.000	139,105.74
SALEM MEDIA GROUP INC			2,472.000	568.56



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SALESFORCE INC			169,450.000	43,565,595.00
SALLY BEAUTY HOLDINGS INC			29,210.000	313,423.30
SAMPO PLC NPV A			293,496.000	12,613,628.95
SAMSUNG ELECTRONICS CO LTD			167,619.000	9,924,405.87
SAMSUNG ELECTRONICS CO LTD GDR			2,598.000	3,845,040.00
SAMSUNG FIRE & MARINE INSURANC			10,712.000	3,027,218.91
SANDOZ GROUP AG			44,680.000	1,617,947.03
SANDRIDGE ENERGY INC			4,959.000	64,119.87
SANDS CHINA LTD HK/01928			764,000.000	1,593,093.73
SANDY SPRING BANCORP INC			5,353.000	130,399.08
SANMINA CORP			13,695.000	907,293.75
SANOFI SA			129,300.000	12,463,640.12
SANRIO CO LTD			167,700.000	3,083,778.51
SANWA HOLDINGS CORP			108,100.000	1,976,726.08
SAP SE			155,020.000	31,487,361.66
SAPIENS INTERNATIONAL CORP NV			10,211.000	346,459.23
SASOL LTD			721,173.000	5,454,216.43
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			2,061.000	75,782.97
SAVARA INC			7,783.000	31,365.49
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			11,562.000	2,269,620.60
SBERBANK OF RUSSIA PJSC ADR			167,041.000	1,670.41
SBI SUMISHIN NET BANK LTD			63,300.000	1,202,172.73
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			4,879.000	216,188.49
SCB X PCL			1,477,500.000	4,146,944.67
SCHEID VINEYARDS INC			620.000	4,495.00
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			153,812.000	7,256,850.16
SCHNEIDER ELECTRIC SE			96,969.000	23,310,719.73
SCHOLAR ROCK HOLDING CORP			16,123.000	134,304.59
SCHOLASTIC CORP			7,273.000	257,973.31
SCHRODINGER INC/UNITED STATES			10,758.000	208,059.72
SCO GROUP INC/THE			6,400.000	0.00
SCORPIO TANKERS INC			13,005.000	1,057,176.45
SCOUT24 SE			132,648.000	10,122,183.17
SCPHARMACEUTICALS INC			12,601.000	54,814.35
SEABOARD CORP			1.000	3,160.74



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEACHANGE INTERNATIONAL INC			269.000	1,748.50
SEACOAST BANKING CORP OF FLORI			11,002.000	260,087.28
SEACOR MARINE HOLDINGS INC			11,384.000	153,570.16
SEAGATE TECHNOLOGY HOLDINGS PL			32,400.000	3,345,948.00
SECURE ENERGY SERVICES INC 144A			6,800.000	3,188.95
SECUREWORKS CORP			8,020.000	56,140.00
SECURITY NATIONAL FINANCIAL CO			8,559.000	68,386.41
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT MEDICAL HOLDINGS CORP			26,192.000	918,291.52
SELECTIVE INSURANCE GROUP INC			11,569.000	1,085,519.27
SEMLER SCIENTIFIC INC			4,740.000	162,108.00
SEMPRA			84,332.000	6,414,291.92
SEMRUSH HOLDINGS INC			333,384.000	4,464,011.76
SENECA FOODS CORP			5,478.000	314,437.20
SENSATA TECHNOLOGIES HOLDING P			196,600.000	7,350,874.00
SENSIENT TECHNOLOGIES CORP			9,312.000	690,857.28
SEQUENTIAL BRANDS GROUP INC			12.000	0.00
SERA PROGNOSTICS INC			1,171.000	6,932.32
SERINA THERAPEUTICS INC			5.000	44.35
SERVICE PROPERTIES TRUST			32,712.000	168,139.68
SERVICENOW INC			44,923.000	35,339,576.41
SERVISFIRST BANCSHARES INC			13,279.000	839,100.01
SFL CORP LTD			21,272.000	295,255.36
SHAKE SHACK INC			5,331.000	479,790.00
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	4,448,550.87
SHARPER IMAGE CORP			2,100.000	0.00
SHATTUCK LABS INC			4,922.000	18,998.92
SHELL PLC			501,600.000	17,969,616.35
SHELLS SEAFOOD RESTAURANTS			44.000	0.00
SHENANDOAH TELECOMMUNICATIONS			9,559.000	156,098.47
SHENZHOU INTERNATIONAL GROUP H HK/02313			236,600.000	2,316,785.35
SHERWIN-WILLIAMS CO/THE			25,102.000	7,491,189.86
SHIBAURA MECHATRONICS CORP			24,950.000	1,315,280.40
SHIMADZU CORP			240,200.000	6,010,226.43
SHIN-ETSU CHEMICAL CO LTD			337,600.000	13,091,811.82
SHINHAN FINANCIAL GROUP CO LTD			168,580.000	5,896,930.42
SHIONOGI & CO LTD			230,500.000	8,994,458.13
SHIZUOKA FINANCIAL GROUP INC			163,400.000	1,568,379.99
SHOALS TECHNOLOGIES GROUP INC			31,520.000	196,684.80



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHOE CARNIVAL INC			11,431.000	421,689.59
SHOLODGE INC			1,650.000	0.00
SHOPIFY INC			290,000.000	19,154,500.00
SHOPRITE HOLDINGS LTD			157,459.000	2,449,237.68
SHORE BANCSHARES INC			9,238.000	105,775.10
SHRIRAM FINANCE LTD			304,917.000	10,646,270.02
SHUTTERSTOCK INC			4,053.000	156,851.10
SHYFT GROUP INC/THE			3,672.000	43,549.92
SI-BONE INC			278,836.000	3,605,349.48
SIAM GLOBAL HOUSE PCL			2,833,150.000	1,158,042.12
SIEBERT FINANCIAL CORP			7,295.000	12,693.30
SIEGFRIED HOLDING AG			1,876.000	1,947,816.61
SIEMENS AG			85,725.000	15,960,658.55
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00
SIERRA BANCORP			1,013.000	22,670.94
SIG GROUP AG			725,000.000	13,272,034.28
SIGA TECHNOLOGIES INC			7,245.000	54,989.55
SIGHT RESOURCE CORP			200.000	0.00
SIGNATURE BANK/NEW YORK NY			7,182.000	15,728.58
SIGNET JEWELERS LTD			9,464.000	847,785.12
SIKA AG			72,000.000	20,608,056.98
SILERGY CORP			64,000.000	911,425.18
SILGAN HOLDINGS INC			11,807.000	499,790.31
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			8,416.000	931,062.08
SILVERBOW RESOURCES INC			3,336.000	126,200.88
SIMCLAR INC			700.000	0.00
SIMMONS FIRST NATIONAL CORP			19,673.000	345,851.34
SIMON PROPERTY GROUP INC			38,856.000	5,898,340.80
SIMPLY GOOD FOODS CO/THE			17,303.000	625,157.39
SIMPSON MANUFACTURING CO INC			9,356.000	1,576,766.68
SIMULATIONS PLUS INC			4,975.000	241,884.50
SINCLAIR INC			11,655.000	155,361.15
SINOPHARM GROUP CO LTD HK/01099			3,424,800.000	9,102,210.73
SIRIUSPOINT LTD			14,158.000	172,727.60
SITE CENTERS CORP			24,057.000	348,826.50
SITIO ROYALTIES CORP			16,137.000	380,994.57
SIXTH STREET SPECIALTY LENDING			10,748.000	229,469.80
SJW GROUP			5,947.000	322,446.34



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SK HYNIX INC			35,045.000	6,021,169.77
SK TELECOM CO LTD			276,900.000	10,359,859.07
SKF AB			493,300.000	9,912,394.48
SKYLINE CHAMPION CORP			10,762.000	729,125.50
SKYWEST INC			12,129.000	995,427.03
SKYWORKS SOLUTIONS INC			28,947.000	3,085,171.26
SL GREEN REALTY CORP			379.000	21,466.56
SL GREEN REALTY CORPORATION			11,670.000	660,988.80
SLEEP NUMBER CORP			4,252.000	40,691.64
SM ENERGY CO			23,415.000	1,012,230.45
SMART GLOBAL HOLDINGS INC			15,548.000	355,582.76
SMF ENERGY CORP			441.000	0.00
SMITH DOUGLAS HOMES CORP			110,602.000	2,585,874.76
SMITH MICRO SOFTWARE INC			79.000	174.59
SNAP INC			86,620.000	1,438,758.20
SNAP-ON INC			11,007.000	2,877,119.73
SOCKET MOBILE INC			511.000	551.88
SOFTECH INC			157.000	0.02
SOJITZ CORP			499,180.000	12,130,390.81
SOLARIS OILFIELD INFRASTRUCTUR			5,727.000	49,137.66
SOLID BIOSCIENCES INC			333.000	1,888.11
SOLIGENIX INC			2.000	5.16
SOLITARIO RESOURCES CORP			40.000	35.40
SOLUNA HOLDINGS INC			30.000	182.70
SOLVENTUM CORP			14,868.000	786,219.84
SONIC AUTOMOTIVE INC			10,098.000	550,038.06
SONIDA SENIOR LIVING INC			675.000	18,562.50
SONOS INC			17,783.000	262,477.08
SOPRA STERIA GROUP			46,501.000	9,025,561.61
SOTHERLY HOTELS INC			2,675.000	3,076.25
SOUNDTHINKING INC			5,085.000	61,935.30
SOUTHERN CO/THE			153,039.000	11,871,235.23
SOUTHERN FIRST BANCSHARES INC			4,653.000	136,053.72
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			694.000	31,236.94
SOUTHSIDE BANCSHARES INC			5,129.000	141,611.69
SOUTHSTATE CORP			11,004.000	840,925.68
SOUTHWEST AIRLINES CO			64,400.000	1,842,484.00
SOUTHWEST GAS HOLDINGS INC			12,291.000	865,040.58



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SPANISH BROADCASTING SYSTEM IN			375.000	93.75
SPARTANNASH CO			7,356.000	137,998.56
SPDR S&P METALS & MINING ETF			657,611.000	39,016,060.63
SPECTRUM BRANDS HOLDINGS INC			7,423.000	637,858.39
SPEED COMMERCE INC			303.000	0.00
SPEEDUS CORP			1,690.000	0.00
SPERO THERAPEUTICS INC			9,445.000	12,278.50
SPHERE ENTERTAINMENT CO			4,546.000	159,382.76
SPIRE CORP			3,525.000	35.25
SPIRE INC			11,997.000	728,577.81
SPIRIT MTA REIT ESCROW			93,012.000	0.00
SPOK HOLDINGS INC			14,898.000	220,639.38
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			13,944.000	4,375,487.76
SPROUTS FARMERS MARKET INC			25,704.000	2,150,396.64
SPS COMMERCE INC			8,887.000	1,672,177.92
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX TECHNOLOGIES INC			10,998.000	1,563,255.72
SS&C TECHNOLOGIES HOLDINGS INC			4,775.000	299,249.25
ST JOE CO/THE			6,699.000	366,435.30
STAAR SURGICAL CO			9,302.000	442,868.22
STAG INDUSTRIAL INC			29,860.000	1,076,751.60
STANDARD BIOTOOLS INC			18,000.000	31,860.00
STANDARD CHARTERED PLC			326,721.000	2,957,137.40
STANDARD MOTOR PRODUCTS INC			4,642.000	128,722.66
STANDEX INTERNATIONAL CORP			4,240.000	683,276.00
STANLEY BLACK & DECKER INC			19,550.000	1,561,849.50
STAR BUFFET INC			762.000	0.00
STAR BULK CARRIERS CORP			21,166.000	516,027.08
STAR HOLDINGS			2,992.000	36,083.52
STAR STRUCK LTD			262.000	0.00
STARBUCKS CORP			346,314.000	26,960,544.90
STATE STREET CORP			45,514.000	3,368,036.00
STATERA BIOPHARMA INC			52.000	0.03
STEEL CONNECT INC			1,206.000	15,485.04
STEEL DYNAMICS INC			24,367.000	3,155,526.50
STEELCASE INC			20,415.000	264,578.40
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	0.00



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STELLAR BANCORP INC			7,287.000	167,309.52
STEPAN CO			5,056.000	424,501.76
STEPHAN CO/THE			1,476.000	1,771.20
STEREOTAXIS INC			644.000	1,172.08
STERIS PLC			12,035.000	2,642,163.90
STERLING INFRASTRUCTURE INC			8,322.000	984,825.48
STEVEN MADDEN LTD			16,834.000	712,078.20
STEWART INFORMATION SERVICES C			3,236.000	200,890.88
STMICROELECTRONICS NV			425,178.000	16,801,014.24
STOCK YARDS BANCORP INC			6,462.000	320,967.54
STOKE THERAPEUTICS INC			14,591.000	197,124.41
STONECO LTD			45,294.000	543,075.06
STONERIDGE INC			4,725.000	75,411.00
STONEX GROUP INC			6,479.000	487,933.49
STORAGE ENGINE INC COM			1,650.000	0.00
STRASBAUGH INC			204.000	0.00
STRATA SKIN SCIENCES INC			4.000	12.28
STRATASYS LTD			9,569.000	80,283.91
STRATEGIC EDUCATION INC			4,609.000	510,031.94
STRATTEC SECURITY CORP			1,724.000	43,100.00
STRATUS PROPERTIES INC			1,561.000	37,854.25
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	1,012.84
STRIDE INC			7,025.000	495,262.50
STRYKER CORP			39,762.000	13,529,020.50
STURM RUGER & CO INC			2,960.000	123,284.00
STYLECLICK INC			3,762.000	0.38
SUGARMADE INC			1.000	0.00
SULPHCO INC			2,843.000	0.00
SUMITOMO FORESTRY CO LTD			64,600.000	2,054,943.48
SUMITOMO MITSUI FINANCIAL GROU			151,400.000	10,094,274.76
SUMMIT HOTEL PROPERTIES INC			14,270.000	85,477.30
SUMMIT MATERIALS INC			27,807.000	1,018,014.27
SUN COMMUNITIES INC			6,997.000	842,018.98
SUNCOKE ENERGY INC			2,777.000	27,214.60
SUNCOR ENERGY INC NEW			252,101.000	9,607,971.03
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,096.68
SUNOCO LP			32,114.000	1,815,725.56
SUNSTONE HOTEL INVESTORS INC			44,909.000	469,748.14
SUPER MICRO COMPUTER INC			13,723.000	11,243,940.05



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SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR GROUP OF COS INC			4,557.000	86,172.87
SUPERIOR INDUSTRIES INTERNATIO			8,263.000	26,854.75
SUPERNUS PHARMACEUTICALS INC			11,336.000	303,238.00
SURGERY PARTNERS INC			12,965.000	308,437.35
SURMODICS INC			5,259.000	221,088.36
SUTRO BIOPHARMA INC			3,152.000	9,235.36
SUZUKI MOTOR CORP			600,800.000	6,913,345.93
SVB FINANCIAL GROUP			6,762.000	202.86
SWEDBANK AB			602,200.000	12,402,015.07
SYMBOLIC LOGIC INC			8,719.000	9,154.95
SYNAPTICS INC			7,353.000	648,534.60
SYNCHRONY FINANCIAL			66,405.000	3,133,651.95
SYNDAX PHARMACEUTICALS INC			7,100.000	145,763.00
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00
SYNLOGIC INC			149.000	223.50
SYNOPSIS INC			22,995.000	13,683,404.70
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.03
SYSCO CORP			53,588.000	3,825,647.32
T ROWE PRICE GROUP INC			26,428.000	3,047,412.68
T-MOBILE US INC			69,779.000	12,293,664.22
TACTILE SYSTEMS TECHNOLOGY INC			173,946.000	2,076,915.24
TAITRON COMPONENTS INC			2,295.000	6,081.75
TAIWAN SEMICONDUCTOR MANUFACTU			2,583,000.000	76,913,150.72
TAIWAN SEMICONDUCTOR MANUFACTU ADR			83,099.000	14,443,437.19
TAKE-TWO INTERACTIVE SOFTWARE			33,549.000	5,216,534.01
TALANX AG			148,200.000	11,841,026.24
TALEN ENERGY CORP			185,739.000	20,620,743.78
TALON INTERNATIONAL INC			3,150.000	110.25
TANDEM DIABETES CARE INC			196,660.000	7,923,431.40
TANDY BRANDS ACCESSORIES INC			1,325.000	0.00
TANGER INC			15,950.000	432,404.50
TAPESTRY INC			24,726.000	1,058,025.54
TARGA RESOURCES CORP			380,659.000	49,021,266.02
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			54,872.000	8,123,250.88
TARRAGON CORP			10,464.000	0.00
TATA CONSULTANCY SERVICES LTD			47,784.000	2,237,216.64
TAYLOR DEVICES INC			1,449.000	64,074.78



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TAYLOR MORRISON HOME CORP			25,113.000	1,392,264.72
TC ENERGY CORP			36,464.000	1,381,985.60
TD SYNnex CORP			73,027.000	8,427,315.80
TE CONNECTIVITY LTD			36,384.000	5,473,245.12
TEAM FINANCIAL INC			4,300.000	0.00
TECAN GROUP AG			52,000.000	17,406,632.54
TECHNICAL COMMUNICATIONS CORP			135.000	20.39
TECHNOLOGY SOLUTIONS CO			920.000	0.09
TECHTARGET INC			4,450.000	138,706.50
TECHTRONIC INDUSTRIES CO LTD HK/00669			203,000.000	2,319,286.83
TEEKAY CORP			15,736.000	141,151.92
TEEKAY TANKERS LTD			1,933.000	133,009.73
TEGNA INC			42,167.000	587,807.98
TEJON RANCH CO			8,281.000	141,273.86
TEKNOWLEDGE CORP			2,012.000	0.00
TELEDYNE TECHNOLOGIES INC			5,726.000	2,221,573.48
TELEFLEX INC			6,654.000	1,399,535.82
TELEPHONE AND DATA SYSTEMS INC			19,112.000	396,191.76
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	238.71
TENABLE HOLDINGS INC			18,686.000	814,335.88
TENAYA THERAPEUTICS INC			6,661.000	20,649.10
TENCENT HOLDINGS LTD HK/00700			731,500.000	34,891,333.87
TENNANT CO			4,156.000	409,116.64
TERADYNE INC			27,187.000	4,031,560.23
TEREX CORP			11,317.000	620,624.28
TERNS PHARMACEUTICALS INC			1,152.000	7,845.12
TERRENO REALTY CORP			13,791.000	816,151.38
TERUMO CORP			959,900.000	15,831,249.29
TESCO PLC			3,564,100.000	13,786,459.16
TESLA INC			323,686.000	64,050,985.68
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECHNOLOGIES INC			12,922.000	44,710.12
TETRAPHASE PHARMACEUTICALS INC			271.000	0.00
TEXAS CAPITAL BANCSHARES INC			7,660.000	468,332.40
TEXAS INSTRUMENTS INC			104,363.000	20,301,734.39
TEXAS ROADHOUSE INC			13,798.000	2,369,254.58



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TEXTRON INC			37,455.000	3,215,886.30
TG THERAPEUTICS INC			1,438.000	25,567.64
THERAPEUTICSMD INC			194.000	312.34
THERAVANCE BIOPHARMA INC			10,124.000	85,851.52
THERMO FISHER SCIENTIFIC INC			41,077.000	22,715,581.00
THERMOGENESIS HOLDINGS INC			2.000	0.44
THERMON GROUP HOLDINGS INC			3,476.000	106,921.76
THOMAS GROUP INC			367.000	0.00
THORNBURG INCOME BUILDER OPP			104,183.000	1,680,471.79
THQ INC			896.000	0.00
TIDEWATER INC			9,936.000	946,006.56
TILRAY BRANDS INC			128,889.000	213,955.74
TIMBERLAND BANCORP INC/WA			1,910.000	51,741.90
TITAGARH RAIL SYSTEM LTD			39,946.000	890,943.70
TITAN INTERNATIONAL INC			12,763.000	94,573.83
TITAN MACHINERY INC			2,185.000	34,741.50
TITAN PHARMACEUTICALS INC			2.000	10.98
TJX COS INC/THE			142,033.000	15,637,833.30
TL ADMIN CORP COM			29,100.000	0.00
TOKIO MARINE HOLDINGS INC			284,300.000	10,613,089.28
TONG YANG INDUSTRY CO LTD			470,000.000	1,564,662.53
TONIX PHARMACEUTICALS HOLDING			1.000	0.70
TOOTSIE ROLL INDUSTRIES INC			12,119.000	370,477.83
TOPGOLF CALLAWAY BRANDS CORP			17,087.000	261,431.10
TOR MINERALS INTERNATIONAL INC			236.000	415.36
TOROMONT INDUSTRIES LTD			142,753.000	12,636,877.19
TORTOISE MIDSTREAM ENERGY			2,316.000	99,472.20
TORTOISE PIPELINE & ENERGY			856.000	30,970.08
TORTOISE POWER & ENRGY INFRA			2,875.000	45,396.25
TOTALENERGIES SE			201,900.000	13,487,359.64
TOTVS SA			247,495.000	1,356,790.10
TOWA CORP			20,750.000	1,455,054.12
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWER SEMICONDUCTOR LTD			20,132.000	791,388.92
TOWNE BANK/PORTSMOUTH VA			13,344.000	363,890.88
TOYO SUISAN KAISHA LTD			29,750.000	1,763,435.64
TPG INC			10,865.000	450,354.25
TPI COMPOSITES INC			6,643.000	26,505.57
TRACTOR SUPPLY CO			20,878.000	5,637,060.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRADE DESK INC/THE			10,261.000	1,002,191.87
TRANE TECHNOLOGIES PLC			29,124.000	9,579,757.32
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			4,470.000	16,851.90
TRANSCAT INC			4,259.000	509,717.12
TRANSCOASTAL CORP			23.000	0.00
TRANSCONTINENTAL REALTY INVEST			401.000	11,119.73
TRANSDIGM GROUP INC			16,847.000	21,523,895.67
TRANSMEDICS GROUP INC			65,521.000	9,868,773.02
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			101,647.000	543,811.45
TRAVEL + LEISURE CO			16,158.000	726,786.84
TRAVELERS COS INC/THE			36,922.000	7,507,719.48
TRAVELZOO			5,690.000	43,187.10
TRAVERE THERAPEUTICS INC			11,127.000	91,463.94
TREDEGAR CORP			7,195.000	34,464.05
TREEHOUSE FOODS INC			6,537.000	239,515.68
TRI POINTE HOMES INC			24,198.000	901,375.50
TRI-VALLEY CORP			1,094.000	0.00
TRIAD GUARANTY INC			2,231.000	0.42
TRIAL HOLDINGS INC			249,800.000	3,908,657.31
TRICO BANCSHARES			5,146.000	203,627.22
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			10,090.000	257,900.40
TRIMBLE INC			42,688.000	2,387,112.96
TRINITY INDUSTRIES INC			19,435.000	581,495.20
TRINITY PLACE HOLDINGS INC			2,067.000	239.77
TRINSEO PLC			10,463.000	24,169.53
TRIP.COM GROUP LTD ADR			64,872.000	3,048,984.00
TRIP.COM GROUP LTD HK/09961			22,650.000	1,086,749.75
TRIPADVISOR INC			18,303.000	325,976.43
TRIPLE CROWN MEDIA INC			983.000	0.00
TRIVENI TURBINE LTD			448,368.000	3,336,379.46
TRONOX HOLDINGS PLC			21,938.000	344,207.22
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TRUBRIDGE INC			9,338.000	93,380.00
TRUEBLUE INC			7,971.000	82,101.30
TRUIST FINANCIAL CORP			143,993.000	5,594,128.05
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			2,658.000	76,470.66
TRUSTMARK CORP			13,113.000	393,914.52
TS TECH CO LTD			409,900.000	4,855,554.32
TTEC HOLDINGS INC			4,298.000	25,272.24
TTM TECHNOLOGIES INC			17,376.000	337,615.68
TUCOWS INC			1,806.000	34,891.92
TUESDAY MORNING CORP			141.000	0.00
TURNING POINT BRANDS INC			267.000	8,568.03
TURTLE BEACH CORP			5.000	71.70
TUTOR PERINI CORP			5,850.000	127,413.00
TWIN DISC INC			3,540.000	41,701.20
TWIST BIOSCIENCE CORP			10,005.000	493,046.40
TWO HARBORS INVESTMENT CORP			9,081.000	119,960.01
TWO RIVERS WATER & FARMING CO			199.000	0.00
TYLER TECHNOLOGIES INC			4,568.000	2,296,699.04
TYRA BIOSCIENCES INC			497.000	7,947.03
TYSON FOODS INC			55,470.000	3,169,555.80
U-NEXT HOLDINGS CO LTD			68,900.000	1,927,452.49
UBER TECHNOLOGIES INC			435,192.000	31,629,754.56
UBS -CW24 CONTEMPORARY WTS EXP 30-SEP-2024			47,800.000	1,184,484.00
UBS -CW25 JIANGSU HENGL WTS EXP 13-JAN-2025			227,015.000	1,455,166.15
UBS -CW25 MIDEA GROUP C WTS EXP 10-JUN-2025			324,300.000	2,879,784.00
UBS -CW25 MONTAGE TECHN WTS EXP 23-JUN-2025			236,552.000	1,861,664.24
UBS -CW25 SHENZHEN MIND WTS EXP 13-JAN-2025			56,387.000	2,257,735.48
UBS -CW25 WULIANGYE YIB WTS EXP 25-FEB-2025			87,097.000	1,534,649.14
UBS GROUP AG			296,400.000	8,724,438.02
UBS-CW24 KWEICHOW MOUT WTS EXP 09-AUG-2024			12,200.000	2,463,790.00
UDR INC			48,893.000	2,011,946.95
UFP INDUSTRIES INC			13,619.000	1,525,328.00
UFP TECHNOLOGIES INC			3,962.000	1,045,452.94
ULTA BEAUTY INC			38,195.000	14,738,304.65
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			13,054.000	639,646.00
ULTRALIFE CORP			2,746.000	29,162.52
ULTRAPETROL BAHAMAS LTD			1,582.000	0.00
ULTRATECH CEMENT LTD			21,165.000	2,961,488.26
ULVAC INC			141,400.000	9,238,555.49
UMB FINANCIAL CORP			9,021.000	752,531.82



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UMH PROPERTIES INC			8,570.000	137,034.30
UNICO AMERICAN CORP			668.000	33.40
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00
UNICREDIT SPA			356,152.000	13,208,932.87
UNIFI INC			683.000	4,022.87
UNIFIRST CORP/MA			3,174.000	544,436.22
UNIGENE LABORATORIES INC			9,893.000	0.00
UNILEVER PLC			191,560.000	10,521,460.78
UNILEVER PLC ADR			220,089.000	12,102,694.11
UNION BANKSHARES INC/MORRISVIL			6,554.000	140,779.92
UNION PACIFIC CORP			170,460.000	38,568,279.60
UNISYS CORP			6,573.000	27,146.49
UNIT CORP WTS EXP 09/03/2027			200.000	72.00
UNITED AIRLINES HOLDINGS INC			35,382.000	1,721,688.12
UNITED AMERICAN HEALTHCARE COR			1,094.000	26.26
UNITED BANCORP INC/OH			448.000	5,622.40
UNITED BANKSHARES INC/WV			19,202.000	622,912.88
UNITED COMMUNITY BANKS INC/GA			15,584.000	396,768.64
UNITED FIRE GROUP INC			4,716.000	101,346.84
UNITED MICROELECTRONICS CORP			6,614,000.000	11,355,818.84
UNITED NATURAL FOODS INC			9,016.000	118,109.60
UNITED OVERSEAS BANK LTD			441,200.000	10,199,443.64
UNITED PARCEL SERVICE INC			157,875.000	21,605,193.75
UNITED PARKS & RESORTS INC			664.000	36,061.84
UNITED RENTALS INC			7,166.000	4,634,467.18
UNITED STATES LIME & MINERALS			1,417.000	516,043.06
UNITED WESTERN BANCORP INC			2,275.000	0.00
UNITEDHEALTH GROUP INC			128,372.000	65,374,724.72
UNITIL CORP			3,885.000	201,204.15
UNITY BANCORP INC			2,491.000	73,658.87
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			5,853.000	282,056.07
UNIVERSAL ELECTRONICS INC			4,031.000	46,840.22
UNIVERSAL HEALTH SERVICES INC			12,653.000	2,339,919.29
UNIVERSAL INSURANCE HOLDINGS I			5,036.000	94,475.36
UNIVERSAL LOGISTICS HOLDINGS I			5,749.000	233,351.91
UNIVERSAL MUSIC GROUP NV			475,730.000	14,164,011.57
UNIVERSAL STAINLESS & ALLOY PR			139,573.000	3,821,508.74
UNIVERSAL TECHNICAL INSTITUTE			42,971.000	675,933.83



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVEST FINANCIAL CORP			5,666.000	129,354.78
UPBOUND GROUP INC			9,458.000	290,360.60
UPL LTD			250,457.000	1,714,566.07
UPLAND SOFTWARE INC			2,681.000	6,675.69
URANIUM ENERGY CORP			73,577.000	442,197.77
URBAN EDGE PROPERTIES			22,658.000	418,493.26
URBAN OUTFITTERS INC			12,363.000	507,501.15
UROGEN PHARMA LTD			19,021.000	319,172.38
UROLOGIX INC			2,793.000	0.28
US BANCORP			167,922.000	6,666,503.40
US ENERGY CORP			40.000	40.80
US GOLD CORP			2.000	10.34
US PHYSICAL THERAPY INC			3,608.000	333,451.36
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			9,569.000	147,841.05
USANA HEALTH SCIENCES INC			2,397.000	108,440.28
UTAH MEDICAL PRODUCTS INC			3,209.000	214,393.29
UTG INC			513.000	14,877.00
UTILITIES SELECT SECTOR SPDR			1,022,280.000	69,658,159.20
UTSTARCOM HOLDINGS CORP			1,472.000	4,048.00
V ONE CORP COM			2,000.000	0.00
V2X INC			4,674.000	224,165.04
VAALCO ENERGY INC			18,350.000	115,054.50
VALARIS LTD			11,439.000	852,205.50
VALE SA			466,500.000	5,234,891.84
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			40,666.000	6,374,802.16
VALLEY MEDIA INC COM			11,100.000	0.00
VALMET OYJ			231,200.000	6,613,477.73
VALUE AMER INC COM			290.000	0.00
VANDA PHARMACEUTICALS INC			11,336.000	64,048.40
VAREX IMAGING CORP			12,185.000	179,485.05
VARONIS SYSTEMS INC			17,320.000	830,840.40
VASO CORP			1,000.000	280.00
VAT GROUP AG			27,866.000	15,796,728.68
VAXCYTE INC			12,549.000	947,574.99
VBI VACCINES INC			728.000	480.48
VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			13,222.000	139,756.54



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VEECO INSTRUMENTS INC			14,287.000	667,345.77
VEEVA SYSTEMS INC			2,890.000	528,898.90
VENTAS INC			75,734.000	3,882,124.84
VERA BRADLEY INC			3,947.000	24,708.22
VERA THERAPEUTICS INC			8,175.000	295,771.50
VERACYTE INC			81,977.000	1,776,441.59
VERADIGM INC			36,998.000	351,481.00
VERALTO CORP			23,641.000	2,257,006.27
VERICEL CORP			138,978.000	6,376,310.64
VERINT SYSTEMS INC			12,721.000	409,616.20
VERIS RESIDENTIAL INC			18,120.000	271,800.00
VERISIGN INC			15,696.000	2,790,748.80
VERISK ANALYTICS INC			21,551.000	5,809,072.05
VERIZON COMMUNICATIONS INC			526,221.000	21,701,354.04
VERRA MOBILITY CORP			360,426.000	9,803,587.20
VERRICA PHARMACEUTICALS INC			9,566.000	69,736.14
VERTEX INC			170,470.000	6,145,443.50
VERTEX PHARMACEUTICALS INC			39,544.000	18,535,063.68
VERTIV HOLDINGS CO			8,743.000	756,881.51
VIAD CORP			4,508.000	153,272.00
VIATRIS INC			206,986.000	2,200,261.18
VIAVI SOLUTIONS INC			40,814.000	280,392.18
VICI PROPERTIES INC			175,268.000	5,019,675.52
VICON INDUSTRIES INC			2.000	130.00
VICOR CORP			6,219.000	206,222.04
VICTORIA'S SECRET & CO			13,563.000	239,658.21
VICTORY CAPITAL HOLDINGS INC			13,015.000	621,205.95
VIDEO DISPLAY CORP			2,455.000	2,577.75
VIEWCAST.COM INC			6,812.000	1.36
VIEWRAY INC			21,581.000	0.02
VIEWTRAN GROUP INC			2,440.000	0.00
VIKING THERAPEUTICS INC			12,150.000	644,071.50
VILLAGE SUPER MARKET INC			1,980.000	52,291.80
VIPER ENERGY INC			14,309.000	537,016.77
VIRCO MFG. CORP			4,949.000	68,989.06
VIRGINIA NATIONAL BANKSHARES C			110.000	3,608.00
VIRIDIAN THERAPEUTICS INC			8,954.000	116,491.54
VIRTU FINANCIAL INC			16,454.000	369,392.30
VIRTUS INVESTMENT PARTNERS INC			1,263.000	285,248.55



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VISA INC			248,949.000	65,341,644.03
VISHAY INTERTECHNOLOGY INC			21,963.000	489,774.90
VISHAY PRECISION GROUP INC			6,076.000	184,953.44
VISTEON CORP			5,282.000	563,589.40
VITAL ENERGY INC			2,979.000	133,518.78
VL DISSOLUTION CORP COM			1,293.000	0.00
VOLTAMP TRANSFORMERS LTD			14,849.000	1,959,471.44
VOLVO AB			485,900.000	12,438,621.56
VOR BIOPHARMA INC			20,276.000	20,276.00
VOXX INTERNATIONAL CORP			3,898.000	12,317.68
VOYA EMRG MRKT HI DVD EQTY			22,250.000	119,705.00
VOYA INFRASTRUCTURE INDUST			1,392.000	14,240.16
VOYAGER THERAPEUTICS INC			12,135.000	95,987.85
VSE CORP			5,015.000	442,724.20
VULCAN MATERIALS CO			16,724.000	4,158,924.32
W R BERKLEY CORP			21,734.000	1,707,857.72
W WORLD CORP			11.000	0.00
W&T OFFSHORE INC			43,709.000	93,537.26
WABASH NATIONAL CORP			6,852.000	149,647.68
WAL-MART DE MEXICO SAB DE CV			714,715.000	2,442,511.31
WALGREENS BOOTS ALLIANCE INC			97,833.000	1,183,290.15
WALKER & DUNLOP INC			8,360.000	820,952.00
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			521,604.000	35,317,806.84
WALT DISNEY CO/THE			196,179.000	19,478,612.91
WANDERPORT CORP			82.000	0.09
WARNER BROS DISCOVERY INC			239,948.000	1,785,213.12
WARRIOR MET COAL INC			12,415.000	779,289.55
WASHINGTON TRUST BANCORP INC			4,440.000	121,700.40
WASTE MANAGEMENT INC			43,003.000	9,174,260.02
WATERS CORP			9,246.000	2,682,449.52
WATERSTONE FINANCIAL INC			5,262.000	67,300.98
WATTS WATER TECHNOLOGIES INC			6,216.000	1,139,827.92
WAVE LIFE SCIENCES LTD			7,607.000	37,958.93
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	800.00
WD-40 CO			2,797.000	614,333.08
WEATHERFORD INTERNATIONAL PLC			12,427.000	1,521,686.15
WEBCO INDUSTRIES INC			62.000	10,602.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEC ENERGY GROUP INC			47,106.000	3,695,936.76
WEG SA			344,811.000	2,615,980.98
WEGENER CORP			4,812.000	57.74
WEICHAI POWER CO LTD HK/02338			3,865,000.000	7,395,944.87
WEIS MARKETS INC			4,946.000	310,460.42
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			409,254.000	24,305,595.06
WELLTOWER INC			86,077.000	8,973,527.25
WERNER ENTERPRISES INC			9,741.000	349,020.03
WESBANCO INC			15,472.000	431,823.52
WEST BANCORP INC			1,216.000	21,766.40
WEST PHARMACEUTICAL SERVICES I			11,612.000	3,824,876.68
WESTAMERICA BANCORP			6,286.000	305,059.58
WESTELL TECHNOLOGIES INC			1,757.000	2,319.24
WESTERN DIGITAL CORP			56,018.000	4,244,483.86
WESTERN MIDSTREAM PARTNERS LP			354,960.000	14,102,560.80
WESTERN NEW ENGLAND BANCORP IN			9,163.000	63,041.44
WESTERN WTR CO			9,200.000	0.00
WESTINGHOUSE AIR BRAKE TECHNOL			24,070.000	3,804,263.50
WESTMORELAND COAL CO			2,487.000	0.00
WESTROCK CO			27,779.000	1,396,172.54
WESTWATER RESOURCES INC			1.000	0.48
WESTWOOD HOLDINGS GROUP INC			2,537.000	30,900.66
WET SEAL INC/THE			24,433.000	0.00
WEX INC			115,889.000	20,528,577.46
WEYCO GROUP INC			4,416.000	133,893.12
WEYERHAEUSER CO			109,180.000	3,099,620.20
WH GROUP LTD HK/00288			23,480,500.000	15,458,381.80
WHA CORP PCL			15,263,000.000	2,013,023.25
WHERE FOOD COMES FROM INC			286.000	3,463.46
WHITE MOUNTAINS INSURANCE GROU			463.000	841,479.35
WHITESTONE REIT			16,611.000	221,092.41
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	5,187.00
WILLDAN GROUP INC			3,101.000	89,463.85
WILLIAMS COS INC/THE			984,696.000	41,849,580.00
WILLIS LEASE FINANCE CORP			2,603.000	180,387.90
WILLIS TOWERS WATSON PLC			63,514.000	16,649,559.96



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WILMAR INTERNATIONAL LTD			2,705,400.000	6,188,334.25
WINDTREE THERAPEUTICS INC			12.000	38.40
WINLAND HOLDINGS CORP			968.000	4,840.00
WINMARK CORP			1,105.000	389,656.15
WINNEBAGO INDUSTRIES INC			9,261.000	501,946.20
WIRELESS XCESSORIES GROUP INC			1,262.000	1.58
WISDOMTREE INC			17,814.000	176,536.74
WIWYNN CORP			22,000.000	1,793,690.17
WIX.COM LTD			56,816.000	9,037,721.12
WIZZ AIR HOLDINGS PLC			75,327.000	2,129,138.44
WORKDAY INC			7,042.000	1,574,309.52
WORKIVA INC			6,947.000	507,061.53
WORLD ACCEPTANCE CORP			1,842.000	227,634.36
WORLD KINECT CORP			12,801.000	330,265.80
WORLDGATE COMMUNICATIONS			6,943.000	0.00
WORLDTEX INC			47.000	0.00
WORTHINGTON ENTERPRISES INC			12,959.000	613,349.47
WORTHINGTON STEEL INC			12,998.000	433,613.28
WP CAREY INC			11,239.000	618,706.95
WPP PLC			749,344.000	6,861,848.22
WQN INC			656.000	0.07
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	373.38
WSFS FINANCIAL CORP			17,689.000	831,383.00
WW GRAINGER INC			7,694.000	6,941,834.56
WW INTERNATIONAL INC			8,232.000	9,631.44
WYNN RESORTS LTD			10,162.000	909,499.00
XBIOTECH INC			7,380.000	37,933.20
XCEL ENERGY INC			80,227.000	4,284,924.07
XENCOR INC			5,934.000	112,330.62
XENIA HOTELS & RESORTS INC			22,323.000	319,888.59
XENON PHARMACEUTICALS INC			8,569.000	334,105.31
XOMA ROYALTY CORPORATION			10,367.000	245,594.23
XPEL INC			3,279.000	116,601.24
XPERI INC			7,780.000	63,873.80
XYLEM INC/NY			30,986.000	4,202,631.18
Y-MABS THERAPEUTICS INC			12,322.000	148,849.76
YAPI VE KREDI BANKASI AS			2,409,659.000	2,484,373.94
YELP INC			16,425.000	606,903.75
YOKOHAMA RUBBER CO LTD/THE			419,600.000	9,278,361.53



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
YORK WATER CO/THE			4,636.000	171,949.24
YPSOMED HOLDING AG			4,690.000	2,108,568.88
YUBICO AB			43,246.000	924,932.39
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			2,280,500.000	4,410,629.66
YUM CHINA HOLDINGS INC			78,376.000	2,417,115.84
YUM! BRANDS INC			38,405.000	5,087,126.30
YUMA ENERGY INC			2.000	0.00
YUNHONG GREEN CTI LTD			179.000	223.75
ZANETT INC			154.000	0.00
ZEBRA TECHNOLOGIES CORP			6,629.000	2,047,896.97
ZEVRA THERAPEUTICS INC			96.000	470.40
ZHONGSHENG GROUP HOLDINGS LTD HK/00881			2,300,500.000	3,364,975.53
ZIFF DAVIS INC			9,121.000	502,111.05
ZIMMER BIOMET HOLDINGS INC			33,180.000	3,601,025.40
ZION OIL & GAS INC			469.000	25.84
ZIPLINK INC			21,900.000	24.09
ZIPRECRUITER INC			14,174.000	128,841.66
ZOETIS INC			56,276.000	9,756,007.36
ZOOM VIDEO COMMUNICATIONS INC			11,065.000	654,937.35
ZTO EXPRESS CAYMAN INC ADR			281,920.000	5,849,840.00
ZUMIEZ INC			7,297.000	142,145.56
ZURN ELKAY WATER SOLUTIONS COR			28,377.000	834,283.80
ZYMEWORKS INC			7,644.000	65,050.44
ZYNERBA PHARMACEUTICALS INC			15,488.000	0.00
ZYNEX INC			10,518.000	97,922.58
TOTAL EQUITY			642,895,374.201	13,392,690,302.33
FIXED INCOME SECURITIES				
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			2,889,000.000	2,623,040.11
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			4,734,000.000	4,432,856.54
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,561,000.000	2,415,529.82
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			1,629,000.000	1,623,026.13
1011778 BC ULC / NEW RED 144A 6.125% 06/15/2029 DD 06/17/24			502,000.000	504,547.92
1375209 BC LTD 144A 9.000% 01/30/2028 DD 09/30/22			123,000.000	118,265.37
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			273,120.478	269,078.95
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			599,054.628	586,441.53
888 ACQUISITIONS 7/22 TLB 0.000% 07/08/2028 DD 06/24/22			1,335,326.940	1,326,647.31
8TH AVENUE FOOD 9/18 TL			358,966.230	339,897.94
AAR ESCROW ISSUER LLC 144A 6.750% 03/15/2029 DD 03/01/24			723,000.000	737,155.56
ABBVIE INC 4.625% 10/01/2042 DD 10/01/20			555,000.000	502,060.48



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ABBVIE INC 5.400% 03/15/2054 DD 02/26/24			1,529,000.000	1,520,537.61
ABBVIE INC 5.500% 03/15/2064 DD 02/26/24			699,000.000	694,255.13
ABRA AUTO BODY/CALIBER COLLISI 0.000% 01/30/2031 DD 01/08/24			1,366,000.000	1,374,291.62
ABRDN NATIONAL MUNICIPAL INC			2,037.000	21,510.72
ABU DHABI CRUDE OIL PIPEL 144A 4.600% 11/02/2047 DD 11/02/17			1,035,000.000	926,904.60
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	485,340.40
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			705,000.000	670,128.31
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			2,065,000.000	2,019,696.79
ACCENTCARE 2/24 FLFO TLA 0.000% 06/20/2028 DD 02/07/24			99,916.650	100,666.03
ACCENTCARE 2/24 FLFO TLB 0.000% 09/20/2028 DD 02/07/24			441,301.130	392,758.00
ACCESS CIG 8/23 COV-LITE TL 0.000% 08/18/2028 DD 07/31/23			741,397.500	744,874.65
ACRISURE 1/20 TLB			2,238,019.480	2,234,707.22
ACRISURE 11/21 INCREMENTAL TLB			156,400.000	156,303.03
ACRISURE 6/24 B6 COV-LITE TLB 0.000% 11/06/2030 DD 06/04/24			1,712,000.000	1,708,798.56
ACTION 10/23 TLB4 0.000% 10/19/2030 DD 10/12/23			741,142.500	741,609.42
ACTION 6/24 B5 COV-LITE TLB 0.000% 06/20/2031 DD 06/13/24			535,000.000	535,224.70
ACTION ENVIRONMENTAL/ INTERSTA 0.000% 10/24/2030 DD 06/11/24			87,428.570	87,865.72
ACTION ENVIRONMENTAL/INTERSTAT 0.000% 10/24/2030 DD 06/05/24			65,571.430	65,899.28
ACTION ENVIRONMENTAL/INTERSTAT 0.000% 10/24/2030 DD 09/19/23			837,343.570	841,530.29
ACUSHNET CO 144A 7.375% 10/15/2028 DD 10/03/23			319,000.000	330,531.85
ADIANT 1/24 TLB2 0.000% 01/31/2031 DD 01/22/24			926,178.750	931,198.64
ADP/CDK GLOBAL 5/24 TLB 0.000% 07/06/2029 DD 05/03/24			645,376.200	635,618.11
AECOM 4/24 TLB 0.000% 04/17/2031 DD 04/05/24			5,460,000.000	5,488,446.60
AEP TEXAS INC 5.450% 05/15/2029 DD 05/22/24			845,000.000	848,937.51
AEP TEXAS INC 5.700% 05/15/2034 DD 05/22/24			860,000.000	855,760.79
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21			2,540,000.000	2,505,689.30
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	159,764.42
AES CORP/THE VAR RT 01/15/2055 DD 05/21/24			2,160,000.000	2,190,338.32
AETNA INC 6.625% 06/15/2036 DD 06/09/06			940,000.000	1,000,233.27
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			1,126,000.000	1,101,162.13
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22			1,311,000.000	1,359,050.77
AIMCO CLO 16 LTD 16A D1R 144A VAR RT 07/17/2037 DD 07/10/24			1,000,000.000	1,000,000.00
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,463,000.000	1,394,913.29
AIR CANADA 3/24TLB 0.000% 03/14/2031 DD 03/11/24			412,965.000	413,093.02
AIR LEASE CORP VAR RT 12/31/2049 DD 10/13/21			825,000.000	745,794.81
AIR MEDICAL 4/24 PIK TL 0.000% 10/02/2028 DD 04/17/24			1,927,023.770	1,862,950.23
AKZONOBEL SPECIALTY CHEMICALS 0.000% 04/03/2028 DD 04/22/24			470,818.120	471,995.17
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			794,000.000	568,197.79
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			891,673.190	838,270.88



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ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			1,633,000.000	1,568,313.77
ALBERTSONS COS INC / SAFE 144A 3.500% 03/15/2029 DD 08/31/20			143,000.000	128,617.16
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,059,000.000	1,022,869.84
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			744,000.000	735,323.32
ALBERTSONS COS INC / SAFE 144A 6.500% 02/15/2028 DD 02/13/23			364,000.000	366,187.28
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,193,659.26
ALCOA NEDERLAND HOLDING B 144A 7.125% 03/15/2031 DD 03/21/24			739,000.000	761,212.44
ALGONQUIN POWER & UTILITIES CO STEP 06/15/2026 DD 03/15/2024			6,475,000.000	6,443,549.95
ALI GROUP/WELBILT 10/21 (USD) 0.000% 07/30/2029 DD 08/18/21			882,728.890	885,721.34
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,396,585.130	1,396,780.65
ALLEGHANY CORP 3.250% 08/15/2051 DD 08/13/21			185,000.000	125,577.17
ALLEGHANY CORP 4.900% 09/15/2044 DD 09/09/14			400,000.000	372,470.01
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	397,059.81
ALLIANCEBERSTEIN NTL MUNI			159,617.000	1,773,344.87
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,054,000.000	986,981.31
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	956,144.27
ALLIANT HOLDINGS INTERMED 144A 6.750% 04/15/2028 DD 02/13/23			2,771,000.000	2,776,425.62
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			3,710,000.000	3,659,399.31
ALLIANT HOLDINGS INTERMED 144A 7.000% 01/15/2031 DD 12/14/23			2,951,000.000	2,985,166.67
ALLSTATE CORP/THE 6.900% 05/15/2038 DD 05/26/98			880,000.000	975,416.60
ALLWYN ENTERTAINMENT FINA 144A 7.875% 04/30/2029 DD 04/28/23			1,830,000.000	1,891,762.50
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	580,775.00
ALTICE FRANCE SA 144A 5.125% 07/15/2029 DD 04/27/21			1,852,000.000	1,218,009.40
ALTICE FRANCE SA 144A 5.500% 01/15/2028 DD 09/27/19			1,297,000.000	886,853.96
ALTICE FRANCE SA 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	1,445,378.69
ALTICE FRANCE SA 144A 8.125% 02/01/2027 DD 07/31/18			975,000.000	731,187.78
ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20			320,000.000	247,064.85
AMAYA/FLUTTER COV-LT TLB3 0.000% 11/25/2030 DD 11/24/23			2,487,235.660	2,485,693.57
AMENTUM/AECOM MAVERICK 2/22 CO 0.000% 02/10/2029 DD 01/31/22			1,088,928.480	1,092,554.61
AMER SPORTS 2/24 (USD) TL 0.000% 02/17/2031 DD 01/21/24			621,442.500	624,549.71
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			458,000.000	454,644.87
AMEREN CORP 5.700% 12/01/2026 DD 11/20/23			1,810,000.000	1,824,162.87
AMEREN ILLINOIS CO 5.550% 07/01/2054 DD 06/27/24			1,055,000.000	1,037,918.66
AMERICAN AIRLINES INC 144A 8.500% 05/15/2029 DD 12/04/23			792,000.000	822,866.61
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			3,112,325.998	3,084,056.74
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			4,826,604.000	4,698,972.18
AMERICAN AUTO AUCTION/XLERATE 0.000% 12/30/2027 DD 12/30/21			741,333.660	739,294.99
AMERICAN AXLE & MANUFACTURING 5.000% 10/01/2029 DD 08/19/21			418,000.000	383,320.88
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	685,013.81



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AMERICAN AXLE 12/22 TLB 0.000% 12/06/2029 DD 12/02/22			768,637.590	770,797.46
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,468,000.000	1,370,464.90
AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23			1,279,000.000	1,279,767.13
AMERICAN ELECTRIC POWER CO INC VAR RT 12/15/2054 DD 06/20/24			1,730,000.000	1,720,442.98
AMERICAN EXPRESS CO VAR RT 02/16/2028 DD 02/16/24			3,855,000.000	3,838,130.49
AMERICAN EXPRESS CO VAR RT 04/25/2030 DD 04/25/24			1,780,000.000	1,801,053.57
AMERICAN EXPRESS CREDIT AC 1 A 5.230% 04/16/2029 DD 04/23/24			2,268,000.000	2,289,504.05
AMERICAN EXPRESS CREDIT AC 2 A 5.240% 04/15/2031 DD 04/23/24			8,015,000.000	8,168,106.55
AMERICAN GREETINGS 4/24 TLB 0.000% 10/23/2029 DD 04/08/24			598,000.000	600,619.24
AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15			985,000.000	898,618.67
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15			455,000.000	407,195.24
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,295,509.96
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			105,000.000	136,897.64
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			1,057,923.200	1,052,633.59
AMERICAN TOWER CORP 0.500% 01/15/2028			210,000.000	200,870.04
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	410,789.18
AMERICAN TOWER TRUST #1 144A 5.490% 03/15/2053 DD 03/13/23			760,000.000	763,214.88
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/24/2028 DD 01/29/24			881,133.210	884,807.53
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			156,792.768	154,718.34
AMERIGAS PARTNERS LP / AMERIGA 5.500% 05/20/2025 DD 12/28/16			163,000.000	162,339.47
AMGEN INC 3.150% 02/21/2040 DD 02/21/20			705,000.000	528,814.83
AMGEN INC 5.600% 03/02/2043 DD 03/02/23			898,000.000	888,282.20
AMGEN INC 5.650% 03/02/2053 DD 03/02/23			2,016,000.000	1,996,203.14
AMMC CLO 28 LTD 28A D1 144A VAR RT 07/20/2037 DD 06/18/24			1,250,000.000	1,254,940.88
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21			2,883,682.980	2,975,297.58
AMWINS 2/21 TLB 0.000% 02/19/2028 DD 02/08/21			991,724.630	990,415.55
AMWINS GROUP INC 144A 6.375% 02/15/2029 DD 02/15/24			1,468,000.000	1,472,063.43
ANALOG DEVICES INC 5.300% 04/01/2054 DD 04/03/24			1,279,000.000	1,255,381.98
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			422,513.710	403,631.57
ANGLO AMERICAN CAPITAL PL 144A 5.750% 04/05/2034 DD 04/05/24			1,325,000.000	1,324,957.34
ANTERO MIDSTREAM PARTNERS 144A 6.625% 02/01/2032 DD 01/16/24			1,940,000.000	1,957,411.50
ANTERO RESOURCES CORP 144A 5.375% 03/01/2030 DD 06/01/21			1,912,000.000	1,850,703.76
AOC/ALIANCYS 10/21 TL 0.000% 10/15/2028 DD 09/20/21			386,242.260	385,759.45
AOC/ALIANCYS 6/24 TLB 0.000% 10/15/2028 DD 06/10/24			246,506.720	245,890.45
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			595,000.000	365,199.09
AON CORP / AON GLOBAL HOLDINGS 3.900% 02/28/2052 DD 02/28/22			485,000.000	360,596.20
AON NORTH AMERICA INC 5.750% 03/01/2054 DD 03/01/24			990,000.000	973,008.14
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			936,000.000	801,642.45
APACHE CORP 7.375% 08/15/2047 DD 08/13/97			305,000.000	315,461.20



Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APEX GROUP 7/21 (USD) COV-LITE TL			593,831.490	593,831.49
API GROUP 5/24 TLB 0.000% 01/03/2029 DD 04/30/24			832,054.410	831,089.23
APPALACHIAN POWER CO 3.400% 06/01/2025 DD 05/18/15			1,720,000.000	1,683,895.95
APPALACHIAN POWER CO 5.650% 04/01/2034 DD 03/20/24			1,255,000.000	1,245,034.86
APPLE INC 2.650% 05/11/2050 DD 05/11/20			1,575,000.000	1,011,406.06
ARAMARK 3/24 B8 TL 0.000% 06/22/2030 DD 03/27/24			7,041,664.880	7,045,185.71
ARAMARK SERVICES 12/19 B4 TL 0.000% 01/15/2027 DD 12/02/19			816,000.000	814,980.00
ARBY'S/INSPIRE BRANDS 1/24 TL 0.000% 12/15/2027 DD 01/08/24			1,549,724.190	1,548,050.49
ARCELORMITTAL SA 6.000% 06/17/2034 DD 06/17/24			501,000.000	501,650.49
ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24			739,000.000	720,805.56
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			2,777,000.000	2,479,383.92
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			3,112,000.000	2,581,753.17
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,426,000.000	1,412,205.16
ARCONIC 1/24 TLB 0.000% 08/18/2030 DD 01/11/24			534,964.220	537,505.30
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	944,346.32
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			5,863,000.000	4,962,046.87
ARDAGH METAL PACKAGING FI 144A 6.000% 06/15/2027 DD 06/08/22			2,235,000.000	2,196,151.67
ARES LVII CLO LTD 57A ER 144A VAR RT 01/25/2035 DD 12/20/21			1,250,000.000	1,241,222.88
ARES LXI CLO LTD 61A DR 144A VAR RT 04/20/2037 DD 04/15/24			1,000,000.000	1,004,688.00
ARETEC GROUP INC 144A 10.000% 08/15/2030 DD 11/02/23			1,610,000.000	1,751,855.49
ARETEC GROUP INC 144A 7.500% 04/01/2029 DD 04/08/21			2,135,000.000	2,058,089.19
ARISTOCRAT LEISURE 5/22 COV-LI 0.000% 05/24/2029 DD 04/26/22			219,467.000	219,859.85
ARIZONA PUBLIC SERVICE CO 2.200% 12/15/2031 DD 08/16/21			1,060,000.000	855,978.31
ARIZONA PUBLIC SERVICE CO 5.700% 08/15/2034 DD 05/09/24			1,818,000.000	1,818,910.11
ARLINGTON TX HGR EDU FIN CORP 4.000% 02/15/2049 DD 06/11/24			40,000.000	38,266.35
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			122,467.288	116,563.10
ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21			705,000.000	488,705.10
ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23			630,000.000	614,806.01
ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23			915,000.000	1,012,201.45
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			643,000.000	594,461.34
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			1,966,000.000	1,781,755.92
ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			1,683,873.690	1,681,465.75
ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL			757,000.000	738,453.50
ASCENSUS 8/21 COV-LITE TL 0.000% 08/02/2028 DD 05/04/21			1,011,677.820	1,010,666.15
ASGN INC 144A 4.625% 05/15/2028 DD 11/22/19			791,000.000	746,194.91
ASIAN DEVELOPMENT BANK 3.625% 01/22/2029			10,000,000.000	922,602.26
ASIAN INFRASTRUCTURE INVE REGS 0.200% 12/15/2025			800,000.000	945,258.59
ASP BLADE/OREGON TOOL 10/21 IN 0.000% 10/13/2028 DD 09/28/21			429,869.690	324,659.09
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			350,537.070	341,948.92



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ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			243,125.000	237,807.86
ASSUREDPARTNERS 2/24 (B5) INCR 0.000% 02/08/2031 DD 02/06/24			2,815,942.500	2,821,602.55
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,620,000.000	1,515,551.32
ASSUREDPARTNERS INC 144A 7.500% 02/15/2032 DD 02/14/24			2,748,000.000	2,758,071.43
ASTRAZENECA FINANCE LLC 4.800% 02/26/2027 DD 02/26/24			2,305,000.000	2,292,058.04
ASTRAZENECA FINANCE LLC 4.850% 02/26/2029 DD 02/26/24			1,380,000.000	1,378,047.76
ASTRAZENECA FINANCE LLC 5.000% 02/26/2034 DD 02/26/24			3,408,000.000	3,396,287.55
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21			884,000.000	820,051.44
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			3,264,558.190	3,234,622.19
ASURION 2/23 B11 TLB 0.000% 08/19/2028 DD 02/07/23			237,000.000	234,959.43
ASURION 8/22 B0 COV LITE TLB			445,613.850	440,181.82
AT&T INC 2.550% 12/01/2033 DD 06/01/21			1,580,000.000	1,259,075.48
AT&T INC 3.500% 09/15/2053 DD 03/15/21			2,624,000.000	1,791,166.31
AT&T INC 3.650% 06/01/2051 DD 05/28/20			385,000.000	273,383.76
AT&T INC 3.650% 09/15/2059 DD 03/15/21			2,040,000.000	1,376,961.93
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22			782,772.120	779,351.40
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22			3,315,000.000	3,051,575.51
ATHENE HOLDING LTD 6.250% 04/01/2054 DD 03/22/24			1,203,000.000	1,209,759.39
ATI INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	426,269.53
ATI INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,775,973.72
ATLANTIC AVIATION 7/22 INCREME 0.000% 09/22/2028 DD 07/13/22			973,254.460	974,840.86
ATLASSIAN CORP 5.250% 05/15/2029 DD 05/15/24			1,501,000.000	1,501,829.66
AUTHENTIC BRANDS 6/24 TLB 0.000% 12/21/2028 DD 06/06/24			486,318.130	486,318.13
AUTOZONE INC 5.400% 07/15/2034 DD 06/28/24			1,165,000.000	1,154,865.78
AVANTOR 3/24 COV-LITE TLB 0.000% 11/08/2027 DD 03/14/24			2,408,306.210	2,417,337.36
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,552,000.000	2,320,818.40
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,589,000.000	1,512,297.38
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	805,931.45
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22			688,000.000	701,146.99
AVIS BUDGET CAR RENTAL 1/20 TL 0.000% 08/06/2027 DD 01/17/20			869,174.010	859,395.80
AVIS BUDGET CAR RENTAL LL 144A 8.000% 02/15/2031 DD 11/22/23			1,500,000.000	1,485,229.36
AVOLON 6/23 B6 COV-LITE TLB 0.000% 06/09/2028 DD 06/06/23			1,111,375.090	1,112,419.78
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	1,010,964.56
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,556,000.000	1,512,968.98
AZZ 5/22 COV-LITE TLB 0.000% 05/06/2029 DD 04/26/22			419,093.670	421,319.05
BA CREDIT CARD TRUST A1 A 4.930% 05/15/2029 DD 06/13/24			1,150,000.000	1,150,613.29
BAE SYSTEMS PLC 144A 5.000% 03/26/2027 DD 03/26/24			2,709,000.000	2,689,488.62
BAE SYSTEMS PLC 144A 5.125% 03/26/2029 DD 03/26/24			584,000.000	581,763.84
BALL CORP 2.875% 08/15/2030 DD 08/13/20			2,270,000.000	1,928,627.63



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BALL CORP 6.000% 06/15/2029 DD 05/11/23			1,627,000.000	1,636,387.79
BALL CORP 6.875% 03/15/2028 DD 11/25/22			1,100,000.000	1,127,922.40
BALLYROCK CLO 2019 2A CRR 144A VAR RT 02/20/2036 DD 02/20/24			1,000,000.000	1,002,627.71
BANC OF CALIFORNIA INC VAR RT 10/30/2030 DD 10/30/20			2,000,000.000	1,844,636.64
BANCO SANTANDER SA VAR RT 03/14/2028 DD 03/14/24			2,085,000.000	2,081,695.57
BANCO SANTANDER SA VAR RT 03/14/2030 DD 03/14/24			1,400,000.000	1,390,324.98
BANCO SANTANDER SA VAR RT 09/14/2027 DD 09/14/21			395,000.000	362,183.23
BANGKOK BANK PCL/HONG KON 144A 5.650% 07/05/2034 DD 07/05/24			849,000.000	850,273.50
BANK 2020-BNK29 BN29 A4 1.997% 11/15/2053 DD 11/01/20			855,588.000	685,782.36
BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24			4,345,000.000	4,351,470.10
BANK OF AMERICA CORP VAR RT 02/04/2028 DD 02/04/22			980,000.000	914,802.55
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			470,000.000	400,536.40
BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21			1,480,000.000	1,313,433.64
BANK OF IRELAND GROUP PLC 144A VAR RT 03/20/2030 DD 03/20/24			1,635,000.000	1,626,614.00
BANK OF MONTREAL 5.511% 06/04/2031 DD 06/04/24			1,245,000.000	1,259,427.77
BANK OF MONTREAL 7.325% 26-NOV-2082			1,340,000.000	992,946.52
BANK OF NOVA SCOTIA/THE 5.350% 12/07/2026 DD 12/07/23			955,000.000	956,135.07
BANK OF NOVA SCOTIA/THE 5.450% 08/01/2029 DD 06/04/24			2,399,000.000	2,424,580.20
BANK OF NOVA SCOTIA/THE VAR RT 10/27/2082 DD 10/25/22			970,000.000	1,016,242.82
BANK5 2023-5YR3 5YR3 A2 6.255% 09/15/2056 DD 09/01/23			3,978,671.558	4,080,832.31
BANK5 2024-5YR5 5YR5 A3 5.702% 02/15/2029 DD 02/01/24			577,485.771	583,738.67
BANK5 TRUST 2024-5YR6 5YR6 A3 6.225% 05/15/2057 DD 05/01/24			929,663.000	960,921.71
BARINGS CLO LTD 2024 3A D 144A VAR RT 07/20/2037 DD 07/29/24			1,000,000.000	1,000,000.00
BARNES GROUP 3/24 TL 0.000% 09/03/2030 DD 03/11/24			618,155.200	618,927.89
BARRACUDA NETWORKS 5/22 2ND LI 0.000% 05/17/2030 DD 04/13/22			552,000.000	524,400.00
BARRACUDA NETWORKS 5/22 COV-LI 0.000% 05/17/2029 DD 04/13/22			620,567.600	618,941.71
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09			820,000.000	836,033.84
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			2,070,462.420	2,067,232.50
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18			2,292,000.000	1,770,459.99
BAT CAPITAL CORP 7.081% 08/02/2053 DD 08/02/23			1,424,000.000	1,521,124.46
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,622,000.000	1,626,947.23
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	433,917.99
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	294,474.12
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,115,000.000	1,148,522.48
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	985,458.30
BATTALION CLO XXI 24A D1R 144A VAR RT 07/14/2036 DD 06/26/24			1,000,000.000	1,000,000.00
BAUSCH & LOMB 5/22 TL 0.000% 05/05/2027 DD 04/20/22			597,775.120	590,900.71
BAUSCH + LOMB CORP 144A 8.375% 10/01/2028 DD 09/29/23			1,919,000.000	1,964,576.25
BAUSCH HEALTH COS INC 144A 11.000% 09/30/2028 DD 09/30/22			373,000.000	331,970.00



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BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			824,000.000	616,648.64
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,123,000.000	1,047,927.45
BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22			939,000.000	781,717.50
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18			445,000.000	374,897.66
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23			640,000.000	660,241.05
BAYTEX ENERGY CORP 144A 7.375% 03/15/2032 DD 04/01/24			1,824,000.000	1,853,601.70
BAYTEX ENERGY CORP 144A 8.500% 04/30/2030 DD 04/27/23			1,675,000.000	1,751,565.93
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,737,000.000	1,582,803.38
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			787,000.000	764,871.06
BEACON ROOFING SUPPLY INC 144A 6.500% 08/01/2030 DD 07/31/23			1,314,000.000	1,326,083.55
BEAR MOUNTAIN PARK 1A DR 144A VAR RT 07/15/2037 DD 07/15/24			2,000,000.000	2,000,000.00
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			820,000.000	653,802.40
BELFOR 11/23 TLB1 0.000% 11/01/2030 DD 10/16/23			1,105,390.080	1,110,917.03
BELRON 10/19 (USD) COV-LITE TL 0.000% 10/30/2026 DD 10/21/19			320,762.500	320,861.94
BELRON 12/23 (2028) TL 0.000% 04/13/2028 DD 12/11/23			455,900.000	455,900.00
BELRON 12/23 (2029) TL 0.000% 04/18/2029 DD 12/11/23			178,650.000	178,873.31
BENCHMARK 2019-B15 MORT B15 A5 2.928% 12/15/2072 DD 12/01/19			161,356.000	140,803.46
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20			355,000.000	286,600.90
BENCHMARK 2020-B21 MORT B21 A5 1.978% 12/17/2053 DD 11/01/20			161,000.000	131,378.09
BENCHMARK 2020-B22 MORT B22 A5 1.973% 01/15/2054 DD 12/01/20			200,000.000	162,618.62
BENCHMARK 2021-B25 MORT B25 A5 2.577% 04/15/2054 DD 04/01/21			657,000.000	535,435.68
BENCHMARK 2024-V7 MORTGA V7 A3 VAR RT 05/15/2056 DD 05/01/24			1,831,618.000	1,892,295.10
BENEFIT STREET PART 23A D 144A VAR RT 04/25/2034 DD 04/29/21			1,000,000.000	1,004,102.00
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	739,746.75
BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22			650,000.000	505,098.57
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			840,000.000	877,489.57
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,450,000.000	1,426,783.76
BGC GROUP INC 144A 6.600% 06/10/2029 DD 06/10/24			985,000.000	980,614.00
BIMBO BAKERIES USA INC 144A 5.375% 01/09/2036 DD 01/09/24			1,495,000.000	1,459,036.73
BJ'S WHOLESALE CLUB 10/23 COV- 0.000% 02/03/2029 DD 09/27/23			1,033,724.650	1,034,696.35
BLACKHAWK NETWORK 2/24 TL 0.000% 02/27/2029 DD 02/14/24			722,000.000	723,357.36
BLACKROCK 2030 MUNI TRGT TRM			4,321.000	89,747.17
BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24			2,044,000.000	1,986,090.48
BLACKROCK MUNIHOLD NJ QLTY			23,558.000	268,325.62
BLACKROCK MUNIVEST FUND II			8,262.000	91,295.10
BLACKROCK MUNIYIELD QLTY II			31,790.000	327,119.10
BLOCK INC 144A 6.500% 05/15/2032 DD 05/09/24			2,378,000.000	2,406,174.54
BLUE OWL FINANCE LLC 144A 6.250% 04/18/2034 DD 04/18/24			1,340,000.000	1,346,303.04
BMC SOFTWARE 12/23 (USD) TL 0.000% 12/02/2028 DD 11/28/23			1,715,380.000	1,716,906.69



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BMO 2024-C8 A5 VAR RT 03/15/2057 DD 03/01/24			637,816.000	651,954.66
BMO 2024-C9 MORTGAGE TRU C9 A5 5.759% 07/15/2057 DD 07/01/24			1,499,012.000	1,543,976.82
BMW VEHICLE OWNER TRUST 2 A A3 5.180% 02/26/2029 DD 06/11/24			1,920,000.000	1,921,966.85
BNG BANK NV REGS 3.300% 07/17/2028			1,520,000.000	963,394.95
BNP PARIBAS SA 0.125% 06/17/2027 DD 06/24/24			1,720,000.000	1,791,982.00
BNY MELLON MUNI BND INFRA			141,166.000	1,493,536.28
BNY MELLON STRATEGIC MUNI			214,603.000	1,313,370.36
BNYM STRAT MUNI BND			205,688.000	1,221,786.72
BOCA COMMERCIAL MO BOCA B 144A VAR RT 05/15/2039 DD 05/17/22			345,000.000	344,245.31
BOEING CO/THE 144A 6.259% 05/01/2027 DD 05/01/24			450,000.000	453,175.36
BOEING CO/THE 144A 6.298% 05/01/2029 DD 05/01/24			330,000.000	334,841.72
BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24			1,849,000.000	1,906,256.41
BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24			290,000.000	298,388.91
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19			4,655,000.000	3,561,330.75
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			785,000.000	512,543.45
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			1,625,000.000	1,561,797.38
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20			664,000.000	601,171.37
BOFA AUTO TRUST 202 1A A3 144A 5.350% 11/15/2028 DD 05/22/24			1,808,000.000	1,813,384.23
BOFA AUTO TRUST 202 1A A4 144A 5.310% 06/17/2030 DD 05/22/24			855,000.000	860,098.71
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21			498,000.000	505,153.22
BOMBARDIER INC 144A 7.250% 07/01/2031 DD 04/04/24			449,000.000	461,176.57
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			847,000.000	849,159.85
BOOST NEWCO BORROWER LLC 144A 7.500% 01/15/2031 DD 10/04/23			3,450,000.000	3,597,814.97
BORR IHC LTD / BORR FINAN 144A 10.000% 11/15/2028 DD 11/07/23			494,620.725	516,878.66
BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16			289,000.000	269,676.84
BOSTON PROPERTIES LP 3.400% 06/21/2029 DD 06/21/19			880,000.000	782,591.30
BOWLING GREEN OH CITY SCH DIST 4.125% 10/01/2053 DD 03/05/24			120,000.000	116,326.19
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			1,190,000.000	1,190,982.94
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			1,498,000.000	1,357,672.76
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	760,316.94
BOYNE USA INC 144A 4.750% 05/15/2029 DD 04/26/21			1,748,000.000	1,631,075.23
BRAND ENERGY/BRANDSAFWAY 4/24 0.000% 08/01/2030 DD 04/02/24			820,553.480	822,834.61
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/31/2030 DD 11/01/19			545,000.000	460,555.03
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	483,929.26
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			14,670,000.000	2,630,125.29
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2027			15,900,000.000	2,754,104.02
BRAZOS SECURITIZATION LLC 144A 5.413% 09/01/2052 DD 12/14/22			970,000.000	973,098.77
BRAZOS/BISON MIDSTREAM 4/24 TL 0.000% 02/11/2030 DD 04/17/24			412,965.000	414,307.14
BRIGHTHOUSE FINANCIAL GLO 144A 5.550% 04/09/2027 DD 04/11/24			1,665,000.000	1,658,349.35



Asset Detail

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As Of Date : 6/30/2024

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BRIGHOUSE FINANCIAL GLO 144A 5.650% 06/10/2029 DD 06/10/24			2,400,000.000	2,399,768.47
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			550,000.000	450,316.78
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20			1,755,000.000	1,469,695.82
BRISTOL-MYERS SQUIBB CO 5.250% 08/15/2043 DD 02/15/20			870,000.000	810,228.71
BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23			1,680,000.000	1,834,719.04
BRIXMOR OPERATING PARTNERSHIP 5.500% 02/15/2034 DD 01/12/24			1,440,000.000	1,417,929.41
BROADSTREET PARTNERS 5/24 TLB4 0.000% 05/09/2031 DD 05/06/24			356,107.860	354,950.51
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			2,305,000.000	2,151,043.06
BROOKFIELD REAL ASSETS INCOM			21,400.000	273,064.00
BUCKEYE PARTNERS 1/24 TLB3 0.000% 11/01/2026 DD 01/19/24			977,785.910	978,480.13
BURGER KING/RESTAURANT 6/24 TL 0.000% 09/20/2030 DD 06/04/24			3,767,856.990	3,754,330.38
BURGER KING/RESTAURANT BRANDS 0.000% 09/12/2030 DD 09/06/22			1,298,925.230	1,294,262.09
BURLINGTON COAT FACTORY 6/21 T 0.000% 06/24/2028 DD 06/10/21			548,363.650	546,992.74
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23			1,177,000.000	1,134,795.22
BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24			1,538,000.000	1,550,956.19
BWAY 4/24 TLB 0.000% 08/14/2026 DD 04/02/24			1,725,480.000	1,726,446.26
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			738,000.000	688,478.58
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	587,567.56
BX COMMERCIAL MORTG CIP A 144A VAR RT 12/15/2038 DD 12/21/21			510,000.000	504,265.35
BX COMMERCIAL MORTG XL5 A 144A VAR RT 03/15/2041 DD 03/15/24			920,623.252	915,444.75
BX TRUST 2022-CLS CLS A 144A 5.760% 10/13/2027 DD 10/01/22			600,000.000	593,497.44
BX TRUST 2022-GPA GPA A 144A VAR RT 08/15/2039 DD 09/29/22			778,492.352	778,733.69
BX TRUST 2022-GPA GPA B 144A VAR RT 08/15/2041 DD 09/29/22			541,988.346	542,327.09
BX TRUST 2024-BIO BIO D 144A VAR RT 02/15/2041 DD 02/15/24			610,000.000	604,863.68
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	369,463.83
CABLEVISION SYSTEMS/ALTICE USA 0.000% 01/15/2028 DD 12/04/22			1,088,330.600	1,044,024.67
CAESARS ENTERTAINMENT (HARRAH' 0.000% 01/20/2030 DD 01/20/23			719,152.500	718,476.49
CAESARS ENTERTAINMENT 1/24 TL 0.000% 12/31/2026 DD 01/18/24			827,925.000	827,146.75
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			3,278,000.000	3,004,838.69
CAESARS ENTERTAINMENT INC 144A 6.500% 02/15/2032 DD 02/06/24			5,747,000.000	5,775,528.11
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23			2,834,000.000	2,895,412.78
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			4,532,000.000	4,624,099.30
CAIXABANK SA 144A VAR RT 06/15/2035 DD 03/15/24			1,480,000.000	1,487,409.59
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			950,000.000	1,086,837.91
CALIFORNIA ST HLTH FACS FING A 5.250% 11/15/2048 DD 01/24/24			250,000.000	266,981.97
CALIFORNIA ST HLTH FACS FING A 5.250% 11/15/2058 DD 01/24/24			225,000.000	236,612.14
CALPINE 1/24 B5 TL 0.000% 12/16/2027 DD 01/16/24			1,425,091.230	1,426,103.04
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,053,000.000	1,000,450.98
CAMB COMMERCIAL MO LIFE A 144A VAR RT 12/15/2037 DD 02/08/19			399,100.000	399,532.27



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CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			631,507.950	621,643.80
CAMDEN PROPERTY TRUST 4.900% 01/15/2034 DD 01/05/24			928,000.000	889,832.52
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,415,000.000	1,368,374.20
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			1,072,852.920	1,037,448.77
CANADIAN IMPERIAL BANK OF COMM 6.092% 10/03/2033 DD 10/03/23			1,215,000.000	1,261,457.05
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			890,000.000	884,633.32
CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06			1,130,000.000	1,175,575.94
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			1,245,000.000	1,115,999.83
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	1,004,330.21
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2034 DD 02/01/23			805,000.000	798,097.02
CAPITAL ONE MULTI-ASSET E A1 A 4.420% 05/15/2028 DD 05/24/23			1,363,000.000	1,344,629.22
CAPITAL ONE PRIME AUTO RE 2 A3 5.820% 06/15/2028 DD 10/11/23			551,000.000	556,023.14
CARMAX AUTO OWNER TRUST 2 1 A3 1.470% 12/15/2026 DD 01/26/22			661,916.531	644,578.62
CARMAX AUTO OWNER TRUST 2 1 A4 4.940% 08/15/2029 DD 01/24/24			343,000.000	341,623.68
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			415,789.314	406,880.15
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			141,570.702	141,235.32
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			319,859.696	311,421.16
CARMAX AUTO OWNER TRUST 2 A2A 5.650% 05/17/2027 DD 04/24/24			1,769,000.000	1,770,947.67
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			893,127.720	894,244.13
CARNIVAL 4/24 (2027) TLB 0.000% 08/08/2027 DD 04/16/24			1,856,237.800	1,862,047.83
CARNIVAL 4/24 (2028) TLB 0.000% 10/18/2028 DD 04/25/24			3,029,372.480	3,033,159.19
CARNIVAL 8/23 COV-LITE TLB 0.000% 08/08/2027 DD 07/31/23			396,781.800	398,023.73
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			3,057,000.000	2,870,692.06
CARNIVAL CORP 144A 5.750% 01/15/2030			510,000.000	563,946.81
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			870,000.000	859,523.91
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,382,000.000	2,353,749.72
CARNIVAL CORP 144A 7.000% 08/15/2029 DD 08/08/23			571,000.000	591,905.74
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			795,000.000	802,890.38
CARNIVAL HOLDINGS BERMUDA 144A 10.375% 05/01/2028 DD 10/25/22			1,220,000.000	1,320,593.83
CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20			1,000,000.000	729,978.64
CARVANA AUTO RECEIVA N2 B 144A 5.670% 09/10/2030 DD 06/20/24			614,000.000	615,178.82
CARVANA AUTO RECEIVA P1 B 144A 5.370% 05/10/2030 DD 03/19/24			703,000.000	703,592.77
CARVANA AUTO RECEIVA P2 B 144A 5.530% 05/10/2029 DD 05/31/23			549,000.000	548,747.46
CARVANA AUTO RECEIVABLES P2 B 5.380% 08/12/2030 DD 06/12/24			716,000.000	716,741.56
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	595,507.60
CASSA DEPOSITI E PRESTITI 144A 5.750% 05/05/2026 DD 05/05/23			2,355,000.000	2,345,217.59
CASTLELAKE AVIATION 2/23 INCRE 0.000% 10/22/2027 DD 02/07/23			537,810.000	538,482.27
CASTLELAKE AVIATION 9/21 TLB 0.000% 10/22/2026 DD 09/27/21			917,274.470	918,081.67
CATALENT PHARMA 12/23 ADD-ON T 0.000% 02/22/2028 DD 12/11/23			920,692.500	920,692.50



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CATALENT PHARMA 2/21 COV-LITE 0.000% 02/22/2028 DD 02/04/21			472,557.840	472,085.28
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			826,000.000	790,501.99
CATALENT PHARMA SOLUTIONS 144A 3.500% 04/01/2030 DD 09/29/21			551,000.000	527,434.07
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	279,440.82
CBAM 2019-9 LTD 9A CR 144A VAR RT 07/15/2037 DD 04/15/24			1,000,000.000	1,004,243.90
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			831,675.000	831,417.18
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			809,354.800	809,605.70
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,707,000.000	1,393,528.74
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			812,000.000	687,431.89
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			2,833,000.000	2,319,622.60
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			3,255,000.000	2,819,184.14
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			2,685,000.000	2,510,087.28
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			2,657,000.000	2,551,132.90
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			3,317,000.000	3,018,129.04
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			2,578,000.000	2,082,415.59
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			3,063,000.000	3,044,247.09
CDW LLC / CDW FINANCE CORP 3.569% 12/01/2031 DD 12/01/21			1,320,000.000	1,153,178.27
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			1,167,000.000	1,157,576.59
CEDAR FAIR 4/24 TLB 0.000% 05/01/2031 DD 04/12/24			798,000.000	795,510.24
CEDAR FAIR LP / CANADA'S WONDE 5.375% 04/15/2027 DD 04/15/18			780,000.000	773,073.99
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			944,000.000	945,163.00
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,294,416.38
CELLNEX TELECOM SA REGS 1.875% 06/26/2029			500,000.000	487,772.71
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			1,205,000.000	1,062,621.29
GENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	397,731.76
GENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			84,000.000	80,483.44
GENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			473,000.000	437,118.35
GENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,357,000.000	1,468,185.33
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			1,060,000.000	941,020.93
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,815,000.000	1,489,635.30
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			2,750,000.000	2,351,222.23
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			1,700,000.000	1,508,979.84
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	274,302.19
CENTERPOINT ENERGY INC 5.400% 06/01/2029 DD 05/10/24			4,559,000.000	4,578,164.63
CENTRAL PARENT INC / CDK 144A 7.250% 06/15/2029 DD 06/16/22			307,000.000	305,488.54
CENTRAL PARENT LLC / CDK 144A 8.000% 06/15/2029 DD 08/09/23			755,000.000	766,699.49
CENTURI GROUP 8/21 COV-LITE TL 0.000% 08/27/2028 DD 08/03/21			379,757.860	379,514.82
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,215,000.000	1,041,492.16
CENTURYLINK/LUMEN 3/24 TLB1 0.000% 04/15/2029 DD 03/22/24			197,105.080	135,263.36



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CENTURYLINK/LUMEN 3/24 TLB2 0.000% 04/15/2030 DD 03/22/24			197,105.080	131,445.43
CEVA SANTE ANIMALE 10/23 (USD) 0.000% 11/01/2030 DD 10/16/23			726.280	728.28
CEVA SANTE ANIMALE 5/24 (USD) 0.000% 11/01/2030 DD 05/23/24			785,303.720	787,463.31
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	504,592.20
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			623,000.000	555,601.62
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			665,000.000	628,061.58
CHARLOTTE NC ARPT REVENUE 4.000% 07/01/2051 DD 05/06/21			45,000.000	43,744.20
CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22			818,000.000	845,451.26
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22			280,000.000	303,417.81
CHART INDUSTRIES/HOWDEN 9/23 0.000% 09/20/2030 DD 09/15/23			1,002,983.990	1,005,491.45
CHARTER COMM OPERATING 10/19 T			1,246,187.510	1,244,393.00
CHARTER COMMUNICATIONS OPERATI 2.300% 02/01/2032 DD 12/04/20			1,025,000.000	792,032.66
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	212,890.56
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,520,000.000	1,171,160.87
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			914,000.000	767,498.87
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			800,000.000	733,171.60
CHARTER COMMUNICATIONS OPERATI 6.550% 06/01/2034 DD 05/14/24			2,013,000.000	2,019,290.30
CHASE AUTO OWNER TR 2A A3 144A 5.520% 06/25/2029 DD 04/25/24			1,220,736.000	1,228,275.02
CHASE AUTO OWNER TR 2A A4 144A 5.480% 11/26/2029 DD 04/25/24			1,986,155.000	2,011,557.33
CHASE AUTO OWNER TRU 2A B 144A 5.550% 01/25/2030 DD 04/25/24			451,748.000	457,203.45
CHASE ISSUANCE TRUST A2 A 5.080% 09/15/2030 DD 09/15/23			1,223,000.000	1,233,107.48
CHASE ISSUANCE TRUST A2I A 4.720% 01/15/2031 DD 01/31/24			1,243,000.000	1,234,573.45
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21			2,625,000.000	2,387,635.69
CHG HEALTHCARE 8/23 INCREMENTA 0.000% 09/29/2028 DD 08/14/23			1,022,466.410	1,024,173.93
CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19			155,000.000	111,674.99
CHOBANI LLC / CHOBANI FIN 144A 7.625% 07/01/2029 DD 01/24/24			476,000.000	490,199.56
CHS/COMMUNITY HEALTH SYST 144A 10.875% 01/15/2032 DD 12/22/23			879,000.000	914,332.95
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			303,000.000	238,247.08
CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22			3,994,000.000	3,289,474.77
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			1,737,000.000	1,617,617.91
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,263,000.000	966,218.87
CHURCHILL DOWNS 3/21 INCREMENT 0.000% 03/10/2028 DD 03/03/21			496,434.440	497,054.98
CHURCHILL DOWNS INC 144A 4.750% 01/15/2028 DD 12/27/17			655,000.000	625,780.18
CHURCHILL DOWNS INC 144A 5.750% 04/01/2030 DD 04/13/22			695,000.000	675,091.30
CHURCHILL DOWNS INC 144A 6.750% 05/01/2031 DD 04/25/23			725,000.000	729,121.63
CI FINANCIAL CORP 144A 7.500% 05/30/2029 DD 05/30/24			2,000,000.000	1,982,503.82
CINCINNATI BELL 11/21 COV-LITE 0.000% 11/22/2028 DD 11/08/21			1,631,089.100	1,622,346.46
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			1,599,000.000	1,528,465.07
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			2,520,000.000	2,492,726.05



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CINEWORLD 7/23 EXIT WHEN ISSUE 0.000% 07/31/2028 DD 07/31/23			791,064.690	799,592.37
CINEWORLD EQUITY 0.000% 12/31/2026 DD 03/31/06			29,767.000	504,193.44
CIRQUE DU SOLEIL 5/24 TLB 0.000% 03/08/2030 DD 05/17/24			784,775.380	783,205.83
CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24			1,020,000.000	1,004,777.85
CITCO 6/24 TLB 0.000% 04/27/2028 DD 05/30/24			1,094,679.940	1,083,669.78
CITIBANK NA 5.570% 04/30/2034 DD 04/30/24			3,759,000.000	3,827,185.59
CITIGROUP COMMERCIAL SMRT A 144A VAR RT 10/12/2040 DD 05/01/23			510,000.000	510,703.55
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	220,842.30
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	940,597.40
CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18			245,000.000	214,802.43
CITIGROUP INC VAR RT 02/13/2030 DD 02/13/24			2,464,000.000	2,451,036.68
CITIZENS FINANCIAL GROUP INC VAR RT 04/25/2035 DD 04/25/24			445,000.000	460,874.25
CIVITAS RESOURCES INC 144A 8.375% 07/01/2028 DD 06/29/23			463,000.000	485,118.90
CIVITAS RESOURCES INC 144A 8.625% 11/01/2030 DD 10/17/23			427,000.000	458,213.27
CIVITAS RESOURCES INC 144A 8.750% 07/01/2031 DD 06/29/23			2,811,000.000	3,010,634.42
CK HUTCHISON INTERNATIONA 144A 3.125% 04/15/2041 DD 04/15/21			276,000.000	204,819.21
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			722,000.000	721,244.57
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			2,029,000.000	2,039,976.85
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			463,000.000	462,996.81
CLARIVATE ANALYTICS COV-LT TLB			914,810.210	915,953.72
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			1,400,000.000	1,300,422.06
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,864,000.000	2,657,770.23
CLEAN HARBORS 12/23 TL 0.000% 10/08/2028 DD 12/07/23			949,329.280	953,088.62
CLEAN HARBORS INC 144A 6.375% 02/01/2031 DD 01/24/23			167,000.000	167,422.34
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19			3,444,000.000	3,288,874.56
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,540,000.000	1,291,945.27
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,503,000.000	2,190,875.15
CLEAR CHANNEL OUTDOOR HOL 144A 7.875% 04/01/2030 DD 03/18/24			1,708,000.000	1,718,509.32
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	559,572.61
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			4,679,000.000	4,083,291.24
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			1,386,000.000	1,324,188.98
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			906,000.000	798,891.05
CLEVELAND-CLIFFS INC 144A 6.750% 04/15/2030 DD 04/14/23			1,885,000.000	1,865,753.39
CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22			3,196,000.000	3,064,894.39
CLOUD SOFTWARE GROUP INC 144A 8.250% 06/30/2032 DD 05/22/24			3,141,000.000	3,201,483.10
CLOUD SOFTWARE GROUP INC 144A 9.000% 09/30/2029 DD 04/10/23			5,545,000.000	5,379,803.91
CLYDESDALE ACQUISITION HO 144A 6.625% 04/15/2029 DD 04/13/22			1,161,000.000	1,141,064.12
CLYDESDALE ACQUISITION HO 144A 8.750% 04/15/2030 DD 04/13/22			735,000.000	719,383.53
CMS ENERGY CORP 3.600% 11/15/2025 DD 11/09/15			2,930,000.000	2,842,915.77



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CNH EQUIPMENT TRUST 2023- A A3 4.810% 08/15/2028 DD 04/25/23			580,000.000	575,225.55
CNH INDUSTRIAL CAPITAL LLC 5.100% 04/20/2029 DD 03/21/24			1,360,000.000	1,355,456.31
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,457,000.000	1,312,712.56
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,093,010.31
CNX RESOURCES CORP 144A 7.375% 01/15/2031 DD 09/26/22			873,000.000	892,536.87
COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24			1,253,000.000	1,251,977.95
COCA-COLA CONSOLIDATED INC 5.250% 06/01/2029 DD 05/29/24			2,275,000.000	2,285,981.49
COLT 2022-5 MORTGAGE 5 A1 144A VAR RT 04/25/2067 DD 04/01/22			341,507.448	338,741.17
COLUMBIA PIPELINES OPERAT 144A 6.036% 11/15/2033 DD 08/08/23			265,000.000	271,304.34
COLUMBUS MCKINNON 3/24 TLB 0.000% 05/14/2028 DD 03/14/24			400,267.360	402,520.87
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22			669,000.000	419,687.85
COMERICA INC VAR RT 01/30/2030 DD 01/30/24			1,300,000.000	1,281,666.81
COMERICA INC VAR RT 12/31/2049 DD 05/26/20			3,345,000.000	3,268,783.84
COMMERCEHUB 11/22 COV-LITE TL 0.000% 12/29/2027 DD 11/15/22			425,918.990	409,947.03
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			1,193,861.560	1,094,174.12
COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2039 DD 07/01/24			1,335,000.000	1,174,376.22
COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2054 DD 07/01/24			10,470,000.000	8,212,004.94
COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2039 DD 07/01/24			900,000.000	813,792.59
COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2054 DD 07/01/24			11,415,000.000	9,347,910.05
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2039 DD 07/01/24			1,380,000.000	1,277,903.66
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2054 DD 07/01/24			8,100,000.000	6,903,942.42
COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2054 DD 07/01/24			3,660,000.000	3,245,408.01
COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2054 DD 07/01/24			3,725,000.000	3,414,137.61
COMMIT TO PUR FNMA SF MTG 4.500% 07/01/2054 DD 07/01/24			6,645,000.000	6,274,904.40
COMMIT TO PUR FNMA SF MTG 5.000% 07/01/2039 DD 07/01/24			990,000.000	981,719.11
COMMIT TO PUR FNMA SF MTG 5.000% 07/01/2054 DD 07/01/24			5,475,000.000	5,300,467.90
COMMIT TO PUR FNMA SF MTG 5.500% 07/01/2054 DD 07/01/24			9,690,000.000	9,568,192.53
COMMIT TO PUR FNMA SF MTG 6.000% 07/01/2054 DD 07/01/24			4,805,000.000	4,823,090.01
COMMIT TO PUR FNMA SF MTG 6.500% 07/01/2054 DD 07/01/24			6,265,000.000	6,380,927.37
COMMIT TO PUR FNMA SF MTG 7.000% 07/01/2054 DD 07/01/24			3,035,000.000	3,122,727.40
COMMIT TO PUR GNMA II JUMBOS 2.000% 07/01/2051 DD 07/01/21			1,035,000.000	839,118.92
COMMIT TO PUR GNMA II JUMBOS 2.500% 07/20/2054 DD 07/01/24			1,380,000.000	1,163,092.76
COMMIT TO PUR GNMA II JUMBOS 3.000% 07/20/2054 DD 07/01/24			935,000.000	816,220.94
COMMIT TO PUR GNMA II JUMBOS 3.500% 07/20/2054 DD 07/01/24			1,120,000.000	1,007,830.32
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2054 DD 07/01/24			1,215,000.000	1,124,995.24
COMMIT TO PUR GNMA II JUMBOS 4.500% 07/20/2054 DD 07/01/24			690,000.000	656,787.13
COMMIT TO PUR GNMA II JUMBOS 5.000% 07/20/2054 DD 07/01/24			2,290,000.000	2,232,726.73
COMMIT TO PUR GNMA II JUMBOS 5.500% 07/20/2054 DD 07/01/24			2,690,000.000	2,672,041.53
COMMIT TO PUR GNMA II JUMBOS 6.000% 07/20/2054 DD 07/01/24			2,875,000.000	2,888,941.60



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMONSPIRIT HEALTH 5.205% 12/01/2031 DD 03/20/24			1,225,000.000	1,209,066.02
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			361,000.000	276,323.22
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15			375,000.000	316,489.74
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19			937,466.360	841,038.57
COMMSCOPE TECHNOLOGIES LL 144A 5.000% 03/15/2027 DD 03/13/17			1,000,000.000	412,966.03
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			517,000.000	420,827.66
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			831,000.000	774,358.71
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			216,000.000	209,344.39
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 04/09/24			1,120,000.000	1,077,313.55
CONCENTRA ESCROW ISSUER C 144A 6.875% 07/15/2032 DD 07/11/24			1,196,000.000	1,211,856.22
CONCENTRA HEALTH 6/24 TLB 0.000% 06/26/2031 DD 06/18/24			621,000.000	622,552.50
CONCENTRIX CORP 6.850% 08/02/2033 DD 08/02/23			1,650,000.000	1,641,376.44
CONNECT FINCO/INMARSAT 3/24 0.000% 12/11/2026 DD 03/28/24			830,427.470	818,660.31
CONNECTICUT AVENU R01 1M1 144A VAR RT 01/25/2044 DD 01/31/24			327,391.879	327,644.37
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2041 DD 01/20/22			168,107.232	168,290.47
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2042 DD 01/17/23			462,681.307	476,326.06
CONNECTICUT AVENU R02 1M1 144A VAR RT 02/25/2044 DD 03/13/24			1,739,600.285	1,740,510.10
CONNECTICUT AVENU R03 1M1 144A VAR RT 03/25/2042 DD 03/30/22			78,439.116	79,760.00
CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			863,903.745	863,615.98
CONNECTICUT AVENU R03 2M2 144A VAR RT 04/25/2043 DD 05/03/23			345,000.000	369,338.92
CONNECTICUT AVENU R04 1M1 144A VAR RT 03/25/2042 DD 04/08/22			159,915.023	162,663.74
CONNECTICUT AVENU R05 1B1 144A VAR RT 06/25/2043 DD 07/06/23			1,075,000.000	1,171,483.94
CONNECTICUT AVENU R05 1M1 144A VAR RT 06/25/2043 DD 07/06/23			19,739.729	19,985.91
CONNECTICUT AVENU R05 2M2 144A VAR RT 04/25/2042 DD 05/11/22			1,040,000.000	1,076,759.21
CONNECTICUT AVENU R06 1M1 144A VAR RT 05/25/2042 DD 06/10/22			308,516.395	317,158.41
CONNECTICUT AVENU R06 1M1 144A VAR RT 07/25/2043 DD 07/26/23			2,036,911.438	2,055,661.41
CONNECTICUT AVENU R06 1M2 144A VAR RT 07/25/2043 DD 07/26/23			495,000.000	517,203.72
CONNECTICUT AVENU R08 1M1 144A VAR RT 10/25/2043 DD 11/20/23			624,836.109	628,775.89
CONNECTICUT AVENU R09 2M1 144A VAR RT 09/25/2042 DD 09/28/22			601,020.950	612,929.58
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			1,554,557.640	1,540,955.26
CONSILIO/SKOPIA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			829,958.720	828,622.49
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			670,000.000	515,841.44
CONSOLIDATED ENERGY 1/24 TLB			426,930.000	414,762.50
CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12			3,709,000.000	3,588,044.28
CONSTELLATION ENERGY GENERATIO 5.750% 03/15/2054 DD 03/15/24			255,000.000	248,407.00
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			2,478,000.000	2,246,337.23
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,326,513.02
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,121,000.000	1,115,137.84
CONSUMERS 2023 SECURITIZATION 5.550% 03/01/2028 DD 12/12/23			3,380,000.000	3,379,516.86



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONSUMERS ENERGY CO 4.600% 05/30/2029 DD 01/09/24			1,560,000.000	1,535,916.07
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			1,471,000.000	1,190,957.71
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,044,000.000	1,028,094.42
COPELAND 6/24 TLB 0.000% 06/18/2031 DD 06/13/24			473,000.000	472,408.75
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			629,382.060	619,041.32
CORGI BIDCO/COVETRUS 10/22 COV 0.000% 10/13/2029 DD 09/06/22			498,876.130	481,325.66
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			1,173,000.000	1,112,447.34
CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14			425,000.000	357,695.18
CORP NACIONAL DEL COBRE D 144A 6.440% 01/26/2036 DD 01/26/24			698,000.000	720,876.56
CORPORATION SERVICE COMPANY/CS 0.000% 11/02/2029 DD 07/29/22			1,485,069.450	1,486,925.79
CORPORATION SERVICE COMPANY/CS 0.000% 11/03/2027 DD 11/03/22			1,112,736.560	1,107,172.88
COTIVITI 5/24 TL 0.000% 05/01/2031 DD 02/14/24			2,253,352.500	2,239,269.04
COUGAR JV SUBSIDIARY LLC 144A 8.000% 05/15/2032 DD 05/17/24			552,000.000	570,771.86
COVANTA 1/24 COV-LITE TLB 0.000% 11/30/2028 DD 01/29/24			452,670.370	452,480.25
COVANTA 1/24 COV-LITE TLC 0.000% 11/30/2028 DD 01/29/24			24,736.080	24,725.69
COVANTA 11/21 COV-LITE TLB 0.000% 11/30/2028 DD 11/04/21			334,650.590	334,232.27
COVANTA 11/21 COV-LITE TLC 0.000% 11/30/2028 DD 11/04/21			25,644.460	25,612.40
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	446,694.49
CREATIVE ARTISTS 3/24 TLB 0.000% 11/27/2028 DD 03/08/24			1,315,414.080	1,320,452.11
CREDIT AGRICOLE SA 144A 5.365% 03/11/2034 DD 03/11/24			1,278,000.000	1,262,330.59
CREDIT AGRICOLE SA 144A VAR RT 01/10/2035 DD 01/10/24			425,000.000	428,336.75
CROSBY WORLDWIDE 2/24 TL 0.000% 02/08/2029 DD 02/08/24			626,850.000	629,852.61
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,392,000.000	1,379,450.14
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			2,619,000.000	2,612,834.09
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	471,427.90
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,011,334.03
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	119,993.75
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			1,424,000.000	1,081,919.88
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			139,000.000	112,757.68
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,359,000.000	510,544.59
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,279,000.000	1,663,120.17
CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22			420,000.000	372,463.90
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			537,107.580	534,857.63
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			70,474.865	68,514.48
CUBIC 4/21 TLB 0.000% 05/25/2028 DD 04/15/21			985,138.950	716,412.75
CUBIC 4/21 TLC 0.000% 05/25/2028 DD 04/15/21			200,722.200	145,969.19
CULLIGAN 7/21 COV-LITE TLB			1,780,296.930	1,782,415.48
CUMMINS INC 5.450% 02/20/2054 DD 02/20/24			763,000.000	751,958.20



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

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CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23			1,368,000.000	1,316,187.15
CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24			673,000.000	661,990.16
CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24			765,000.000	753,935.01
DAE AVIATION (STANDARD AERO) 3 0.000% 08/24/2028 DD 03/18/24			1,564,937.850	1,569,648.31
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	643,043.10
DAIMLER TRUCK FINANCE NOR 144A 5.125% 09/25/2027 DD 06/25/24			1,808,000.000	1,799,827.49
DAIMLER TRUCK FINANCE NOR 144A 5.375% 06/25/2034 DD 06/25/24			1,611,000.000	1,596,335.72
DANSKE BANK A/S 144A VAR RT 03/01/2028 DD 03/01/24			1,046,000.000	1,046,900.46
DANSKE BANK A/S 144A VAR RT 03/01/2030 DD 03/01/24			3,614,000.000	3,626,222.22
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22			4,358,000.000	4,285,009.43
DATABANK ISSUER 1A A2 144A 5.116% 02/25/2053 DD 02/28/23			565,000.000	541,095.24
DAVE & BUSTER'S 1/24 COV-LITE 0.000% 06/29/2029 DD 01/09/24			779,861.370	780,025.14
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			2,326,000.000	2,337,888.19
DAVITA INC 144A 4.625% 06/01/2030 DD 06/09/20			921,000.000	832,197.56
DAYFORCE 2/24 COV-LITE TLB 0.000% 02/26/2031 DD 02/12/24			624,000.000	624,780.00
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			547,687.500	530,145.07
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			867,187.500	823,430.96
DELEK LOGISTICS PARTNERS 144A 8.625% 03/15/2029 DD 03/13/24			3,142,000.000	3,233,592.44
DELIVERY HERO 3/24 TLB 0.000% 12/12/2029 DD 03/04/24			2,481,780.010	2,499,152.47
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			501,273.014	455,459.39
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			4,036,000.000	3,932,442.17
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			1,685,000.000	1,624,645.32
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,010,000.000	1,030,207.07
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			1,500,000.000	1,311,739.47
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20			200,000.000	189,805.71
DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12			746,000.000	627,109.86
DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11			921,000.000	860,209.32
DIAMONDBACK ENERGY INC 5.150% 01/30/2030 DD 04/18/24			1,786,000.000	1,777,718.28
DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24			1,526,000.000	1,481,530.86
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22			1,840,000.000	1,303,627.73
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19			440,698.700	429,037.81
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			823,704.880	824,528.58
DISCOVER CARD EXECUTION N A2 A 4.930% 06/15/2028 DD 06/28/23			1,724,000.000	1,716,838.33
DISCOVERY ENERGY/KOHLER ENERGY 0.000% 05/01/2031 DD 01/16/24			582,000.000	584,002.08
DISCOVERY PURCHASER/BAYER 8/22 0.000% 08/04/2029 DD 07/25/22			648,911.120	647,197.99
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			1,332,000.000	923,990.82
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			1,078,000.000	426,692.99
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			150,000.000	142,387.81
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22			3,795,000.000	3,720,963.35



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIST OF COLUMBIA INCOME TAX SE 5.591% 12/01/2034 DD 12/22/09			1,190,000.000	1,203,588.97
DOMINION ENERGY INC VAR RT 02/01/2055 DD 05/20/24			215,000.000	219,899.78
DOMINION ENERGY INC VAR RT 06/01/2054 DD 05/20/24			965,000.000	1,004,000.48
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			160,000.000	165,526.65
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			838,460.000	822,076.33
DOTDASH MEREDITH 12/21 TLB 0.000% 12/01/2028 DD 11/15/21			346,515.460	345,936.78
DPL INC 4.125% 07/01/2025 DD 01/01/21			2,280,000.000	2,236,082.64
DT AUTO OWNER TRUST 1A B 144A 5.190% 10/16/2028 DD 01/25/23			480,000.000	477,437.52
DT AUTO OWNER TRUST 3A A 144A 6.290% 08/16/2027 DD 07/18/23			539,192.303	540,538.23
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,562,000.000	1,445,769.83
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			2,064,000.000	1,879,544.04
DTE ELECTRIC SECURITIZATION FU 5.970% 03/01/2033 DD 11/01/23			3,005,000.000	3,095,533.92
DTE ENERGY CO STEP 10/01/2024 DD 07/01/2019			514,000.000	509,279.65
DTZ/CUSHMAN 4/24 TLB 0.000% 01/31/2030 DD 04/01/24			300,247.500	301,748.74
DUFF & PHELPS 4/20 (USD) COV-L			2,083,814.000	2,081,209.23
DUKE ENERGY CAROLINAS NC STORM 1.679% 07/01/2033 DD 11/24/21			728,102.038	643,524.70
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16			2,493,000.000	2,356,623.72
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			570,000.000	415,041.99
DUKE ENERGY FLORIDA LLC 6.200% 11/15/2053 DD 11/09/23			1,899,000.000	2,022,184.52
DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14			820,000.000	663,476.80
DUKE UNIVERSITY 3.299% 10/01/2046 DD 10/18/16			778,000.000	584,444.22
DUN & BRADSTREET 1/24 TL 0.000% 01/18/2029 DD 01/18/24			691,354.670	691,354.67
DUPONT PERFORMANCE/AXALTA COAT 0.000% 12/20/2029 DD 03/04/24			819,570.270	820,496.38
DURHAM CNTY NC LIMITED OBLIG 5.000% 06/01/2042 DD 05/23/24			255,000.000	287,819.19
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			1,231,094.250	1,234,787.53
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			854,334.740	852,412.49
EDELMAN FINANCIAL 5/24 2ND LIE 0.000% 10/20/2028 DD 05/20/24			1,562,000.000	1,561,750.08
EDELMAN FINANCIAL 6/24 COV-LIT 0.000% 04/07/2028 DD 05/28/24			623,358.490	623,944.45
EDISON INTERNATIONAL 6.950% 11/15/2029 DD 11/10/22			657,000.000	698,986.77
EIG MANAGEMENT 5/24 TL 0.000% 05/14/2029 DD 05/13/24			987,000.000	972,195.00
ELANCO ANIMAL HEALTH 8/20 COV-			498,209.800	496,132.26
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	873,345.20
ELECTRICITE DE FRANCE SA 144A 4.875% 09/21/2038 DD 09/21/18			1,185,000.000	1,063,985.59
ELECTRICITE DE FRANCE SA 144A 6.000% 04/22/2064 DD 04/22/24			1,150,000.000	1,074,910.22
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,524,000.000	2,319,721.32
ELMWOOD CLO VI LT 3A D1RR 144A VAR RT 07/18/2037 DD 07/02/24			2,000,000.000	2,000,000.00
EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,185,000.000	3,164,016.58
EMRLD BORROWER LP / EMERA 144A 6.625% 12/15/2030 DD 05/19/23			3,557,000.000	3,589,133.94
EMRLD BORROWER LP / EMERA 144A 6.750% 07/15/2031 DD 07/08/24			1,077,000.000	1,092,088.77



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENBRIDGE INC 5.625% 04/05/2034 DD 04/05/24			2,674,000.000	2,675,715.13
ENBRIDGE INC 5.900% 11/15/2026 DD 11/09/23			1,540,000.000	1,557,499.19
ENBRIDGE INC VAR RT 01/15/2084 DD 09/25/23			960,000.000	1,034,582.40
ENBRIDGE INC VAR RT 06/27/2054 DD 06/27/24			1,840,000.000	1,850,449.36
ENBRIDGE/GRIZZLY ACQUISITIONS 0.000% 08/16/2030 DD 08/03/23			1,083,711.820	1,084,080.29
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	957,897.68
ENCOMPASS HEALTH CORP 4.625% 04/01/2031 DD 10/05/20			619,000.000	568,143.09
ENDO PHARMACEUTICALS 4/24 EXIT 0.000% 04/23/2031 DD 04/01/24			1,103,000.000	1,100,937.39
ENEL FINANCE INTERNATIONAL 144A 3.500% 04/06/2028 DD 10/06/17			1,071,000.000	1,002,487.69
ENEL FINANCE INTERNATIONAL 144A 3.625% 05/25/2027 DD 05/25/17			650,000.000	620,954.03
ENEL FINANCE INTERNATIONAL 144A 5.125% 06/26/2029 DD 06/26/24			1,848,000.000	1,820,477.08
ENEL FINANCE INTERNATIONAL 144A 7.750% 10/14/2052 DD 10/14/22			524,000.000	618,553.94
ENEL FINANCE INTERNATIONAL 144A VAR RT 07/12/2031 DD 07/12/21			487,000.000	397,920.40
ENERGY TRANSFER LP 3.900% 07/15/2026 DD 07/12/16			1,178,000.000	1,140,616.18
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17			504,000.000	483,967.34
ENERGY TRANSFER LP 4.050% 03/15/2025 DD 03/12/15			720,000.000	712,201.82
ENERGY TRANSFER LP 5.250% 07/01/2029 DD 06/21/24			1,409,000.000	1,400,394.39
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	95,307.97
ENERGY TRANSFER LP 7.500% 07/01/2038 DD 03/28/08			776,000.000	884,756.39
ENERGY TRANSFER LP VAR RT 05/15/2054 DD 01/25/24			1,130,000.000	1,182,007.12
ENERGYSOLUTIONS 9/23 TL 0.000% 09/22/2030 DD 09/07/23			373,171.020	375,387.66
ENGIE SA 144A 5.250% 04/10/2029 DD 04/10/24			993,000.000	989,948.00
ENGINEERED COMPONENTS/CENTROMO 0.000% 08/30/2030 DD 07/12/23			421,401.200	420,347.69
ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24			1,556,000.000	1,536,351.18
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20			4,171,000.000	4,147,115.61
ENLINK MIDSTREAM LLC 144A 6.500% 09/01/2030 DD 08/31/22			4,397,000.000	4,502,633.53
ENLINK MIDSTREAM PARTNERS LP 4.850% 07/15/2026 DD 07/14/16			2,319,000.000	2,275,917.15
ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17			871,000.000	756,168.23
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/26/2028 DD 04/27/21			1,047,507.180	1,036,592.16
ENTAIN/GVC HOLDINGS 7/21 (USD) 0.000% 03/29/2027 DD 07/07/21			1,652,430.900	1,653,323.21
ENTEGRIS INC 144A 4.750% 04/15/2029 DD 04/14/22			1,552,000.000	1,485,075.90
ENTEGRIS INC 144A 5.950% 06/15/2030 DD 06/30/22			2,697,000.000	2,671,482.07
ENERGY ARKANSAS LLC 5.450% 06/01/2034 DD 05/10/24			3,120,000.000	3,130,742.00
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20			1,745,000.000	1,651,045.03
ENERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			1,455,000.000	1,305,923.46
ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11			568,000.000	585,580.77
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			918,000.000	866,513.88
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			3,259,000.000	3,047,615.40
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			1,280,000.000	1,280,096.01



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EQM MIDSTREAM PARTNERS LP 144A 6.375% 04/01/2029 DD 02/26/24			795,000.000	803,018.37
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,194,513.84
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22			495,000.000	505,453.91
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22			613,000.000	654,202.80
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	940,689.59
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			900,000.000	794,422.80
EQT CORP 5.750% 02/01/2034 DD 01/19/24			500,000.000	495,584.15
EQUINITI GROUP 12/21 (USD) TL 0.000% 12/11/2028 DD 10/19/21			622,404.090	624,738.10
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			365,000.000	296,991.07
EQUINOR ASA 4.250% 11/23/2041 DD 11/23/11			295,000.000	258,372.01
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	20,504.77
EQUINOR ASA 7.250% 09/23/2027 DD 05/26/00			2,619,000.000	2,789,862.35
ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16			1,380,000.000	1,131,330.19
ERAC USA FINANCE LLC 144A 5.400% 05/01/2053 DD 05/01/23			474,000.000	460,542.03
ESAB CORP 144A 6.250% 04/15/2029 DD 04/09/24			813,000.000	817,963.37
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			780,000.000	678,613.21
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22			680,000.000	623,141.99
EUSHI FINANCE INC 144A VAR RT 12/15/2054 DD 06/18/24			490,000.000	491,553.39
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			855,000.000	531,521.83
EVERGY KANSAS CENTRAL INC 5.700% 03/15/2053 DD 03/14/23			1,280,000.000	1,261,070.56
EVERSOURCE ENERGY 4.750% 05/15/2026 DD 05/11/23			993,000.000	980,192.30
EVERSOURCE ENERGY 5.950% 02/01/2029 DD 11/10/23			2,112,000.000	2,159,655.15
EVERSOURCE ENERGY 5.950% 07/15/2034 DD 04/18/24			2,085,000.000	2,107,328.12
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,116,964.860	1,115,993.10
EXPORT-IMPORT BANK OF IND 144A 3.875% 02/01/2028 DD 02/01/18			720,000.000	689,463.36
EXPRESS OIL/MAVIS TIRE 1/24 TL 0.000% 05/04/2028 DD 01/15/24			653,672.720	654,489.81
EXTRA SPACE STORAGE LP 2.200% 10/15/2030 DD 04/15/23			1,220,000.000	1,013,524.92
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			1,142,000.000	1,127,485.98
FAIRFAX FINANCIAL HOLDING 144A 6.350% 03/22/2054 DD 03/22/24			505,000.000	507,628.82
FANNIE MAE CONNEC R02 2B2 144A VAR RT 11/25/2041 DD 12/01/21			1,000,000.000	1,058,545.50
FAYETTEVILLE AR SCH DIST #1 4.000% 02/01/2041 DD 07/11/24			70,000.000	69,639.49
FEDERAL NATL MTG ASSN 0.875% 08/05/2030 DD 08/05/20			2,485,000.000	2,014,630.18
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,874,364.16
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,591,529.60
FEECO/MAYFIELD/AMYNTA 6/24 TLB 0.000% 02/28/2028 DD 05/31/24			338,446.780	328,293.37
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			2,011,000.000	1,765,569.52
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			492,685.493	466,332.72
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			2,316.690	2,297.74
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			4,461.993	4,608.92



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FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	9,386.902	9,667.74
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	6,700.153	6,900.40
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	14,931.876	14,492.91
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	7,195.960	7,411.25
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	13,285.729	13,683.21
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	13.168	13.16
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	23,131.797	22,886.17
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	111,415.030	110,232.89
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	76,680.135	76,053.12
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	28,254.897	28,023.97
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	14,192.143	13,432.76
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	19,399.162	19,518.41
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	74,952.751	68,403.27
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	36,080.341	33,880.58
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	405,809.999	356,393.20
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	84,853.681	79,680.92
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	99,553.734	87,161.99
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	265,459.108	232,709.96
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	206,601.297	193,763.26
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	274,035.339	239,076.82
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	1,282.451	1,269.52
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	1,855.567	1,840.66
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	83,514.344	80,009.75
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	39,863.050	38,551.55
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	108,801.772	101,951.15
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	274,609.493	262,902.70
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	521,945.094	484,802.09
FHLMC	POOL #G6-7710	3.500% 03/01/2048 DD 03/01/18	243,443.840	221,797.05
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	105,999.492	101,648.40
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	179,943.112	167,552.92
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	36,153.717	33,343.19
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	428,402.575	379,086.49
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	83,364.037	73,762.83
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	92,849.518	83,785.03
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	110,404.809	96,873.70
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	26,797.951	23,462.38
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	644,667.485	585,322.88
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	120,814.124	109,808.13
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	208,588.163	180,414.91



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FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	354,512.015	306,691.18
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	470,519.877	407,053.60
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	360,789.962	312,429.39
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	1,595,587.558	1,381,705.28
FHLMC	POOL #QA-7250	3.000% 02/01/2050 DD 02/01/20	610,543.592	529,524.76
FHLMC	POOL #QB-9632	3.000% 03/01/2051 DD 03/01/21	347,400.006	296,236.54
FHLMC	POOL #QC-3237	1.500% 06/01/2051 DD 06/01/21	566,366.788	426,357.00
FHLMC	POOL #QC-3428	2.500% 06/01/2051 DD 06/01/21	108,051.490	88,531.55
FHLMC	POOL #QC-4959	2.000% 08/01/2051 DD 07/01/21	1,701.900	1,341.88
FHLMC	POOL #QC-5978	2.500% 08/01/2051 DD 08/01/21	1,504,145.138	1,240,888.27
FHLMC	POOL #QC-9130	1.500% 10/01/2051 DD 10/01/21	1,273,202.435	957,401.62
FHLMC	POOL #QD-6542	2.500% 02/01/2052 DD 02/01/22	648,944.050	537,763.89
FHLMC	POOL #QD-6543	2.500% 02/01/2052 DD 02/01/22	1,299,191.397	1,071,278.01
FHLMC	POOL #QD-6813	2.500% 02/01/2052 DD 02/01/22	835,145.475	686,194.19
FHLMC	POOL #QE-2327	3.000% 05/01/2052 DD 05/01/22	802,580.832	684,261.53
FHLMC	POOL #QE-2555	4.000% 05/01/2052 DD 05/01/22	184,536.810	169,326.18
FHLMC	POOL #QF-6672	5.500% 01/01/2053 DD 01/01/23	604,476.868	598,228.55
FHLMC	POOL #QG-1634	5.000% 04/01/2053 DD 04/01/23	1,162,609.573	1,126,225.43
FHLMC	POOL #QG-6308	6.000% 07/01/2053 DD 06/01/23	2,383,261.612	2,405,062.40
FHLMC	POOL #QG-6949	5.500% 07/01/2053 DD 07/01/23	66,244.490	65,464.29
FHLMC	POOL #QH-0821	5.500% 09/01/2053 DD 09/01/23	2,627,275.563	2,598,698.48
FHLMC	POOL #QH-1061	5.500% 09/01/2053 DD 09/01/23	937,626.171	927,379.41
FHLMC	POOL #QH-1309	5.500% 09/01/2053 DD 09/01/23	244,590.313	241,973.98
FHLMC	POOL #QH-3942	6.500% 10/01/2053 DD 10/01/23	1,119,989.017	1,145,033.64
FHLMC	POOL #QH-7529	6.000% 12/01/2053 DD 12/01/23	660,822.765	668,902.93
FHLMC	POOL #QI-0129	6.000% 02/01/2054 DD 02/01/24	948,639.074	953,871.60
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	38,412.771	35,103.86
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	498,824.486	441,516.18
FHLMC	POOL #QO-0971	3.000% 10/01/2037 DD 10/01/22	285,655.246	264,459.14
FHLMC	POOL #QO-1015	3.500% 11/01/2037 DD 11/01/22	59,190.482	56,020.31
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	97,233.355	78,322.81
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	154,801.354	133,891.54
FHLMC	POOL #RA-2117	3.000% 02/01/2050 DD 01/01/20	721,976.274	625,199.76
FHLMC	POOL #RA-2457	3.000% 04/01/2050 DD 04/01/20	14,149.493	12,252.77
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,149,239.384	995,179.99
FHLMC	POOL #RA-3404	2.000% 08/01/2050 DD 08/01/20	1,316,434.897	1,052,490.07
FHLMC	POOL #RA-5257	2.000% 05/01/2051 DD 05/01/21	2,113,648.394	1,668,710.19
FHLMC	POOL #RA-5286	2.500% 05/01/2051 DD 05/01/21	2,032,120.605	1,667,780.43
FHLMC	POOL #RA-5435	2.500% 06/01/2051 DD 06/01/21	1,542,613.389	1,263,961.83



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #RA-5478	2.500% 07/01/2051 DD 07/01/21	945,750.220	786,240.23
FHLMC	POOL #RA-5680	2.000% 08/01/2051 DD 08/01/21	2,848,301.341	2,236,644.04
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	2,770,043.258	2,182,696.58
FHLMC	POOL #RA-6509	2.000% 12/01/2051 DD 12/01/21	999,870.376	795,309.87
FHLMC	POOL #RA-6804	3.000% 02/01/2052 DD 02/01/22	791.584	675.40
FHLMC	POOL #RA-7402	3.500% 05/01/2052 DD 05/01/22	2,044,163.833	1,823,815.24
FHLMC	POOL #RA-7485	4.000% 05/01/2052 DD 05/01/22	2,608,995.494	2,395,523.75
FHLMC	POOL #RA-7672	4.500% 07/01/2052 DD 07/01/22	1,390,624.913	1,316,233.86
FHLMC	POOL #RA-7784	4.500% 08/01/2052 DD 08/01/22	806,599.004	762,771.89
FHLMC	POOL #RA-7921	4.000% 09/01/2052 DD 09/01/22	795,655.545	730,387.10
FHLMC	POOL #RA-9306	6.000% 06/01/2053 DD 06/01/23	1,609,683.737	1,620,579.18
FHLMC	POOL #RA-9307	5.500% 06/01/2053 DD 06/01/23	1,535,632.404	1,518,909.72
FHLMC	POOL #RB-0546	2.000% 05/01/2041 DD 05/01/21	2,597,609.894	2,200,134.72
FHLMC	POOL #RB-5090	2.000% 11/01/2040 DD 11/01/20	2,522,867.625	2,125,963.78
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	454,853.499	377,321.53
FHLMC	POOL #RC-1914	2.000% 06/01/2036 DD 06/01/21	475,364.671	420,754.38
FHLMC	POOL #RC-2401	2.000% 01/01/2037 DD 12/01/21	646,266.476	570,836.82
FHLMC	POOL #RJ-0148	3.000% 10/01/2053 DD 10/01/23	81,737.250	69,685.47
FHLMC	POOL #RJ-1752	4.500% 05/01/2054 DD 06/01/24	1,052,810.000	996,520.32
FHLMC	POOL #RJ-1757	5.000% 06/01/2054 DD 06/01/24	1,002,812.000	976,700.68
FHLMC	POOL #RJ-1758	5.000% 06/01/2054 DD 06/01/24	1,058,770.000	1,030,382.51
FHLMC	POOL #SB-0760	2.500% 12/01/2035 DD 09/01/22	406,600.702	371,840.92
FHLMC	POOL #SB-0816	1.500% 06/01/2037 DD 02/01/23	2,039,862.616	1,745,930.34
FHLMC	POOL #SB-0880	3.000% 05/01/2037 DD 06/01/23	1,995,592.381	1,859,936.43
FHLMC	POOL #SB-0910	2.000% 08/01/2037 DD 07/01/23	860,555.403	756,997.96
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	47,180.538	43,118.09
FHLMC	POOL #SB-8111	2.000% 06/01/2036 DD 06/01/21	551,554.678	488,197.86
FHLMC	POOL #SB-8152	1.500% 05/01/2037 DD 04/01/22	490,582.270	419,844.24
FHLMC	POOL #SB-8157	1.500% 06/01/2037 DD 05/01/22	28,535.008	24,413.94
FHLMC	POOL #SB-8158	2.000% 06/01/2037 DD 05/01/22	76,375.267	67,184.43
FHLMC	POOL #SB-8503	2.000% 08/01/2035 DD 07/01/20	958,304.779	849,510.84
FHLMC	POOL #SC-0346	3.000% 10/01/2039 DD 02/01/23	542,611.591	495,400.87
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	126,212.228	109,272.12
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	1,955,540.304	1,632,565.40
FHLMC	POOL #SD-0895	2.000% 02/01/2052 DD 02/01/22	3,507,468.707	2,787,849.35
FHLMC	POOL #SD-1068	3.500% 01/01/2051 DD 06/01/22	2,200,769.094	1,991,233.80
FHLMC	POOL #SD-1091	2.000% 05/01/2052 DD 06/01/22	6,284,789.971	4,949,881.35
FHLMC	POOL #SD-1143	4.500% 09/01/2050 DD 06/01/22	874,994.441	836,701.03
FHLMC	POOL #SD-1557	3.500% 04/01/2050 DD 08/01/22	6,585,940.498	5,928,508.60



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FHLMC	POOL #SD-1571	5.000% 08/01/2052 DD 08/01/22	531,836.570	520,614.24
FHLMC	POOL #SD-1741	5.000% 10/01/2052 DD 10/01/22	783,894.028	766,044.19
FHLMC	POOL #SD-1805	5.000% 11/01/2052 DD 10/01/22	420,746.894	410,200.08
FHLMC	POOL #SD-1822	5.000% 11/01/2052 DD 10/01/22	918,591.741	899,208.61
FHLMC	POOL #SD-2369	3.500% 01/01/2050 DD 02/01/23	3,210,940.278	2,908,122.70
FHLMC	POOL #SD-2903	2.000% 03/01/2051 DD 05/01/23	7,700,696.894	6,096,642.58
FHLMC	POOL #SD-3166	3.500% 12/01/2047 DD 06/01/23	1,179,297.881	1,068,212.18
FHLMC	POOL #SD-3468	4.000% 07/01/2047 DD 07/01/23	1,676,523.483	1,581,650.34
FHLMC	POOL #SD-3917	6.000% 10/01/2053 DD 09/01/23	3,308,637.360	3,355,301.72
FHLMC	POOL #SD-4206	5.000% 09/01/2053 DD 10/01/23	1,727,724.749	1,696,757.46
FHLMC	POOL #SD-4425	2.500% 04/01/2052 DD 11/01/23	2,317,990.147	1,937,916.30
FHLMC	POOL #SD-5297	6.000% 04/01/2054 DD 04/01/24	14,752,141.200	14,912,821.52
FHLMC	POOL #SD-5335	6.000% 04/01/2054 DD 04/01/24	2,610,007.636	2,655,410.75
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	1,795,962.721	1,684,975.67
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	107,043.197	96,248.42
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	1,636,439.830	1,421,639.15
FHLMC	POOL #SD-7525	2.500% 10/01/2050 DD 09/01/20	1,093,268.061	915,132.06
FHLMC	POOL #SD-7539	2.000% 04/01/2051 DD 03/01/21	3,862,835.236	3,088,581.63
FHLMC	POOL #SD-7553	3.000% 03/01/2052 DD 03/01/22	257,049.291	222,886.64
FHLMC	POOL #SD-7554	2.500% 04/01/2052 DD 05/01/22	2,785,236.652	2,321,017.75
FHLMC	POOL #SD-8021	2.500% 09/01/2049 DD 08/01/19	1,427,755.405	1,183,620.18
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	816,415.700	676,054.25
FHLMC	POOL #SD-8090	2.000% 08/01/2050 DD 08/01/20	1,503,455.722	1,190,379.05
FHLMC	POOL #SD-8106	2.000% 11/01/2050 DD 10/01/20	2,345,107.084	1,850,708.75
FHLMC	POOL #SD-8107	2.500% 11/01/2050 DD 10/01/20	868,022.100	717,129.74
FHLMC	POOL #SD-8112	1.500% 11/01/2050 DD 11/01/20	1,223,620.886	921,416.19
FHLMC	POOL #SD-8114	2.500% 11/01/2050 DD 11/01/20	743,357.422	613,902.24
FHLMC	POOL #SD-8121	2.000% 12/01/2050 DD 12/01/20	616,956.714	488,355.55
FHLMC	POOL #SD-8128	2.000% 02/01/2051 DD 01/01/21	272,433.889	214,541.46
FHLMC	POOL #SD-8135	2.500% 02/01/2051 DD 02/01/21	1,762,081.915	1,455,780.70
FHLMC	POOL #SD-8154	1.500% 06/01/2051 DD 06/01/21	240,488.248	180,145.75
FHLMC	POOL #SD-8176	1.500% 10/01/2051 DD 10/01/21	354,250.320	266,384.09
FHLMC	POOL #SD-8199	2.000% 03/01/2052 DD 02/01/22	6,079,900.488	4,777,648.61
FHLMC	POOL #SD-8204	2.000% 04/01/2052 DD 03/01/22	338,871.266	266,449.82
FHLMC	POOL #SD-8209	1.500% 02/01/2052 DD 02/01/22	82,874.983	62,158.64
FHLMC	POOL #SD-8211	2.000% 05/01/2052 DD 04/01/22	280,234.640	220,173.81
FHLMC	POOL #SD-8213	3.000% 05/01/2052 DD 04/01/22	2,231,353.525	1,904,119.01
FHLMC	POOL #SD-8237	4.000% 08/01/2052 DD 07/01/22	1,494,659.816	1,370,440.59
FHLMC	POOL #SD-8329	5.000% 05/01/2053 DD 05/01/23	413,159.704	400,043.13



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #SD-8342 5.500% 06/01/2053 DD 06/01/23			787,660.795	778,039.70
FHLMC POOL #SD-8367 5.500% 10/01/2053 DD 09/01/23			569,439.908	562,381.72
FHLMC POOL #SD-8384 6.000% 12/01/2053 DD 11/01/23			1,625,120.188	1,631,547.68
FHLMC POOL #SE-9060 2.000% 02/01/2052 DD 01/01/23			1,482,541.783	1,137,566.63
FHLMC POOL #SI-2058 2.000% 10/01/2050 DD 06/01/23			10,849,418.848	8,587,254.37
FHLMC POOL #SI-2096 2.500% 01/01/2052 DD 09/01/23			16,943,479.776	13,925,510.88
FHLMC POOL #ZM-2661 3.500% 02/01/2047 DD 10/01/18			159,808.408	144,429.53
FHLMC POOL #ZS-4577 3.500% 08/01/2044 DD 09/01/18			196,432.500	178,429.44
FHLMC POOL #ZS-4693 3.000% 12/01/2046 DD 09/01/18			2,113,013.777	1,847,549.14
FHLMC POOL #ZS-8696 2.500% 05/01/2033 DD 09/01/18			59,305.720	54,980.21
FHLMC POOL #ZS-9148 5.000% 09/01/2031 DD 09/01/18			552.866	546.50
FHLMC POOL #ZS-9449 3.500% 08/01/2045 DD 09/01/18			845,307.989	767,558.68
FHLMC POOL #ZT-0511 3.000% 08/01/2048 DD 09/01/18			538,625.313	469,512.18
FHLMC POOL #ZT-0528 3.500% 08/01/2046 DD 09/01/18			1,331,320.485	1,208,188.04
FHLMC POOL #ZT-0538 3.500% 03/01/2048 DD 09/01/18			772,088.389	702,523.68
FHLMC POOL #ZT-2265 4.000% 08/01/2048 DD 05/01/22			297,450.258	276,300.91
FHLMC MULTICLASS MTG 157 A2 4.200% 05/25/2033 DD 06/01/23			3,640,000.000	3,486,717.42
FHLMC MULTICLASS MTG 4821 MA 3.500% 10/15/2053 DD 08/01/18			361,283.073	344,487.81
FHLMC MULTICLASS MTG 5197 EA 2.000% 02/25/2052 DD 01/01/22			1,466,027.672	1,270,472.63
FHLMC MULTICLASS MTG 5228 BH 3.500% 01/25/2051 DD 05/01/22			1,059,695.634	996,603.26
FHLMC MULTICLASS MTG 5230 DM 3.500% 09/25/2044 DD 05/01/22			2,935,860.133	2,760,260.18
FHLMC MULTICLASS MTG 5249 AB 4.000% 11/25/2051 DD 07/01/22			1,540,793.157	1,474,625.49
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	825,146.47
FHLMC MULTICLASS MTG K141 A2 2.250% 02/25/2032 DD 04/01/22			535,000.000	450,294.41
FHLMC MULTICLASS MTG K142 A2 2.400% 03/25/2032 DD 04/01/22			3,555,000.000	3,018,937.28
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			571,000.000	577,374.62
FIDELITY NATIONAL INFORMATION 4.500% 08/15/2046 DD 08/16/16			875,000.000	722,826.60
FIRSTENERGY CORP 2.250% 09/01/2030 DD 06/08/20			440,000.000	368,147.21
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20			435,000.000	378,148.63
FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20			1,311,000.000	878,327.00
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			2,445,000.000	2,422,131.89
FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14			599,000.000	563,476.18
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			286,554.316	271,401.38
FISERV 2/20 COV-LITE TLB			1,444,068.980	1,379,995.64
FIVE STAR BANCORP 144A VAR RT 09/01/2032 DD 08/17/22			315,000.000	267,296.72
FLAGSHIP CREDIT AUTO 1 A2 144A 5.380% 12/15/2026 DD 02/08/23			348,824.033	348,265.11
FLAH & CRUM TTL RTRN FND			3,891.000	60,466.14
FLAHERTY & CRUMRINE PREFERRE			3,484.000	29,509.48
FLEETPRIDE 9/23 TL 0.000% 09/29/2028 DD 09/20/23			376,157.500	374,276.72



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FLEXERA SOFTWARE 5/24 TLB 0.000% 03/03/2028 DD 05/13/24			2,085,987.540	2,091,536.27
FLORENCE SC WTR & SWR REVENUE 3.000% 09/01/2038 DD 10/03/19			45,000.000	40,263.36
FLORIDA POWER & LIGHT CO 5.150% 06/15/2029 DD 06/03/24			965,000.000	973,993.79
FLORIDA POWER & LIGHT CO 5.600% 06/15/2054 DD 06/03/24			502,000.000	509,693.09
FLORIDA ST BRD OF ADMIN FIN CO 2.154% 07/01/2030 DD 09/16/20			364,000.000	308,419.16
FLORIDA ST BRD OF ADMIN FIN CO 5.526% 07/01/2034 DD 05/01/24			960,000.000	965,852.64
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			54.243	54.00
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			71.681	73.59
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			186.767	190.43
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			135.491	138.02
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			259.195	264.03
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			930.980	950.51
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			963.521	993.69
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			406.128	416.68
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			143.385	147.53
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			432.928	445.90
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			10,720.588	11,056.79
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			15,282.395	15,735.36
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			13.028	13.40
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			105.269	108.08
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			254.190	261.34
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			710.836	724.10
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02			35.931	36.87
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97			63.079	64.90
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98			791.195	811.71
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98			312.566	323.03
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99			581.705	598.55
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99			171.489	176.36
FNMA POOL #0484940 6.500% 06/01/2029 DD 06/01/99			1,470.155	1,514.61
FNMA POOL #0489888 6.500% 05/01/2029 DD 06/01/99			91.140	92.84
FNMA POOL #0518303 6.500% 10/01/2029 DD 10/01/99			611.472	622.88
FNMA POOL #0535701 6.500% 11/01/2030 DD 01/01/01			1,118.790	1,144.26
FNMA POOL #0535915 7.000% 04/01/2031 DD 04/01/01			523.155	538.27
FNMA POOL #0555254 6.500% 01/01/2033 DD 01/01/03			1,053.476	1,083.48
FNMA POOL #0555800 5.500% 10/01/2033 DD 09/01/03			17,698.680	17,748.91
FNMA POOL #0572254 6.500% 03/01/2031 DD 03/01/01			69.328	70.62
FNMA POOL #0578052 7.000% 05/01/2031 DD 05/01/01			581.074	597.86
FNMA POOL #0580882 8.000% 05/01/2031 DD 05/01/01			8,993.276	9,026.92
FNMA POOL #0585074 6.500% 06/01/2031 DD 06/01/01			378.231	387.73



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	633.942	649.81
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,223.952	2,268.76
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	279.252	286.78
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	309.919	315.70
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	1,543.126	1,576.67
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	4,784.919	4,923.17
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	233.306	238.73
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	4,162.140	4,155.34
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	763.060	785.11
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	5,198.714	5,348.92
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	4,465.993	4,595.03
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	2,268.034	2,333.56
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	6,680.583	6,873.61
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	209.622	215.75
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	558.619	569.04
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	994.207	963.75
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,039.722	1,069.76
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	794.753	817.72
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	2,201.129	2,264.73
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	1,529.723	1,573.92
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	10,879.172	11,207.81
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	9,800.551	10,124.52
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	11,200.093	11,575.54
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	1,190.658	1,153.31
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	462.717	448.53
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	6,098.648	6,273.15
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	13,518.416	13,357.58
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	51,429.815	52,516.01
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,655.236	1,701.54
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	26,158.079	25,450.66
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	94,675.582	92,114.69
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	57,566.684	56,010.81
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	87,749.971	79,981.70
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	4,563.172	4,524.64
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	2,569.572	2,540.05
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	159,578.206	147,000.16
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	261,786.378	254,703.52
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	22,947.427	22,715.97
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	27,789.068	27,497.32



Asset Detail

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As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	896,692.431	814,281.05
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	91,605.259	94,629.56
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	208,613.794	202,974.11
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	180,704.554	172,050.47
FNMA	POOL #0AL9696	4.000% 03/01/2046 DD 01/01/17	677,155.008	634,592.36
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	56,950.691	52,306.65
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	425,032.885	390,063.24
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	143,422.243	131,534.20
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	32,600.051	28,821.04
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	79,573.992	70,317.60
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	86,509.436	76,446.28
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	261,458.572	231,041.22
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	49,242.977	43,515.11
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	111,912.074	105,626.81
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	28,137.703	25,545.86
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	272,875.306	260,007.74
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	266,608.369	233,762.54
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	382,017.730	334,760.21
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	83,854.193	78,605.88
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	50,232.542	43,929.12
FNMA	POOL #0AS8650	3.000% 01/01/2047 DD 12/01/16	2,805,248.130	2,452,242.10
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	208,800.573	182,471.33
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	71,435.628	63,125.66
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	34,020.448	30,063.03
FNMA	POOL #0AV0691	4.000% 12/01/2043 DD 12/01/13	227,231.460	213,585.19
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	207,837.719	196,050.12
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	33,241.565	31,174.64
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	64,434.531	58,431.48
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	98,117.997	88,978.29
FNMA	POOL #0BF0606	5.000% 03/01/2062 DD 10/01/22	949,870.175	927,195.31
FNMA	POOL #0BF0660	3.500% 02/01/2062 DD 01/01/23	1,006,363.652	869,725.49
FNMA	POOL #0BF0695	3.500% 12/01/2062 DD 07/01/23	2,677,178.206	2,354,127.26
FNMA	POOL #0BF0707	3.500% 08/01/2052 DD 07/01/23	2,544,377.035	2,289,048.37
FNMA	POOL #0BF0724	4.000% 06/01/2052 DD 10/01/23	1,463,660.917	1,361,101.67
FNMA	POOL #0BF0729	3.000% 11/01/2051 DD 01/01/24	1,045,747.330	912,424.69
FNMA	POOL #0BF0755	3.500% 01/01/2058 DD 01/01/24	2,297,032.948	2,075,560.45
FNMA	POOL #0BF0766	4.000% 09/01/2063 DD 04/01/24	962,167.781	886,738.71
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	551,083.178	480,759.29
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	163,647.246	141,714.83



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	291,105.273	269,437.08
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	732,392.651	665,542.33
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	114,349.583	99,025.10
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	300,438.343	260,168.80
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	993,209.484	815,045.64
FNMA	POOL #0BP6618	2.500% 08/01/2050 DD 08/01/20	1,470,597.663	1,214,818.25
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,326,229.261	1,088,311.80
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	788,351.654	646,944.23
FNMA	POOL #0BQ1844	2.500% 09/01/2050 DD 08/01/20	1,602,569.070	1,320,193.10
FNMA	POOL #0BR1922	2.000% 01/01/2051 DD 01/01/21	1,290,047.580	1,032,314.51
FNMA	POOL #0BR2268	1.500% 08/01/2036 DD 08/01/21	783,892.636	672,478.87
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	410,379.117	336,245.52
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	269,556.004	220,858.85
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	345,339.873	305,665.21
FNMA	POOL #0BU2421	1.500% 10/01/2036 DD 10/01/21	39,670.842	34,043.79
FNMA	POOL #0BU8781	2.000% 04/01/2037 DD 04/01/22	36,292.728	31,925.34
FNMA	POOL #0BV2490	1.500% 06/01/2037 DD 06/01/22	20,767.369	17,771.13
FNMA	POOL #0BV8991	1.500% 04/01/2037 DD 04/01/22	24,805.159	21,222.61
FNMA	POOL #0BV9931	4.000% 06/01/2052 DD 06/01/22	2,443,498.661	2,243,050.50
FNMA	POOL #0BW0656	3.500% 05/01/2052 DD 05/01/22	265,975.889	236,199.01
FNMA	POOL #0BW9898	4.500% 10/01/2052 DD 10/01/22	1,684,162.623	1,596,865.18
FNMA	POOL #0BX6812	5.500% 01/01/2053 DD 02/01/23	49,191.340	48,691.73
FNMA	POOL #0CA0660	4.000% 11/01/2047 DD 10/01/17	1,481,933.544	1,390,324.13
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	173,426.131	166,141.40
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	75,674.641	72,642.59
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	151,094.305	130,845.29
FNMA	POOL #0CA4263	3.000% 10/01/2034 DD 09/01/19	366,892.288	343,326.50
FNMA	POOL #0CA4536	3.000% 11/01/2049 DD 10/01/19	22,301.018	19,293.29
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	554,167.719	501,732.53
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,967,033.596	1,701,742.86
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	2,116,271.316	1,934,007.47
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	1,176,589.085	1,005,166.73
FNMA	POOL #0CA5538	3.000% 04/01/2050 DD 03/01/20	425,843.572	369,947.31
FNMA	POOL #0CA6707	2.500% 08/01/2050 DD 07/01/20	2,947,967.110	2,471,687.62
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	442,686.596	404,599.41
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,300,139.949	1,120,742.89
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	1,814,273.687	1,461,877.82
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	691,043.715	629,863.30
FNMA	POOL #0CA8450	2.000% 01/01/2051 DD 12/01/20	458,137.207	362,153.33



Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #OCA8793	2.000% 02/01/2036 DD 01/01/21	225,708.363	199,524.19
FNMA	POOL #OCA9223	2.000% 02/01/2051 DD 02/01/21	0.006	0.00
FNMA	POOL #OCA9306	3.000% 02/01/2051 DD 02/01/21	1,774,914.446	1,524,529.38
FNMA	POOL #OCB0262	2.000% 04/01/2036 DD 04/01/21	319,246.533	282,106.26
FNMA	POOL #OCB0478	2.000% 05/01/2036 DD 04/01/21	1,618,024.628	1,429,153.45
FNMA	POOL #OCB1146	3.000% 07/01/2051 DD 06/01/21	246,311.328	211,799.21
FNMA	POOL #OCB1279	2.500% 08/01/2051 DD 07/01/21	186,587.531	154,719.34
FNMA	POOL #OCB1382	2.500% 08/01/2051 DD 07/01/21	2,155,705.471	1,793,576.18
FNMA	POOL #OCB1469	2.000% 08/01/2036 DD 08/01/21	1,084,299.540	957,074.82
FNMA	POOL #OCB1782	2.000% 10/01/2051 DD 09/01/21	3,034.863	2,387.65
FNMA	POOL #OCB1784	2.500% 10/01/2051 DD 09/01/21	38,806.032	32,142.04
FNMA	POOL #OCB2275	2.500% 12/01/2051 DD 11/01/21	2,337,555.929	1,927,822.49
FNMA	POOL #OCB2404	2.500% 12/01/2051 DD 11/01/21	1,539,838.484	1,263,922.20
FNMA	POOL #OCB2610	2.000% 01/01/2052 DD 12/01/21	4,064,828.044	3,200,189.69
FNMA	POOL #OCB2751	2.500% 02/01/2052 DD 01/01/22	221,981.568	182,358.28
FNMA	POOL #OCB2802	2.000% 02/01/2052 DD 01/01/22	1,127,108.475	887,109.38
FNMA	POOL #OCB2835	2.000% 02/01/2052 DD 01/01/22	1,967,475.304	1,588,790.34
FNMA	POOL #OCB2969	2.000% 03/01/2037 DD 02/01/22	861,514.094	765,013.40
FNMA	POOL #OCB3050	2.500% 03/01/2052 DD 02/01/22	2,556,527.733	2,096,548.52
FNMA	POOL #OCB3152	2.000% 03/01/2052 DD 02/01/22	3,548,088.140	2,809,560.94
FNMA	POOL #OCB3207	2.500% 03/01/2037 DD 03/01/22	101,831.760	92,587.83
FNMA	POOL #OCB3252	3.500% 04/01/2052 DD 03/01/22	0.002	0.00
FNMA	POOL #OCB3559	2.000% 04/01/2052 DD 04/01/22	289,677.032	229,387.19
FNMA	POOL #OCB3760	3.500% 05/01/2052 DD 05/01/22	1,333,907.219	1,190,209.73
FNMA	POOL #OCB3768	3.500% 06/01/2052 DD 05/01/22	2,522,164.629	2,253,457.24
FNMA	POOL #OCB4099	4.500% 07/01/2052 DD 06/01/22	1,666,544.794	1,580,150.93
FNMA	POOL #OCB4339	4.500% 08/01/2052 DD 07/01/22	1,814,576.864	1,740,830.68
FNMA	POOL #OCB4562	5.000% 09/01/2052 DD 08/01/22	2,009,071.110	1,947,216.91
FNMA	POOL #OCB4976	1.500% 10/01/2037 DD 10/01/22	23,025.497	19,816.26
FNMA	POOL #OCB5632	4.500% 01/01/2053 DD 01/01/23	403,909.893	381,606.05
FNMA	POOL #OCB5731	5.500% 02/01/2053 DD 02/01/23	365,058.755	360,834.27
FNMA	POOL #OCB5769	5.000% 02/01/2053 DD 02/01/23	1,518,722.454	1,471,729.70
FNMA	POOL #OCB5774	5.500% 02/01/2053 DD 02/01/23	1,526,300.925	1,508,360.02
FNMA	POOL #OCB5902	5.500% 03/01/2053 DD 02/01/23	1,710,739.454	1,694,464.97
FNMA	POOL #OCB5986	5.000% 03/01/2053 DD 03/01/23	3,042,148.638	2,948,021.48
FNMA	POOL #OCB7394	3.000% 05/01/2053 DD 10/01/23	499.861	426.43
FNMA	POOL #OCB8316	5.000% 04/01/2054 DD 03/01/24	1,062,461.401	1,037,098.25
FNMA	POOL #ODA1013	5.500% 09/01/2053 DD 09/01/23	1,305,820.507	1,290,078.31
FNMA	POOL #ODA3526	6.000% 10/01/2053 DD 10/01/23	865,880.530	877,304.01



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0DA5833	6.000% 01/01/2054 DD 01/01/24	476,245.868	479,060.55
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	126,303.321	109,477.97
FNMA	POOL #0FM1325	3.000% 08/01/2034 DD 07/01/19	230,193.499	214,559.80
FNMA	POOL #0FM1873	3.000% 11/01/2049 DD 11/01/19	456,995.917	395,360.17
FNMA	POOL #0FM1945	3.500% 11/01/2034 DD 11/01/19	461,078.063	439,721.74
FNMA	POOL #0FM2419	3.000% 02/01/2050 DD 02/01/20	383,858.149	327,934.33
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	636,233.574	550,423.41
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	69,347.541	60,246.16
FNMA	POOL #0FM3137	3.500% 04/01/2050 DD 04/01/20	492,060.207	442,565.09
FNMA	POOL #0FM3755	2.000% 08/01/2035 DD 08/01/20	88,679.879	78,610.57
FNMA	POOL #0FM3951	3.000% 08/01/2050 DD 07/01/20	141,419.413	122,858.92
FNMA	POOL #0FM4376	3.000% 10/01/2035 DD 09/01/20	93,450.604	86,708.36
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	197,209.951	171,326.59
FNMA	POOL #0FM4719	3.000% 11/01/2050 DD 10/01/20	82,325.693	71,291.28
FNMA	POOL #0FM6128	2.500% 02/01/2051 DD 02/01/21	872,023.461	716,645.32
FNMA	POOL #0FM6559	2.000% 03/01/2051 DD 03/01/21	3,236,936.283	2,558,761.75
FNMA	POOL #0FM6871	2.500% 04/01/2051 DD 04/01/21	483,722.828	396,348.25
FNMA	POOL #0FM8104	3.000% 07/01/2051 DD 07/01/21	1,284,367.859	1,100,328.83
FNMA	POOL #0FM8533	2.500% 03/01/2051 DD 08/01/21	11,280,320.564	9,442,403.38
FNMA	POOL #0FM8752	2.500% 09/01/2051 DD 09/01/21	334.754	280.93
FNMA	POOL #0FM9167	2.000% 10/01/2051 DD 10/01/21	1,280,035.340	1,018,436.15
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	76,035.486	66,392.11
FNMA	POOL #0FM9740	3.000% 05/01/2036 DD 11/01/21	265,423.235	248,040.65
FNMA	POOL #0FM9855	2.500% 12/01/2051 DD 12/01/21	402,688.618	329,941.41
FNMA	POOL #0FP0012	3.000% 06/01/2052 DD 05/01/22	3,404,101.161	2,962,112.87
FNMA	POOL #0FP0013	4.000% 06/01/2048 DD 05/01/22	1,136,373.415	1,056,064.27
FNMA	POOL #0FP0041	2.000% 10/01/2050 DD 06/01/23	3,404,069.191	2,695,140.57
FNMA	POOL #0FP0075	4.000% 08/01/2049 DD 09/01/23	1,445,803.808	1,349,282.73
FNMA	POOL #0FS0007	3.000% 08/01/2050 DD 12/01/21	120,651.642	103,655.63
FNMA	POOL #0FS0016	4.000% 06/01/2049 DD 12/01/21	847,149.272	793,499.17
FNMA	POOL #0FS0031	2.500% 10/01/2051 DD 12/01/21	943,903.255	773,386.59
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	902,446.940	721,946.40
FNMA	POOL #0FS0427	2.000% 02/01/2037 DD 01/01/22	42,949.085	37,800.74
FNMA	POOL #0FS0610	2.000% 02/01/2037 DD 02/01/22	2,787,724.702	2,466,553.00
FNMA	POOL #0FS1598	2.000% 04/01/2052 DD 04/01/22	727,103.179	570,993.51
FNMA	POOL #0FS1999	2.500% 08/01/2035 DD 05/01/22	2,957,721.825	2,695,871.52
FNMA	POOL #0FS2035	2.000% 05/01/2037 DD 05/01/22	517,765.545	455,998.74
FNMA	POOL #0FS2037	1.500% 05/01/2037 DD 05/01/22	1,240,586.568	1,061,430.79
FNMA	POOL #0FS2040	2.000% 02/01/2052 DD 05/01/22	4,091,424.219	3,220,232.10



Asset Detail

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As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0FS2041	2.000% 08/01/2051 DD 05/01/22	2,951,166.475	2,328,562.69
FNMA	POOL #0FS2085	1.500% 11/01/2051 DD 05/01/22	1,382,290.580	1,041,272.39
FNMA	POOL #0FS2237	4.000% 10/01/2046 DD 06/01/22	828,126.283	782,823.97
FNMA	POOL #0FS2500	3.000% 03/01/2037 DD 07/01/22	722,159.656	670,598.92
FNMA	POOL #0FS2658	5.000% 09/01/2053 DD 08/01/23	13,709,623.532	12,014,256.53
FNMA	POOL #0FS2743	2.500% 07/01/2036 DD 08/01/22	2,506,460.301	2,290,132.77
FNMA	POOL #0FS2914	4.500% 09/01/2052 DD 09/01/22	1,538,003.582	1,457,100.19
FNMA	POOL #0FS3331	5.000% 11/01/2052 DD 11/01/22	780,239.039	762,472.55
FNMA	POOL #0FS3885	3.000% 11/01/2051 DD 02/01/23	1,705,585.057	1,458,637.07
FNMA	POOL #0FS4110	2.500% 03/01/2052 DD 03/01/23	514,934.123	423,901.79
FNMA	POOL #0FS4385	4.000% 08/01/2050 DD 04/01/23	4,556,931.652	4,254,696.94
FNMA	POOL #0FS4410	2.500% 02/01/2035 DD 04/01/23	680,423.830	633,225.00
FNMA	POOL #0FS4435	2.500% 02/01/2053 DD 04/01/23	23,520.639	19,295.52
FNMA	POOL #0FS4501	1.500% 06/01/2037 DD 04/01/23	2,273,892.012	1,945,581.53
FNMA	POOL #0FS4603	2.000% 06/01/2043 DD 05/01/23	1,985,968.593	1,677,368.78
FNMA	POOL #0FS4617	4.500% 03/01/2050 DD 05/01/23	707,412.751	680,390.40
FNMA	POOL #0FS5157	3.000% 02/01/2050 DD 06/01/23	3,328,812.696	2,914,219.33
FNMA	POOL #0FS5258	4.000% 12/01/2052 DD 07/01/23	903,676.936	837,652.50
FNMA	POOL #0FS5411	4.500% 01/01/2050 DD 07/01/23	3,581,940.321	3,467,341.80
FNMA	POOL #0FS5819	4.500% 12/01/2050 DD 09/01/23	697,327.365	668,858.69
FNMA	POOL #0FS5846	2.500% 09/01/2052 DD 09/01/23	277,756.114	228,611.37
FNMA	POOL #0FS6485	3.000% 12/01/2051 DD 11/01/23	1,542,408.806	1,333,458.81
FNMA	POOL #0FS6512	2.000% 09/01/2036 DD 12/01/23	10,465,741.559	9,276,735.88
FNMA	POOL #0FS6601	3.500% 12/01/2053 DD 12/01/23	1,250,985.491	1,109,880.08
FNMA	POOL #0FS6893	2.000% 08/01/2051 DD 01/01/24	2,845,832.155	2,250,035.05
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	12,276.816	12,079.52
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	4,676.076	4,594.79
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	44,662.481	40,307.48
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	78,182.844	68,464.24
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	78,659.948	72,919.40
FNMA	POOL #0MA3238	3.500% 01/01/2048 DD 12/01/17	648,255.547	584,481.76
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	211,506.165	203,252.30
FNMA	POOL #0MA3416	4.500% 07/01/2048 DD 06/01/18	1,020,600.088	977,965.14
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	78,388.818	75,107.34
FNMA	POOL #0MA3833	2.500% 10/01/2049 DD 10/01/19	1,313,076.809	1,088,100.98
FNMA	POOL #0MA3896	2.500% 01/01/2035 DD 12/01/19	239,905.220	217,766.44
FNMA	POOL #0MA4047	2.000% 06/01/2050 DD 05/01/20	2,675,116.171	2,121,302.06
FNMA	POOL #0MA4123	2.000% 09/01/2035 DD 08/01/20	661,347.491	586,254.31
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	277,930.711	209,233.99



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FNMA	POOL #OMA4159	2.500% 10/01/2050 DD 09/01/20	2,467,827.893	2,038,866.82
FNMA	POOL #OMA4182	2.000% 11/01/2050 DD 10/01/20	565,793.879	448,021.88
FNMA	POOL #OMA4205	1.500% 11/01/2035 DD 11/01/20	243,512.717	209,903.41
FNMA	POOL #OMA4208	2.000% 12/01/2050 DD 11/01/20	3,068,186.082	2,428,886.28
FNMA	POOL #OMA4209	1.500% 11/01/2050 DD 11/01/20	1,491,559.460	1,123,222.78
FNMA	POOL #OMA4236	1.500% 01/01/2051 DD 12/01/20	2,423,177.900	1,819,957.32
FNMA	POOL #OMA4237	2.000% 01/01/2051 DD 12/01/20	3,253,497.746	2,581,955.80
FNMA	POOL #OMA4238	2.500% 01/01/2051 DD 12/01/20	524,992.640	433,515.61
FNMA	POOL #OMA4254	1.500% 01/01/2050 DD 01/01/21	5,779,541.049	4,339,062.86
FNMA	POOL #OMA4255	2.000% 01/01/2050 DD 01/01/21	353,660.892	278,545.66
FNMA	POOL #OMA4268	2.000% 02/01/2041 DD 01/01/21	2,108,462.940	1,778,949.31
FNMA	POOL #OMA4278	1.500% 03/01/2036 DD 02/01/21	348,455.724	299,397.72
FNMA	POOL #OMA4302	1.500% 03/01/2036 DD 03/01/21	55,266.230	47,566.41
FNMA	POOL #OMA4340	2.000% 05/01/2051 DD 04/01/21	393,087.099	301,736.31
FNMA	POOL #OMA4354	1.500% 05/01/2051 DD 05/01/21	1,532,967.412	1,148,545.33
FNMA	POOL #OMA4356	2.500% 06/01/2051 DD 05/01/21	3,580,460.354	2,950,281.18
FNMA	POOL #OMA4364	2.000% 05/01/2041 DD 05/01/21	1,318,544.084	1,116,890.13
FNMA	POOL #OMA4366	2.500% 05/01/2041 DD 05/01/21	649,079.676	565,911.64
FNMA	POOL #OMA4379	2.500% 07/01/2051 DD 06/01/21	703,887.538	579,815.89
FNMA	POOL #OMA4387	2.000% 06/01/2041 DD 06/01/21	770,153.116	649,546.59
FNMA	POOL #OMA4402	1.500% 07/01/2036 DD 07/01/21	2,130,096.866	1,826,758.57
FNMA	POOL #OMA4412	1.500% 08/01/2051 DD 08/01/21	111,371.917	83,781.02
FNMA	POOL #OMA4413	2.000% 09/01/2051 DD 08/01/21	6,011,783.459	4,733,605.14
FNMA	POOL #OMA4417	1.500% 08/01/2036 DD 08/01/21	242,421.860	207,826.31
FNMA	POOL #OMA4436	1.500% 09/01/2051 DD 09/01/21	3,839,297.560	2,878,643.65
FNMA	POOL #OMA4441	1.500% 09/01/2036 DD 09/01/21	344,559.038	295,692.30
FNMA	POOL #OMA4446	2.000% 09/01/2041 DD 09/01/21	225,201.998	189,073.89
FNMA	POOL #OMA4464	1.500% 10/01/2051 DD 10/01/21	151,725.860	113,698.43
FNMA	POOL #OMA4466	2.500% 11/01/2051 DD 10/01/21	1,610,072.547	1,324,607.30
FNMA	POOL #OMA4469	1.500% 11/01/2036 DD 10/01/21	765,223.433	655,271.25
FNMA	POOL #OMA4547	2.000% 01/01/2051 DD 01/01/22	3,505,921.793	2,754,974.45
FNMA	POOL #OMA4561	1.500% 03/01/2052 DD 02/01/22	339,558.053	254,377.98
FNMA	POOL #OMA4562	2.000% 03/01/2052 DD 02/01/22	6,065,199.087	4,771,846.88
FNMA	POOL #OMA4566	1.500% 02/01/2037 DD 02/01/22	953,679.495	816,573.27
FNMA	POOL #OMA4576	1.500% 03/01/2052 DD 03/01/22	95,595.791	71,773.32
FNMA	POOL #OMA4578	2.500% 04/01/2052 DD 03/01/22	1,576,253.528	1,294,520.81
FNMA	POOL #OMA4579	3.000% 04/01/2052 DD 03/01/22	663,711.944	566,520.04
FNMA	POOL #OMA4586	2.000% 03/01/2042 DD 03/01/22	1,169,561.766	975,526.32
FNMA	POOL #OMA4587	2.500% 03/01/2042 DD 03/01/22	1,102,943.212	953,980.05



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #OMA4598	2.500% 04/01/2052 DD 04/01/22	961,779.905	789,876.71
FNMA	POOL #OMA4599	3.000% 04/01/2052 DD 04/01/22	5,577,383.476	4,760,215.53
FNMA	POOL #OMA4606	2.000% 04/01/2042 DD 04/01/22	941,375.164	788,451.74
FNMA	POOL #OMA4685	1.500% 06/01/2037 DD 05/01/22	896,696.235	767,753.00
FNMA	POOL #OMA4717	1.500% 06/01/2037 DD 06/01/22	21,521.273	18,413.97
FNMA	POOL #OMA4757	1.500% 08/01/2037 DD 07/01/22	34,128.284	29,369.38
FNMA	POOL #OMA4919	5.500% 02/01/2053 DD 01/01/23	930,708.614	919,736.11
FNMA	POOL #OMA4967	3.000% 02/01/2053 DD 02/01/23	450.394	384.17
FNMA	POOL #OMA5107	5.500% 07/01/2053 DD 07/01/23	1,238,419.198	1,223,069.10
FNMA	POOL #OMA5124	3.500% 07/01/2038 DD 07/01/23	283,354.421	268,178.30
FNMA	POOL #OMA5328	6.000% 04/01/2054 DD 03/01/24	7,603,603.960	7,633,701.76
FNMA	GTD REMIC P/T 14-21	KW 4.000% 04/25/2041 DD 03/01/14	145,082.055	143,420.80
FNMA	GTD REMIC P/T 20-35	MA 2.000% 12/25/2043 DD 05/01/20	311,994.403	285,323.71
FNMA	GTD REMIC P/T 20-51	BA 2.000% 06/25/2046 DD 06/01/20	806,359.897	691,476.03
FNMA	GTD REMIC P/T 21-31	AB 2.000% 06/25/2041 DD 05/01/21	813,371.110	716,582.79
FOCUS	FINANCIAL PARTNERS	1/24 0.000% 06/30/2028 DD 01/10/24	792,618.990	791,327.02
FOGO	DE CHAO 9/23	COV-LITE TLB 0.000% 09/20/2030 DD 09/11/23	401,980.000	395,347.33
FORD	CREDIT AUTO LEASE TR A A3	5.060% 05/15/2027 DD 01/22/24	2,350,000.000	2,340,605.64
FORD	CREDIT AUTO OWNE 1 A 144A	VAR RT 08/15/2036 DD 02/13/24	1,875,000.000	1,860,307.50
FORD	CREDIT AUTO OWNE 2 A 144A	5.280% 02/15/2036 DD 08/08/23	1,595,000.000	1,606,810.02
FORD	CREDIT AUTO OWNER TR A A3	1.290% 06/15/2026 DD 01/24/22	222,534.951	218,294.17
FORD	CREDIT AUTO OWNER TR A A3	4.650% 02/15/2028 DD 03/31/23	443,000.000	438,865.79
FORD	CREDIT AUTO OWNER TR A A3	5.090% 12/15/2028 DD 03/19/24	2,405,000.000	2,400,796.54
FORD	CREDIT AUTO OWNER TR B A3	5.230% 05/15/2028 DD 06/26/23	1,302,000.000	1,300,932.62
FORD	CREDIT AUTO OWNER TRU B B	5.230% 05/15/2030 DD 06/24/24	999,000.000	997,838.27
FORD	CREDIT FLOORPLA 1 A1 144A	5.290% 04/15/2029 DD 05/10/24	1,957,000.000	1,964,427.59
FORD	CREDIT FLOORPLAN 2 A 144A	5.240% 04/15/2031 DD 05/10/24	1,591,000.000	1,604,433.93
FORD	FOUNDATION/THE	2.815% 06/01/2070 DD 06/25/20	1,840,000.000	1,074,471.76
FORD	FOUNDATION/THE	3.859% 06/01/2047 DD 03/23/17	820,000.000	663,650.30
FORD	MOTOR CO	3.250% 02/12/2032 DD 11/12/21	3,170,000.000	2,623,405.37
FORD	MOTOR CREDIT CO LLC	2.900% 02/16/2028 DD 02/16/21	495,000.000	447,918.80
FORD	MOTOR CREDIT CO LLC	3.625% 06/17/2031 DD 06/25/21	1,160,000.000	1,001,494.01
FORD	MOTOR CREDIT CO LLC	3.664% 09/08/2024 DD 09/08/14	2,644,000.000	2,631,463.66
FORD	MOTOR CREDIT CO LLC	4.000% 11/13/2030 DD 11/13/20	205,000.000	183,148.72
FORD	MOTOR CREDIT CO LLC	4.542% 08/01/2026 DD 08/01/19	560,000.000	545,044.58
FORD	MOTOR CREDIT CO LLC	5.625% 10/09/2028	340,000.000	429,763.91
FORD	MOTOR CREDIT CO LLC	6.125% 03/08/2034 DD 03/08/24	2,181,000.000	2,161,598.89
FORD	MOTOR CREDIT CO LLC	7.350% 11/04/2027 DD 11/04/22	785,000.000	818,084.32
FORMULA	ONE 11/22	TLB 0.000% 01/15/2030 DD 11/23/22	887,000.000	888,295.02



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FORT MILL SC PUBLIC FACS CORP 4.000% 08/01/2044 DD 05/30/24			20,000.000	19,696.99
FREDDIE MAC STAC DNA4 M1A 144A VAR RT 05/25/2042 DD 05/13/22			598,155.005	608,392.24
FREDDIE MAC STAC DNA4 M1B 144A VAR RT 05/25/2042 DD 05/13/22			1,230,000.000	1,291,305.17
FREDDIE MAC STAC DNA6 M1A 144A VAR RT 09/25/2042 DD 09/16/22			574,680.952	582,503.68
FREDDIE MAC STAC DNA7 M1A 144A VAR RT 03/25/2052 DD 09/30/22			449,419.438	457,330.79
FREDDIE MAC STAC HQA1 M1B 144A VAR RT 03/25/2042 DD 03/18/22			400,000.000	420,365.32
FREDDIE MAC STAC HQA3 M1B 144A VAR RT 08/25/2042 DD 08/12/22			635,000.000	670,501.83
FREDDIE MAC STACR DNA1 M1 144A VAR RT 02/25/2044 DD 02/09/24			1,545,085.480	1,550,807.09
FREDDIE MAC STACR DNA2 M1 144A VAR RT 05/25/2044 DD 05/21/24			1,838,945.402	1,841,834.57
FREDDIE MAC STACR DNA3 M2 144A VAR RT 04/25/2042 DD 04/18/22			2,840,000.000	3,032,154.40
FREDDIE MAC STACR DNA6 M1 144A VAR RT 10/25/2041 DD 10/29/21			411,509.070	411,257.44
FREDDIE MAC STACR DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			1,161,129.715	1,160,949.16
FREDDIE MAC STACR HQA1 M2 144A VAR RT 03/25/2044 DD 03/19/24			1,500,000.000	1,507,522.50
FREDDIE MAC STACR HQA2 M2 144A VAR RT 07/25/2042 DD 07/29/22			1,300,000.000	1,442,884.96
FREEMPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22			1,438,000.000	1,393,896.97
FREEMPORT INDONESIA PT 144A 6.200% 04/14/2052 DD 04/14/22			526,000.000	518,266.01
FREEMPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	148,498.55
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			555,000.000	534,208.53
FREEMPORT-MCMORAN INC 5.400% 11/14/2034 DD 11/14/14			540,000.000	531,158.04
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			1,885,000.000	1,790,858.63
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20			1,030,000.000	814,742.99
FRONTIER COMMUNICATIONS 4/21 DIP TL			1,432,596.400	1,430,089.35
FRONTIER COMMUNICATIONS 6/24 T 0.000% 06/20/2031 DD 06/13/24			1,054,000.000	1,051,365.00
FRONTIER COMMUNICATIONS H 144A 8.625% 03/15/2031 DD 03/08/23			2,166,000.000	2,238,593.49
FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22			1,560,000.000	1,621,978.80
FULTON FINANCIAL CORP VAR RT 03/15/2035 DD 03/03/20			2,000,000.000	1,437,909.48
GARDA WORLD 2/22 TLB 0.000% 02/11/2029 DD 02/02/22			2,367,849.940	2,379,689.19
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			780,000.000	699,521.56
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			1,567,000.000	1,510,256.74
GATES CORP/DE 144A 6.875% 07/01/2029 DD 06/04/24			480,000.000	488,433.60
GATES GLOBAL 11/22 COV-LITE TL 0.000% 11/16/2029 DD 11/07/22			541,357.500	541,790.58
GCAT 2022-NQM4 TR NQM4 A1 144A VAR RT 08/25/2067 DD 08/01/22			400,545.731	396,312.64
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,065,000.000	972,598.04
GEN DIGITAL INC 144A 5.000% 04/15/2025 DD 02/09/17			1,155,000.000	1,147,250.53
GENERAL MOTORS FINANCIAL CO IN 5.350% 07/15/2027 DD 06/18/24			1,234,000.000	1,230,738.50
GENERAL MOTORS FINANCIAL CO IN 5.950% 04/04/2034 DD 04/04/24			1,922,000.000	1,927,181.17
GENERATE CLO 13 LT 13A D1 144A VAR RT 01/20/2037 DD 11/21/23			1,000,000.000	1,029,826.20
GENESEE & WYOMING 4/24 TL 0.000% 04/10/2031 DD 03/26/24			261,000.000	260,639.82
GENESEE & WYOMING INC 144A 6.250% 04/15/2032 DD 04/10/24			1,989,000.000	1,983,041.36



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GENESYS 2/24 ADD-ON TLB 0.000% 12/01/2027 DD 02/09/24			1,938,142.500	1,950,255.89
GENESYS 3/24 COV-LITE TLB 0.000% 12/01/2027 DD 03/12/24			540,369.210	542,687.39
GENTIVA HEALTH/KINDRED AT HOME 0.000% 02/11/2028 DD 07/20/22			619,006.460	620,133.05
GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12			1,934,000.000	1,647,523.79
GEORGIA POWER CO 4.950% 05/17/2033 DD 05/04/23			1,986,000.000	1,940,304.64
GEORGIA POWER CO 5.250% 03/15/2034 DD 02/23/24			1,408,000.000	1,406,433.80
GETTY IMAGES 2/19 COV-LITE			1,827,662.260	1,824,281.08
GFL ENVIRONMENTAL 6/24 COV 0.000% 06/27/2031 DD 06/24/24			1,208,000.000	1,208,000.00
GFL ENVIRONMENTAL COV-LT TL 0.000% 05/31/2027 DD 09/22/23			1,352,543.400	1,353,395.50
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,118,952.69
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			800,000.000	755,117.84
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			882,000.000	872,076.09
GFL ENVIRONMENTAL INC 144A 6.750% 01/15/2031 DD 12/06/23			926,000.000	944,638.66
GGAM FINANCE LTD 144A 6.875% 04/15/2029 DD 04/02/24			1,755,000.000	1,785,712.50
GGAM FINANCE LTD 144A 8.000% 06/15/2028 DD 06/08/23			718,000.000	756,245.71
GITSIT MORTGAGE L NPL1 A1 144A VAR RT 06/25/2054 DD 06/27/24			1,965,000.000	1,965,577.71
GLENCORE FUNDING LLC 144A 5.338% 04/04/2027 DD 04/04/24			3,004,000.000	2,998,381.74
GLENCORE FUNDING LLC 144A 5.371% 04/04/2029 DD 04/04/24			2,137,000.000	2,128,193.04
GLENCORE FUNDING LLC 144A 5.634% 04/04/2034 DD 04/04/24			1,778,000.000	1,753,925.49
GLENCORE FUNDING LLC 144A 6.375% 10/06/2030 DD 10/06/23			755,000.000	787,514.90
GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21			795,000.000	658,800.79
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24			510,000.000	506,748.63
GLOBAL AUTO HOLDINGS LTD/ 144A 8.375% 01/15/2029 DD 01/22/24			884,000.000	860,090.71
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			1,501,382.270	1,502,883.65
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	851,663.08
GLOBAL PAYMENTS INC 4.150% 08/15/2049 DD 08/14/19			750,000.000	567,382.11
GLOBE LIFE INC 2.150% 08/15/2030 DD 08/21/20			265,000.000	212,399.53
GM FINANCIAL AUTOMOBILE L 2 A3 5.390% 07/20/2027 DD 05/16/24			3,309,000.000	3,318,586.50
GM FINANCIAL AUTOMOBILE L 3 A3 5.380% 11/20/2026 DD 08/16/23			190,000.000	189,862.64
GM FINANCIAL CONSUMER AUT 2 A3 5.100% 03/16/2029 DD 04/10/24			2,015,000.000	2,014,680.01
GM FINANCIAL REVOLVIN 2 A 144A 5.770% 08/11/2036 DD 11/15/23			3,845,000.000	3,948,388.21
GMF FLOORPLAN OWNER 1A A1 144A 5.130% 03/15/2029 DD 03/27/24			1,900,000.000	1,899,402.64
GMF FLOORPLAN OWNER 2A A 144A 5.060% 03/15/2031 DD 03/27/24			2,560,000.000	2,565,883.40
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			351.371	352.17
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			252.144	252.13
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			674.946	672.65
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,076.775	1,081.69
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			2,314.712	2,314.14
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			2,647.399	2,661.71



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	8,052.592	8,201.91
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	4,517.907	4,542.26
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	668.612	673.08
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	4,044.379	4,119.64
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	618.469	628.78
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	2,412.581	2,433.01
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	2,250.834	2,296.62
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	15,510.842	15,818.64
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	6,990.861	7,137.19
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	1,874.975	1,901.64
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	2,247.256	2,256.69
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	669.309	678.33
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	1,659.165	1,666.20
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	7,604.030	7,777.35
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	7,758.546	7,925.85
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	54,670.510	55,112.73
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	2,897.450	2,925.47
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	65,730.745	64,154.86
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	34,304.768	33,387.10
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	44,773.724	44,899.52
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	31.426	31.43
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	2,157.729	2,250.76
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	8,845.787	9,314.77
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	2,513.730	2,641.35
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	59,150.313	61,075.66
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	15,981.060	16,494.48
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	67.100	68.41
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	49.901	49.86
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	16,380.683	16,798.11
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	26,907.632	26,278.28
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	35,523.260	34,692.39
GNMA II	POOL #0784114	3.500% 02/20/2046 DD 03/01/16	994,413.046	908,336.70
GNMA II	POOL #0785021	VAR RT 05/20/2047 DD 05/01/20	24,294.207	22,857.05
GNMA II	POOL #0785043	3.000% 04/20/2049 DD 06/01/20	92,280.663	81,591.61
GNMA II	POOL #0MA0220	3.500% 07/20/2042 DD 07/01/12	3,256,618.050	2,992,949.38
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	23,694.053	21,099.87
GNMA II	POOL #0MA0533	3.000% 11/20/2042 DD 11/01/12	79,801.663	71,072.35
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	43,130.447	38,412.46
GNMA II	POOL #0MA0698	3.000% 01/20/2043 DD 01/01/13	26,747.398	23,822.17



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GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			2,780,217.270	2,476,153.06
GNMA II POOL #0MA1284 3.000% 09/20/2043 DD 09/01/13			43,593.143	38,824.55
GNMA II POOL #0MA1374 3.000% 10/20/2043 DD 10/01/13			42,786.578	38,106.29
GNMA II POOL #0MA2304 4.000% 10/20/2044 DD 10/01/14			519,425.004	493,660.15
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			28,173.897	25,779.68
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			53,639.200	49,072.46
GNMA II POOL #0MA2962 4.000% 07/20/2045 DD 07/01/15			414,192.992	390,515.45
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			823,109.027	779,679.36
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			573,080.817	523,992.23
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			53,223.740	50,314.86
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			64,969.744	61,334.50
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			188,198.925	177,684.57
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			213,010.587	194,605.54
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			49,468.841	46,745.80
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			37,495.760	33,234.89
GNMA II POOL #0MA3597 3.500% 04/20/2046 DD 04/01/16			668,589.157	610,521.87
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,063,821.005	971,240.34
GNMA II POOL #0MA3736 3.500% 06/20/2046 DD 06/01/16			1,562,320.839	1,426,112.66
GNMA II POOL #0MA3937 3.500% 09/20/2046 DD 09/01/16			464,080.252	423,618.42
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			1,508,967.300	1,335,970.91
GNMA II POOL #0MA4005 4.000% 10/20/2046 DD 10/01/16			852,457.109	803,077.15
GNMA II POOL #0MA4126 3.000% 11/20/2046 DD 12/01/16			557,661.819	493,583.35
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			26,590.076	24,233.26
GNMA II POOL #0MA4261 3.000% 02/20/2047 DD 02/01/17			541,898.447	479,824.72
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			640,458.872	583,692.28
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			319,917.141	291,434.76
GNMA II POOL #0MA4322 4.000% 03/20/2047 DD 03/01/17			1,494,817.113	1,405,931.39
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			72,818.239	66,335.02
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			290,138.438	264,277.83
GNMA II POOL #0MA4452 4.000% 04/20/2047 DD 05/01/17			662,692.341	619,388.67
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			196,748.554	184,134.17
GNMA II POOL #0MA4586 3.500% 07/20/2047 DD 07/01/17			219,365.628	200,109.92
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			897,330.241	843,484.47
GNMA II POOL #0MA4588 4.500% 07/20/2047 DD 07/01/17			881,984.696	852,646.37
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			34,961.420	31,840.12
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			415,019.469	389,923.23
GNMA II POOL #0MA4777 3.000% 10/20/2047 DD 10/01/17			100,133.436	88,533.29
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			67,306.862	61,180.46
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			223,756.548	203,508.52



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GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			1,472,324.595	1,338,496.22
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			318,185.661	298,781.06
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			2,423,180.290	2,203,446.27
GNMA II POOL #0MA4963 4.000% 01/20/2048 DD 01/01/18			137,158.895	128,751.40
GNMA II POOL #0MA5020 4.000% 02/20/2048 DD 02/01/18			296,577.988	278,322.05
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			1,406,979.779	1,279,809.75
GNMA II POOL #0MA5137 4.000% 04/20/2048 DD 04/01/18			318,547.933	298,693.26
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			5,702.487	5,192.23
GNMA II POOL #0MA5193 4.500% 05/20/2048 DD 05/01/18			886,669.687	855,647.79
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			227,293.878	212,985.98
GNMA II POOL #0MA6038 3.000% 07/20/2049 DD 07/01/19			67,807.988	59,737.63
GNMA II POOL #0MA6153 3.000% 09/20/2049 DD 09/01/19			118,160.821	103,854.33
GNMA II POOL #0MA6218 3.000% 10/20/2049 DD 10/01/19			1,738,947.154	1,526,969.30
GNMA II POOL #0MA6283 3.000% 11/20/2049 DD 11/01/19			431,340.873	378,582.84
GNMA II POOL #0MA6409 3.000% 01/20/2050 DD 01/01/20			2,657,758.913	2,336,522.67
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			141,797.110	128,883.06
GNMA II POOL #0MA6656 3.000% 05/20/2050 DD 05/01/20			1,032,311.512	904,772.43
GNMA II POOL #0MA6658 4.000% 05/20/2050 DD 05/01/20			1,484,900.312	1,389,708.45
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			379,763.001	332,337.43
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			165,409.054	134,130.68
GNMA II POOL #0MA6921 2.000% 10/20/2050 DD 10/01/20			1,623,796.067	1,276,200.57
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			2,495,386.605	2,108,437.88
GNMA II POOL #0MA7052 2.500% 12/20/2050 DD 12/01/20			720,826.895	609,050.20
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			209,542.550	170,062.61
GNMA II POOL #0MA7136 2.500% 01/20/2051 DD 01/01/21			245,251.394	207,111.55
GNMA II POOL #0MA7193 2.500% 02/20/2051 DD 02/01/21			2,607,765.279	2,202,763.45
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			366,411.543	297,233.89
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			217,819.776	183,901.17
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			1,718,226.385	1,393,493.54
GNMA II POOL #0MA7312 2.500% 04/20/2051 DD 04/01/21			1,001,586.690	844,175.34
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			232,443.588	188,512.27
GNMA II POOL #0MA7368 3.000% 05/20/2051 DD 05/01/21			853,265.071	745,679.86
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			191,654.817	161,532.59
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			324,927.001	263,513.08
GNMA II POOL #0MA7473 3.000% 07/20/2051 DD 07/01/21			1,348,906.219	1,179,743.86
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			201,445.449	163,370.23
GNMA II POOL #0MA7535 3.000% 08/20/2051 DD 08/01/21			2,471,682.860	2,161,200.47
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			2,749,110.933	2,317,633.11
GNMA II POOL #0MA7590 3.000% 09/20/2051 DD 09/01/21			755,278.864	659,882.14



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GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			3,176,350.774	2,575,980.10
GNMA II POOL #0MA7650 3.000% 10/20/2051 DD 10/01/21			728,174.648	636,197.34
GNMA II POOL #0MA7704 2.000% 11/20/2051 DD 11/01/21			3,467,546.232	2,812,121.01
GNMA II POOL #0MA7705 2.500% 11/20/2051 DD 11/01/21			2,960,923.644	2,495,527.38
GNMA II POOL #0MA7766 2.000% 12/20/2051 DD 12/01/21			1,872,817.593	1,518,816.05
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			5,301,169.958	4,468,819.48
GNMA II POOL #0MA7826 2.000% 01/20/2052 DD 01/01/22			5,453,794.380	4,425,104.37
GNMA II POOL #0MA7881 2.500% 02/20/2052 DD 02/01/22			2,573,709.800	2,169,390.24
GNMA II POOL #0MA7935 2.000% 03/20/2052 DD 03/01/22			8,832,751.705	7,165,548.00
GNMA II POOL #0MA7937 3.000% 03/20/2052 DD 03/01/22			581,508.050	507,640.15
GNMA II POOL #0MA7987 2.500% 04/20/2052 DD 04/01/22			4,974,588.408	4,192,749.26
GNMA II POOL #0MA8042 2.500% 05/20/2052 DD 05/01/22			4,795,526.267	4,042,074.95
GNMA II POOL #0MA8098 3.000% 06/20/2052 DD 06/01/22			5,491,635.669	4,794,039.23
GNMA II POOL #0MA8147 2.500% 07/20/2052 DD 07/01/22			681,010.082	574,603.90
GNMA II POOL #0MA8148 3.000% 07/20/2052 DD 07/01/22			323,329.249	282,606.05
GNMA II POOL #0MA8151 4.500% 07/20/2052 DD 07/01/22			537,041.869	512,052.55
GNMA II POOL #0MA8197 2.500% 08/20/2052 DD 08/01/22			49,491.236	41,733.31
GNMA II POOL #0MA8198 3.000% 08/20/2052 DD 08/01/22			727,995.687	636,305.14
GNMA II POOL #0MA8199 3.500% 08/20/2052 DD 08/01/22			1,074,609.029	966,983.28
GNMA II POOL #0MA8266 3.500% 09/20/2052 DD 09/01/22			562,918.961	506,539.61
GNMA II POOL #0MA8269 5.000% 09/20/2052 DD 09/01/22			212,319.444	207,216.96
GNMA II POOL #0MA8347 4.500% 10/20/2052 DD 10/01/22			740,097.661	706,803.86
GNMA II POOL #0MA8423 VAR RT 11/20/2052 DD 11/01/22			171,349.778	144,502.85
GNMA II POOL #0MA8426 4.000% 11/20/2052 DD 11/01/22			858,081.151	794,544.73
GNMA II POOL #0MA8568 4.500% 01/20/2053 DD 01/01/23			3,753,147.829	3,575,920.55
GNMA II POOL #0MA8877 4.500% 05/20/2053 DD 05/01/23			809,710.609	771,223.95
GNMA II POOL #0MA9010 2.000% 07/20/2053 DD 07/01/23			364,237.882	295,549.71
GNMA II POOL #0MA9016 5.000% 07/20/2053 DD 07/01/23			425,179.370	414,682.69
GNMA II POOL #0MA9104 4.500% 08/20/2053 DD 08/01/23			3,793,604.443	3,611,722.70
GNMA II POOL #0MA9105 5.000% 08/20/2053 DD 08/01/23			1,771,738.570	1,727,998.59
GO DADDY 1/24 B6 TL 0.000% 11/09/2029 DD 01/08/24			555,889.910	556,434.68
GO DADDY 5/24 B7 TLB 0.000% 05/30/2031 DD 05/16/24			391,000.000	390,491.70
GOLDEN MOUNTAIN FINANCIAL HOLDINGS			1,118.000	0.00
GOLDEN NUGGET/LANDRYS 1/22 COV 0.000% 01/27/2029 DD 01/05/22			1,162,677.410	1,163,409.90
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			2,955,000.000	2,697,644.62
GOLDMAN SACHS BANK USA/NEW YOR VAR RT 03/18/2027 DD 03/18/24			435,000.000	433,507.50
GOLDMAN SACHS BANK USA/NEW YOR VAR RT 05/21/2027 DD 05/21/24			3,748,000.000	3,741,895.44
GOLDMAN SACHS GROUP INC/T REGS 0.250% 01/26/2028			85,000.000	81,557.98
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			426,000.000	428,904.93



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GOLDMAN SACHS GROUP INC/THE VAR RT	04/22/2042 DD	04/22/21	330,000.000	244,956.00
GOLDMAN SACHS GROUP INC/THE VAR RT	04/25/2030 DD	04/25/24	1,499,000.000	1,526,586.30
GOLDMAN SACHS GROUP INC/THE VAR RT	09/10/2027 DD	06/10/21	1,535,000.000	1,409,802.45
GOLDMAN SACHS GROUP INC/THE VAR RT	10/21/2027 DD	10/21/21	2,350,000.000	2,170,165.64
GOLDMAN SACHS GROUP INC/THE VAR RT	10/31/2038 DD	10/31/17	1,350,000.000	1,151,114.73
GOODYEAR TIRE & RUBBER CO/THE 5.000%	07/15/2029 DD	01/15/22	618,000.000	575,366.22
GOODYEAR TIRE & RUBBER CO/THE 9.500%	05/31/2025 DD	05/18/20	620,000.000	621,916.42
GOPHER RESOURCE 2/18 COV-LITE			477,200.490	451,221.70
GOVERNMENT OF CANADA 2.500% 01-DEC-2032	BD SER P329		760,000.000	514,972.69
GRAFTECH FINANCE INC 144A 4.625%	12/15/2028 DD	12/22/20	148,000.000	94,030.63
GRAFTECH GLOBAL ENTERPRIS 144A 9.875%	12/15/2028 DD	06/26/23	329,000.000	241,960.06
GRANITE GENERATION 10/19 COV-L			426,000.000	425,148.00
GRANT THORNTON 5/24 COV-LITE T 0.000%	05/16/2031 DD	05/06/24	624,000.000	625,566.24
GREAT CANADIAN GAMING/ONE TORO 0.000%	08/01/2030 DD	08/01/23	1,049,725.000	1,053,493.51
GREENWOOD TX INDEP SCH DIST 4.000%	02/15/2054 DD	06/13/24	110,000.000	103,417.90
GREER SC CORP FORGREER INSTALL 4.250%	09/01/2054 DD	05/23/24	260,000.000	258,802.99
GREYSTAR REAL ESTATE 1/24 TLB 0.000%	08/21/2030 DD	01/22/24	566,724.630	568,849.85
GRIFOLS 11/19 (USD) COV-LITE T			1,050,915.590	1,032,356.43
GRIFOLS SA 144A 4.750%	10/15/2028 DD	10/05/21	3,115,000.000	2,687,398.97
GROUP 1 AUTOMOTIVE INC 144A 4.000%	08/15/2028 DD	08/17/20	840,000.000	776,006.11
GS MORTGAGE-BACKE RPL2 A1 144A VAR RT	07/25/2061 DD	02/01/24	655,128.448	619,641.38
GTCR AP FINANCE INC 144A 8.000%	05/15/2027 DD	05/13/19	388,000.000	388,933.53
GXO LOGISTICS INC 6.500%	05/06/2034 DD	05/06/24	890,000.000	905,438.72
H&E EQUIPMENT SERVICES IN 144A 3.875%	12/15/2028 DD	12/14/20	2,489,000.000	2,247,205.60
HALEON US CAPITAL LLC 3.375%	03/24/2029 DD	09/24/22	1,685,000.000	1,565,539.31
HANESBRANDS 2/23 TLB 0.000%	03/08/2030 DD	03/08/23	518,437.500	519,303.29
HANESBRANDS INC 144A 9.000%	02/15/2031 DD	02/14/23	1,058,000.000	1,108,368.21
HARBOR FREIGHT TOOLS 5/24 TLB 0.000%	06/05/2031 DD	05/28/24	1,394,000.000	1,389,093.12
HARDIN CNTY KY SCH DIST FIN CO 4.000%	02/01/2044 DD	04/02/24	75,000.000	72,800.58
HARTFORD FINANCIAL SERVICES GR 5.950%	10/15/2036 DD	10/03/06	568,000.000	591,949.18
HASHEMITE KINGDOM OF JORDAN GO 3.000%	06/30/2025 DD	06/30/15	630,000.000	612,162.40
HAWAIIAN BRAND INTELLECTU 144A 5.750%	01/20/2026 DD	02/04/21	2,456,323.000	2,340,329.09
HB FULLER CO 4.250%	10/15/2028 DD	10/20/20	1,505,000.000	1,419,011.38
HCA INC 3.500%	09/01/2030 DD	02/26/20	4,258,000.000	3,845,617.47
HCA INC 5.600%	04/01/2034 DD	02/23/24	1,700,000.000	1,693,034.64
HD SUPPLY WATERWORKS/CORE & MA 0.000%	07/27/2028 DD	05/13/24	780,679.000	781,170.82
HEALTHQUITY INC 144A 4.500%	10/01/2029 DD	10/08/21	2,550,000.000	2,383,661.72
HEARTLAND DENTAL 5/24 TL 0.000%	04/28/2028 DD	05/13/24	1,450,819.030	1,452,632.56
HELIOS SOFTWARE HOLDINGS 144A 4.625%	05/01/2028 DD	04/30/21	1,412,000.000	1,261,175.53



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HELIOS SOFTWARE HOLDINGS 144A 8.750% 05/01/2029 DD 05/02/24			1,804,000.000	1,836,856.56
HERBALIFE 3/24 TLB 0.000% 04/05/2029 DD 03/25/24			498,000.000	476,327.04
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,631,419.73
HERC HOLDINGS INC 144A 6.625% 06/15/2029 DD 06/07/24			1,282,000.000	1,300,138.90
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,617,000.000	1,402,650.48
HERITAGE-CRYSTAL 10/23 COV-LIT 0.000% 10/04/2030 DD 09/26/23			505,460.000	505,879.53
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			551,407.500	553,133.40
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			4,774,884.530	4,308,808.05
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			810,958.090	731,800.48
HESS CORP 4.300% 04/01/2027 DD 09/28/16			1,805,000.000	1,759,978.37
HESS CORP 7.875% 10/01/2029 DD 10/01/99			1,741,000.000	1,948,606.29
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			438,000.000	401,971.00
HESS MIDSTREAM OPERATIONS 144A 5.500% 10/15/2030 DD 04/08/22			3,025,000.000	2,921,662.37
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			2,388,000.000	2,234,513.93
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,236,000.000	1,196,163.35
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22			598,000.000	577,623.87
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22			930,000.000	894,342.59
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			1,133,000.000	1,119,059.03
HILCORP ENERGY I LP / HIL 144A 8.375% 11/01/2033 DD 11/08/23			2,078,000.000	2,214,090.30
HILEX POLY/NOVOLEX 3/22 COV-LI 0.000% 03/30/2029 DD 03/21/22			496,004.360	496,778.13
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			1,940,000.000	1,679,270.21
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,347,000.000	1,342,737.42
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			1,321,000.000	1,314,448.23
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			1,720,000.000	1,646,733.17
HILTON GRAND 1/24 INCREMENTAL 0.000% 01/17/2031 DD 01/05/24			1,484,280.000	1,483,166.79
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			773,219.160	772,531.00
HILTON GRAND VACATIONS BO 144A 6.625% 01/15/2032 DD 01/17/24			2,268,000.000	2,278,691.35
HILTON HOTELS 11/23 COV-LITE T 0.000% 06/21/2028 DD 11/03/23			412,000.000	412,284.28
HOME DEPOT INC/THE 4.875% 06/25/2027 DD 06/25/24			870,000.000	868,393.08
HOME DEPOT INC/THE 5.150% 06/25/2026 DD 06/25/24			1,585,000.000	1,586,399.37
HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24			3,011,000.000	2,954,516.89
HOMESERVE 5/24 COV-LITE TLB 0.000% 10/21/2030 DD 05/15/24			418,950.000	419,737.63
HONDA AUTO RECEIVABLES 20 1 A3 5.210% 08/15/2028 DD 02/21/24			895,000.000	895,445.00
HONDA AUTO RECEIVABLES 20 2 A3 4.930% 11/15/2027 DD 05/30/23			160,000.000	159,093.01
HONDA AUTO RECEIVABLES 20 4 A3 5.670% 06/21/2028 DD 11/08/23			1,470,000.000	1,482,960.55
HSBC HOLDINGS PLC VAR RT 03/04/2030 DD 03/04/24			2,631,000.000	2,637,497.54
HSBC HOLDINGS PLC VAR RT 03/09/2044 DD 03/09/23			708,000.000	743,333.41
HSBC HOLDINGS PLC VAR RT 05/17/2028 DD 05/17/24			2,826,000.000	2,836,295.94
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	60,275.22



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HUB INTERNATIONAL 1/24 TLB 0.000% 06/20/2030 DD 01/16/24			2,014,950.000	2,018,476.16
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			2,060,000.000	1,948,123.05
HUB INTERNATIONAL LTD 144A 7.250% 06/15/2030 DD 06/20/23			3,224,000.000	3,304,480.72
HUB INTERNATIONAL LTD 144A 7.375% 01/31/2032 DD 01/26/24			2,148,000.000	2,178,033.34
HUBBARD RADIO 5/15 TLB 0.000% 03/28/2025 DD 05/12/15			266,871.170	211,941.07
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			4,076,000.000	3,987,081.24
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20			799,000.000	795,310.38
HUMANA INC 5.375% 04/15/2031 DD 03/13/24			690,000.000	686,940.17
HUNTINGTON BANCSHARES INC/OH VAR RT 02/02/2035 DD 02/02/24			2,184,000.000	2,154,265.56
HUNTINGTON BANCSHARES INC/OH VAR RT 08/21/2029 DD 08/21/23			1,092,000.000	1,115,445.61
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			767,000.000	780,690.04
HYUNDAI AUTO LEASE S B A3 144A 5.410% 05/17/2027 DD 05/22/24			2,061,000.000	2,065,489.89
HYUNDAI AUTO LEASE S B A4 144A 5.170% 04/15/2027 DD 05/24/23			441,000.000	438,942.43
HYUNDAI AUTO LEASE SE B B 144A 5.560% 08/15/2028 DD 05/22/24			1,500,000.000	1,503,548.40
HYUNDAI AUTO RECEIVABLES A A4 4.920% 01/15/2031 DD 03/20/24			1,200,000.000	1,195,680.12
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			229,938.989	227,844.15
HYUNDAI AUTO RECEIVABLES C A3 5.540% 10/16/2028 DD 11/13/23			1,455,000.000	1,463,754.30
HYUNDAI AUTO RECEIVABLES C A4 5.550% 12/17/2029 DD 11/13/23			615,000.000	623,130.42
HYUNDAI CAPITAL AMERICA 144A 1.800% 01/10/2028 DD 01/08/21			1,680,000.000	1,489,532.85
HYUNDAI CAPITAL AMERICA 144A 1.800% 10/15/2025 DD 09/18/20			1,945,000.000	1,852,939.26
HYUNDAI CAPITAL AMERICA 144A 5.250% 01/08/2027 DD 01/08/24			330,000.000	328,703.90
HYUNDAI CAPITAL AMERICA 144A 5.350% 03/19/2029 DD 03/19/24			2,919,000.000	2,915,667.21
HYUNDAI CAPITAL AMERICA 144A 6.100% 09/21/2028 DD 09/21/23			3,707,000.000	3,808,712.07
IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24			2,446,000.000	2,329,405.98
ICON/PRA HEALTH 3/24 LUX TLB 0.000% 07/03/2028 DD 03/08/24			844,699.250	847,098.19
ICON/PRA HEALTH 3/24 US TLB 0.000% 07/03/2028 DD 02/27/24			130,271.240	130,641.21
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			223,000.000	114,428.68
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			504,000.000	267,671.63
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			496,515.000	386,131.23
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			565,874.000	208,409.75
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			965,096.000	935,204.27
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	607,272.46
II-VI/COHERENT 3/24 TLB 0.000% 07/02/2029 DD 03/21/24			487,323.850	486,958.36
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21			1,014,000.000	1,009,464.17
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			2,687,000.000	2,664,380.30
ILIAD HOLDING SASU 144A 8.500% 04/15/2031 DD 05/14/24			931,000.000	942,660.78
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			9,091,764.706	8,920,930.44
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			810,000.000	816,880.14
IMG WORLDWIDE 5/18 TLB			1,097,138.723	1,097,917.69



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMPERIAL BAG & PAPER/IMPERIAL 0.000% 12/11/2028 DD 01/10/24			1,324,315.910	1,323,653.76
IMPERIAL BRANDS FINANCE P 144A 5.500% 02/01/2030 DD 07/01/24			2,895,000.000	2,869,899.43
INC RESEARCH / INVENTIV HEALTH 0.000% 09/19/2030 DD 09/19/23			1,046,278.260	1,044,729.77
INDIA GOVERNMENT BOND 5.220% 06/15/2025			80,060,000.000	944,872.03
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	427,333.07
INDIA GOVERNMENT BOND 7.100% 04/18/2029			85,290,000.000	1,022,476.86
INDIA GOVERNMENT BOND 7.260% 02/06/2033			34,320,000.000	416,552.50
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	207,491.20
INDIA GOVERNMENT BOND 7.380% 06/20/2027			76,260,000.000	921,802.09
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			895,000.000	805,103.52
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			3,607,000.000	3,568,836.50
INDONESIA ASAHAN ALUMINIU 144A 5.450% 05/15/2030 DD 05/15/20			1,428,000.000	1,401,081.78
INDONESIA ASAHAN ALUMINIU 144A 6.530% 11/15/2028 DD 11/15/18			1,393,000.000	1,440,963.77
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	899,374.78
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	257,600.20
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	426,825.00
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	273,966.50
INDONESIA TREASURY BOND 5.125% 04/15/2027			6,706,000,000.000	393,025.46
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	875,583.39
INDONESIA TREASURY BOND 6.375% 04/15/2032			13,124,000,000.000	770,417.09
INDONESIA TREASURY BOND 6.375% 08/15/2028			15,233,000,000.000	914,493.35
INDONESIA TREASURY BOND 6.500% 02/15/2031			32,779,000,000.000	1,937,112.30
INDONESIA TREASURY BOND 6.500% 06/15/2025			24,996,000,000.000	1,524,038.36
INDONESIA TREASURY BOND 6.625% 02/15/2034			10,351,000,000.000	611,998.35
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	184,982.50
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	651,606.16
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	458,968.75
INDONESIA TREASURY BOND 8.375% 09/15/2026			13,899,000,000.000	879,511.82
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	735,882.85
INDONESIA TREASURY BOND 9.000% 03/15/2029			12,671,000,000.000	835,746.99
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			792,752.500	790,897.46
INEOS 2/23 TLB			262,350.000	260,579.14
INEOS FINANCE PLC 144A 7.500% 04/15/2029 DD 02/07/24			2,629,000.000	2,655,994.58
INEOS QUATTRO FINANCE 2 P 144A 3.375% 01/15/2026 DD 01/29/21			220,000.000	209,809.57
INEOS QUATTRO FINANCE 2 P 144A 9.625% 03/15/2029 DD 11/14/23			1,883,000.000	2,000,013.38
INFINISOURCE/ISOLVED 4/24 TLB 0.000% 10/15/2030 DD 04/08/24			506,730.000	507,206.33
INFORMATICA 6/24 TLB 0.000% 10/27/2028 DD 06/04/24			780,278.200	781,987.01
ING GROEP NV VAR RT 03/19/2035 DD 03/19/24			2,217,000.000	2,193,247.53
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,354,000.000	1,228,310.08



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INGRAM MICRO 9/23 TL			442,286.800	443,945.38
INNPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,486,000.000	1,263,100.00
INSULET 1/24 TLB 0.000% 05/04/2028 DD 01/16/24			1,522,327.940	1,525,494.39
INTEL CORP 2.800% 08/12/2041 DD 08/12/21			2,155,000.000	1,496,987.34
INTER AMERICAN DEVELOPMENT BK 4.600% 01-MAR-2029			725,000.000	547,193.67
INTER-AMERICAN DEVELOPMENT BAN 2.700% 01/29/2026			1,627,000.000	1,054,615.50
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			823,000.000	771,600.16
INTERNATIONAL BANK FOR RECONST 5.000% 06/22/2026			2,095,000.000	1,274,732.31
INTERNATIONAL FINANCE COR REGS 4.600% 10/19/2028			995,000.000	664,424.37
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			3,980,000.000	3,873,041.08
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			2,820,000.000	2,821,536.91
INTERNATIONAL-MATEX TANK TERMI 0.000% 10/05/2030 DD 04/01/24			756,294.520	756,528.97
INTERNET BRANDS 4/23 COV-LITE 0.000% 04/25/2028 DD 04/13/23			752,647.120	751,390.19
INTL BK FOR RECON AND DEV 1.800% 19-JAN-2027			635,000.000	439,456.10
INTOWN 2022-STAY M STAY C 144A VAR RT 08/15/2039 DD 08/15/22			1,545,000.000	1,548,850.14
INTRAWEST/ALTERRA 3/24 TLB2 0.000% 08/17/2028 DD 03/18/24			1,560,603.670	1,563,209.88
INVESCO CA VAL MUNI INC TR			54,683.000	569,796.86
INVESCO CLO 2021-1 L 1A E 144A VAR RT 04/15/2034 DD 04/27/21			1,000,000.000	1,009,428.51
INVESCO MUNICIPAL OPPORT			406,389.000	4,096,401.12
INVESCO MUNICIPAL TRUST			229,043.000	2,281,268.28
INVESCO PA VAL MUNI INC			40,399.000	438,733.14
INVESCO SENIOR LOAN ETF			372,756.000	7,842,786.24
INVESCO TRUST FOR INVESTMEN			64,410.000	661,490.70
INVESCO US CLO 2024- 2A D 144A VAR RT 07/15/2037 DD 05/16/24			1,000,000.000	1,016,866.40
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,554,000.000	1,419,952.55
ION TRADING TECHNOLOGIES 144A 9.500% 05/30/2029 DD 05/28/24			2,770,000.000	2,823,738.00
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			979,000.000	955,337.47
IQVIA INC 144A 6.500% 05/15/2030 DD 05/23/23			578,000.000	586,753.82
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,334,000.000	1,334,360.02
IRIDIUM COMMUNICATIONS 5/24 TL 0.000% 09/20/2030 DD 05/28/24			1,050,045.420	1,047,861.33
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	640,637.55
IRON MOUNTAIN 12/23 TLB 0.000% 01/31/2031 DD 12/08/23			416,206.390	413,950.55
IRON MOUNTAIN 3/18 TLB			925,594.410	923,049.03
IRON MOUNTAIN INC 144A 4.500% 02/15/2031 DD 08/18/20			365,000.000	329,489.43
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			883,000.000	855,705.41
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			1,788,000.000	1,713,019.50
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			2,218,000.000	2,146,257.32
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	631,954.72
IRON MOUNTAIN INC 144A 7.000% 02/15/2029 DD 05/15/23			625,000.000	636,038.13



Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ISHARES BROAD USD HIGH YIELD			670,527.000	24,326,719.56
ISHARES CORE U.S. AGGREGATE			11,603,306.000	1,126,332,913.42
ISRAEL GOVERNMENT INTERNATIONA 5.500% 03/12/2034 DD 03/12/24			783,000.000	744,241.50
ISRAEL GOVERNMENT INTERNATIONA 5.750% 03/12/2054 DD 03/12/24			1,455,000.000	1,310,082.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			1,015,000.000	1,079,528.40
ITC HOLDINGS CORP 144A 5.650% 05/09/2034 DD 05/09/24			1,820,000.000	1,823,951.53
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	762,476.92
IVIRMA/INCEPTION FINCO 3/24 (U 0.000% 03/14/2031 DD 03/04/24			876,000.000	880,931.88
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			1,094,000.000	1,055,315.40
JANE STREET 1/24 TLB 0.000% 01/26/2028 DD 01/12/24			154.640	154.43
JANUS 4/24 TLB 0.000% 08/03/2030 DD 04/22/24			812,160.000	815,205.60
JAZZ PHARMACEUTICALS PUB LTD 0.000% 05/05/2028 DD 01/19/24			2,554,048.190	2,554,048.19
JBS USA HOLDING LUX SARL/ JBS 3.625% 01/15/2032 DD 07/15/23			1,305,000.000	1,126,797.03
JBS USA HOLDING LUX SARL/ JBS 5.750% 04/01/2033 DD 04/01/23			820,000.000	818,006.74
JERSEY VLG TX 4.000% 03/15/2049 DD 04/16/24			70,000.000	65,941.87
JMC STEEL/ZEKELMAN 3/24 COV-LI 0.000% 01/24/2031 DD 03/06/24			124,040.840	124,085.49
JOHN DEERE CAPITAL CORP 4.900% 06/11/2027 DD 06/11/24			1,359,000.000	1,356,055.86
JOHN DEERE OWNER TRUST 20 A A3 4.960% 11/15/2028 DD 03/19/24			1,690,000.000	1,683,399.20
JOHN DEERE OWNER TRUST 20 B A3 5.200% 03/15/2029 DD 06/18/24			3,080,000.000	3,089,751.59
JOHN DEERE OWNER TRUST 20 C A3 5.480% 05/15/2028 DD 09/19/23			1,820,000.000	1,825,889.70
JOHNSON & JOHNSON 4.800% 06/01/2029 DD 05/20/24			3,071,000.000	3,096,071.36
JOHNSON & JOHNSON 4.900% 06/01/2031 DD 05/20/24			1,785,000.000	1,803,881.02
JOHNSON & JOHNSON 4.950% 06/01/2034 DD 05/20/24			2,951,000.000	2,990,983.04
JOHNSON & JOHNSON 5.250% 06/01/2054 DD 05/20/24			1,023,000.000	1,033,020.16
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	281,797.66
JONES DESLAURIERS/NAVACORD TL 0.000% 03/15/2030 DD 01/05/24			385,035.000	384,842.49
JOSTENS/CHAMP ACQUISITION			218,751.970	219,189.47
JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22			1,745,000.000	1,643,812.12
JPMORGAN CHASE & CO VAR RT 04/22/2027 DD 04/22/21			4,380,000.000	4,087,520.82
JPMORGAN CHASE & CO VAR RT 04/22/2030 DD 04/22/24			3,291,000.000	3,345,008.70
JPMORGAN CHASE & CO VAR RT 04/22/2031 DD 04/22/20			505,000.000	436,790.63
JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24			1,829,000.000	1,880,425.33
JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19			570,000.000	533,253.11
JPMORGAN CHASE & CO VAR RT 06/01/2029 DD 06/01/21			3,560,000.000	3,168,528.05
JPMORGAN CHASE & CO VAR RT 07/24/2029 DD 07/24/23			3,362,000.000	3,375,000.01
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17			575,000.000	464,918.31
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			730,000.000	726,002.66
JPMORGAN CHASE BANK NA 0.125% 06/23/2027 DD 06/26/24			530,000.000	562,297.14
JPMORGAN CHASE FINANCIAL CO LL 0.125% 07/22/2026 DD 07/25/23			385,000.000	468,452.22



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JUICE PLUS+ 7/23 TL 0.000% 11/20/2027 DD 07/14/23			615,324.960	44,611.06
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			1,336,000.000	1,182,912.17
KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19			965,000.000	902,654.82
KANSAS GAS SERVICE SECURITIZAT 5.486% 08/01/2034 DD 11/18/22			3,789,429.454	3,840,145.29
KENAN ADVANTAGE 1/24 COV-LITE 0.000% 01/25/2029 DD 01/10/24			672,913.320	675,436.75
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			575,000.000	482,263.96
KENVUE INC 4.900% 03/22/2033 DD 09/22/23			430,000.000	426,126.34
KIK CUSTOM PRODUCTS 1/21 0.000% 12/22/2026 DD 01/21/21			862,710.000	861,200.25
KIK CUSTOM PRODUCTS 6/24 TL 0.000% 06/27/2031 DD 06/17/24			675,000.000	669,937.50
KIMCO REALTY OP LLC 4.450% 09/01/2047 DD 08/10/17			90,000.000	72,114.63
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			782,827.910	782,827.91
KNOWLEDGE UNIVERSE/KINDERCARE 0.000% 06/12/2030 DD 04/15/24			445,068.470	446,461.53
KODIAK GAS SERVICES LLC 144A 7.250% 02/15/2029 DD 02/02/24			1,082,000.000	1,109,207.97
KOMMUNALBANKEN AS 4.250% 07/16/2025			1,688,000.000	1,121,322.44
KOPPERS 3/24 TLB 0.000% 04/10/2030 DD 03/11/24			612,051.440	613,202.10
KOREA ELECTRIC POWER CORP 144A 5.375% 04/06/2026 DD 10/06/22			1,450,000.000	1,451,017.89
KOREA GAS CORP 144A 5.000% 07/08/2029 DD 07/08/24			1,675,000.000	1,670,748.35
KOREA NATIONAL OIL CORP 144A 4.875% 04/03/2027 DD 04/03/24			3,145,000.000	3,117,501.60
KOREA TREASURY BOND 1.375% 12/10/2029			2,220,710,000.000	1,464,367.82
KOREA TREASURY BOND 2.125% 06/10/2027			1,285,890,000.000	905,682.34
KOREA TREASURY BOND 2.375% 03/10/2027			4,252,110,000.000	3,022,032.30
KOREA TREASURY BOND 3.125% 09/10/2027			755,870,000.000	547,655.29
KOREA TREASURY BOND 3.250% 06/10/2033			1,340,240,000.000	971,503.56
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	208,868.73
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			1,195,000.000	975,409.87
KUBOTA CREDIT OWNER 2A A3 144A 5.280% 01/18/2028 DD 07/26/23			485,000.000	485,204.67
L&W/AUTOKINITON GROUP (AGG) 1/ 0.000% 04/06/2028 DD 01/16/24			327,352.410	328,871.32
LAD AUTO RECEIVABLE 1A A3 144A 5.230% 01/18/2028 DD 02/14/24			930,000.000	924,602.75
LAD AUTO RECEIVABLE 1A A4 144A 5.170% 09/15/2028 DD 02/14/24			583,000.000	578,767.30
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			910,000.000	861,920.26
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			4,088,000.000	3,780,832.75
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			2,301,000.000	2,281,195.57
LADDER CAPITAL FINANCE HO 144A 7.000% 07/15/2031 DD 07/05/24			1,298,000.000	1,308,513.80
LAKE OSWEGO OR 3.000% 12/01/2036 DD 05/02/18			95,000.000	88,164.42
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			672,000.000	610,912.31
LASERSHIP 5/21 COV-LITE TL 0.000% 05/07/2028 DD 04/20/21			856,816.240	725,440.61
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			400,000.000	262,563.36
LCM INVESTMENTS HOLDINGS 144A 8.250% 08/01/2031 DD 07/26/23			1,817,000.000	1,898,114.51
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	717,280.45



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LEARNING CARE 5/24 TLB 0.000% 08/11/2028 DD 05/17/24			163,764.560	164,686.55
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	393,174.80
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			775,082.618	760,991.39
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			848,679.199	827,031.35
LES SCHWAB 4/24 COV-LITE TLB 0.000% 04/23/2031 DD 04/09/24			415,575.000	415,400.46
LG ELECTRONICS INC 144A 5.625% 04/24/2027 DD 04/24/24			1,880,000.000	1,889,550.40
LIFE 2022-BMR MOR BMR2 A1 144A VAR RT 05/15/2039 DD 05/24/22			1,455,000.000	1,429,082.81
LIFE 2022-BMR MORT BMR2 B 144A VAR RT 05/15/2039 DD 05/24/22			1,200,000.000	1,168,507.56
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,350,000.000	2,377,584.84
LIGHT & WONDER INTERNATIO 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,096,030.97
LIGHT & WONDER INTERNATIO 144A 7.500% 09/01/2031 DD 08/23/23			699,000.000	722,087.27
LIGHTSTONE 5/22 EXTENDED TLB 0.000% 02/01/2027 DD 05/19/22			1,348,950.570	1,325,128.10
LIGHTSTONE 5/22 EXTENDED TLC 0.000% 02/01/2027 DD 05/19/22			75,914.943	74,574.29
LINCOLN NATIONAL CORP 4.375% 06/15/2050 DD 05/15/20			530,000.000	404,606.72
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20			804,000.000	715,401.29
LIVE NATION 10/19 TLB			1,018,638.900	1,016,306.21
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			746,000.000	692,935.08
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			3,051,000.000	2,923,707.10
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			670,000.000	660,443.57
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			2,334,000.000	2,347,345.81
LLOYDS BANKING GROUP PLC VAR RT 01/05/2028 DD 01/05/24			2,391,000.000	2,386,200.59
LOCKHEED MARTIN CORP 4.500% 02/15/2029 DD 01/29/24			1,435,000.000	1,413,737.09
LOUISIANA LOCAL GOVERNMENT ELL A1 5.081% 06/01/2031 DD 03/29/23			2,805,270.594	2,784,854.40
LOUISIANA LOCAL GOVERNMENT ELL A3 5.198% 12/01/2039 DD 03/29/23			835,000.000	838,499.40
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22			840,000.000	817,618.68
MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			462,038.220	462,135.25
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			514,000.000	479,356.50
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			2,217,000.000	2,062,258.94
MADISON PARK FUNDIN 58A D 144A VAR RT 04/25/2037 DD 04/24/24			2,000,000.000	2,020,507.80
MAGICLAB/BUZZ MERGER/BUMBLE 10 0.000% 01/29/2027 DD 10/06/20			291,822.730	292,006.57
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	427,736.86
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,590,000.000	546,859.72
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			5,668,000.000	1,198,468.73
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	685,528.63
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			1,805,000.000	386,703.74
MALAYSIA GOVERNMENT BOND 4.498% 04/15/2030			4,335,000.000	953,726.96
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,201,000.000	1,196,477.06
MARB BONDSCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,167,554.44
MARRIOTT OWNERSHIP RESORTS/MAR 0.000% 04/01/2031 DD 03/11/24			1,730,000.000	1,733,598.40



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As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19			515,000.000	364,314.49
MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19			645,000.000	448,206.51
MASSACHUSETTS ST DEV FIN AGY R 5.000% 09/01/2059 DD 09/26/19			375,000.000	389,909.10
MASSACHUSETTS ST EDUCTNL FING 5.950% 07/01/2044 DD 06/21/23			610,000.000	593,194.25
MASSACHUSETTS ST EDUCTNL FING 6.069% 07/01/2033 DD 06/20/24			770,000.000	779,861.23
MASSACHUSETTS ST SCH BLDG AUTH 2.950% 05/15/2043 DD 10/08/20			405,000.000	304,728.72
MASSACHUSETTS ST SPL OBLG REVE 4.110% 07/15/2031 DD 08/30/22			375,873.639	369,114.56
MASSACHUSETTS ST WTR RESOURCES 3.124% 08/01/2039 DD 11/01/19			810,000.000	653,167.56
MASTERBRAND INC 144A 7.000% 07/15/2032 DD 06/27/24			832,000.000	841,647.89
MATADOR RESOURCES CO 144A 6.500% 04/15/2032 DD 04/02/24			1,786,000.000	1,786,867.99
MATADOR RESOURCES CO 144A 6.875% 04/15/2028 DD 04/11/23			768,000.000	779,449.35
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			617,000.000	522,787.06
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			920,000.000	814,213.90
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,790,000.000	1,675,170.07
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	154,671.01
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			1,019,000.000	1,020,666.07
MAYNARD MA 4.000% 04/15/2054 DD 04/25/24			300,000.000	288,955.59
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			941,243.934	834,136.39
MCAFEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22			1,629,328.560	1,625,515.94
MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22			3,832,000.000	3,540,835.45
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 12/31/2029 DD 02/13/24			741,142.500	743,521.57
MCGRAW-HILL 7/21 COV-LITE TL 0.000% 07/28/2028 DD 07/12/21			863,341.840	864,300.15
MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21			2,632,000.000	2,423,585.34
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21			4,850,000.000	4,628,621.26
MEDLINE BORROWER LP/MEDLI 144A 6.250% 04/01/2029 DD 03/27/24			1,496,000.000	1,513,704.69
MEDLINE INDUSTRIES/MOZART 3/24 0.000% 10/23/2028 DD 03/20/24			2,233,022.610	2,236,014.86
MEDLINE INDUSTRIES/MOZART 6/24 0.000% 10/23/2028 DD 06/03/24			4,260,000.000	4,260,000.00
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			562,105.000	563,510.26
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			115,000.000	95,953.52
MERCEDES-BENZ AUTO RECEIV 1 A2 5.090% 01/15/2026 DD 01/25/23			42,158.003	42,130.10
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21			2,445,000.000	1,537,897.27
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,413,151.55
MET WASHINGTON DC ARPTS AUTH A 5.250% 10/01/2053 DD 07/12/23			130,000.000	138,332.81
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23			755,000.000	780,550.40
MEXICAN BONOS 5.000% 03/06/2025			38,781,000.000	2,041,752.69
MEXICAN BONOS 7.750% 05/29/2031			48,330,000.000	2,355,378.83
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12			2,665,000.000	2,134,953.09
MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23			1,767,000.000	1,666,996.60
MFS HIGH INCOME MUNICIPAL TR			167,111.000	619,981.81



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MFS MUNICIPAL INCOME TRUST			9,997.000	54,583.62
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,352,000.000	1,317,059.84
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	109,375.09
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			1,188,530.980	1,064,816.79
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23			1,106,000.000	1,138,832.74
MIDLAND CNTY TX HOSP DIST 4.125% 05/15/2049 DD 04/24/24			35,000.000	33,413.86
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,360,000.000	1,266,581.26
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,304,270.660	1,261,334.07
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			2,067,444.600	2,071,225.95
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			276,565.181	258,469.77
MITER BRANDS/MI WINDOWS 3/24 I 0.000% 03/21/2031 DD 01/19/24			743,000.000	746,871.03
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 10/11/2025 DD 10/13/21			95,000.000	93,674.97
MIZUHO FINANCIAL GROUP INC VAR RT 07/10/2035 DD 07/10/24			2,565,000.000	2,558,909.74
MKS INSTRUMENTS 10/23 TLB 0.000% 08/17/2029 DD 09/21/23			685,488.400	685,344.45
MODENA/END USER COMPUTING (EUC 0.000% 04/18/2031 DD 04/02/24			1,496,000.000	1,458,136.24
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21			1,455,000.000	1,261,153.85
MOLYCOP 10/21 COV-LITE TL			783,199.850	777,325.85
MONEYGRAM PAYMENT 6/23 COV-LIT 0.000% 06/01/2030 DD 05/11/23			351,349.420	349,680.51
MORGAN STANLEY BANK NA VAR RT 05/26/2028 DD 05/30/24			7,846,000.000	7,901,126.08
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,179,622.98
MORGAN STANLEY VAR RT 04/19/2035 DD 04/19/24			6,007,000.000	6,170,710.87
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21			2,025,000.000	1,887,789.99
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22			1,750,000.000	1,357,950.68
MPLX LP 4.700% 04/15/2048 DD 02/08/18			1,490,000.000	1,231,418.34
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,940,000.000	1,264,685.22
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	363,424.39
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,495,000.000	1,342,206.81
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	817,883.59
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			850,000.000	765,459.93
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			975,286.460	961,671.46
MUTUAL OF OMAHA COS GLOBA 144A 5.350% 04/09/2027 DD 04/09/24			1,195,000.000	1,194,926.88
MUTUAL OF OMAHA INSURANCE 144A VAR RT 01/16/2064 DD 01/16/24			1,525,000.000	1,514,471.61
MVW 2022-2 LLC 2A A 144A 6.110% 10/21/2041 DD 11/03/22			572,439.860	580,473.08
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			85,583.881	85,433.14
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			1,420,924.480	1,417,372.17
NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21			969,000.000	985,248.19
NABORS INDUSTRIES INC 144A 9.125% 01/31/2030 DD 11/20/23			1,106,000.000	1,145,867.04
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			1,750,000.000	1,775,816.00
NABORS INDUSTRIES LTD 144A 7.500% 01/15/2028 DD 01/10/20			472,000.000	450,384.25



Asset Detail

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As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NASDAQ INC 3.950% 03/07/2052 DD 03/07/22			475,000.000	355,763.11
NASSAU CNTY NY 4.000% 04/01/2051 DD 06/05/24			120,000.000	118,552.24
NATIONAL BANK OF CANADA 5.600% 12/18/2028 DD 12/18/23			850,000.000	859,042.97
NATIONAL BANK OF CANADA VAR RT 07/02/2027 DD 07/03/24			1,930,000.000	1,929,291.17
NATIONAL FIN AUTH NH UTL REV 6.890% 04/01/2034 DD 04/08/24			535,000.000	547,796.98
NATIONAL INTERGOVERNMENTAL PUR 0.000% 07/25/2030 DD 01/04/24			631,417.500	631,316.47
NATIONAL RURAL UTILITIES COOPE 5.100% 05/06/2027 DD 05/10/24			1,652,000.000	1,651,884.61
NATIONAL SECURITIES CLEAR 144A 4.900% 06/26/2029 DD 06/26/24			1,095,000.000	1,092,357.23
NATURA &CO LUXEMBOURG HOL 144A 4.125% 05/03/2028 DD 05/03/21			222,000.000	202,783.41
NATWEST MARKETS PLC 144A 5.416% 05/17/2027 DD 05/17/24			725,000.000	724,685.57
NAVIENT CORP 11.500% 03/15/2031 DD 11/03/23			1,309,000.000	1,441,819.25
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			1,559,000.000	1,558,184.56
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			205,000.000	205,081.18
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19			1,520,000.000	1,502,136.20
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			4,244,000.000	4,196,130.22
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22			722,000.000	750,569.54
NCL CORP LTD 144A 8.375% 02/01/2028 DD 02/02/23			1,299,000.000	1,357,475.78
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			861,000.000	850,459.81
NCR ATLEOS CORP 144A 9.500% 04/01/2029 DD 09/27/23			2,756,000.000	2,978,376.13
NCR VOYIX CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,929,000.000	2,765,245.76
NCR VOYIX CORP 144A 5.125% 04/15/2029 DD 04/06/21			2,617,000.000	2,465,716.72
NCR VOYIX CORP 144A 5.250% 10/01/2030 DD 08/20/20			864,000.000	789,755.44
NEEDVILLE TX INDEP SCH DIST 4.000% 08/15/2054 DD 05/15/24			135,000.000	126,855.45
NEOGEN FOOD SAFETY CORP 144A 8.625% 07/20/2030 DD 07/20/22			288,000.000	311,152.03
NEPTUNE BIDCO 10/22 COV-LITE T 0.000% 10/11/2028 DD 10/05/22			1,331,501.260	1,247,616.68
NEPTUNE BIDCO US INC 144A 9.290% 04/15/2029 DD 11/16/22			3,786,000.000	3,625,524.45
NEUBERGER BERMAN 17A D1R3 144A VAR RT 07/22/2038 DD 06/13/24			1,000,000.000	1,000,000.00
NEUBERGER BERMAN MUNICIPAL			33,692.000	359,830.56
NEW JERSEY INFRASTRUCTURE BANK 3.000% 09/01/2037 DD 11/23/21			75,000.000	69,169.04
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			2,650,000.000	2,662,837.66
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			285,000.000	334,375.91
NEW RESIDENTIAL MO RPL1 A 144A VAR RT 01/25/2064 DD 04/01/24			2,603,522.986	2,409,309.03
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			100,203.685	100,819.97
NEW SOUTH WALES TREASURY REGS 1.500% 02/20/2032			1,780,000.000	939,313.66
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			160,000.000	159,353.42
NEW YORK ST DORM AUTH ST PERSO 5.427% 03/15/2039 DD 10/20/09			1,475,000.000	1,473,423.96
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	15,205.99
NEW YORK STATE ELECTRIC & 144A 5.650% 08/15/2028 DD 08/08/23			1,180,000.000	1,199,458.94
NEW ZEALAND GOVERNMENT BO REGS 2.750% 04/15/2025			765,000.000	456,593.59



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NEW ZEALAND GOVERNMENT BO REGS 2.750% 04/15/2037			1,625,000.000	794,739.40
NEW ZEALAND GOVERNMENT BO REGS 3.500% 04/14/2033			3,540,000.000	1,979,828.60
NEW ZEALAND GOVERNMENT BOND 4.250% 05/15/2034			790,000.000	465,211.91
NEW ZEALAND GOVERNMENT BOND 4.500% 05/15/2035			1,670,000.000	998,167.88
NEW ZEALAND LOCAL GOVERNMENT REGS 1.500% 04/15/2026			1,400,000.000	799,655.16
NEW ZEALAND LOCAL GOVERNMENT REGS 2.250% 05/15/2031			130,000.000	66,469.03
NEW ZEALAND LOCAL GOVERNMENT REGS 3.000% 05/15/2035			1,595,000.000	790,603.11
NEW ZEALAND LOCAL GOVERNMENT F 2.750% 04/15/2025			1,045,000.000	622,788.40
NEW ZEALAND LOCAL GOVERNMENT F 3.500% 04/14/2033			619,000.000	333,746.50
NEW ZEALAND LOCAL GOVERNMENT F 4.700% 08/01/2028			945,000.000	629,643.97
NEWELL BRANDS INC 6.375% 09/15/2027 DD 09/14/22			513,000.000	505,938.81
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			325,000.000	321,007.30
NEWMONT CORP / NEWCREST F 144A 5.350% 03/15/2034 DD 03/07/24			3,350,000.000	3,352,504.50
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,735,000.000	1,597,293.57
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,303,441.340	1,305,970.02
NEXTERA ENERGY CAPITAL HOLDING 1.900% 06/15/2028 DD 06/08/21			1,469,000.000	1,299,520.20
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22			2,702,000.000	2,673,714.54
NEXTERA ENERGY CAPITAL HOLDING 5.749% 09/01/2025 DD 08/10/23			4,910,000.000	4,920,766.31
NEXTERA ENERGY CAPITAL HOLDING 6.051% 03/01/2025 DD 03/01/23			5,485,000.000	5,495,481.45
NEXTERA ENERGY OPERATING 144A 3.875% 10/15/2026 DD 09/23/19			386,000.000	367,197.36
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			805,000.000	803,738.17
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			2,879,000.000	2,723,931.30
NEXTERA ENERGY OPERATING 144A 7.250% 01/15/2029 DD 12/15/23			2,553,000.000	2,618,504.88
NIELSENIQ 1/23 (USD) 5TH AMD I 0.000% 03/06/2028 DD 02/07/23			1,143,073.140	1,142,593.05
NIELSENIQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			642,819.190	628,355.76
NISOURCE INC 5.200% 07/01/2029 DD 06/24/24			2,124,000.000	2,115,047.77
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 04/15/2027 DD 01/24/24			2,470,000.000	2,451,883.05
NISSAN AUTO LEASE TRUST 2 B A4 5.610% 11/15/2027 DD 06/28/23			590,000.000	590,352.41
NISSAN AUTO RECEIVABLES 2 B A3 5.930% 03/15/2028 DD 10/25/23			1,120,000.000	1,130,280.14
NISSAN MOTOR CO LTD 144A 4.810% 09/17/2030 DD 09/17/20			794,000.000	738,209.80
NLT 2023-1 TRUST 1 A1 144A VAR RT 10/25/2062 DD 11/01/23			408,277.157	361,217.62
NORDIC INVESTMENT BANK 3.000% 08/23/2027			2,960,000.000	269,522.11
NORDIC INVESTMENT BANK 4.000% 11/04/2026			5,000,000.000	466,239.10
NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23			868,000.000	888,770.37
NORFOLK VA 1.804% 10/01/2031 DD 06/29/21			455,000.000	376,235.27
NORTH AMERICAN BANCARD 6/24 CO 0.000% 11/23/2028 DD 06/10/24			828,274.130	828,564.02
NORTHEAST MET REGL VOCATIONAL 4.000% 05/15/2053 DD 05/16/24			240,000.000	231,657.03
NORTHERN STAR RESOURCES L 144A 6.125% 04/11/2033 DD 04/11/23			1,675,000.000	1,691,546.97
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			421,866.120	418,440.57



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NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13			795,000.000	714,379.59
NORWAY GOVERNMENT BOND 144A 1.250% 09/17/2031			12,005,000.000	959,191.32
NORWAY GOVERNMENT BOND 144A 2.125% 05/18/2032			2,665,000.000	224,542.30
NORWAY GOVERNMENT BOND 144A 3.000% 08/15/2033			21,884,000.000	1,955,219.22
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			1,592,000.000	1,403,300.39
NOVA CHEMICALS CORP 144A 8.500% 11/15/2028 DD 11/28/23			388,000.000	411,402.61
NOVA CHEMICALS CORP 144A 9.000% 02/15/2030 DD 02/12/24			2,901,000.000	3,060,491.18
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,086,000.000	1,021,786.23
NOVELIS CORP 144A 3.875% 08/15/2031 DD 08/11/21			456,000.000	394,951.08
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			3,374,000.000	3,129,921.37
NRG ENERGY 3/24 COV-LITE TLB 0.000% 03/27/2031 DD 03/20/24			1,038,397.500	1,037,878.31
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			1,349,000.000	1,200,181.16
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			2,505,000.000	2,148,792.26
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			270,000.000	231,896.92
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			631,000.000	605,571.03
NRG ENERGY INC 144A 7.000% 03/15/2033 DD 03/09/23			1,325,000.000	1,398,745.53
NSTAR ELECTRIC CO 5.400% 06/01/2034 DD 05/22/24			935,000.000	937,807.33
NTT FINANCE CORP 144A 5.110% 07/02/2029 DD 07/02/24			531,000.000	529,556.08
NUMERICABLE / YPSO / ALTICE 1/ 0.000% 08/15/2028 DD 01/13/23			363,547.360	265,996.70
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,267,614.01
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	737,357.60
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			969,000.000	967,585.02
NUVEEN AMT-FR QLTY MUNI INC			442,825.000	5,074,774.50
NUVEEN AZ QLTY MUNI INC			45,264.000	505,146.24
NUVEEN CA QLTY MUNI INC			105,570.000	1,217,222.10
NUVEEN CORE PLUS IMPACT			68,647.000	746,879.36
NUVEEN LLC 144A 5.850% 04/15/2034 DD 04/11/24			1,649,000.000	1,658,924.39
NUVEEN MA QLTY MUNI INC			8,244.000	91,590.84
NUVEEN MO QLTY MUNI INC			15,719.000	162,691.65
NUVEEN NJ QLTY MUNI INC			50,696.000	618,998.16
NUVEEN PA QLTY MUNI INC			75,109.000	916,329.80
NUVEEN QUALITY MUNICIPAL INC			439,058.000	5,154,540.92
NXP BV / NXP FUNDING LLC / NXP 2.500% 05/11/2031 DD 05/11/22			1,919,000.000	1,610,458.50
NXP BV / NXP FUNDING LLC / NXP 2.700% 05/01/2025 DD 05/01/22			19,000.000	18,550.96
NXP BV / NXP FUNDING LLC / NXP 3.125% 02/15/2042 DD 02/15/22			2,835,000.000	2,002,285.24
NYMT LOAN TRUST 20 CP1 A1 144A VAR RT 02/25/2068 DD 02/01/24			1,404,122.901	1,292,717.27
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			810,000.000	828,711.00
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20			2,140,000.000	2,207,702.41
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			395,000.000	412,814.50



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OCCEIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			1,940,000.000	2,034,518.75
OCCEIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	408,254.30
OCCEIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20			627,000.000	671,706.35
OCCEIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20			2,007,000.000	2,312,139.98
OCCU AUTO RECEIVABL 1A A3 144A 5.500% 10/15/2027 DD 10/20/22			640,000.000	638,482.11
OCP CLO 2019-17 17A D1R2 144A VAR RT 07/20/2037 DD 07/09/24			2,000,000.000	2,000,000.00
OCTAGON INVESTMENT 1A DR2 144A VAR RT 07/18/2039 DD 06/28/24			1,000,000.000	1,000,000.00
OGLETHORPE POWER CORP 144A 5.800% 06/01/2054 DD 06/21/24			445,000.000	437,647.21
OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21			790,000.000	562,912.89
OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23			625,000.000	644,153.93
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	66.91
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OHIO EDISON CO 144A 5.500% 01/15/2033 DD 09/27/22			1,805,000.000	1,797,511.51
OHIO ST HGR EDUCTNL FAC COMMIS 4.000% 07/01/2044 DD 04/02/20			250,000.000	242,289.08
OKLAHOMA ST UNIV AGRIC & MECH 4.000% 09/01/2043 DD 05/09/24			10,000.000	9,932.74
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			2,197,000.000	1,999,471.68
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			1,510,000.000	1,378,345.82
OLYMPUS WATER US HOLDING 144A 7.125% 10/01/2027 DD 08/30/22			1,000,000.000	1,006,127.00
OLYMPUS WATER US HOLDING 144A 7.250% 06/15/2031 DD 06/21/24			1,970,000.000	1,961,529.00
OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23			2,940,000.000	3,116,573.46
OMERS FINANCE TRUST 144A 4.750% 03/26/2031 DD 03/26/24			950,000.000	948,333.85
ONCOR ELECTRIC DELIVERY C 144A 5.550% 06/15/2054 DD 06/21/24			760,000.000	749,089.08
ONCOR ELECTRIC DELIVERY CO LLC 4.300% 05/15/2028 DD 11/15/23			3,000,000.000	2,925,872.73
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			1,271,000.000	1,090,953.32
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			142,000.000	133,177.54
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			901,000.000	915,512.06
ONEMAIN FINANCE CORP 7.500% 05/15/2031 DD 05/22/24			1,295,000.000	1,310,549.06
ONEMAIN FINANCE CORP 7.875% 03/15/2030 DD 12/13/23			1,314,000.000	1,354,488.28
ONEMAIN FINANCE CORP 9.000% 01/15/2029 DD 06/22/23			904,000.000	953,541.91
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			892,000.000	886,699.69
ONEOK INC 4.200% 10/03/2047 DD 10/03/17			50,000.000	38,496.75
ONTARIO TEACHERS' FINANCE 144A 2.000% 04/16/2031 DD 04/16/21			1,515,000.000	1,275,183.67
ONTIC 7/23 COV-LITE TLB 0.000% 10/31/2028 DD 07/10/23			310,860.000	312,103.44
OPEN TEXT 8/23 TLB 0.000% 01/31/2030 DD 08/04/23			205,981.200	206,780.41
OPENLANE INC 144A 5.125% 06/01/2025 DD 05/31/17			1,862,000.000	1,834,692.10
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			853,125.000	858,098.72
OPTIV 4/23 TL 0.000% 08/17/2026 DD 04/05/23			489,130.710	446,943.19
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20			720,000.000	505,351.31
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	10,266.19



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OREGON ST HLTH & SCIENCE UNIV 4.000% 07/01/2051 DD 12/21/21			25,000.000	23,796.04
OREGON ST UNIV GEN REVENUE 4.000% 04/01/2044 DD 06/05/24			95,000.000	93,827.78
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			4,170,000.000	3,872,861.23
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/22/21			2,207,000.000	1,977,799.52
ORGANON 5/24 TLB 0.000% 05/14/2031 DD 05/07/24			2,995,161.290	2,995,161.29
ORYX MIDSTREAM 1/24 TLB 0.000% 10/05/2028 DD 01/25/24			1,582,475.570	1,581,621.03
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			1,218,000.000	1,110,824.16
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			1,573,000.000	1,416,405.33
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	297,153.87
OUTFRONT MEDIA CAPITAL LL 144A 7.375% 02/15/2031 DD 11/20/23			367,000.000	381,935.43
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			600,000.000	618,378.82
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			715,000.000	749,294.12
OVINTIV INC 8.125% 09/15/2030 DD 09/15/00			1,894,000.000	2,140,916.19
OWENS CORNING 5.500% 06/15/2027 DD 05/31/24			1,289,000.000	1,300,433.40
OWENS CORNING 5.950% 06/15/2054 DD 05/31/24			398,000.000	403,256.18
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	255,461.65
PACIFIC DENTAL SERVICES 3/24 C 0.000% 03/07/2031 DD 02/28/24			412,965.000	413,225.17
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			4,878,000.000	4,698,138.44
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20			2,556,000.000	2,112,172.81
PACIFIC GAS AND ELECTRIC CO 6.100% 01/15/2029 DD 06/05/23			320,000.000	327,655.93
PACIFIC LIFECORP 144A 5.125% 01/30/2043 DD 01/22/13			385,000.000	355,529.89
PACIFICORP 2.700% 09/15/2030 DD 04/08/20			2,150,000.000	1,864,705.32
PACIFICORP 2.900% 06/15/2052 DD 07/09/21			1,145,000.000	678,642.15
PACIFICORP 5.800% 01/15/2055 DD 01/05/24			96,000.000	93,431.47
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,245,000.000	1,166,410.00
PANAMA GOVERNMENT INTERNATIONA 8.000% 03/01/2038 DD 02/29/24			835,000.000	880,433.27
PANTHER ESCROW ISSUER LLC 144A 7.125% 06/01/2031 DD 04/08/24			2,562,000.000	2,591,083.82
PARAMOUNT GLOBAL 4.850% 07/01/2042 DD 06/20/12			1,895,000.000	1,362,135.07
PAREXEL INTERNATIONAL 11/21 CO 0.000% 11/15/2028 DD 07/27/21			900,739.930	902,145.08
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			855,000.000	801,377.90
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			2,071,000.000	2,041,281.15
PARK INTERMEDIATE HOLDING 144A 7.000% 02/01/2030 DD 05/16/24			662,000.000	669,838.74
PARKWAY GENERATION 10/21 TLB 0.000% 11/05/2028 DD 10/26/21			785,100.170	783,529.97
PARKWAY GENERATION 10/21 TLC 0.000% 11/05/2028 DD 10/26/21			48,899.830	48,802.03
PATAGONIA 8/22 COV-LITE TLB1 0.000% 08/01/2029 DD 07/18/22			684,575.000	649,778.06
PELTON INTERACTIVE 5/24 TLB 0.000% 05/23/2029 DD 05/21/24			417,000.000	417,000.00
PENN NATIONAL GAMING 5/22 TLB 0.000% 05/03/2029 DD 04/12/22			973,499.740	973,908.61
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			1,241,346.150	1,240,824.78
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21			3,390,000.000	3,338,341.82



Asset Detail

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As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PERMIAN RESOURCES OPERATI 144A 7.000% 01/15/2032 DD 09/12/23			2,905,000.000	2,984,219.35
PERRIGO 4/22 COV-LITE TLB 0.000% 04/20/2029 DD 03/28/22			895,741.520	891,262.82
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			205,000.000	182,450.00
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	455,111.76
PETRORIO LUXEMBOURG HOLDI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	586,192.32
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21			2,523,128.200	2,512,606.75
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,796,000.000	1,668,290.14
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			2,627,000.000	2,558,455.87
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23			508,000.000	485,092.92
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23			1,937,000.000	1,878,705.56
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	697,656.05
PG&E ENERGY RECOVERY FUNDING L 1.460% 07/15/2033 DD 11/12/21			182,651.940	161,946.88
PG&E RECOVERY FUNDING LLC 5.045% 07/15/2034 DD 11/30/22			5,347,047.683	5,354,350.79
PG&E WILDFIRE RECOVERY FUNDING 3.594% 06/01/2032 DD 05/10/22			1,600,819.497	1,530,188.78
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22			165,000.000	153,614.54
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22			1,215,000.000	1,178,903.15
PGIM SHRT DURAT HI YLD			220.000	3,372.60
PHILIP MORRIS INTERNATIONAL IN 2.750% 02/25/2026 DD 02/25/16			5,364,000.000	5,138,255.79
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11			475,000.000	400,946.41
PHILIP MORRIS INTERNATIONAL IN 5.000% 11/17/2025 DD 11/17/22			2,710,000.000	2,696,217.48
PHILIPPINE GOVERNMENT BOND 2.625% 08/12/2025			93,625,000.000	1,535,920.60
PHILIPPINE GOVERNMENT BOND 3.625% 09/09/2025			35,640,000.000	589,697.09
PHILIPPINE GOVERNMENT BOND 6.125% 08/22/2028			54,315,000.000	916,667.30
PHILIPPINE GOVERNMENT BOND 6.250% 02/28/2029			59,000,000.000	1,000,601.30
PHILIPPINE GOVERNMENT BOND 6.750% 09/15/2032			52,470,000.000	903,438.98
PHILIPPINE GOVERNMENT BOND 8.000% 09/30/2035			19,400,000.000	363,335.12
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,480,000.000	1,457,432.62
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	643,375.60
PHILLIPS 66 CO 5.250% 06/15/2031 DD 02/28/24			1,065,000.000	1,062,015.48
PHILLIPS EDISON GROCERY CENTER 5.750% 07/15/2034 DD 05/13/24			1,510,000.000	1,494,035.45
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			1,453,000.000	1,392,639.77
PILGRIM'S PRIDE CORP 4.250% 04/15/2031 DD 10/15/22			1,457,000.000	1,326,036.54
PIMCO CALIFORNIA MUNICIPA II			39,241.000	229,559.85
PIMCO NEW YORK MUNI FND III			3,381.000	19,947.90
PIMCO NY MUNI INC II FND			12,762.000	94,553.66
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			1,315,000.000	1,258,786.54
PIONEER MUNI HIGH INC OPP			8,728.000	101,681.20
PIONEER MUNI HIGH INC TR			38,749.000	354,165.86
PIONEER MUNICIPAL HIGH INC			44,460.000	365,016.60



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As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PIVOTAL PAYMENTS 9/18 (USD) TL			407,820.330	407,746.92
PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14			584,000.000	482,830.16
PLAINS ALL AMERICAN PIPELINE L 5.700% 09/15/2034 DD 06/27/24			334,000.000	331,526.35
PLANET US BUYER/WOOD MACKENZIE 0.000% 01/31/2031 DD 01/19/24			1,003,000.000	1,009,018.00
PLASTIPAK PACKAGING 12/21 COV- 0.000% 12/01/2028 DD 11/09/21			518,840.000	519,198.00
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			1,367,724.880	1,366,876.89
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21			1,287,000.000	1,129,007.62
POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07			1,458,793.600	1,482,474.72
POPULAR INC 7.250% 03/13/2028 DD 03/13/23			835,000.000	851,908.75
POSCO 144A 4.875% 01/23/2027 DD 01/23/24			1,540,000.000	1,520,449.74
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			1,192,000.000	1,068,644.10
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			1,874,000.000	1,721,978.78
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	390,839.38
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			2,360,000.000	2,323,333.43
POST HOLDINGS INC 144A 6.250% 02/15/2032 DD 02/20/24			1,407,000.000	1,408,862.86
POWER SOLUTIONS 12/23 TL 0.000% 05/06/2030 DD 12/29/23			494,760.000	495,378.45
POWERTEAM SERVICES 2/24 TLC 0.000% 02/15/2031 DD 01/24/24			517,702.500	519,550.69
PQ CORP/ECOVYST 6/24 TLB 0.000% 06/12/2031 DD 06/12/24			368,840.100	368,379.05
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			540,056.070	539,575.42
PQ PERFORMANCE CHEMICALS 6/24 0.000% 08/02/2030 DD 06/18/24			384,915.000	384,572.43
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			505,000.000	479,959.58
PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/15/2028 DD 11/18/21			809,032.340	807,640.80
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			2,057,000.000	1,479,890.14
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			2,611,000.000	1,776,953.65
PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20			770,000.000	489,722.21
PRESIDIO/FORTRESS INTERMEDIATE 0.000% 05/09/2031 DD 04/26/24			922,000.000	922,000.00
PRESS GANEY 4/24 TLB 0.000% 04/30/2031 DD 04/17/24			1,741,000.000	1,738,823.75
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			483,000.000	468,464.70
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,813,233.81
PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19			705,000.000	699,699.11
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			2,432,000.000	2,240,911.92
PRINCE INTERNATIONAL/CHROMAFLO 0.000% 04/21/2029 DD 01/19/22			630,944.630	615,171.02
PRINCIPAL LIFE GLOBAL FUN 144A 5.100% 01/25/2029 DD 01/25/24			1,585,000.000	1,576,809.83
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			1,079,000.000	947,624.66
PRIVATE EXPORT FUNDING CORP 3.900% 10/15/2027 DD 05/03/23			370,000.000	362,174.33
PRIVATE EXPORT FUNDING CORP 4.600% 02/15/2034 DD 01/30/24			2,800,000.000	2,769,734.13
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			1,090,278.930	1,094,988.93
PROJECT ALPHA (QLIK) 5/24 COV- 0.000% 10/28/2030 DD 05/03/24			2,024,925.000	2,029,562.08
PROLOGIS TARGETED US LOGI 144A 5.250% 04/01/2029 DD 03/07/24			4,220,000.000	4,225,297.62



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PROMETRIC 5/24 TL 0.000% 01/31/2028 DD 05/06/24			1,202,064.800	1,208,375.64
PROOFPOINT 5/24 TL 0.000% 08/31/2028 DD 05/28/24			2,203,763.120	2,204,600.55
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			821,000.000	591,203.39
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	432,500.57
PROV OF QUEBEC 4.250% 01-DEC-2043 MTN			1,035,000.000	738,747.28
PROVIDENCE SERVICE/MODIVCARE 6 0.000% 06/20/2031 DD 06/10/24			594,000.000	580,635.00
PROVIDENT FINANCIAL SERVICES I VAR RT 05/15/2034 DD 05/13/24			2,130,000.000	2,142,594.40
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,759,000.000	1,708,878.18
PROVINCE OF BRITISH COLUMBIA C 4.200% 07/06/2033 DD 07/06/23			795,000.000	763,417.24
PROVINCE OF QUEBEC CANADA 4.500% 09/08/2033 DD 09/08/23			695,000.000	682,894.42
PRPMM 2021-10 LLC 10 A1 144A STEP 10/25/2026 DD 11/12/21			644,522.852	637,975.40
PRPMM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			315,647.459	311,717.05
PRPMM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			196,072.876	193,008.59
PRPMM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			539,814.847	483,645.11
PRPMM 2023-RCF2 LL RCF2 A1 144A VAR RT 11/25/2053 DD 11/17/23			730,448.738	702,353.41
PRPMM 2024-1 LLC 1 A1 144A VAR RT 02/25/2029 DD 02/29/24			1,287,474.656	1,292,352.64
PRPMM 2024-2 LLC 2 A1 144A VAR RT 03/25/2029 DD 04/10/24			2,751,627.508	2,762,489.55
PRPMM 2024-3 3 A1 144A VAR RT 05/25/2029 DD 06/11/24			2,536,729.834	2,536,783.10
PRPMM 2024-RCF2 LL RCF2 A1 144A VAR RT 03/25/2054 DD 04/10/24			1,405,520.203	1,341,368.75
PRPMM 2024-RPL1 LL RPL1 A1 144A VAR RT 12/25/2064 DD 02/01/24			681,983.528	654,993.42
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17			530,000.000	403,927.95
PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24			680,000.000	687,129.80
PS LOGISTICS 9/21 COV-LITE TLB 0.000% 09/30/2028 DD 09/02/21			330,748.700	330,957.07
PUBLIC SERVICE CO OF COLORADO 4.100% 06/01/2032 DD 05/17/22			1,440,000.000	1,328,934.94
PUBLIC SERVICE CO OF COLORADO 5.250% 04/01/2053 DD 04/03/23			1,460,000.000	1,344,837.32
PUG/VIAGOGO/STUBHUB 3/24 EXTEN 0.000% 03/12/2030 DD 03/04/24			1,448,659.230	1,446,399.32
PUGET SOUND ENERGY INC 5.638% 04/15/2041 DD 03/25/11			470,000.000	463,508.08
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	105,287.23
QATARENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	567,895.20
QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	476,000.00
QUALTRICS 5/24 TLB 0.000% 06/28/2030 DD 05/20/24			1,319,900.620	1,319,900.62
QUEENSLAND TREASURY CORP 144A 5.250% 07/21/2036			2,365,000.000	1,571,737.50
QUIKRETE 3/24 (2031) COV-LITE 0.000% 03/25/2031 DD 03/18/24			822,937.500	824,221.28
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			481,969.250	481,463.18
R1 RCM 6/22 TLB 0.000% 06/21/2029 DD 04/27/22			1,093,225.310	1,095,280.58
RAD CLO 24 LTD 24A D1 144A VAR RT 07/20/2037 DD 05/23/24			1,500,000.000	1,505,672.10
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,322,000.000	1,294,203.45
RADIAN GROUP INC 6.200% 05/15/2029 DD 03/04/24			514,000.000	518,897.92
RADNET 4/24 TLB 0.000% 04/10/2031 DD 04/03/24			625,000.000	624,737.50



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RAPTOR ACQUISITION CORP / 144A 4.875% 11/01/2026 DD 06/30/21			851,000.000	824,042.87
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			527,687.620	426,218.57
RCO VII MORTGAGE LLC 1 A1 144A VAR RT 01/25/2029 DD 02/02/24			582,233.681	580,431.90
REALTY INCOME CORP 2.700% 02/15/2032 DD 08/15/23			1,255,000.000	1,045,949.70
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			845,000.000	800,487.51
REDWOOD FUNDING TRUST 1 A 144A VAR RT 07/25/2059 DD 11/01/23			1,593,494.750	1,563,352.20
REFRESCO/PEGASUS 1/24 (USD) TL 0.000% 07/12/2029 DD 01/19/24			621,028.110	623,872.42
REGATTA VIII FUNDI 1A D1R 144A VAR RT 04/17/2037 DD 05/17/24			1,000,000.000	1,004,394.10
REGIONALCARE/LIFEPOINT HEALTH 0.000% 05/09/2031 DD 05/07/24			552,000.000	552,518.88
REGIONALCARE/LIFEPOINT HEALTH 0.000% 11/16/2028 DD 03/11/24			897,750.000	902,014.32
REINSURANCE GROUP OF AMERICA I 5.750% 09/15/2034 DD 05/13/24			964,000.000	962,798.67
RENAISSANCE LEARNING 2/24 COV- 0.000% 04/05/2030 DD 02/02/24			793,017.480	791,899.32
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			2,131,000.000	1,878,196.55
RESTORATION HARDWARE/RH 10/21 0.000% 10/20/2028 DD 09/29/21			392,885.710	377,099.56
RESTORATION HARDWARE/RH 5/22 T 0.000% 10/20/2028 DD 04/26/22			60,180.200	58,506.59
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15			365,000.000	357,216.31
REYNOLDS AMERICAN INC 7.250% 06/15/2037 DD 06/21/07			490,000.000	530,925.99
RGA GLOBAL FUNDING 144A 5.448% 05/24/2029 DD 05/24/24			871,000.000	873,690.51
RHODE ISLAND ST HLTH & EDUCTNL 4.000% 09/15/2047 DD 10/17/17			15,000.000	14,200.36
RHODE ISLAND ST HLTH & EDUCTNL 5.000% 05/15/2046 DD 03/28/24			150,000.000	163,054.26
RHP HOTEL PROPERTIES LP / 144A 6.500% 04/01/2032 DD 03/28/24			1,911,000.000	1,913,893.27
RHP HOTEL PROPERTIES LP / 144A 7.250% 07/15/2028 DD 06/22/23			391,000.000	404,367.90
RITCHIE BROS HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23			732,000.000	745,252.41
RITCHIE BROS HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23			1,903,000.000	1,986,950.85
RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20			1,020,000.000	931,189.83
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	717,583.48
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	733,171.13
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			2,700,000.000	2,399,034.51
ROCHE HOLDINGS INC 144A 4.909% 03/08/2031 DD 03/08/24			765,000.000	762,931.59
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	1,077,898.42
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			2,073,000.000	1,809,704.54
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,737,000.000	3,149,788.38
ROCKET SOFTWARE 10/23 (USD) CO 0.000% 11/28/2028 DD 09/19/23			1,246,480.250	1,249,933.00
ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18			720,000.000	572,361.26
ROPER TECHNOLOGIES INC 2.950% 09/15/2029 DD 08/26/19			1,515,000.000	1,363,448.45
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			964,000.000	942,122.92
ROPER TECHNOLOGIES/INDICOR 5/2 0.000% 11/22/2029 DD 05/16/24			557,965.710	560,058.09
ROSEN GROUP 2/24 TLB 0.000% 02/24/2031 DD 02/12/24			736,000.000	739,989.12
ROYAL BANK OF CANADA VAR RT 05/02/2084 DD 04/24/24			1,945,000.000	2,005,964.08



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	414,536.37
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			934,000.000	903,918.01
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22			394,000.000	388,002.10
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			1,409,000.000	1,390,806.99
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			2,501,000.000	2,472,860.50
ROYAL CARIBBEAN CRUISES L 144A 6.250% 03/15/2032 DD 03/07/24			880,000.000	887,408.94
ROYAL CARIBBEAN CRUISES L 144A 7.250% 01/15/2030 DD 02/13/23			1,631,000.000	1,688,929.86
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			1,155,000.000	1,079,814.70
ROYALTY PHARMA PLC 5.150% 09/02/2029 DD 06/10/24			1,090,000.000	1,081,534.69
RTX CORP 2.375% 03/15/2032 DD 11/16/21			990,000.000	813,184.40
RTX CORP 3.750% 11/01/2046 DD 11/01/16			755,000.000	567,474.97
RTX CORP 5.750% 11/08/2026 DD 11/08/23			2,680,000.000	2,708,543.42
RWE FINANCE US LLC 144A 6.250% 04/16/2054 DD 04/16/24			595,000.000	590,526.56
RYMAN HOSPITALITY PROPERTIES 4 0.000% 05/18/2030 DD 04/01/24			414,910.120	415,117.57
SABERT 6/24 TLB 0.000% 12/10/2026 DD 06/07/24			556,244.640	558,096.93
SABLE INTERNATIONAL FINAN 144A 5.750% 09/07/2027 DD 04/05/19			735,000.000	705,567.15
SABRE 2/22 INCREMENTAL TLB 0.000% 06/30/2028 DD 02/22/22			464,000.000	417,405.12
SABRE 6/21 TLB1 0.000% 12/17/2027 DD 06/25/21			152,893.740	137,003.50
SABRE 6/21 TLB2 0.000% 12/17/2027 DD 06/25/21			238,005.340	213,269.45
SABRE 8/22 TLB 0.000% 06/30/2028 DD 08/02/22			1,350,980.140	1,231,931.77
SABRE GLBL INC 144A 8.625% 06/01/2027 DD 09/07/23			402,000.000	369,877.19
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			1,040,440.150	1,031,013.77
SACRAMENTO CITY CA UNIF SCH DI 4.000% 08/01/2054 DD 06/27/24			115,000.000	111,077.09
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			2,450,000.000	1,586,822.56
SALLY BEAUTY 6/24 TLB 0.000% 02/28/2030 DD 06/03/24			493,750.000	492,723.00
SAMSONITE INTERNATIONAL 4/24 T 0.000% 06/21/2030 DD 04/01/24			270,957.670	271,467.07
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			415,000.000	432,397.84
SANTANDER DRIVE AUTO RECE 1 A3 4.880% 04/15/2027 DD 01/25/23			821,685.560	820,398.88
SANTANDER DRIVE AUTO RECE 3 A3 5.630% 01/16/2029 DD 06/20/24			2,083,000.000	2,085,618.75
SANTANDER DRIVE AUTO RECE 4 A3 5.730% 04/17/2028 DD 08/23/23			1,255,000.000	1,260,185.54
SANTANDER DRIVE AUTO RECE 6 A3 4.490% 11/16/2026 DD 09/21/22			404,537.997	403,758.41
SANTANDER DRIVE AUTO RECEI 3 B 5.550% 09/17/2029 DD 06/20/24			2,288,000.000	2,292,330.27
SANTANDER HOLDINGS USA INC VAR RT 05/31/2035 DD 05/31/24			1,785,000.000	1,784,002.33
SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23			465,000.000	409,758.00
SAUDI GOVERNMENT INTERNAT 144A 5.750% 01/16/2054 DD 01/16/24			705,000.000	685,330.50
SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21			995,000.000	887,336.73
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,055,000.000	2,911,730.89
SBA COMMUNICATIONS/SBA FINANCE 0.000% 01/22/2031 DD 01/09/24			414,960.000	415,221.42
SBA TOWER TRUST 144A 6.599% 11/15/2052 DD 11/23/22			1,025,000.000	1,046,326.97



Asset Detail

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SBNA AUTO LEASE TRUS B A3 144A 5.560% 11/22/2027 DD 05/22/24			1,004,000.000	1,006,549.16
SBNA AUTO LEASE TRUS B A4 144A 5.550% 12/20/2028 DD 05/22/24			1,004,000.000	1,008,459.87
SCE RECOVERY FUNDING LLC 4.697% 06/15/2042 DD 04/27/23			1,009,428.428	981,765.01
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			3,092,000.000	3,014,570.44
SCIENTIFIC GAMES/LIGHT & WONDE 0.000% 04/14/2029 DD 01/05/24			1,244,800.200	1,243,916.39
SCOTT TRUST 2023-S SFS AS 144A 6.204% 03/10/2040 DD 03/01/23			340,000.000	332,306.65
SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01/2031 DD 10/01/21			405,000.000	349,444.33
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21			1,370,000.000	1,180,234.73
SDR COMMERCIAL MOR DSNY A 144A VAR RT 05/15/2039 DD 05/15/24			1,280,000.000	1,273,600.00
SEABROOK TX 4.000% 09/01/2049 DD 04/11/24			150,000.000	141,600.42
SEAGATE HDD CAYMAN 8.250% 12/15/2029 DD 05/30/23			723,000.000	775,417.50
SEAGATE HDD CAYMAN 8.500% 07/15/2031 DD 05/30/23			804,000.000	865,909.60
SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22			1,110,000.000	1,056,798.59
SEALED AIR CORP/SEALED AI 144A 6.125% 02/01/2028 DD 01/31/23			225,000.000	224,487.16
SEDGWICK CMS 2/23 TLB 0.000% 02/17/2028 DD 02/14/23			1,353,862.500	1,353,672.96
SELECT MEDICAL 7/23 TLB1 0.000% 03/06/2027 DD 07/20/23			745,675.320	745,362.14
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			5,494,000.000	5,520,834.12
SENSATA TECHNOLOGIES BV 144A 5.875% 09/01/2030 DD 08/29/22			1,176,000.000	1,151,865.18
SERVICE PROPERTIES TRUST 144A 8.625% 11/15/2031 DD 11/16/23			787,000.000	820,575.79
SEVERIN ACQUISITION/ 0.000% 07/31/2025 DD 05/31/18			603,965.000	605,474.92
SFS AUTO RECEIVABLE 2A A3 144A 5.330% 11/20/2029 DD 05/22/24			1,112,000.000	1,114,974.93
SGG/IQ-EQ 1/24 (USD) TL 0.000% 07/18/2028 DD 01/22/24			381,085.000	383,466.79
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,134,000.000	1,098,649.14
SI GROUP/ADDIVANT 7/18 TL			581,199.140	458,420.82
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			626,655.350	625,796.83
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/08/2029 DD 06/06/22			915,006.750	913,862.99
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			5,033,000.000	4,425,577.80
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			445,000.000	324,535.17
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			2,106,000.000	1,574,624.46
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21			2,505,000.000	2,356,862.32
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			1,759,000.000	1,588,964.51
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			1,245,000.000	1,063,439.04
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			673,000.000	644,273.33
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			1,815,000.000	1,705,146.59
SITEL WORLDWIDE 7/21 (USD) COV 0.000% 07/28/2028 DD 07/12/21			1,331,389.390	1,020,549.91
SITEONE LANDSCAPE 12/17 COV-LITE TL			123.130	0.00
SIX FLAGS ENTERTAINMENT C 144A 6.625% 05/01/2032 DD 05/02/24			2,053,000.000	2,085,149.98
SIX FLAGS ENTERTAINMENT C 144A 7.250% 05/15/2031 DD 05/03/23			1,794,000.000	1,826,543.16
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			480,000.000	481,490.88



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SIXTH STREET CLO X 16A DR 144A VAR RT 01/20/2037 DD 12/21/23			1,000,000.000	1,017,297.30
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			669,000.000	669,210.74
SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24			1,080,000.000	1,038,539.70
SOFTWARE AG/MOSEL 7/23 (USD) T 0.000% 08/01/2030 DD 07/17/23			1,280,000.000	1,284,800.00
SOLARWINDS 1/24 TL 0.000% 02/05/2027 DD 01/05/24			1,717,079.990	1,717,801.16
SOLENIS 6/24 (USD) TLB 0.000% 06/09/2031 DD 06/03/24			1,493,270.260	1,488,145.06
SOLENIS 9/21 (USD) TLB 0.000% 11/09/2028 DD 09/06/21			199,489.800	199,711.23
SOLERA 6/21 (USD) COV-LITE TL 0.000% 06/02/2028 DD 05/18/21			1,257,631.440	1,256,411.53
SOLINA/POWDER/SARATOGA FOOD 2/ 0.000% 02/20/2029 DD 02/20/24			547,000.000	549,051.25
SOLVAY FINANCE AMERICA LL 144A 5.650% 06/04/2029 DD 06/04/24			1,090,000.000	1,098,078.68
SOLVENTUM CORP 144A 5.600% 03/23/2034 DD 02/27/24			520,000.000	511,587.35
SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24			3,800,000.000	3,621,935.19
SONRAVA HEALTH 6/24 FIRST OUT 0.000% 05/18/2028 DD 06/14/24			72,376.350	49,939.68
SOUTH CAROLINA ST PUBLIC SVC A 5.740% 01/01/2030 DD 11/05/09			275,000.000	280,238.37
SOUTHERN CALIFORNIA EDISON CO 1.200% 02/01/2026 DD 10/01/20			4,323,000.000	4,049,749.18
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17			1,581,000.000	1,214,524.01
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	38,851.10
SOUTHERN CALIFORNIA EDISON CO 4.875% 02/01/2027 DD 01/11/24			1,559,000.000	1,547,639.90
SOUTHERN CALIFORNIA EDISON CO 4.900% 06/01/2026 DD 05/22/23			4,372,000.000	4,336,223.74
SOUTHERN CALIFORNIA EDISON CO 5.450% 06/01/2031 DD 05/09/24			805,000.000	811,601.83
SOUTHERN CALIFORNIA GAS CO 5.600% 04/01/2054 DD 03/18/24			1,320,000.000	1,303,499.30
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			420,000.000	488,643.54
SOUTHSTATE CORP VAR RT 06/01/2030 DD 05/29/20			2,000,000.000	1,945,879.58
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			1,125,000.000	712,070.30
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21			2,334,000.000	2,145,980.89
SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21			742,000.000	721,297.83
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			799,000.000	796,282.61
SOVOS COMPLIANCE 8/21 COV-LITE 0.000% 08/11/2028 DD 07/08/21			454,878.620	450,898.43
SPDR BLOOMBERG SHORT TERM HI			230,240.000	5,749,092.80
SPIRE INC 5.300% 03/01/2026 DD 02/12/24			2,400,000.000	2,394,713.38
SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22			1,225,000.000	1,318,650.02
SPIRIT AEROSYSTEMS INC 144A 9.750% 11/15/2030 DD 11/21/23			860,000.000	948,931.74
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			1,919,000.000	2,034,443.20
SS&C TECHNOLOGIES 5/24 B8 COV- 0.000% 05/09/2031 DD 04/29/24			412,299.870	412,761.65
SS&C TECHNOLOGIES INC 144A 6.500% 06/01/2032 DD 05/09/24			1,056,000.000	1,066,305.50
SSH GROUP/SPRING EDUCATION 10/ 0.000% 10/04/2030 DD 09/15/23			382,080.000	383,432.56
STANDARD CHARTERED PLC 144A VAR RT 05/14/2028 DD 05/14/24			1,425,000.000	1,425,434.03
STANDARD INDUSTRIES 9/21 COV-L 0.000% 09/22/2028 DD 09/22/21			728,028.900	729,266.55
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17			821,000.000	781,386.59



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STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			756,000.000	735,102.42
STAPLES 5/24 TLB 0.000% 09/04/2029 DD 05/13/24			989,000.000	903,451.50
STAR PARENT INC 144A 9.000% 10/01/2030 DD 09/28/23			3,204,000.000	3,368,361.99
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22			1,295,000.000	1,226,125.94
STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20			510,000.000	325,322.88
STEEL DYNAMICS INC 5.375% 08/15/2034 DD 07/03/24			810,000.000	797,216.13
STERIGENICS-NORDION/SOTERA 5/2 0.000% 05/30/2031 DD 05/17/24			989,000.000	985,706.63
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/29/2026 DD 01/29/21			208,214.500	207,889.68
STYROLUTION/INEOS QUATTRO 3/23 0.000% 03/14/2030 DD 03/14/23			247,500.000	246,418.42
SUBCOM 1/24 TLB 0.000% 01/30/2031 DD 01/16/24			1,186,000.000	1,186,984.38
SUMITOMO MITSUI FINANCIAL GROU 2.130% 07/08/2030 DD 07/08/20			2,670,000.000	2,233,803.25
SUMMIT MATERIALS 11/23 INCREME 0.000% 11/30/2028 DD 11/27/23			614,460.000	618,300.38
SUMMIT MATERIALS LLC / SU 144A 5.250% 01/15/2029 DD 08/11/20			216,000.000	208,182.68
SUMMIT MATERIALS LLC / SU 144A 7.250% 01/15/2031 DD 12/14/23			1,496,000.000	1,549,378.78
SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07			1,085,000.000	1,139,289.59
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			1,296,000.000	1,294,321.68
SUNOCO LP 144A 7.000% 05/01/2029 DD 04/30/24			1,494,000.000	1,532,888.82
SUNOCO LP 144A 7.250% 05/01/2032 DD 04/30/24			1,409,000.000	1,457,239.93
SUNSOURCE 3/24 TL 0.000% 03/25/2031 DD 03/06/24			973,560.000	975,078.76
SURGERY CENTER HOLDINGS I 144A 7.250% 04/15/2032 DD 04/10/24			1,258,000.000	1,271,022.81
SURGERY CENTER/SURGERY PARTNER 0.000% 12/19/2030 DD 05/28/24			1,619,000.000	1,621,428.50
SUSE 4/24 (USD) TLB 0.000% 11/11/2030 DD 04/08/24			1,395,879.960	1,402,859.36
SWISS RE SUBORDINATED FIN 144A VAR RT 04/05/2035 DD 04/05/24			1,110,000.000	1,095,264.38
SYMANTEC/NORTONLIFELOCK/GEN DI 0.000% 09/12/2029 DD 05/28/24			860,071.860	856,536.96
SYMPHONY CLO 30 L 30A D1R 144A VAR RT 10/20/2037 DD 05/14/24			1,000,000.000	1,013,128.30
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	1,002,952.60
SYNAPTICS 10/21 TLB 0.000% 12/02/2028 DD 10/06/21			1,382,146.000	1,379,381.71
SYNAPTICS INC 144A 4.000% 06/15/2029 DD 03/11/21			547,000.000	495,914.63
SYNCHRONY BANK 5.625% 08/23/2027 DD 08/23/22			430,000.000	425,999.40
SYNOVUS FINANCIAL CORP VAR RT 02/07/2029 DD 02/07/19			2,000,000.000	1,893,031.22
T-MOBILE US TRUST 20 1A A 144A 4.910% 05/22/2028 DD 10/12/22			830,000.000	825,508.62
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			425,000.000	380,652.91
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			440,000.000	381,546.57
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	484,995.42
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			940,000.000	846,312.65
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			2,811,000.000	2,629,463.18
T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21			1,051,000.000	882,634.68
T-MOBILE USA INC 4.850% 01/15/2029 DD 01/12/24			785,000.000	775,638.18
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23			408,000.000	408,045.34



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TACALA 1/24 TL 0.000% 01/31/2031 DD 01/18/24			819,945.000	822,339.24
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,153,125.000	1,130,871.30
TAMKO BUILDING 9/23 TL 0.000% 09/13/2030 DD 09/13/23			473,025.160	472,433.88
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19			755,000.000	748,082.92
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19			384,000.000	382,331.75
TECTA AMERICA 4/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			812,889.920	815,434.26
TECTA AMERICA 8/23 INCREMENTAL 0.000% 04/10/2028 DD 08/14/23			397,000.000	398,242.61
TEKNI-PLEX 3/24 B6 TL 0.000% 09/15/2028 DD 03/20/24			660,012.500	660,745.11
TEKNI-PLEX 7/22 INCREMENTAL TL 0.000% 09/15/2028 DD 07/13/22			294,508.820	294,835.72
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	373,186.44
TELENET 1/20 (USD) AR TL			1,228,000.000	1,166,342.12
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			411,233.750	189,940.65
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			929,000.000	927,859.93
TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 08/31/2028 DD 05/28/24			448,583.480	449,386.44
TENET HEALTHCARE CORP 4.250% 06/01/2029 DD 06/02/21			156,000.000	145,455.98
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21			796,000.000	737,911.50
TENET HEALTHCARE CORP 4.625% 06/15/2028 DD 06/16/20			283,000.000	270,006.25
TENET HEALTHCARE CORP 5.125% 11/01/2027 DD 08/26/19			2,826,000.000	2,765,673.39
TENET HEALTHCARE CORP 6.125% 06/15/2030 DD 06/15/22			1,103,000.000	1,095,279.33
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20			1,617,000.000	1,608,740.18
TENET HEALTHCARE CORP 6.250% 02/01/2027 DD 02/05/19			4,317,000.000	4,314,177.97
TENET HEALTHCARE CORP 6.750% 05/15/2031 DD 05/16/23			1,330,000.000	1,349,974.23
TENNECO 11/22 COV-LITE TLB 0.000% 11/17/2028 DD 11/01/22			503,000.000	481,803.58
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			30,000.000	34,334.77
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,749,029.54
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22			1,110,000.000	975,117.71
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	189,193.84
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			2,344,000.000	2,137,820.12
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			909,000.000	868,872.61
TESLA ELECTRIC VEHIC 1 A4 144A 5.380% 02/20/2029 DD 12/20/23			422,000.000	423,513.84
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16			1,665,000.000	1,562,669.93
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			1,055,000.000	811,990.82
TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 09/01/23			3,848,149.376	3,843,562.00
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23			5,835,000.000	5,845,322.13
TEXAS ST 5.235% 10/01/2043 DD 08/29/23			920,000.000	920,181.80
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22			660,000.000	486,600.47
THOR INDUSTRIES 11/23 (USD) TL 0.000% 11/08/2030 DD 10/26/23			332,888.890	333,305.00
THYSSENKRUPP ELEVATOR 3/24 0.000% 04/30/2030 DD 03/14/24			1,144,257.180	1,149,383.45
TIBCO SOFTWARE/CITRIX/CLOUD SO 0.000% 03/30/2029 DD 05/24/24			3,165,402.730	3,160,654.62



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TITAN/MHI 6/24 TLB 0.000% 06/14/2030 DD 05/30/24			435,224.700	430,328.40
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			1,386,000.000	1,375,428.01
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			3,709,000.000	3,594,589.96
TKC HOLDINGS 5/21 TL 0.000% 05/15/2028 DD 04/20/21			755,946.970	753,868.11
TOPGOLF CALLAWAY 3/23 COV-LITE 0.000% 03/15/2030 DD 03/06/23			760,863.970	762,225.92
TORONTO-DOMINION BANK/THE 4.994% 04/05/2029 DD 04/05/24			1,400,000.000	1,389,047.21
TORONTO-DOMINION BANK/THE VAR RT 10/31/2082 DD 10/17/22			1,095,000.000	1,134,795.59
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			442,320.000	442,527.89
TOTALENERGIES CAPITAL SA 5.150% 04/05/2034 DD 04/05/24			785,000.000	786,920.96
TOYOTA AUTO LOAN EXT 1A A 144A 5.160% 11/25/2036 DD 06/18/24			2,421,000.000	2,437,104.25
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23			1,967,000.000	1,949,894.18
TOYOTA AUTO RECEIVABLES 2 C A3 5.160% 04/17/2028 DD 08/15/23			235,000.000	234,349.80
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			473,006.406	468,672.20
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	560,718.32
TOYOTA LEASE OWNER T A A4 144A 5.260% 06/20/2028 DD 02/27/24			2,328,000.000	2,326,358.53
TOYOTA MOTOR CREDIT CORP 2.150% 02/13/2030 DD 02/13/20			325,000.000	280,923.95
TOYOTA MOTOR CREDIT CORP 5.050% 05/16/2029 DD 05/16/24			4,709,000.000	4,728,500.92
TOYOTA MOTOR CREDIT CORP 5.250% 09/11/2028 DD 09/11/23			755,000.000	764,065.57
TOYOTA MOTOR CREDIT CORP 5.400% 11/20/2026 DD 11/20/23			535,000.000	538,722.17
TOYOTA MOTOR CREDIT CORP 5.550% 11/20/2030 DD 11/20/23			1,295,000.000	1,331,320.46
TPF 9/14 COV-LITE TL 0.000% 10/02/2025 DD 09/11/14			478,665.190	475,697.46
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,500,000.000	2,571,894.07
TRANSDIGM 11/23 TLJ 0.000% 02/14/2031 DD 11/13/23			1,335,000.000	1,337,670.00
TRANSDIGM 3/24 TLI 0.000% 08/24/2028 DD 03/12/24			334,145.340	334,633.20
TRANSDIGM 3/24 TLK 0.000% 02/22/2030 DD 03/12/24			3,354,114.500	3,359,481.08
TRANSDIGM INC 144A 6.375% 03/01/2029 DD 02/27/24			3,384,000.000	3,401,056.27
TRANSDIGM INC 144A 6.625% 03/01/2032 DD 02/27/24			3,985,000.000	4,025,249.98
TRANSDIGM INC 144A 6.750% 08/15/2028 DD 02/24/23			1,679,000.000	1,699,493.88
TRANSDIGM INC 144A 6.875% 12/15/2030 DD 08/18/23			1,958,000.000	1,998,928.60
TRANSDIGM INC 144A 7.125% 12/01/2031 DD 11/28/23			1,986,000.000	2,045,791.98
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			389,000.000	364,384.42
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			1,578,000.000	1,549,674.07
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			824,628.080	825,658.87
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			2,185,000.000	2,115,725.28
TRANSOCEAN AQUILA LTD 144A 8.000% 09/30/2028 DD 10/11/23			1,552,000.000	1,576,234.49
TRANSOCEAN INC 144A 8.250% 05/15/2029 DD 04/18/24			539,000.000	541,221.22
TRANSOCEAN INC 144A 8.500% 05/15/2031 DD 04/18/24			895,000.000	895,505.68
TRANSOCEAN TITAN FINANCI 144A 8.375% 02/01/2028 DD 01/17/23			1,177,000.000	1,214,668.71
TRANSUNION 1/24 TL 0.000% 12/01/2028 DD 01/23/24			903,704.440	903,216.44



Asset Detail

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As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			274,356.670	273,964.34
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,972,000.000	1,816,847.38
TRAVERSE MIDSTREAM 9/17 TLB			678,914.060	680,190.42
TREASURY CORP OF VICTORIA 4.250% 12/20/2032			1,435,000.000	913,016.41
TREASURY CORP OF VICTORIA 5.250% 09/15/2038			1,615,000.000	1,051,490.26
TRICO GROUP/FIRST BRANDS 12/22 0.000% 03/30/2027 DD 12/06/22			1,017,869.420	1,009,919.86
TRICO GROUP/FIRST BRANDS 3/21 0.000% 03/30/2027 DD 03/11/21			105,726.800	104,901.07
TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21			248,000.000	96,387.48
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			880,000.000	882,804.56
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,278,639.240	1,278,639.24
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,670,000.000	1,610,590.42
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,741,000.000	1,706,042.46
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			385,000.000	382,128.17
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			938,773.850	940,003.64
TRUIST FINANCIAL CORP VAR RT 01/24/2030 DD 01/24/24			1,166,000.000	1,163,240.35
TRUIST FINANCIAL CORP VAR RT 07/28/2026 DD 07/28/22			855,000.000	840,953.89
TRUIST INSURANCE 3/24 2ND LIEN 0.000% 03/08/2032 DD 03/01/24			1,878,799.000	1,912,467.08
TRUIST INSURANCE 5/24 COV-LITE 0.000% 05/06/2031 DD 03/01/24			2,259,000.000	2,261,010.51
TWDC ENTERPRISES 18 CORP 3.700% 12/01/2042 DD 11/30/12			490,000.000	389,826.90
TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			1,250,443.320	1,185,582.83
U S TREASURY BD CPN STRIP 0.000% 02/15/2040 DD 02/16/10			3,775,000.000	1,819,756.46
U S TREASURY BD CPN STRIP 0.000% 05/15/2030 DD 02/15/00			9,685,000.000	7,498,276.73
U S TREASURY BD CPN STRIP 0.000% 05/15/2040 DD 05/17/10			460,000.000	218,625.98
U S TREASURY BD CPN STRIP 0.000% 05/15/2041 DD 05/16/11			5,670,000.000	2,554,778.90
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20			3,210,000.000	2,034,713.68
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			11,070,000.000	6,106,661.67
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21			3,240,000.000	1,894,387.51
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			3,756,000.000	2,296,588.59
U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21			6,350,000.000	4,382,988.32
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22			3,730,000.000	2,392,445.31
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22			2,480,000.000	1,813,790.63
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			735,000.000	487,310.74
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			4,275,000.000	3,028,403.33
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			280,000.000	216,343.75
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			1,370,000.000	1,001,919.52
U S TREASURY BOND 2.875% 05/15/2052 DD 05/15/22			4,050,000.000	2,987,666.00
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			1,720,000.000	1,325,676.57
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18			4,450,000.000	3,405,814.45
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			3,550,000.000	2,730,865.23



Asset Detail

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As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			3,990,000.000	3,045,336.33
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			1,255,000.000	984,782.82
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			995,000.000	809,253.71
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22			8,140,000.000	6,799,443.75
U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22			1,800,000.000	1,526,695.31
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			4,670,000.000	3,814,258.97
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			5,730,000.000	4,985,995.31
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23			11,312,000.000	9,684,574.35
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23			5,163,000.000	4,421,625.47
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			14,130,000.000	12,333,392.54
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			675,000.000	612,114.26
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			550,000.000	488,296.88
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23			13,285,000.000	12,058,213.29
U S TREASURY BOND 3.875% 05/15/2043 DD 05/15/23			11,131,000.000	10,086,164.30
U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22			9,250,000.000	8,560,947.25
U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22			3,345,000.000	3,065,770.91
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23			4,642,000.000	4,349,699.07
U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24			33,690,000.000	32,279,231.27
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			3,810,000.000	3,736,627.75
U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23			5,545,000.000	5,375,184.39
U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24			23,194,000.000	22,853,338.13
U S TREASURY BOND 4.625% 05/15/2044 DD 05/15/24			32,319,000.000	32,394,747.66
U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24			5,445,000.000	5,553,900.00
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11			2,750,000.000	2,834,755.85
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23			6,775,000.000	6,894,621.09
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23			5,356,000.000	5,571,076.88
U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07			1,220,000.000	1,299,014.06
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			4,685,000.000	4,465,573.62
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			6,025,000.000	5,700,450.18
U S TREASURY NOTE 0.250% 10/31/2025 DD 10/31/20			125,000.000	117,475.59
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			1,230,000.000	1,153,893.75
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			22,500,000.000	19,869,433.65
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			3,825,000.000	3,358,529.32
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			4,625,000.000	3,742,275.37
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			600,000.000	558,023.43
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			1,230,000.000	1,140,680.86
U S TREASURY NOTE 0.750% 08/31/2026 DD 08/31/21			20,635,000.000	18,978,557.57
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21			2,245,000.000	1,967,795.12
U S TREASURY NOTE 1.125% 10/31/2026 DD 10/31/21			3,635,000.000	3,354,849.42



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 1.250% 03/31/2028 DD 03/31/21			5,495,000.000	4,895,701.56
U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21			2,810,000.000	2,497,607.02
U S TREASURY NOTE 1.250% 09/30/2028 DD 09/30/21			10,195,000.000	8,962,838.62
U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21			1,455,000.000	1,185,142.97
U S TREASURY NOTE 1.500% 01/31/2027 DD 01/31/20			5,830,000.000	5,395,938.31
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22			11,045,000.000	9,286,860.32
U S TREASURY NOTE 2.375% 03/31/2029 DD 03/31/22			7,995,000.000	7,318,235.73
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22			6,590,000.000	6,250,717.94
U S TREASURY NOTE 2.750% 02/15/2028 DD 02/15/18			3,420,000.000	3,225,754.67
U S TREASURY NOTE 2.750% 05/31/2029 DD 05/31/22			6,405,000.000	5,953,897.83
U S TREASURY NOTE 2.750% 07/31/2027 DD 07/31/22			12,855,000.000	12,207,730.70
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22			25,185,000.000	22,449,082.67
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22			4,760,000.000	4,295,528.15
U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18			14,200,000.000	13,385,164.09
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22			12,680,000.000	12,166,856.25
U S TREASURY NOTE 3.250% 06/30/2029 DD 06/30/22			7,070,000.000	6,720,642.60
U S TREASURY NOTE 3.500% 01/31/2028 DD 01/31/23			4,300,000.000	4,165,792.96
U S TREASURY NOTE 3.500% 01/31/2030 DD 01/31/23			5,695,000.000	5,458,079.11
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23			4,005,000.000	3,760,475.97
U S TREASURY NOTE 3.625% 05/15/2026 DD 05/15/23			1,660,000.000	1,626,151.57
U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23			13,485,000.000	13,106,787.83
U S TREASURY NOTE 3.750% 05/31/2030 DD 05/31/23			1,270,000.000	1,231,007.04
U S TREASURY NOTE 3.750% 06/30/2030 DD 06/30/23			5,480,000.000	5,310,034.40
U S TREASURY NOTE 3.750% 12/31/2028 DD 12/31/23			12,755,000.000	12,435,626.79
U S TREASURY NOTE 3.750% 12/31/2030 DD 12/31/23			2,575,000.000	2,490,105.47
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23			5,010,000.000	4,829,757.43
U S TREASURY NOTE 4.000% 01/15/2027 DD 01/15/24			330,000.000	325,256.25
U S TREASURY NOTE 4.000% 01/31/2029 DD 01/31/24			2,690,000.000	2,650,175.38
U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24			2,175,000.000	2,115,867.19
U S TREASURY NOTE 4.000% 06/30/2028 DD 06/30/23			11,599,000.000	11,427,733.57
U S TREASURY NOTE 4.125% 02/15/2027 DD 02/15/24			5,310,000.000	5,249,847.68
U S TREASURY NOTE 4.125% 03/31/2029 DD 03/31/24			15,858,000.000	15,705,614.45
U S TREASURY NOTE 4.125% 03/31/2031 DD 03/31/24			2,815,000.000	2,781,132.03
U S TREASURY NOTE 4.125% 06/15/2026 DD 06/15/23			365,000.000	360,822.46
U S TREASURY NOTE 4.125% 07/31/2028 DD 07/31/23			15,805,000.000	15,645,097.81
U S TREASURY NOTE 4.250% 02/28/2029 DD 02/29/24			6,696,000.000	6,670,105.29
U S TREASURY NOTE 4.250% 06/30/2031 DD 06/30/24			3,831,000.000	3,813,640.79
U S TREASURY NOTE 4.250% 12/31/2025 DD 12/31/23			3,565,000.000	3,530,881.85
U S TREASURY NOTE 4.375% 05/15/2034 DD 05/15/24			30,148,000.000	30,223,370.00



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 4.375% 08/31/2028 DD 08/31/23			8,668,000.000	8,661,905.35
U S TREASURY NOTE 4.375% 11/30/2028 DD 11/30/23			4,439,000.000	4,440,560.57
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23			12,860,000.000	12,883,610.19
U S TREASURY NOTE 4.375% 12/15/2026 DD 12/15/23			16,305,000.000	16,213,921.25
U S TREASURY NOTE 4.500% 05/31/2029 DD 05/31/24			38,076,000.000	38,358,595.51
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23			3,585,000.000	3,625,891.41
U S TREASURY NOTE 4.625% 02/28/2026 DD 02/29/24			1,080,000.000	1,076,160.93
U S TREASURY NOTE 4.625% 04/30/2029 DD 04/30/24			3,794,000.000	3,839,942.99
U S TREASURY NOTE 4.625% 05/31/2031 DD 05/31/24			27,306,000.000	27,779,588.43
U S TREASURY NOTE 4.625% 06/15/2027 DD 06/15/24			25,148,000.000	25,224,622.94
U S TREASURY NOTE 4.625% 06/30/2025 DD 06/30/23			8,660,000.000	8,618,475.99
U S TREASURY NOTE 4.625% 06/30/2026 DD 06/30/24			22,500,000.000	22,459,570.20
U S TREASURY NOTE 4.625% 09/30/2028 DD 09/30/23			9,099,000.000	9,180,748.87
U S TREASURY NOTE 4.875% 05/31/2026 DD 05/31/24			35,027,000.000	35,096,780.44
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23			5,250,000.000	5,350,488.25
U S TREASURY NOTE 5.000% 09/30/2025 DD 09/30/23			12,130,000.000	12,125,261.78
U S TREASURY NOTE 5.000% 10/31/2025 DD 10/31/23			420,000.000	420,016.41
U.S.I. 5/24 (2029) TL 0.000% 11/22/2029 DD 05/20/24			981,627.070	981,018.47
U.S.I. 5/24 (2030) TL 0.000% 09/27/2030 DD 05/20/24			774,159.740	773,834.59
UAE INTERNATIONAL GOVERN 144A 4.857% 07/02/2034 DD 07/02/24			1,474,000.000	1,469,934.71
UBER 2/23 TLB 0.000% 02/28/2030 DD 02/22/23			762,299.860	765,333.82
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			2,796,000.000	2,664,222.56
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	1,012,351.71
UBER TECHNOLOGIES INC 144A 7.500% 09/15/2027 DD 09/17/19			93,000.000	94,821.21
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			2,514,000.000	2,535,386.60
UBS AG/STAMFORD CT 4.750% 08/09/2024 DD 08/23/22			891,000.000	889,905.99
UBS GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21			405,000.000	377,581.50
UBS GROUP AG 144A VAR RT 05/14/2032 DD 05/14/21			2,680,000.000	2,289,791.89
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21			370,000.000	339,445.10
UGI ENERGY 6/24 TLB 0.000% 02/22/2030 DD 06/20/24			385,135.000	383,209.31
UKG INC 144A 6.875% 02/01/2031 DD 02/09/24			2,919,000.000	2,955,507.94
ULTIMATE SOFTWARE 1/24 COV-LIT 0.000% 02/10/2031 DD 01/22/24			3,466,498.850	3,477,764.97
UNITED AIR LINES 2/24 TLB 0.000% 02/22/2031 DD 02/12/24			1,741,830.000	1,743,380.23
UNITED AIR LINES/UNITED MILEAG 0.000% 06/21/2027 DD 06/23/20			1,315,403.230	1,340,961.51
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			3,477,000.000	3,358,693.68
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,998,000.000	1,860,356.02
UNITED ELECTRIC SECURITIZ 144A 5.109% 06/01/2033 DD 12/14/22			209,056.616	206,831.87
UNITED KINGDOM GILT REGS 0.250% 01/31/2025			360,000.000	444,374.80
UNITED KINGDOM GILT REGS 0.500% 01/31/2029			595,000.000	641,819.45



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED KINGDOM GILT REGS 3.250% 01/31/2033			890,000.000	1,054,344.17
UNITED PARCEL SERVICE INC 5.150% 05/22/2034 DD 05/22/24			1,928,000.000	1,926,595.83
UNITED PARCEL SERVICE INC 5.500% 05/22/2054 DD 05/22/24			1,748,000.000	1,739,118.76
UNITED RENTALS 2/24 COV-LITE T 0.000% 02/14/2031 DD 01/29/24			2,194,500.000	2,211,639.05
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,120,000.000	999,239.66
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,130,000.000	1,021,716.28
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			401,000.000	397,973.09
UNITED WHOLESALE MORTGAGE 144A 5.500% 04/15/2029 DD 04/07/21			789,000.000	749,533.67
UNITED WHOLESALE MORTGAGE 144A 5.750% 06/15/2027 DD 11/22/21			343,000.000	334,856.53
UNITEDHEALTH GROUP INC 2.300% 05/15/2031 DD 05/19/21			690,000.000	579,775.56
UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07			380,000.000	421,276.14
UNIV OF NEBRASKA NE FACS CORP 3.037% 10/01/2049 DD 10/24/19			1,790,000.000	1,299,320.37
UNIV OF TEXAS TX UNIV REVENUES 2.439% 08/15/2049 DD 05/29/20			1,230,000.000	757,253.31
UNIV OF VIRGINIA VA UNIV REVEN 2.256% 09/01/2050 DD 07/21/20			2,110,000.000	1,258,140.47
UNIVAR/WINDSOR 3/24 (USD) TLB 0.000% 08/01/2030 DD 03/08/24			489,540.000	492,110.09
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			501,784.660	499,637.03
UNIVISION 5/24 TLB 0.000% 01/23/2029 DD 05/17/24			1,000,000.000	990,937.50
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			772,311.230	772,218.55
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			1,007,000.000	846,567.88
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22			1,063,000.000	988,696.83
UNIVISION COMMUNICATIONS 144A 8.000% 08/15/2028 DD 08/07/23			913,000.000	890,384.99
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 01/23/2030 DD 01/23/24			728,000.000	730,309.73
US BANCORP VAR RT 01/23/2035 DD 01/23/24			1,949,000.000	1,960,467.76
US BANCORP VAR RT 12/31/2049 DD 10/26/21			676,000.000	611,366.02
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,016,000.000	944,102.96
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			2,172,000.000	2,060,026.89
US FOODS INC 144A 6.875% 09/15/2028 DD 09/25/23			825,000.000	843,521.49
US FOODS INC 144A 7.250% 01/15/2032 DD 09/25/23			864,000.000	896,750.79
US OUTPATIENT/US RADIOLOGY COV-LT TL			709,859.700	711,811.82
US SILICA 3/23 COV-LITE TLB 0.000% 03/25/2030 DD 03/02/23			626,616.370	627,919.73
USA COMPRESSION PARTNERS 144A 7.125% 03/15/2029 DD 03/18/24			1,901,000.000	1,915,474.22
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			859,000.000	860,972.26
USI INC/NY 144A 7.500% 01/15/2032 DD 12/29/23			1,493,000.000	1,516,356.50
VAIL RESORTS INC 144A 6.500% 05/15/2032 DD 05/08/24			1,104,000.000	1,117,298.78
VALE OVERSEAS LTD 6.125% 06/12/2033 DD 06/12/23			1,044,000.000	1,052,107.98
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22			770,000.000	809,738.83
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			240,173.900	235,127.99



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VEEAM SOFTWARE 4/24 TLB 0.000% 04/14/2031 DD 03/27/24			1,516,136.710	1,518,031.88
VELOCITY VEHICLE GROUP LL 144A 8.000% 06/01/2029 DD 06/06/24			316,000.000	324,604.68
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	1,778,762.24
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			2,397,000.000	2,041,994.47
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,126,000.000	2,805,215.19
VENTURE GLOBAL CALCASIEU 144A 6.250% 01/15/2030 DD 01/13/23			317,000.000	321,733.12
VENTURE GLOBAL LNG INC 144A 8.125% 06/01/2028 DD 05/26/23			2,499,000.000	2,576,693.91
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23			1,268,000.000	1,315,088.01
VENTURE GLOBAL LNG INC 144A 9.500% 02/01/2029 DD 10/24/23			855,000.000	937,105.34
VENTURE GLOBAL LNG INC 144A 9.875% 02/01/2032 DD 10/24/23			1,305,000.000	1,418,811.67
VERALTO CORP 144A 5.350% 09/18/2028 DD 09/18/23			4,560,000.000	4,580,391.91
VERALTO CORP 144A 5.500% 09/18/2026 DD 09/18/23			2,650,000.000	2,650,390.61
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			727,998.085	710,718.90
VERISK ANALYTICS INC 5.250% 06/05/2034 DD 06/05/24			1,370,000.000	1,351,746.29
VERITEXT 3/24 TLB 0.000% 08/09/2030 DD 03/20/24			607,201.370	609,174.78
VERITIV 11/23 TL 0.000% 11/30/2030 DD 11/06/23			425,000.000	424,256.25
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20			1,875,000.000	1,519,723.56
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			2,281,000.000	1,940,079.05
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			3,246,000.000	3,157,911.00
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			185,000.000	191,993.71
VERIZON MASTER TRUST 1 A 4.490% 01/22/2029 DD 01/26/23			1,674,000.000	1,652,408.08
VERIZON MASTER TRUST 1 A1A 5.000% 12/20/2028 DD 01/18/24			1,608,000.000	1,601,215.20
VERIZON MASTER TRUST 3 A1A 5.340% 04/22/2030 DD 04/23/24			515,000.000	519,570.22
VERIZON MASTER TRUST 5 A 144A 5.000% 06/21/2032 DD 06/28/24			4,673,000.000	4,662,256.77
VERTIV 5/24 TLB 0.000% 03/02/2027 DD 05/20/24			631,479.050	632,704.12
VERUS SECURITIZAT INV1 A1 144A VAR RT 08/25/2067 DD 08/01/22			467,572.665	460,466.03
VERUS SECURITIZATION 8 A3 144A VAR RT 09/25/2067 DD 10/01/22			302,936.892	299,513.55
VIALTO PARTNERS 4/22 TL 0.000% 04/29/2029 DD 04/08/22			597,630.000	482,586.23
VIATRIS INC 3.850% 06/22/2040 DD 06/22/21			985,000.000	721,819.75
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			525,000.000	517,952.87
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			1,685,000.000	1,532,535.97
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			490,000.000	463,543.48
VICI PROPERTIES LP 5.125% 05/15/2032 DD 04/29/22			460,000.000	439,194.48
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			877,000.000	800,721.05
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			1,727,000.000	1,709,157.85
VIKING CRUISES LTD 144A 9.125% 07/15/2031 DD 06/30/23			801,000.000	867,826.63
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	935,674.60
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			4,329,000.000	3,567,918.56
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			273,000.000	249,605.45



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIRGINIA ELECTRIC AND POWER CO 4.000% 01/15/2043 DD 01/08/13			360,000.000	290,632.57
VIRGINIA ELECTRIC AND POWER CO 5.000% 01/15/2034 DD 01/08/24			1,480,000.000	1,441,483.03
VIRGINIA POWER FUEL SECURITIZA 4.877% 05/01/2033 DD 02/14/24			2,300,000.000	2,294,828.86
VIRGINIA POWER FUEL SECURITIZA 5.088% 05/01/2029 DD 02/14/24			2,210,000.000	2,199,123.24
VIRGINIA ST CMWLTH UNIV HLTH S 4.000% 07/01/2054 DD 04/18/24			385,000.000	366,494.86
VIRTU FINANCIAL 6/24 TLB 0.000% 06/13/2031 DD 06/10/24			1,397,000.000	1,393,507.50
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			2,073,305.100	2,073,636.83
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			121,000.000	117,049.63
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,635,000.000	1,612,200.09
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,943,000.000	1,910,226.26
VISTRA OPERATIONS CO LLC 144A 6.000% 04/15/2034 DD 04/12/24			861,000.000	864,916.69
VISTRA OPERATIONS CO LLC 144A 6.875% 04/15/2032 DD 04/12/24			981,000.000	995,872.94
VISTRA OPERATIONS CO LLC 144A 7.750% 10/15/2031 DD 09/26/23			3,598,000.000	3,745,845.42
VISTRA ZERO 3/24 COV-LITE TLB 0.000% 04/30/2031 DD 03/07/24			502,740.000	504,750.96
VITERRA FINANCE BV 144A 3.200% 04/21/2031 DD 04/21/21			610,000.000	527,728.96
VITERRA FINANCE BV 144A 5.250% 04/21/2032 DD 04/21/22			1,870,000.000	1,826,894.33
VIVID SEATS 2/22 COV-LITE TL 0.000% 02/03/2029 DD 01/20/22			613,884.210	615,418.92
VIVINT/APX 7/21 COV-LITE TLB 0.000% 07/10/2028 DD 06/24/21			120,484.650	120,613.57
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	773,374.80
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			5,961,000.000	4,950,423.79
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	2,174,358.67
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	654,447.74
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			554,324.920	553,981.24
VOLKSWAGEN AUTO LOAN ENHA 1 A3 5.020% 06/20/2028 DD 06/13/23			1,135,000.000	1,130,478.96
VOLKSWAGEN AUTO LOAN ENHA 1 A4 5.010% 01/22/2030 DD 06/13/23			373,000.000	371,429.37
VOLKSWAGEN GROUP OF AMERI 144A 5.250% 03/22/2029 DD 03/22/24			1,655,000.000	1,645,528.46
VOLKSWAGEN GROUP OF AMERI 144A 5.800% 09/12/2025 DD 09/12/23			3,469,000.000	3,476,155.37
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			263,211.038	259,337.25
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			691,125.730	683,715.21
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			284,903.961	282,402.87
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			383,812.523	381,702.36
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	927,254.90
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,109,000.000	2,651,436.88
WALKER & DUNLOP 12/21 TLB			794,911.770	792,924.49
WARNER MUSIC 1/24 TLI 0.000% 01/20/2028 DD 01/08/24			2,725,000.000	2,726,280.75
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23			1,414,000.000	1,154,253.13
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,816,000.000	2,776,632.32
WATERBRIDGE 6/24 TLB 0.000% 06/21/2029 DD 06/11/24			1,663,000.000	1,650,527.50
WATERBRIDGE NDB OPERATING 4/24 0.000% 05/10/2029 DD 04/23/24			803,000.000	806,348.51



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2024

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WATERFALL EAGLE FUND LLC			484,941,486.870	484,941,486.87
WAYSTAR/NAVICURE 6/24 TLB 0.000% 10/22/2029 DD 06/17/24			1,423,356.500	1,423,356.50
WEBSTER FINANCIAL CORP VAR RT 11/01/2030 DD 10/30/20			1,500,000.000	1,373,328.00
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			417,950.000	154,641.50
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20			285,000.000	246,804.34
WELLS FARGO & CO VAR RT 04/22/2028 DD 04/22/24			4,905,000.000	4,948,794.53
WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23			635,000.000	628,957.27
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23			1,531,000.000	1,533,068.57
WELLS FARGO BANK NA 5.254% 12/11/2026 DD 12/11/23			1,405,000.000	1,406,409.24
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	821,817.26
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			770,000.000	736,803.99
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	265,988.29
WESCO DISTRIBUTION INC 144A 6.375% 03/15/2029 DD 03/07/24			2,645,000.000	2,654,725.67
WESCO DISTRIBUTION INC 144A 6.625% 03/15/2032 DD 03/07/24			1,801,000.000	1,820,395.10
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,985,000.000	3,041,676.20
WEST LINN OR 3.000% 06/01/2034 DD 08/30/18			35,000.000	32,746.98
WESTERN ASSET INTERMEDIATE			1,949.000	15,319.14
WESTERN DENTAL 8/21 DELAYED TL 0.000% 08/18/2028 DD 07/28/21			35,158.940	24,435.46
WESTERN DENTAL 8/21 TLB 0.000% 08/18/2028 DD 07/28/21			344,152.380	239,185.90
WESTERN MIDSTREAM OPERATING LP 6.350% 01/15/2029 DD 09/29/23			884,000.000	912,131.53
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			1,395,000.000	1,297,573.48
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 01/27/2031 DD 01/08/24			1,109,682.970	1,109,927.10
WESTLAKE AUTOMOBILE 1A A3 144A 5.210% 01/18/2028 DD 01/20/23			966,000.000	962,635.91
WESTLAKE AUTOMOBILE 2A B 144A 5.620% 03/15/2030 DD 06/12/24			1,364,000.000	1,364,666.72
WESTPAC BANKING CORP 5.050% 04/16/2029 DD 05/16/24			1,713,000.000	1,717,838.15
WFCIT 2024-A1 A 4.940% 02/15/2029 DD 03/01/24			4,416,000.000	4,411,041.28
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,187,127.14
WHATABRANDS/WHATABURGER 5/24 T 0.000% 08/03/2028 DD 05/06/24			773,125.320	772,924.31
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			3,334,000.000	3,217,084.62
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21			2,580,000.000	2,182,879.39
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			641,000.000	615,323.51
WILLIAMS COS INC/THE 4.900% 03/15/2029 DD 01/05/24			1,666,000.000	1,644,753.00
WILLIAMS SCOTSMAN INC 144A 6.125% 06/15/2025 DD 06/15/20			953,000.000	951,403.74
WILLIAMS SCOTSMAN INC 144A 6.625% 06/15/2029 DD 06/28/24			694,000.000	700,271.40
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			1,152,042.800	1,069,383.73
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			1,670,000.000	1,439,370.33
WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21			2,212,000.000	1,847,918.96
WORLD OMNI AUTO RECEIVABL B A3 5.270% 09/17/2029 DD 05/22/24			1,112,000.000	1,115,302.76
WORLD OMNI AUTO RECEIVABL B A4 5.230% 07/15/2030 DD 05/22/24			945,000.000	951,734.07



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			857,612.887	844,918.68
WORLD OMNI AUTO RECEIVABL D A3 5.790% 02/15/2029 DD 11/08/23			749,000.000	758,217.12
WORLD OMNI AUTOMOBILE LEA A A3 5.260% 10/15/2027 DD 04/17/24			1,581,000.000	1,583,051.35
WORLD OMNI AUTOMOBILE LEA A A4 5.040% 07/17/2028 DD 05/24/23			309,000.000	307,210.46
WORLD OMNI AUTOMOBILE LEA A A4 5.250% 09/17/2029 DD 04/17/24			1,145,000.000	1,147,927.99
WORLD WIDE TECHNOLOGY 3/24 TL 0.000% 03/01/2030 DD 03/04/24			837,469.990	839,563.67
WORLDPAY/BOOST NEWCO 9/23 (USD 0.000% 09/20/2030 DD 09/12/23			1,265,000.000	1,264,822.90
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2027 DD 09/24/20			565,204.950	79,128.69
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			1,040,773.850	1,043,021.92
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,562,610.670	1,567,361.01
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			1,537,000.000	1,482,409.91
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			3,730,000.000	3,439,470.37
WR GRACE HOLDINGS LLC 144A 7.375% 03/01/2031 DD 02/17/23			760,000.000	770,393.76
WRIGHT EXPRESS 1/24 TLB1 0.000% 03/31/2028 DD 01/09/24			742,561.240	742,962.22
WYNDHAM DESTINATIONS 12/23 TLB 0.000% 12/14/2029 DD 12/11/23			1,980,792.120	1,985,744.10
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			457,408.600	456,608.14
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			834,000.000	777,379.15
XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21			1,219,303.400	184,590.35
XPO INC 144A 6.250% 06/01/2028 DD 05/24/23			838,000.000	842,232.74
XPO INC 144A 7.125% 06/01/2031 DD 05/24/23			292,000.000	298,311.00
XPO LOGISTICS 12/23 TLB 0.000% 02/28/2031 DD 12/05/23			597,000.000	598,122.36
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			1,700,357.700	1,697,926.19
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,222,000.000	2,116,556.77
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			1,965,000.000	1,734,332.38
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			1,282,000.000	1,179,225.78
YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22			1,465,000.000	1,408,374.24
ZAYO 4/22 INCREMENTAL TLB 0.000% 03/09/2027 DD 04/26/22			1,368,144.680	1,200,916.36
ZEBRA TECHNOLOGIES CORP 144A 6.500% 06/01/2032 DD 05/28/24			1,265,000.000	1,280,902.32
ZELIS/REDCARD 1/24 COV-LITE TL 0.000% 09/28/2029 DD 01/05/24			826,927.500	826,026.14
ZF NORTH AMERICA CAPITAL 144A 6.875% 04/23/2032 DD 04/23/24			1,238,000.000	1,279,823.07
ZF NORTH AMERICA CAPITAL 144A 7.125% 04/14/2030 DD 04/14/23			812,000.000	840,465.47
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,351,000.000	1,148,311.22
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,775,000.000	1,740,868.52
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,821,000.000	1,618,801.85
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			4,118,000.000	3,743,850.47
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			1,848,335.260	1,851,699.23
TOTAL FIXED INCOME SECURITIES			191,664,875,838.3..	5,635,861,562.88
FUTURES CONTRACTS				
E-MINI RUSS 2000 FUTURE (CME) EXP SEP 24			210.000	195,786.60



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EURO-BTP FUTURE (EUX) EXP SEP 24			-28.000	41,712.51
EURO-BUND FUTURE (EUX) EXP SEP 24			23.000	29,333.80
US 10YR NOTE FUTURE (CBT) EXP SEP 24			-408.000	-293,151.41
US 10YR ULTRA FUTURE (CBT) EXP SEP 24			213.000	-243,204.39
US 2YR NOTE FUTURE (CBT) EXP SEP 24			789.000	184,765.37
US 5YR NOTE FUTURE (CBT) EXP SEP 24			-444.000	66,868.85
US TREAS BD FUTURE (CBT) EXP SEP 24			-55.000	-76,054.66
US ULTRA BOND FUTURE (CBT) EXP SEP 24			-148.000	-243,310.76
TOTAL FUTURES CONTRACTS			152.000	-337,254.09
NATURAL RESOURCES				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			34,637,557.670	34,637,557.67
KAYNE ANDERSON ENER FD VII LP			56,442,538.000	56,442,538.00
TAURUS MINING FINANCE FD LLC			4,532,599.050	4,532,599.05
TOTAL NATURAL RESOURCES			95,612,694.720	95,612,694.72
OTHER				
ALLSPRING UTILITIES AND HIGH			44,441.000	436,410.62
BANCROFT FUND LTD			4,487.000	71,350.30
BEXIL INVESTMENT TRUST			77,216.000	969,060.80
CLOUGH GLOBAL OPPORTUNITIES			8,522.000	45,848.36
FIRST TRUST SPECIAL FINANC			293,009.000	1,139,805.01
ISHARES SILVER TRUST			1,016,573.000	27,010,344.61
SPDR GOLD SHARES			275,563.000	59,248,800.63
VIRTUS DVD INTRST & PRM STR			164,972.000	2,025,856.16
TOTAL OTHER			1,884,783.000	90,947,476.49
PREFERRED SECURITIES				
BANK OF HAWAII CORP PFD 8.000%			85,800.000	2,192,190.00
BROOKFIELD PROPERTY PREFERRED PFD 6.250% CUMULATIVE			703.000	10,320.04
CIA ENERGETICA DE MINAS GERAIS			3,812,640.001	6,774,884.42
CITIZENS FINANCIAL GROUP INC PFD 7.375%			51,823.000	1,375,641.54
CULLEN/FROST CAPITAL TRUST II VAR RT 03/01/2034 DD 06/01/04			4,000,000.000	3,534,343.00
FIRST HORIZON CORP PFD 4.700% NON-CUMULATIVE			4,875.000	83,216.25
HUNTINGTON BANCSHARES INC/OH PFD 4.500% NON-CUMULATIVE			100.000	1,787.00
ITAU UNIBANCO HOLDING SA			517,400.000	3,012,488.37
META MATLS CONTRA PFD			1,100.000	3,184.50
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PETROLEO BRASILEIRO SA			608,400.000	4,167,760.98
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.000	11,022.51
TOTAL PREFERRED SECURITIES			9,108,002.001	21,166,838.61
PRIVATE EQUITY				



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ADAMS STREET SPC FUND III B1			12,827,903.000	12,827,903.00
ADAMS STREET SPC II A1			203,086,423.000	203,086,423.00
ADAMS STREET SPC II B1			196,045,983.000	196,045,983.00
ADAMS STREET SPC III A1			13,019,183.000	13,019,183.00
AMERRA AGRI FUND II			22,674,239.380	22,674,239.38
AMERRA-KRS AGRI HOLDING CO LP			48,952,564.620	48,952,564.62
ARCANO FUND LP			14,040,312.410	14,040,312.41
ARCTOS SPORTS PTNS FUND II			19,489,029.000	19,489,029.00
ARCTOS SPORTS PTNS II COINV LP			64,369,476.000	64,369,476.00
ARES SPECIAL SIT IV LP			30,192,928.250	30,192,928.25
BARINGS RE EUR VAL ADD I SCSP			42,745,020.550	45,811,975.77
BAY HILLS EMERGING PARTNERS I LP			5,863,350.310	5,863,350.31
BAY HILLS EMERGING PARTNERS II LP			98,283,088.330	98,283,088.33
BAY HILLS EMERGING PARTNERS III LP			90,145,085.180	90,145,085.18
BAY HILLS EMERGING PTNRS II-B LP			64,800,871.970	64,800,871.97
BDCM OPPORTUNITY FD IV LP			98,222,080.000	98,222,080.00
BLACKSTONE CAP PARTNERS VI LP			25,592,512.830	25,592,512.83
BLACKSTONE CAPITAL V LP			26,058.950	26,058.95
BLUE TORCH CREDIT OPP FD I LP			224,029,716.000	224,029,716.00
BSP COINVEST VEHICLE K LP			55,625,101.000	55,625,101.00
BSP PRIVATE CREDIT FUND			132,202,578.000	132,202,578.00
CERBERUS KRS LEVERED LOAN OPP			284,234,542.000	284,234,542.00
CM GROWTH CAPITAL PARTNERS LP			2.000	2.00
COLUMBIA CAP EQUITY PTRS IV			4,362,487.400	4,362,487.40
CRESTVIEW CAPITAL PARTNERS II LP			28,133,594.280	28,133,594.28
CRESTVIEW PARTNERS III LP			45,351,040.000	45,351,040.00
CS ADJ INVEST PTNS PARALLEL LP			154,691,761.690	154,691,761.69
CVC CAPITAL PARTNERS VI LP			31,074,640.040	33,304,245.46
DAG VENTURE II			1,248,489.260	1,248,489.26
DAG VENTURES III LP			192,844.390	192,844.39
DAG VENTURES IV LP			26,437,475.940	26,437,475.94
DAG VENTURES V LP			37,863.180	37,863.18
DANIEL BOONE LLC			145,586,695.000	145,586,695.00
DCM VI LP			1,730,574.000	1,730,574.00
GREEN EQUITY INVESTORS V LP			930,513.000	930,513.00
GREEN EQUITY INVESTORS VI LP			60,888,128.420	60,888,128.42
GREEN EQUITY INVESTORS VII LP			37,596,342.510	37,596,342.51
H&F SPOCK 1 LP			14,753,314.000	14,753,314.00
HARVEST PARTNERS VI LP			5,943,720.420	5,943,720.42



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HARVEST PARTNERS VII LP			51,536,594.000	51,536,594.00
HIG BIOVENTURES II			12,556,914.630	12,556,914.63
HIG CAPITAL PARTNERS V L P			10,243,841.180	10,243,841.18
HIG VENTURE PARTNERS II LP			3,076,898.630	3,076,898.63
HORSLEY BRIDGE INTERNATIONAL V			87,176,961.000	87,176,961.00
KEYHAVEN CAPITAL PARTNERS III GP LP			8,644,982.750	9,265,260.26
KEYHAVEN CAPITAL PARTNERS IV			19,150,400.180	20,524,441.39
KEYHAVEN IV CO-INVEST LP			3,763,387.960	4,033,411.05
LEVINE LEICHTMAN CAP PTNRS VI LP			86,404,985.980	86,404,985.98
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			2,831,711.470	2,831,711.47
MARATHON BLUEGRASS LP			738,930,637.960	738,930,637.96
MARITIME PARTNERS LP			185,238,990.810	185,238,990.81
MESA WEST CORE LENDING FUND LP			91,907,060.000	91,907,060.00
MHR INSTITUTIONAL PARTNERS III			686,563.000	686,563.00
MIDDLEGROUND PARTNERS II LP			88,879,889.810	88,879,889.81
MILL ROAD CAPITAL I LP			1,851,504.084	1,851,504.08
NEW MOUNTAIN PTNRS III LP			1,624,807.000	1,624,807.00
NEW MOUNTAIN PTNRS IV LP			11,120,979.000	11,120,979.00
NEW STATE CP FUND III LP			11,240,266.260	11,240,266.26
OBERLAND CAP HEALTHCARE LP			8,844,279.000	8,844,279.00
RIVERSIDE CAPITAL APPREC FUND VI LP			18,564,015.000	18,564,015.00
SECONDARY OPP FUND III LP			19,669,883.800	19,669,883.80
STRATEGIC VAL SPEC SIT FD V LP			77,610,846.780	77,610,846.78
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			69,109,416.010	69,109,416.01
SUN CAPITAL PARTNERS IV LP			92,178.000	92,178.00
TPF II LP			109,590.000	109,590.00
TRITON FUND IV LP			23,439,842.400	25,121,651.09
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			4,490,780.850	4,490,780.85
VANTAGEPOINT VENTURE PART IV-Q			66,399.000	66,399.00
VISTA EQUITY PARTNERS FUND III			2,335,831.000	2,335,831.00
VISTA EQUITY PARTNERS FUND IV LP			36,356,818.000	36,356,818.00
VISTA EQUITY PTNRS FD VI LP			51,518,198.000	51,518,198.00
WARBURG PINCUS PE IX LP			70,504.000	70,504.00
WARBURG PINCUS PRIVATE EQUITY X LP			849,077.460	849,077.46
WAYZATA OPPORTUNITIES FUND III			2,232,975.000	2,232,975.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			228,162,215.220	228,162,215.22
TOTAL PRIVATE EQUITY			4,265,817,757.534	4,275,060,468.67
REAL ESTATE				
BARINGS EURO REAL ESTATE II			58,581,947.570	62,785,202.31



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DIVCOWEST FUND IV REIT LLC			1,417,599.310	1,417,599.31
FUNDAMENTAL PARTNERS III			74,586,949.000	74,586,949.00
GREENFIELD ACQUI RTNRS VII LP			2,190,145.000	2,190,145.00
HARRISON STREET CORE PROPERTY FUND LP			404,877,797.000	404,877,797.00
IFM US INFRA DEBT FUND			104,470,867.230	104,470,867.23
LUBERT-ADLER RE FD VII LP			18,442,044.670	18,442,044.67
LUBERT-ADLER RE FUND VII-B LP			12,290,727.680	12,290,727.68
MESA WEST FUND IV			23,727,935.000	23,727,935.00
MIDDLEGROUND PARTNERS I LP			69,777,823.760	69,777,823.76
MIDDLEGROUND PARTNERS II-X LP			46,926,831.910	46,926,831.91
PATRON CAPITAL V LP			19,242,080.160	20,622,699.42
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			399,042,693.120	399,042,693.12
RUBENSTEIN PROPERTIES FUND II LP			7,795,169.090	7,795,169.09
STOCKBRIDGE FUND LP			159,241,591.400	159,241,591.40
WALTON STREET RE FD VII-Q LP			7,257,467.600	7,257,467.60
WALTON STREET REAL ESTATE FUND VI LP			16,821,707.510	16,821,707.51
TOTAL REAL ESTATE			1,433,991,377.010	1,439,575,251.01
Grand Total			200,086,178,978.3..	26,929,067,835.96