

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
ARROWMARK FUND I			552,069,089.000	552,069,089.00
BLACKSTONE STRAT OPP			2,525,216.120	2,525,216.12
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			358,526.780	358,526.78
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,459,032.030	1,459,032.03
MAGNETAR MTP EOF II			35,678,607.620	35,678,607.62
MYRIAD OPPORTUNITIES			48,648,563.010	48,648,563.01
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00
PINE RIVER FUND LTD			139,672.780	139,672.78
SRS PARTNERS USÉÉÉÉ			5,994,083.350	5,994,083.35
TOTAL ALTERNATIVE INVESTMENTS			646,872,792.690	646,872,790.69
CASH & CASH EQUIVALENTS				
ABN AMRO FDG USA DISC 01/04/2021			3,600,000.000	3,598,695.00
ABN AMRO FDG USA DISC 02/08/2021			2,600,000.000	2,598,700.00
ATLANTIC ASSET DISC 02/10/2021			3,800,000.000	3,797,973.34
AUSTRALIA & NZ BK DISC 03/17/2021			2,700,000.000	2,698,582.50
BANK OF MONTREAL DISC 01/05/2021			3,850,000.000	3,848,272.85
BARCLAYS BANK DISC 01/11/2021			3,750,000.000	3,748,031.25
BARCLAYS BANK DISC 03/16/2021			2,800,000.000	2,798,180.00
BLACKROCK MONEY MARKET FD B			94.450	94.45
BPCE DISC 03/03/2021			3,900,000.000	3,897,102.08
CANTOR REPO A TRI REPO 0.100% 01/04/2021 DD 12/30/20			290,200,000.000	290,200,000.00
CNH/USD SPOT OPTION 2021 PUT APR 21 006.650 ED 041521			2,324,300.000	0.00
COLLATERALIZED CP DISC 02/17/2021			1,200,000.000	1,199,488.00
CONAGRA FOODS DISC 01/05/2021			1,537,000.000	1,536,684.06
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			226,965,987.230	226,965,987.23
EUR/USD SPOT OPTION 2021 CALL MAR 21 001.205 ED 033121			-6,180,000.000	-85,284.00
EXELON GENERATION DISC 01/13/2021			783,000.000	782,885.81
FMS WERTMANAGEM DISC 03/19/2021			1,250,000.000	1,249,168.75
FMS WERTMANAGEMEN DISC 01/13/2021			2,850,000.000	2,848,910.67
FORD MTR CR CO DISC 02/01/2021			2,790,000.000	2,668,030.50
GBP/USD SPOT OPTION 2021 PUT JAN 21 001.350 ED 010821			-5,135,000.000	-65,728.00
GENERAL MOTORS DISC 01/04/2021			500,000.000	499,805.56
GENERAL MOTORS DISC 01/13/2021			504,000.000	503,741.00
GENERAL MOTORS DISC 04/01/2021			1,737,000.000	1,732,838.45
GTA FUNDING DISC 01/05/2021			3,950,000.000	3,949,451.39
INSTITUTIONAL SEC DISC 01/06/2021			50,000,000.000	49,997,861.00
JABIL INC DISC 01/04/2021			2,554,000.000	2,552,460.50
LIBERTY ST FDG DISC 01/07/2021			3,900,000.000	3,898,405.33

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LLOYDS BK PLC DISC 03/12/2021			3,850,000.000	3,847,129.61
MANHATTAN AST FDG DISC 02/23/2021			2,750,000.000	2,748,418.75
MATCHPOINT FIN DISC 02/01/2021			1,150,000.000	1,149,373.89
MERRILL LYNCH REV REPO 0.050% 01/04/2021 DD 12/31/20			23,727,000.000	23,727,000.00
MITSUBISHI UFJ TR DISC 02/26/2021			2,750,000.000	2,748,235.42
MITSUBISHI UFJ TR DISC 04/19/2021			1,200,000.000	1,198,929.00
MIZUHO BANK LTD DISC 02/10/2021			3,850,000.000	3,847,946.67
NATIONAL AUST BK DISC 03/10/2021			3,950,000.000	3,948,025.00
NATIONAL BK CANADA DISC 01/04/2021			3,750,000.000	3,748,406.25
NATIONAL BK CANADA DISC 04/01/2021			3,900,000.000	3,897,292.75
NATIONWIDE BLDG DISC 01/05/2021			2,800,000.000	2,799,457.89
NATIONWIDE BLDG DISC 01/14/2021			1,200,000.000	1,199,728.67
NATIONWIDE BLDG DISC 01/19/2021			1,250,000.000	1,249,672.57
NATIONWIDE BLDG DISC 01/20/2021			2,750,000.000	2,749,279.65
NEW YORK ST TRANSPRTN DEV CORP 1.360% 12/01/2021 DD 12/01/20			440,000.000	440,000.00
NISSAN MTR ACCEPT DISC 01/29/2021			250,000.000	241,138.89
NRW BANK DISC 01/22/2021			2,900,000.000	2,899,344.28
NRW BANK DISC 01/28/2021			4,050,000.000	4,048,795.13
NZD/GBP SPOT OPTION 2021 CALL MAR 21 002.020 ED 031221			6,765,000.000	21,269.06
OLD LINE FDG CORP DISC 02/01/2021			3,750,000.000	3,747,910.41
SECURITIES LENDING POOL			0.000	0.00
SKANDINAVISKA ENS DISC 03/01/2021			3,900,000.000	3,898,201.13
SOCIETE GENERALE DISC 02/01/2021			3,850,000.000	3,848,203.33
SUMITOMO MTSU BKG DISC 02/10/2021			1,150,000.000	1,149,305.85
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)			100,000.000	100,000.00
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00
SWAP COLLATERAL WITH CITIBANK			550,000.000	550,000.00
SWAP COLLATERAL WITH GOLDMAN			-680,000.000	-680,000.00
SWAP COLLATERAL WITH JP MORGAN			50,000.000	50,000.00
SWAP COLLATERAL WITH MORGAN STANLEY			-230,000.000	-230,000.00
SWAP COLLATERAL WITH TORONTO DOMINION			-100,000.000	-100,000.00
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00
SWAP COLLATERAL WITH UBS			-60,000.000	-60,000.00
TBA COLLATERAL WITH JP MORGAN			-214,000.000	-214,000.00
TORONTO-DOMINION DISC 03/22/2021			3,900,000.000	3,897,474.75
TOTAL CAPITAL CDA DISC 01/12/2021			3,750,000.000	3,748,468.75
U S TREASURY BILL 0.000% 01/05/2021 DD 08/04/20			16,000,000.000	15,996,527.20
U S TREASURY BILL 0.000% 01/28/2021 DD 01/30/20			1,265,000.000	1,264,821.64
U S TREASURY BILL 0.000% 02/04/2021 DD 08/06/20			66,863,000.000	66,849,738.84

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BILL 0.000% 03/18/2021 DD 09/17/20			9,120,000.000	9,118,214.76
U S TREASURY BILL 0.000% 04/15/2021 DD 10/15/20			10,000,000.000	9,997,679.76
USD/EUR SPOT OPTION 2021 PUT MAR 21 001.185 ED 033121			-5,755,000.000	-47,178.25
VIATRIS INC DISC 03/22/2021			1,860,000.000	1,856,708.83
VODAFONE GROUP DISC 01/04/2021			3,741,000.000	3,740,563.55
WALGREENS BOOTS DISC 01/22/2021			1,254,000.000	1,253,622.06
WESTPAC BANKING DISC 02/01/2021			3,900,000.000	3,898,925.33
TOTAL CASH & CASH EQUIVALENTS			809,996,381.680	817,584,969.14
CONVERTIBLE OR EXCHANGEABLE SECURITIES				
AIR CANADA 144A 4.000% 07/01/2025 DD 06/02/20			100,000.000	147,500.00
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,545,000.000	1,936,761.84
ARBOR REALTY TRUST INC 4.750% 11/01/2022 DD 11/12/19			1,184,000.000	1,163,540.48
ARBOR REALTY TRUST INC 5.250% 07/01/2021 DD 07/20/18			518,000.000	594,239.94
BP CAPITAL MARKETS PLC REGS 1.000% 04/28/2023			900,000.000	1,277,781.94
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			610,000.000	581,471.30
EXANTAS CAPITAL CORP 4.500% 08/15/2022 DD 08/16/17			2,390,000.000	2,195,932.00
LIBERTY BROADBAND CORP 144A 1.250% 09/30/2050 DD 11/23/20			905,000.000	913,607.46
LIBERTY BROADBAND CORP 144A 2.750% 09/30/2050 DD 08/27/20			470,000.000	502,788.20
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20			375,000.000	397,734.71
MFA FINANCIAL INC 6.250% 06/15/2024 DD 06/03/19			1,005,000.000	999,956.23
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18			1,620,000.000	1,840,806.00
PENNYMAC CORP 5.500% 11/01/2024 DD 11/07/19			1,088,000.000	1,068,960.00
REDWOOD TRUST INC 4.750% 08/15/2023 DD 08/18/17			1,107,000.000	1,043,846.44
REDWOOD TRUST INC 5.625% 07/15/2024 DD 06/25/18			748,000.000	703,813.78
SABRE GLBL INC 144A 4.000% 04/15/2025 DD 04/17/20			465,000.000	834,442.50
SONY CORP 0.000% 09/30/2022			34,000,000.000	679,538.96
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			90,000.000	130,725.00
UBER TECHNOLOGIES INC 144A 0.000% 12/15/2025 DD 12/11/20			2,180,000.000	2,230,224.69
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17			2,690,000.000	2,609,275.23
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			53,990,000.000	21,852,946.70
CONVERTIBLE SECURITIES				
2020 CASH MANDATORY EXCHA 144A PFD 5.250%			525.000	637,717.50
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			27,250.000	1,379,667.50
BECTON DICKINSON AND CO PFD 6.000%			11,900.000	656,047.00
BROADCOM INC PFD 8.000% CUMULATIVE			1,400.000	1,991,458.00
CENTERPOINT ENERGY INC PFD 7.000%			24,400.000	995,520.00
DANAHER CORP PFD 5.000%			745.000	962,972.10
DOMINION ENERGY INC PFD 7.250% CUMULATIVE			13,000.000	1,304,290.00
DTE ENERGY CO PFD 6.250%			30,650.000	1,455,081.01

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NEXTERA ENERGY INC PFD 4.872%			35,100.000	2,077,920.00
NEXTERA ENERGY INC PFD 5.279%			38,450.000	1,954,798.00
NEXTERA ENERGY INC PFD 6.219%			19,450.000	999,146.50
SOUTHERN CO/THE PFD 6.750%			39,200.000	2,034,480.00
STANLEY BLACK & DECKER INC PFD 5.250% NOT APPLICABLE			11,700.000	1,310,174.19
TOTAL CONVERTIBLE SECURITIES			253,770.000	17,759,271.80
EQUITY				
1-800-FLOWERS.COM INC			5,827.000	151,502.00
10X GENOMICS INC			2,200.000	311,520.00
180 DEGREE CAPITAL CORP			1,493.000	3,314.46
1ST SOURCE CORP			4,019.000	161,965.70
3D SYSTEMS CORP			13,639.000	142,936.72
3I GROUP PLC			22,951.000	363,297.82
3M CO			55,253.000	9,657,671.87
4LICENSING CORP			1,848.000	3.70
89BIO INC			4,836.000	117,853.32
908 DEVICES INC			328.000	18,679.60
A H BELO CORP			1,518.000	2,292.18
A O SMITH CORP			12,543.000	687,607.26
A-MARK PRECIOUS METALS INC			3,708.000	95,110.20
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			7,529.000	126,137.22
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			5,657.000	376,925.91
AAR CORP			4,424.000	160,237.28
AARON'S CO INC/THE			4,834.000	91,652.64
AARTI INDUSTRIES LTD			102,594.000	1,733,781.35
ABB LTD			468,314.000	13,091,282.24
ABBOTT LABORATORIES			187,662.000	20,547,112.38
ABBVIE INC			255,558.000	27,383,039.70
ABCAM PLC			14,911.000	315,930.17
ABEONA THERAPEUTICS INC			4,106.000	6,446.42
ABERCROMBIE & FITCH CO			9,899.000	201,543.64
ABIOMED INC			6,561.000	2,127,076.20
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			9,199.000	348,090.16
ABRAXAS PETROLEUM CORP			41.000	93.89
ABU DHABI COMMERCIAL BANK PJSC			1,764,670.000	2,920,978.88
ACACIA COMMUNICATIONS INC			4,718.000	344,225.28

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACACIA RESEARCH CORP			6,352.000	25,026.88
ACADIA HEALTHCARE CO INC			10,359.000	520,643.34
ACADIA REALTY TRUST			11,862.000	168,321.78
ACCELERATE DIAGNOSTICS INC			6,795.000	51,506.10
ACCENTURE PLC			93,311.000	24,373,766.31
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	15.16
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			16,135.000	136,340.75
ACCOLADE INC			35,002.000	1,522,587.00
ACCOM INC			306.000	0.61
ACCURAY INC			12,600.000	52,542.00
ACE HARDWARE INDONESIA TBK PT			16,139,600.000	1,970,054.62
ACER THERAPEUTICS INC			800.000	2,096.00
ACETO CHEM INC ESCROW			3,861.000	0.00
ACHIEVE LIFE SCIENCES INC			1.000	8.62
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	7,841.60
ACI WORLDWIDE INC			14,913.000	573,106.59
ACLARIS THERAPEUTICS INC			2,578.000	16,679.66
ACM RESEARCH INC			2,464.000	200,200.00
ACMAT CORP			2,100.000	62,475.00
ACME UNITED CORP			238.000	7,170.94
ACORDA THERAPEUTICS INC			7,589.000	5,237.17
ACORN ENERGY INC			2,343.000	861.57
ACS ACTIVIDADES DE CONSTRUCCIO			3,622.000	120,320.61
ACTIVISION BLIZZARD INC			135,520.000	12,583,032.00
ACTUA CORP			8,061.000	0.00
ACURA PHARMACEUTICALS INC			1,951.000	487.75
ACUSHNET HOLDINGS CORP			4,434.000	179,754.36
ADAMAS PHARMACEUTICALS INC			6,002.000	25,988.66
ADAMIS PHARMACEUTICALS CORP			24.000	11.64
ADAMS RESOURCES & ENERGY INC			3,206.000	77,264.60
ADDUS HOMECARE CORP			2,826.000	330,896.34
ADECCO GROUP AG			5,110.000	341,996.27
ADHERA THERAPEUTICS INC			4.000	0.15
ADIDAS AG			1,405.000	512,116.24
ADIENT PLC			12,747.000	443,213.19
ADMA BIOLOGICS INC			13,286.000	25,907.70
ADOBE INC			58,428.000	29,221,011.36

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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ADTALEM GLOBAL EDUCATION INC			8,796.000	298,624.20
ADTRAN INC			8,244.000	121,763.88
ADVANCE AUTO PARTS INC			80,240.000	12,638,602.40
ADVANCED DRAINAGE SYSTEMS INC			58,067.000	4,853,239.86
ADVANCED EMISSIONS SOLUTIONS I			347.000	1,908.50
ADVANCED ENERGY INDUSTRIES INC			4,939.000	478,934.83
ADVANCED MICRO DEVICES INC			108,323.000	9,934,302.33
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			373,266.000	4,649,551.61
ADVAXIS INC			537.067	187.28
ADVERUM BIOTECHNOLOGIES INC			7,780.000	84,335.20
ADYEN NV			8,650.000	20,161,962.79
AEGION CORP			4,241.000	80,536.59
AEHR TEST SYSTEMS			1,984.000	5,019.52
AENA SME SA			1,414.000	246,020.18
AEOLUS PHARMACEUTICALS INC			328.000	0.69
AERIE PHARMACEUTICALS INC			4,877.000	65,888.27
AEROJET ROCKETDYNE HOLDINGS IN			9,137.000	482,890.45
AEROVIRONMENT INC			3,838.000	333,522.20
AES CORP/THE			688,706.000	16,184,591.00
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61
AFFYMAX INC			1,106.000	110.60
AFLAC INC			100,617.000	4,474,437.99
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	8,097.60
AFYA LTD			11,726.000	296,667.80
AG MORTGAGE INVESTMENT TRUST I			4,312.000	12,720.40
AGCO CORP			1,600.000	164,944.00
AGEX THERAPEUTICS INC			230.000	349.60
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			35,616.000	4,220,139.84
AGILYSYS INC			4,513.000	173,208.94
AGL ENERGY LTD			25,710.000	237,077.50
AGNC INVESTMENT CORP			44,000.000	686,400.00
AGREE REALTY CORP			6,941.000	462,131.78
AIA GROUP LTD HK/01299			2,112,000.000	25,876,177.63
AIM IMMUNOTECH INC			13.000	23.27
AIR LIQUIDE SA			72,560.000	11,918,820.79
AIR PRODUCTS AND CHEMICALS INC			23,852.000	6,516,843.44
AIR TRANSPORT SERVICES GROUP I			273,763.000	8,579,732.42

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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AIRBNB INC			1,606.000	235,760.80
AIRBUS SE			771.000	84,694.60
AKAMAI TECHNOLOGIES INC			24,534.000	2,575,824.66
AKBANK T.A.S.			2,826,422.000	2,635,331.91
AKEBIA THERAPEUTICS INC			16,187.000	45,323.60
AKERO THERAPEUTICS INC			2,760.000	71,208.00
AKSYS LTD			9,696.000	2.91
AKZO NOBEL NV			3,999.000	429,896.91
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	56.06
ALAMO GROUP INC			1,563.000	215,615.85
ALARM.COM HOLDINGS INC			4,713.000	487,559.85
ALASKA AIR GROUP INC			11,165.000	580,580.00
ALASKA COMMUNICATIONS SYSTEMS			3,760.000	13,874.40
ALBANY INTERNATIONAL CORP			4,293.000	315,192.06
ALBEMARLE CORP			20,843.000	3,074,759.36
ALBIREO PHARMA INC			6,277.000	235,450.27
ALCOA CORP			24,833.000	572,400.65
ALDER BIOPHARMACEUTICALS INC			1,300.000	2,600.00
ALDEYRA THERAPEUTICS INC			1,639.000	11,243.54
ALECTOR INC			4,186.000	63,334.18
ALEXANDER & BALDWIN INC			7,268.000	124,864.24
ALEXANDER'S INC			445.000	123,420.75
ALEXANDRIA REAL ESTATE EQUITIE			14,808.000	2,639,081.76
ALEXION PHARMACEUTICALS INC			19,217.000	3,002,464.08
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			70,486.000	16,404,206.78
ALIBABA GROUP HOLDING LTD HK/09988			79,856.000	2,395,520.36
ALICO INC			4,280.000	132,765.60
ALIGN TECHNOLOGY INC			7,256.000	3,877,461.28
ALITHYA GROUP INC			7,523.833	15,800.05
ALJ REGIONAL HOLDINGS INC			493.000	542.30
ALKERMES PLC			11,000.000	219,450.00
ALLEGHANY CORP			921.000	555,998.49
ALLEGHENY TECHNOLOGIES INC			21,718.000	364,210.86
ALLEGIANCE BANCSHARES INC			1,908.000	65,120.04
ALLEGiant TRAVEL CO			2,226.000	421,248.24
ALLEGION PLC			8,118.000	944,772.84
ALLEGRO.EU SA			96,320.000	2,189,560.92
ALLETE INC			8,403.000	520,481.82

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ALLIANCE DATA SYSTEMS CORP			14,609.000	1,082,526.90
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			37,082.000	1,910,835.46
ALLIANZ SE			33,200.000	8,152,807.29
ALLIED HEALTHCARE PRODUCTS INC			113.000	550.31
ALLIED MOTION TECHNOLOGIES INC			73,380.000	3,749,718.00
ALLIN CORP			7.000	17.50
ALLISON TRANSMISSION HOLDINGS			8,400.000	362,292.00
ALLSCRIPTS HEALTHCARE SOLUTION			25,767.000	372,075.48
ALLSTATE CORP/THE			51,066.000	5,613,685.38
ALLY FINANCIAL INC			31,800.000	1,133,988.00
ALNYLAM PHARMACEUTICALS INC			3,572.000	464,252.84
ALPHA & OMEGA SEMICONDUCTOR LT			4,098.000	96,876.72
ALPHA TECHNOLOGIES GROUP INC			4,243.000	89.10
ALPHABET INC-CL A			47,716.000	83,628,970.24
ALPHABET INC-CL C			26,871.000	47,074,767.48
ALPHATEC HOLDINGS INC			400,754.000	5,818,948.08
ALSTOM SA			135,375.000	7,720,390.96
ALTABANCORP			3,009.000	84,011.28
ALTAIR ENGINEERING INC			4,970.000	289,154.60
ALTICE USA INC			9,876.000	374,004.12
ALTIGEN COMMUNICATIONS INC			1,983.000	5,354.10
ALTIMMUNE INC			8,866.666	100,016.00
ALTISOURCE ASSET MANAGEMENT CO			354.000	8,057.04
ALTISOURCE PORTFOLIO SOLUTIONS			2,415.000	31,105.20
ALTRA INDUSTRIAL MOTION CORP			9,567.000	530,298.81
ALTRIA GROUP INC			208,059.000	8,530,419.00
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			2.600	8.24
AMADEUS IT GROUP SA			399,780.000	29,133,822.78
AMALGAMATED BANK			4,101.000	56,347.74
AMAZON.COM INC			51,494.000	167,712,353.42
AMB FINANCIAL CORP			627.000	10,032.00
AMBAC FINANCIAL GROUP INC			5,936.000	91,295.68
AMBARELLA INC			4,289.000	393,815.98
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMBEV SA			2,115,200.000	6,373,046.87
AMC ENTERTAINMENT HOLDINGS INC			13,640.000	28,916.80
AMC NETWORKS INC			5,295.000	189,402.15

Asset Detail

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As Of Date : 12/31/2020

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			140,952.000	1,659,005.04
AMDOCS LTD			15,134.000	1,073,454.62
AMEN PROPERTIES INC			11.000	3,960.00
AMEREN CORP			38,844.000	3,032,162.64
AMERICA'S CAR-MART INC/TX			1,403.000	154,105.52
AMERICAN AIRLINES GROUP INC			56,288.000	887,661.76
AMERICAN ASSETS TRUST INC			6,207.000	179,258.16
AMERICAN AXLE & MANUFACTURING			9,271.000	77,320.14
AMERICAN BILTRITE INC			15.000	3,892.50
AMERICAN CARESOURCE HOLDINGS I			275.000	2.28
AMERICAN EAGLE OUTFITTERS INC			21,527.000	432,046.89
AMERICAN ELECTRIC POWER CO INC			77,070.000	6,417,618.90
AMERICAN EQUITY INVESTMENT LIF			14,597.000	403,753.02
AMERICAN EXPRESS CO			59,848.000	7,236,221.68
AMERICAN FINANCE TRUST INC			11,602.000	86,202.86
AMERICAN FINANCIAL GROUP INC/O			1,700.000	148,954.00
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			125,436.000	4,749,006.96
AMERICAN INTERNATIONAL GROUP INC WT EXP 01/19/2021			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	0.00
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.31
AMERICAN NATIONAL BANKSHARES I			2,919.000	76,506.99
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.50
AMERICAN OUTDOOR BRANDS INC			1,814.000	30,892.42
AMERICAN PUBLIC EDUCATION INC			4,106.000	125,150.88
AMERICAN REALTY INVESTORS INC			633.000	6,899.70
AMERICAN RENAL ASSOCIATES HOLD			13,195.000	151,082.75
AMERICAN SHARED HOSPITAL SERVI			682.000	1,493.58
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			5,969.000	102,487.73
AMERICAN STATES WATER CO			5,765.000	458,375.15
AMERICAN SUPERCONDUCTOR CORP			635.000	14,871.70
AMERICAN TOWER CORP			50,941.000	11,434,216.86
AMERICAN VANGUARD CORP			2,875.000	44,620.00
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			24,643.000	3,781,961.21
AMERICAN WOODMARK CORP			2,052.000	192,580.20

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERIPRISE FINANCIAL INC			17,508.000	3,402,329.64
AMERIS BANCORP			9,498.000	361,588.86
AMERISAFE INC			2,563.000	147,193.09
AMERISERV FINANCIAL INC			3,952.000	12,369.76
AMERISOURCEBERGEN CORP			13,262.000	1,296,493.12
AMES NATIONAL CORP			558.000	13,403.16
AMETEK INC			78,005.000	9,433,924.70
AMGEN INC			64,718.000	14,879,962.56
AMICUS THERAPEUTICS INC			41,872.000	966,824.48
AMISTAR CORP			962.000	0.00
AMKOR TECHNOLOGY INC			18,091.000	272,812.28
AMN HEALTHCARE SERVICES INC			7,109.000	485,189.25
AMNEAL PHARMACEUTICALS INC			27,692.000	126,552.44
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00
AMPCO-PITTSBURGH CORP			1,344.000	7,365.12
AMPHASTAR PHARMACEUTICALS INC			8,056.000	162,006.16
AMPHENOL CORP			29,885.000	3,908,061.45
AMREP CORP			981.000	5,822.44
AMTECH SYSTEMS INC			1,579.000	10,074.02
ANACOMP INC			3.000	0.75
ANALOG DEVICES INC			38,369.000	5,668,252.37
ANAPTYSBIO INC			3,871.000	83,226.50
ANC RENTAL CORP			1,750.000	0.18
ANDERSONS INC/THE			4,463.000	109,388.13
ANDREA ELECTRONICS CORP			4,974.000	144.25
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00
ANEMOSTAT INC COM			2,231.000	0.00
ANESIVA INC			4,789.000	15.32
ANGIODYNAMICS INC			5,120.000	78,489.60
ANGLO AMERICAN PLC			373,022.000	12,362,584.24
ANI PHARMACEUTICALS INC			1,943.000	56,424.72
ANIKA THERAPEUTICS INC			2,606.000	117,947.56
ANIXA BIOSCIENCES INC			1,424.000	4,371.68
ANNALY CAPITAL MANAGEMENT INC			74,036.000	625,604.20
ANSYS INC			10,011.000	3,642,001.80
ANTA SPORTS PRODUCTS LTD HK/02020			765,000.000	12,125,395.78
ANTERIX INC			3,337.000	125,471.20
ANTERO RESOURCES CORP			20,792.000	113,316.40
ANTHEM INC			23,213.000	7,453,462.17

Asset Detail

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As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANTHERA PHARMACEUTICALS INC			425.000	10.20
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANTOFAGASTA PLC			264,603.000	5,210,275.12
ANWORTH MORTGAGE ASSET CORP			20,913.000	56,674.23
AON PLC			98,976.000	20,910,659.52
AP MOLLER - MAERSK A/S			88.000	196,656.53
AP THAILAND PCL			25,919,700.000	6,272,290.53
APACHE CORP			35,039.000	497,203.41
APARTMENT INCOME REIT CORP			5,270.773	202,450.39
APARTMENT INVESTMENT AND MANAG			5,270.779	27,829.71
APEX GLOBAL BRANDS INC			97.000	237.65
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			4,307.000	136,445.76
APOLLO COMMERCIAL REAL ESTATE			22,800.000	254,676.00
APOLLO ENDOSURGERY INC			35,727.000	121,471.80
APOLLO GLOBAL MANAGEMENT INC			37,190.000	1,821,566.20
APOLLO INVESTMENT CORP			9,283.000	98,631.88
APOLLO MEDICAL HOLDINGS INC			5,121.000	93,560.67
APPFOLIO INC			2,574.000	463,422.96
APPIAN CORP			4,101.000	664,731.09
APPLE HOSPITALITY REIT INC			27,493.000	354,934.63
APPLE INC			1,767,858.000	234,577,078.02
APPLIED ENERGETICS INC			7,099.000	2,129.70
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			6,314.000	492,428.86
APPLIED MATERIALS INC			170,754.000	14,736,070.20
APPLIED MOLECULAR TRANSPORT IN			4,615.000	142,003.55
APPLIED OPTOELECTRONICS INC			2,133.000	18,151.83
APPLIED THERAPEUTICS INC			1,778.000	39,133.78
APPLIEDTHEORY CORP			5,601.000	0.56
APPROACH RESOURCES INC			3,622.000	28.98
APREA THERAPEUTICS INC			2,464.000	12,122.88
APTARGROUP INC			2,900.000	396,981.00
APTEVO THERAPEUTICS INC			260.000	9,529.00
APTIV PLC			27,641.000	3,601,345.89
APYX MEDICAL CORP			2,826.000	20,347.20
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARAVIVE INC			6,004.000	33,862.56
ARBOR REALTY TRUST INC			17,268.000	244,860.24
ARC DOCUMENT SOLUTIONS INC			4,936.000	7,305.28
ARCBEST CORP			3,533.000	150,753.11
ARCH CAPITAL GROUP LTD			18,757.000	676,564.99
ARCH RESOURCES INC			2,360.000	103,297.20
ARCHER-DANIELS-MIDLAND CO			63,266.000	3,189,239.06
ARCOS DORADOS HOLDINGS INC			25,607.000	128,803.21
ARCOSA INC			7,560.000	415,270.80
ARCTURUS THERAPEUTICS HOLDINGS			6,482.000	281,189.16
ARCUS BIOSCIENCES INC			6,911.000	179,409.56
ARDELYX INC			3,998.000	25,867.06
ARDMORE SHIPPING CORP			14,024.000	45,858.48
ARENA PHARMACEUTICALS INC			7,174.000	551,178.42
ARES COMMERCIAL REAL ESTATE CO			2,653.000	31,597.23
ARGAN INC			2,514.000	111,847.86
ARGO GROUP INTERNATIONAL HOLDI			6,738.000	294,450.60
ARISTA NETWORKS INC			4,808.000	1,397,060.56
ARK RESTAURANTS CORP			945.000	18,323.55
ARKEMA SA			75,800.000	8,671,665.92
ARLINGTON ASSET INVESTMENT COR			776.000	2,933.28
ARLO TECHNOLOGIES INC			8,777.000	68,372.83
ARMADA HOFFLER PROPERTIES INC			4,016.000	45,059.52
ARMOUR RESIDENTIAL REIT INC			5,401.000	58,276.79
ARROW ELECTRONICS INC			2,900.000	282,170.00
ARROW FINANCIAL CORP			3,921.978	117,306.36
ARROW RESOURCES DEVELOPMENT IN			2,800.000	2.24
ARROWHEAD PHARMACEUTICALS INC			13,400.000	1,028,182.00
ARTESIAN RESOURCES CORP			2,895.000	107,346.60
ARTHUR J GALLAGHER & CO			16,340.000	2,021,421.40
ARTISAN PARTNERS ASSET MANAGEM			6,123.000	308,231.82
ASAHI GROUP HOLDINGS LTD			11,800.000	485,052.05
ASBURY AUTOMOTIVE GROUP INC			5,005.000	729,428.70
ASCENA RETAIL GROUP INC			1,023.000	61.38
ASCENDIS PHARMA A/S ADR			40,030.000	6,676,203.40
ASFG INC			44.000	0.00
ASGN INC			6,796.000	567,669.88
ASHFORD INC			149.507	1,282.77
ASHLAND GLOBAL HOLDINGS INC			3,100.000	245,520.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASSTEAD GROUP PLC			218,840.000	10,284,547.96
ASML HOLDING NV			32,308.000	15,715,331.76
ASOS PLC			176,460.000	11,537,169.82
ASPEN AEROGELS INC			213,355.000	3,560,894.95
ASPEN GROUP INC/CO			344,884.000	3,838,558.92
ASSEMBLY BIOSCIENCES INC			7,209.000	43,614.45
ASSERTIO HOLDINGS INC			8,838.000	3,160.46
ASSICURAZIONI GENERALI SPA			355,000.000	6,193,977.17
ASSOCIATED BRITISH FOODS PLC			7,856.000	243,125.51
ASSOCIATED CAPITAL GROUP INC			1,880.000	66,025.60
ASSURANT INC			5,381.000	732,999.82
ASSURED GUARANTY LTD			57,278.000	1,803,684.22
ASTEC INDUSTRIES INC			3,835.000	221,969.80
ASTELLAS PHARMA INC			432,800.000	6,682,001.02
ASTRAZENECA PLC			2,497.000	249,988.19
ASTRONICS CORP			5,207.000	67,672.23
ASTRONOVA INC			8,337.000	88,789.05
ASTROTECH CORP			96.000	169.92
ASURE SOFTWARE INC			1,470.000	10,437.00
AT&T INC			758,023.000	21,800,741.48
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			6,337.000	124,395.31
ATHENEX INC			1,693.000	18,724.58
ATKORE INTERNATIONAL GROUP INC			6,155.000	253,032.05
ATLANTIC AMERICAN CORP			8,786.000	18,099.16
ATLANTIC UNION BANKSHARES CORP			11,117.000	366,193.98
ATLANTICUS HOLDINGS CORP			1,568.000	38,619.84
ATLANTIS PLASTICS INC			1,094.000	0.11
ATLAS AIR WORLDWIDE HOLDINGS I			3,035.000	165,528.90
ATLAS COPCO AB			5,173.000	265,246.52
ATLAS CORP			29,710.000	322,056.40
ATMOS ENERGY CORP			20,742.000	1,979,409.06
ATN INTERNATIONAL INC			1,795.000	74,959.20
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRECA INC			3,453.000	55,765.95
ATRICURE INC			7,386.000	411,178.62
ATRION CORP			174.000	111,749.76
AU SMALL FINANCE BANK LTD			200,450.000	2,338,983.36

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AUDICODES LTD			3,670.000	101,108.50
AURIZON HOLDINGS LTD			121,462.000	365,532.00
AUROBINDO PHARMA LTD			283,940.000	3,580,167.88
AUTO TRADER GROUP PLC			18,387.000	149,799.29
AUTODESK INC			28,182.000	8,605,091.88
AUTOMATIC DATA PROCESSING INC			38,103.000	6,713,748.60
AUTOWEB INC			874.000	2,158.78
AUTOZONE INC			2,843.000	3,370,205.92
AVADO BRANDS INC COM			40,600.000	365.40
AVALARA INC			8,404.000	1,385,735.56
AVALONBAY COMMUNITIES INC			17,454.000	2,800,145.22
AVANOS MEDICAL INC			8,400.000	385,392.00
AVAX TECHNOLOGIES INC			1,969.000	2.56
AVAYA HOLDINGS CORP			377,147.000	7,222,365.05
AVERY DENNISON CORP			12,465.000	1,933,446.15
AVEVA GROUP PLC			335,000.000	14,662,862.57
AVIAT NETWORKS INC			973.000	33,227.95
AVID BIOSERVICES INC			532.000	6,139.28
AVID TECHNOLOGY INC			4,205.000	66,733.35
AVINCI MEDIA CORP			4,781.000	0.00
AVIS BUDGET GROUP INC			8,033.000	299,630.90
AVISTA CORP			9,877.000	396,462.78
AVIVA PLC			1,366,780.000	6,075,776.38
AVROBIO INC			2,955.000	41,192.70
AWARE INC/MA			4,695.000	16,432.50
AXA SA			21,920.000	523,316.05
AXALTA COATING SYSTEMS LTD			13,700.000	391,135.00
AXCELIS TECHNOLOGIES INC			7,658.000	223,000.96
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXIS CAPITAL HOLDINGS LTD			193,643.000	9,757,670.77
AXOGEN INC			6,969.000	124,745.10
AXONICS MODULATION TECHNOLOGIE			5,400.000	269,568.00
AXOS FINANCIAL INC			9,182.000	344,600.46
AXT INC			5,098.000	48,787.86
AZZ INC			3,043.000	144,359.92
B RILEY FINANCIAL INC			1,752.000	77,473.44
B&G FOODS INC			9,212.000	255,448.76
B2GOLD CORP			914,200.000	5,116,362.63

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B3 SA - BRASIL BOLSA BALCAO			206,624.000	2,465,549.18
BABCOCK & WILCOX ENTERPRISES I			4,300.000	15,093.00
BABCOCK INTERNATIONAL GROUP PL			835,000.000	3,194,787.69
BADGER METER INC			3,790.000	356,487.40
BADGER PAPER MILLS INC			2,800.000	136.92
BAE SYSTEMS PLC			1,061,400.000	7,091,905.01
BAIDU INC ADR			30,468.000	6,588,400.32
BAKER HUGHES CO			96,800.000	2,018,280.00
BALCHEM CORP			4,374.000	503,972.28
BALL CORP			32,805.000	3,056,769.90
BALLANTYNE STRONG INC			820.000	1,651.07
BALLY'S CORP			359.000	18,032.57
BANC OF CALIFORNIA INC			4,320.000	63,547.20
BANCA TRANSILVANIA SA			2,715,640.000	1,535,937.56
BANCFIRST CORP			2,999.000	176,041.30
BANCO BILBAO VIZCAYA ARGENTARI			113,229.000	559,014.33
BANCO LATINOAMERICANO DE COMER			4,731.000	74,891.73
BANCORP INC/THE			1,679.000	22,918.35
BANCORPSOUTH BANK			12,980.000	356,171.20
BANDWIDTH INC			2,160.000	331,927.20
BANGKOK BANK PCL			938,100.000	3,713,579.76
BANK CENTRAL ASIA TBK PT			7,400,000.000	17,828,375.26
BANK FIRST CORP			2,225.000	144,224.50
BANK LEUMI LE-ISRAEL BM			45,389.000	267,177.06
BANK MANDIRI PERSERO TBK PT			8,053,700.000	3,625,578.83
BANK OF AMERICA CORP			841,051.000	25,492,255.81
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF HAWAII CORP			4,564.000	349,693.68
BANK OF MARIN BANCORP			2,210.000	75,891.40
BANK OF NEW YORK MELLON CORP/T			93,042.000	3,948,702.48
BANK OF NOVA SCOTIA			121,100.000	6,539,780.21
BANK OF NT BUTTERFIELD & SON L			6,493.000	202,321.88
BANK OF SOUTH CAROLINA CORP			2,396.000	38,407.88
BANK RAKYAT INDONESIA PERSERO			8,013,700.000	2,378,430.74
BANK7 CORP			6,012.000	85,370.40
BANKFINANCIAL CORP			2,545.000	22,345.10
BANKINTER SA			1,135,157.000	6,144,588.05
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANKWELL FINANCIAL GROUP INC			5,111.000	100,124.49

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANNER CORP			5,769.000	268,777.71
BAR HARBOR BANKSHARES			2,527.000	57,084.93
BARNES & NOBLE EDUCATION INC			3,050.000	14,182.50
BARNES GROUP INC			7,838.000	397,308.22
BARNWELL INDUSTRIES INC			1,786.000	2,303.94
BARRATT DEVELOPMENTS PLC			701,500.000	6,424,733.35
BARRETT BUSINESS SERVICES INC			3,002.000	204,766.42
BASIC ENERGY SERVICES INC			10.000	1.03
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	2.05
BASSETT FURNITURE INDUSTRIES I			1,857.000	37,288.56
BATTALION OIL CORP WTS EXP 10/08/2022			1.000	0.00
BATTALION OIL WTS EXP 10/08/2022			4.000	0.00
BAUDAX BIO INC			2,042.000	2,062.42
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			52,652.000	4,224,796.48
BB LIQUIDATING INC			31,721.000	104.68
BBQ HOLDINGS INC			2,667.000	12,854.94
BBX CAPITAL INC			21.000	113.19
BCB BANCORP INC			1,160.000	12,841.20
BEACON ROOFING SUPPLY INC			9,348.000	375,696.12
BEARD CO/THE			1,181.000	3.66
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	670.50
BEAZER HOMES USA INC			556.000	8,423.40
BEBE STORES INC			399.000	2,110.71
BECTON DICKINSON AND CO			25,701.000	6,430,904.22
BED BATH & BEYOND INC			13,935.000	247,485.60
BEIERSDORF AG			59,805.000	6,910,591.07
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,609,500.000	5,251,629.83
BEL FUSE INC			6,977.000	101,709.27
BELDEN INC			4,946.000	207,237.40
BELIEVING TODAY INC			3,700.000	0.00
BELLEROPHON THERAPEUTICS INC			5,223.000	34,837.41
BELLICUM PHARMACEUTICALS INC			490.800	1,732.52
BENCHMARK ELECTRONICS INC			6,345.000	171,378.45
BENEFITFOCUS INC			4,694.000	67,969.12
BERKELEY GROUP HOLDINGS PLC			2,744.000	177,868.19
BERKSHIRE BANCORP INC/NY			2,213.000	19,939.13
BERKSHIRE HATHAWAY INC			292,794.000	67,890,144.78

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BERRY GLOBAL GROUP INC			8,500.000	477,615.00	
BEST BUY CO INC			45,036.000	4,494,142.44	
BETTER ENVIRONMENT CONCEPTS IN			42.000	84.00	
BEYOND AIR INC			9,854.000	51,930.58	
BEYONDSRING INC			4,569.000	55,741.80	
BGC PARTNERS INC			35,212.000	140,848.00	
BHP GROUP LTD			27,161.000	889,281.27	
BHP GROUP PLC			12,920.000	339,974.13	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BID CORP LTD			98,940.000	1,771,708.83	
BIG 5 SPORTING GOODS CORP			928.000	9,474.88	
BIG LOTS INC			6,536.000	280,590.48	
BIGCOMMERCE HOLDINGS INC			12,500.000	801,875.00	
BIGLARI HOLDINGS INC			498.000	76,249.05	
BIM BIRLESIK MAGAZALAR AS			309,675.000	3,145,706.35	
BIO-RAD LABORATORIES INC			10,518.000	6,131,362.92	
BIO-TECHNE CORP			1,085.000	344,541.75	
BIOANALYTICAL SYSTEMS INC			14,330.000	176,259.00	
BIOCRIST PHARMACEUTICALS INC			6,159.000	45,884.55	
BIODELIVERY SCIENCES INTERNATI			9,361.000	39,316.20	
BIOGEN INC			17,121.000	4,192,248.06	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLASE INC			1,026.000	427.54	
BIOLIFE SOLUTIONS INC			72,063.000	2,874,593.07	
BIOMARIN PHARMACEUTICAL INC			10,970.000	961,959.30	
BIOPURE CORP			374.000	4.49	
BIOSIG TECHNOLOGIES INC			6,307.000	24,597.30	
BIOSTAGE INC			68.000	78.20	
BIOTELEMETRY INC			7,492.000	540,023.36	
BIOXCEL THERAPEUTICS INC			5,295.000	244,629.00	
BIRKS GROUP INC			432.000	370.65	
BJ'S RESTAURANTS INC			4,091.000	157,462.59	
BJ'S WHOLESALE CLUB HOLDINGS I			288,353.000	10,749,799.84	
BK BRASIL OPERACAO E ASSESSORI			454,191.000	953,117.31	
BK TECHNOLOGIES CORP			1,135.000	3,439.05	
BLACKBAUD INC			7,092.000	408,215.52	
BLACKLINE INC			6,460.000	861,634.80	
BLACKROCK EMERGING MARKETS SMALL CAP			633,967.316	10,076,409.02	
BLACKROCK INC			13,609.000	9,819,437.86	

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BLACKROCK MSCI CANADA SMALL CAP			167,319.551	2,721,954.29
BLACKROCK MSCI EAFE SMALL CAP			1,552,048.395	30,781,990.00
BLACKROCK TCP CAPITAL CORP			966.000	10,857.84
BLACKSTONE GROUP INC/THE			4,103.000	265,915.43
BLACKSTONE MORTGAGE TRUST INC			17,895.000	492,649.35
BLONDER TONGUE LABORATORIES IN			2,737.000	3,640.21
BLUCORA INC			4,014.000	63,862.74
BLUE PRISM GROUP PLC			144,817.000	3,404,870.69
BLUE RIVER BANCSHARES INC			962.000	0.10
BLUEGREEN VACATIONS HOLDING CO			21.000	284.13
BLUEPRINT MEDICINES CORP			8,027.000	900,228.05
BLUEROCK RESIDENTIAL GROWTH RE			6,054.000	76,704.18
BM TECHNOLOGIES INC			465.000	5,820.91
BMC INDS INC MINN COM			26,300.000	21.04
BMC STOCK HOLDINGS INC			7,848.000	421,280.64
BNCCORP INC			818.000	36,801.82
BNP PARIBAS SA			156,768.000	8,268,120.34
BNS HOLDING INC			94.000	14.10
BOC HONG KONG HOLDINGS LTD HK/02388			60,000.000	181,845.15
BOEING CO/THE			54,900.000	11,751,894.00
BOINGO WIRELESS INC			8,835.000	112,381.20
BOISE CASCADE CO			5,799.000	277,192.20
BOK FINANCIAL CORP			242.000	16,572.16
BOLIDEN AB			215,500.000	7,646,431.39
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	21.20
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	70.00
BOOHOO GROUP PLC			2,450,000.000	11,487,164.33
BOOKING HOLDINGS INC			3,676.000	8,187,444.52
BOOT BARN HOLDINGS INC			3,565.000	154,578.40
BOOZ ALLEN HAMILTON HOLDING CO			9,100.000	793,338.00
BORGWARNER INC			32,691.000	1,263,180.24
BOSTON PRIVATE FINANCIAL HOLDI			10,477.000	88,530.65
BOSTON PROPERTIES INC			25,699.000	2,429,326.47
BOSTON SCIENTIFIC CORP			257,893.000	9,271,253.35
BOTTOMLINE TECHNOLOGIES DE INC			5,222.000	275,408.28
BOWL AMERICA INC			1,513.000	14,146.55
BOX INC			18,336.000	330,964.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BOYD GAMING CORP			12,411.000	532,680.12	
BOYDS COLLECTION LTD/THE			53,633.000	0.00	
BP FLY CORP			2,067.000	16.74	
BP MIDSTREAM PARTNERS LP			210,976.000	2,236,345.60	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BRADY CORP			6,963.000	367,785.66	
BRAEMAR HOTELS & RESORTS INC			13,856.000	63,876.16	
BRAMBLES LTD			34,882.000	285,316.97	
BRANDYWINE REALTY TRUST			22,757.000	271,035.87	
BRENNTAG AG			5,299.000	410,670.68	
BRICKELL BIOTECH INC			51.000	39.81	
BRIDGFORD FOODS CORP			3,169.000	57,453.97	
BRIGGS & STRATTON CORP			6,478.000	473.22	
BRIGHTCOVE INC			6,155.000	113,252.00	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42	
BRINK'S CO/THE			6,195.000	446,040.00	
BRINKER INTERNATIONAL INC			4,545.000	257,110.65	
BRISTOL-MYERS SQUIBB CO			549,604.000	34,091,936.12	
BRISTOW GROUP INC			644.000	16,950.08	
BRITISH AMERICAN TOBACCO PLC			8,150.000	301,688.60	
BROADCOM INC			53,204.000	23,295,371.40	
BROADRIDGE FINANCIAL SOLUTIONS			15,727.000	2,409,376.40	
BROOKDALE SENIOR LIVING INC			26,051.000	115,405.93	
BROOKFIELD PROPERTY REIT INC			10,454.000	156,182.76	
BROOKLINE BANCORP INC			15,314.000	184,380.56	
BROOKS AUTOMATION INC			9,626.000	653,124.10	
BROTHER INDUSTRIES LTD			8,100.000	166,793.55	
BROWN-FORMAN CORP			25,803.000	2,049,532.29	
BRT APARTMENTS CORP			4,195.000	63,764.00	
BRUNSWICK CORP/DE			6,500.000	495,560.00	
BRYN MAWR BANK CORP			2,652.000	81,137.95	
BSML INC			1,459.000	0.00	
BSQUARE CORP			1,406.000	2,137.12	
BT GROUP PLC			74,496.000	134,673.24	
BUCKLE INC/THE			5,114.000	149,328.80	
BUDWEISER BREWING CO APAC LTD HK/01876			927,700.000	3,062,881.02	
BUILDERS FIRSTSOURCE INC			15,134.000	617,618.54	
BUILDING MATLS HLDG CORP COM			12,400.000	50.84	
BURLINGTON STORES INC			2,480.000	648,644.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BUTLER INTERNATIONAL INC			4,024.000	22.13
C&F FINANCIAL CORP			1,107.000	41,080.77
CABOT CORP			7,731.000	346,967.28
CABOT OIL & GAS CORP			67,664.000	1,101,569.92
CACHE INC			3,062.000	26.03
CACI INTERNATIONAL INC			1,100.000	274,263.00
CACTUS INC			7,480.000	195,003.60
CADENCE BANCORP			15,548.000	255,298.16
CADENCE DESIGN SYSTEMS INC			42,881.000	5,850,254.83
CADIZ INC			10,425.000	111,026.25
CAE INC			577,998.000	16,001,561.57
CAESARS ENTERTAINMENT INC			8,188.000	608,122.76
CAESARSTONE LTD			4,101.000	52,861.89
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			4,290.000	134,019.60
CAIXABANK SA			3,957,655.000	10,173,858.81
CAL DIVE INTERNATIONAL INC			9,001.000	6.30
CAL-MAINE FOODS INC			5,136.000	192,805.44
CALAMP CORP			9,080.000	90,073.60
CALAVO GROWERS INC			2,168.000	150,524.24
CALERES INC			6,324.000	98,970.60
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			2,628.000	38,946.96
CALIFORNIA RESOURCES CORP			9,415.000	222,099.85
CALIFORNIA WATER SERVICE GROUP			7,256.000	392,041.68
CALITHERA BIOSCIENCES INC			400.000	1,964.00
CALIX INC			4,417.000	131,449.92
CALLAWAY GOLF CO			11,833.000	284,110.33
CALLON PETROLEUM CO			1,096.000	14,423.36
CALMARE THERAPEUTICS INC			1,369.000	75.98
CALYXT INC			13,697.000	57,801.34
CAMBEX CORP			5,237.000	28.80
CAMBRIDGE BANCORP			989.000	68,982.75
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			3,204.000	114,639.12
CAMPBELL SOUP CO			21,071.000	1,018,782.85
CANADIAN NATURAL RESOURCES LTD			10,260.000	246,352.74
CANADIAN SOLAR INC			5,546.000	284,177.04
CANADIAN TIRE CORP LTD CL A			77,400.000	10,165,888.53

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CANNAE HOLDINGS INC			196,309.000	8,690,599.43
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			3,895.000	307,159.70
CANTERBURY PARK HOLDING CORP			687.000	8,175.30
CAPGEMINI SE			165,883.000	25,736,107.14
CAPITAL CITY BANK GROUP INC			1,657.000	40,729.06
CAPITAL ONE FINANCIAL CORP			45,458.000	4,493,523.30
CAPITAL SENIOR LIVING CORP			463.666	5,721.64
CAPITEC BANK HOLDINGS LTD			31,667.000	3,088,603.68
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			19,095.000	238,687.50
CAPRI HOLDINGS LTD			18,526.000	778,092.00
CAPRICOR THERAPEUTICS INC			15,668.000	53,741.24
CAPSTEAD MORTGAGE CORP			14,882.000	86,464.42
CAPSTONE TURBINE CORP			104.000	1,112.80
CARA THERAPEUTICS INC			7,130.000	107,876.90
CARDIFF ONCOLOGY INC			56.499	1,016.42
CARDINAL HEALTH INC			42,974.000	2,301,687.44
CARDIOVASCULAR SYSTEMS INC			8,359.000	365,789.84
CARDLYTICS INC			3,221.000	459,862.17
CARDTRONICS PLC			4,952.000	174,805.60
CAREDX INC			92,326.000	6,689,018.70
CARETRUST REIT INC			12,696.000	281,597.28
CARGURUS INC			10,656.000	338,114.88
CARLSBERG AS			64,134.000	10,280,837.80
CARMAX INC			14,026.000	1,324,895.96
CARNIVAL CORP			93,578.000	2,026,899.48
CARPARTS.COM INC			126,524.000	1,567,632.36
CARPENTER TECHNOLOGY CORP			7,627.000	222,098.24
CARRIER GLOBAL CORP			71,036.000	2,679,477.92
CARS.COM INC			7,409.000	83,721.70
CASELLA WASTE SYSTEMS INC			5,945.000	368,292.75
CASEY'S GENERAL STORES INC			2,000.000	357,240.00
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			25,029.000	73,835.55
CASS INFORMATION SYSTEMS INC			1,481.000	57,625.71
CASSAVA SCIENCES INC			695.000	4,739.90
CASTLE BIOSCIENCES INC			84,041.000	5,643,353.15
CATABASIS PHARMACEUTICALS INC			12,207.000	26,122.98

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CATALENT INC			13,745.000	1,430,442.15
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			12,861.000	81,152.91
CATALYST PHARMACEUTICALS INC			25,464.000	85,049.76
CATCHER TECHNOLOGY CO LTD			85,000.000	623,176.03
CATCHER TECHNOLOGY CO LTD GDR			96,200.000	3,174,600.00
CATCHMARK TIMBER TRUST INC			6,201.000	58,041.36
CATERPILLAR INC			52,170.000	9,495,983.40
CATHAY GENERAL BANCORP			10,699.000	344,400.81
CATO CORP/THE			5,593.000	53,636.87
CATSKILL LITIGATION TRUST			3,760.000	0.38
CAVCO INDUSTRIES INC			1,288.000	225,979.60
CB144A APPVION ESCROW			102.000	0.00
CBIZ INC			15,715.000	418,176.15
CBL & ASSOCIATES PROPERTIES IN			64,136.000	2,661.64
CBOE GLOBAL MARKETS INC			9,420.000	877,190.40
CBRE GROUP INC			51,790.000	3,248,268.80
CBTX INC			2,485.000	63,392.35
CCUR HOLDINGS INC			1,052.000	3,429.52
CD PROJEKT SA			28,205.000	2,079,418.54
CDW CORP/DE			15,937.000	2,100,337.23
CECO ENVIRONMENTAL CORP			1,358.000	9,451.68
CEDAR REALTY TRUST INC			3,983.485	40,352.70
CEL-SCI CORP			27.000	314.82
CELADON GROUP INC			3,024.000	30.24
CELANESE CORP			14,840.000	1,928,309.60
CELCUITY INC			6,109.000	56,263.89
CELLDEX THERAPEUTICS INC			136.000	2,382.72
CELLNEX TELECOM SA			394,378.000	23,702,423.84
CELLULAR BIOMEDICINE GROUP INC			9,289.000	170,453.15
CELSIUS HOLDINGS INC			144,110.000	7,250,174.10
CEMEX SAB DE CV ADR			2,084,450.000	10,776,606.50
GENOVUS ENERGY INC			56,400.000	343,092.62
CENTENE CORP			61,198.000	3,673,715.94
CENTERPOINT ENERGY INC			49,180.000	1,064,255.20
CENTERSPACE			1,325.000	93,598.00
CENTOGENE NV			3,449.000	37,180.22
CENTRAL GARDEN & PET CO			5,295.000	192,367.35
CENTRAL PACIFIC FINANCIAL CORP			1,903.000	36,176.03

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENTRUS ENERGY CORP			406.000	9,390.78
CENTURY ALUMINUM CO			1,195.000	13,180.85
CENTURY BANCORP INC/MA			1,664.000	128,727.04
CENTURY CASINOS INC			269.000	1,718.91
CENTURY COMMUNITIES INC			2,589.000	113,346.42
CENTURYLINK INC			140,242.000	1,367,359.50
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERENCE INC			25,846.000	2,597,006.08
CERNER CORP			35,934.000	2,820,100.32
CERUS CORP			33,203.000	229,764.76
CEVA INC			2,577.000	117,253.50
CEZ AS			196,994.000	4,726,662.85
CF INDUSTRIES HOLDINGS INC			20,372.000	788,600.12
CH ROBINSON WORLDWIDE INC			19,762.000	1,855,058.94
CHALEASE HOLDING CO LTD			767,240.000	4,587,384.19
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	47.00
CHAMPIONS ONCOLOGY INC			4,408.000	47,562.32
CHAMPIONX CORP			8,308.000	127,112.40
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	1,277.97
CHARLES SCHWAB CORP/THE			183,230.000	9,718,519.20
CHART INDUSTRIES INC			6,175.000	727,353.25
CHARTER COMMUNICATIONS INC			21,632.000	14,310,649.60
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHASE CORP			1,708.000	172,525.08
CHATHAM LODGING TRUST			6,510.000	70,308.00
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			8,684.000	1,154,190.44
CHEMBIO DIAGNOSTICS INC			12,610.000	59,897.50
CHEMOCENTRYX INC			5,191.000	321,426.72
CHEMOURS CO/THE			8,400.000	208,236.00
CHENIERE ENERGY INC			108,742.000	6,527,782.26
CHENIERE ENERGY PARTNERS LP			20,549.000	724,352.25
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	13,107.29
CHESAPEAKE UTILITIES CORP			3,047.000	329,715.87
CHESTER BANCORP INC			84.000	1,218.00
CHEVRON CORP			201,660.000	17,030,187.00

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CHICAGO RIVET & MACHINE CO			213.000	4,483.65
CHICO'S FAS INC			18,964.000	30,152.76
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			3,468.000	173,746.80
CHIMERA INVESTMENT CORP			23,256.000	238,374.00
CHIMERIX INC			2,503.000	12,089.49
CHINA BIOLOGIC PRODUCTS HOLDIN			3,428.000	404,881.08
CHINA CGAME INC			1,663.000	2.33
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	3,435,944.72
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	3,605,928.67
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			4,751,000.000	5,306,223.36
CHINA MINSHENG BANKING CORP LT HK/01988			9,476,500.000	5,401,978.37
CHINA MOBILE LTD HK/00941			1,518,300.000	8,654,908.21
CHINA RESOURCES CEMENT HOLDING HK/01313			4,888,000.000	5,459,233.80
CHINA RESOURCES POWER HOLDINGS HK/00836			4,682,000.000	5,041,972.69
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	5,743,611.23
CHIPOTLE MEXICAN GRILL INC			2,750.000	3,813,452.50
CHRISTOPHER & BANKS CORP			3,462.000	225.03
CHUBB LTD			134,339.000	20,677,458.88
CHUGAI PHARMACEUTICAL CO LTD			3,800.000	202,541.52
CHURCH & DWIGHT CO INC			35,408.000	3,088,639.84
CHURCHILL DOWNS INC			4,221.000	822,208.59
CHUY'S HOLDINGS INC			1,964.000	52,026.36
CIBL INC			22.000	0.00
CIE DE SAINT-GOBAIN			20,902.000	959,049.08
CIE GENERALE DES ETABLISSEMENT			1,248.000	160,257.64
CIGNA CORP			46,980.000	9,780,296.40
CIM COMMERCIAL TRUST CORP			596.000	8,487.04
CIMAREX ENERGY CO			759.000	28,470.09
CIMPRESS PLC			3,626.000	318,145.24
CINCINNATI BELL INC			5,540.000	84,651.20
CINCINNATI FINANCIAL CORP			26,152.000	2,284,900.24
CINTAS CORP			12,314.000	4,352,506.44
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	26.39
CIRCOR INTERNATIONAL INC			2,181.000	83,837.64
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRQUE EQUITY			134,969.000	292,525.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIRRUS LOGIC INC			8,901.000	731,662.20
CISCO SYSTEMS INC			766,281.000	34,291,074.75
CITI TRENDS INC			3,486.000	173,184.48
CITIGROUP INC			281,232.000	17,340,765.12
CITIZENS & NORTHERN CORP			578.000	11,467.52
CITIZENS COMMUNITY BANCORP INC			106.000	1,154.34
CITIZENS FINANCIAL GROUP INC			73,300.000	2,621,208.00
CITIZENS INC/TX			4,339.000	24,862.47
CITRIX SYSTEMS INC			18,953.000	2,465,785.30
CITY BANK/LYNNWOOD WA			1,072.000	5.04
CITY HOLDING CO			2,587.000	179,925.85
CITY OFFICE REIT INC			9,501.000	92,824.77
CIVEO CORP			553.000	7,686.70
CK ASSET HOLDINGS LTD HK/01113			88,500.000	454,264.66
CK HUTCHISON HOLDINGS LTD HK/00001			30,000.000	209,315.37
CLARUS CORP			2,062.000	31,754.80
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00
CLEAN ENERGY FUELS CORP			11,225.000	88,228.50
CLEARFIELD INC			3,065.000	75,766.80
CLEARSIDE BIOMEDICAL INC			2,966.000	8,126.84
CLEARSTORY SYSTEMS INC			219.000	0.02
CLEARWATER PAPER CORP			2,997.000	113,136.75
CLEARWAY ENERGY INC			56,059.000	1,784,239.97
CLEVELAND BIOLABS INC			52.000	179.40
CLICKS GROUP LTD			170,927.000	2,940,217.84
CLOROX CO/THE			19,424.000	3,922,094.08
CLOUDERA INC			34,562.000	480,757.42
CLOVIS ONCOLOGY INC			6,823.000	32,750.40
CLP HOLDINGS LTD HK/00002			18,000.000	166,446.35
CLST HOLDINGS INC			3,920.000	6,703.20
CME GROUP INC			38,919.000	7,085,203.95
CMS ENERGY CORP			50,740.000	3,095,647.40
CMTSU LIQUIDATION INC			7,875.000	11.02
CNB FINANCIAL CORP/PA			492.000	10,474.68
CNH INDUSTRIAL NV			8,350.000	105,486.83
CNO FINANCIAL GROUP INC			28,693.000	637,845.39
CNX RESOURCES CORP			18,141.000	195,922.80
COCA-COLA CO/THE			413,986.000	22,702,992.24
COCA-COLA CONSOLIDATED INC			1,102.000	293,429.54

Asset Detail

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Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COCA-COLA EUROPEAN PARTNERS PL			285,275.000	13,774,635.38
COCA-COLA HBC AG			22,958.000	745,960.56
COCHLEAR LTD			95,000.000	13,854,975.75
CODEXIS INC			6,649.000	145,147.67
CODORUS VALLEY BANCORP INC			2,253.000	38,210.88
COEUR MINING INC			32,145.000	332,700.75
COGECO COMMUNICATIONS INC SUB VTG			54,262.000	4,168,037.14
COGENT COMMUNICATIONS HOLDINGS			5,284.000	316,353.08
COGNA EDUCACAO			9,200,000.000	8,200,685.38
COGNIZANT TECHNOLOGY SOLUTIONS			169,425.000	13,884,378.75
COHEN & CO INC			33.000	539.06
COHEN & STEERS INC			3,601.000	267,554.30
COHERENT INC			2,705.000	405,804.10
COHERUS BIOSCIENCES INC			7,784.000	135,285.92
COHU INC			4,835.000	184,600.30
COLDWATER CREEK INC			2,034.000	0.00
COLES GROUP LTD			12,952.000	181,298.61
COLGATE-PALMOLIVE CO			84,613.000	7,235,257.63
COLLECTORS UNIVERSE INC			3,187.000	240,299.80
COLLEGIUM PHARMACEUTICAL INC			10,907.000	218,467.21
COLONIAL BANGROUP INC/THE			63,000.000	0.00
COLONY CAPITAL INC			61,990.000	298,171.90
COLONY CREDIT REAL ESTATE INC			8,181.000	61,357.50
COLUMBIA BANKING SYSTEM INC			8,916.000	320,084.40
COLUMBIA PROPERTY TRUST INC			16,308.000	233,856.72
COLUMBUS MCKINNON CORP/NY			2,511.000	96,522.84
COMCAST CORP			879,656.000	46,093,974.40
COMDIAL CORP			222.000	0.44
COMERICA INC			12,611.000	704,450.46
COMFORT SYSTEMS USA INC			6,707.000	353,190.62
COMMERCIAL INTERNATIONAL BANK			353,280.000	1,329,347.95
COMMERCIAL METALS CO			15,774.000	323,997.96
COMMSCOPE HOLDING CO INC			25,029.000	335,388.60
COMMUNICATIONS SYSTEMS INC			1,932.000	8,829.24
COMMUNITY BANK SYSTEM INC			6,345.000	395,356.95
COMMUNITY FINANCIAL CORP/THE			2,297.000	60,824.56
COMMUNITY HEALTHCARE TRUST INC			2,727.000	128,468.97
COMMUNITY TRUST BANCORP INC			1,952.000	72,321.60
COMMUNITY WEST BANCSHARES			912.000	7,806.72

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMVault SYSTEMS INC			5,299.000	293,405.63
COMPAL ELECTRONICS INC GDR			507,200.000	1,868,271.20
COMPASS GROUP PLC			323,188.000	6,021,486.43
COMPASS MINERALS INTERNATIONAL			5,897.000	363,962.84
COMPUGROUP MEDICAL SE & CO KGA			3,964.000	381,221.96
COMPUTER PROGRAMS AND SYSTEMS			4,990.000	133,931.60
COMPUTER SERVICES INC			2,791.000	165,785.40
COMPUTER TASK GROUP INC			5,760.000	35,251.20
COMPX INTERNATIONAL INC			1,032.000	14,685.36
COMSCORE INC			15,856.000	39,481.44
COMSTOCK RESOURCES INC			1,072.000	4,684.64
COMTECH TELECOMMUNICATIONS COR			3,889.000	80,463.41
CONAGRA BRANDS INC			43,355.000	1,572,052.30
CONCERT PHARMACEUTICALS INC			13,830.000	174,811.20
CONCHO RESOURCES INC			27,557.000	1,607,950.95
CONDUENT INC			19,336.000	92,812.80
CONE MLS CORP N C			20,100.000	70.35
CONMED CORP			4,013.000	449,456.00
CONN'S INC			1,840.000	21,509.60
CONNECTONE BANCORP INC			891.000	17,632.89
CONOCOPHILLIPS			141,471.000	5,657,425.29
CONRAD INDUSTRIES INC			1,998.000	22,037.94
CONSOL ENERGY INC			3,306.000	23,836.26
CONSOLIDATED COMMUNICATIONS HO			12,878.000	62,973.42
CONSOLIDATED EDISON INC			44,673.000	3,228,517.71
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			6,854.000	82,590.70
CONSTELLATION BRANDS INC			16,508.000	3,616,077.40
CONSTELLIUM SE			18,421.000	257,709.79
CONSUMER PORTFOLIO SERVICES IN			4,357.000	18,473.68
CONTANGO OIL & GAS CO			8,674.000	19,863.46
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00
COOPER COS INC/THE			19,773.000	7,183,926.36
COOPER TIRE & RUBBER CO			11,430.000	462,915.00
COOPER-STANDARD HOLDINGS INC			1,996.000	69,201.32
COPA HOLDINGS SA			22,436.000	1,732,732.28
COPART INC			21,683.000	2,759,161.75
CORCEPT THERAPEUTICS INC			19,871.000	519,825.36

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CORE-MARK HOLDING CO INC			6,626.000	194,605.62
CORECIVIC INC			14,934.000	97,817.70
COREPOINT LODGING INC			13,497.000	92,859.36
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE BUILDING BRANDS IN			704.000	6,533.12
CORNERSTONE ONDEMAND INC			7,220.000	317,968.80
CORNING INC			100,074.000	3,602,664.00
CORTEVA INC			88,836.000	3,439,729.92
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			3,515.000	372,590.00
COSAN LTD			23,076.000	425,290.68
COSTAR GROUP INC			3,816.000	3,527,052.48
COSTCO WHOLESALE CORP			46,749.000	17,614,088.22
COUNTY BANCORP INC			554.000	12,232.32
COUSINS PROPERTIES INC			7,612.999	255,035.47
COVANTA HOLDING CORP			15,432.000	202,622.16
COVENANT LOGISTICS GROUP INC			2,017.000	29,871.77
COVESTRO AG			9,044.000	558,600.89
COVETRUS INC			14,227.200	408,889.74
COWEN INC			378.000	9,824.22
CPI AEROSTRUCTURES INC			1,147.000	4,394.15
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			2,597.000	132,265.21
CRACKER BARREL OLD COUNTRY STO			3,385.000	446,549.20
CRAZY WOMAN CREEK BANCORP INC			437.000	8,390.40
CREDIT AGRICOLE SA			34,065.000	430,139.98
CREDIT SUISSE GROUP AG			495,100.000	6,385,134.91
CRESTWOOD EQUITY PARTNERS LP			87,342.000	1,657,751.16
CREXENDO INC			1,526.000	10,468.36
CRH PLC			287,743.000	11,977,351.58
CRINETICS PHARMACEUTICALS INC			4,158.000	58,669.38
CROCS INC			9,101.000	570,268.66
CROSS COUNTRY HEALTHCARE INC			12,815.000	113,669.05
CROSSROADS SYSTEMS INC			77.000	642.95
CROWN CASTLE INTERNATIONAL COR			48,351.000	7,696,995.69
CROWN CRAFTS INC			3,703.000	26,476.45
CROWN HOLDINGS INC			4,700.000	470,940.00
CRYOLIFE INC			85,530.000	2,019,363.30
CRYOPORT INC			32,812.000	1,438,478.08

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSG SYSTEMS INTERNATIONAL INC			5,342.000	240,763.94
CSL LTD			65,000.000	14,203,530.06
CSP INC			834.000	6,446.82
CSW INDUSTRIALS INC			1,894.000	211,957.54
CSX CORP			74,198.000	6,733,468.50
CTO REALTY GROWTH INC			2,748.000	115,855.68
CTS CORP			4,036.000	138,555.88
CTS EVENTIM AG & CO KGAA			260,000.000	17,305,891.20
CUBIC CORP			124,971.000	7,753,200.84
CUE BIOPHARMA INC			2,760.000	34,527.60
CULP INC			4,551.000	72,224.37
CUMMINS INC			26,024.000	5,910,050.40
CUMULUS CLASS A			8,884.000	77,912.68
CURIS INC			1,968.000	16,117.92
CUSHMAN & WAKEFIELD PLC			14,259.000	211,460.97
CUSTOMERS BANCORP INC			3,026.000	55,012.68
CUTERA INC			5,672.000	136,751.92
CV HOLDINGS INC/UNITED STATES			5,499.000	35.19
CVB FINANCIAL CORP			15,152.000	295,464.00
CVR ENERGY INC			4,157.000	61,939.30
CVR F STAR			350.000	0.00
CVR F STAR THERAPEUTIC			350.000	0.00
CVS HEALTH CORP			126,174.000	8,617,684.20
CYBERAGENT INC			218,000.000	15,012,639.73
CYBERARK SOFTWARE LTD			127,000.000	20,521,930.00
CYBERCARE INC COM			5,500.000	825.00
CYBEROPTICS CORP			1,740.000	39,480.60
CYCLERION THERAPEUTICS INC			7,167.000	21,931.02
CYTOKINETICS INC			7,822.000	162,541.16
D7 ENTERPRISES INC			18.000	1.27
DADA NEXUS LTD ADR			99,513.000	3,632,224.50
DAIKIN INDUSTRIES LTD			29,100.000	6,460,090.04
DAILY JOURNAL CORP			233.000	94,132.00
DAIMLER AG			173,250.000	12,250,326.36
DAITO TRUST CONSTRUCTION CO LT			1,600.000	149,392.22
DAIWA HOUSE INDUSTRY CO LTD			13,300.000	394,703.86
DAKTRONICS INC			7,330.000	34,304.40
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			17,810.000	347,651.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DANAHER CORP			67,171.000	14,921,365.94
DARDEN RESTAURANTS INC			72,569.000	8,644,419.28
DARLING INGREDIENTS INC			23,888.000	1,377,859.84
DASSAULT SYSTEMES SE			58,790.000	11,951,585.62
DATA I/O CORP			3,848.000	15,853.76
DATATEC SYS INC COM			25,900.000	108.78
DATATRAK INTERNATIONAL INC			59.000	261.37
DAVE & BUSTER'S ENTERTAINMENT			7,587.000	227,761.74
DAVITA INC			6,283.000	737,624.20
DAWSON GEOPHYSICAL CO			13,211.000	28,007.32
DAXOR CORP			1,658.000	20,725.00
DB INSURANCE CO LTD			168,850.000	6,800,319.78
DBS GROUP HOLDINGS LTD			24,800.000	469,861.16
DCP MIDSTREAM LP			208,759.000	3,866,216.68
DEAN FOODS CO			13,666.000	396.32
DECHRA PHARMACEUTICALS PLC			102,049.000	4,812,607.88
DECIPHERA PHARMACEUTICALS INC			1,629.000	92,967.03
DECKERS OUTDOOR CORP			3,732.000	1,070,262.96
DECORATOR INDUSTRIES INC			831.000	8.31
DEERE & CO			32,414.000	8,720,986.70
DELCATH SYSTEMS INC			2.000	35.76
DELEK US HOLDINGS INC			7,606.000	122,228.42
DELIA*S INC			3,437.000	0.00
DELPHAX TECHNOLOGIES INC			7,074.000	23.34
DELTA AIR LINES INC			71,298.000	2,866,892.58
DELTA APPAREL INC			3,622.000	72,693.54
DELTAGEN INC			13,680.000	32.83
DELUXE CORP			7,163.000	209,159.60
DENBURY INC NEW WTS EXP 09/16/2023			87.000	254.04
DENNY'S CORP			10,215.000	149,956.20
DENTSPLY SIRONA INC			31,691.000	1,659,340.76
DERMTECH INC			4,729.000	153,408.76
DESIGNER BRANDS INC			9,714.000	74,312.10
DESPEGAR.COM CORP			7,183.000	92,014.23
DESTINATION MATERNITY CORP			3,060.000	36.41
DESTINATION XL GROUP INC			4,760.000	1,276.16
DEUTSCHE BOERSE AG			84,224.000	14,350,029.32
DEUTSCHE POST AG			188,074.000	9,319,776.69
DEUTSCHE TELEKOM AG			42,180.000	771,817.67

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DEVON ENERGY CORP			34,864.000	551,199.84
DEXCOM INC			12,031.000	4,448,101.32
DHT HOLDINGS INC			20,166.000	105,468.18
DIADEXUS INC			148.000	0.01
DIAGEO PLC			14,754.000	580,434.47
DIALOG SEMICONDUCTOR PLC			7,240.000	395,886.46
DIAMEDICA THERAPEUTICS INC			13,992.000	141,878.88
DIAMOND HILL INVESTMENT GROUP			841.000	125,536.07
DIAMOND OFFSHORE DRILLING INC			7,966.000	1,368.56
DIAMONDBACK ENERGY INC			15,171.000	734,276.40
DIAMONDROCK HOSPITALITY CO			29,103.000	240,099.75
DICERNA PHARMACEUTICALS INC			11,123.000	245,039.69
DIEBOLD NIXDORF INC			8,699.000	92,731.34
DIGI INTERNATIONAL INC			8,436.000	159,440.40
DIGIMARC CORP			3,740.000	176,677.60
DIGITAL GARAGE INC			148,187.000	6,107,178.85
DIGITAL REALTY TRUST INC			32,870.000	4,585,693.70
DIGITAL TURBINE INC			10,051.000	568,484.56
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			2,135.000	134,611.75
DIME COMMUNITY BANCSHARES INC			3,403.000	53,665.31
DINE BRANDS GLOBAL INC			2,302.000	133,516.00
DIODES INC			6,064.000	427,512.00
DIRECT LINE INSURANCE GROUP PL			61,344.000	267,494.84
DISCOVER FINANCIAL SERVICES			38,153.000	3,453,991.09
DISCOVERY INC			439,411.000	11,606,664.69
DISH NETWORK CORP			25,743.000	832,528.62
DIVERSICARE HEALTHCARE SERVICE			1,976.000	6,323.20
DIVERSIFIED HEALTHCARE TRUST			31,691.000	130,566.92
DIVINE INC			6,229.000	3.74
DIXIE GROUP INC/THE			1,371.000	3,496.05
DMC GLOBAL INC			1,794.000	77,590.50
DNB ASA			28,142.000	552,193.84
DOCUSIGN INC			14,541.000	3,232,464.30
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			25,849.000	5,436,044.70
DOLLAR TREE INC			25,199.000	2,722,499.96
DOMINION ENERGY INC			92,513.000	6,956,977.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOMINO'S PIZZA INC			5,381.000	2,063,398.26
DOMO INC			115,373.000	7,357,336.21
DOMTAR CORP			7,979.000	252,535.35
DONEGAL GROUP INC			6,987.000	95,272.47
DONGFENG MOTOR GROUP CO LTD HK/00489			3,762,000.000	4,386,012.11
DONNELLEY FINANCIAL SOLUTIONS			471.000	7,992.87
DORIAN LPG LTD			545.000	6,643.55
DORMAN PRODUCTS INC			4,883.000	423,942.06
DOUGLAS DYNAMICS INC			2,338.000	99,996.26
DOVA PHARMACEUTICALS INC			700.000	350.00
DOVER CORP			21,410.000	2,703,012.50
DOVER MOTORSPORTS INC			6,594.000	14,968.38
DOW INC			104,589.000	5,804,689.50
DR HORTON INC			47,857.000	3,298,304.44
DRAFTKINGS INC			23,688.000	1,102,913.28
DRI CORP			787.000	0.55
DRIL-QUIP INC			4,914.000	145,552.68
DRIVE SHACK INC			4,915.000	11,697.70
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			2,825.000	46,866.75
DSV PANALPINA A/S			94,000.000	15,760,664.09
DTE ENERGY CO			20,656.000	2,507,844.96
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94
DUCOMMUN INC			2,305.000	123,778.50
DUKE ENERGY CORP			88,128.000	8,068,999.68
DUKE REALTY CORP			58,709.000	2,346,598.73
DULUTH HOLDINGS INC			1,845.000	19,483.20
DUPONT DE NEMOURS INC			77,142.000	5,485,567.62
DURECT CORP			8,431.000	17,452.17
DXC TECHNOLOGY CO			43,452.000	1,118,889.00
DYADIC INTERNATIONAL INC			10,938.000	58,846.44
DYCOM INDUSTRIES INC			4,046.000	305,553.92
DYNACQ HEALTHCARE INC			16.000	0.00
DYNATRACE INC			25,965.000	1,123,505.55
DYNAVAX TECHNOLOGIES CORP			15,670.000	69,731.50
DYNEX CAPITAL INC			2,979.000	53,026.20
DZS INC			257.000	3,975.79
E.ON SE			15,510.000	172,009.89
EACO CORP			16.000	320.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EAGLE BANCORP INC			3,842.000	158,674.60
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	2.58
EAGLE PHARMACEUTICALS INC/DE			1,577.000	73,440.89
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			5,996.000	31,958.68
EASTERLY GOVERNMENT PROPERTIES			10,290.000	233,068.50
EASTERN CO/THE			764.000	18,412.40
EASTGROUP PROPERTIES INC			5,301.000	731,856.06
EASTMAN CHEMICAL CO			24,582.000	2,465,082.96
EATON CORP PLC			45,120.000	5,420,716.80
EBAY INC			131,079.000	6,586,719.75
EBIX INC			4,942.000	187,647.74
EBT INTL INC COM NEW			69.000	0.00
ECOLAB INC			24,951.000	5,398,398.36
EDENRED			231,060.000	13,120,731.82
EDGEWELL PERSONAL CARE CO			7,365.000	254,681.70
EDISON INTERNATIONAL			49,443.000	3,106,009.26
EDITAS MEDICINE INC			7,489.000	525,053.79
EDP - ENERGIAS DE PORTUGAL SA			1,040,423.000	6,563,637.31
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			1,796.000	27,586.56
EDWARDS LIFESCIENCES CORP			82,043.000	7,484,782.89
EGAIN CORP			1,629.000	19,238.49
EIFFAGE SA			2,479.000	239,742.58
EIGER BIOPHARMACEUTICALS INC			14,433.000	177,381.57
EKIMAS CORP			2,778.000	55.56
ELANCO ANIMAL HEALTH INC			12,423.000	381,013.41
ELECTROMED INC			4,390.000	43,065.90
ELECTRONIC ARTS INC			34,572.000	4,964,539.20
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	25.76
ELEMENT FLEET MANAGEMENT CORP			1,255,140.000	13,181,925.59
ELEMENT SOLUTIONS INC			24,079.000	426,920.67
ELI LILLY AND CO			96,983.000	16,374,609.72
ELLINGTON RESIDENTIAL MORTGAGE			2,669.000	34,803.76
EMAGIN CORP			6,025.000	9,820.75
EMAK WORLDWIDE INC			1,137.000	11.37
EMCOR GROUP INC			7,411.000	677,810.06
EMCORE CORP			1,244.000	6,779.80

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EMERGENT BIOSOLUTIONS INC			7,120.000	637,952.00
EMERSON ELECTRIC CO			61,561.000	4,947,657.57
EMERSON RADIO CORP			4,778.000	4,801.89
EMPIRE STATE REALTY TRUST INC			19,577.000	182,457.64
EMPLOYERS HOLDINGS INC			6,111.000	196,713.09
ENANTA PHARMACEUTICALS INC			3,693.000	155,475.30
ENBRIDGE INC			73,299.000	2,344,835.01
ENCORE CAPITAL GROUP INC			4,702.000	183,142.90
ENCORE WIRE CORP			2,721.000	164,810.97
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDO INTERNATIONAL PLC			31,590.000	226,816.20
ENDOLOGIX INC			1,462.500	0.00
ENDURANCE INTERNATIONAL GROUP			8,804.000	83,197.80
ENEL SPA			2,097,066.000	21,235,099.61
ENER1 INC			8,865.000	0.00
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			19.000	76.57
ENERGY TRANSFER LP			985,170.000	6,088,350.60
ENERPAC TOOL GROUP CORP			8,928.000	201,862.08
ENERSYS			5,609.000	465,883.54
ENGIE SA			859,794.000	13,171,051.88
ENGLOBAL CORP			4,402.000	14,086.40
ENHERENT CORP			9,218.000	23.97
ENI SPA			21,320.000	222,983.86
ENNIS INC			4,113.000	73,417.05
ENOVA INTERNATIONAL INC			3,784.000	93,729.68
ENPRO INDUSTRIES INC			2,688.000	202,997.76
ENSIGN GROUP INC/THE			8,932.000	651,321.44
ENSTAR GROUP LTD			1,272.000	260,620.08
ENTERCOM COMMUNICATIONS CORP			7,322.000	18,085.34
ENERGY CORP			38,772.000	3,870,996.48
ENTERPRISE BANCORP INC/MA			2,255.000	57,615.25
ENTERPRISE FINANCIAL SERVICES			3,658.000	127,847.10
ENTERPRISE PRODUCTS PARTNERS L			629,106.000	12,324,186.54
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			8,464.000	23,276.00
ENVESTNET INC			5,967.000	491,024.43
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	728.67

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,444.000	11,198.88
ENZON PHARMACEUTICALS INC			10,765.000	2,673.97
EOG RESOURCES INC			65,570.000	3,269,975.90
EPAM SYSTEMS INC			23,044.000	8,257,817.40
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.89
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			91,951.000	8,087,090.45
EQUIFAX INC			10,727.000	2,068,594.68
EQUIFIN INC			394.000	1.02
EQUINIX INC			9,918.000	7,083,237.24
EQUINOR ASA			37,792.000	639,801.72
EQUITABLE HOLDINGS INC			26,400.000	675,576.00
EQUITRANS MIDSTREAM CORP			452,052.000	3,634,498.08
EQUITY BANCSHARES INC			1,776.000	38,343.84
EQUITY COMMONWEALTH			6,000.000	163,680.00
EQUITY LIFESTYLE PROPERTIES IN			9,581.000	607,052.16
EQUITY RESIDENTIAL			42,101.000	2,495,747.28
ERBA DIAGNOSTICS INC			3,427.000	119.95
EROOMSYSTEM TECHNOLOGIES INC			65.000	58.50
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESC NOVELION THERAPEUT			793.000	0.00
ESC WRIGHT MED GROUP N			4,390.000	0.00
ESCALADE INC			2,043.000	43,250.31
ESCALERA RESOURCES CO			9,249.000	0.92
ESCO TECHNOLOGIES INC			3,915.000	404,106.30
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	0.00
ESPERION THERAPEUTICS INC			3,898.000	101,348.00
ESPEY MFG. & ELECTRONICS CORP			324.000	6,156.03
ESR CAYMAN LTD HK/01821			2,288,800.000	8,206,070.53
ESSENT GROUP LTD			13,574.000	586,396.80
ESSENTIAL PROPERTIES REALTY TR			9,651.000	204,601.20
ESSEX PROPERTY TRUST INC			10,119.000	2,402,452.98

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESTABLISHMENT LABS HOLDINGS IN			3,179.000	119,657.56
ESTEE LAUDER COS INC/THE			22,478.000	5,983,418.82
ETHAN ALLEN INTERIORS INC			4,308.000	87,064.68
ETSY INC			10,349.000	1,841,190.59
EURAZEO SE			63,333.000	4,300,755.62
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			268.000	0.00
EVANS BANCORP INC			410.000	11,291.40
EVERCEL INC			2,040.000	5,610.00
EVERCORE INC			4,829.000	529,451.56
EVEREST RE GROUP LTD			7,109.000	1,664,145.81
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			31,583.000	1,753,172.33
EVERI HOLDINGS INC			13,348.000	184,335.88
EVERQUOTE INC			3,345.000	124,935.75
EVERSOURCE ENERGY			44,952.000	3,888,797.52
EVERTEC INC			7,771.000	305,555.72
EVI INDUSTRIES INC			1,892.000	56,608.64
EVO PAYMENTS INC			5,195.000	140,316.95
EVOFEM BIOSCIENCES INC			2,322.000	5,596.02
EVOLENT HEALTH INC			13,778.000	220,861.34
EVOLUS INC			4,307.000	14,471.52
EVOLUTION PETROLEUM CORP			11,060.000	31,521.00
EVOLVING SYSTEMS INC			7,397.000	14,572.09
EVOQUA WATER TECHNOLOGIES CORP			9,939.000	268,154.22
EW SCRIPPS CO/THE			6,811.000	104,140.19
EXANTAS CAPITAL CORP			3,340.000	13,326.60
EXELON CORP			198,401.000	8,376,490.22
EXLSERVICE HOLDINGS INC			4,394.000	374,061.22
EXPEDIA GROUP INC			19,137.000	2,533,738.80
EXPEDITORS INTERNATIONAL OF WA			26,792.000	2,548,187.12
EXPERIAN PLC			380,000.000	14,424,876.57
EXPONENT INC			8,014.000	721,500.42
EXPRESS INC			12,161.000	11,066.51
EXTERRAN CORP			3,823.000	16,897.66
EXTRA SPACE STORAGE INC			13,667.000	1,583,458.62
EXTREME NETWORKS INC			12,290.000	84,678.10
EXXON MOBIL CORP			398,305.000	16,418,132.10

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EZCORP INC			5,460.000	26,153.40
EZENIA! INC			5,456.000	207.33
F-STAR THERAPEUTICS INC			350.000	3,454.50
F5 NETWORKS INC			45,436.000	7,994,009.84
FAB INDS INC COM			4,400.000	0.00
FABRINET			5,421.000	420,615.39
FACEBOOK INC			290,444.000	79,337,683.04
FACTORY 2-U STORES INC			5,731.000	16.05
FACTSET RESEARCH SYSTEMS INC			1,666.000	553,945.00
FAIR ISAAC CORP			2,081.000	1,063,474.24
FALCON PRODS INC			7,000.000	10.50
FALCONSTOR SOFTWARE INC			70.360	369.39
FANUC CORP			72,400.000	17,783,563.25
FARMER BROS CO			2,335.000	10,904.45
FARO TECHNOLOGIES INC			2,513.000	177,493.19
FASTENAL CO			63,371.000	3,094,405.93
FATE THERAPEUTICS INC			9,821.000	893,023.53
FAURECIA SE			4,841.000	248,241.54
FB FINANCIAL CORP			4,538.000	157,604.74
FBL FINANCIAL GROUP INC			2,524.000	132,535.24
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			995.000	73,878.75
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			6,211.000	528,680.32
FEDERAL SCREW WORKS			815.000	3,871.25
FEDERAL SIGNAL CORP			10,689.000	354,554.13
FEDERATED HERMES INC			12,718.000	367,423.02
FEDEX CORP			26,125.000	6,782,572.50
FEDNAT HOLDING CO			946.000	5,600.32
FERGUSON PLC			145,691.000	17,692,691.44
FERRARI NV			258.000	59,552.25
FERRO CORP			10,529.000	154,039.27
FERROGLOBE PLC			8,671.000	14,220.44
FIAT CHRYSLER AUTOMOBILES NV			38,416.000	689,077.12
FIBERCORE INC			7,424.000	2.23
FIBERMARK INC COM			6,800.000	0.00
FIBROGEN INC			13,196.000	489,439.64
FIDELITY NATIONAL FINANCIAL IN			407,204.000	15,917,604.36
FIDELITY NATIONAL INFORMATION			106,455.000	15,059,124.30

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIESTA RESTAURANT GROUP INC			1,768.000	20,155.20
FIFTH THIRD BANCORP			84,865.000	2,339,728.05
FINANCIAL INSTITUTIONS INC			3,039.000	68,377.50
FINECOBANK BANCA FINECO SPA			830,000.000	13,608,323.10
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			19,015.000	438,485.90
FIRST ACCEPTANCE CORP			5,192.000	7,476.48
FIRST BANCORP INC/THE			2,220.000	56,388.00
FIRST BANCORP/PUERTO RICO			20,931.000	192,983.82
FIRST BANCORP/SOUTHERN PINES N			5,217.000	176,491.11
FIRST BANCSHARES INC/THE			3,293.000	101,687.84
FIRST BUSEY CORP			7,637.000	164,577.35
FIRST BUSINESS FINANCIAL SERVI			1,199.000	22,073.59
FIRST COMMONWEALTH FINANCIAL C			19,643.000	214,894.42
FIRST COMMUNITY BANKSHARES INC			430.000	9,279.40
FIRST FINANCIAL BANKSHARES INC			19,623.000	709,862.03
FIRST FINANCIAL CORP/IN			1,837.000	71,367.45
FIRST FOUNDATION INC			4,381.000	87,620.00
FIRST HORIZON CORP			34,958.000	446,064.08
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INTERSTATE BANCSYSTEM IN			6,680.000	272,343.60
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			6,975.000	260,934.75
FIRST NBC BANK HOLDING CO			1,118.000	32.42
FIRST OF LONG ISLAND CORP/THE			4,092.000	73,042.20
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST REPUBLIC BANK/CA			20,700.000	3,041,451.00
FIRST SAVINGS FINANCIAL GROUP			2,028.000	131,820.00
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			5,288.000	81,964.00
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	47.26
FIRSTCASH INC			5,702.000	399,368.08
FIRSTENERGY CORP			65,398.000	2,001,832.78
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			50,584.000	5,759,494.24
FISHER & PAYKEL HEALTHCARE COR			4,513.000	107,131.40
FIVE PRIME THERAPEUTICS INC			7,282.000	123,866.82

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIVE STAR SENIOR LIVING INC			2,059.000	14,207.10
FLAGSTAR BANCORP INC			5,728.000	233,473.28
FLANIGAN'S ENTERPRISES INC			102.000	1,933.92
FLEETCOR TECHNOLOGIES INC			7,350.000	2,005,300.50
FLEETWOOD ENTERPRISES INC COM			17,000.000	17,000.00
FLEX LTD			449,105.000	8,074,907.90
FLEXION THERAPEUTICS INC			4,588.000	52,945.52
FLEXSTEEL INDUSTRIES INC			1,593.000	55,707.21
FLIR SYSTEMS INC			11,937.000	523,198.71
FLOTEK INDUSTRIES INC			6,904.000	14,567.44
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			11,665.000	429,855.25
FLUIDIGM CORP			8,688.000	52,128.00
FLUOR CORP			19,221.000	306,959.37
FLUSHING FINANCIAL CORP			3,847.000	64,014.08
FLUTTER ENTERTAINMENT PLC			2,482.000	506,850.45
FLYI INC COM			29,300.000	87.90
FMC CORP			15,817.000	1,817,847.81
FNB CORP/PA			39,220.000	372,590.00
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			6,552.000	113,742.72
FOOTBALL EQUITIES INC			5,500.000	0.00
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			549,979.000	4,834,315.41
FORD OTOMOTIV SANAYI AS			596,672.000	10,115,125.69
FORESTAR GROUP INC			7,118.000	143,641.24
FORMFACTOR INC			9,577.000	412,002.54
FORRESTER RESEARCH INC			4,287.000	179,625.30
FORTE BIOSCIENCES INC			100.000	3,641.00
FORTESCUE METALS GROUP LTD			27,198.000	491,733.30
FORTINET INC			28,428.000	4,222,410.84
FORTITUDE GOLD CORP			3,444.858	930.11
FORTIVE CORP			30,276.000	2,144,146.32
FORTUNE BRANDS HOME & SECURITY			17,309.000	1,483,727.48
FORUM ENERGY TECHNOLOGIES INC			357.000	4,248.30
FORWARD AIR CORP			4,738.000	364,067.92
FOSSIL GROUP INC			4,523.000	39,214.41
FOUNDATION BUILDING MATERIALS			3,995.000	76,743.95

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			10,275.000	305,886.75
FOX CORP			59,210.000	1,720,756.72
FOX FACTORY HOLDING CORP			5,433.000	574,322.43
FRANCESCA'S HOLDINGS CORP			567.000	280.46
FRANK'S INTERNATIONAL NV			4,794.000	13,135.56
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			3,269.000	72,800.63
FRANKLIN ELECTRIC CO INC			6,368.000	440,729.28
FRANKLIN RESOURCES INC			23,927.000	597,935.73
FRANKLIN STREET PROPERTIES COR			10,342.000	45,194.54
FREEDOM HOLDING CORP/NV			3,548.000	182,012.40
FREEMPORT-MCMORAN INC			215,243.000	5,600,622.86
FREIGHTCAR AMERICA INC			4,235.000	10,206.35
FREQUENCY ELECTRONICS INC			3,117.000	33,694.77
FREQUENCY THERAPEUTICS INC			2,723.000	96,012.98
FRESH CHOICE INC			6,600.000	0.66
FRESH DEL MONTE PRODUCE INC			4,513.000	108,627.91
FRESHPET INC			3,972.000	563,984.28
FRIEDMAN INDUSTRIES INC			2,743.000	18,816.98
FRIEDMANS INC CL A			10,900.000	0.00
FRONT YARD RESIDENTIAL CORP			6,091.000	98,674.20
FRONTIER COMMUNICATIONS CORP			10,473.000	937.33
FRONTIER FINANCIAL CORP			607.000	0.00
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	3.04
FRONTLINE LTD/BERMUDA			17,864.000	111,114.08
FRP HOLDINGS INC			751.000	34,208.05
FS KKR CAPITAL CORP			7,567.000	125,309.52
FTI CONSULTING INC			4,783.000	534,356.76
FUBON FINANCIAL HOLDING CO LTD			4,015,000.000	6,680,235.30
FUEL TECH INC			2,314.000	8,978.32
FUELCELL ENERGY INC			42.000	469.14
FUJITSU LTD			1,900.000	274,294.16
FULCRUM THERAPEUTICS INC			3,548.000	41,547.08
FULGENT GENETICS INC			4,139.000	215,641.90
FULTON FINANCIAL CORP			20,371.000	259,119.12
FUQI INTERNATIONAL INC			2,793.000	0.00
FUSHENG PRECISION CO LTD			811,000.000	5,007,776.39

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FUTUREFUEL CORP			4,912.000	62,382.40	
G-III APPAREL GROUP LTD			5,114.000	121,406.36	
G1 THERAPEUTICS INC			3,316.000	59,654.84	
GA EXPRESS INC			1,881.000	0.19	
GABS 114A AELTUS CBO			8,180.000	1,145.20	
GALAGEN INC			100.000	0.01	
GALAPAGOS NV			664.000	83,802.89	
GALAXY ENTERTAINMENT GROUP LTD HK/00027			719,000.000	5,586,869.75	
GALMED PHARMACEUTICALS LTD			1,639.000	5,097.29	
GAMCO INVESTORS INC			6,029.000	106,954.46	
GAMESTOP CORP			10,164.000	191,489.76	
GAMETECH INTERNATIONAL INC			4,418.000	22.09	
GAMING AND LEISURE PROPERTIES			65,617.000	2,782,160.80	
GANNETT CO INC			10,419.000	35,007.84	
GAP INC/THE			18,770.000	378,966.30	
GARGOYLES INC			187.000	0.02	
GARMIN LTD			26,889.000	3,217,537.74	
GARTNER INC			9,584.000	1,535,260.96	
GASLOG LTD			2,432.000	9,047.04	
GATX CORP			4,625.000	384,707.50	
GBLI HOLDINGS LLC			802.000	22,929.18	
GCP APPLIED TECHNOLOGIES INC			6,503.000	153,795.95	
GDS HOLDINGS LTD ADR			125,580.000	11,759,311.20	
GENASYS INC			1,838.000	11,983.76	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	16.32	
GENERAL DYNAMICS CORP			21,072.000	3,135,935.04	
GENERAL ELECTRIC CO			815,937.000	8,812,119.60	
GENERAL MILLS INC			55,158.000	3,243,290.40	
GENERAL MOLY INC			5,187.000	580.94	
GENERAL MOTORS CO			171,472.000	7,140,094.08	
GENERAL STEEL HOLDINGS INC			1,145.000	34.35	
GENESCO INC			3,133.000	94,271.97	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			1,197.000	8,630.37	
GENMAB A/S			61,839.000	25,036,485.08	
GENMARK DIAGNOSTICS INC			21,013.000	306,789.80	
GENTEX CORP			9,600.000	325,728.00	
GENTHERM INC			5,734.000	373,971.48	
GENTING MALAYSIA BHD			1,500,000.000	1,003,107.52	

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GENTING SINGAPORE LTD			167,000.000	107,403.62
GENUINE PARTS CO			17,699.000	1,777,510.57
GENWORTH FINANCIAL INC			49,265.000	186,221.70
GEO GROUP INC/THE			22,497.000	199,323.42
GEOGLOBAL RESOURCES INC			2,056.000	0.00
GEOPETRO RESOURCES CO			1,269.000	1.65
GEOSPACE TECHNOLOGIES CORP			4,866.000	41,652.96
GERMAN AMERICAN BANCORP INC			3,244.000	107,343.96
GERON CORP			8,091.000	12,864.69
GETTY REALTY CORP			4,358.000	120,019.32
GIBRALTAR INDUSTRIES INC			4,813.000	346,247.22
GIGA-TRONICS INC			104.000	348.40
GILEAD SCIENCES INC			151,058.000	8,800,639.08
GJENSIDIGE FORSIKRING ASA			5,748.000	128,494.93
GLACIER BANCORP INC			10,384.000	477,767.84
GLADSTONE COMMERCIAL CORP			4,169.000	75,042.00
GLADSTONE LAND CORP			10,347.000	151,480.08
GLASSBRIDGE ENTERPRISES INC			3.000	150.03
GLATFELTER CORP			4,779.000	78,280.02
GLAXOSMITHKLINE PLC			641,383.000	11,765,830.56
GLOBAL MEDICAL REIT INC			6,055.000	79,078.30
GLOBAL NET LEASE INC			11,241.000	192,670.74
GLOBAL PAYMENTS INC			62,206.000	13,400,416.52
GLOBAL TECHNOLOGIES LTD			4,068.000	0.81
GLOBALSTAR INC			49,401.000	16,727.18
GLOBALTRANS INVESTMENT PLC GDR			146,963.000	840,628.36
GLOBANT SA			15,390.000	3,349,017.90
GLOBE LIFE INC			16,646.000	1,580,704.16
GLU MOBILE INC			15,963.000	143,826.63
GLYCOMIMETICS INC			4,368.000	16,423.68
GMO INTERNET INC			9,400.000	269,585.94
GMS INC			5,732.000	174,711.36
GN STORE NORD AS			215,000.000	17,218,377.56
GNC HOLDINGS INC			7,276.000	0.00
GODADDY INC			20,484.000	1,699,147.80
GOLAR LNG LTD			16,087.000	155,078.68
GOLD RESOURCE CORP			12,057.000	35,206.44
GOLDEN OCEAN GROUP LTD			483.000	2,256.50
GOLDMAN SACHS BDC INC			2,514.000	48,067.68

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLDMAN SACHS GROUP INC/THE			40,283.000	10,623,029.93
GOODMAN GROUP			44,709.000	652,389.33
GOODYEAR TIRE & RUBBER CO/THE			29,957.000	326,830.87
GOPRO INC			12,898.000	106,795.44
GORMAN-RUPP CO/THE			4,380.000	142,131.00
GOSSAMER BIO INC			5,321.000	51,454.07
GP STRATEGIES CORP			1,794.000	21,276.84
GRAHAM CORP			3,410.000	51,763.80
GRAHAM HOLDINGS CO			638.000	340,296.44
GRAN TIERRA ENERGY INC			39,538.000	14,383.93
GRANITE BROAD LLC RBR			70.000	0.00
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			6,906.000	184,459.26
GRAY TELEVISION INC			17,376.000	308,994.60
GREAT AMERICAN BANCORP INC			144.000	4,377.60
GREAT ELM GROUP INC			1,871.000	5,126.54
GREAT LAKES DREDGE & DOCK CORP			5,913.000	77,874.21
GREAT SOUTHERN BANCORP INC			1,422.000	69,535.80
GREAT WESTERN BANCORP INC			7,740.000	161,766.00
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	3,811.36
GREEN DOT CORP			7,724.000	430,999.20
GREEN PLAINS INC			11,216.000	147,714.72
GREENBRIER COS INC/THE			3,399.000	123,655.62
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENLIGHT CAPITAL RE LTD			9,768.000	71,404.08
GREIF INC			3,402.000	159,485.76
GRID DYNAMICS HOLDINGS INC			428,548.000	5,399,704.80
GRIFFON CORP			7,201.000	146,756.38
GROUP 1 AUTOMOTIVE INC			2,741.000	359,454.74
GRUPO AEROPORTUARIO DEL SUREST ADR			17,274.000	2,849,000.82
GSE SYSTEMS INC			2,630.000	3,471.60
GSV INC			770.000	7.85
GTT COMMUNICATIONS INC			11,635.000	41,536.95
GTX INC			397.000	0.00
GUESS? INC			9,320.000	210,818.40
GUIDED THERAPEUTICS INC			0.002	0.00
GULF ISLAND FABRICATION INC			2,100.000	6,426.00
GYRODYNE CO AMER INC			13,568.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GYRODYNE LLC			1,277.000	21,223.74
H&E EQUIPMENT SERVICES INC			1,955.000	58,278.55
HACKETT GROUP INC/THE			5,286.000	76,065.54
HALLADOR ENERGY CO			2,437.000	3,582.39
HALLIBURTON CO			195,909.000	3,702,680.10
HALLMARK FINANCIAL SERVICES IN			1,102.000	3,923.12
HALOZYME THERAPEUTICS INC			12,841.000	548,439.11
HAMILTON BEACH BRANDS HOLDING			1,319.000	23,095.69
HAMILTON LANE INC			3,610.000	281,760.50
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANA FINANCIAL GROUP INC			49,028.000	1,557,089.16
HANCOCK WHITNEY CORP			10,530.000	358,230.60
HANESBRANDS INC			31,162.000	454,341.96
HANGER INC			5,607.000	123,297.93
HANKOOK TIRE & TECHNOLOGY CO L			130,349.000	4,727,746.03
HANMI FINANCIAL CORP			2,314.000	26,240.76
HANNON ARMSTRONG SUSTAINABLE I			8,349.000	529,577.07
HARBOR DIVERSIFIED INC			1,094.000	295.49
HARBOURTON CAPITAL GROUP INC			233.000	0.49
HARGREAVES LANSDOWN PLC			4,576.000	95,391.24
HARMONIC INC			9,012.000	66,598.68
HARPOON THERAPEUTICS INC			3,942.000	65,476.62
HARROW HEALTH INC			11,233.000	77,058.38
HARTE HANKS INC			579.000	1,563.30
HARTFORD FINANCIAL SERVICES GR			49,205.000	2,410,060.90
HARVARD BIOSCIENCE INC			9,737.000	41,771.73
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HASBRO INC			11,050.000	1,033,617.00
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	234.00
HAVERTY FURNITURE COS INC			2,535.000	70,143.45
HAWAIIAN HOLDINGS INC			7,363.000	130,325.10
HAWKINS INC			2,873.000	150,286.63
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,205.000	52,567.20
HB FULLER CO			8,757.000	454,313.16
HC2 HOLDINGS INC			306.000	994.50
HCA HEALTHCARE INC			22,923.000	3,769,916.58
HCL TECHNOLOGIES LTD			868,000.000	11,239,719.19

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HDFC BANK LTD			348,013.000	6,840,949.27
HDFC BANK LTD ADR			461,890.000	33,376,171.40
HDFC LIFE INSURANCE CO LTD			379,248.000	3,511,291.16
HEALTH CATALYST INC			51,710.000	2,250,936.30
HEALTHCARE REALTY TRUST INC			18,719.000	554,082.40
HEALTHCARE SERVICES GROUP INC			10,649.000	299,236.90
HEALTHEQUITY INC			9,005.000	627,738.55
HEALTHPEAK PROPERTIES INC			78,441.000	2,371,271.43
HEALTHSTREAM INC			3,872.000	84,564.48
HEALTHWAREHOUSE.COM INC			409.000	69.53
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			10,427.000	188,728.70
HEARTLAND FINANCIAL USA INC			4,171.000	168,383.27
HECLA MINING CO			50,012.000	324,077.76
HEIDRICK & STRUGGLES INTERNATI			4,363.000	128,184.94
HELEN OF TROY LTD			3,400.000	755,446.00
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS AND MATHESON ANALYTICS			0.648	0.00
HELIOS TECHNOLOGIES INC			2,658.000	141,644.82
HELIX ENERGY SOLUTIONS GROUP I			25,360.000	106,512.00
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			12,021.000	278,406.36
HENDERSON LAND DEVELOPMENT CO HK/00012			42,000.000	163,854.08
HENNESSY ADVISORS INC			2,383.000	20,326.99
HENRY SCHEIN INC			22,012.000	1,471,722.32
HENSOLDT AG			302,358.000	5,160,804.33
HERC HOLDINGS INC			3,345.000	222,141.45
HERCULES CAPITAL INC			15,476.000	223,163.92
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,649.000	14,626.63
HERITAGE FINANCIAL CORP/WA			4,434.000	103,711.26
HERITAGE-CRYSTAL CLEAN INC			594.000	12,515.58
HERMAN MILLER INC			9,393.000	317,483.40
HERMES INTERNATIONAL			668.000	718,924.70
HERMITAGE OFFSHORE SERVICES LT			53.000	2.06
HERSHA HOSPITALITY TRUST			5,588.000	44,089.32
HERSHEY CO/THE			27,361.000	4,167,901.13
HERTZ GLOBAL HOLDINGS INC			8,646.000	11,066.88
HESKA CORP			3,053.000	444,669.45

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HESS CORP			40,714.000	2,149,292.06
HEWLETT PACKARD ENTERPRISE CO			156,494.000	1,854,453.90
HEXAGON AB			257,041.000	23,467,661.31
HG HOLDINGS INC			2,904.000	1,547.83
HHGREGG INC			6,832.000	39.63
HIBBETT SPORTS INC			3,499.000	161,583.82
HIGHPOINT RESOURCES CORP			119.000	1,223.32
HIKARI TSUSHIN INC			300.000	70,260.06
HIKMA PHARMACEUTICALS PLC			403,164.000	13,876,824.65
HILL INTERNATIONAL INC			4,449.000	8,542.08
HILLENBRAND INC			9,613.000	382,597.40
HILLTOP HOLDINGS INC			9,415.000	259,006.65
HILTON GRAND VACATIONS INC			9,720.000	304,722.00
HILTON WORLDWIDE HOLDINGS INC			49,576.000	5,515,825.76
HINDUSTAN UNILEVER LTD			107,759.000	3,532,704.73
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			458.000	98,928.00
HISPANIC EXPRESS INC			200.000	1.42
HITACHI LTD			12,700.000	500,029.05
HMN FINANCIAL INC			1,231.000	21,173.20
HMS HOLDINGS CORP			13,298.000	488,701.50
HNI CORP			5,727.000	197,352.42
HOLLYFRONTIER CORP			14,507.000	375,005.95
HOLLYSYS AUTOMATION TECHNOLOGI			8,684.000	127,567.96
HOLOGIC INC			49,717.000	3,620,889.11
HOLOGRAPHIC STORAGE LTD			43.000	10.75
HOME BANCORP INC			1,592.000	44,560.08
HOME BANCSHARES INC/AR			17,568.000	342,224.64
HOME DEPOT INC/THE			126,271.000	33,540,103.02
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,584.000	87,210.00
HOMETRUST BANCSHARES INC			2,650.000	51,171.50
HOMOLOGY MEDICINES INC			7,885.000	89,021.65
HON HAI PRECISION INDUSTRY CO			1,007,000.000	3,297,174.21
HON HAI PRECISION INDUSTRY CO GDR			680,000.000	4,508,400.00
HONEYWELL INTERNATIONAL INC			80,239.000	17,066,835.30
HONG KONG EXCHANGES & CLEARING HK/00388			52,900.000	2,899,527.33
HOOKEER FURNITURE CORP			1,907.000	61,500.75
HOOPER HOLMES INC			820.000	1.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOPE BANCORP INC			16,883.000	184,193.53
HORACE MANN EDUCATORS CORP			6,422.000	269,980.88
HORIZON BANCORP INC/IN			2,914.000	46,216.04
HORMEL FOODS CORP			49,791.000	2,320,758.51
HOST HOTELS & RESORTS INC			118,937.000	1,740,048.31
HOSTESS BRANDS INC			1,060,646.000	15,527,857.44
HOUGHTON MIFFLIN HARCOURT CO			16,737.000	55,734.21
HOULIHAN LOKEY INC			5,355.000	360,016.65
HOUSING DEVELOPMENT FINANCE CO			136,129.000	4,766,913.59
HOUSTON AMERICAN ENERGY CORP			241.000	421.75
HOUSTON WIRE & CABLE CO			678.000	1,891.62
HOVNIANIAN ENTERPRISES INC			241.000	7,919.26
HOWMET AEROSPACE INC			34,741.000	991,508.14
HOYA CORP			8,600.000	1,188,648.35
HP INC			119,008.000	2,926,406.72
HUDSON GLOBAL INC			59.000	619.50
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			28,751.000	11,795,672.77
HUNTINGTON BANCSHARES INC/OH			236,701.000	2,989,533.63
HUNTINGTON INGALLS INDUSTRIES			64,176.000	10,940,724.48
HURCO COS INC			1,436.000	43,080.00
HURON CONSULTING GROUP INC			3,047.000	179,620.65
HUTTIG BUILDING PRODUCTS INC			2,147.000	7,879.49
HYBRID ENERGY HOLDINGS INC			141.000	0.10
HYCROFT MINING HOLDING CORP			659.000	171.34
HYPERDYNAMICS CORP			406.000	8.48
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			2,517.000	149,887.35
HYUNDAI MOTOR CO			12,094.000	2,137,575.22
I3 VERTICALS INC			2,705.000	89,806.00
IAC/INTERACTIVECORP			1,757.000	332,687.95
IBERDROLA SA			1,101,182.000	15,764,009.46
ICAD INC			1,278.000	16,869.60
ICF INTERNATIONAL INC			2,674.000	198,758.42
ICHR HOLDINGS LTD			2,810.000	84,707.45
ICICI BANK LTD ADR			278,169.000	4,133,591.34
ICL GROUP LTD			27,931.000	142,316.92
ICONIX BRAND GROUP INC			803.500	1,012.41
IDACORP INC			5.000	480.15

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IDENTIV INC			369.000	3,136.50
IDERA PHARMACEUTICALS INC			1,377.000	5,053.59
IDEX CORP			10,020.000	1,995,984.00
IDEXX LABORATORIES INC			12,263.000	6,129,905.81
IDNA INC			2,887.000	0.00
IDT CORP			5,190.000	64,148.40
IEC ELECTRONICS CORP			175,457.000	2,377,442.35
IENTERTAINMENT NETWORK INC			831.000	10.80
IES HOLDINGS INC			258.000	11,878.32
IGM BIOSCIENCES INC			3,995.000	352,718.55
IGO CORPORATIONS			26,400.000	0.00
IHS MARKIT LTD			44,608.000	4,007,136.64
II-VI INC			6,667.000	506,425.32
ILLINOIS TOOL WORKS INC			28,759.000	5,863,384.92
ILLUMINA INC			12,550.000	4,643,500.00
IMAGEWARE SYSTEMS INC			1,055.000	81.24
IMAGINON INC			667.000	0.93
IMAX CORP			4,625.000	83,342.50
IMEDIA BRANDS INC			342.000	1,634.76
IMMERSION CORP			2,896.000	32,695.84
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNIC INC			5,194.000	79,416.26
IMMUNOGEN INC			13,061.000	84,243.45
IMPAC MORTGAGE HOLDINGS INC			521.000	1,583.84
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			371,881.000	7,805,602.67
IMPINJ INC			3,531.000	147,842.97
INCOMNET INC			300.000	0.00
INCYTE CORP			23,449.000	2,039,594.02
INDEPENDENCE CONTRACT DRILLING			310.000	911.40
INDEPENDENCE HOLDING CO			2,813.000	115,333.00
INDEPENDENCE REALTY TRUST INC			12,085.000	162,301.55
INDEPENDENT BANK CORP			4,738.000	346,063.52
INDEPENDENT BANK CORP/MI			170.000	3,139.90
INDEPENDENT BANK GROUP INC			7,045.000	440,453.40
INDUS REALTY TRUST INC			2,201.000	137,562.50
INDUSTRIA DE DISENO TEXTIL SA			377,407.000	12,024,655.75
INDUSTRIAL & COMMERCIAL BANK O HK/01398			2,734,000.000	1,773,573.13
INDUSTRIAL LOGISTICS PROPRTIE			7,312.000	170,296.48

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INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			757,180.000	29,081,189.82
INFINERA CORP			15,123.000	158,489.04
INFINITY ENERGY RESOURCES INC			204.000	15.71
INFINITY PHARMACEUTICALS INC			8,989.000	19,056.68
INFORMA PLC			1,473,061.000	11,054,668.03
INFUSYSTEM HOLDINGS INC			293,752.000	5,516,662.56
ING GROEP NV			666,000.000	6,226,530.94
INGERSOLL RAND INC			20,571.000	937,214.76
INGEVITY CORP			5,633.000	426,587.09
INGLES MARKETS INC			3,833.000	163,515.78
INHIBITOR THERAPEUTICS INC			1,225.000	36.75
INMODE LTD			4,434.000	210,526.32
INNOSPEC INC			3,280.000	297,594.40
INNOVATIVE INDUSTRIAL PROPERTI			2,213.000	405,266.69
INNOVATIVE SOLUTIONS AND SUPPO			2,893.000	18,862.36
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			18,194.000	225,423.66
INOGEN INC			2,371.000	105,936.28
INOVALON HOLDINGS INC			9,186.000	166,909.62
INOVIO PHARMACEUTICALS INC			9,253.000	81,889.05
INPLAY TECHNOLOGIES INC COM			6,200.000	49.60
INSEEGO CORP			3,193.000	49,395.71
INSIGHT ENTERPRISES INC			6,405.000	487,356.45
INSIGNIA SYSTEMS INC			1,967.000	1,652.08
INSPERITY INC			5,292.000	430,874.64
INSPIRE MEDICAL SYSTEMS INC			2,783.000	523,454.47
INSTALLED BUILDING PRODUCTS IN			3,289.000	335,247.77
INSTEEL INDUSTRIES INC			3,891.000	86,652.57
INSULET CORP			2,719.000	695,057.97
INTEGER HOLDINGS CORP			5,433.000	441,105.27
INTEGRA BANK CORP			2,671.000	0.27
INTEGRAL VISION INC			4,289.000	12.01
INTEL CORP			386,592.000	19,260,013.44
INTELLIA THERAPEUTICS INC			7,897.000	429,596.80
INTELLICHECK INC			158.000	1,801.99
INTER PARFUMS INC			2,578.000	155,943.22
INTERCONTINENTAL EXCHANGE INC			54,737.000	6,310,628.73
INTERCONTINENTAL HOTELS GROUP			95,931.000	6,150,132.09

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERDIGITAL INC			5,225.000	317,053.00
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00
INTERFACE INC			8,221.000	86,320.50
INTERLINK ELECTRONICS INC			705.000	6,352.05
INTERMET CORP			20,500.000	0.00
INTERNATIONAL BANCSHARES CORP			8,346.000	312,474.24
INTERNATIONAL BUSINESS MACHINE			81,990.000	10,320,901.20
INTERNATIONAL FLAVORS & FRAGRA			9,493.000	1,033,218.12
INTERNATIONAL GAME TECHNOLOGY			10,905.000	184,730.70
INTERNATIONAL ISOTOPES INC			831.000	40.30
INTERNATIONAL PAPER CO			57,414.000	2,854,624.08
INTERNATIONAL SEAWAYS INC			6,785.000	110,799.05
INTERPACE BIOSCIENCES INC			35.000	109.90
INTERPLAY ENTERTAINMENT CORP			12,923.000	130.52
INTERPUBLIC GROUP OF COS INC/T			35,597.000	837,241.44
INTERSECT ENT INC			6,310.000	144,499.00
INTERVISUAL BOOKS INC			5,600.000	0.00
INTEST CORP			1,450.000	9,410.36
INTEVAC INC			2,079.000	14,989.59
INTRA-CELLULAR THERAPIES INC			8,885.000	282,543.00
INTREPID POTASH INC			707.000	17,074.05
INTRICON CORP			8,762.000	158,504.58
INTRUSION INC			2,094.000	36,435.60
INTUIT INC			35,303.000	13,409,844.55
INTUITIVE SURGICAL INC			10,812.000	8,845,297.20
INUVO INC			1,115.000	504.98
INVACARE CORP			8,564.000	76,647.80
INVESCO LTD			34,947.000	609,126.21
INVESCO MORTGAGE CAPITAL INC			19,762.000	66,795.56
INVESTAR HOLDING CORP			6,931.000	114,638.74
INVESTORS BANCORP INC			43,229.000	456,498.24
INVESTORS TITLE CO			489.000	74,870.79
INVITAE CORP			13,506.000	564,685.86
INVITATION HOMES INC			38,747.000	1,150,785.90
INVIVO THERAPEUTICS HOLDINGS C			3.734	3.02
ION GEOPHYSICAL CORP			1,556.000	3,781.08
IPG PHOTONICS CORP			3,123.000	698,896.17
IQVIA HOLDINGS INC			17,637.000	3,160,021.29
IRADIMED CORP			4,922.000	112,221.60

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Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IRIDEX CORP			5,621.000	14,108.71
IRIDIUM COMMUNICATIONS INC			14,537.000	571,667.53
IROBOT CORP			3,909.000	313,853.61
IRON MOUNTAIN INC			26,867.000	792,039.16
IRONWOOD PHARMACEUTICALS INC			303,301.000	3,454,598.39
ISHARES CORE S&P MIDCAP ETF			1,095,414.000	251,758,999.62
ISIGN SOLUTIONS INC			2.000	0.54
ISRAEL DISCOUNT BANK LTD			2,092,399.000	8,054,706.51
ISTAR INC			11,978.000	177,873.30
ITERIS INC			2,955.000	16,695.75
ITOCHU CORP			291,100.000	8,357,018.69
ITOCHU TECHNO-SOLUTIONS CORP			7,700.000	274,826.86
ITRON INC			6,207.000	595,251.30
ITT INC			72,243.000	5,564,155.86
ITURAN LOCATION AND CONTROL LT			2,705.000	51,530.25
ITV PLC			2,432,700.000	3,551,505.05
ITZYOURMALL INC			17.000	0.00
J & J SNACK FOODS CORP			2,464.000	382,831.68
J M SMUCKER CO/THE			20,126.000	2,326,565.60
J SAINSBURY PLC			2,652,600.000	8,176,565.89
J2 GLOBAL INC			5,979.000	584,088.51
JACK HENRY & ASSOCIATES INC			9,969.000	1,614,878.31
JACK IN THE BOX INC			2,927.000	271,625.60
JACO ELECTRONICS INC			1,562.000	7.03
JACOBS ENGINEERING GROUP INC			18,941.000	2,063,811.36
JAKKS PACIFIC INC			895.000	4,457.10
JAMES RIVER GROUP HOLDINGS LTD			3,294.000	161,900.10
JAPAN AIRLINES CO LTD			260,100.000	5,025,904.37
JAPAN EXCHANGE GROUP INC			16,900.000	431,809.77
JAZZ PHARMACEUTICALS PLC			4,300.000	709,715.00
JB HUNT TRANSPORT SERVICES INC			12,521.000	1,710,994.65
JCK LEGACY CO			677.000	0.00
JD.COM INC ADR			28,792.000	2,530,816.80
JD.COM INC HK/09618			59,916.000	2,642,722.26
JELD-WEN HOLDING INC			8,965.000	227,352.40
JER INVESTORS TRUST INC			786.000	12.58
JERONIMO MARTINS SGPS SA			86,267.000	1,458,728.47
JOHN B SANFILIPPO & SON INC			668.000	52,678.48
JOHN BEAN TECHNOLOGIES CORP			4,314.000	491,235.18

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JOHN WILEY & SONS INC			6,409.000	292,634.94
JOHNSON & JOHNSON			263,671.000	41,496,541.98
JOHNSON CONTROLS INTERNATIONAL			137,197.000	6,392,008.23
JOHNSON OUTDOORS INC			2,021.000	227,625.23
JOINT CORP/THE			212,896.000	5,590,648.96
JONES LANG LASALLE INC			903.000	133,978.11
JOUNCE THERAPEUTICS INC			1,536.000	10,752.00
JOURNAL REGISTER CO COM			18,400.000	36.80
JPMORGAN CHASE & CO			343,558.000	43,655,915.06
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,933,000.000	3,734,446.76
JUBILANT LIFE SCIENCES LTD			570,500.000	6,596,851.40
JULIUS BAER GROUP LTD			166,088.000	9,582,542.00
JUNIPER NETWORKS INC			48,940.000	1,101,639.40
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,350.000	190,323.00
KADMON HOLDINGS INC			18,686.000	77,546.90
KAISER ALUMINUM CORP			2,265.000	224,008.50
KAKAKU.COM INC			3,600.000	98,677.90
KALA PHARMACEUTICALS INC			4,927.000	33,405.06
KALEIDO BIOSCIENCES INC			9,461.000	86,095.10
KALVISTA PHARMACEUTICALS INC			9,502.000	180,442.98
KAMAN CORP			3,712.000	212,066.56
KANSAS CITY LIFE INSURANCE CO			1,326.000	47,656.44
KANSAS CITY SOUTHERN			13,521.000	2,760,041.73
KAR AUCTION SERVICES INC			17,738.000	330,104.18
KASPIEN HOLDINGS INC			297.000	4,345.11
KATY INDUSTRIES INC			5,499.000	40.14
KB FINANCIAL GROUP INC			173,400.000	6,927,699.42
KB HOME			11,147.000	373,647.44
KBR INC			18,004.000	556,863.72
KDDI CORP			395,400.000	11,741,938.03
KEARNY FINANCIAL CORP/MD			12,766.000	134,808.96
KELLOGG CO			42,479.000	2,643,468.17
KELLY SERVICES INC			4,018.000	82,650.26
KENNAMETAL INC			12,288.000	445,317.12
KENNEDY-WILSON HOLDINGS INC			16,454.000	294,362.06
KERING SA			543.000	394,912.02
KEWAUNEE SCIENTIFIC CORP			494.000	6,229.34
KEY TRONIC CORP			5,037.000	34,755.30

Asset Detail

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As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KEYCORP			148,371.000	2,434,768.11	
KEYENCE CORP			29,800.000	16,740,762.16	
KEYSIGHT TECHNOLOGIES INC			31,857.000	4,207,991.13	
KEYSTONE CONS INDS INC			5,800.000	0.00	
KFORCE INC			4,744.000	199,674.96	
KID BRANDS INC			2,768.000	6.37	
KIMBALL ELECTRONICS INC			4,641.000	74,209.59	
KIMBALL INTERNATIONAL INC			6,189.000	73,958.55	
KIMBERLY-CLARK CORP			37,800.000	5,096,574.00	
KIMCO REALTY CORP			38,414.000	576,594.14	
KINDER MORGAN INC			310,936.000	4,250,495.12	
KINGDEE INTERNATIONAL SOFTWARE HK/00268			949,000.000	3,867,549.67	
KINGFISHER PLC			100,384.000	371,042.63	
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00	
KINSALE CAPITAL GROUP INC			2,574.000	515,134.62	
KION GROUP AG			4,540.000	395,287.89	
KIRKLAND'S INC			367.000	6,561.96	
KITE REALTY GROUP TRUST			10,791.000	161,433.36	
KKR & CO INC			20,742.000	839,843.58	
KLA CORP			16,750.000	4,336,742.50	
KLX ENERGY SERVICES HOLDINGS I			649.000	4,192.54	
KNOLL INC			6,314.000	92,689.52	
KNORR-BREMSE AG			168,114.000	22,972,116.41	
KNOWLES CORP			11,068.000	203,983.24	
KOBAYASHI PHARMACEUTICAL CO LT			900.000	109,923.00	
KOBE BUSSAN CO LTD			1,900.000	58,520.99	
KOITO MANUFACTURING CO LTD			3,600.000	244,776.99	
KONA GRILL INC			1,503.000	13.98	
KONINKLIJKE AHOLD DELHAIZE NV			360,631.000	10,197,288.89	
KONINKLIJKE DSM NV			85,889.000	14,796,599.62	
KONINKLIJKE KPN NV			118,552.000	360,750.05	
KONTOOR BRANDS INC			5,400.000	219,024.00	
KOPIN CORP			9,358.000	22,739.94	
KOPPERS HOLDINGS INC			4,302.000	134,050.32	
KOREA SHIPBUILDING & OFFSHORE			55,909.000	5,584,209.15	
KOREAN REINSURANCE CO			532,200.000	3,865,468.04	
KORN FERRY			6,712.000	291,972.00	
KORNIT DIGITAL LTD			24,422.000	2,176,732.86	
KOSMOS ENERGY LTD			38,563.000	90,623.05	

Asset Detail

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As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KOSS CORP			5,655.000	12,214.80
KOTAK MAHINDRA BANK LTD			194,625.000	5,315,545.78
KRAFT HEINZ CO/THE			84,548.000	2,930,433.68
KRATON CORP			4,805.000	133,530.95
KRATOS DEFENSE & SECURITY SOLU			11,941.000	327,541.63
KROGER CO/THE			101,254.000	3,215,827.04
KRONOS WORLDWIDE INC			4,291.000	63,978.81
KRUNG THAI BANK PCL			12,448,500.000	4,612,094.44
KRYSTAL BIOTECH INC			2,271.000	136,260.00
KT&G CORP			86,300.000	6,601,794.97
KUBOO INC			208.000	0.94
KULICKE & SOFFA INDUSTRIES INC			8,444.000	268,603.64
KURA ONCOLOGY INC			6,815.000	222,577.90
KVH INDUSTRIES INC			3,285.000	37,284.75
L B FOSTER CO			2,849.000	42,877.45
L BRANDS INC			21,404.000	796,014.76
L'OREAL SA			2,232.000	848,783.49
L3HARRIS TECHNOLOGIES INC			21,126.000	3,993,236.52
LA JOLLA PHARMACEUTICAL CO			11,831.000	45,904.28
LA-Z-BOY INC			6,953.000	277,007.52
LABORATORY CORP OF AMERICA HOL			13,596.000	2,767,465.80
LADDER CAPITAL CORP			19,245.000	188,216.10
LAFARGEHOLCIM LTD			8,693.000	478,142.05
LAKELAND BANCORP INC			1,119.000	14,211.30
LAKELAND FINANCIAL CORP			3,298.000	176,706.84
LAKELAND INDUSTRIES INC			321.000	8,747.25
LAM RESEARCH CORP			14,845.000	7,010,848.15
LAMAR ADVERTISING CO			4,500.000	374,490.00
LAMB WESTON HOLDINGS INC			13,059.000	1,028,265.66
LANCASTER COLONY CORP			2,712.000	498,275.76
LANDEC CORP			3,511.000	38,094.35
LANDS' END INC			3,185.000	68,700.45
LANNETT CO INC			10,251.000	66,836.52
LANTHEUS HOLDINGS INC			11,521.000	155,418.29
LANTRONIX INC			1,239.000	5,501.16
LAREDO PETROLEUM INC			443.000	8,727.10
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			119.000	2,547.79
LAS VEGAS SANDS CORP			29,519.000	1,759,332.40

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LASERSIGHT INC COM NEW			413.000	16.52
LASERTEC CORP			2,000.000	234,587.63
LATTICE SEMICONDUCTOR CORP			15,999.000	733,074.18
LAUREATE EDUCATION INC			14,245.000	207,407.20
LAWSON PRODUCTS INC/DE			2,748.000	139,900.68
LAZARD EMERG MKT EQY-INST			8,050,649.628	145,233,719.29
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			5,058.000	655,921.44
LEAR CORP			4,192.000	666,653.76
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	1,274.88
LECG CORP			659.000	3.30
LEGAL & GENERAL GROUP PLC			1,761,400.000	6,409,419.13
LEGGETT & PLATT INC			11,848.000	524,866.40
LEGRAND SA			6,787.000	606,209.07
LEIDOS HOLDINGS INC			27,042.000	2,842,655.04
LEMAITRE VASCULAR INC			7,121.000	288,400.50
LENDINGCLUB CORP			8,692.000	91,787.52
LENNAR CORP			54,811.000	4,178,242.53
LENOVO GROUP LTD HK/00992			5,702,000.000	5,382,956.86
LENOX GROUP INC COM			6,400.000	112.00
LENSAR INC			1,532.000	11,107.00
LEXICON PHARMACEUTICALS INC			7,519.000	25,714.98
LEXINGTON REALTY TRUST			30,538.000	324,313.56
LGI HOMES INC			2,841.000	300,719.85
LGL GROUP INC/THE			450.000	5,643.00
LHC GROUP INC			4,050.000	863,946.00
LIBERTY BROADBAND CORP			215,322.040	34,100,551.47
LIBERTY GLOBAL PLC			18,900.000	446,985.00
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			11,451.000	126,991.59
LIBERTY MEDIA CORP-LIBERTY SIR			261,521.000	11,378,778.71
LIBERTY TRIPADVISOR HOLDINGS I			9,752.000	42,323.68
LICT CORP			4.000	70,400.00
LIFETIME BRANDS INC			2,245.000	34,124.00
LIGAND PHARMACEUTICALS INC			2,386.000	237,287.70
LIGHTPATH TECHNOLOGIES INC			618.000	2,422.56
LIMELIGHT NETWORKS INC			6,646.000	26,517.54
LIMESTONE BANCORP INC			203.000	2,549.68

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LINCOLN EDUCATIONAL SERVICES C			1,602.000	10,413.00
LINCOLN NATIONAL CORP			38,168.000	1,920,232.08
LINDBLAD EXPEDITIONS HOLDINGS			170,202.000	2,913,858.24
LINDE PLC			72,773.000	19,107,174.98
LINDSAY CORP			1,463.000	187,936.98
LINEAGE CELL THERAPEUTICS INC			2,758.000	4,854.08
LINNCO LLC ESCROW			13,796.000	0.00
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			4,042.000	64,308.22
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,075.19
LITE-ON TECHNOLOGY CORP			1,612,000.000	2,857,057.47
LITHIA MOTORS INC			2,881.000	843,182.27
LIVANOVA PLC			7,095.000	469,759.95
LIVE MICROSYSTEMS INC			117.000	93.60
LIVE NATION ENTERTAINMENT INC			12,450.000	914,826.00
LIVENT CORP			19,413.000	365,740.92
LIVEPERSON INC			9,218.000	573,636.14
LKQ CORP			355,393.000	12,524,049.32
LOCALIZA RENT A CAR SA			175,508.000	2,329,767.17
LOCAWEB SERVICOS DE INTERNET S			214,433.000	3,322,056.04
LOCKHEED MARTIN CORP			33,436.000	11,869,111.28
LOEWS CORP			35,561.000	1,600,956.22
LOGIC DEVICES INC			306.000	0.31
LOGITECH INTERNATIONAL SA			3,230.000	313,956.22
LONDON STOCK EXCHANGE GROUP PL			125,950.000	15,508,835.12
LONZA GROUP AG			24,205.000	15,575,319.87
LOOKSMART GROUP INC			13.000	16.25
LORAL SPACE & COMMUNICATIONS I			2,313.000	48,549.87
LOUISIANA-PACIFIC CORP			17,521.000	651,255.57
LOWE'S COS INC			76,748.000	12,318,821.48
LPL FINANCIAL HOLDINGS INC			60,470.000	6,302,183.40
LS STARRETT CO/THE			905.000	3,828.15
LSB INDUSTRIES INC			2,916.000	9,885.24
LSC COMMUNICATIONS INC			460.000	9.20
LSI INDUSTRIES INC			2,861.000	24,490.16
LTC PROPERTIES INC			5,292.000	205,911.72
LTV CORP			50,656.000	75.98
LUBY'S INC			5,116.000	14,529.44
LUKOIL PJSC ADR			262,906.000	17,972,254.16

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LULULEMON ATHLETICA INC			811.000	282,252.33
LUMBER LIQUIDATORS HOLDINGS IN			6,893.000	211,890.82
LUMENT FINANCE TRUST INC			4,227.000	13,822.29
LUMENTUM HOLDINGS INC			56,090.000	5,317,332.00
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			6,374.000	147,366.88
LUMOS PHARMA INC			739.000	26,389.69
LUNA INNOVATIONS INC			1,471.000	14,504.06
LVMH MOET HENNESSY LOUIS VUITT			27,310.000	17,071,800.39
LYONDELLBASELL INDUSTRIES NV			27,776.000	2,545,948.16
M&T BANK CORP			20,960.000	2,668,208.00
M/I HOMES INC			2,640.000	116,925.60
M3 INC			2,900.000	273,666.52
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACATAWA BANK CORP			1,139.000	9,533.43
MACERICH CO/THE			18,526.000	197,672.42
MACK-CALI REALTY CORP			12,422.000	154,778.12
MACOM TECHNOLOGY SOLUTIONS HOL			88,925.000	4,894,432.00
MACROGENICS INC			6,971.000	159,357.06
MACY'S INC			40,502.000	455,647.50
MAGAZINE LUIZA SA			3,285,668.000	15,782,491.37
MAGELLAN FINANCIAL GROUP LTD			3,834.000	158,753.44
MAGELLAN HEALTH INC			4,802.000	397,797.68
MAGELLAN MIDSTREAM PARTNERS LP			287,616.000	12,206,423.04
MAGENTA THERAPEUTICS INC			6,701.000	52,535.84
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			156,400.000	11,062,169.54
MAGNACHIP SEMICONDUCTOR CORP			2,680.000	36,233.60
MAGNITE INC			8,081.000	248,167.51
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6,394,079.25
MAIDEN HOLDINGS LTD			13,616.000	33,903.84
MAIN STREET CAPITAL CORP			7,705.000	248,563.30
MAKITA CORP			271,500.000	13,595,379.83
MALIBU BOATS INC			2,660.000	166,090.40
MALLINCKRODT PLC			7,100.000	1,427.10
MANHATTAN BRIDGE CAPITAL INC			399.000	2,078.79
MANNATECH INC			2,561.000	47,634.60
MANNKIND CORP			6,621.000	20,723.73
MANTECH INTERNATIONAL CORP/VA			3,914.000	348,111.16

Asset Detail

Acct Base Currency Code : USD

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAPFRE SA			3,587,200.000	6,991,865.87
MARATHON OIL CORP			73,239.000	488,504.13
MARATHON PETROLEUM CORP			62,476.000	2,584,007.36
MARCHEX INC			2,613.000	5,121.48
MARCUS CORP/THE			3,156.000	42,542.88
MARINE PRODUCTS CORP			6,784.000	98,639.36
MARINEMAX INC			416.000	14,572.48
MARKEL CORP			605.000	625,146.50
MARKER THERAPEUTICS INC			11,077.000	16,061.65
MARKETAXESS HOLDINGS INC			5,773.000	3,293,842.88
MARLIN BUSINESS SERVICES CORP			1,544.000	18,898.56
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			23,820.000	3,142,334.40
MARRIOTT VACATIONS WORLDWIDE C			5,427.000	744,692.94
MARSH & MCLENNAN COS INC			49,594.000	5,802,498.00
MARTEN TRANSPORT LTD			126,333.000	2,176,717.59
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			5,687.000	1,614,937.39
MARVELL TECHNOLOGY GROUP LTD			22,737.000	1,080,916.98
MASCO CORP			30,931.000	1,699,039.83
MASIMO CORP			2,680.000	719,258.40
MASONITE INTERNATIONAL CORP			3,783.000	372,020.22
MASTEC INC			9,213.000	628,142.34
MASTECH DIGITAL INC			747.000	11,877.30
MASTERCARD INC			83,629.000	29,850,535.26
MATCH GROUP INC			3,792.000	573,312.48
MATEON THERAPEUTICS INC			10.000	2.15
MATERION CORP			5,063.000	322,614.36
MATRIX SERVICE CO			6,484.000	71,453.68
MATSON INC			6,981.000	397,707.57
MATTHEWS INTERNATIONAL CORP			5,064.000	148,881.60
MAUI LAND & PINEAPPLE CO INC			319.000	3,678.07
MAXCO INC			3,300.000	0.00
MAXEON SOLAR TECHNOLOGIES LTD			72.000	2,042.64
MAXIM INTEGRATED PRODUCTS INC			36,040.000	3,194,946.00
MAXIMUS INC			10,885.000	796,673.15
MAXLINEAR INC			8,312.000	317,435.28
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			16,580.000	109,096.40

Asset Detail

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As Of Date : 12/31/2020

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MCCORMICK & CO INC/MD			28,950.000	2,767,620.00
MCDONALD'S CORP			76,712.000	16,460,860.96
MCEWEN MINING INC			44,094.000	43,432.59
MCGRATH RENTCORP			3,898.000	261,555.80
MCKESSON CORP			71,580.000	12,449,193.60
MCRAE INDUSTRIES INC			1,002.000	21,553.02
MDC HOLDINGS INC			7,382.000	358,765.20
MECHANICAL TECHNOLOGY INC			734.000	3,457.14
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINOVA INC			18,586.000	97,762.36
MEDIFAST INC			2,672.000	524,620.48
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			3,952.000	550,118.40
MEDTRONIC PLC			284,675.000	33,346,829.50
MEI PHARMA INC			100.000	264.00
MEIRAGTX HOLDINGS PLC			9,172.000	138,864.08
MEITUAN HK/03690			153,800.000	5,843,481.63
MENICON CO LTD			46,900.000	2,839,120.52
MERCADOLIBRE INC			14,576.000	24,418,006.72
MERCANTILE BANK CORP			3,953.000	107,403.01
MERCK & CO INC			292,920.000	23,960,856.00
MERCK KGAA			2,729.000	468,638.19
MERCURY GENERAL CORP			2,983.000	155,742.43
MEREDITH CORP			7,138.000	137,049.60
MEREO BIOPHARMA GROUP PLC ADR			377.000	1,349.66
MERIDIAN BANCORP INC			5,423.000	80,856.93
MERIDIAN BIOSCIENCE INC			9,319.000	174,172.11
MERIT MEDICAL SYSTEMS INC			8,785.000	487,655.35
MERITAGE HOMES CORP			4,902.000	405,983.64
MERITOR INC			10,681.000	298,106.71
MERRIMACK PHARMACEUTICALS INC			2,945.000	20,291.05
MERUS NV			8,384.000	146,971.52
MESA AIR GROUP INC			29,700.000	98.01
MESA LABORATORIES INC			543.000	155,645.52
META FINANCIAL GROUP INC			7,257.000	265,315.92
METAWAVE COMMNS CORP OC-COM			17,800.000	1.78

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
METHODE ELECTRONICS INC			5,494.000	210,310.32
METLIFE INC			128,650.000	6,040,117.50
METRO ONE TELECOMMUNICATIONS I			4,577.000	25.17
METTLER-TOLEDO INTERNATIONAL I			3,204.000	3,651,534.72
MEXCO ENERGY CORP			114.000	637.26
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			682,781.830	22,661,528.94
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,288,962.510	75,343,553.18
MGE ENERGY INC			5,873.000	411,286.19
MGIC INVESTMENT CORP			59,807.000	750,577.85
MGM RESORTS INTERNATIONAL			54,834.000	1,727,819.34
MGP INGREDIENTS INC			2,527.000	118,920.62
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			0.400	2.75
MICROCHIP TECHNOLOGY INC			23,795.000	3,286,327.45
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	5,115.50
MICRON TECHNOLOGY INC			113,556.000	8,537,140.08
MICROSOFT CORP			835,268.000	185,780,308.56
MICROSTRATEGY INC			973.000	378,059.15
MICROWAVE FILTER CO INC			1,944.000	933.12
MID-AMERICA APARTMENT COMMUNIT			15,111.000	1,914,412.59
MIDDLESEX WATER CO			4,334.000	314,084.98
MIDLAND STATES BANCORP INC			5.000	89.35
MILLENDO THERAPEUTICS INC			5,418.000	11,594.52
MILLER INDUSTRIES INC/TN			2,186.000	83,111.72
MIMECAST LTD			8,020.000	455,856.80
MIMEDX GROUP INC			13,587.000	123,369.96
MIND TECHNOLOGY INC			1,746.000	3,911.04
MINEBEA MITSUMI INC			23,600.000	468,136.95
MINERALS TECHNOLOGIES INC			5,209.000	323,583.08
MINERVA NEUROSCIENCES INC			3,210.000	7,511.40
MINTH GROUP LTD HK/00425			350,000.000	1,846,179.64
MIRUM PHARMACEUTICALS INC			3,646.000	63,659.16
MISONIX INC			6,885.000	86,062.50
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITEK SYSTEMS INC			1,529.000	27,185.62
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	5,555,191.49
MODEL N INC			49,716.000	1,773,866.88
MODERNA INC			2,700.000	282,069.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MODINE MANUFACTURING CO			2,255.000	28,322.80
MOELIS & CO			7,796.000	364,540.96
MOHAWK INDUSTRIES INC			5,411.000	762,680.45
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLECULAR TEMPLATES INC			8,906.000	83,627.34
MOLINA HEALTHCARE INC			3,950.000	840,086.00
MOLSON COORS BEVERAGE CO			31,564.000	1,426,377.16
MONARCH CASINO & RESORT INC			1,360.000	83,259.20
MONARCH CEMENT CO/THE			90.000	6,232.50
MONARCH SERVICES INC			350.000	21.00
MONCLER SPA			5,738.000	352,019.40
MONDELEZ INTERNATIONAL INC			167,485.000	9,792,847.95
MONEYGRAM INTERNATIONAL INC			218.000	1,191.38
MONITRONICS INTERNATIONAL INC			424.000	5,558.64
MONMOUTH REAL ESTATE INVESTMEN			14,069.000	243,675.08
MONOPAR THERAPEUTICS INC			8,771.000	53,678.52
MONRO INC			4,216.000	224,712.80
MONSTER BEVERAGE CORP			36,212.000	3,348,885.76
MOODY'S CORP			15,783.000	4,580,857.92
MOOG INC			6,487.000	514,419.10
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			44.000	308.00
MORGAN STANLEY			244,793.000	16,775,664.29
MORPHIC HOLDING INC			4,075.000	136,716.25
MOSAIC CO/THE			30,146.000	693,659.46
MOSSIMO INC			12,487.000	0.00
MOSYS INC			25.000	61.00
MOTORCAR PARTS OF AMERICA INC			3,476.000	68,199.12
MOTOROLA SOLUTIONS INC			17,862.000	3,037,611.72
MOVADO GROUP INC			4,275.000	71,050.50
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			639,460.000	13,844,309.00
MR COOPER GROUP INC			7,629.000	236,727.87
MRC GLOBAL INC			14,139.000	93,741.57
MSCI INC			8,943.000	3,993,317.79
MSCI WORLD EX-US INDEX FUND A			39,024,049.089	942,318,474.29
MSCI WORLD EX-US INDEX FUND B			15,691,979.368	422,569,736.08
MSG NETWORKS INC			7,502.000	110,579.48
MTBC INC			8,968.000	81,339.76

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MTS SYSTEMS CORP			3,418.000	198,790.88
MTU AERO ENGINES AG			58,000.000	15,144,123.06
MUELLER INDUSTRIES INC			7,895.000	277,193.45
MUELLER WATER PRODUCTS INC			23,383.000	289,481.54
MUENCHENER RUECKVERSICHERUNGS-			17,700.000	5,258,279.54
MURATA MANUFACTURING CO LTD			216,700.000	19,561,663.88
MURPHY OIL CORP			16,653.000	201,501.30
MURPHY USA INC			3,391.000	443,780.17
MYERS INDUSTRIES INC			4,708.000	97,832.24
MYR GROUP INC			2,567.000	154,276.70
MYREXIS INC			3,666.000	171.94
MYRIAD GENETICS INC			14,112.000	279,064.81
N-VIRO INTERNATIONAL CORP			846.000	0.42
NABORS INDUSTRIES LTD			603.000	35,112.69
NABTESCO CORP			8,800.000	385,258.36
NACCO INDUSTRIES INC			1,830.000	48,129.00
NANOGEN INC			7,205.000	0.00
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,925.47
NANOSTRING TECHNOLOGIES INC			7,252.000	485,013.76
NASB FINANCIAL INC			682.000	43,648.00
NASDAQ INC			14,798.000	1,964,286.52
NATERA INC			2,783.000	276,964.16
NATHAN'S FAMOUS INC			1,110.000	61,294.20
NATIONAL BANK HOLDINGS CORP			4,514.000	147,878.64
NATIONAL BANK OF CANADA			215,781.000	12,133,870.36
NATIONAL BEVERAGE CORP			2,312.000	196,288.80
NATIONAL CINEMEDIA INC			9,662.000	35,942.64
NATIONAL GENERAL HOLDINGS CORP			8,852.000	302,561.36
NATIONAL HEALTH INVESTORS INC			5,583.000	386,176.11
NATIONAL HEALTHCARE CORP			2,887.000	191,725.67
NATIONAL OILWELL VARCO INC			36,245.000	497,643.85
NATIONAL PRESTO INDUSTRIES INC			1,016.000	89,844.88
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			2,352.000	100,548.00
NATIONAL STORAGE AFFILIATES TR			7,625.000	274,728.75
NATIONAL VISION HOLDINGS INC			101,362.000	4,590,684.98
NATIONAL WESTERN LIFE GROUP IN			773.000	159,578.12
NATURAL ALTERNATIVES INTERNATI			2,676.000	27,883.92
NATURAL GAS SERVICES GROUP INC			4,714.000	44,688.72

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATURE'S SUNSHINE PRODUCTS INC			2,927.000	43,758.65
NATUS MEDICAL INC			4,634.000	92,865.36
NAUTILUS INC			4,098.000	74,337.72
NAVIDEA BIOPHARMACEUTICALS INC			26.000	55.90
NAVIENT CORP			23,158.000	227,411.56
NAVIGATOR HOLDINGS LTD			8,891.000	97,356.45
NAVISTAR INTERNATIONAL CORP			6,516.000	286,443.36
NBT BANCORP INC			7,136.000	229,065.60
NCR CORP			277,539.000	10,427,140.23
NCISOFT CORP			3,867.000	3,314,164.53
NEENAH INC			3,863.000	213,701.16
NELNET INC			4,676.000	333,118.24
NEOGEN CORP			7,096.000	562,712.80
NEOGENOMICS INC			14,117.000	760,059.28
NEOLEUKIN THERAPEUTICS INC			5,518.000	77,803.80
NEOMAGIC CORP			1,790.000	5.19
NEOPHOTONICS CORP			100.000	909.00
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.55
NESTE OYJ			260,210.000	18,835,357.58
NESTLE SA			9,432.000	1,112,484.10
NET 1 UEPS TECHNOLOGIES INC			5,082.000	25,003.44
NETAPP INC			32,430.000	2,148,163.20
NETBANK INC COM			43,611.000	0.00
NETEASE INC ADR			10,353.000	991,506.81
NETEASE INC HK/09999			101,000.000	1,922,606.19
NETFLIX INC			37,884.000	20,485,015.32
NETGEAR INC			4,741.000	192,626.83
NETLIST INC			1,400.000	844.13
NETSCOUT SYSTEMS INC			10,112.000	277,271.04
NETSOL TECHNOLOGIES INC			5,664.000	21,523.20
NETWORK INTERNATIONAL HOLDINGS			100,192.000	447,303.04
NETWORK-1 TECHNOLOGIES INC			1,480.000	5,461.20
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	1.87
NEUROBO PHARMACEUTICALS INC			4,708.000	24,717.00
NEUROCRINE BIOSCIENCES INC			8,914.000	854,406.90
NEVRO CORP			3,897.000	674,570.70
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			13,881.000	493,469.55

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW MOUNTAIN FINANCE CORP			832.000	9,451.52
NEW ORIENTAL EDUCATION & TECHN ADR			19,312.000	3,588,362.72
NEW SENIOR INVESTMENT GROUP IN			14,073.000	72,898.14
NEW WEI INC			11,600.000	0.00
NEW YORK MORTGAGE TRUST INC			30,623.000	112,998.87
NEWELL BRANDS INC			35,009.000	743,241.07
NEWMARK GROUP INC			19,153.000	139,625.37
NEWMARKET CORP			200.000	79,658.00
NEWMONT CORP			93,816.000	5,618,640.24
NEWPARK RESOURCES INC			13,980.000	26,841.60
NEWS CORP			47,231.000	846,495.47
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00
NEWTEK BUSINESS SERVICES CORP			904.000	17,799.76
NEXA RESOURCES SA			15,665.000	151,010.60
NEXI SPA			27,831.000	556,419.81
NEXIEN BIOPHARMA INC			50.000	3.43
NEXON CO LTD			354,900.000	10,931,105.55
NEXPOINT RESIDENTIAL TRUST INC			1,935.000	81,869.85
NEXPRISE INC			1,644.000	0.16
NEXSTAR MEDIA GROUP INC			4,531.000	494,739.89
NEXTCURE INC			5,250.000	57,225.00
NEXTERA ENERGY INC			203,873.000	15,728,801.95
NEXTERA ENERGY PARTNERS LP			76,735.000	5,145,081.75
NEXTERA ENTERPRISES INC			29,140.000	279.74
NEXTGEN HEALTHCARE INC			9,800.000	178,752.00
NEXTIER OILFIELD SOLUTIONS INC			17,033.000	58,593.52
NH FOODS LTD			3,700.000	162,700.37
NIC INC			9,569.000	247,167.27
NICOLET BANKSHARES INC			2,060.000	136,681.00
NIELSEN HOLDINGS PLC			31,575.000	658,970.25
NIHON M&A CENTER INC			167,000.000	11,160,830.96
NIKE INC			183,680.000	25,985,209.60
NINE DRAGONS PAPER HOLDINGS LT HK/02689			1,199,000.000	1,700,961.45
NINTENDO CO LTD			26,200.000	16,705,370.61
NIPPON EXPRESS CO LTD			1,600.000	107,395.03
NIPPON PROLOGIS REIT INC			117.000	364,899.02
NIPPON TELEGRAPH & TELEPHONE C			463,700.000	11,881,624.70
NISOURCE INC			68,761.000	1,577,377.34
NITCHES INC			1,080.000	129.60

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NITORI HOLDINGS CO LTD			1,300.000	272,226.25
NITTO DENKO CORP			3,000.000	268,197.00
NKARTA INC			4,308.000	264,812.76
NL INDUSTRIES INC			6,287.000	30,051.86
NLIGHT INC			74,000.000	2,416,100.00
NMI HOLDINGS INC			204,989.000	4,643,000.85
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,377.000	15,616.89
NOBILITY HOMES INC			1,411.000	34,569.50
NOBLE CORP PLC			30,883.000	1,142.67
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			63,763.000	664,410.46
NOMURA HOLDINGS INC			60,600.000	319,889.58
NOMURA RESEARCH INSTITUTE LTD			15,700.000	561,881.93
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN TANKERS LTD			13,229.000	39,025.55
NORDNET AB PUBL			327,921.000	5,154,866.77
NORFOLK SOUTHERN CORP			26,371.000	6,266,013.31
NORTECH SYSTEMS INC			821.000	5,796.26
NORTHEAST INDIANA BANCORP INC			588.000	21,756.00
NORTHERN OIL AND GAS INC			3,020.000	26,455.20
NORTHERN TECHNOLOGIES INTERNAT			338.000	3,569.28
NORTHERN TRUST CORP			29,109.000	2,711,212.26
NORTHFIELD BANCORP INC			10,800.000	133,164.00
NORTHRIM BANCORP INC			1,125.000	38,193.75
NORTHROP GRUMMAN CORP			20,716.000	6,312,579.52
NORTHWEST BIOTHERAPEUTICS INC			6,664.000	10,162.60
NORTHWEST NATURAL HOLDING CO			5,323.000	244,804.77
NORTHWEST PIPE CO			3,596.000	101,766.80
NORTHWESTERN CORP			7,894.000	460,299.14
NORTONLIFELOCK INC			79,589.000	1,653,859.42
NORWEGIAN CRUISE LINE HOLDINGS			29,903.000	760,433.29
NOVA MEASURING INSTRUMENTS LTD			2,055.000	145,083.00
NOVANTA INC			4,910.000	580,460.20
NOVARTIS AG			121,287.000	11,477,637.36
NOVATION COS INC			1,726.000	60.41
NOVAVAX INC			7,615.000	849,148.65
NOVELSTEM INTERNATIONAL CORP			3,839.000	633.44
NOVO NORDISK A/S			206,430.000	14,477,415.87

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NOW INC			14,935.000	107,233.30
NRG ENERGY INC			80,919.000	3,038,508.45
NTN BUZZTIME INC			146.000	297.84
NTPC LTD			3,596,304.000	4,889,900.36
NU SKIN ENTERPRISES INC			9,156.000	500,192.28
NUCOR CORP			43,518.000	2,314,722.42
NUSTAR ENERGY LP			255,812.000	3,686,250.92
NUTROGANICS INC			831.000	1.00
NUVASIVE INC			6,275.000	353,470.75
NV5 GLOBAL INC			1,892.000	149,051.76
NVE CORP			1,805.000	101,404.90
NVIDIA CORP			75,911.000	39,640,724.20
NVR INC			507.000	2,068,489.02
NXP SEMICONDUCTORS NV			15,472.000	2,460,202.72
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			7,280.000	3,294,709.60
O-I GLASS INC			17,744.000	211,153.60
OAKTREE SPECIALTY LENDING CORP			2,885.000	16,069.45
OBAYASHI CORP			16,300.000	140,510.43
OBLONG INC			154.000	791.56
OCCIDENTAL PETROLEUM CORP			82,891.000	1,434,843.21
OCEANEERING INTERNATIONAL INC			12,019.000	95,551.05
OCEANFIRST FINANCIAL CORP			4,806.000	89,535.78
OCULAR THERAPEUTIX INC			1,578.000	32,664.60
OCUPHIRE PHARMA INC			9.000	58.41
OCWEN FINANCIAL CORP			623.999	18,039.81
ODP CORP/THE			5,222.000	153,004.60
ODYSSEY MARINE EXPLORATION INC			55.000	390.50
OFFICE PROPERTIES INCOME TRUST			2.890	65.67
OFG BANCORP			7,222.000	133,895.88
OHIO VALLEY BANCORP			1,436.000	33,889.60
OIL STATES INTERNATIONAL INC			5,688.000	28,553.76
OIL-DRI CORP OF AMERICA			2,314.000	78,861.12
OILSANDS QUEST INC			6,899.000	0.00
OKTA INC			2,611.000	663,872.86
OLD DOMINION FREIGHT LINE INC			21,594.000	4,214,716.92
OLD NATIONAL BANCORP/IN			18,930.000	313,480.80
OLD SECOND BANCORP INC			420.000	4,242.00
OLIN CORP			19,018.000	467,082.08

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OLYMPIC STEEL INC			1,830.000	24,393.90
OLYMPUS CORP			554,100.000	12,110,287.58
OMEGA FLEX INC			1,193.000	174,178.00
OMEROS CORP			10,832.000	154,735.12
OMNICELL INC			6,589.000	790,811.78
OMNICOM GROUP INC			19,916.000	1,242,160.92
OMTHERA PHARMACEUTICALS			2,956.000	0.00
ONCOCYTE CORP			128.000	305.92
ONCTERNAL THERAPEUTICS INC			397.000	1,945.30
ONE GAS INC			7,989.000	613,315.53
ONE LIBERTY PROPERTIES INC			4,620.000	92,723.40
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEMAIN HOLDINGS INC			3,200.000	154,112.00
ONEOK INC			126,594.000	4,858,677.72
ONESPAN INC			8,663.000	179,150.84
ONO PHARMACEUTICAL CO LTD			9,200.000	276,949.01
ONTO INNOVATION INC			6,288.000	298,994.40
ONTRAK INC			4,427.000	273,544.33
OPAP SA			12,240.000	163,989.96
OPIANT PHARMACEUTICALS INC			4,916.000	39,721.28
OPKO HEALTH INC			62,629.000	247,384.55
OPPENHEIMER HOLDINGS INC			1,147.000	36,050.21
OPTICAL CABLE CORP			1,148.000	3,076.64
OPTIMIZERX CORP			81,514.000	2,539,976.24
OPTION CARE HEALTH INC			3,504.000	54,802.56
ORACLE CORP			185,793.000	12,018,949.17
ORASURE TECHNOLOGIES INC			13,797.000	146,041.25
ORBCOMM INC			7,746.000	57,475.32
ORBIT INTERNATIONAL CORP			335.000	1,809.00
ORCHID ISLAND CAPITAL INC			3,484.000	18,186.48
ORGANOVO HOLDINGS INC			444.000	5,461.20
ORION ENGINEERED CARBONS SA			7,993.000	137,000.02
ORION GROUP HOLDINGS INC			5,414.000	26,853.44
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			6,295.000	568,312.60
ORSTED AS			2,621.000	535,746.44
ORTHOFIX MEDICAL INC			4,366.000	187,650.68
ORTHOPEDIATRICS CORP			116,506.000	4,805,872.50
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OSI SYSTEMS INC			3,924.000	365,795.28
OTELCO INC			5,386.000	61,777.42
OTIS WORLDWIDE CORP			56,820.000	3,838,191.00
OTONOMY INC			5,946.000	38,470.62
OTP BANK NYRT			113,685.000	5,123,913.58
OTSUKA CORP			5,000.000	263,935.30
OTTER TAIL CORP			7,137.000	304,107.57
OUTFRONT MEDIA INC			18,821.000	368,138.76
OVERSEAS SHIPHOLDING GROUP INC			447.000	956.58
OVERSTOCK.COM INC			3,074.000	147,459.78
OVINTIV INC			29,857.000	428,746.52
OWENS & MINOR INC			9,316.000	251,997.80
OXFORD IMMUNOTEC GLOBAL PLC			7,479.000	130,620.74
OXFORD INDUSTRIES INC			3,292.000	215,658.92
OYSTER POINT PHARMA INC			2,266.000	42,646.12
P&F INDUSTRIES INC			1,803.000	10,908.15
P10 HOLDINGS INC			1,815.000	11,924.55
PAB BANKSHARES INC			1,304.000	0.13
PACCAR INC			43,769.000	3,776,389.32
PACIFIC BIOSCIENCES OF CALIFOR			11,402.000	295,767.88
PACIFIC ETHANOL INC			7,883.000	42,804.69
PACIFIC MERCANTILE BANCORP			995.000	5,114.30
PACIFIC PREMIER BANCORP INC			13,917.000	436,019.61
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			7,650.000	457,776.00
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			16,745.000	2,309,302.95
PALM HARBOR HOMES INC			3,688.000	8.11
PALO ALTO NETWORKS INC			400.000	142,156.00
PALOMAR HOLDINGS INC			2,464.000	218,901.76
PALTAC CORP			6,100.000	331,454.31
PAM TRANSPORTATION SERVICES IN			1,466.000	71,834.00
PANDORA A/S			2,547.000	285,116.63
PAPA JOHN'S INTERNATIONAL INC			3,525.000	299,096.25
PAR PACIFIC HOLDINGS INC			4,453.000	62,297.47
PAR TECHNOLOGY CORP			3,057.000	191,949.03
PARADE TECHNOLOGIES LTD			82,000.000	3,239,376.50
PARAGON TECHNOLOGIES INC			1,680.000	6,736.80
PARATEK PHARMACEUTICALS INC			7,577.000	47,432.02

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARETEUM CORP			769.000	453.71
PARK AEROSPACE CORP			5,451.000	73,097.91
PARK CITY GROUP INC			3,622.000	17,349.38
PARK NATIONAL CORP			1,683.000	176,731.83
PARK-OHIO HOLDINGS CORP			518.000	16,006.20
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	0.00
PARKER-HANNIFIN CORP			11,755.000	3,202,179.55
PARKERVISION INC			219.000	105.12
PARSONS CORP			1,576.000	57,382.16
PARTNERS GROUP HOLDING AG			26,748.000	31,470,015.27
PATRICK INDUSTRIES INC			3,118.000	213,115.30
PATRIOT TRANSPORTATION HOLDING			969.000	9,748.14
PATTERSON COS INC			15,447.000	457,694.61
PATTERSON-UTI ENERGY INC			21,846.000	114,909.96
PAUL MUELLER CO			119.000	3,932.95
PAYCHEX INC			31,092.000	2,897,152.56
PAYCOM SOFTWARE INC			6,225.000	2,815,256.25
PAYPAL HOLDINGS INC			147,353.000	34,510,072.60
PBF ENERGY INC			11,037.000	78,362.70
PC CONNECTION INC			4,160.000	196,726.40
PCD INC COM			12,400.000	0.00
PCTEL INC			9,317.000	61,212.69
PDC ENERGY INC			11,158.000	229,073.74
PDF SOLUTIONS INC			10,103.000	218,224.80
PDL BIOPHARMA INC			20,195.000	153,328.37
PEABODY ENERGY CORP			10,564.000	25,459.24
PEAPACK-GLADSTONE FINANCIAL CO			3,629.000	82,596.04
PEARL ABYSS CORP			70,500.000	16,893,261.24
PEBBLEBROOK HOTEL TRUST			15,153.000	284,876.40
PEGASUS COS INC/THE			36.000	6,480.00
PEGATRON CORP			2,704,000.000	6,476,589.13
PENN NATIONAL GAMING INC			17,351.000	1,498,605.87
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	4,564.17
PENN VIRGINIA CORP			3,658.000	37,128.70
PENNANT GROUP INC/THE			2,976.500	172,815.59
PENNSYLVANIA REAL ESTATE INVES			11,623.000	11,623.00
PENNYMAC FINANCIAL SERVICES IN			4,575.000	300,211.50
PENSON WORLDWIDE INC			4,020.000	0.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PENTAIR PLC			14,731.000	782,068.79
PEOPLE'S UNITED FINANCIAL INC			38,971.000	503,895.03
PEOPLES BANCORP INC/OH			1,821.000	49,330.89
PEOPLES FINANCIAL CORP/MS			675.000	8,808.75
PEOPLES FINANCIAL SERVICES COR			494.000	18,154.50
PEPSICO INC			161,132.000	23,895,875.60
PERDOCEO EDUCATION CORP			6,441.000	81,349.83
PERFICIENT INC			5,695.000	271,366.75
PERFORMANCE FOOD GROUP CO			16,615.000	791,040.15
PERKINELMER INC			12,494.000	1,792,889.00
PERMA-FIX ENVIRONMENTAL SERVIC			1,321.000	7,886.37
PERMA-PIPE INTERNATIONAL HOLDI			2,697.000	16,343.82
PERNOD RICARD SA			54,669.000	10,488,391.98
PERRIGO CO PLC			24,447.000	1,093,269.84
PERSIMMON PLC			4,152.000	157,043.20
PERSONALIS INC			5,025.000	183,965.25
PERSPECTA INC			17,333.000	417,378.64
PERVASIP CORP			276.000	0.03
PETIQ INC			4,749.000	182,599.05
PETMED EXPRESS INC			3,286.000	105,349.16
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PEUGEOT SA			24,062.000	658,596.52
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			588,907.000	21,677,666.67
PFSWEB INC			1,512.000	10,175.76
PGT INNOVATIONS INC			9,236.000	187,860.24
PHARMANETICS INC COM			6,690.000	16.73
PHARMCHEM INC			1,619.000	6,152.20
PHI GROUP INC WTS EXP 08/30/2022			338.000	0.00
PHIBRO ANIMAL HEALTH CORP			5,791.000	112,461.22
PHILIP MORRIS INTERNATIONAL IN			140,311.000	11,616,347.69
PHILLIPS 66			44,734.000	3,128,695.96
PHILLIPS 66 PARTNERS LP			160,597.000	4,241,366.77
PHOENIX FOOTWEAR GROUP INC			1,137.000	83.11
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			6,167.000	68,823.72
PHREESIA INC			2,369.000	128,541.94
PHX MINERALS INC			6,494.000	14,936.20
PHYSICIANS REALTY TRUST			24,504.000	436,171.20

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PICO HOLDINGS INC			1,663.000	15,549.05
PIEDMONT OFFICE REALTY TRUST I			16,923.000	274,660.29
PING AN INSURANCE GROUP CO OF HK/02318			228,000.000	2,793,450.99
PINNACLE WEST CAPITAL CORP			25,820.000	2,064,309.00
PINTEREST INC			19,100.000	1,258,690.00
PIONEER BANCORP INC/NY			300.000	3,171.00
PIONEER ENERGY SERVICES CORP			3.000	138.66
PIONEER NATURAL RESOURCES CO			23,506.000	2,677,098.34
PIPER SANDLER COS			2,951.000	297,755.90
PITNEY BOWES INC			25,452.000	156,784.32
PIXELWORKS INC			1,554.000	4,382.28
PJT PARTNERS INC			2,913.000	219,203.25
PLAINS ALL AMERICAN PIPELINE L			1,534,288.000	12,642,533.12
PLANTRONICS INC			6,122.000	165,477.66
PLAYA HOTELS & RESORTS NV			311.000	1,850.45
PLEXUS CORP			4,151.000	324,649.71
PLUG POWER INC			20,076.000	680,777.16
PLUS THERAPEUTICS INC			0.160	0.32
PLYMOUTH INDUSTRIAL REIT INC			3,866.000	57,990.00
PNC FINANCIAL SERVICES GROUP I			42,395.000	6,316,855.00
PNM RESOURCES INC			10,428.000	506,070.84
POINT BLANK SOLUTIONS INC			5,587.000	0.00
POINT.360			3,662.000	0.37
POLARIS INC			5,500.000	524,040.00
POLARITYTE INC			1,793.000	1,219.24
PONIARD PHARMACEUTICALS INC			80.000	2.40
POOL CORP			3,458.000	1,288,105.00
POPULAR INC			3,600.000	202,752.00
PORTLAND GENERAL ELECTRIC CO			13,763.000	588,643.51
POSCO			47,081.000	11,788,669.59
POTLATCHDELTIC CORP			8,520.000	426,170.40
POWELL INDUSTRIES INC			2,094.000	61,752.06
POWER INTEGRATIONS INC			6,868.000	562,214.48
POWERFLEET INC			1,905.000	14,154.15
POWERTECH TECHNOLOGY INC			1,664,000.000	5,620,101.12
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			26,921.000	3,882,546.62
PPL CORP			79,910.000	2,253,462.00
PRA GROUP INC			7,007.000	277,897.62

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREFERRED APARTMENT COMMUNITIE			7,331.000	54,249.40
PREFERRED BANK/LOS ANGELES CA			2,599.000	131,171.53
PREFORMED LINE PRODUCTS CO			963.000	65,907.72
PREMIER FINANCIAL BANCORP INC			5,465.000	72,629.85
PREMIER FINANCIAL CORP			6,794.000	156,262.00
PREMIER INC			360,577.000	12,656,252.70
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			8,223.000	286,736.01
PRGX GLOBAL INC			721.000	5,501.23
PRICESMART INC			2,546.000	231,915.14
PRIMECARE SYSTEMS INC			1,444.000	1.01
PRIMEENERGY RESOURCES CORP			1,147.000	49,321.00
PRIMORIS SERVICES CORP			5,590.000	154,339.90
PRINCETON NATIONAL BANCORP INC			3,531.000	12.36
PRINCIPAL FINANCIAL GROUP INC			39,847.000	1,976,809.67
PRISM TECHNOLOGIES GROUP INC			294.000	8.73
PRO-DEX INC			3,548.000	109,881.56
PROASSURANCE CORP			9,330.000	165,980.70
PROCTER & GAMBLE CO/THE			280,280.000	38,998,159.20
PROG HOLDINGS INC			9,668.000	520,815.16
PROGENICS PHARMACEUTICALS INC CONTRA			10,463.000	0.00
PROGRESS SOFTWARE CORP			5,742.000	259,480.98
PROGRESSIVE CORP/THE			135,494.000	13,397,646.72
PROLIANCE INTERNATIONAL INC			4,794.000	0.96
PROLOGIS INC			70,190.000	6,995,135.40
PROPETRO HOLDING CORP			9,065.000	66,990.35
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			36,280.000	196,274.80
PROTAGENIC THERAPEUTICS INC			2.000	2.24
PROTAGONIST THERAPEUTICS INC			5,256.000	105,960.96
PROTALIX BIOTHERAPEUTICS INC			1,818.000	6,599.34
PROTARA THERAPEUTICS INC			1,379.000	33,385.59
PROTECTIVE INSURANCE CORP			2,760.000	37,839.60
PROTHENA CORP PLC			8,760.000	105,207.60
PROTO LABS INC			3,695.000	566,813.00
PROVENTION BIO INC			5,518.000	93,474.92
PROVIDENCE SERVICE CORP/THE			2,412.000	334,375.56
PROVIDENT FINANCIAL HOLDINGS I			1,128.000	17,720.88
PRUDENTIAL FINANCIAL INC			40,049.000	3,126,625.43

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRUDENTIAL PLC			644,907.000	11,874,554.25
PS BUSINESS PARKS INC			2,550.000	338,818.50
PSYCHEMEDICS CORP			3,567.000	18,156.03
PTC THERAPEUTICS INC			8,350.000	509,600.50
PUBLIC SERVICE ENTERPRISE GROU			69,084.000	4,027,597.20
PUBLIC STORAGE			18,109.000	4,181,911.37
PULMONX CORP			16,707.000	1,153,117.14
PULSE BIOSCIENCES INC			13,322.000	317,862.92
PULTEGROUP INC			27,524.000	1,186,834.88
PUMA SE			142,260.000	16,062,461.94
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	193.15
PVH CORP			6,317.000	593,103.13
PYXIS TANKERS INC			199.000	165.17
PZENA INVESTMENT MANAGEMENT IN			6,473.000	47,252.90
Q2 HOLDINGS INC			6,359.000	804,604.27
QC HOLDINGS INC			1,838.000	477.88
QCR HOLDINGS INC			1,468.000	58,118.12
QEP CO INC			485.000	10,771.85
QEP RESOURCES INC			9,116.000	21,787.24
QORVO INC			18,383.000	3,056,541.41
QTS REALTY TRUST INC			7,240.000	448,011.20
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,180.000	8,327.60
QUAKER CHEMICAL CORP			2,783.000	705,184.37
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			187,322.000	28,536,633.48
QUALSTAR CORP			333.000	832.50
QUALYS INC			4,374.000	533,059.38
QUANEX BUILDING PRODUCTS CORP			5,117.000	113,443.89
QUANTA SERVICES INC			24,906.000	1,793,730.12
QUANTERIX CORP			36,925.000	1,717,012.50
QUANTUM CORP			1,877.000	11,487.24
QUEST DIAGNOSTICS INC			14,347.000	1,709,731.99
QUICKLOGIC CORP			189.000	716.31
QUINSTREET INC			11,575.000	248,168.00
QUMU CORP			2,234.000	17,849.66
QUOTIENT TECHNOLOGY INC			9,593.000	90,366.06
R1 RCM INC			13,922.000	334,406.44

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RADIAN GROUP INC			100,260.000	2,030,265.00
RADIOIO INC			9.000	0.55
RADIUS HEALTH INC			6,037.000	107,820.82
RADNET INC			6,871.000	134,465.47
RADWARE LTD			4,534.000	125,818.50
RAFAEL HOLDINGS INC			6,443.000	150,250.76
RAIA DROGASIL SA			184,035.000	887,188.86
RAINMAKER SYSTEMS INC			1,456.000	3.06
RAIT FINANCIAL TRUST			270.000	0.00
RALPH LAUREN CORP			4,395.000	455,937.30
RAMBUS INC			14,120.000	246,535.20
RANGE RESOURCES CORP			24,439.000	163,741.30
RAPID7 INC			3,637.000	327,911.92
RAPT THERAPEUTICS INC			3,349.000	66,142.75
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			4,957.000	164,027.13
RAYMOND JAMES FINANCIAL INC			21,564.000	2,063,027.88
RAYTHEON TECHNOLOGIES CORP			142,306.486	10,176,336.82
RBC BEARINGS INC			3,494.000	625,565.76
RCM TECHNOLOGIES INC			3,101.000	6,419.07
RE/MAX HOLDINGS INC			4,101.000	148,989.33
READING INTERNATIONAL INC			4,628.000	23,232.56
REALNETWORKS INC			4,528.000	7,063.68
REALOGY HOLDINGS CORP			12,375.000	162,360.00
REALTEK SEMICONDUCTOR CORP			123,000.000	1,709,427.73
REALTY INCOME CORP			45,010.000	2,798,271.70
REC LTD			3,414,700.000	6,257,615.50
RECRO PHARMA INC			12,424.000	35,408.40
RECRUIT HOLDINGS CO LTD			446,300.000	18,678,505.37
RED LION HOTELS CORP			2,002.000	6,926.92
RED ROBIN GOURMET BURGERS INC			3,547.000	68,208.81
RED ROCK RESORTS INC			8,641.000	216,370.64
REDFIN CORP			9,128.000	626,454.64
REDWOOD TRUST INC			9,249.000	81,206.22
REGENCY CENTERS CORP			26,634.000	1,214,244.06
REGENERON PHARMACEUTICALS INC			14,365.000	6,939,875.15
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGIONAL SAB DE CV			282,150.000	1,303,309.12
REGIONS FINANCIAL CORP			185,261.000	2,986,407.32

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REGIS CORP			9,508.000	87,378.52
REINSURANCE GROUP OF AMERICA I			1,800.000	208,620.00
RELIANCE INDUSTRIES LTD			136,166.000	3,699,734.54
RELIANCE INDUSTRIES LTD GDR			7,225.000	392,617.34
RELIANCE STEEL & ALUMINUM CO			2,400.000	287,400.00
RELIV INTERNATIONAL INC			185.000	647.50
RELMADA THERAPEUTICS INC			1,379.000	44,224.53
RELX PLC			529,552.000	12,975,389.59
RENASANT CORP			8,171.000	275,199.28
RENASAS ELECTRONICS CORP			41,800.000	436,846.33
RENEWABLE ENERGY GROUP INC			6,520.000	461,746.40
RENT-A-CENTER INC/TX			6,880.000	263,435.20
REPLIMUNE GROUP INC			4,456.000	169,996.40
REPUBLIC BANCORP INC/KY			2,128.000	76,756.96
REPUBLIC SERVICES INC			27,490.000	2,647,287.00
RESEARCH FRONTIERS INC			2,595.000	7,291.95
RESMED INC			15,742.000	3,346,119.52
RESOLUTE FOREST PRODUCTS INC			9,208.000	60,220.32
RESONA HOLDINGS INC			1,526,400.000	5,328,244.04
RESONATE BLENDS INC			0.167	0.02
RESOURCES CONNECTION INC			6,141.000	77,192.37
RESPIRERX PHARMACEUTICALS INC			34.000	0.10
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	26,029.08
RETAIL OPPORTUNITY INVESTMENTS			15,065.000	201,720.35
RETAIL PROPERTIES OF AMERICA I			24,085.000	206,167.60
RETAIL VALUE INC			2,106.000	31,316.22
RETRACTABLE TECHNOLOGIES INC			11,332.000	121,705.68
REUNION INDUSTRIES INC			1,969.000	1.97
REVANCE THERAPEUTICS INC			9,213.000	261,096.42
REX AMERICAN RESOURCES CORP			2,766.000	203,218.02
REXNORD CORP			16,052.000	633,893.48
RF INDUSTRIES LTD			1,430.000	7,021.30
RH			2,160.000	966,643.20
RHEINMETALL AG			37,711.000	3,994,913.23
RHYTHM PHARMACEUTICALS INC			6,155.000	182,988.15
RIBBON COMMUNICATIONS INC			5,333.000	34,984.48
RICHARDSON ELECTRONICS LTD/UNI			1,521.000	7,163.91
RICHTER GEDEON NYRT			270,600.000	6,791,925.29
RIGEL PHARMACEUTICALS INC			7,549.000	26,421.50

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RIGNET INC			4,321.000	25,450.69
RING ENERGY INC			6,183.000	4,080.16
RINGCENTRAL INC			1,339.000	507,440.83
RIO TINTO LTD			116,800.000	10,259,352.19
RIO TINTO PLC			234,116.000	17,505,360.18
RIOCAN REIT TRUST UNIT			107,390.000	1,411,917.19
RIOT BLOCKCHAIN INC			6.000	101.94
RITE AID CORP			6,482.000	102,610.06
RIVERVIEW BANCORP INC			3,941.000	20,729.66
RLI CORP			5,659.000	589,384.85
RLJ LODGING TRUST			23,717.000	335,595.55
RMR GROUP INC/THE			144.000	5,561.28
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			10,657.000	665,849.36
ROCHE HOLDING AG			39,350.000	13,755,472.59
ROCK CREEK PHARMACEUTICALS INC			413.000	0.49
ROCKFORD CORP/ARIZONA			4,168.000	39,679.36
ROCKWELL AUTOMATION INC			34,746.000	8,714,644.26
ROCKWELL MEDICAL INC			11,537.000	11,652.37
ROCKY BRANDS INC			2,976.000	83,536.32
ROCKY MOUNTAIN CHOCOLATE FACTO			3,736.000	15,130.80
ROGERS CORP			2,412.000	374,559.48
ROKU INC			4,820.000	1,600,336.40
ROLLINS INC			18,320.500	715,781.94
ROPER TECHNOLOGIES INC			9,420.000	4,060,867.80
ROSNEFT OIL CO PJSC GDR			1,208,880.000	7,021,175.04
ROSS STORES INC			34,454.000	4,231,295.74
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			21,054.000	1,572,523.26
ROYAL DUTCH SHELL PLC B SHS			59,977.000	1,032,526.14
ROYALE ENERGY INC			2,193.000	186.41
RPT REALTY			8,717.000	75,402.05
RR DONNELLEY & SONS CO			1,394.000	3,150.44
RTW RETAILWINDS INC			3,758.000	53.36
RUBICON TECHNOLOGY INC			381.000	3,448.05
RUSH ENTERPRISES INC			11,001.000	455,661.42
RUTH'S HOSPITALITY GROUP INC			2,964.000	52,551.72
RYANAIR HOLDINGS PLC ADR			178,161.000	19,594,146.78
RYOHIN KEIKAKU CO LTD			5,300.000	108,058.50

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
S&P GLOBAL INC			27,764.000	9,126,859.72
SABRA HEALTH CARE REIT INC			26,764.000	464,890.68
SAFEGUARD SCIENTIFICS INC			1,902.000	12,134.76
SAFEHOLD INC			2,266.000	164,262.34
SAFETY INSURANCE GROUP INC			1,646.000	128,223.40
SAFRAN SA			124,890.000	17,718,222.05
SAGA COMMUNICATIONS INC			819.000	19,672.38
SAGE THERAPEUTICS INC			6,897.000	596,659.47
SAIA INC			3,417.000	617,793.60
SAILPOINT TECHNOLOGIES HOLDING			11,020.000	586,704.80
SALEM MEDIA GROUP INC			2,472.000	2,570.88
SALESFORCE.COM INC			122,108.000	27,172,693.24
SALLY BEAUTY HOLDINGS INC			19,693.000	256,796.72
SAMPO OYJ			219,235.000	9,273,229.11
SAMSUNG ELECTRONICS CO LTD			320,556.000	23,902,269.68
SAMSUNG ELECTRONICS CO LTD GDR			3,752.000	6,806,603.98
SANCHEZ ENERGY CORP			6,989.000	0.00
SANDERSON FARMS INC			3,073.000	406,250.60
SANDS CHINA LTD HK/01928			1,732,400.000	7,607,603.96
SANDVIK AB			28,648.000	702,198.75
SANDY SPRING BANCORP INC			3,506.000	112,858.14
SANGAMO THERAPEUTICS INC			15,570.000	242,969.85
SANMINA CORP			9,665.000	308,216.85
SANOFI			278,079.000	26,777,168.22
SANTOS LTD			14,353.000	69,443.34
SAP SE			126,000.000	16,529,817.91
SAPIENS INTERNATIONAL CORP NV			6,696.000	204,964.56
SARATOGA INVESTMENT CORP			3,585.000	74,747.25
SAREPTA THERAPEUTICS INC			2,300.000	392,127.00
SARTORIUS STEDIM BIOTECH			930.000	331,356.91
SASOL LTD			294,487.000	2,685,091.90
SATCON TECHNOLOGY CORP			1,198.000	0.00
SATSUMA PHARMACEUTICALS INC			3,218.000	14,834.98
SAUL CENTERS INC			2,116.000	67,034.88
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SAWAI PHARMACEUTICAL CO LTD			122,300.000	5,543,745.42
SBA COMMUNICATIONS CORP			10,657.000	3,006,659.41
SBERBANK OF RUSSIA PJSC ADR			15,070.000	218,515.00
SBI HOLDINGS INC/JAPAN			13,000.000	308,111.77

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			3,006.000	79,298.28
SCHEID VINEYARDS INC			578.000	8,837.62
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			171,663.000	3,747,403.29
SCHNEIDER ELECTRIC SE			156,276.000	22,620,320.43
SCHNITZER STEEL INDUSTRIES INC			2,781.000	88,741.71
SCHOLAR ROCK HOLDING CORP			3,942.000	191,305.26
SCHOLASTIC CORP			4,766.000	119,150.00
SCHWEITZER-MAUDUIT INTERNATION			5,864.000	235,791.44
SCIENTIFIC GAMES CORP			5,562.000	230,767.38
SCIPLAY CORP			15,668.000	217,001.80
SCO GROUP INC/THE			6,400.000	128.00
SCORPIO TANKERS INC			8,527.000	95,417.13
SCOTTS MIRACLE-GRO CO/THE			1,100.000	219,054.00
SCPHARMACEUTICALS INC			8,377.000	44,314.33
SEA LTD ADR			32,804.000	6,529,636.20
SEACHANGE INTERNATIONAL INC			3,720.000	5,208.00
SEACOAST BANKING CORP OF FLORI			7,192.000	211,804.40
SEACOR HOLDINGS INC			2,891.000	119,831.95
SEACOR MARINE HOLDINGS INC			3,883.000	10,522.93
SEADRILL LTD			92.000	24.39
SEAGATE TECHNOLOGY PLC			32,411.000	2,014,667.76
SEAGEN INC			7,704.000	1,349,278.56
SEALED AIR CORP			14,083.000	644,860.57
SEASPINE HOLDINGS CORP			13,001.000	226,867.45
SECOM CO LTD			4,700.000	433,240.35
SECURE ENERGY SERVICES INC 144A			6,800.000	11,645.40
SECUREWORKS CORP			5,400.000	76,788.00
SECURITY NATIONAL FINANCIAL CO			1,475.000	12,316.25
SED INTERNATIONAL HOLDINGS INC			2,356.000	4.71
SEI INVESTMENTS CO			4,000.000	229,880.00
SELECT MEDICAL HOLDINGS CORP			17,118.000	473,483.88
SELECTA BIOSCIENCES INC			2,350.000	7,120.50
SELECTIVE INSURANCE GROUP INC			7,561.000	506,435.78
SEMLER SCIENTIFIC INC			3,231.000	297,252.00
SEMPRA ENERGY			29,687.000	3,782,420.67
SEMTECH CORP			8,701.000	627,255.09
SENECA FOODS CORP			3,577.000	142,722.30

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SENSATA TECHNOLOGIES HOLDING P			88,310.000	4,657,469.40
SENSIENT TECHNOLOGIES CORP			6,085.000	448,890.45
SEQUENTIAL BRANDS GROUP INC			12.000	172.20
SERES THERAPEUTICS INC			5,743.000	140,703.50
SERVICE PROPERTIES TRUST			21,383.000	245,690.67
SERVICENOW INC			42,462.000	23,372,358.66
SERVISFIRST BANCSHARES INC			8,704.000	350,684.16
SERVOTRONICS INC			92.000	749.80
SEVERN BANCORP INC			984.000	7,025.76
SFL CORP LTD			13,944.000	87,568.32
SHAKE SHACK INC			3,483.000	295,288.74
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	5,211,829.47
SHARPER IMAGE CORP			2,100.000	6.09
SHELL MIDSTREAM PARTNERS LP			531,996.000	5,362,519.68
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			6,266.000	271,004.50
SHENZHOU INTERNATIONAL GROUP H HK/02313			154,000.000	3,018,887.39
SHERWIN-WILLIAMS CO/THE			10,034.000	7,374,086.94
SHILOH INDUSTRIES INC			3,546.000	181.20
SHIN-ETSU CHEMICAL CO LTD			2,600.000	454,298.03
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	3,801,862.22
SHIONOGI & CO LTD			6,800.000	371,136.62
SHOCKWAVE MEDICAL INC			16,339.000	1,694,681.08
SHOE CARNIVAL INC			4,284.000	167,847.12
SHOLOGGE INC			1,650.000	511.50
SHOPIFY INC			9,100.000	10,300,745.00
SHORE BANCSHARES INC			1,633.000	23,841.80
SHOTSPOTTER INC			3,345.000	126,106.50
SHUTTERSTOCK INC			890.000	63,813.00
SHYFT GROUP INC/THE			2,988.000	84,799.44
SI-BONE INC			200,049.000	5,981,465.10
SIAM COMMERCIAL BANK PCL/THE			1,902,700.000	5,556,950.92
SIEBERT FINANCIAL CORP			5,675.000	23,944.50
SIEMENS GAMESA RENEWABLE ENER			349,171.000	14,136,980.38
SIENNA BIOPHARMACEUTICALS INC			1,620.000	9.72
SIENTRA INC			2,431.000	9,456.59
SIERRA BANCORP			386.000	9,233.12
SIERRA ONCOLOGY INC			4,729.000	75,805.87
SIERRA WIRELESS INC			758.000	11,020.36

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIFCO INDUSTRIES INC			1,112.000	4,225.48
SIG COMBIBLOC GROUP AG			16,166.000	375,643.01
SIGA TECHNOLOGIES INC			4,847.000	35,237.69
SIGHT RESOURCE CORP			200.000	0.12
SIGMATRON INTERNATIONAL INC			535.000	2,487.75
SIGNET JEWELERS LTD			6,187.000	168,719.49
SIKA AG			55,000.000	15,044,968.60
SILERGY CORP			64,000.000	5,489,358.72
SILGAN HOLDINGS INC			13,300.000	493,164.00
SILICOM LTD			3,496.000	146,307.60
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			5,500.000	700,370.00
SILK ROAD MEDICAL INC			54,711.000	3,445,698.78
SILVERBOW RESOURCES INC			764.000	4,056.84
SILVERGATE CAPITAL CORP			40,570.000	3,014,756.70
SIMCLAR INC			700.000	7.70
SIMMONS FIRST NATIONAL CORP			9,755.000	210,610.45
SIMON PROPERTY GROUP INC			58,698.000	5,005,765.44
SIMPLY GOOD FOODS CO/THE			11,343.000	355,716.48
SIMPSON MANUFACTURING CO INC			6,271.000	586,024.95
SIMULATIONS PLUS INC			25,716.000	1,849,494.72
SINCLAIR BROADCAST GROUP INC			8,761.000	279,037.85
SINGAPORE EXCHANGE LTD			29,000.000	203,624.26
SIRIUS INTERNATIONAL INSURANCE			297.000	3,712.50
SIRIUS XM HOLDINGS INC			42,447.000	270,387.39
SITE CENTERS CORP			18,721.000	189,456.52
SITEONE LANDSCAPE SUPPLY INC			5,391.000	855,174.33
SITIME CORP			57,945.000	6,485,783.85
SIXTH STREET SPECIALTY LENDING			8,017.000	166,352.75
SJW GROUP			3,894.000	270,087.84
SK TELECOM CO LTD			27,300.000	5,981,220.56
SKANDINAVISKA ENSKILDA BANKEN			46,573.000	479,195.69
SKF AB			302,200.000	7,852,552.51
SKYLINE CHAMPION CORP			7,034.000	217,631.96
SKYWEST INC			8,291.000	334,210.21
SKYWORKS SOLUTIONS INC			21,304.000	3,256,955.52
SL GREEN REALTY CORP			6,501.000	387,329.58
SLEEP NUMBER CORP			7,398.000	605,600.28
SLM CORP			33,100.000	410,109.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SM ENERGY CO			8,677.000	53,103.24
SMART GLOBAL HOLDINGS INC			5,096.000	191,762.48
SMC CORP			300.000	182,914.43
SMF ENERGY CORP			441.000	60.02
SMILEDIRECTCLUB INC			14,562.000	173,870.28
SMITH & WESSON BRANDS INC			7,255.000	128,776.25
SMITH MICRO SOFTWARE INC			636.000	3,447.12
SNAM SPA			44,452.000	250,244.91
SNAP INC			34,629.000	1,733,874.03
SNAP-ON INC			9,206.000	1,575,514.84
SOC TELEMED INC			130,630.000	1,024,139.20
SOCKET MOBILE INC			511.000	1,216.18
SOFTECH INC			157.000	41.13
SOFTWARE AG			3,293.000	134,331.86
SOJITZ CORP			3,009,400.000	6,704,072.79
SOLAR CAPITAL LTD			2,618.000	45,841.18
SOLIGENIX INC			5.000	6.35
SOLITARIO ZINC CORP			40.000	22.49
SOLITON INC			9,570.000	73,497.60
SONIC AUTOMOTIVE INC			6,616.000	255,179.12
SONIC HEALTHCARE LTD			12,375.000	307,005.77
SONOS INC			11,660.000	272,727.40
SONOVA HOLDING AG			220.000	57,243.05
SONY CORP			17,300.000	1,723,381.27
SOPRA STERIA GROUP			44,000.000	7,117,145.64
SORRENTO THERAPEUTICS INC			17,930.000	122,372.25
SOUTH JERSEY INDUSTRIES INC			13,686.000	294,933.30
SOUTH STATE CORP			8,773.000	634,287.90
SOUTHERN CO/THE			155,603.000	9,558,692.29
SOUTHERN FIRST BANCSHARES INC			3,049.000	107,782.15
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			621.000	18,903.24
SOUTHERN NATIONAL BANCORP OF V			66.000	799.26
SOUTHSIDE BANCSHARES INC			2,892.000	89,738.76
SOUTHWEST AIRLINES CO			76,151.000	3,549,398.11
SOUTHWEST GAS HOLDINGS INC			8,057.000	489,462.75
SOUTHWESTERN ENERGY CO			72,501.000	216,052.98
SP PLUS CORP			2,129.000	61,379.07
SPANISH BROADCASTING SYSTEM IN			375.000	93.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPARTANNASH CO			4,818.000	83,881.38
SPECTRUM BRANDS HOLDINGS INC			9,345.000	738,068.10
SPECTRUM GROUP INTERNATIONAL I			1.000	626.00
SPECTRUM GROUP INTL IN			45,600.000	0.00
SPECTRUM PHARMACEUTICALS INC			9,060.000	30,894.60
SPEED COMMERCE INC			303.000	4.85
SPEEDUS CORP			1,690.000	23.66
SPERO THERAPEUTICS INC			6,375.000	123,611.25
SPIRE CORP			3,525.000	35.25
SPIRE INC			7,867.000	503,802.68
SPIRIT MTA REIT ESCROW			93,012.000	71,396.01
SPIRIT OF TEXAS BANCSHARES INC			3,136.000	52,684.80
SPIRIT REALTY CAPITAL INC			88,670.000	3,561,873.90
SPLUNK INC			2,189.000	371,889.21
SPOK HOLDINGS INC			7,548.000	84,009.24
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			2,513.000	790,740.58
SPRINGWORKS THERAPEUTICS INC			5,726.000	415,249.52
SPROUT SOCIAL INC			110,100.000	4,999,641.00
SPROUTS FARMERS MARKET INC			16,850.000	338,685.00
SPS COMMERCE INC			5,825.000	632,536.75
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			7,210.000	393,233.40
SPX FLOW INC			6,722.000	389,607.12
STAAR SURGICAL CO			29,548.000	2,340,792.56
STAG INDUSTRIAL INC			19,579.000	613,214.28
STAGE STORES INC			6,466.000	0.00
STAMPS.COM INC			2,132.000	418,277.08
STANDARD CHARTERED PLC			1,007,934.000	6,419,148.69
STANDARD MOTOR PRODUCTS INC			3,065.000	124,009.90
STANDEX INTERNATIONAL CORP			2,771.000	214,807.92
STANLEY BLACK & DECKER INC			13,999.000	2,499,661.44
STANLEY ELECTRIC CO LTD			4,900.000	157,804.25
STANTEC INC			550.000	17,821.99
STAR BUFFET INC			762.000	43.82
STAR BULK CARRIERS CORP			12,636.000	111,575.88
STAR STRUCK LTD			262.000	17.16
STARBUCKS CORP			106,364.000	11,378,820.72
STARTEK INC			1,328.000	9,986.56

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STATE AUTO FINANCIAL CORP			4,727.000	83,856.98	
STATE BANK OF INDIA			492,286.000	1,852,451.95	
STATE BANK OF INDIA GDR			78,389.000	2,949,746.72	
STATE STREET CORP			46,368.000	3,374,663.04	
STEEL CONNECT INC			17,203.000	13,538.76	
STEELCASE INC			13,383.000	181,339.65	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	67.99	
STEMLINE THERAPEUTICS INC			10,122.000	3,340.26	
STEPAN CO			3,081.000	367,624.92	
STEPHAN CO/THE			1,476.000	3,129.12	
STEREOTAXIS INC			158.000	804.22	
STERIS PLC			11,242.000	2,130,808.68	
STERLING CONSTRUCTION CO INC			5,456.000	101,536.16	
STEVEN MADDEN LTD			11,034.000	389,720.88	
STEWART INFORMATION SERVICES C			2,112.000	102,136.32	
STIFEL FINANCIAL CORP			12,570.000	634,282.20	
STITCH FIX INC			7,410.000	435,115.20	
STOCK YARDS BANCORP INC			4,234.000	171,392.32	
STOKE THERAPEUTICS INC			6,155.000	381,179.15	
STONERIDGE INC			3,130.000	94,619.90	
STONEX GROUP INC			2,831.000	163,914.90	
STORAGE ENGINE INC COM			1,650.000	0.50	
STRASBAUGH INC			204.000	2.24	
STRATA SKIN SCIENCES INC			48.000	72.00	
STRATASYS LTD			6,233.000	129,147.76	
STRATEGIC EDUCATION INC			3,093.000	294,855.69	
STRATTEC SECURITY CORP			515.000	25,420.40	
STRATUS PROPERTIES INC			1,761.000	44,905.50	
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	3,428.88	
STRIDE INC			4,096.000	86,958.08	
STRYKER CORP			31,450.000	7,706,508.00	
STURM RUGER & CO INC			1,905.000	123,958.35	
STYLECLICK INC			3,762.000	0.38	
SUGARMADE INC			80.000	0.10	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			210,200.000	6,490,557.36	
SUMITOMO MITSUI TRUST HOLDINGS			8,200.000	252,326.01	
SUMMIT HOTEL PROPERTIES INC			13,859.000	124,869.59	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUMMIT MATERIALS INC			17,927.000	359,974.16
SUN COMMUNITIES INC			7,617.000	1,157,403.15
SUN HUNG KAI PROPERTIES LTD HK/00016			16,500.000	212,797.52
SUNCOKE ENERGY INC			4,544.000	19,766.40
SUNCOR ENERGY INC NEW			357,119.000	5,984,686.53
SUNDRUG CO LTD			4,500.000	179,572.86
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,785.62
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			868,700.000	19,012,282.93
SUNPOWER CORP			594.000	15,230.16
SUNSTONE HOTEL INVESTORS INC			32,391.000	366,990.03
SUNWORKS INC			2,437.428	12,479.63
SUPER MICRO COMPUTER INC			5,927.000	187,648.82
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR ENERGY SERVICES INC			1,401.000	64.45
SUPERIOR GROUP OF COS INC			1,568.000	36,440.32
SUPERIOR INDUSTRIES INTERNATIO			3,703.000	15,145.27
SUPERNUS PHARMACEUTICALS INC			7,050.000	177,378.00
SUPPORT.COM INC			988.000	2,173.60
SURGALIGN HOLDINGS INC			8,488.000	18,588.72
SURGERY PARTNERS INC			8,501.000	246,614.01
SURMODICS INC			3,535.000	153,843.20
SUZUKEN CO LTD/AICHI JAPAN			3,700.000	133,672.33
SUZUKI MOTOR CORP			177,000.000	8,198,111.23
SVB FINANCIAL GROUP			5,455.000	2,115,612.65
SVMK INC			15,334.000	391,783.70
SWEDBANK AB			17,506.000	307,208.45
SWISS LIFE HOLDING AG			283.000	132,031.45
SWITCH INC			4,217.000	69,032.29
SWK HOLDINGS CORP			626.000	8,989.36
SYKES ENTERPRISES INC			5,240.000	197,390.80
SYMRISE AG			104,500.000	13,860,129.69
SYNALLOY CORP			1,674.000	13,057.20
SYNAPTICS INC			4,816.000	464,262.40
SYNCHRONOSS TECHNOLOGIES INC			10,831.000	50,905.70
SYNCHRONY FINANCIAL			109,589.000	3,803,834.19
SYNDAX PHARMACEUTICALS INC			3,942.000	87,670.08
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00
SYNLOGIC INC			2,151.000	4,646.16
SYNOPSIS INC			23,223.000	6,020,330.52

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNTHESIS ENERGY SYSTEMS INC			73.000	28.88
SYPRIS SOLUTIONS INC			3,498.000	5,316.96
SYSCO CORP			57,342.000	4,258,216.92
SYSTEMAX INC			4,656.000	167,103.84
T ROWE PRICE GROUP INC			24,800.000	3,754,472.00
T-MOBILE US INC			70,721.000	9,536,726.85
TABULA RASA HEALTHCARE INC			2,760.000	118,238.40
TACTILE SYSTEMS TECHNOLOGY INC			45,769.000	2,056,858.86
TAITRON COMPONENTS INC			3,139.000	10,013.41
TAIWAN SEMICONDUCTOR MANUFACTU			1,498,000.000	28,256,103.88
TAIWAN SEMICONDUCTOR MANUFACTU ADR			173,349.000	18,901,974.96
TAKE-TWO INTERACTIVE SOFTWARE			20,767.000	4,315,174.93
TAL EDUCATION GROUP ADR			160,000.000	11,441,600.00
TALANX AG			135,400.000	5,261,636.96
TALON INTERNATIONAL INC			3,150.000	157.50
TANDY BRANDS ACCESSORIES INC			1,325.000	0.27
TANGER FACTORY OUTLET CENTERS			12,822.000	127,707.12
TAPESTRY INC			24,768.000	769,789.44
TARGA RESOURCES CORP			243,582.000	6,425,693.16
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			65,425.000	11,549,475.25
TARO PHARMACEUTICAL INDUSTRIES			5,075.000	372,606.50
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,541,900.000	3,997,751.98
TATA CONSULTANCY SERVICES LTD			60,953.000	2,388,109.58
TAXUS CARDIUM PHARMACEUTICALS			65.000	2.34
TAYLOR DEVICES INC			501.000	5,215.41
TAYLOR MORRISON HOME CORP			16,414.000	421,019.10
TAYLOR WIMPEY PLC			82,745.000	187,533.52
TC ENERGY CORP			101,458.000	4,130,805.10
TCF FINANCIAL CORP			13.000	481.26
TCR2 THERAPEUTICS INC			9,764.000	302,000.52
TDK CORP			400.000	60,206.31
TE CONNECTIVITY LTD			36,713.000	4,444,842.91
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			5,115.000	55,753.50
TECHNICAL COMMUNICATIONS CORP			135.000	643.95
TECHNIPFMC PLC			38,282.000	359,850.80
TECHNOGYM SPA			392,902.000	4,441,993.63

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TECHNOLOGY SOLUTIONS CO			920.000	64.40
TECHTARGET INC			129,970.000	7,682,526.70
TECHTRONIC INDUSTRIES CO LTD HK/00669			1,911,000.000	27,258,278.15
TECNOGLASS INC			4,437.000	30,659.67
TEEKAY TANKERS LTD			179.000	1,970.79
TEGNA INC			27,568.000	384,573.60
TEJON RANCH CO			5,411.000	78,188.95
TEKKNOWLEDGE CORP			2,012.000	0.00
TELEDYNE TECHNOLOGIES INC			6,469.000	2,535,718.62
TELEFLEX INC			5,097.000	2,097,772.29
TELEFONAKTIEBOLAGET LM ERICSSO			1,231,260.000	14,638,599.04
TELEPERFORMANCE			40,680.000	13,503,690.00
TELEPHONE AND DATA SYSTEMS INC			12,493.000	231,995.01
TELETOUCH COMMUNICATIONS INC			3,106.000	8.08
TELEVIDEO INC/CA			2,143.000	0.43
TELIGENT INC/NJ			48.900	36.68
TELOS CORP			72,693.000	2,397,415.14
TEMPUR SEALY INTERNATIONAL INC			14,800.000	399,600.00
TENABLE HOLDINGS INC			8,411.000	439,558.86
TENCENT HOLDINGS LTD HK/00700			309,600.000	22,519,703.12
TENET HEALTHCARE CORP			14,430.000	576,189.90
TENGASCO INC			340.000	421.60
TENNANT CO			2,588.000	181,599.96
TENNECO INC			8,862.000	93,937.20
TERADATA CORP			14,190.000	318,849.30
TERADYNE INC			22,663.000	2,717,067.07
TEREX CORP			7,560.000	263,768.40
TERRENO REALTY CORP			9,015.000	527,467.65
TESCO PLC			3,488,435.000	11,034,346.54
TESLA INC			67,219.000	47,434,431.73
TESSCO TECHNOLOGIES INC			6,051.000	37,758.24
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			7,965.000	922,187.70
TETRA TECHNOLOGIES INC			9,273.000	7,988.69
TETRAPHASE PHARMACEUTICALS INC			271.000	84.01
TEXAS CAPITAL BANCSHARES INC			5,019.000	298,630.50
TEXAS INSTRUMENTS INC			92,731.000	15,219,939.03
TEXAS ROADHOUSE INC			9,044.000	706,879.04
TEXTAINER GROUP HOLDINGS LTD			2,265.000	43,442.70

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEXTRON INC			31,450.000	1,519,978.50
TG THERAPEUTICS INC			7,087.000	368,382.26
THALES SA			6,328.000	579,922.56
THERAPEUTICSMD INC			9,567.000	11,480.40
THERMO FISHER SCIENTIFIC INC			50,746.000	23,636,471.88
THERMOGENESIS HOLDINGS INC			11.100	23.20
THERMON GROUP HOLDINGS INC			2,737.000	42,779.31
THESTREET INC			682.000	0.00
THIRD POINT REINSURANCE LTD			8,210.000	78,159.20
THOMAS GROUP INC			367.000	1.87
THQ INC			896.000	17.92
TIDEWATER INC			2,648.000	22,878.72
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	13.65
TIFFANY & CO			20,425.000	2,684,866.25
TILE SHOP HOLDINGS INC			2,733.000	11,751.90
TIMBERLAND BANCORP INC/WA			1,760.000	42,697.60
TIMKENSTEEL CORP			6,881.000	32,134.27
TITAN INTERNATIONAL INC			6,794.000	33,018.84
TITAN MACHINERY INC			1,541.000	30,126.55
TITAN PHARMACEUTICALS INC			7.207	23.71
TIVITY HEALTH INC			6,867.000	134,524.53
TJX COS INC/THE			112,396.000	7,675,522.84
TL ADMIN CORP COM			29,100.000	116.40
TOKYO ELECTRON LTD			1,300.000	483,510.10
TOKYO GAS CO LTD			9,100.000	210,125.43
TOMPKINS FINANCIAL CORP			2,169.000	153,131.40
TONIX PHARMACEUTICALS HOLDING			4.000	2.70
TOOTSIE ROLL INDUSTRIES INC			7,433.000	220,760.10
TOPBUILD CORP			4,625.000	851,370.00
TOR MINERALS INTERNATIONAL INC			236.000	283.20
TOROMONT INDUSTRIES LTD			139,910.000	9,795,896.38
TOTAL SE			171,608.000	7,411,975.19
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			7,406.000	173,892.88
TRACTOR SUPPLY CO			17,504.000	2,460,712.32
TRADE DESK INC/THE			838.000	671,238.00
TRANE TECHNOLOGIES PLC			27,405.000	3,978,109.80
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,612.000	18,545.20

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSCAT INC			2,799.000	97,069.32
TRANSCOASTAL CORP			23.000	0.12
TRANSDIGM GROUP INC			17,725.000	10,969,116.25
TRANSENERIX INC			11.231	7.02
TRANSMEDICS GROUP INC			7,860.000	156,414.00
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			66,673.000	154,014.63
TRANSUNION			1,300.000	128,986.00
TRANSWITCH CORP			1,935.000	3.29
TRAVELERS COS INC/THE			27,207.000	3,819,046.59
TRAVELZOO			7,093.000	66,957.92
TRAVERE THERAPEUTICS INC			9,076.000	247,366.38
TREAN INSURANCE GROUP INC			138,346.000	1,812,332.60
TRECORA RESOURCES			1,197.000	8,367.03
TREDEGAR CORP			5,243.000	87,558.10
TRI POINTE GROUP INC			15,862.000	273,619.50
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	111.77
TRIBUNE PUBLISHING CO			7,991.000	109,476.70
TRICO BANCSHARES			3,370.000	118,893.60
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			7,024.000	222,450.08
TRIMBLE INC			2,200.000	146,894.00
TRINITY INDUSTRIES INC			12,740.000	336,208.60
TRINITY PLACE HOLDINGS INC			2,067.000	2,583.75
TRINSEO SA			6,927.000	354,731.67
TRIO-TECH INTERNATIONAL			682.000	2,700.72
TRIP.COM GROUP LTD ADR			181,758.000	6,130,697.34
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			8,372.000	178,742.20
TRITON INTERNATIONAL LTD/BERMU			8,661.000	420,145.11
TRIUMPH BANCORP INC			4,305.000	209,007.75
TRONOX HOLDINGS PLC			9,641.000	140,951.42
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	100.30
TRS EL GSGLPHCL EQUITY R US0001M 2025 DEC 15			-7,794,142.230	0.00
TRS EL GSGLPWDL EQUITY P US0001M +0.50BPS 2025 DEC 15			31,026,827.040	31,234,737.81
TRS EL GSGLPWDL EQUITY P US0001M 0.50BPS 2025 DEC 15			9,507,813.650	0.00
TRS_EL GSGLPWDS EQUITY R US0001M -0.15BPS 2025 DEC 15			-31,047,908.870	0.00
TRUEBLUE INC			5,549.000	103,710.81

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRUECAR INC			9,128.000	38,337.60	
TRUIST FINANCIAL CORP			122,186.000	5,856,374.98	
TRUMP ENTMT RESORTS INC COM			7,644.000	43.57	
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00	
TRUSTCO BANK CORP NY			9,544.000	63,658.48	
TRUSTMARK CORP			8,596.000	234,756.76	
TS TECH CO LTD			195,300.000	6,034,258.28	
TSR INC			631.000	4,101.50	
TTEC HOLDINGS INC			2,845.000	207,485.85	
TTM TECHNOLOGIES INC			11,357.000	156,669.82	
TUCOWS INC			1,283.000	94,800.87	
TUESDAY MORNING CORP			4,173.000	7,594.86	
TURNING POINT BRANDS INC			209.000	9,313.04	
TURTLE BEACH CORP			439.000	9,460.45	
TUTOR PERINI CORP			4,327.000	56,034.65	
TWILIO INC			14,090.000	4,769,465.00	
TWIN DISC INC			1,475.000	11,578.75	
TWIST BIOSCIENCE CORP			5,233.000	739,370.57	
TWITTER INC			68,007.000	3,682,579.05	
TWO HARBORS INVESTMENT CORP			24,031.000	153,077.47	
TWO RIVERS WATER & FARMING CO			199.000	9.35	
TYLER TECHNOLOGIES INC			5,193.000	2,266,848.36	
TYSON FOODS INC			36,026.000	2,321,515.44	
UBISOFT ENTERTAINMENT SA			3,257.000	314,185.46	
UBS -CW21 AMOY DIAGNOST WTS EXP 16-AUG-2021			155,851.000	1,745,531.20	
UBS -CW21 AUTOBIO DIAGN WTS EXP 07-JUN-2021			66,600.000	1,467,864.00	
UBS AG LONDON DELTAONEWARRANT3 21-MAY-21(HAITI)USD			198,960.000	4,804,884.00	
UBS AG LONDON DELTAONEWT321890 05-APR-21(LBX)USD			195,999.000	2,138,349.09	
UBS AG LONDON DELTAONEWT329778 19-JUL-21(PAB)USD			1,193,900.000	3,581,700.00	
UBS CW21 GUANGZHOU KIN WTS EXP 08-APR-2021			145,000.000	2,015,471.00	
UBS CW21 SHENZHEN MIND WTS EXP 10-DEC-2021			55,800.000	2,861,424.00	
UBS CW22 SKSHU PAINT C WTS EXP 24-JAN-2022			155,982.000	3,259,602.65	
UBS GROUP AG			35,021.000	494,045.89	
UBS-CW21 JIANGSU HENGL WTS EXP 13-DEC-2021			263,700.000	3,668,067.00	
UBS-CW21 SICHUAN SWELL WTS EXP 07-MAY-2021			298,317.000	3,168,126.54	
UDR INC			32,029.000	1,230,874.47	
UFP INDUSTRIES INC			8,929.000	496,005.95	
UFP TECHNOLOGIES INC			2,352.000	109,603.20	
ULTA BEAUTY INC			6,335.000	1,819,158.60	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			8,536.000	265,896.40
ULTRAGENYX PHARMACEUTICAL INC			8,766.000	1,213,477.38
ULTRALIFE CORP			1,759.000	11,380.73
ULTRAPETROL BAHAMAS LTD			1,582.000	5.54
UMB FINANCIAL CORP			6,237.000	430,290.63
UMH PROPERTIES INC			7,044.000	104,321.64
UMICORE SA			348,000.000	16,729,501.27
UNDER ARMOUR INC			34,397.000	550,471.11
UNICO AMERICAN CORP			668.000	3,026.04
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.78
UNIFI INC			1,804.000	32,002.96
UNIFIRST CORP/MA			2,081.000	440,526.89
UNIGENE LABORATORIES INC			9,893.000	2.97
UNILEVER PLC			11,965.000	723,632.10
UNILEVER PLC ADR			153,659.000	9,274,857.24
UNION BANKSHARES INC/MORRISVIL			3,754.000	96,515.34
UNION PACIFIC CORP			105,252.000	21,915,571.44
UNISYS CORP			5,736.000	112,884.48
UNIT CORP WTS EXP 09/03/2027			199.390	0.00
UNITED AIRLINES HOLDINGS INC			28,012.000	1,211,519.00
UNITED AMERICAN HEALTHCARE COR			1,094.000	43.76
UNITED BANKSHARES INC/WV			12,721.000	412,160.40
UNITED COMMUNITY BANKS INC/GA			9,077.000	258,149.88
UNITED FIRE GROUP INC			3,732.000	93,673.20
UNITED NATURAL FOODS INC			7,085.000	113,147.45
UNITED OVERSEAS BANK LTD			336,500.000	5,751,549.20
UNITED PARCEL SERVICE INC			62,680.000	10,555,312.00
UNITED RENTALS INC			16,925.000	3,925,076.75
UNITED SECURITY BANCSHARES/FRE			835.000	5,886.75
UNITED STATES LIME & MINERALS			928.000	105,792.00
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			537.000	7,668.36
UNITEDHEALTH GROUP INC			92,697.000	32,506,983.96
UNITI GROUP INC			24,758.000	290,411.34
UNITIL CORP			3,006.000	133,075.62
UNITY BANCORP INC			1,592.000	27,939.60
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			3,833.000	186,322.13

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL ELECTRONICS INC			2,288.000	120,028.48
UNIVERSAL HEALTH SERVICES INC			9,852.000	1,354,650.00
UNIVERSAL INSURANCE HOLDINGS I			2,928.000	44,242.08
UNIVERSAL LOGISTICS HOLDINGS I			2,480.000	51,063.20
UNIVERSAL STAINLESS & ALLOY PR			2,069.000	15,476.12
UNIVERSAL TECHNICAL INSTITUTE			5,087.000	32,862.02
UNIVEST FINANCIAL CORP			2,592.000	53,343.36
UNUM GROUP			37,947.000	870,504.18
UPLAND SOFTWARE INC			1,731.000	79,435.59
UPWORK INC			12,713.000	438,852.76
URANIUM ENERGY CORP			1,670.000	2,939.20
URBAN EDGE PROPERTIES			12,415.000	160,650.10
URBAN OUTFITTERS INC			8,105.000	207,488.00
UROGEN PHARMA LTD			5,620.000	101,272.40
UROLOGIX INC			2,793.000	10.33
UROVANT SCIENCES LTD			6,012.000	96,973.56
URSTADT BIDDLE PROPERTIES INC			3,668.000	51,828.84
US BANCORP			163,870.000	7,634,703.30
US CONCRETE INC			1,854.000	74,104.38
US ENERGY CORP			40.000	147.20
US GLOBAL INVESTORS INC			424.000	2,310.80
US GOLD CORP			2.000	33.10
US PHYSICAL THERAPY INC			2,359.000	283,669.75
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,709.000	54,117.18
USA TRUCK INC			1,521.000	13,582.53
USANA HEALTH SCIENCES INC			1,567.000	120,815.70
UTAH MEDICAL PRODUCTS INC			1,859.000	156,713.70
UTG INC			513.000	13,851.00
UTSTARCOM HOLDINGS CORP			4,757.000	6,517.09
V ONE CORP COM			2,000.000	0.20
VAALCO ENERGY INC			8,690.000	15,381.30
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO SA			437,020.000	17,260,626.70
VALERO ENERGY CORP			56,797.000	3,213,006.29
VALLEY MEDIA INC COM			11,100.000	2.22
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			1,502.000	49,520.94
VANDA PHARMACEUTICALS INC			6,715.000	88,235.10

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VANGUARD INTERNATIONAL SEMICON			801,000.000	3,306,854.60
VAPOTHERM INC			2,168.000	58,232.48
VAREX IMAGING CORP			4,947.000	82,515.96
VARIAN MEDICAL SYSTEMS INC			13,042.000	2,282,480.42
VARONIS SYSTEMS INC			3,710.000	606,993.10
VASO CORP			17,910.000	1,522.35
VAXART INC			102.000	582.42
VCAMPUS CORP			271.000	0.03
VECTOR GROUP LTD			8,668.000	100,982.20
VECTRUS INC			3,009.000	149,607.48
VEECO INSTRUMENTS INC			8,612.000	149,504.32
VEEVA SYSTEMS INC			7,900.000	2,150,775.00
VENTAS INC			51,250.000	2,513,300.00
VERACYTE INC			87,191.000	4,267,127.54
VERICEL CORP			260,164.000	8,033,864.32
VERINT SYSTEMS INC			8,658.000	581,644.44
VERISIGN INC			9,917.000	2,146,038.80
VERISK ANALYTICS INC			15,732.000	3,265,805.88
VERITEX HOLDINGS INC			5,620.000	144,209.20
VERIZON COMMUNICATIONS INC			494,007.000	29,022,911.25
VERRA MOBILITY CORP			250,790.000	3,365,601.80
VERRICA PHARMACEUTICALS INC			5,321.000	61,244.71
VERSO CORP			5,400.000	64,908.00
VERTEX PHARMACEUTICALS INC			57,846.000	13,671,323.64
VF CORP			44,099.000	3,766,495.59
VIACOMCBS INC			50,455.000	1,879,953.30
VIAD CORP			2,943.000	106,448.31
VIATRIS INC			147,104.000	2,756,728.96
VIAVI SOLUTIONS INC			26,766.000	400,820.85
VICON INDUSTRIES INC			2.000	38.00
VICOR CORP			4,070.000	375,335.40
VICTORY CAPITAL HOLDINGS INC			8,536.000	211,778.16
VIDEO DISPLAY CORP			2,455.000	2,946.00
VIEWCAST.COM INC			6,812.000	34.06
VIEWTRAN GROUP INC			2,440.000	11.23
VILLAGE SUPER MARKET INC			1,353.000	29,847.18
VIRCO MFG. CORP			3,572.000	9,037.16
VIRNETX HOLDING CORP			4,720.000	23,788.80
VIRTUS INVESTMENT PARTNERS INC			824.000	178,808.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIRTUSA CORP			3,063.000	156,611.19
VISA INC			213,831.000	46,771,254.63
VISHAY INTERTECHNOLOGY INC			14,397.000	298,161.87
VISHAY PRECISION GROUP INC			5,168.000	162,688.64
VISTA OUTDOOR INC			4,787.000	113,739.12
VISTEON CORP			3,460.000	434,299.20
VISTRA CORP			22,900.000	450,214.00
VIVENDI SA			447,210.000	14,434,708.52
VIVUS INC			816.000	52,139.44
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			2,956.000	414,608.56
VOCERA COMMUNICATIONS INC			5,859.000	243,324.27
VOLT INFORMATION SCIENCES INC			5,029.000	8,901.33
VOLTRONIC POWER TECHNOLOGY COR			32,550.000	1,297,458.91
VOLVO AB			412,942.000	9,744,617.66
VONAGE HOLDINGS CORP			28,886.000	371,907.26
VONOVIA SE			139,883.000	10,228,153.75
VONTIER CORP			11,385.000	380,259.00
VORNADO REALTY TRUST			23,112.000	863,002.08
VOXX INTERNATIONAL CORP			4,676.000	59,665.76
VOYAGER THERAPEUTICS INC			5,301.000	37,902.15
VSE CORP			3,236.000	124,553.64
VULCAN MATERIALS CO			11,976.000	1,776,160.56
W R BERKLEY CORP			12,412.000	824,405.04
W WORLD CORP			11.000	22.00
W&T OFFSHORE INC			10,221.000	22,179.57
WABASH NATIONAL CORP			4,491.000	77,379.93
WADDELL & REED FINANCIAL INC			11,029.000	280,908.63
WAL-MART DE MEXICO SAB DE CV			1,181,763.000	3,315,377.35
WALGREENS BOOTS ALLIANCE INC			92,234.000	3,678,291.92
WALKER & DUNLOP INC			5,462.000	502,613.24
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			163,212.000	23,527,009.80
WALT DISNEY CO/THE			166,462.000	30,159,585.16
WANDERPORT CORP			82.000	0.45
WANT WANT CHINA HOLDINGS LTD HK/00151			3,236,000.000	2,341,283.36
WARRIOR MET COAL INC			8,115.000	173,011.80
WASHINGTON PRIME GROUP INC			2,769.222	18,027.64
WASHINGTON REAL ESTATE INVESTM			9,390.000	203,105.70

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WASHINGTON TRUST BANCORP INC			2,457.000	110,073.60
WASTE MANAGEMENT INC			42,775.000	5,044,455.75
WATERS CORP			7,665.000	1,896,474.30
WATERSTONE FINANCIAL INC			2,638.000	49,647.16
WATTS WATER TECHNOLOGIES INC			4,069.000	495,197.30
WAVE LIFE SCIENCES LTD			4,119.000	32,416.53
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	1,100.00
WAYSIDE TECHNOLOGY GROUP INC			4,298.000	82,091.80
WD-40 CO			1,833.000	486,991.44
WEBCO INDUSTRIES INC			211.000	21,522.00
WEC ENERGY GROUP INC			45,386.000	4,176,873.58
WEGENER CORP			4,812.000	25.02
WEINGARTEN REALTY INVESTORS			15,866.000	343,816.22
WEIS MARKETS INC			3,357.000	160,498.17
WELBILT INC			14,076.000	185,803.20
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			432,666.000	13,057,859.88
WELLTOWER INC			36,918.000	2,385,641.16
WERNER ENTERPRISES INC			6,383.000	250,341.26
WESBANCO INC			10,144.000	303,914.24
WESCO INTERNATIONAL INC			6,191.000	485,993.50
WESFARMERS LTD			19,006.000	739,165.39
WEST BANCORP INC			426.000	8,221.80
WEST PHARMACEUTICAL SERVICES I			10,139.000	2,872,480.09
WESTAMERICA BANCORP			4,116.000	227,573.64
WESTELL TECHNOLOGIES INC			2,419.000	1,838.44
WESTERN ASSET MORTGAGE CAPITAL			6,207.000	20,234.82
WESTERN DIGITAL CORP			42,255.000	2,340,504.45
WESTERN METALS CORP			3,193.000	862.43
WESTERN MIDSTREAM PARTNERS LP			698,086.000	9,647,548.52
WESTERN NEW ENGLAND BANCORP IN			4,296.000	29,599.44
WESTERN UNION CO/THE			62,904.000	1,380,113.76
WESTERN WTR CO			9,200.000	2.76
WESTINGHOUSE AIR BRAKE TECHNOL			16,537.000	1,210,508.40
WESTMORELAND COAL CO			2,487.000	0.00
WESTROCK CO			43,913.000	1,911,532.89
WESTWATER RESOURCES INC			1.000	4.93
WESTWOOD HOLDINGS GROUP INC			2,324.000	33,698.00

Asset Detail

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As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			2,264.000	35,861.76
WEYERHAEUSER CO			71,873.000	2,409,901.69
WH GROUP LTD HK/00288			9,048,000.000	7,584,877.20
WHIRLPOOL CORP			8,623.000	1,556,365.27
WHITBREAD PLC			333,650.000	14,138,568.89
WHITE MOUNTAINS INSURANCE GROU			7,084.000	7,088,675.44
WHITESTONE REIT			7,612.000	60,667.64
WHITING PETROLEUM CORP			312.000	1,605.60
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	4,368.00
WILLDAN GROUP INC			2,266.000	94,492.20
WILLIAMS COS INC/THE			404,836.000	8,116,961.80
WILLIS LEASE FINANCE CORP			1,991.000	60,645.86
WILLIS TOWERS WATSON PLC			11,274.000	2,375,206.32
WILLSCOT MOBILE MINI HOLDINGS			19,006.000	440,369.02
WILMAR INTERNATIONAL LTD			1,679,400.000	5,908,682.33
WINDTREE THERAPEUTICS INC			9,127.000	46,638.97
WINGSTOP INC			3,824.000	506,871.20
WINLAND HOLDINGS CORP			968.000	2,797.52
WINMARK CORP			652.000	121,141.60
WINNEBAGO INDUSTRIES INC			5,832.000	349,570.08
WIRELESS TELECOM GROUP INC			3,390.000	6,000.30
WIRELESS XCESSORIES GROUP INC			1,262.000	6.31
WISDOMTREE INVESTMENTS INC			12,842.000	68,704.70
WIZZ AIR HOLDINGS PLC			52,529.000	3,277,158.13
WOLTERS KLUWER NV			3,317.000	280,281.07
WOLVERINE WORLD WIDE INC			11,096.000	346,750.00
WOOLWORTHS GROUP LTD			14,301.000	433,800.27
WORKDAY INC			28,720.000	6,881,599.20
WORKIVA INC			4,541.000	416,046.42
WORLD ACCEPTANCE CORP			3,254.000	332,623.88
WORLD FUEL SERVICES CORP			369,141.000	11,502,433.56
WORLDGATE COMMUNICATIONS			6,943.000	0.69
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			8,498.000	436,287.32
WQN INC			656.000	3.61
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	669.50

Asset Detail

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As Of Date : 12/31/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WSFS FINANCIAL CORP			9,383.000	421,109.04
WUXI BIOLOGICS CAYMAN INC HK/02269			450,000.000	5,966,068.47
WW GRAINGER INC			6,121.000	2,499,449.14
WW INTERNATIONAL INC			5,727.000	139,738.80
WYNDHAM DESTINATIONS INC			10,667.000	478,521.62
WYNN RESORTS LTD			10,945.000	1,234,924.35
X4 PHARMACEUTICALS INC			7,417.000	47,691.31
X5 RETAIL GROUP NV GDR			72,762.000	2,628,163.44
XBIOTECH INC			4,632.000	72,490.80
XCEL ENERGY INC			65,851.000	4,390,286.17
XENCOR INC			9,016.000	393,368.08
XENON PHARMACEUTICALS INC			5,617.000	86,389.46
XEROX HOLDINGS CORP			14,891.000	345,322.29
XILINX INC			30,520.000	4,326,820.40
XINYI SOLAR HOLDINGS LTD HK/00968			1,052,000.000	2,747,409.35
XOMA CORP			7,024.000	309,969.12
XP INC			52,338.000	2,076,248.46
XPERI HOLDING CORP			13,380.000	279,642.00
XYLEM INC/NY			22,078.000	2,247,319.62
Y-MABS THERAPEUTICS INC			4,865.000	240,866.15
YAMAHA CORP			124,800.000	7,337,265.68
YAMATO HOLDINGS CO LTD			7,200.000	183,478.13
YANGZIJIANG SHIPBUILDING HOLDI			177,300.000	128,113.72
YELP INC			10,734.000	350,679.78
YETI HOLDINGS INC			5,181.000	354,743.07
YOKOHAMA RUBBER CO LTD/THE			419,600.000	6,234,359.01
YORK WATER CO/THE			2,538.000	118,270.80
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,383,000.000	9,123,418.69
YUM CHINA HOLDINGS INC			49,163.000	2,806,715.67
YUM! BRANDS INC			42,063.000	4,566,359.28
YUMA ENERGY INC			1.266	0.19
YUNHONG CTI LTD			179.000	307.88
ZALANDO SE			3,193.000	355,752.76
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	2.39
ZEBRA TECHNOLOGIES CORP			2,437.000	936,612.21
ZEDGE INC			1,519.000	9,174.76
ZENDESK INC			71,530.000	10,237,373.60
ZIMMER BIOMET HOLDINGS INC			32,202.000	4,962,006.18

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ZION OIL & GAS INC			469.000	422.10
ZIONS BANCORP NA			14,826.000	644,041.44
ZIOPHARM ONCOLOGY INC			17,689.000	44,576.28
ZIX CORP			2,763.000	23,844.69
ZOETIS INC			46,668.000	7,723,554.00
ZOOM VIDEO COMMUNICATIONS INC			975.000	328,887.00
ZUMIEZ INC			4,277.000	157,308.06
ZURICH INSURANCE GROUP AG			462.000	195,211.26
ZYMEWORKS INC			5,181.000	244,854.06
ZYNERBA PHARMACEUTICALS INC			13,141.000	43,365.30
ZYNEX INC			6,155.000	82,661.65
TOTAL EQUITY			485,969,306.155	9,621,120,619.16
FIXED INCOME SECURITIES				
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			4,225,000.000	4,291,628.25
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			2,866,000.000	2,904,490.38
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			1,032,000.000	1,052,640.00
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			8,065,000.000	8,306,950.00
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			580,000.000	620,600.00
129 W TRADE ST LLC			1,602,846.090	1,574,062.18
188 INVERNESS LLC			1,037,340.000	1,035,773.61
1SHARPE MORTGAGE T 1 NOTE 144A VAR RT 07/25/2024 DD 08/05/20			556,000.000	557,390.00
245 PARK AVENUE TR 245P E 144A VAR RT 06/05/2037 DD 05/01/17			467,000.000	446,285.42
8TH AVENUE FOOD 9/18 TL			849,534.080	846,654.16
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.531	167,228.01
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	339,557.94
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			0.005	0.00
AASET 2020-1 E HLDG LTD 144A VAR RT 01/16/2040 DD 02/18/20			4,638,000.000	695,700.00
ABBVIE INC 2.300% 11/21/2022 DD 05/21/20			4,617,000.000	4,785,058.02
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			2,236,000.000	2,396,535.36
ABBVIE INC 3.200% 11/21/2029 DD 05/21/20			1,124,000.000	1,259,661.86
ABBVIE INC 3.800% 03/15/2025 DD 09/15/20			606,000.000	675,798.13
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,411,000.000	2,774,701.77
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,341,000.000	2,506,649.16
ABRA AUTO BODY/CALIBER COLLISI			1,103,256.000	1,086,155.53
ABU DHABI GOVERNMENT INTE 144A 0.750% 09/02/2023 DD 09/02/20			1,705,000.000	1,709,262.50
ABU DHABI GOVERNMENT INTE 144A 1.700% 03/02/2031 DD 09/02/20			1,030,000.000	1,029,361.40
ABU DHABI GOVERNMENT INTE 144A 2.500% 04/16/2025 DD 04/16/20			510,000.000	544,833.00
ABU DHABI GOVERNMENT INTE 144A 3.125% 04/16/2030 DD 04/16/20			800,000.000	903,360.00
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	743,590.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACADIA HEALTHCARE 3/18			1,483,662.630	1,475,922.21
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			403,000.000	430,202.50
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			1,460,000.000	1,568,113.00
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			3,595,000.000	3,603,987.50
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			188,000.000	191,995.00
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			2,855,500.000	2,850,562.84
ACCENTCARE 12/20 INCREMENTAL T 0.000% 06/22/2026 DD 12/03/20			634,000.000	634,000.00
ACCESS CIG 2/18 2ND LIEN TL			315,000.007	310,275.01
ACCESS CIG 2/18 TL			1,395,480.740	1,379,432.71
ACCESS GROUP INC 2005-A A B VAR RT 07/25/2034 DD 06/07/05			642,111.327	614,830.52
ACCUVANT 1/17 COV-LITE TL			706,641.230	645,255.31
ACRISURE 1/20 TLB			1,006,626.820	985,447.39
ACRISURE LLC / ACRISURE F 144A 8.125% 02/15/2024 DD 01/30/19			709,000.000	750,628.94
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19			645,000.000	715,143.75
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,540,000.000	1,601,815.60
ADANI PORTS & SPECIAL ECO 144A 3.950% 01/19/2022 DD 01/19/17			802,000.000	819,908.66
ADANI PORTS & SPECIAL ECO 144A 4.200% 08/04/2027 DD 08/04/20			490,000.000	525,860.01
ADIANT 5/19 COV-LITE TLB			1,029,325.000	1,027,606.03
ADT SECURITY CORP/THE 4.125% 06/15/2023 DD 01/14/13			1,329,000.000	1,416,913.35
ADV FIN REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18			464,190.140	1,027,255.56
ADVISOR GROUP HOLDINGS IN 144A 10.750% 08/01/2027 DD 08/01/19			299,000.000	330,395.00
AECOM 5.125% 03/15/2027 DD 02/21/17			1,600,000.000	1,780,528.00
AECOM 5.875% 10/15/2024 DD 10/15/15			1,505,000.000	1,678,496.40
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	438,533.07
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			242,000.000	264,192.93
AES CORP/THE 144A 2.450% 01/15/2031 DD 12/04/20			420,000.000	425,665.00
AETNA INC 2.750% 11/15/2022 DD 11/07/12			225,000.000	233,339.48
AETNA INC 3.500% 11/15/2024 DD 11/10/14			340,000.000	373,172.54
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			378,000.000	382,252.50
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			3,490,000.000	3,838,817.89
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			1,715,000.000	1,875,127.97
AIR CANADA 2020-2 CLASS B 144A 9.000% 04/01/2027 DD 09/23/20			434,000.000	466,288.65
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			236,000.000	256,121.65
AIR LEASE CORP VAR RT 06/03/2021 DD 06/03/19			1,059,000.000	1,058,439.04
AIR MEDICAL 9/20 TLB			640,000.000	634,668.80
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	402,875.86
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			366,000.000	403,094.42
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,013,000.000	4,252,413.90
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			409,000.000	435,954.94

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AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			483,000.000	503,042.75
AKBANK T.A.S. 144A 5.000% 10/24/2022 DD 10/24/12			1,085,000.000	1,096,935.00
AKER BP ASA 144A 5.875% 03/31/2025 DD 03/22/18			1,815,000.000	1,880,174.36
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			190,000.000	222,917.99
ALBANY MOLECULAR 10/20 INCREME 0.000% 08/30/2024 DD 10/17/20			421,072.000	421,863.62
ALBANY MOLECULAR 7/17 TL			756,973.430	758,237.58
ALBEMARLE CORP VAR RT 11/15/2022 DD 05/15/20			2,350,000.000	2,344,433.25
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			883,000.000	896,245.00
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,154,000.000	1,227,567.50
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20			620,000.000	683,165.60
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			2,243,000.000	2,440,810.17
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,317,121.85
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			925,000.000	952,750.00
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			3,782,000.000	3,939,142.10
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			480,000.000	511,200.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	243,355.00
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			509,698.021	208,976.19
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20			3,308,000.000	3,345,653.34
ALIMENTATION COUCHE-TARD 144A 3.550% 07/26/2027 DD 07/26/17			790,000.000	889,528.92
ALIXPARTNERS 4/17 COV-LITE TLB			1,722,837.360	1,701,577.54
ALLEGHENY TECHNOLOGIES INC VAR RT 08/15/2023 DD 07/12/13			45,000.000	49,245.30
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	595,712.36
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	527,839.47
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19			436,000.000	440,360.00
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,168,000.000	1,194,280.00
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,222,000.000	2,377,540.00
ALLISON TRANSMISSION INC 144A 3.750% 01/30/2031 DD 11/19/20			35,000.000	35,809.38
ALLISON TRANSMISSION INC 144A 5.875% 06/01/2029 DD 03/29/19			458,000.000	506,090.00
ALLY AUTO RECEIVABLES TRU 4 A2 1.930% 10/17/2022 DD 12/11/19			889,612.300	891,919.06
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			1,859,000.000	1,886,856.37
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	631,569.43
ALLY AUTO RECEIVABLES TRU 5 A3 1.990% 03/15/2022 DD 11/22/17			50,918.303	50,950.87
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,997,000.000	2,188,202.71
ALLY FINANCIAL INC 4.250% 04/15/2021 DD 04/11/16			330,000.000	333,396.47
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,958,000.000	5,715,758.91
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			510,000.000	593,763.22
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08			1,236,000.000	1,814,287.27
ALPHABET INC 1.998% 08/15/2026 DD 08/09/16			50,000.000	53,611.16
ALPHABET INC 2.250% 08/15/2060 DD 08/05/20			505,000.000	488,319.11

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ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20			5,000,000.000	5,123,175.01
ALTICE FINANCING SA 144A 7.500% 05/15/2026 DD 05/03/16			5,375,000.000	5,672,237.50
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	1,210,055.00
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,640,000.000	1,660,500.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			8,986,000.000	9,457,765.00
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			2,935,000.000	3,235,866.85
ALTRA INDUSTRIAL 9/18 TL			580,335.800	578,884.96
ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19			145,000.000	203,578.50
AMAYA 6/18 (USD) TL			2,799,518.530	2,808,085.07
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18			1,082,000.000	1,428,728.22
AMBAC ASSURANCE CORP 144A 5.100% 10/10/2021 DD 06/07/10			1,082,300.288	1,498,985.90
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			953,000.000	1,015,743.61
AMEREN CORP 3.500% 01/15/2031 DD 04/03/20			597,000.000	688,791.12
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			1,502,000.000	1,161,466.56
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19			910,000.000	818,099.10
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			1,231,000.000	1,419,650.75
AMERICAN AXLE & MANUFACTURING 6.250% 04/01/2025 DD 10/01/17			15,000.000	15,525.00
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			99,000.000	104,197.50
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,557,000.000	1,611,495.00
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18			1,283,000.000	1,329,508.75
AMERICAN CREDIT ACCEP 2 A 144A 1.650% 12/13/2023 DD 05/21/20			936,661.660	942,342.42
AMERICAN CREDIT ACCEP 4 A 144A 2.180% 02/13/2023 DD 11/21/19			531,346.880	532,356.07
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20			1,211,000.000	1,213,716.78
AMERICAN ELECTRIC POWER CO INC 2.300% 03/01/2030 DD 03/05/20			445,000.000	464,504.18
AMERICAN EXPRESS CO 2.750% 05/20/2022 DD 05/20/19			300,000.000	309,495.86
AMERICAN EXPRESS CO 3.375% 05/17/2021 DD 05/17/18			810,000.000	817,027.52
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			210,000.000	227,406.67
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19			2,435,000.000	2,505,208.84
AMERICAN EXPRESS CREDIT AC 4 A VAR RT 04/15/2024 DD 09/23/19			2,730,000.000	2,733,342.61
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,727,363.42
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			565,000.000	563,587.50
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	381,587.68
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	526,422.48
AMERICAN TOWER CORP 2.900% 01/15/2030 DD 01/10/20			953,000.000	1,038,789.57
AMERICAN TRAFFIC/ATS CONSOLIDA			1,886,493.150	1,866,062.43
AMERICREDIT AUTOMOBILE R 2 A2A 2.430% 09/19/2022 DD 06/12/19			222,947.900	223,309.63
AMERICREDIT AUTOMOBILE R 3 A2A 2.170% 01/18/2023 DD 09/18/19			175,736.590	176,481.06
AMERICREDIT AUTOMOBILE RE 2 A3 0.660% 12/18/2024 DD 07/22/20			832,000.000	836,313.42
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			1,830,000.000	1,862,770.36

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			356,000.000	360,015.96
AMERICREDIT AUTOMOBILE REC 2 C 1.480% 02/18/2026 DD 07/22/20			474,000.000	480,415.17
AMERICREDIT AUTOMOBILE REC 2 D 4.010% 07/18/2024 DD 08/15/18			650,000.000	688,613.83
AMERICREDIT AUTOMOBILE REC 3 D 2.710% 09/08/2022 DD 08/11/16			472,760.490	474,912.21
AMERICREDIT AUTOMOBILE REC 4 B 2.360% 12/19/2022 DD 11/15/17			1,067,995.340	1,071,834.78
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,500,914.20
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			2,361,606.000	2,345,181.03
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	891,382.92
AMNEAL PHARMACEUTICALS 3/18			498,538.380	484,933.27
AMR 10/16 (2023) TLB			1,698,849.130	1,526,534.86
AMR 11/17 TLB			174,949.770	156,779.48
AMSTED INDUSTRIES INC 144A 4.625% 05/15/2030 DD 12/16/19			100,000.000	104,750.00
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			648,163.430	659,977.31
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			383,102.280	389,357.15
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,550,007.19
AMWINS 1/17 COV-LITE TLB			1,022,758.550	1,020,661.89
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.550	1,284,332.35
ANCESTRY.COM 12/20 COV-LITE TL			1,588,000.000	1,588,794.00
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			757,684.660	766,675.35
ANGEL OAK MORTGAGE T 3 A1 144A VAR RT 04/25/2065 DD 06/01/20			1,433,470.410	1,442,879.43
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			1,598,987.400	1,601,700.40
ANGI GROUP LLC 144A 3.875% 08/15/2028 DD 08/20/20			735,000.000	747,862.50
ANGLO AMERICAN CAPITAL PL 144A 4.125% 04/15/2021 DD 04/15/14			633,000.000	638,048.56
ANGLO AMERICAN CAPITAL PL 144A 5.375% 04/01/2025 DD 04/01/20			9,379,000.000	10,960,895.15
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			490,000.000	637,112.99
ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14			785,000.000	974,791.55
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20			1,165,000.000	1,349,493.10
ANTERO RESOURCES CORP 144A 8.375% 07/15/2026 DD 01/04/21			35,000.000	35,724.15
AOA 2015-1177 MORT 1177 A 144A 2.957% 12/13/2029 DD 01/01/15			3,377,662.000	3,408,008.60
AON CORP 2.800% 05/15/2030 DD 05/15/20			1,735,000.000	1,892,836.53
APACHE CORP 4.250% 01/15/2044 DD 12/03/12			433,000.000	427,210.79
APACHE CORP 4.375% 10/15/2028 DD 08/23/18			1,678,000.000	1,746,764.44
APACHE CORP 4.625% 11/15/2025 DD 08/17/20			563,000.000	595,102.26
APACHE CORP 4.750% 04/15/2043 DD 04/09/12			1,349,000.000	1,398,730.89
APACHE CORP 4.875% 11/15/2027 DD 08/17/20			748,000.000	792,880.00
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			55,000.000	58,643.75
APACHE CORP 5.250% 02/01/2042 DD 12/03/10			607,000.000	654,248.88
APEX CREDIT CLO 2 1A AS1R 144A VAR RT 10/27/2028 DD 10/28/19			2,021,479.810	2,022,816.01
API GROUP/J2 ACQUISITION 10/19			1,013,602.890	995,864.84

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
API GROUP/J2 ACQUISITION 10/20 0.000% 10/01/2026 DD 10/08/20			267,036.970	266,703.17
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,428,881.90
APIDOS CLO XXXI 31A E 144A VAR RT 04/15/2031 DD 05/23/19			1,400,000.000	1,358,075.60
APPLE INC 2.050% 09/11/2026 DD 09/11/19			4,208,000.000	4,499,690.53
APPLE INC 2.650% 05/11/2050 DD 05/11/20			50,000.000	53,067.30
APPLE INC 3.850% 05/04/2043 DD 05/03/13			370,000.000	467,456.46
APPLE INC 4.375% 05/13/2045 DD 05/13/15			604,000.000	827,761.34
APPLIED SYSTEMS 9/17 COV-LITE TLB			270,009.020	269,671.51
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			761,000.000	789,537.50
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,588,000.000	1,591,970.00
APX GROUP INC 8.500% 11/01/2024 DD 11/01/19			1,160,000.000	1,218,000.00
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			468,274.350	480,115.56
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18			498,000.000	524,767.50
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			419,000.000	447,806.25
ARBOR MULTIFAMILY M MF1 D 144A 1.750% 05/15/2053 DD 05/01/20			402,000.000	327,527.49
ARBOR MULTIFAMILY MF1 XD 144A VAR RT 05/15/2053 DD 05/01/20			8,221,000.000	364,190.30
ARBOR REALTY TRUST INC 144A 8.000% 04/30/2023 DD 04/24/20			398,000.000	413,156.38
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB			1,492,704.057	1,478,284.53
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 11/19/2027 DD 11/12/20			660,000.000	660,204.60
ARCELORMITTAL SA 4.550% 03/11/2026 DD 03/11/19			105,000.000	117,972.31
ARCELORMITTAL SA VAR RT 10/15/2039 DD 10/08/09			65,000.000	91,202.80
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			557,000.000	564,073.90
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			324,000.000	334,594.80
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	1,077,393.60
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19			2,716,000.000	2,838,220.00
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			402,000.000	424,110.00
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			594,000.000	615,532.50
ARDENT HEALTH 6/18 COV-LITE TL			584,768.450	586,230.37
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18			2,285,801.703	2,268,658.19
AREIT 2020-CRE4 TR CRE4 C 144A VAR RT 04/15/2037 DD 05/21/20			2,976,000.000	2,923,414.08
AREIT 2020-CRE4 TR CRE4 D 144A VAR RT 04/15/2037 DD 05/21/20			2,078,000.000	1,998,803.27
ARES CAPITAL CORP 3.875% 01/15/2026 DD 07/15/20			655,000.000	709,746.64
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14			1,000,000.000	940,000.00
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20			879,949.360	888,926.60
ARISTOCRAT LEISURE 5/18 TLB			587,165.717	581,112.03
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			877,340.840	888,384.10
ARIZONA PUBLIC SERVICE CO 3.500% 12/01/2049 DD 11/20/19			215,000.000	256,394.15
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			454,872.530	468,949.75
ARROYO MORTGAGE TRUS 3 A1 144A VAR RT 10/25/2048 DD 07/01/19			850,163.857	876,463.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	450,460.00
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	678,204.47
ASCEND LEARNING 6/17 TLB			415,946.670	413,347.00
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19			782,000.000	804,482.50
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			1,662,000.000	1,707,705.00
ASCENT RESOURCES UTICA HO 144A 9.000% 11/01/2027 DD 10/13/20			13,000.000	14,430.00
ASGN INC 144A 4.625% 05/15/2028 DD 11/22/19			1,127,000.000	1,172,080.00
ASHTEAD CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			556,000.000	587,275.00
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	587,357.11
ASPEN DENTAL 12/20 INCREMENTAL 0.000% 12/15/2027 DD 11/30/20			885,000.000	884,778.75
ASPLUNDH 8/20 TLB			438,900.000	439,725.13
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18			613,000.000	623,039.12
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			575,000.000	628,948.56
ASSURANT INC VAR RT 03/26/2021 DD 03/27/18			400,000.000	400,005.50
ASSUREDPARTNERS 2/20 COV-LITE			1,246,339.980	1,226,473.32
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,274,000.000	1,329,737.50
ASURION 12/20 B8 TL 0.000% 12/31/2023 DD 12/10/20			4,578,751.070	4,527,011.18
ASURION 2/18 COV-LITE TLB			1,074,567.230	1,063,370.23
ASURION 7/17 2ND LIEN TLB2			831,363.630	836,559.66
ASURION 7/17 TLB4			3,035,573.560	3,011,088.75
ASURION 7/18 B7 COV-LITE TLB			931,125.000	922,744.88
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			4,000,000.000	3,966,301.60
AT&T INC 144A 2.550% 12/01/2033 DD 12/07/20			313,000.000	320,868.23
AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20			5,000.000	4,983.03
AT&T INC 2.300% 06/01/2027 DD 05/28/20			2,145,000.000	2,287,723.93
AT&T INC 4.650% 06/01/2044 DD 06/01/19			35,000.000	42,035.79
AT&T INC 4.750% 05/15/2046 DD 05/04/15			1,663,000.000	2,051,326.84
ATHENAHEALTH 1/19 TLB			903,900.000	901,414.28
ATKORE 12/16 COVE-LITE TL			96,512.830	96,713.58
ATLANTIC DEV LLC			97,372.829	860,457.30
ATOTECH ALPHA 2 BV 144A 8.750% 06/01/2023 DD 05/30/18			657,244.000	662,173.33
ATOTECH ALPHA 3 BV / ALPH 144A 6.250% 02/01/2025 DD 01/31/17			1,675,000.000	1,704,312.50
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,578,302.32
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,761,287.45
ATRIUM IX 9A AR 144A VAR RT 05/28/2030 DD 04/20/17			500,000.000	499,648.00
ATS AUTOMATION TOOLING SY 144A 4.125% 12/15/2028 DD 12/29/20			30,000.000	30,525.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	700,993.27
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,223,882.21
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	273,392.01

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

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AUSTRALIA & NEW ZEALAND B 144A VAR RT 11/25/2035 DD 11/25/20			200,000.000	204,034.14
AUSTRALIA & NEW ZEALAND B 144A VAR RT 12/31/2049 DD 06/15/16			389,000.000	454,021.35
AUTHENTIC BRANDS 9/17 COV-LITE TL			3,112,375.140	3,085,702.09
AVANTOR 10/20 TLB 0.000% 10/29/2027 DD 10/23/20			471,703.000	471,410.54
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			2,293,000.000	2,424,847.50
AVAYA 6/18 COV-LITE TLB			806,030.830	807,441.38
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	976,451.63
AVIATION CAPITAL GROUP LL 144A 2.875% 01/20/2022 DD 01/20/17			268,000.000	271,368.85
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,278,000.000	1,331,644.94
AVIATION CAPITAL GROUP LL 144A VAR RT 06/01/2021 DD 12/03/18			250,000.000	248,462.59
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			884,000.000	888,420.00
AVIS BUDGET RENTAL C 1A B 144A 2.680% 08/20/2026 DD 01/29/20			971,000.000	984,638.76
AVIS BUDGET RENTAL C 2A C 144A 4.250% 02/20/2027 DD 08/12/20			765,000.000	784,546.59
AVIS BUDGET RENTAL C 3A C 144A 3.150% 03/20/2026 DD 08/27/19			154,000.000	153,403.80
AVOLON GLENCAR VI			4,849,717.176	0.00
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20			2,482,000.000	2,674,028.76
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			904,000.000	967,082.79
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,072,000.000	1,165,923.58
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20			772,000.000	874,616.09
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	1,130,000.00
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,429,000.000	1,520,098.75
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20			589,000.000	589,720.35
BA CREDIT CARD TRUST A1 A1 1.740% 01/15/2025 DD 09/13/19			6,712,000.000	6,877,122.58
BAIDU INC 3.075% 04/07/2025 DD 04/07/20			400,000.000	427,048.00
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			3,500,000.000	3,770,173.71
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			5,000,000.000	5,500,405.30
BAIN CAPITAL CREDIT 1A A1 144A VAR RT 07/20/2030 DD 07/25/17			614,910.000	615,373.64
BAIN CAPITAL CREDIT 2A AR 144A VAR RT 007/25/2030 DD 07/20/17			1,004,955.494	1,004,626.87
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20			3,310,000.000	3,310,000.00
BALL CORP 2.875% 08/15/2030 DD 08/13/20			580,000.000	578,550.00
BALL CORP 4.000% 11/15/2023 DD 05/16/13			3,725,000.000	3,967,125.00
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,705,000.000	1,925,797.50
BALL CORP 5.000% 03/15/2022 DD 03/09/12			295,000.000	308,643.75
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,610,000.000	1,837,380.30
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,040,000.000	1,026,955.49
BAMLL COMMERCIAL MO RLJ C 144A VAR RT 04/15/2036 DD 05/30/19			347,000.000	328,616.46
BAMLL RE-REMIC FR11 CK25 144A 0.000% 09/27/2045 DD 03/01/15			673,000.000	598,970.00
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14			1,921,000.000	1,551,207.50
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	898,686.14

Asset Detail

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As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAMLL RE-REMIC TRU FRR2 C 144A 0.000% 09/26/2022 DD 07/01/13			3,090,000.000	2,486,677.50
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	1,700,096.72
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	531,260.37
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	491,907.75
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	386,967.43
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11			320,000.000	320,458.88
BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11			1,000,000.000	998,419.90
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11			500,000.000	496,629.00
BANC OF AMERICA COMMERC UBS7 B VAR RT 09/15/2048 DD 09/01/15			751,000.000	769,110.74
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			167,332.506	110,657.45
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			415,000.000	314,492.40
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			17,100,000.000	635,323.07
BANCO DE CREDITO DEL PERU 144A 2.700% 01/11/2025 DD 09/11/19			503,000.000	525,137.03
BANCOLOMBIA SA 3.000% 01/29/2025 DD 01/29/20			407,000.000	423,284.07
BANCORP COMMERCIAL CRE5 A 144A VAR RT 03/15/2036 DD 03/28/19			359,649.250	357,799.39
BANCORP COMMERCIAL CRE5 D 144A VAR RT 03/15/2036 DD 03/28/19			137,000.000	130,031.88
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19			1,301,000.000	1,213,182.50
BANCORP COMMERCIAL CRE6 D 144A VAR RT 09/15/2036 DD 09/26/19			1,057,000.000	1,000,716.97
BANCORP COMMERCIAL CRE6 F 144A VAR RT 09/15/2036 DD 09/26/19			855,000.000	765,728.59
BANCORP COMMERCIAL CRE6 G 144A VAR RT 09/15/2036 DD 09/26/19			815,000.000	755,912.50
BANCORP COMMERCIAL CRE6 H 144A VAR RT 09/15/2036 DD 09/26/19			1,677,000.000	1,542,840.00
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19			25,215,704.487	721,673.46
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18			725,000.000	783,108.75
BANK 2018-BNK14 BN14 XA VAR RT 09/15/2060 DD 09/01/18			10,511,319.082	316,031.22
BANK 2019-BNK20 BN20 XA VAR RT 09/15/2062 DD 09/01/19			12,957,881.038	776,834.04
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19			852,000.000	943,210.43
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20			493,000.000	517,582.06
BANK 2020-BNK28 BN28 A4 1.844% 03/15/2063 DD 09/01/20			622,000.000	636,369.13
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			270,000.000	286,256.70
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			6,806,000.000	7,672,325.47
BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16			4,529,000.000	5,278,773.82
BANK OF AMERICA CORP VAR RT 01/23/2026 DD 01/23/18			3,301,000.000	3,634,072.48
BANK OF AMERICA CORP VAR RT 02/13/2026 DD 02/13/20			584,000.000	612,056.10
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20			433,000.000	459,874.91
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19			115,000.000	150,877.03
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19			1,197,000.000	1,351,543.32
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			550,000.000	677,195.04
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			3,184,000.000	3,412,478.71
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			1,861,000.000	1,900,696.94

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20			795,000.000	828,307.76
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			1,396,000.000	1,513,545.30
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			2,392,000.000	2,418,022.35
BANK OF AMERICA CORP VAR RT 10/24/2024 DD 10/21/20			3,532,000.000	3,565,003.74
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20			2,513,000.000	2,546,459.92
BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20			45,000.000	46,938.35
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17			3,602,000.000	3,791,141.02
BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06			255,000.000	381,403.72
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	338,160.90
BANK OF MONTREAL 1.900% 08/27/2021 DD 08/29/16			140,000.000	141,549.19
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD			1,555,000.000	1,226,179.74
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			2,728,000.000	3,138,425.66
BARCLAYS BANK PLC 1.700% 05/12/2022 DD 05/12/20			516,000.000	525,125.54
BARCLAYS BANK PLC 144A 10.179% 06/12/2021 DD 06/12/09			4,140,000.000	4,305,801.16
BARCLAYS COMMERCIAL MORT C3 XA VAR RT 05/15/2052 DD 06/01/19			0.053	0.00
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18			453,000.000	453,840.77
BARCLAYS PLC VAR RT 12/10/2024 DD 12/10/20			855,000.000	861,061.95
BARINGS CLO LTD 2019 1A E 144A VAR RT 04/15/2031 DD 03/28/19			1,000,000.000	965,086.00
BARRACUDA NETWORKS 1/18 TLB			1,792,218.490	1,786,841.84
BASS PRO SHOPS 11/16 COV-LITE			1,072,714.450	1,074,634.61
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,098,000.000	1,173,792.37
BAT CAPITAL CORP 3.215% 09/06/2026 DD 09/06/19			2,352,000.000	2,590,429.76
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			8,690,000.000	9,407,986.74
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20			710,000.000	877,057.92
BAT INTERNATIONAL FINANCE PLC 1.668% 03/25/2026 DD 09/25/20			1,708,000.000	1,748,341.14
BATTALION CLO X L 10A A1R 144A VAR RT 01/24/2029 DD 05/14/19			2,750,000.000	2,748,625.00
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			1,660,000.000	1,846,202.20
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,849,000.000	2,061,635.00
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19			3,875,000.000	3,993,342.50
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20			817,000.000	840,039.40
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19			5,632,000.000	5,913,600.00
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20			1,074,000.000	1,122,029.28
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			4,196,000.000	4,348,272.84
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			6,057,000.000	6,242,707.62
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20			2,492,000.000	2,706,935.00
BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19			246,000.000	270,403.20
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			853,000.000	941,669.35
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,510,000.000	2,734,195.96
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			9,492,000.000	10,850,119.63

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As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,159,000.000	3,191,483.56
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			9,147,000.000	9,529,869.64
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	437,555.40
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	8,596,398.12
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			165,675.190	163,256.76
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	5,976,450.31
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	1,609,725.00
BBVA BANCOMER SA/TEXAS 144A 6.500% 03/10/2021 DD 03/10/11			273,000.000	275,866.50
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			4,590,000.000	4,961,790.00
BBVA USA 2.500% 08/27/2024 DD 08/27/19			2,450,000.000	2,601,621.16
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			14,142,797.959	312,470.98
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,531,302.50
BDS 2018-FL2 FL2 A 144A VAR RT 08/15/2035 DD 08/07/18			0.008	0.01
BDS 2019-FL3 LTD FL3 A 144A VAR RT 12/15/2035 DD 02/08/19			676,000.000	674,343.80
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			798,000.000	835,905.00
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			2,151,000.000	2,202,086.25
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	441,750.00
BECTON DICKINSON AND CO 2.823% 05/20/2030 DD 05/20/20			654,000.000	718,808.08
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17			4,018,000.000	4,050,552.83
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	779,699.67
BELFOR 4/19 TLB			773,225.000	771,330.60
BELLEMEADE RE 2020 2A M1A 144A VAR RT 08/26/2030 DD 09/03/20			511,000.000	512,441.63
BELLRING BRANDS/POST HOLDINGS			712,544.000	714,681.63
BELRON 10/17 USD COV-LITE TLB			499,550.010	498,301.13
BELRON 10/19 (USD) TLB			331,650.000	330,820.88
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,782,271.54
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,920,412.09
BENCHMARK 2020-B B18 AGNF 144A 4.139% 07/15/2053 DD 07/01/20			1,429,000.000	1,425,427.50
BENCHMARK 2020-B B18 AGNG 144A VAR RT 07/15/2053 DD 07/01/20			831,000.000	791,527.50
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			165,000.000	181,353.27
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20			1,171,000.000	1,246,789.46
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20			1,314,000.000	1,348,383.30
BENCHMARK 2020-B20 MORT B20 A5 2.034% 10/15/2053 DD 10/01/20			1,111,000.000	1,156,497.23
BENEFIT STREET P IIIA A2R 144A VAR RT 07/20/2029 DD 07/20/17			2,283,023.000	2,282,148.60
BENEFIT STREET P IVA A2RR 144A VAR RT 01/20/2029 DD 04/22/19			750,000.000	748,177.50
BENEFIT STREET PAR VIA DR 144A VAR RT 10/18/2029 DD 09/14/17			1,000,000.000	897,595.00
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	1,344,994.94
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19			255,000.000	338,741.87
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13			574,000.000	760,482.62

Asset Detail

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As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			1,430,000.000	1,758,722.32
BERRY GLOBAL INC 144A 4.500% 02/15/2026 DD 01/26/18			409,000.000	418,202.50
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			2,585,000.000	2,779,682.81
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			883,000.000	894,037.50
BERRY PLASTICS 10/19 COV-LITE			2,301,621.730	2,297,755.01
BERRY PLASTICS 12/19 (USD) TLY			1,177,075.000	1,170,165.57
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			2,820,247.156	2,785,493.25
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			128,100.000	125,268.39
BISON MIDSTREAM 5/18 TLB			633,637.180	547,190.06
BJ'S WHOLESALE CLUB 1/17			1,123,026.540	1,118,388.44
BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19			205,000.000	239,801.65
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			1,369,000.000	1,401,513.75
BLACKROCK INC 1.900% 01/28/2031 DD 05/06/20			55,000.000	57,570.18
BLACKSTONE MORTGAGE 11/19 TLB			767,558.130	754,125.86
BLOCK COMMUNICATIONS 2/20 TL			737,427.500	725,754.02
BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20			64,000.000	65,920.00
BLOUNT 9/18 COV-LITE TLB			609,437.480	612,295.74
BLUE CUBE SPINCO LLC 9.750% 10/15/2023 DD 04/15/16			83,000.000	85,282.50
BMC EAST LLC 144A 5.500% 10/01/2024 DD 09/15/16			95,000.000	97,612.50
BMC SOFTWARE 6/18 (USD)			787,989.820	783,821.36
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	663,327.17
BMW FLOORPLAN MASTER 1 A2 144A VAR RT 05/15/2023 DD 06/12/18			1,158,000.000	1,158,906.83
BMW US CAPITAL LLC 144A 3.900% 04/09/2025 DD 04/09/20			5,348,000.000	6,021,975.44
BMW US CAPITAL LLC 144A VAR RT 04/12/2021 DD 04/12/18			644,000.000	644,439.59
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			807,000.000	812,085.79
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 03/25/19			200,000.000	218,250.00
BOEING CO/THE 2.300% 08/01/2021 DD 07/31/19			561,000.000	566,141.51
BOEING CO/THE 2.700% 05/01/2022 DD 05/02/19			270,000.000	277,592.14
BOEING CO/THE 2.800% 03/01/2023 DD 02/23/18			2,507,000.000	2,602,723.25
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19			735,000.000	753,745.96
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20			1,010,000.000	1,105,324.85
BOEING CO/THE 4.508% 05/01/2023 DD 05/04/20			7,650,000.000	8,268,366.71
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			15,662,000.000	17,853,233.62
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20			1,120,000.000	1,309,360.38
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			294,000.000	355,813.93
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14			783,000.000	768,631.95
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			927,000.000	859,792.50
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			470,000.000	450,856.90
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			794,000.000	730,035.36

Asset Detail

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As Of Date : 12/31/2020

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			637,000.000	662,480.00	
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			620,000.000	638,600.00	
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17			311,000.000	317,824.34	
BORGWARNER INC 144A 5.000% 10/01/2025 DD 10/01/20			1,771,000.000	2,082,392.17	
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	1,080,734.18	
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	982,329.99	
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20			273,000.000	293,475.00	
BOYD 8/18 COV-LITE TLB			749,416.640	726,402.06	
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20			810,000.000	900,873.90	
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			1,001,000.000	1,039,788.75	
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18			280,000.000	290,500.00	
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			853,000.000	886,104.93	
BP CAPITAL MARKETS AMERICA INC 3.937% 09/21/2028 DD 09/21/18			767,000.000	900,451.43	
BP CAPITAL MARKETS PLC 3.994% 09/26/2023 DD 09/26/13			7,135,000.000	7,812,895.57	
BRAND ENERGY 6/17 COV-LITE TL			1,785,427.280	1,737,542.12	
BRAND INDUSTRIAL SERVICES 144A 8.500% 07/15/2025 DD 06/21/17			20,000.000	20,425.00	
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17			545,000.000	573,721.50	
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			450,000.000	465,192.00	
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			9,840,000.000	2,190,265.00	
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			1,759,875.000	1,749,614.93	
BRISTOL-MYERS SQUIBB CO 0.537% 11/13/2023 DD 11/13/20			1,146,000.000	1,148,075.15	
BRISTOL-MYERS SQUIBB CO 3.400% 07/26/2029 DD 01/26/20			1,339,000.000	1,558,811.44	
BRISTOL-MYERS SQUIBB CO 3.450% 11/15/2027 DD 05/15/20			735,000.000	847,845.16	
BRITISH TRANSCO INTERNATI REGS 0.000% 11/04/2021			3,010,000.000	2,989,925.23	
BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20			561,000.000	643,901.42	
BROADCOM INC 3.150% 11/15/2025 DD 05/08/20			9,624,000.000	10,508,943.06	
BROADCOM INC 4.150% 11/15/2030 DD 05/08/20			4,356,000.000	5,043,212.18	
BROADCOM INC 4.700% 04/15/2025 DD 04/09/20			1,250,000.000	1,432,459.66	
BROADCOM INC 4.750% 04/15/2029 DD 04/15/20			726,000.000	865,916.11	
BROADCOM/AVAGO 11/19 A5 TL			583,933.300	582,718.71	
BROADCOM/AVAGO 11/19 TLA3			486,992.450	486,081.77	
BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19			65,000.000	69,143.75	
BSPRT 2018-FL4 ISSU FL4 A 144A VAR RT 09/15/2035 DD 10/12/18			4,308,264.330	4,277,460.24	
BSPRT 2018-FL4 ISSU FL4 D 144A VAR RT 09/15/2035 DD 10/12/18			158,000.000	148,520.00	
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			1,185,000.000	1,173,150.00	
BUCKEYE PARTNERS 10/19 COV-LIT			1,061,975.000	1,059,819.19	
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20			742,000.000	751,275.00	
BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13			35,000.000	34,437.90	
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19			270,000.000	292,871.70	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BURGER KING/RESTAURANT BRANDS			1,056,477.310	1,040,302.64
BURLINGTON COAT FACTORY W 144A 6.250% 04/15/2025 DD 04/16/20			201,000.000	213,562.50
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	4,251,225.20
BWAY 3/17 TLB			1,282,104.370	1,235,628.09
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			974,000.000	1,014,177.50
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18			1,300,000.000	1,350,375.00
BX COMMERCIAL MORT BXLP A 144A VAR RT 12/15/2036 DD 02/06/20			989,094.710	989,401.43
BX COMMERCIAL MORT BXLP F 144A VAR RT 12/15/2036 DD 02/06/20			0.005	0.00
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,461,918.638	1,464,644.38
BX COMMERCIAL MORTGA XL F 144A VAR RT 10/15/2036 DD 10/24/19			2,610,568.987	2,571,300.81
BX COMMERCIAL MORTGA XL J 144A VAR RT 10/15/2036 DD 10/24/19			0.011	0.01
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17			498,477.430	493,472.12
BX TRUST 2017-SLCT SLCT F 144A VAR RT 07/15/2034 DD 08/15/17			1,082,900.004	1,048,126.89
BX TRUST 2019-MMP MMP F 144A VAR RT 008/15/2036 DD 08/29/19			918,441.650	879,849.37
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17			1,375,000.000	1,536,943.79
BY CROWN PARENT LLC / BY 144A 4.250% 01/31/2026 DD 07/31/20			345,000.000	353,625.00
BY CROWN PARENT LLC 144A 7.375% 10/15/2024 DD 10/06/16			676,000.000	687,830.00
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			665,000.000	690,768.75
CABLEVISION LIGHTPATH LLC 144A 3.875% 09/15/2027 DD 09/29/20			897,000.000	902,606.25
CABLEVISION LIGHTPATH LLC 144A 5.625% 09/15/2028 DD 09/29/20			879,000.000	919,653.75
CABLEVISION SYSTEMS 3/17 TLB			130,009.660	127,873.60
CAESARS ENTERTAINMENT			501,136.370	492,241.20
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			4,770,000.000	5,080,050.00
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			1,608,000.000	1,780,092.18
CAESARS RESORT 12/17 COV-LITE TL			625,650.000	613,061.92
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			1,771,000.000	1,789,754.89
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			800,000.000	847,662.01
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			40,000.000	66,025.20
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	456,758.50
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			300,000.000	526,740.00
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			3,133,000.000	1,613,495.00
CALPINE 12/20 B5 COV-LITE TLB			1,178,701.720	1,169,861.46
CALPINE 3/19 B-9 COV-LITE TLB			384,150.000	379,774.54
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,058,000.000	1,100,320.00
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20			252,000.000	259,126.56
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19			1,198,000.000	1,260,260.06
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			2,302,000.000	2,381,419.00
CAMBREX 10/20 COV-LITE TLB			199,927.000	199,927.00
CAMBREX 12/19 COV-LITE TL			844,059.500	844,059.50

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,364,000.000	1,423,675.00
CAMERON LNG LLC 144A 2.902% 07/15/2031 DD 12/13/19			830,000.000	908,962.50
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19			400,000.000	451,043.26
CAMPING WORLD 11/16 COV-LITE TLB			1,775,828.540	1,754,039.12
CANADIAN IMPERIAL BANK OF COMM 0.950% 06/23/2023 DD 06/23/20			2,578,000.000	2,612,087.40
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			200,000.000	251,832.53
CANADIAN PACIFIC RAILWAY CO 9.450% 08/01/2021 DD 07/25/91			742,000.000	779,726.47
CANPACK SA / EASTERN PA L 144A 3.125% 11/01/2025 DD 10/26/20			766,000.000	769,830.00
CANYON CAPITAL CLO 2 2A E 144A VAR RT 10/15/2032 DD 09/27/19			1,000,000.000	960,049.01
CAPITAL AUTO RECEIVA 2 A3 144A 3.270% 06/20/2023 DD 10/31/18			130,960.260	131,269.85
CAPITAL ONE FINANCIAL CORP 2.600% 05/11/2023 DD 05/11/20			1,967,000.000	2,061,014.41
CAPITAL ONE FINANCIAL CORP 3.650% 05/11/2027 DD 05/11/20			487,000.000	558,327.81
CAPITAL ONE FINANCIAL CORP 3.900% 01/29/2024 DD 01/29/19			2,633,000.000	2,884,127.30
CAPITAL ONE MULTI-ASSET A1 A1 2.840% 12/15/2024 DD 02/28/19			2,196,000.000	2,260,241.78
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19			934,000.000	956,669.68
CAPITAL ONE PRIME AUTO RE 2 A2 2.060% 09/15/2022 DD 09/18/19			240,120.530	240,919.00
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			1,077,000.000	1,096,360.15
CAPITOL INVESTMENT MERGER 144A 10.000% 08/01/2024 DD 07/31/19			1,067,000.000	1,167,831.50
CARDINAL HEALTH INC 3.500% 11/15/2024 DD 11/19/14			1,158,000.000	1,269,725.00
CARDINAL HEALTH INC VAR RT 06/15/2022 DD 06/12/17			2,808,000.000	2,827,965.19
CARDTRONICS 6/20 COV-LITE TLB			756,200.000	754,937.15
CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20			1,102,000.000	1,130,501.69
CARMAX AUTO OWNER TRUST 2 1 A4 2.030% 06/16/2025 DD 01/22/20			739,000.000	769,279.64
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			526,000.000	554,850.16
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			618,000.000	630,066.08
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	877,279.20
CARMAX AUTO OWNER TRUST 2 3 A4 2.220% 11/15/2022 DD 07/26/17			5,662,000.000	5,716,944.05
CARMAX AUTO OWNER TRUST 3 A3 3.130% 06/15/2023 DD 07/25/18			1,137,798.286	1,156,717.60
CARMAX AUTO OWNER TRUST 4 A2A 2.010% 03/15/2023 DD 10/23/19			3,159,456.720	3,179,826.36
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20			8,695,000.000	10,057,680.40
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			771,000.000	839,996.79
CARRIER GLOBAL CORP 2.242% 02/15/2025 DD 08/15/20			5,720,000.000	6,052,691.27
CARVANA AUTO RECEIV 3A XS 144A 0.000% 07/15/2026 DD 09/27/19			67,343,000.000	693,632.90
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			376,000.000	386,227.84
CARVANA CO 144A 5.875% 10/01/2028 DD 10/02/20			1,335,000.000	1,386,731.25
CASCADE FUND S 4 LLC			3,055,347.184	3,221,515.29
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			1,171,000.000	1,194,420.00
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	300,999.90
CATALINA MARKETING 2/19			146,830.530	33,771.02

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CATALINA MARKETING 2/19 COMMON STOCK EQUITY			2,194.000	16.46
CATERPILLAR FINANCIAL SERVICES 0.800% 11/13/2025 DD 11/13/20			2,384,000.000	2,403,043.94
CBS RADIO/ENTERCOM MEDIA 12/19			319,309.630	311,326.89
CCI/CONSUMER CELLULAR 11/20 TL 0.000% 12/31/2023 DD 11/12/20			635,000.000	633,939.55
CCM MERGER INC 144A 6.375% 05/01/2026 DD 11/04/20			648,000.000	680,400.00
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,892,000.000	1,993,903.12
CCO HOLDINGS LLC / CCO HO 144A 4.500% 05/01/2032 DD 03/18/20			1,740,000.000	1,857,832.80
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			7,852,000.000	8,332,935.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			4,113,000.000	4,437,927.00
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			310,000.000	327,825.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,644,000.000	3,866,976.36
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			2,301,000.000	2,522,471.25
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			377,000.000	390,666.25
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			1,326,000.000	1,368,233.10
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			561,000.000	582,738.75
CCP_CDX. BP UL CDX.EM.33_V2 CM PAY 100BPS 2025 JUN 20			394,250.000	0.00
CCP_CDX. BP UL CDX.EM.34_V1 CM PAY 100BPS 2025 DEC 20			23,475,000.000	729,837.75
CCP_CDX. SP UL CDX.NA.HY.34_V6 REC 500BPS 2025 JUN 20			8,441,090.000	0.00
CCP_CDX. SP UL CDX.NA.HY.35_V1 REC 500BPS 2025 DEC 20			32,525,000.000	2,925,949.00
CCP_CDX. BP UL CDX.EM.33_V2 CM PAY 100BPS 2025 JUN 20			-394,250.000	0.00
CCP_CDX. BP UL CDX.EM.34_V1 CM PAY 100BPS 2025 DEC 20			-23,475,000.000	0.00
CCP_CDX. SP UL CDX.NA.HY.34_V6 REC 500BPS 2025 JUN 20			-8,441,090.000	0.00
CCP_CDX. SP UL CDX.NA.HY.35_V1 REC 500BPS 2025 DEC 20			-32,525,000.000	0.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.45% 2025 DEC 31			1,853,000.000	0.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.94% 2031 JAN 05			3,428,000.000	0.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.25% 2051 MAR 17			9,332,000.000	0.02
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.2% 2023 JAN 05			17,386,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.9% 2031 MAR 17			44,483,000.000	335,387.89
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.25% 2023 MAR 17			80,229,000.000	0.02
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.35% 2025 DEC 16			17,217,000.000	68,868.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.45% 2026 MAR 17			16,821,000.000	26,841.07
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.88% 2030 NOV 19			-9,509,000.000	0.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.45% 2025 DEC 31			-1,853,000.000	0.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.94% 2031 JAN 05			-3,428,000.000	0.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.25% 2051 MAR 17			-9,332,000.000	-450,570.35
CCP_IRS. P USD-LIBOR-BBA 3M CM VAR RT 78% 2030 OCT 30			-1,590,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.2% 2023 JAN 05			-17,386,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.9% 2031 MAR 17			-44,483,000.000	-0.02
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.25% 2023 MAR 17			-80,229,000.000	-76,560.13

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 0.35% 2025 DEC 16			-17,217,000.000	0.00
CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 0.45% 2026 MAR 17			-16,821,000.000	-0.02
CD 2016-CD1 MORTGAGE TR CD1 XA VAR RT 08/10/2049 DD 08/01/16			0.083	0.00
CD 2017-CD6 MORTGAGE TRU CD6 B VAR RT 11/13/2050 DD 11/01/17			289,000.000	315,188.98
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			1,288,000.000	1,376,550.00
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			422,000.000	445,210.00
CDK GLOBAL INC 5.875% 06/15/2026 DD 06/18/18			645,000.000	676,663.05
CDW LLC / CDW FINANCE CORP 3.250% 02/15/2029 DD 08/13/20			15,000.000	15,295.50
CDW LLC / CDW FINANCE CORP 4.125% 05/01/2025 DD 04/21/20			1,575,000.000	1,647,733.50
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			2,185,000.000	2,306,835.60
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,196,790.00
CEDAR FAIR LP / CANADA'S 144A 6.500% 10/01/2028 DD 10/07/20			582,000.000	631,120.80
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			772,000.000	773,930.00
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	197,472.99
CELESTICA 6/18 COV-LITE TLB			198,323.220	192,621.43
CELLNEX TELECOM SA 1.875% 06/26/2029			600,000.000	754,556.43
GENOVUS ENERGY INC 4.250% 04/15/2027 DD 10/15/17			1,639,000.000	1,789,825.31
GENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			220,000.000	249,059.19
GENOVUS ENERGY INC 5.375% 07/15/2025 DD 07/30/20			1,728,000.000	1,948,233.69
GENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			868,000.000	1,018,950.12
GENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			732,000.000	967,773.17
GENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			3,448,000.000	3,636,640.08
GENTENE CORP 144A 5.375% 08/15/2026 DD 08/15/19			333,000.000	351,731.25
GENTENE CORP 3.000% 10/15/2030 DD 10/07/20			3,930,000.000	4,165,407.00
GENTENE CORP 3.375% 02/15/2030 DD 02/13/20			4,725,000.000	4,971,125.25
GENTENE CORP 4.250% 12/15/2027 DD 12/06/19			530,000.000	561,800.00
GENTENE CORP 4.625% 12/15/2029 DD 12/06/19			1,659,000.000	1,841,838.39
CENTERPOINT ENERGY INC 2.500% 09/01/2024 DD 08/14/19			430,000.000	457,288.65
CENTURY COMMUNITIES INC 5.875% 07/15/2025 DD 07/15/17			710,000.000	743,228.00
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,340,000.000	1,471,071.43
CENTURYLINK 1/20 COV-LITE TLB			3,195,190.100	3,158,445.41
CENTURYLINK 1/20 TLA			2,692,657.430	2,633,755.55
CENTURYLINK INC 144A 5.125% 12/15/2026 DD 12/16/19			1,984,000.000	2,095,024.64
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	521,036.25
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			1,324,000.000	1,380,270.00
CENTURYLINK INC 6.750% 12/01/2023 DD 11/27/13			130,000.000	144,787.50
CENTURYLINK INC 6.875% 01/15/2028 DD 01/15/98			602,000.000	697,188.24
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			1,782,000.000	2,018,115.00
CF INDUSTRIES INC 144A 4.500% 12/01/2026 DD 11/21/16			786,000.000	931,219.15

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CF INDUSTRIES INC 5.150% 03/15/2034 DD 03/11/14			330,000.000	405,505.65
CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14			165,000.000	208,849.58
CF TRUST 2019-MF1 MF1 A 144A VAR RT 08/21/2032 DD 08/21/19			1,455,000.000	1,455,363.75
CF TRUST 2019-MF1 MF1 B 144A VAR RT 08/21/2032 DD 08/21/19			7,588,000.000	7,606,287.08
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17			254,000.000	238,713.02
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17			937,000.000	839,759.08
CGMS COMMERCIAL MO MDRC E 144A VAR RT 07/15/2030 DD 07/31/17			1,908,000.000	1,669,901.25
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	2,098,985.20
CHAMPIONX CORP 6.375% 05/01/2026 DD 11/01/18			987,000.000	996,870.00
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			4,233,000.000	4,317,660.00
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			582,000.000	609,645.00
CHARTER COMM OPERATING 10/19 T			138,682.170	136,970.83
CHARTER COMM OPERATING 12/17 TLA2			1,354,205.670	1,340,663.61
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	274,996.94
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16			1,547,000.000	1,796,759.99
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			975,000.000	1,190,001.37
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			695,000.000	909,367.90
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			1,817,000.000	2,570,072.99
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			552,000.000	572,186.64
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			1,149,000.000	1,359,241.76
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			4,807,000.000	5,594,277.05
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			7,515,000.000	8,775,825.37
CHENIERE ENERGY INC 144A 4.625% 10/15/2028 DD 09/22/20			1,312,000.000	1,377,600.00
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			1,235,000.000	1,306,358.30
CHENIERE ENERGY PARTNERS LP 5.625% 10/01/2026 DD 04/01/19			1,539,000.000	1,600,560.00
CHG HEALTHCARE 12/17 COV-LITE TLB			1,092,433.990	1,084,415.53
CHILE GOVERNMENT INTERNATIONAL 2.550% 01/27/2032 DD 01/27/20			115,000.000	123,625.00
CHOBANI LLC / CHOBANI FIN 144A 4.625% 11/15/2028 DD 10/23/20			311,000.000	315,665.00
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			465,000.000	499,991.25
CHS/COMMUNITY HEALTH SYST 144A 6.000% 01/15/2029 DD 12/28/20			223,000.000	240,897.98
CHS/COMMUNITY HEALTH SYST 144A 6.625% 02/15/2025 DD 02/06/20			1,954,000.000	2,056,545.92
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			732,000.000	788,730.00
CHS/COMMUNITY HEALTH SYST 144A STEP 06/30/2023 DD 06/22/2018			15,000.000	15,768.75
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	7,591,690.06
CHT 2017-COSMO MOR CSMO C 144A VAR RT 11/15/2036 DD 12/15/17			4,000,000.000	3,884,640.80
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			300,000.000	331,129.10
CI FINANCIAL CORP 3.200% 12/17/2030 DD 12/17/20			500,000.000	511,629.32
CIFC FUNDING 2015-I 4A DR 144A VAR RT 10/20/2027 DD 01/22/19			1,000,000.000	975,044.00
CIGNA CORP 3.400% 09/17/2021 DD 03/17/19			1,530,000.000	1,562,891.31

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIGNA CORP 3.750% 07/15/2023 DD 07/15/19			635,000.000	686,479.58
CIGNA CORP 4.125% 11/15/2025 DD 05/15/19			250,000.000	288,005.46
CIGNA CORP VAR RT 09/17/2021 DD 06/17/19			3,841,000.000	3,841,606.61
CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14			3,999,000.000	4,361,595.24
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			698,000.000	753,840.00
CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13			803,000.000	762,850.00
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12			621,000.000	608,580.00
CINEWORLD 11/20 WHEN ISSUED TL			110,458.330	131,077.58
CINEWORLD 2/18 (USD) COV-LITE			987,114.520	666,144.36
CIRQUE DU SOLEIL 11/20 2ND LIE			357,789.610	775,456.33
CIRQUE DU SOLEIL 11/20 TL			405,795.670	386,520.38
CIRQUE DU SOLEIL 6/17 TL			0.010	0.00
CIT BANK NA VAR RT 09/27/2025 DD 09/27/19			917,000.000	960,557.50
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18			320,000.000	320,960.00
CIT GROUP INC 4.750% 02/16/2024 DD 08/17/18			412,000.000	450,625.00
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13			4,865,000.000	5,315,012.50
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			328,000.000	347,680.00
CIT GROUP INC 5.250% 03/07/2025 DD 03/09/18			60,000.000	68,100.00
CIT GROUP INC VAR RT 06/19/2024 DD 06/19/20			745,000.000	787,837.50
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	0.00
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,465,106.59
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	311,000.00
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,541,007.405	277,381.33
CITIGROUP COMMERCIAL GC21 E 144A VAR RT 05/10/2047 DD 05/01/14			2,083,000.000	1,504,030.98
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			2,317,000.000	1,653,723.07
CITIGROUP COMMERCIAL GC23 F 144A VAR RT 07/10/2047 DD 08/01/14			495,000.000	230,175.00
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	3,715,290.12
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	1,187,000.00
CITIGROUP COMMERCIAL GC8 B 144A 4.285% 09/10/2045 DD 09/01/12			803,000.000	814,311.54
CITIGROUP COMMERCIAL WSS E 144A VAR RT 02/15/2039 DD 07/21/20			478,552.280	449,401.75
CITIGROUP COMMERCIAL WSS F 144A VAR RT 02/15/2039 DD 07/21/20			1,421,983.940	1,191,294.63
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	256,269.97
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	959,303.73
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			1,602,000.000	1,808,235.71
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,145,614.60
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			1,136,000.000	533,635.77
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	114,000.00
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	216,300.00
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15			486,000.000	542,381.95

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			877,000.000	927,422.36
CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14			741,000.000	862,675.66
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			625,000.000	738,836.36
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			1,508,000.000	2,014,715.79
CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13			569,000.000	683,729.52
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17			292,000.000	334,654.92
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18			3,950,000.000	4,061,737.44
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20			5,676,000.000	6,201,382.31
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			7,207,000.000	7,835,276.42
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20			2,046,000.000	2,107,607.03
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			5,811,000.000	6,319,722.42
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20			1,115,000.000	1,188,434.09
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			2,016,000.000	2,094,185.72
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17			145,000.000	164,387.18
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17			5,499,000.000	5,539,132.91
CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17			355,000.000	401,346.91
CITIGROUP INC VAR RT 10/30/2024 DD 10/30/20			530,000.000	533,438.22
CITIGROUP INC VAR RT 11/04/2022 DD 11/04/19			260,000.000	264,154.21
CITIGROUP INC VAR RT 12/08/2021 DD 12/08/16			803,000.000	808,996.65
CITIZENS BANK NA/PROVIDENCE RI VAR RT 05/26/2022 DD 05/26/17			466,000.000	469,741.87
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			2,105,760.228	2,285,964.88
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			748,000.000	802,230.00
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			1,690,000.000	1,836,031.80
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			240,000.000	258,600.00
CLARIVATE ANALYTICS 10/19 COV-			1,333,529.990	1,326,302.26
CLARIVATE ANALYTICS 9/20 INCREMENTAL TLB			82,000.000	81,922.92
CLEAN HARBORS INC 144A 4.875% 07/15/2027 DD 07/02/19			338,000.000	352,638.78
CLEAR CHANNEL 2/20 COV-LITE TL			396,000.000	389,070.00
CLEAR CHANNEL 8/19 COV-LITE			110,000.000	105,678.10
CLEAR CHANNEL INTERNATIONAL 144A 6.625% 08/01/2025 DD 08/04/20			967,000.000	1,020,185.00
CLEAR CHANNEL WORLDWIDE H 144A 5.125% 08/15/2027 DD 08/23/19			1,500,000.000	1,515,000.00
CLEAR CHANNEL WORLDWIDE HOLDIN 9.250% 02/15/2024 DD 02/15/20			1,338,000.000	1,354,725.00
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	689,617.50
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			1,349,000.000	1,396,215.00
CLEARWAY ENERGY OPERATING LLC 5.750% 10/15/2025 DD 04/15/19			1,421,000.000	1,495,602.50
CMB BP CMBX.NA.BB.12 P 500 BPS 2061 AUG 17			39,000.000	10,432.50
CMB BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057			19,000.000	28,984.20
CMB BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17			258,000.000	-3,643.20
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			610,000.000	98,698.00

Asset Detail

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As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CMB BP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			99,000.000	16,018.20
CMB BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			45,000.000	5,287.50
CMB SP CMBX.NA.A.13 R 200BPS 2072 DEC 16			82,000.000	-4,214.80
CMB SP CMBX.NA.A.6 200 BPS 2063 MAY 11			89,000.000	-7,063.80
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			688,000.000	-64,465.60
CMBX BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			163,000.000	19,152.50
CMBX SP CMBX.NA.A.6 200 BPS 2063 MAY 11			140,000.000	-13,118.00
CMBX.NA.A.6 R 200 BPS 2063 MAY 11			2,502,000.000	-234,437.40
CMBX.NA.A.6 SP 200 BPS 2063 MAY 11			14,000.000	-1,311.80
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11			3,246,000.000	-304,150.20
CMBX.NA.A.6 SP. R 200 BPS 2063 MAY 11			368,000.000	-34,481.60
CMBX.NA.A.6_SP 200 BPS 2063 MAY 11			-14,000.000	0.00
CMBX.NA.A.6_SP R 200 BPS 2063 MAY 11			-3,614,000.000	0.00
CMBX.NA.A_6 R 200 BPS 2063 MAY 11			-2,502,000.000	0.00
CMBX.NA.BB.9 SP R 500 BPS 17 SEP 2058			52,000.000	-19,692.40
CMBX.NA.BB.9_SP R 500 BPS 17 SEP 2058			-52,000.000	0.00
CMBX.NA.BBB_10 BP P 300 BPS 2059 NOV 17			135,000.000	21,843.00
CMBX.NA.BBB_10_BP P 300 BPS 2059 NOV 17			-135,000.000	0.00
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061			368,000.000	43,240.00
CMBX.NA.BBB_12_1_BP P 300 BPS 17 AUG 2061			-368,000.000	0.00
CMBX_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-163,000.000	0.00
CMBX_SP CMBX.NA.A.6 200 BPS 2063 MAY 11			-140,000.000	0.00
CMB_BP CMBX.NA.BB.12 P 500 BPS 2061 AUG 17			-39,000.000	0.00
CMB_BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057			-19,000.000	20,764.80
CMB_BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17			-258,000.000	33,359.40
CMB_BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			-610,000.000	0.00
CMB_BP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17			-99,000.000	0.00
CMB_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-45,000.000	0.00
CMB_SP CMBX.NA.A.13 R 200BPS 2072 DEC 16			-82,000.000	0.00
CMB_SP CMBX.NA.A.6 200 BPS 2063 MAY 11			-89,000.000	0.00
CMB_SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11			-688,000.000	0.00
CMX BP CDX CMBX.NA.BB.10 500 BPS 17 NOV 2059			99,000.000	34,927.20
CMX_BP CDX CMBX.NA.BB.10 500 BPS 17 NOV 2059			-99,000.000	0.00
CNAC HK FINBRIDGE CO LTD REGS 4.125% 03/14/2021			1,163,000.000	1,166,954.20
CNG HOLDINGS INC 144A 12.500% 06/15/2024 DD 06/05/19			483,800.000	440,258.00
CNH INDUSTRIAL CAPITAL LLC 1.875% 01/15/2026 DD 10/06/20			1,976,000.000	2,069,358.83
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18			1,790,000.000	1,963,500.87
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			798,000.000	834,275.22
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16			3,559,000.000	3,593,825.50

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			5,403,000.000	5,891,362.25
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			4,301,000.000	4,992,501.79
CNO FINANCIAL GROUP INC 5.250% 05/30/2029 DD 06/12/19			85,000.000	102,615.89
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			418,000.000	428,234.74
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19			2,139,000.000	2,288,730.00
COINMACH 6/17 COV-LITE TLB1			1,268,975.020	1,260,650.55
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19			1,014,000.000	1,050,777.78
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19			325,000.000	346,937.50
COLOMBIA GOVERNMENT INTERNATIO 3.125% 04/15/2031 DD 06/04/20			215,000.000	228,168.75
COLOMBIA GOVERNMENT INTERNATIO 3.875% 04/25/2027 DD 01/25/17			620,000.000	690,060.00
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13			2,002,000.000	2,165,142.98
COLOMBIAN TES 10.000% 07/24/2024			3,756,000,000.000	1,333,133.02
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18			500,000.000	494,638.00
COLUMBUS MCKINNON 2/18 TLB			705,724.120	703,959.81
COMCAST 8/19 TLA			18,328,048.000	18,236,407.77
COMCAST CORP 1.500% 02/15/2031 DD 08/25/20			1,448,000.000	1,438,203.24
COMCAST CORP 1.950% 01/15/2031 DD 05/28/20			1,709,000.000	1,755,040.80
COMCAST CORP 3.300% 04/01/2027 DD 03/27/20			420,000.000	477,579.72
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17			1,455,000.000	1,836,783.63
COMCAST CORP 6.500% 11/15/2035 DD 11/14/05			225,000.000	347,808.26
COMISION FEDERAL DE ELECT 144A 4.875% 05/26/2021 DD 05/26/11			2,161,000.000	2,193,436.61
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13			774,000.000	683,576.60
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	1,899,247.85
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	1,203,200.00
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13			3,831,000.000	881,130.00
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			145,000.000	95,639.79
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	249,900.00
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	495,341.92
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			183,245.630	192,828.27
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	776,300.00
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,860,041.558	1,001,014.55
COMM 2013-CCRE9 MOR CR9 F 144A VAR RT 07/10/2045 DD 07/01/13			1,632,000.000	130,560.00
COMM 2013-CCRE9 MOR CR9 G 144A VAR RT 07/10/2045 DD 07/01/13			2,816,703.317	112,668.14
COMM 2013-LC6 MORTG LC6 F 144A 3.500% 01/10/2046 DD 01/01/13			777,000.000	322,455.00
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	716,680.71
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14			941,000.000	675,968.01
COMM 2014-CCRE19 MORTG CR19 AM 4.080% 08/10/2047 DD 08/01/14			410,000.000	449,909.40
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14			6,145,000.000	4,039,185.93
COMM 2014-CR14 MORTGAG CR14 AM VAR RT 02/10/2047 DD 01/01/14			837,000.000	916,063.11

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			5,629,000.000	5,474,090.48
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14			1,695,800.000	1,187,040.84
COMM 2014-UBS3 MORTGAG UBS3 AM 4.012% 06/10/2047 DD 06/01/14			534,000.000	581,611.54
COMM 2014-UBS5 MORTGAG UBS5 A4 3.838% 09/10/2047 DD 09/01/14			650,000.000	717,297.43
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,303,341.77
COMM 2014-UBS6 MORTGAG UBS6 AM 4.048% 12/10/2047 DD 12/01/14			851,000.000	933,766.81
COMM 2015-CCRE22 M CR22 F 144A 3.000% 03/10/2048 DD 03/01/15			1,378,000.000	820,859.03
COMM 2015-CCRE23 M CR23 E 144A 3.234% 05/10/2048 DD 05/01/15			563,000.000	402,223.08
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			3,525,000.000	2,142,608.86
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15			8,004,616.000	80,046.16
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,521,687.550	2,733,031.19
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,872,000.000	4,199,092.23
COMM 2015-LC21 MORTGAG LC21 A4 3.708% 07/10/2048 DD 06/01/15			826,000.000	923,946.59
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,669,661.25
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15			1,402,000.000	701,000.00
COMM 2015-PC1 MORTGAGE PC1 A5 3.902% 07/10/2050 DD 07/01/15			2,420,000.000	2,706,649.48
COMM 2015-PC1 MORTGAGE T PC1 D VAR RT 07/10/2050 DD 07/01/15			2,012,000.000	1,623,427.27
COMM 2016-GCT MORTG GCT B 144A 3.086% 08/10/2029 DD 08/01/16			2,786,351.000	2,797,143.09
COMMERCEHUB 12/20 COV-LITE TLB			788,000.000	787,015.00
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	744,764.80
COMMIT TO PUR FNMA SF MTG 1.500% 01/01/2051 DD 01/01/21			-1,105,000.000	-1,116,438.47
COMMIT TO PUR FNMA SF MTG 1.500% 11/01/2050 DD 11/01/20			0.000	-7,714.92
COMMIT TO PUR FNMA SF MTG 2.000% 01/01/2036 DD 01/01/21			4,255,000.000	4,448,469.53
COMMIT TO PUR FNMA SF MTG 2.000% 01/01/2051 DD 01/01/21			-21,310,000.000	-22,136,594.87
COMMIT TO PUR FNMA SF MTG 2.000% 02/01/2051 DD 02/01/21			99,095,000.000	102,765,042.78
COMMIT TO PUR FNMA SF MTG 2.500% 01/01/2051 DD 01/01/21			-1,835,000.000	-1,934,348.04
COMMIT TO PUR FNMA SF MTG 2.500% 02/01/2051 DD 02/01/21			9,000,000.000	9,471,484.44
COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2051 DD 01/01/21			34,735,000.000	36,393,053.34
COMMIT TO PUR FNMA SF MTG 3.500% 01/01/2051 DD 01/01/21			18,415,000.000	19,465,230.47
COMMIT TO PUR FNMA SF MTG 3.500% 12/01/2050 DD 12/01/20			4,000,000.000	4,214,463.44
COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2051 DD 01/01/21			560,000.000	598,062.50
COMMIT TO PUR GNMA II JUMBOS 2.500% 01/20/2051 DD 01/01/21			6,940,000.000	7,346,640.63
COMMIT TO PUR GNMA II JUMBOS 2.500% 02/20/2051 DD 02/01/21			490,000.000	517,715.62
COMMIT TO PUR GNMA II JUMBOS 3.000% 01/20/2051 DD 01/01/21			5,240,000.000	5,479,484.35
COMMIT TO PUR GNMA II JUMBOS 4.000% 01/20/2051 DD 01/01/21			575,000.000	613,048.83
COMMONSPIRIT HEALTH 1.547% 10/01/2025 DD 10/28/20			767,000.000	787,846.40
COMMONWEALTH BANK OF AUST 144A 4.500% 12/09/2025 DD 12/09/15			200,000.000	230,733.66
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			161,000.000	189,739.95
COMMSCOPE 1/19 TLB			883,812.500	876,079.15

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19			30,000.000	31,608.00
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19			624,000.000	666,120.00
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			1,062,000.000	1,085,895.00
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19			95,000.000	102,837.50
COMSTOCK RESOURCES INC 9.750% 08/15/2026 DD 02/15/19			291,000.000	312,825.00
COMSTOCK RESOURCES INC 9.750% 08/15/2026 DD 06/23/20			746,000.000	803,815.00
CONN'S RECEIVABLES FU B A 144A 2.660% 06/17/2024 DD 11/26/19			211,153.860	211,310.30
CONSOLIDATED COMMUNICATIONS 10 0.000% 10/02/2027 DD 09/15/20			438,900.000	440,295.70
CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14			180,000.000	239,750.61
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20			1,384,000.000	1,386,754.16
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,460,012.50
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			2,544,000.000	2,620,320.00
CONSTELLIUM SE 144A 6.625% 03/01/2025 DD 02/16/17			1,668,000.000	1,703,445.00
CONSUMER LOAN UNDER HP1 A 144A 2.590% 12/15/2026 DD 11/21/19			704,440.230	712,299.39
CONSUMER LOAN UNDERL P1 A 144A 2.940% 07/15/2026 DD 06/27/19			291,208.390	292,987.06
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			748,000.000	830,265.04
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			2,427,000.000	2,506,144.47
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			426,000.000	436,735.20
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			564,000.000	581,540.40
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			12,288,000.000	12,306,432.00
COOPERATIEVE RABOBANK UA 144A VAR RT 09/24/2026 DD 09/24/20			155,000.000	156,107.23
COOPERATIEVE RABOBANK UA 4.625% 12/01/2023 DD 11/29/13			401,000.000	446,935.18
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			2,406,000.000	2,487,202.50
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 4.500% 09/16/2025 DD 09/16/15			180,000.000	206,621.27
COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20			610,000.000	633,812.00
COUNTRY GARDEN HOLDINGS C REGS 7.125% 01/27/2022			640,000.000	664,320.00
COVIA/UNIMIN 4/18 TL			889,162.500	757,459.75
COX COMMUNICATIONS INC 144A 2.950% 10/01/2050 DD 09/17/20			323,000.000	330,240.86
COX COMMUNICATIONS INC 144A 3.150% 08/15/2024 DD 08/07/17			308,000.000	333,937.48
COX COMMUNICATIONS INC 144A 3.500% 08/15/2027 DD 08/07/17			774,000.000	875,020.72
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20			905,000.000	941,200.00
CPG INTERNATIONAL 5/17			642,836.440	641,872.19
CPI INTERNATIONAL 7/17 TL			960,218.350	943,817.82
CPM HOLDINGS 10/18 2ND LIEN			545,000.000	503,443.75
CPM HOLDINGS 10/18 COV-LITE TL			818,300.000	796,565.95
CPS AUTO RECEIVABLES A A 144A 2.090% 05/15/2023 DD 01/15/20			1,102,275.950	1,107,478.14
CPS AUTO RECEIVABLES B A 144A 1.150% 07/17/2023 DD 06/10/20			552,816.240	554,453.57
CPS AUTO RECEIVABLES B B 144A 2.110% 04/15/2026 DD 06/10/20			480,000.000	488,790.24

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

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CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			500,000.000	518,250.50
CPS AUTO RECEIVABLES C A 144A 2.550% 09/15/2022 DD 07/24/19			80,212.330	80,269.07
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19			200,000.000	204,313.26
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			400,000.000	414,169.00
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			725,642.920	735,794.09
CPS AUTO RECEIVABLES D A 144A 2.170% 12/15/2022 DD 10/16/19			312,743.020	313,632.93
CPS AUTO RECEIVABLES D B 144A 2.350% 11/15/2023 DD 10/16/19			754,000.000	761,994.21
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19			913,000.000	931,336.78
CREATIVE ARTISTS 11/19 COV-LIT			1,265,220.000	1,248,354.62
CREDIT ACCEPTANCE AU 1A A 144A 3.010% 02/16/2027 DD 02/22/18			87,137.520	87,210.39
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19			1,933,000.000	1,968,859.66
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20			918,000.000	930,358.03
CREDIT ACCEPTANCE AU 3A A 144A 3.550% 08/15/2027 DD 08/23/18			481,115.540	486,252.12
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/23/14			735,000.000	834,225.00
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 02/27/19			228,000.000	252,936.36
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19			9,467,000.000	9,376,296.68
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			10,790.704	10,156.31
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,005,564.049	462,419.59
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,242,000.000	1,297,955.07
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19			1,080,000.000	1,202,850.00
CREDIT SUISSE GROUP FUNDING GU 3.800% 09/15/2022 DD 09/15/15			634,000.000	669,624.46
CREDIT SUISSE GROUP FUNDING GU VAR RT 04/16/2021 DD 10/18/16			3,096,000.000	3,115,771.28
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			3,539,253.461	3,556,212.14
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17			600,000.000	661,290.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			4,654,000.000	4,910,575.02
CROWN CASTLE 1/16 TLA			2,954,687.500	2,928,833.99
CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17			803,000.000	1,031,703.14
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			1,168,000.000	1,422,040.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			2,757,000.000	2,815,531.11
CSAIL 2015-C4 COMMERCIAL C4 B VAR RT 11/15/2048 DD 11/01/15			751,000.000	824,677.16
CSAIL 2015-C4 COMMERCIAL C4 D VAR RT 11/15/2048 DD 11/01/15			199,000.000	190,012.20
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	556,199.10
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	447,224.81
CSAIL 2019-C17 COMMERCIAL C17 XA VAR RT 09/15/2052 DD 09/01/19			10,945,994.989	1,002,214.21
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			505,000.000	495,531.25
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			1,964,000.000	2,049,925.00
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,932,000.000	3,129,910.00
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			1,528,000.000	1,619,680.00
CSC HOLDINGS LLC 144A 5.500% 05/15/2026 DD 05/15/18			1,943,000.000	2,020,720.00

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CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			3,296,000.000	3,613,240.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			6,847,000.000	7,730,605.35
CSC HOLDINGS LLC 144A 7.500% 04/01/2028 DD 10/01/18			1,180,000.000	1,327,500.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			1,017,000.000	1,100,800.80
CSC HOLDINGS LLC 5.875% 09/15/2022 DD 09/27/12			490,000.000	518,787.50
CSMC 2019-RIO VAR RT 12/15/2022 DD 12/20/19			207,000.000	194,580.00
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			1,695,951.010	1,722,602.88
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			2,406,882.770	2,414,227.13
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			949,097.580	950,093.66
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			685,410.410	703,006.13
CSMC TRUST 2017-PF PFHP G 144A VAR RT 12/15/2030 DD 12/19/17			3,657,000.000	2,718,897.22
CSN INOVA VENTURES 144A 6.750% 01/28/2028 DD 01/28/20			835,000.000	903,887.50
CSN RESOURCES SA 144A 7.625% 02/13/2023 DD 02/13/18			1,390,000.000	1,442,138.90
CSN RESOURCES SA REGS 7.625% 02/13/2023			535,000.000	555,067.85
CSWF 2018-TOP TOP D 144A VAR RT 08/15/2035 DD 08/28/18			526,400.000	508,746.44
CSWF 2018-TOP TOP F 144A VAR RT 08/15/2035 DD 08/28/18			732,800.000	694,069.98
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13			50,000.000	67,726.43
CYRUSONE LP / CYRUSONE FINANCE 2.150% 11/01/2030 DD 09/21/20			275,000.000	268,039.75
CYXTERA 3/17 COV-LITE TLB			631,634.840	589,555.33
DAIMLER FINANCE NORTH AME 144A 1.750% 03/10/2023 DD 03/10/20			1,902,000.000	1,952,732.96
DAIMLER FINANCE NORTH AME 144A VAR RT 02/15/2022 DD 08/15/19			300,000.000	302,257.04
DAIMLER FINANCE NORTH AME 144A VAR RT 05/04/2021 DD 05/04/18			1,200,000.000	1,201,710.30
DAIMLER FINANCE NORTH AME 144A VAR RT 11/05/2021 DD 11/05/18			8,133,000.000	8,168,082.10
DANSKE BANK A/S 144A 1.226% 06/22/2024 DD 06/22/20			1,632,000.000	1,651,086.34
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19			593,000.000	619,067.27
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			6,607,000.000	7,453,753.58
DANSKE BANK A/S 144A VAR RT 01/12/2023 DD 01/12/20			603,000.000	627,639.84
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			1,756,000.000	1,763,928.02
DANSKE BANK A/S 144A VAR RT 09/20/2022 DD 09/20/19			4,142,000.000	4,207,512.36
DANSKE BANK A/S 144A VAR RT 12/08/2023 DD 09/11/20			2,468,000.000	2,479,114.71
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			688,000.000	736,223.96
DARLING INGREDIENTS INC 144A 5.250% 04/15/2027 DD 04/03/19			4,204,000.000	4,470,113.20
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			5,000,000.000	5,262,500.00
DAVITA 2/20 TLB			849,271.480	841,160.93
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			750,218.420	687,230.08
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19			1,185,000.000	1,214,316.90
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			636,937.500	670,873.53
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			899,562.496	955,263.41
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,108,731.666	2,108,702.14

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DBGS 2018-BIOD MORTGAGE C1 XA VAR RT 10/15/2051 DD 10/01/18			83,591,185.422	1,227,536.56
DBUBS 2011-LC2 MOR LC2A G 144A 4.000% 07/10/2044 DD 06/01/11			1,717,729.611	755,457.48
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18			9,350,000.000	9,232,724.82
DBWF 2018-GLKS MOR GLKS C 144A VAR RT 12/19/2030 DD 12/27/18			200,000.000	192,741.42
DBWF 2018-GLKS MOR GLKS E 144A VAR RT 12/19/2030 DD 12/27/18			1,366,000.000	1,289,056.09
DCP MIDSTREAM OPERATING L 144A 6.750% 09/15/2037 DD 09/17/07			100,000.000	108,000.00
DCP MIDSTREAM OPERATING LP 3.875% 03/15/2023 DD 03/14/13			369,000.000	380,070.00
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,110,000.000	2,340,243.20
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			287,000.000	315,361.34
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	642,450.06
DEEPHAVEN RESIDENTIA 1 A1 144A VAR RT 01/25/2060 DD 02/01/20			1,025,161.340	1,037,067.16
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	834,200.00
DELL 2/19 A6 TLA			959,456.090	956,577.72
DELL 9/19 COV-LITE TLB			1,043,391.630	1,043,516.83
DELL INTERNATIONAL LLC / 144A 4.900% 10/01/2026 DD 03/20/19			185,000.000	218,455.00
DELL INTERNATIONAL LLC / 144A 5.450% 06/15/2023 DD 06/01/16			10,338,000.000	11,434,041.38
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20			2,390,000.000	2,869,951.55
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16			1,956,000.000	1,959,520.80
DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16			705,000.000	860,061.39
DELL INTERNATIONAL LLC / 144A 7.125% 06/15/2024 DD 06/22/16			322,000.000	333,954.25
DELTA AIR LINES 2020-1 CLASS A 2.000% 12/10/2029 DD 03/12/20			1,532,762.780	1,529,504.62
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			749,534.140	711,957.21
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20			1,291,000.000	1,379,897.08
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			3,065,000.000	3,345,485.33
DELTA AIR LINES INC 144A 7.000% 05/01/2025 DD 04/29/20			2,343,000.000	2,705,116.13
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,555,000.000	1,534,211.45
DELTA AIR LINES INC 3.400% 04/19/2021 DD 04/19/18			675,000.000	679,412.91
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			3,125,000.000	3,142,406.50
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,321,000.000	1,508,982.19
DENTALCORP 5/18 COV-LITE TL			644,252.350	632,172.62
DEUTSCHE BANK AG VAR RT 12/31/2049 DD 02/14/20			2,400,000.000	2,400,000.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/18/2024 DD 09/18/20			525,000.000	540,087.84
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20			754,000.000	771,672.42
DEVON ENERGY CORP 7.875% 09/30/2031 DD 10/03/01			59,000.000	82,061.07
DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19			810,000.000	961,746.77
DIAGEO FINANCE PLC REGS 1.875% 03/27/2027			215,000.000	292,957.76
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19			1,254,000.000	1,018,875.00
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19			502,000.000	303,710.00
DIAMOND SPORTS/SINCLAIR/REGION			732,105.640	645,014.35

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DIAMONDBACK ENERGY INC 2.875% 12/01/2024 DD 12/05/19			2,009,000.000	2,111,760.66
DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19			172,000.000	183,750.29
DIAMONDBACK ENERGY INC 4.750% 05/31/2025 DD 05/26/20			994,000.000	1,119,033.99
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			12,205,000.000	12,705,601.01
DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20			765,000.000	856,800.00
DIEBOLD NIXDORF INC 8.500% 04/15/2024 DD 10/15/16			50,000.000	50,625.00
DIGICERT 8/19 COV-LITE TLB			1,280,325.000	1,277,354.65
DIGITAL REALTY TRUST LP 4.450% 07/15/2028 DD 06/21/18			751,000.000	902,954.51
DISCOVER BANK 3.350% 02/06/2023 DD 02/06/18			2,791,000.000	2,945,028.79
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19			967,000.000	995,608.70
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			3,172,000.000	3,244,446.57
DISCOVER CARD EXECUTION N A2 A VAR RT 12/15/2023 DD 07/30/19			1,360,000.000	1,361,356.88
DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20			653,000.000	748,015.98
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17			405,000.000	526,031.04
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			526,000.000	543,095.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			3,181,000.000	3,324,145.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			1,142,000.000	1,197,426.98
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11			1,150,000.000	1,173,241.50
DISH DBS CORP 7.375% 07/01/2028 DD 07/01/20			1,723,000.000	1,834,995.00
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,105,000.000	3,477,631.05
DIVERSIFIED HEALTHCARE TRUST 9.750% 06/15/2025 DD 06/02/20			120,000.000	136,336.80
DIVVYPAY INC SERIES C			4,426.000	177,040.00
DIVVYPAY INC WARRANTS			24,542.000	981,680.00
DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18			400,000.000	411,950.40
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17			601,060.020	605,702.67
DOLE FOOD 4/17 TLB			95,812.500	95,572.97
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			839,000.000	872,921.26
DOMINION ENERGY INC 2.850% 08/15/2026 DD 08/09/16			160,000.000	176,302.80
DOMINION ENERGY SOUTH CAROLINA 5.300% 05/15/2033 DD 05/21/03			380,000.000	510,794.91
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			235,000.000	304,619.79
DOMINO'S PIZZA MA 1A A2II 144A 3.082% 07/25/2047 DD 07/24/17			897,250.000	902,041.32
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			918,242.503	970,389.49
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			624,603.920	53,872.09
DOUBLE EAGLE III MIDCO 1 144A 7.750% 12/15/2025 DD 12/01/20			2,183,000.000	2,314,809.54
DPL INC 144A 4.125% 07/01/2025 DD 06/19/20			1,475,000.000	1,592,365.75
DR HORTON INC 2.600% 10/15/2025 DD 05/05/20			5,403,000.000	5,827,808.44
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			843,000.000	945,855.94
DRIVE AUTO RECEIVABL CA D 144A 4.180% 03/15/2024 DD 11/22/16			151,758.788	153,244.54
DRIVE AUTO RECEIVABLES T 2 A2A 0.850% 07/17/2023 DD 06/17/20			4,084,281.850	4,092,646.87

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DRIVE AUTO RECEIVABLES TR 1 A2 1.990% 12/15/2022 DD 01/22/20			376,697.390	377,509.10
DRIVE AUTO RECEIVABLES TR 1 A3 2.020% 11/15/2023 DD 01/22/20			2,251,000.000	2,271,043.13
DRIVE AUTO RECEIVABLES TRU 2 B 1.420% 03/17/2025 DD 06/17/20			709,000.000	718,390.85
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19			1,456,414.230	1,466,007.49
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			512,000.000	528,576.11
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			744,000.000	764,341.78
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	454,311.33
DRIVE AUTO RECEIVABLES TRU 3 D 4.300% 09/16/2024 DD 07/24/18			4,523,000.000	4,681,846.86
DRIVE AUTO RECEIVABLES TRU 4 B 2.230% 01/16/2024 DD 09/18/19			1,875,000.000	1,894,229.44
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			1,737,000.000	1,774,943.72
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18			520,522.730	524,532.27
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,262,000.000	1,301,740.89
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			349,000.000	362,421.63
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			3,721,000.000	3,928,516.82
DT AUTO OWNER TRUST 1A A 144A 1.940% 09/15/2023 DD 02/05/20			922,445.130	926,829.05
DT AUTO OWNER TRUST 2A A 144A 1.140% 01/16/2024 DD 06/11/20			1,123,749.940	1,128,793.78
DT AUTO OWNER TRUST 2A A 144A 2.850% 09/15/2022 DD 05/14/19			76,703.630	76,778.34
DT AUTO OWNER TRUST 2A B 144A 2.080% 03/16/2026 DD 06/11/20			393,000.000	400,787.96
DT AUTO OWNER TRUST 3A A 144A 2.550% 08/15/2022 DD 07/31/19			105,855.620	106,034.56
DT AUTO OWNER TRUST 3A C 144A 1.470% 06/15/2026 DD 09/23/20			602,000.000	607,524.37
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20			1,379,000.000	1,394,482.33
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19			80,000.000	90,691.04
DTE ENERGY CO 3.500% 06/01/2024 DD 05/13/14			510,000.000	553,424.64
DTE ENERGY CO 3.800% 03/15/2027 DD 03/15/17			65,000.000	74,667.83
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19			4,118,000.000	4,387,630.91
DUFF & PHELPS 10/17 COV-LITE TLB			635,045.770	633,458.15
DUFF & PHELPS 4/20 (USD) COV-L			1,093,841.650	1,094,016.66
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,147,165.610	1,157,847.28
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	340,611.84
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11			718,000.000	748,702.89
DYNATRACE 8/18 COV-LITE TL			536,361.170	530,665.01
E.ON SE REGS 0.375% 09/29/2027			345,000.000	433,655.51
E2OPEN 10/20 TLB 0.000% 10/29/2027 DD 10/15/20			642,000.000	636,652.14
EAB/ADVISORY BOARD 9/17 COV-LITE TL			924,898.700	916,232.40
EAGLEVIEW TECHNOLOGY 7/18			1,082,900.000	1,048,831.97
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18			1,200,000.000	1,232,592.47
EBAY INC VAR RT 01/30/2023 DD 06/06/17			1,134,000.000	1,145,631.17
ECOLAB INC 1.000% 01/15/2024			325,000.000	409,910.38
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			2,521,000.000	3,016,834.44

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EGYPT GOVERNMENT INTERNAT 144A 6.125% 01/31/2022 DD 01/31/17			1,625,000.000	1,695,352.75
EGYPT GOVERNMENT INTERNAT REGS 6.125% 01/31/2022			525,000.000	547,729.35
ELANCO ANIMAL HEALTH 8/20 COV-			586,413.130	580,672.15
ELANCO ANIMAL HEALTH INC VAR RT 08/28/2028 DD 02/28/19			60,000.000	70,800.00
ELDORADO RESORTS 4/17 COV-LITE TLB			0.010	0.01
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,102,000.000	2,162,432.50
ELIX AVIATION 2/17 SERIES C TL			434,804.564	433,060.82
ELLINGTON FINANCIAL 1 M1 144A VAR RT 05/25/2065 DD 05/01/20			105,000.000	111,682.87
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20			1,672,841.010	1,676,218.48
ELM CLO 2014-1 LTD 1A BRR 144A VAR RT 01/17/2029 DD 06/25/19			1,650,000.000	1,654,080.45
ELMWOOD CLO VI LTD 3A A 144A VAR RT 10/15/2031 DD 10/15/20			3,232,349.000	3,231,944.96
EMDEON 3/17 COV-LITE TLB			723,807.430	719,826.49
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16			370,000.000	372,879.20
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20			30,000.000	31,615.80
ENBRIDGE/GRIZZLY ACQUISITIONS			874,862.540	859,429.97
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	1,052,315.00
ENCOMPASS HEALTH CORP 4.625% 04/01/2031 DD 10/05/20			180,000.000	192,600.00
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			2,142,000.000	2,310,575.40
ENDEAVOR ENERGY RESOURCES 144A 6.625% 07/15/2025 DD 06/05/20			427,000.000	456,890.00
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			1,725,000.000	1,466,250.00
ENDO DAC / ENDO FINANCE L 144A 9.500% 07/31/2027 DD 06/16/20			961,000.000	1,072,716.25
ENDURANCE INTL 6/18 TL			2,111,129.350	2,108,490.44
ENEL FINANCE INTERNATIONA 144A 2.650% 09/10/2024 DD 09/10/19			1,333,000.000	1,421,528.36
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17			4,293,000.000	4,491,847.38
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18			4,972,000.000	5,435,566.06
ENERGIZER HOLDINGS INC 144A 4.375% 03/31/2029 DD 09/30/20			1,453,000.000	1,504,610.56
ENERGIZER HOLDINGS INC 144A 7.750% 01/15/2027 DD 01/28/19			2,016,000.000	2,240,784.00
ENERGY TRANSFER OPERATING LP 2.900% 05/15/2025 DD 01/22/20			1,193,000.000	1,262,149.83
ENERGY TRANSFER OPERATING LP 4.250% 03/15/2023 DD 03/15/19			912,000.000	969,142.61
ENERGY TRANSFER OPERATING LP 4.750% 01/15/2026 DD 06/23/15			718,000.000	812,411.40
ENERGY TRANSFER OPERATING LP 5.875% 01/15/2024 DD 01/15/19			4,114,000.000	4,624,487.25
ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11			170,000.000	199,096.23
ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	60,999.29
ENERGY TRANSFER OPERATING LP VAR RT 12/31/2049 DD 11/16/17			85,000.000	71,825.00
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	374,654.43
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20			15,000.000	15,303.00
ENTEGRIS 10/18 TLB			285,422.980	284,709.42
ENERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19			365,000.000	426,260.84
ENTERPRISE DEVELOPMENT AU 144A 12.000% 07/15/2024 DD 07/26/18			1,334,000.000	1,502,417.50

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ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			4,237,000.000	4,248,465.32
ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20			335,000.000	368,761.00
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18			1,043,000.000	1,222,897.52
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15			65,000.000	82,731.99
ENVA 2019-A LLC A A 144A 3.960% 06/22/2026 DD 10/17/19			27,613.350	27,669.23
ENVISION HEALTHCARE 9/18			840,377.050	698,462.57
EOG RESOURCES INC 4.375% 04/15/2030 DD 04/14/20			790,000.000	960,131.39
EPICOR 7/20 2ND LIEN COV-LITE			407,000.000	423,536.41
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			885,000.000	969,075.00
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			847,000.000	953,751.65
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	983,320.00
EQT CORP 3.900% 10/01/2027 DD 10/04/17			2,088,000.000	2,074,323.60
EQT CORP 5.000% 01/15/2029 DD 11/16/20			896,000.000	944,670.72
EQT CORP VAR RT 02/01/2030 DD 01/21/20			1,400,000.000	1,715,000.00
EQUIFAX INC VAR RT 08/15/2021 DD 05/25/18			200,000.000	200,614.89
EQUINIX INC 1.000% 09/15/2025 DD 10/07/20			818,000.000	820,266.37
EQUINIX INC 2.150% 07/15/2030 DD 06/22/20			852,000.000	866,612.00
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19			1,452,000.000	1,593,957.46
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			8,109,000.000	8,838,718.78
EQUINOR ASA 1.750% 01/22/2026 DD 05/22/20			2,573,000.000	2,702,886.12
EQUINOR ASA 2.875% 04/06/2025 DD 04/06/20			835,000.000	911,991.68
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			440,000.000	484,813.89
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19			235,000.000	261,156.20
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			145,000.000	173,722.75
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	25,547.10
EQUITABLE FINANCIAL LIFE 144A 1.400% 08/27/2027 DD 08/28/20			455,000.000	457,807.17
EQUITABLE HOLDINGS INC 3.900% 04/20/2023 DD 10/20/18			255,000.000	274,350.48
ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19			355,000.000	394,968.74
ESH HOSPITALITY INC 144A 5.250% 05/01/2025 DD 05/15/15			1,252,000.000	1,283,300.00
ESKOM HOLDINGS SOC LTD 144A 5.750% 01/26/2021 DD 01/26/11			638,000.000	635,448.00
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			540,000.000	585,408.15
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022			9,050,000.000	1,071,757.95
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	1,071,385.78
EVERGY INC STEP 06/15/2022 DD 03/15/2012			1,480,000.000	1,562,700.85
EVO PAYMENTS 6/18 COV-LITE TL			1,438,380.300	1,436,582.33
EVOQUA WATER 2/20 COV-LITE TL			1,463,952.320	1,459,077.36
EW SCRIPPS 12/19 COV-LITE TLB2			1,346,110.620	1,328,718.87
EW SCRIPPS 12/20 INCREMENTAL COV-LT TE TLB3			750,598.000	750,598.00
EXAMWORKS 2/17 COV-LITE TLB			1,486,218.800	1,483,127.46

Asset Detail

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EXANTAS CAPITAL CO RSO7 A 144A VAR RT 04/15/2036 DD 04/17/19			4,375,919.137	4,330,847.17
EXANTAS CAPITAL CO RSO7 D 144A VAR RT 04/15/2036 DD 04/17/19			793,000.000	750,079.67
EXETER AUTOMOBILE RE 1A A 144A 2.050% 06/15/2023 DD 01/23/20			399,496.737	401,075.87
EXETER AUTOMOBILE RE 2A A 144A 1.130% 08/15/2023 DD 06/10/20			3,482,376.800	3,492,186.30
EXETER AUTOMOBILE RE 2A B 144A 2.080% 07/15/2024 DD 06/10/20			950,000.000	968,950.03
EXETER AUTOMOBILE RE 4A A 144A 2.180% 01/17/2023 DD 10/16/19			222,546.460	223,006.29
EXETER AUTOMOBILE RE 4A B 144A 2.300% 12/15/2023 DD 10/16/19			1,215,000.000	1,225,754.81
EXETER AUTOMOBILE RECEIVA 3A C 1.320% 07/15/2025 DD 09/23/20			645,000.000	650,086.34
EXPEDIA GROUP INC 144A 4.625% 08/01/2027 DD 07/14/20			1,018,000.000	1,137,111.30
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			1,253,000.000	1,452,353.04
EXPEDIA GROUP INC 144A 7.000% 05/01/2025 DD 05/05/20			364,000.000	401,205.02
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			333,000.000	373,066.03
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	389,524.60
EXPRESS OIL 2/18 TL			125,584.140	123,135.25
EXPRESS OIL/MAVIS TIRE 11/20 ADD-ON TLB			675,000.000	676,687.50
EXTENDED STAY 9/19 COV-LITE			529,508.925	524,875.73
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20			90,000.000	102,859.91
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,624,000.000	2,689,600.00
FAIRFAX FINANCIAL HOLDINGS LTD 4.850% 04/17/2028 DD 10/17/18			30,000.000	33,576.50
FANNIE MAE CONNECTICU C05 1M2A VAR RT 01/25/2030 DD 07/26/17			65,696.987	65,945.34
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 07/25/2029 DD 01/26/17			1,760,550.707	1,811,678.33
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 08/25/2028 DD 02/18/16			571,212.630	612,416.65
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 05/25/2025 DD 05/27/15			139,262.533	141,534.17
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 09/25/2029 DD 03/22/17			1,407,785.758	1,440,685.29
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 01/25/2029 DD 07/28/16			762,285.791	793,423.34
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 04/25/2028 DD 10/27/15			659,035.565	693,235.49
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 11/25/2024 DD 11/25/14			65,396.149	67,022.38
FANNIE MAE CONNECTICUT C05 2M2 VAR RT 01/25/2029 DD 08/10/16			513,555.215	534,754.42
FANNIE MAE CONNECTICUT C06 1M2 VAR RT 04/25/2029 DD 11/09/16			1,131,252.990	1,184,363.05
FANNIE MAE CONNECTICUT C07 2M2 VAR RT 05/25/2029 DD 12/08/16			590,587.488	615,307.83
FEDERAL HOME LN BK CONS BD 0.500% 04/14/2025 DD 04/16/20			1,485,000.000	1,494,705.98
FEDERAL HOME LN BK CONS BD 3.250% 11/16/2028 DD 11/16/18			785,000.000	938,761.61
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	2,012,697.36
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19			2,045,000.000	2,102,116.22
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,740,195.34
FEDERAL REALTY INVESTMENT TRUS 1.250% 02/15/2026 DD 10/13/20			1,926,000.000	1,961,352.64
FEDERAL REALTY INVESTMENT TRUS 3.500% 06/01/2030 DD 05/11/20			1,302,000.000	1,441,644.38
FEDERAL REALTY INVESTMENT TRUS 3.950% 01/15/2024 DD 12/09/13			812,000.000	883,332.46
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,340,998.440	1,506,104.85

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FHLMC	POOL #A9-1818	5.000% 04/01/2040 DD 04/01/10	3,583.380	4,167.98
FHLMC	POOL #A9-3390	4.000% 08/01/2040 DD 08/01/10	113,304.697	123,550.58
FHLMC	POOL #A9-5825	4.000% 12/01/2040 DD 12/01/10	37,760.430	41,433.40
FHLMC	POOL #A9-6244	4.000% 01/01/2041 DD 12/01/10	323,819.050	356,428.33
FHLMC	POOL #C0-1394	7.000% 08/01/2032 DD 08/01/02	7,558.810	8,854.21
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	22,806.770	26,281.15
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	111,134.560	129,095.95
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	11,624.770	13,173.86
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	31,645.390	34,992.88
FHLMC	POOL #C0-9042	3.500% 05/01/2043 DD 05/01/13	940,511.872	1,019,022.00
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	9,209.300	10,113.39
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	17,504.220	18,017.90
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	1,617.030	1,632.12
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	960.580	1,034.69
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	60,590.150	70,689.95
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	70,091.470	81,989.71
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	47,069.140	54,726.69
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	256,377.790	296,285.35
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	147,529.700	171,778.50
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	57,926.560	67,325.20
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	29,864.590	32,765.69
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	39,674.290	46,633.51
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	224,015.390	237,203.29
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	534,169.752	574,356.80
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	337,112.262	358,550.21
FHLMC	POOL #G0-8588	4.000% 05/01/2044 DD 05/01/14	22,788.194	24,802.37
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	87,069.560	94,692.62
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	898,614.750	945,658.27
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	213,051.470	231,433.55
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	782,366.480	824,502.38
FHLMC	POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	0.000	0.00
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	544,357.910	575,774.34
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	564,398.880	606,894.60
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	1,942,316.350	2,035,534.77
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	0.080	0.08
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	17,756.330	18,849.47
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	27,982.970	29,708.63
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	236,736.830	248,896.50
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	111,045.220	119,214.18

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	925,338.784	970,640.85
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	842,173.450	893,325.64
FHLMC	POOL #G6-0855	4.500% 12/01/2045 DD 01/01/17	601.524	673.84
FHLMC	POOL #G6-0867	3.500% 02/01/2047 DD 01/01/17	0.001	0.00
FHLMC	POOL #G6-1080	4.500% 03/01/2047 DD 07/01/17	234,610.313	261,574.75
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	1,496,313.758	1,634,995.90
FHLMC	POOL #G6-1281	3.500% 01/01/2048 DD 01/01/18	2,739,071.788	2,936,669.11
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	1,955,791.730	2,144,289.72
FHLMC	POOL #G6-1479	4.000% 02/01/2045 DD 06/01/18	1,775,202.920	1,945,460.31
FHLMC	POOL #G6-1606	4.500% 09/01/2048 DD 09/01/18	59,461.890	64,688.79
FHLMC	POOL #G6-1967	3.500% 03/01/2048 DD 04/01/19	0.003	0.00
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	1,853,462.763	2,008,477.86
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	351,182.980	366,899.57
FHLMC	POOL #J3-7902	2.500% 11/01/2032 DD 11/01/17	2,575,757.360	2,693,123.01
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	638,098.190	667,057.42
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	207,815.270	228,037.23
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	308,824.720	340,472.58
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,034,772.368	1,116,399.57
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	327,050.960	352,863.52
FHLMC	POOL #Q1-3637	3.000% 11/01/2042 DD 11/01/12	156,197.880	165,764.18
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	266,236.840	281,017.64
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	739,884.270	809,397.71
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	144,326.230	153,755.64
FHLMC	POOL #Q3-5420	3.500% 08/01/2045 DD 08/01/15	0.002	0.00
FHLMC	POOL #Q3-8896	4.000% 02/01/2046 DD 02/01/16	507,153.874	557,623.16
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	257,681.150	275,958.11
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	372,445.210	391,456.17
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	254,870.204	267,854.52
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	51,878.745	56,849.40
FHLMC	POOL #Q4-9464	4.000% 07/01/2047 DD 07/01/17	126,500.260	138,415.00
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	2,288,715.460	2,427,627.74
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	4,037,743.770	4,277,180.56
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	424,833.417	453,980.28
FHLMC	POOL #QA-5505	5.000% 12/01/2049 DD 12/01/19	49,283.004	56,111.96
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	745,949.645	794,644.82
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	1,106,756.690	1,181,619.74
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	680,439.970	731,190.55
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	3,949,980.609	4,216,456.45
FHLMC	POOL #QA-9049	3.000% 04/01/2050 DD 04/01/20	0.001	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	93,828.737	97,816.01
FHLMC	POOL #QN-1106	3.000% 12/01/2034 DD 12/01/19	143,687.502	153,907.14
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	488,373.990	511,830.04
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	142,351.980	148,439.62
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	240,660.710	257,225.47
FHLMC	POOL #SD-0268	4.000% 03/01/2046 DD 02/01/20	733,153.930	801,842.13
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	4,020,050.305	4,404,007.32
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	3,418,802.244	3,666,221.20
FHLMC	POOL #SD-7526	2.500% 10/01/2050 DD 09/01/20	7,434,288.908	7,927,469.15
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	2,895,004.243	3,054,421.27
FHLMC	POOL #SD-8038	3.500% 01/01/2050 DD 12/01/19	1,000,000.771	1,055,746.48
FHLMC	POOL #SD-8067	2.500% 05/01/2050 DD 05/01/20	0.019	0.02
FHLMC	POOL #SD-8104	1.500% 10/01/2050 DD 10/01/20	1,999,800.897	2,020,380.77
FHLMC	POOL #SD-8113	2.000% 11/01/2050 DD 11/01/20	1,999,999.549	2,077,767.98
FHLMC	POOL #SD-8114	2.500% 11/01/2050 DD 11/01/20	999,999.840	1,055,066.08
FHLMC	POOL #T6-1844	3.000% 01/01/2045 DD 02/01/15	61,655.543	63,821.69
FHLMC	POOL #V8-2155	4.000% 12/01/2045 DD 12/01/15	297,766.161	325,188.15
FHLMC	POOL #ZA-4619	4.000% 12/01/2045 DD 10/01/18	103,991.667	113,542.02
FHLMC	POOL #ZA-4918	4.000% 05/01/2047 DD 10/01/18	1,213,805.025	1,314,945.03
FHLMC	POOL #ZA-5289	3.500% 03/01/2048 DD 10/01/18	2,091,804.126	2,242,815.88
FHLMC	POOL #ZA-5924	4.500% 11/01/2048 DD 11/01/18	1,339,857.590	1,454,070.97
FHLMC	POOL #ZA-7147	3.500% 06/01/2049 DD 06/01/19	56,999.866	60,250.64
FHLMC	POOL #ZL-3712	3.500% 08/01/2042 DD 10/01/18	445,015.440	479,156.35
FHLMC	POOL #ZL-9628	4.000% 12/01/2044 DD 10/01/18	1,097,511.927	1,204,078.31
FHLMC	POOL #ZM-1358	3.500% 07/01/2046 DD 10/01/18	0.000	0.00
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	1,442,912.951	1,541,309.73
FHLMC	POOL #ZM-5325	4.000% 01/01/2048 DD 10/01/18	63,040.524	68,374.13
FHLMC	POOL #ZN-3443	3.000% 02/01/2049 DD 02/01/19	0.000	0.00
FHLMC	POOL #ZS-4531	4.000% 09/01/2043 DD 09/01/18	537,541.916	584,953.42
FHLMC	POOL #ZS-4789	3.500% 09/01/2048 DD 09/01/18	99,999.929	105,752.94
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	173,766.095	181,394.66
FHLMC	POOL #ZS-9830	3.500% 10/01/2046 DD 09/01/18	0.000	0.00
FHLMC	POOL #ZS-9927	4.500% 12/01/2045 DD 09/01/18	279,464.737	312,987.41
FHLMC	POOL #ZT-0064	3.500% 06/01/2047 DD 09/01/18	0.001	0.00
FHLMC	POOL #ZT-0240	3.500% 01/01/2048 DD 09/01/18	329,861.878	353,576.89
FHLMC	POOL #ZT-0389	4.000% 06/01/2048 DD 09/01/18	189,216.841	206,610.71
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	1,220,369.359	1,303,881.42
FHLMC	POOL #ZT-0522	4.500% 09/01/2048 DD 09/01/18	84,190.009	91,567.77
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	2,506,377.301	2,696,046.33

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC MULTICLASS MTG 4821 MA 3.500% 10/15/2053 DD 08/01/18			985,973.045	1,036,344.83
FHLMC MULTICLASS MTG 4953 IC 4.000% 02/25/2050 DD 01/01/20			6,103,838.080	669,240.68
FHLMC MULTICLASS MTG 4995 IQ 2.500% 07/25/2050 DD 06/01/20			16,534,497.871	1,918,792.10
FHLMC MULTICLASS MTG 5004 SM VAR RT 08/25/2050 DD 07/25/20			8,856,291.477	2,231,885.53
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12			725,000.000	745,411.50
FHLMC MULTICLASS MTG K042 A2 2.670% 12/25/2024 DD 01/01/15			955,000.000	1,031,656.42
FHLMC MULTICLASS MTG K063 A2 VAR RT 01/25/2027 DD 03/01/17			190,000.000	217,968.40
FHLMC MULTICLASS MTG K064 A2 3.224% 03/25/2027 DD 05/01/17			600,000.000	683,756.47
FHLMC MULTICLASS MTG K065 A2 3.243% 04/25/2027 DD 07/01/17			1,100,000.000	1,256,154.68
FHLMC MULTICLASS MTG K067 A2 3.194% 07/25/2027 DD 09/01/17			1,141,000.000	1,305,114.94
FHLMC MULTICLASS MTG K068 A2 3.244% 08/25/2027 DD 10/01/17			975,000.000	1,118,609.11
FHLMC MULTICLASS MTG K070 A2 VAR RT 11/25/2027 DD 12/01/17			364,000.000	420,044.28
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18			2,836,000.000	3,389,951.63
FHLMC MULTICLASS MTG K080 A2 VAR RT 07/25/2028 DD 09/01/18			327,000.000	392,904.66
FHLMC MULTICLASS MTG K085 A2 VAR RT 10/25/2028 DD 12/01/18			324,000.000	391,248.21
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	1,027,813.09
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19			1,388,000.000	1,568,344.37
FHLMC MULTICLASS MTG K105 X1 VAR RT 01/25/2030 DD 03/01/20			5,017,574.762	600,459.69
FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20			619,000.000	644,805.05
FHLMC MULTICLASS MTG K111 X1 VAR RT 05/25/2030 DD 07/01/20			3,299,288.240	416,264.60
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			2,070,000.000	2,169,958.85
FHLMC MULTICLASS MTG KC01 X1 VAR RT 12/25/2022 DD 05/01/16			4,527,771.802	28,251.94
FIDELITY & GUARANTY LIFE 144A 5.500% 05/01/2025 DD 04/20/18			4,949,000.000	5,775,483.00
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			710,000.000	936,266.99
FIDELITY NATIONAL INFORMATION 4.250% 05/15/2028 DD 05/16/18			550,000.000	654,653.49
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			462,000.000	482,640.31
FILTRATION GROUP 10/20 INCREME			309,225.000	309,225.00
FILTRATION GROUP 3/18 (USD) TL			2,017,959.240	1,994,349.12
FINANCE OF AMERICA FUNDIN 144A 7.875% 11/15/2025 DD 11/05/20			1,077,000.000	1,063,537.50
FIRST HORIZON BANK 5.750% 05/01/2030 DD 04/27/20			1,095,000.000	1,274,918.33
FIRST INVESTORS AUTO 2A A 144A 2.210% 09/16/2024 DD 10/24/19			889,424.370	897,177.03
FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20			1,303,000.000	1,297,785.15
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			2,576,000.000	3,673,284.32
FIRSTENERGY CORP VAR RT 03/15/2023 DD 03/05/13			4,358,000.000	4,601,953.39
FIRSTENERGY CORP VAR RT 07/15/2022 DD 06/21/17			6,242,000.000	6,344,257.75
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			1,000,000.000	1,102,296.30
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17			748,000.000	930,882.34
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			435,000.000	436,862.41
FISERV INC 1.125% 07/01/2027			395,000.000	511,623.76

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FISERV INC 3.500% 07/01/2029 DD 06/24/19			909,000.000	1,037,947.50
FLAGSHIP CREDIT AUTO 1 A 144A 1.900% 08/15/2024 DD 02/20/20			2,266,657.040	2,293,090.34
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19			922,193.220	932,313.28
FLAGSHIP CREDIT AUTO 2 A 144A 1.490% 07/15/2024 DD 05/28/20			1,498,195.220	1,509,246.21
FLAGSHIP CREDIT AUTO 2 A 144A 2.830% 10/16/2023 DD 05/23/19			1,600,929.360	1,620,161.97
FLAGSHIP CREDIT AUTO 3 A 144A 0.700% 04/15/2025 DD 08/06/20			640,549.890	641,199.98
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19			2,404,448.900	2,434,828.15
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			376,000.000	381,640.00
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			1,304,000.000	1,369,200.00
FLEX LTD 3.750% 02/01/2026 DD 05/12/20			3,684,000.000	4,120,770.95
FLINT GROUP 5/14 (USD)			1,266,268.840	1,169,741.58
FMG RESOURCES AUGUST 2006 144A 5.125% 03/15/2023 DD 03/15/18			2,008,000.000	2,120,950.00
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20			873,000.000	889,202.85
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			3,771.170	4,234.29
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			7,511.980	8,109.74
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			318.700	357.06
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			722.640	809.63
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			388.910	435.72
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			723.200	827.55
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			2,484.300	2,822.22
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,546.090	1,732.20
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			751.060	841.47
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			447.660	531.76
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			910.020	1,046.69
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			21,990.800	25,995.37
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			30,748.830	36,497.88
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03			33,175.640	37,015.65
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04			31,077.290	34,674.42
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			49.745	56.36
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			311.670	349.19
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			767.270	859.63
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			2,010.980	2,253.04
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96			116.110	116.50
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02			171.490	194.14
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97			132.410	132.86
FNMA POOL #0441550 6.500% 09/01/2028 DD 08/01/98			1,668.600	1,869.45
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98			1,795.900	2,012.08
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98			1,310.440	1,468.18
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99			1,639.370	1,836.70

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	284.540	320.32
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	94.090	105.42
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,055.260	3,423.03
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	85.940	96.28
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	688.310	771.16
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	766.870	769.48
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	152.900	154.71
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	922.820	1,033.90
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	2,902.530	3,251.91
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,174.310	1,391.17
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	2,657.170	3,022.49
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	38,333.370	44,589.08
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	416.260	470.27
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	791.270	838.56
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	12,212.980	12,832.41
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	527.910	591.46
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	855.400	958.37
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,004.710	3,366.39
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	632.650	718.59
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	416.960	467.15
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,570.410	2,879.81
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	9,268.670	10,794.05
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,051.100	1,177.62
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	4,954.790	5,185.24
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	1,970.730	1,976.68
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	1,151.610	1,166.22
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	301.390	337.67
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,405.600	5,553.51
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	8,395.500	9,504.63
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	3,098.200	3,237.18
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	6,656.400	6,874.70
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	11,681.550	12,987.44
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	4,696.960	4,819.43
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	11,380.100	12,909.23
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	337.720	378.37
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	1,113.920	1,255.28
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	2,143.540	2,401.56
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	212,453.830	254,228.01
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	40,030.280	46,805.36

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,607.830	1,773.43
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	576,058.850	667,378.56
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	54,862.960	64,250.62
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	200,586.916	240,949.42
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,478.740	1,701.46
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	14,515.980	14,942.69
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,111.060	1,124.10
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	6,532.870	7,075.80
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	4,082.740	4,605.72
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	22,270.160	26,032.00
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	20,880.350	24,319.37
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	23,599.900	28,426.56
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	4,085.750	4,516.07
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	841.530	930.30
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	11,942.040	13,727.90
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	31,282.590	36,300.28
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	98,577.350	118,488.29
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,909.590	2,214.88
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	49,932.640	56,066.04
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	174,856.010	196,335.13
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	739,563.140	820,829.58
FNMA	POOL #0AB2345	4.500% 02/01/2041 DD 01/01/11	1,000,352.093	1,118,031.86
FNMA	POOL #0AB4530	4.000% 02/01/2042 DD 01/01/12	207,697.296	228,947.78
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	514,980.270	559,890.03
FNMA	POOL #0AB8897	3.000% 04/01/2043 DD 03/01/13	148,829.646	158,326.31
FNMA	POOL #0AC1578	4.000% 08/01/2039 DD 08/01/09	91,411.620	100,603.30
FNMA	POOL #0AC3652	4.000% 10/01/2039 DD 09/01/09	119,970.826	131,623.51
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	53,708.320	56,997.53
FNMA	POOL #0AD8036	4.500% 08/01/2040 DD 07/01/10	78,518.609	87,763.95
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	16,473.070	17,474.49
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	208,778.920	225,439.77
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	49,359.520	55,423.97
FNMA	POOL #0AH0945	4.000% 12/01/2040 DD 12/01/10	63,630.688	69,367.79
FNMA	POOL #0AH1016	4.000% 12/01/2040 DD 12/01/10	86,316.008	95,127.79
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	355,300.990	389,370.42
FNMA	POOL #0AH4882	4.500% 02/01/2041 DD 02/01/11	120,499.091	134,833.29
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	501,541.400	563,112.40
FNMA	POOL #0AH9342	4.000% 04/01/2041 DD 03/01/11	107,508.104	117,439.54
FNMA	POOL #0AI2116	4.000% 05/01/2041 DD 04/01/11	61,249.348	66,981.51

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	51,963.550	59,686.58
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	820,909.370	896,592.40
FNMA	POOL #0AK1799	4.000% 01/01/2042 DD 01/01/12	262,192.722	285,872.69
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	61,892.340	71,964.03
FNMA	POOL #0AL2465	3.000% 10/01/2027 DD 09/01/12	562,811.124	591,036.28
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	706,429.100	778,426.31
FNMA	POOL #0AL3433	4.000% 10/01/2041 DD 07/01/13	8,027.270	8,764.71
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	1,997,643.440	2,195,404.19
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	1,751,715.990	1,914,056.48
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	192,536.060	221,800.48
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	908,315.090	1,018,355.46
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	406,971.510	436,002.92
FNMA	POOL #0AL8168	4.000% 11/01/2042 DD 02/01/16	175,949.420	192,729.60
FNMA	POOL #0AL9244	3.000% 10/01/2046 DD 10/01/16	1,453,811.055	1,545,869.53
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	810,611.070	885,435.29
FNMA	POOL #0AL9405	3.500% 06/01/2044 DD 11/01/16	1,529,502.723	1,644,488.56
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	436,117.490	465,993.78
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	175,416.770	190,776.23
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	918,290.300	995,026.75
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	347,637.080	375,113.62
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	353,127.070	374,616.54
FNMA	POOL #0AP0987	3.500% 07/01/2042 DD 07/01/12	166,575.024	181,161.58
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	149,438.150	158,989.96
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	782,006.970	831,994.49
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	433,933.630	462,622.19
FNMA	POOL #0AR8293	3.000% 05/01/2043 DD 05/01/13	188,136.561	200,675.04
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	451,900.460	480,804.26
FNMA	POOL #0AS0225	4.000% 08/01/2043 DD 07/01/13	59,024.634	64,966.89
FNMA	POOL #0AS2502	4.000% 05/01/2044 DD 04/01/14	148,840.064	164,317.81
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	554,926.790	625,478.45
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	302,090.650	315,731.00
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	427,667.560	456,591.26
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	476,814.910	509,028.47
FNMA	POOL #0AS6192	3.500% 11/01/2045 DD 10/01/15	0.001	0.00
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	616,838.570	658,204.79
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	657,129.220	691,938.25
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	928,905.640	977,683.25
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	276,138.900	298,183.38
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	460,650.330	484,536.33

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	636,369.560	669,046.98
FNMA	POOL #0AS9676	4.000% 05/01/2047 DD 05/01/17	654,437.932	708,991.64
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	564,142.350	621,029.71
FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	211,529.694	225,428.04
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	666,150.010	708,797.31
FNMA	POOL #0AT2016	3.000% 04/01/2043 DD 04/01/13	1,529,728.829	1,635,374.08
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	71,375.600	76,389.55
FNMA	POOL #0AU8537	4.000% 10/01/2043 DD 10/01/13	28,913.966	31,954.27
FNMA	POOL #0AV4545	4.000% 02/01/2044 DD 02/01/14	247,214.766	272,405.72
FNMA	POOL #0AW8155	3.000% 01/01/2027 DD 09/01/14	650,649.653	681,420.18
FNMA	POOL #0AW8165	4.000% 01/01/2042 DD 09/01/14	192,042.778	210,615.01
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	586,497.860	612,931.38
FNMA	POOL #0BA4733	3.500% 12/01/2045 DD 12/01/15	0.000	0.00
FNMA	POOL #0BA6375	3.500% 12/01/2045 DD 12/01/15	0.003	0.00
FNMA	POOL #0BC0880	3.500% 05/01/2046 DD 05/01/16	0.002	0.00
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	409,398.160	441,917.65
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	144,389.850	150,876.39
FNMA	POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	0.000	0.00
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	206,872.968	225,219.53
FNMA	POOL #0BE2678	4.000% 05/01/2047 DD 05/01/17	296,939.548	324,858.93
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	147,889.440	159,454.46
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	831,390.510	885,981.11
FNMA	POOL #0BF0451	3.500% 06/01/2041 DD 08/01/20	3,838,607.161	4,160,364.82
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	5,506,906.587	5,778,720.34
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	331,039.016	355,433.56
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	652,711.660	698,013.03
FNMA	POOL #0BM1277	4.000% 05/01/2047 DD 05/01/17	271,391.213	295,461.09
FNMA	POOL #0BM1761	4.000% 08/01/2044 DD 09/01/17	104,747.987	115,359.13
FNMA	POOL #0BM4142	4.000% 09/01/2046 DD 06/01/18	316,961.823	347,208.90
FNMA	POOL #0BM4480	3.500% 10/01/2048 DD 09/01/18	91,883.815	99,904.93
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	1,917,105.126	2,060,542.91
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	1,485,420.742	1,622,089.54
FNMA	POOL #0BN5321	4.500% 03/01/2049 DD 03/01/19	1,701,317.036	1,888,590.75
FNMA	POOL #0BN7753	3.000% 09/01/2049 DD 09/01/19	0.003	0.00
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	216,260.499	231,383.12
FNMA	POOL #0BO7242	3.000% 01/01/2050 DD 01/01/20	0.000	0.00
FNMA	POOL #0BO8749	3.000% 03/01/2050 DD 03/01/20	0.000	0.00
FNMA	POOL #0BO9482	3.000% 12/01/2049 DD 12/01/19	0.003	0.00
FNMA	POOL #0BP1511	3.000% 02/01/2050 DD 02/01/20	0.000	0.00

Asset Detail

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FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	1,012,187.089	1,071,854.46
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,733,965.733	1,834,076.48
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	422,635.946	448,229.52
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	939,836.053	995,236.60
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	2,639,168.310	2,794,751.56
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	1,120,354.200	1,186,398.62
FNMA	POOL #0CA0522	3.000% 10/01/2047 DD 09/01/17	460,681.695	475,146.84
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	571,740.100	623,187.61
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	291,703.057	316,590.38
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	1,972,332.358	2,142,447.40
FNMA	POOL #0CA2169	4.500% 08/01/2048 DD 07/01/18	1,345,273.355	1,463,561.22
FNMA	POOL #0CA2200	4.500% 08/01/2048 DD 07/01/18	2,566,144.521	2,819,913.79
FNMA	POOL #0CA3467	3.500% 05/01/2049 DD 04/01/19	3,821,614.024	4,149,261.21
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	1,713,434.813	1,844,017.17
FNMA	POOL #0CA4666	4.000% 10/01/2048 DD 11/01/19	741,318.476	809,800.32
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	2,692,852.457	2,858,294.77
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	5,088,052.301	5,361,195.64
FNMA	POOL #0CA5549	3.000% 04/01/2050 DD 03/01/20	0.000	0.00
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	1,540,818.672	1,623,113.86
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	2,496,445.694	2,660,222.99
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	2,463,872.810	2,607,285.34
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	930,363.569	1,014,063.60
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	2,106,379.870	2,222,442.74
FNMA	POOL #0CA8667	2.000% 10/01/2050 DD 01/01/21	3,000,000.000	3,100,312.50
FNMA	POOL #0FM1528	3.000% 02/01/2047 DD 09/01/19	439,395.145	468,045.60
FNMA	POOL #0FM1754	3.500% 02/01/2047 DD 10/01/19	0.001	0.00
FNMA	POOL #0FM2016	3.000% 11/01/2049 DD 11/01/19	0.000	0.00
FNMA	POOL #0FM2419	3.000% 02/01/2050 DD 02/01/20	0.001	0.00
FNMA	POOL #0FM2743	3.000% 02/01/2034 DD 03/01/20	1,506,968.459	1,583,497.85
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	1,504,072.154	1,598,402.54
FNMA	POOL #0FM3022	3.500% 09/01/2032 DD 04/01/20	1,005,372.115	1,066,656.08
FNMA	POOL #0FM3098	3.500% 08/01/2030 DD 04/01/20	751,807.135	797,464.10
FNMA	POOL #0FM3429	2.500% 06/01/2050 DD 05/01/20	4,000,001.568	4,181,876.64
FNMA	POOL #0FM3524	3.000% 04/01/2032 DD 06/01/20	3,049,028.429	3,218,645.78
FNMA	POOL #0FM3926	3.000% 06/01/2050 DD 07/01/20	0.002	0.00
FNMA	POOL #0FM5000	3.500% 07/01/2050 DD 11/01/20	8,578,693.558	9,061,775.30
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	30,804.597	33,667.79
FNMA	POOL #0MA0583	4.000% 12/01/2040 DD 11/01/10	162,260.175	177,328.26
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	317,790.260	348,383.55

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	28,691.400	30,534.82
FNMA	POOL #0MA1188	3.000% 09/01/2042 DD 08/01/12	2,870,125.545	2,968,858.53
FNMA	POOL #0MA1214	3.000% 10/01/2042 DD 09/01/12	77,110.213	79,810.85
FNMA	POOL #0MA1505	3.000% 07/01/2043 DD 06/01/13	246,109.631	264,760.86
FNMA	POOL #0MA2248	3.000% 04/01/2045 DD 03/01/15	8,494.306	8,788.77
FNMA	POOL #0MA2458	4.000% 11/01/2045 DD 10/01/15	402,566.447	438,001.98
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	468,341.920	500,397.88
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	675,132.180	706,828.89
FNMA	POOL #0MA3154	2.500% 09/01/2032 DD 09/01/17	158,263.353	165,290.01
FNMA	POOL #0MA3182	3.500% 10/01/2047 DD 10/01/17	73,346.706	77,859.65
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	226,184.362	236,312.80
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	1,093,147.819	1,158,322.31
FNMA	POOL #0MA3334	4.500% 04/01/2048 DD 03/01/18	397,562.030	434,171.39
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	721,068.700	781,264.05
FNMA	POOL #0MA3392	3.500% 06/01/2033 DD 05/01/18	675,070.201	716,780.93
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	295,998.880	320,971.01
FNMA	POOL #0MA3741	3.000% 08/01/2039 DD 07/01/19	0.001	0.00
FNMA	POOL #0MA3799	3.500% 09/01/2034 DD 09/01/19	636,085.510	673,851.75
FNMA	POOL #0MA3803	3.500% 10/01/2049 DD 09/01/19	71,149.310	75,160.38
FNMA	POOL #0MA3835	3.500% 10/01/2049 DD 10/01/19	759,427.746	802,231.57
FNMA	POOL #0MA3868	3.000% 11/01/2039 DD 11/01/19	1,000,000.679	1,045,469.46
FNMA	POOL #0MA3890	3.000% 12/01/2039 DD 12/01/19	3,999,998.584	4,184,373.52
FNMA	POOL #0MA3906	3.500% 01/01/2050 DD 12/01/19	0.004	0.00
FNMA	POOL #0MA3939	3.500% 01/01/2049 DD 01/01/20	360,384.341	380,606.03
FNMA	POOL #0MA4021	3.500% 05/01/2050 DD 04/01/20	5,999,995.992	6,328,589.52
FNMA	POOL #0MA4047	2.000% 06/01/2050 DD 05/01/20	0.022	0.02
FNMA	POOL #0MA4100	2.000% 08/01/2050 DD 07/01/20	0.006	0.01
FNMA	POOL #0MA4158	2.000% 10/01/2050 DD 09/01/20	0.007	0.01
FNMA	POOL #0MA4159	2.500% 10/01/2050 DD 09/01/20	2,999,999.886	3,165,198.63
FNMA	POOL #0MA4181	1.500% 10/01/2050 DD 10/01/20	0.014	0.02
FNMA	POOL #0MA4183	2.500% 11/01/2050 DD 10/01/20	999,999.968	1,055,066.21
FNMA	POOL #0MA4209	1.500% 11/01/2050 DD 11/01/20	1,999,800.398	2,020,124.04
FNMA	GTD REMIC P/T 18-55 PS VAR RT	08/25/2048 DD 07/25/18	8,997,149.109	1,445,460.38
FNMA	GTD REMIC P/T 18-55 SA VAR RT	08/25/2048 DD 07/25/18	8,160,512.456	1,222,891.96
FNMA	GTD REMIC P/T 19-69 GS VAR RT	12/25/2049 DD 11/25/19	10,681,309.620	1,759,741.49
FNMA	GTD REMIC P/T 19-74 PS VAR RT	12/25/2049 DD 11/25/19	4,370,711.919	653,757.11
FNMA	GTD REMIC P/T 19-74 SA VAR RT	12/25/2049 DD 11/25/19	9,986,325.624	1,605,183.01
FNMA	GTD REMIC P/T 20-58 CI 4.500%	07/25/2050 DD 07/01/20	6,483,253.160	980,643.26
FOMENTO ECONOMICO MEXICANO SAB	2.875%	05/10/2023 DD 05/10/13	520,000.000	543,400.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20			285,000.000	317,146.49
FONTAINEBLEAU MIA FBLU XA 144A VAR RT 12/10/2036 DD 12/01/19			40,000,000.000	986,040.00
FONTAINEBLEAU MIAM FBLU A 144A 3.144% 12/10/2036 DD 12/01/19			1,136,286.000	1,186,740.51
FONTAINEBLEAU MIAM FBLU B 144A 3.447% 12/10/2036 DD 12/01/19			500,461.000	510,416.67
FONTAINEBLEAU MIAM FBLU D 144A VAR RT 12/10/2036 DD 12/01/19			379,000.000	388,736.62
FONTAINEBLEAU MIAM FBLU G 144A VAR RT 12/10/2036 DD 12/01/19			201,000.000	189,214.22
FORD CREDIT AUTO OWNE 1 A 144A 2.040% 08/15/2031 DD 02/14/20			2,575,000.000	2,714,528.95
FORD CREDIT AUTO OWNE 1 A 144A 3.520% 07/15/2030 DD 01/18/19			1,503,000.000	1,639,202.16
FORD CREDIT AUTO OWNER TR A A2 1.030% 10/15/2022 DD 05/12/20			650,027.090	651,828.51
FORD CREDIT AUTO OWNER TR A A3 1.040% 08/15/2024 DD 05/12/20			1,371,000.000	1,387,706.73
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			880,000.000	904,036.77
FORD CREDIT AUTO OWNER TR B A2 0.500% 02/15/2023 DD 06/19/20			0.020	0.02
FORD CREDIT AUTO OWNER TR B A3 3.240% 04/15/2023 DD 10/23/18			1,510,816.540	1,533,997.30
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			1,074,000.000	1,087,747.52
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20			3,667,000.000	3,680,722.65
FORD CREDIT AUTO OWNER TR C A3 2.010% 03/15/2022 DD 11/21/17			23,108.999	23,135.33
FORD CREDIT AUTO OWNER TR C A4 0.510% 08/15/2026 DD 11/20/20			1,484,000.000	1,492,805.31
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20			1,295,000.000	1,313,729.71
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			759,000.000	774,180.00
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20			4,844,000.000	5,451,970.44
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20			1,806,000.000	2,214,174.06
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20			131,000.000	184,873.75
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	470,230.80
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			1,920,000.000	1,952,064.00
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20			1,228,000.000	1,249,422.47
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17			221,000.000	223,210.00
FORD MOTOR CREDIT CO LLC 3.350% 11/01/2022 DD 08/01/19			5,825,000.000	5,926,937.50
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20			2,175,000.000	2,218,043.25
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			1,892,000.000	1,943,765.12
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			3,534,000.000	3,626,767.50
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	578,100.00
FORD MOTOR CREDIT CO LLC 3.813% 10/12/2021 DD 08/09/18			3,658,000.000	3,699,152.50
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			1,739,000.000	1,825,950.00
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20			205,000.000	214,737.50
FORD MOTOR CREDIT CO LLC 4.250% 09/20/2022 DD 09/25/12			1,235,000.000	1,274,717.60
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			4,126,000.000	4,330,979.68
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	597,800.00
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20			6,108,000.000	6,641,228.40
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			873,000.000	941,661.45

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11			3,639,000.000	3,724,516.50
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17			3,157,000.000	3,078,736.55
FORESTAR GROUP INC 144A 8.000% 04/15/2024 DD 04/12/19			460,000.000	484,150.00
FORMULA ONE 1/18 (USD)			294,904.594	291,324.45
FORTIVA REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18			292,301.361	355,465.05
FOUNDATION FINANCE T 1A C 144A 5.400% 07/15/2033 DD 12/13/17			1,546,000.000	1,578,215.55
FOUR POINTS LLC			1,928,806.528	1,957,520.67
FOUR SEASONS 12/13 TL			1,171,443.070	1,162,024.67
FOURSIGHT CAPITAL AU 1 A3 144A 2.050% 10/15/2024 DD 02/06/20			332,000.000	339,796.36
FOX US BIDCO/ROBERTSHAW 2/18 TLB			65,000.000	60,612.50
FRANKLIN RESOURCES INC 1.600% 10/30/2030 DD 10/19/20			345,000.000	343,128.82
FREDDIE MAC STACR DNA3 B1 144A VAR RT 06/25/2050 DD 07/08/20			620,000.000	644,055.88
FREDDIE MAC STACR DNA3 M2 144A VAR RT 06/25/2050 DD 07/08/20			1,707,000.000	1,715,522.37
FREDDIE MAC STACR DNA4 B1 144A VAR RT 08/25/2050 DD 08/25/20			610,000.000	647,306.50
FREDDIE MAC STACR DNA4 M1 144A VAR RT 08/25/2050 DD 08/25/20			590,395.560	591,545.53
FREDDIE MAC STACR DNA5 B1 144A VAR RT 10/25/2050 DD 10/20/20			100,000.000	103,940.86
FREDDIE MAC STACR DNA5 M1 144A VAR RT 10/25/2050 DD 10/20/20			49,000.000	49,095.50
FREDDIE MAC STACR DNA6 B1 144A VAR RT 12/25/2050 DD 12/18/20			881,000.000	880,996.56
FREDDIE MAC STACR HQA3 M1 144A VAR RT 07/25/2050 DD 07/28/20			554,393.220	554,887.13
FREDDIE MAC STACR HQA3 M2 144A VAR RT 07/25/2050 DD 07/28/20			1,237,000.000	1,245,559.42
FREDDIE MAC STACR HQA4 M1 144A VAR RT 09/25/2050 DD 09/29/20			627,246.630	628,203.75
FREDDIE MAC STRUC HQA5 B1 144A VAR RT 11/25/2050 DD 11/20/20			140,000.000	140,552.30
FREDDIE MAC STRUCTURE DNA2 M2B VAR RT 10/25/2029 DD 04/11/17			750,000.000	768,293.78
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 10/25/2027 DD 04/28/15			223,860.290	229,573.20
FREDDIE MAC STRUCTURED DNA2 M2 VAR RT 10/25/2029 DD 04/11/17			1,590,000.000	1,642,130.38
FREDDIE MAC STRUCTURED DNA2 M3 VAR RT 10/25/2028 DD 05/10/16			1,163,555.656	1,210,668.14
FREDDIE MAC STRUCTURED DNA3 M2 VAR RT 03/25/2030 DD 10/04/17			750,000.000	760,244.93
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 12/25/2028 DD 06/14/16			335,235.848	350,263.06
FREDDIE MAC STRUCTURED DNA4 M3 VAR RT 03/25/2029 DD 09/30/16			424,565.705	439,501.37
FREDDIE MAC STRUCTURED HQA3 M2 VAR RT 04/25/2030 DD 10/18/17			533,297.200	540,932.63
FREDDIE MAC STRUCTURED HQA3 M3 VAR RT 03/25/2029 DD 09/16/16			1,000,000.000	1,036,120.31
FREED ABS TRUST 2018- 2 A 144A 3.990% 10/20/2025 DD 10/18/18			65,618.270	65,756.22
FREEDOM MORTGAGE CORP 144A 7.625% 05/01/2026 DD 10/19/20			3,595,000.000	3,802,431.50
FREEDOM MORTGAGE CORP 144A 8.125% 11/15/2024 DD 11/07/17			295,000.000	307,720.40
FREEDOM MORTGAGE CORP 144A 8.250% 04/15/2025 DD 04/09/18			80,000.000	83,600.00
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			366,000.000	381,847.80
FREEMPORT-MCMORAN INC 4.375% 08/01/2028 DD 07/27/20			20,000.000	21,250.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			6,225,000.000	6,800,812.50
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			1,499,000.000	1,645,152.50

Asset Detail

Acct Base Currency Code : USD
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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FREEMPORT-MCMORAN INC 5.250% 09/01/2029 DD 08/15/19			1,392,000.000	1,548,600.00
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			3,282,000.000	4,086,090.00
FREMF 2014-K41 MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14			9,902,000.000	33,464.80
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15			15,666,784.221	47,957.59
FREMF 2015-K45 MO K45 X2B 144A 0.100% 04/25/2048 DD 05/01/15			3,600,000.000	12,375.72
FREMF 2015-K45 MORT K45 D 144A 0.000% 04/25/2048 DD 05/01/15			1,500,000.000	1,053,750.00
FREMF 2016-KC01 KC01 X2A 144A 0.100% 12/25/2022 DD 05/01/16			12,619,041.988	8,833.33
FREMF 2016-KC01 KC01 X2B 144A 0.100% 01/25/2023 DD 05/01/16			3,164,000.000	632.80
FREMF 2016-KW01 KW01 X2A 144A 0.100% 01/25/2026 DD 05/01/16			23,884,705.275	88,373.41
FREMF 2016-KW01 KW01 X2B 144A 0.100% 03/25/2029 DD 05/01/16			2,879,000.000	12,091.80
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	1,860,893.47
FREMF 2017-K61 MO K61 X2B 144A 0.100% 12/25/2049 DD 01/01/17			10,700,200.000	51,360.96
FREMF 2017-K728 K728 X2B 144A 0.100% 11/25/2050 DD 11/01/17			15,878,000.000	50,809.60
FREMF 2018-KW05 W5FX BFX 144A VAR RT 04/25/2028 DD 06/01/18			1,011,000.000	1,031,220.00
FREMF 2019-KF66 MO KF66 B 144A VAR RT 07/25/2029 DD 08/30/19			259,861.280	256,307.11
FREMF 2019-KW10 MO KW10 B 144A VAR RT 10/25/2032 DD 11/01/19			589,000.000	580,459.91
FREMF K-1510 MORTG 1510 B 144A VAR RT 01/25/2034 DD 02/01/19			612,000.000	665,352.02
FRESB 2020-SB76 MORTGA SB76 X1 VAR RT 05/25/2030 DD 07/01/20			3,375,258.005	261,730.67
FRESB 2020-SB78 MORTGA SB78 X1 VAR RT 06/25/2040 DD 09/01/20			3,088,954.910	286,146.57
FRESB 2020-SB79 MORTGA SB79 X1 VAR RT 07/25/2040 DD 10/01/20			1,296,717.000	106,645.64
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			238,000.000	266,472.98
FRESENIUS MEDICAL CARE US 144A 5.750% 02/15/2021 DD 02/03/11			754,000.000	758,186.73
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			2,367,000.000	2,492,847.94
FRESH MARKET INC/THE 144A 9.750% 05/01/2023 DD 04/27/16			45,000.000	46,350.00
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18			959,000.000	1,022,533.75
FRONTERA GENERATION 4/18 TLB			527,849.990	128,193.65
FRONTIER COMMUNICATIONS C 144A 5.000% 05/01/2028 DD 11/25/20			1,199,000.000	1,249,957.50
FRONTIER COMMUNICATIONS C 144A 5.875% 10/15/2027 DD 10/08/20			35,000.000	37,843.75
FRONTIER COMMUNICATIONS C 144A 6.750% 05/01/2029 DD 11/25/20			65,000.000	69,550.00
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			715,000.000	774,345.00
GAP INC/THE 144A 8.375% 05/15/2023 DD 05/07/20			60,000.000	68,025.00
GARDA WORLD 10/19 COV-LITE TLB			910,361.610	906,947.75
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			550,000.000	555,500.00
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			1,441,000.000	1,518,468.16
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,256,000.000	2,380,080.00
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,649,000.000	2,781,450.00
GATEWAY CASINOS 3/18 (USD) TLB			725,462.290	691,909.66
GATX CORP 4.350% 02/15/2024 DD 11/05/18			589,000.000	650,192.18
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20			780,650.490	798,679.93

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GCAT 2020-NQM2 TR NQM2 A2 144A VAR RT 004/25/2065 DD 07/01/20			1,006,086.620	1,018,557.06
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	1,199,868.75
GCP APPLIED TECHNOLOGIES 144A 5.500% 04/15/2026 DD 04/10/18			130,000.000	133,900.00
GE CAPITAL FUNDING LLC 144A 4.400% 05/15/2030 DD 05/18/20			2,873,000.000	3,386,774.25
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			195,000.000	232,741.47
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12			86,000.000	100,814.34
GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07			340,000.000	468,709.11
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09			40,000.000	58,883.29
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20			532,000.000	595,701.68
GENERAL MOTORS CO 6.125% 10/01/2025 DD 05/12/20			440,000.000	533,706.24
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			4,700,000.000	5,025,728.38
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			774,000.000	826,571.22
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,256,000.000	1,300,371.52
GENERAL MOTORS FINANCIAL CO IN 3.200% 07/06/2021 DD 07/05/16			541,000.000	546,818.97
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			299,000.000	316,914.66
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			1,889,000.000	2,057,520.92
GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15			1,073,000.000	1,181,053.96
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			4,056,000.000	4,538,858.97
GENERAL MOTORS FINANCIAL CO IN 5.200% 03/20/2023 DD 05/15/20			915,000.000	1,003,287.72
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/05/2023 DD 01/05/18			621,000.000	620,410.22
GENERATION BRANDS 11/17 TL			447,430.150	446,311.57
GENESIS ENERGY LP / GENESIS EN 6.500% 10/01/2025 DD 08/14/17			477,000.000	463,882.50
GENESIS ENERGY LP / GENESIS EN 7.750% 02/01/2028 DD 01/16/20			705,000.000	675,037.50
GENESIS SALES FINANC AA D 144A 9.540% 08/20/2023 DD 01/31/19			2,079,000.000	2,092,721.40
GENTIVA HEALTH/KINDRED AT HOME			1,043,664.900	1,036,494.92
GENWORTH HOLDINGS INC 4.800% 02/15/2024 DD 08/15/18			1,846,600.000	1,726,571.00
GENWORTH HOLDINGS INC 6.500% 06/15/2034 DD 06/15/04			3,447,000.000	3,343,590.00
GENWORTH MORTGAGE HOLDING 144A 6.500% 08/15/2025 DD 08/21/20			179,000.000	193,767.50
GEORGIA-PACIFIC LLC 144A 2.100% 04/30/2027 DD 04/30/20			843,000.000	890,000.24
GETTY IMAGES 2/19 COV-LITE			827,865.050	813,377.41
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20			526,000.000	535,533.75
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,157,225.00
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20			2,299,000.000	2,316,242.50
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	632,875.00
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			1,025,000.000	1,090,343.75
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19			1,887,000.000	2,094,570.00
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20			2,571,000.000	2,578,813.38
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			898,000.000	956,523.87
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,184,000.000	2,265,545.69

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			789,000.000	882,874.15
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			2,614,000.000	2,876,427.82
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			1,534,000.000	1,658,944.30
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			1,949,000.000	2,176,607.40
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19			3,178,174.000	2,836,520.30
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	1,002,118.62
GLOBAL PAYMENTS INC 2.650% 02/15/2025 DD 08/14/19			3,078,000.000	3,296,181.36
GLOBALLOGIC 7/18 TLB			612,611.650	604,954.00
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16			60,000.000	68,860.20
GM FINANCIAL AUTOMOBILE 2 A2A 0.710% 10/20/2022 DD 06/17/20			2,932,847.220	2,942,218.25
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20			2,863,000.000	2,884,639.12
GM FINANCIAL AUTOMOBILE L 2 A3 2.670% 03/21/2022 DD 05/08/19			526,349.520	529,696.58
GM FINANCIAL AUTOMOBILE L 2 A4 1.010% 07/22/2024 DD 06/17/20			390,000.000	395,233.02
GM FINANCIAL AUTOMOBILE L 3 A4 0.510% 10/21/2024 DD 09/29/20			6,399,000.000	6,424,778.37
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			2,559,000.000	2,614,429.73
GM FINANCIAL CONSUMER AUT 1 A3 2.320% 07/18/2022 DD 01/18/18			337,024.900	338,542.96
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			1,268,000.000	1,291,216.32
GM FINANCIAL CONSUMER AUT 2 A3 2.650% 02/16/2024 DD 04/17/19			4,629,790.870	4,710,471.92
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			1,021,000.000	1,025,101.05
GM FINANCIAL CONSUMER AUT 4 A3 0.380% 08/18/2025 DD 10/14/20			4,752,000.000	4,760,110.72
GM FINANCIAL CONSUMER AUT 4 A4 0.500% 02/17/2026 DD 10/14/20			1,394,000.000	1,400,024.17
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	259,683.88
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20			1,064,000.000	1,070,293.13
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			1,698.740	1,705.87
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			124.810	125.26
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			910.940	973.01
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			87.550	89.06
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,269.430	1,274.53
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			74.150	74.43
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			48.830	49.04
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			1,532.040	1,556.20
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			6,424.710	6,521.56
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			658.170	661.06
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			133.320	133.85
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			382.930	392.37
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			1,463.160	1,464.32
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,517.010	1,585.07
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			3,134.610	3,138.04
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			3,847.060	3,948.82

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,252.740	3,265.31
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	12,771.910	14,768.53
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	6,019.820	6,106.24
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	906.310	931.14
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	8,057.880	9,261.95
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	850.350	936.12
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	4,454.240	5,044.48
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	6,831.290	8,160.56
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	32,375.890	38,050.05
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	11,748.400	13,813.93
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,496.430	2,881.98
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,366.940	3,473.54
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	1,147.280	1,303.48
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	2,199.630	2,261.84
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	10,296.580	12,014.85
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	12,286.050	14,258.44
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	119,484.230	137,767.57
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	7,677.850	8,098.83
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	157,758.750	176,315.86
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	66,989.000	74,673.11
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	89,051.490	102,046.90
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	2,790.680	3,082.82
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	866.990	894.39
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	4,602.590	5,620.60
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	14,656.920	18,214.17
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	5,124.920	6,096.27
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	116,859.780	141,178.07
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	32,148.140	38,826.55
GNMA	GTD REMIC P/T 10-26	QS VAR RT 02/20/2040 DD 02/20/10	8,449,360.430	1,695,176.59
GNMA	GTD REMIC P/T 11-121	FA VAR RT 03/16/2043 DD 09/16/11	655,943.410	652,788.52
GNMA	GTD REMIC P/T 17-H09	BI VAR RT 04/20/2067 DD 04/01/17	18,518,114.520	1,659,260.09
GNMA	GTD REMIC P/T 17-H24	QI VAR RT 11/20/2067 DD 12/01/17	9,268,797.723	1,132,665.62
GNMA	GTD REMIC P/T 18-153	AI 4.500% 09/16/2045 DD 11/01/18	7,880,829.070	1,154,081.22
GNMA	GTD REMIC P/T 20-18	GS VAR RT 02/20/2050 DD 02/20/20	4,433,257.650	746,865.60
GNMA	GTD REMIC P/T 20-85	IB 3.500% 10/20/2049 DD 06/01/20	12,027,348.376	1,009,793.32
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	112.110	130.53
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	72.936	73.23
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	49.338	50.59
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	34,220.610	40,068.97

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			54,111.120	60,284.47
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			72,442.850	80,687.40
GNMA II POOL #0784114 3.500% 02/20/2046 DD 03/01/16			4,333,742.182	4,681,943.37
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			70,047.790	75,620.78
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			138,354.180	149,407.50
GNMA II POOL #0MA2893 4.000% 06/20/2045 DD 06/01/15			249,986.327	275,437.09
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			3,874,094.479	4,245,004.85
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			189,947.303	208,539.16
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			154,631.983	169,288.42
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			166,723.636	179,996.57
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			2,720,265.301	2,945,084.02
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			71,137.389	76,462.00
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			1,605,821.834	1,725,281.90
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			1,348,709.121	1,447,730.95
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			208,892.189	224,093.12
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			1,200,720.344	1,287,390.80
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			486,641.897	525,202.99
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			1,458,793.894	1,571,092.88
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			191,737.064	205,478.19
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			915,233.493	986,566.31
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			719,838.929	770,982.49
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			680,301.822	727,795.68
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			1,174,715.439	1,267,104.29
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			1,861,055.542	1,990,845.52
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			17,104.830	18,302.79
GO DADDY 8/20 COV-LITE TLB			1,092,271.580	1,087,716.81
GO DADDY OPERATING CO LLC 144A 5.250% 12/01/2027 DD 06/04/19			30,000.000	31,575.00
GOEASY LTD 144A 5.375% 12/01/2024 DD 11/27/19			65,000.000	67,600.00
GOLDEN BEAR LLC 0.000% 12/31/2050 DD 12/14/18			1,696,668.542	1,832,902.54
GOLDEN ENTERTAINMENT 10/17			807,725.000	787,661.11
GOLDEN NUGGET INC 144A 6.750% 10/15/2024 DD 10/04/16			100,000.000	99,282.00
GOLDEN NUGGET/LANDRYS 9/17 INCREMENTAL COV-LITE TLB			706,035.950	680,110.31
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			714,000.000	901,617.55
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			353,000.000	489,253.07
GOLDMAN SACHS GROUP INC/T REGS 3.375% 03/27/2025			207,000.000	288,340.75
GOLDMAN SACHS GROUP INC/THE 3.500% 04/01/2025 DD 03/30/20			6,392,000.000	7,101,446.17
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			3,440,000.000	3,472,037.69
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			365,000.000	466,613.48
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17			927,000.000	929,566.16

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLDMAN SACHS GROUP INC/THE VAR RT	05/01/2029 DD 04/23/18		1,558,000.000	1,848,353.70
GOLDMAN SACHS GROUP INC/THE VAR RT	06/05/2023 DD 06/05/17		5,174,000.000	5,226,685.29
GOLDMAN SACHS GROUP INC/THE VAR RT	07/24/2023 DD 07/24/17		4,298,000.000	4,336,441.52
GOLDMAN SACHS GROUP INC/THE VAR RT	09/29/2025 DD 09/29/17		1,741,000.000	1,907,135.71
GOLDMAN SACHS GROUP INC/THE VAR RT	10/31/2022 DD 10/31/17		1,529,000.000	1,560,030.59
GOLDMAN SACHS GROUP INC/THE VAR RT	12/09/2026 DD 12/09/20		1,521,000.000	1,537,719.09
GOPHER RESOURCE 2/18 COV-LITE			528,857.020	523,568.45
GPMT 2019-FL2 LTD FL2 A 144A VAR RT	02/22/2036 DD 02/28/19		1,860,000.000	1,848,375.00
GRAFTECH 2/18 COV-LITE TLB			504,699.420	503,649.65
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD	12/22/20		442,000.000	446,972.50
GRAND AVENUE CRE 2 FL1 AS 144A VAR RT	06/15/2037 DD 06/06/19		706,000.000	702,434.70
GRAND AVENUE CRE 20 FL1 A 144A VAR RT	06/15/2037 DD 06/06/19		1,963,000.000	1,952,497.95
GRAY TELEVISION 10/18			457,944.700	454,317.78
GRAY TELEVISION 2/17 TLB			405,000.000	401,383.35
GRAY TELEVISION INC 144A 4.750% 10/15/2030 DD	10/19/20		35,000.000	35,656.25
GRAY TELEVISION INC 144A 7.000% 05/15/2027 DD	11/16/18		216,000.000	236,520.00
GREAT LAKES DREDGE & DOCK CORP 8.000% 05/15/2022 DD	05/24/17		95,000.000	97,430.10
GREAT WOLF TRUST 2 WOLF A 144A VAR RT	12/15/2036 DD 12/30/19		7,790,000.000	7,614,205.41
GREAT WOLF TRUST 2 WOLF C 144A VAR RT	12/15/2036 DD 12/30/19		1,134,000.000	1,055,824.77
GREAT WOLF TRUST 2 WOLF D 144A VAR RT	12/15/2036 DD 12/30/19		944,000.000	877,740.36
GREATBATCH/INTEGER 11/19 COV-LITE TLB			419,619.810	418,747.00
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD	09/28/98		21.220	0.00
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD	07/24/17		650,000.000	672,750.00
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD	08/21/19		1,440,000.000	1,488,960.00
GREENKO SOLAR MAURITIUS L 144A 5.550% 01/29/2025 DD	07/29/19		625,000.000	646,858.49
GREENWAY MEDICAL 2/17 COV-LITE TL			1,045,279.520	961,657.16
GREIF INC 144A 6.500% 03/01/2027 DD	02/11/19		80,000.000	84,600.00
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT	09/15/2028 DD 09/21/18		412,000.000	404,530.86
GREYSTONE COMMERCIAL HC1 A 144A VAR RT	09/15/2028 DD 09/21/18		1,350,000.000	1,333,439.55
GREYWOLF CLO IV LTD 1A A2 144A VAR RT	04/17/2030 DD 04/17/19		409,000.000	409,307.16
GRIFOLS 11/19 (USD) COV-LITE T			888,570.600	880,244.70
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD	08/17/20		379,000.000	390,665.62
GS MORTGAGE SECUR 3PCK XC 144A VAR RT	09/15/2031 DD 09/27/18		1,543,000.000	3,394.60
GS MORTGAGE SECUR 3PCK XD 144A VAR RT	09/15/2031 DD 09/27/18		1,906,000.000	8,767.60
GS MORTGAGE SECUR 3PCK XE 144A VAR RT	09/15/2031 DD 09/27/18		1,817,000.000	11,265.40
GS MORTGAGE SECUR RR3 A1P 144A VAR RT	07/18/2056 DD 12/01/06		5,003.036	500.30
GS MORTGAGE SECUR RR3 A1S 144A VAR RT	07/18/2056 DD 12/01/06		147,911.069	14,791.11
GS MORTGAGE SECUR 3PCK C 144A VAR RT	09/15/2031 DD 09/27/18		1,543,000.000	1,203,540.00
GS MORTGAGE SECUR 3PCK D 144A VAR RT	09/15/2031 DD 09/27/18		1,730,000.000	1,267,225.00

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As Of Date : 12/31/2020

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GS MORTGAGE SECURI 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	1,253,730.00
GS MORTGAGE SECURI BOCA B 144A VAR RT 06/15/2038 DD 06/26/19			938,000.000	920,367.01
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,456,538.43
GS MORTGAGE SECURI FARM A 144A VAR RT 01/10/2043 DD 12/01/17			690,000.000	759,162.91
GS MORTGAGE SECURI GC14 F 144A VAR RT 08/10/2046 DD 08/01/13			939,000.000	576,568.44
GS MORTGAGE SECURI GC14 G 144A VAR RT 08/10/2046 DD 08/01/13			1,674,000.000	932,051.23
GS MORTGAGE SECURI GC22 E 144A 3.582% 06/10/2047 DD 06/01/14			862,000.000	434,438.61
GS MORTGAGE SECURI GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			1,189,000.000	714,877.69
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	198,536.02
GS MORTGAGE SECURI HART D 144A VAR RT 10/15/2031 DD 10/31/18			1,082,000.000	1,027,696.58
GS MORTGAGE SECURI HART E 144A VAR RT 10/15/2031 DD 10/31/18			661,000.000	618,031.10
GS MORTGAGE SECURI ROCK A 144A 5.366% 05/03/2032 DD 05/01/05			3,804,000.000	4,386,719.54
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			479,650.587	201,453.24
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			5,477,000.000	5,345,724.53
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,132,647.62
GS MORTGAGE SECURIT 70P A 144A VAR RT 10/15/2036 DD 10/23/19			6,189,520.000	6,034,286.22
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	856,234.03
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13			59,248.300	59,754.63
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	2,940,516.00
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	6,968,456.24
GS MORTGAGE SECURITIES GC12 B VAR RT 06/10/2046 DD 05/01/13			842,000.000	880,850.13
GS MORTGAGE SECURITIES GC18 A3 3.801% 01/10/2047 DD 01/01/14			1,270,024.350	1,320,451.94
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	540,079.61
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	6,090,429.94
GS MORTGAGE SECURITIES GC32 D 3.345% 07/10/2048 DD 07/01/15			117,000.000	103,237.33
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15			5,000,000.000	5,566,067.00
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20			788,000.000	877,143.44
GS MORTGAGE SECURITIES GS2 A4 3.050% 05/10/2049 DD 05/01/16			4,828,087.000	5,242,211.33
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	603,302.96
GUARDIAN LIFE GLOBAL FUND 144A 1.100% 06/23/2025 DD 06/23/20			220,000.000	223,140.47
GUARDIAN LIFE GLOBAL FUND 144A 1.250% 11/19/2027 DD 11/19/20			330,000.000	330,047.05
GUARDIAN LIFE GLOBAL FUND 144A 1.400% 07/06/2027 DD 07/06/20			500,000.000	506,275.50
GVC HOLDINGS 2/20 COV-LITE TLB			437,625.000	437,760.67
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			2,087,000.000	2,087,000.00
H.B. FULLER 10/17 COV-LITE TLB			100,093.330	99,305.60
HALCYON LOAN ADVIS 3A A1R 144A VAR RT 10/18/2027 DD 12/21/17			5,402,944.726	5,369,846.29
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			289,658.540	288,234.86
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	495,049.50
HALLIBURTON CO 3.250% 11/15/2021 DD 11/14/11			2,210,000.000	2,247,889.39

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08			230,000.000	305,952.90
HANESBRANDS INC 144A 5.375% 05/15/2025 DD 05/04/20			1,350,000.000	1,428,327.00
HARBOR FREIGHT TOOLS 10/20 COV-LITE TLB			919,526.410	917,990.80
HARBOUR AIRCRAFT INVESTMEN 1 C 8.000% 11/15/2037 DD 11/15/17			5,593,552.946	2,237,421.18
HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB			1,391,081.280	1,390,497.02
HARLAND CLARKE 10/17 B7 0.000% 11/03/2023 DD 10/20/17			454,153.610	400,168.37
HARRAH'S 10/17 COV-LITE TL			0.030	0.00
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17			1,550,000.000	1,613,054.00
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	801,360.80
HASBRO INC 3.000% 11/19/2024 DD 11/19/19			1,630,000.000	1,764,965.42
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	695,765.02
HAT HOLDINGS I LLC / HAT 144A 5.250% 07/15/2024 DD 07/02/19			2,504,000.000	2,604,160.00
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20			267,000.000	285,356.25
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	557,512.36
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			639,000.000	654,975.00
HC2 HOLDINGS INC 144A 11.500% 12/01/2021 DD 11/20/18			549,000.000	546,255.00
HCA INC 3.500% 09/01/2030 DD 02/26/20			4,138,000.000	4,396,939.99
HCA INC 4.125% 06/15/2029 DD 06/12/19			2,040,000.000	2,366,566.45
HCA INC 5.000% 03/15/2024 DD 03/17/14			8,734,000.000	9,825,517.76
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,525,000.000	4,116,078.10
HCA INC 5.250% 06/15/2026 DD 03/15/16			1,798,000.000	2,127,935.72
HCA INC 5.375% 02/01/2025 DD 01/16/15			4,438,000.000	4,990,664.14
HCA INC 5.375% 09/01/2026 DD 08/23/18			85,000.000	97,699.00
HCA INC 5.500% 06/15/2047 DD 06/22/17			586,000.000	782,726.59
HCA INC 5.625% 09/01/2028 DD 08/23/18			2,291,000.000	2,703,380.00
HCA INC 5.875% 02/01/2029 DD 01/30/19			665,000.000	800,314.20
HCA INC 8.360% 04/15/2024 DD 04/15/94			952,000.000	1,113,840.00
HD SUPPLY 10/18 B5 TL			92,251.760	92,251.76
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			4,133,658.340	4,109,559.12
HEALTH CARE SERVICE CORP 144A 1.500% 06/01/2025 DD 06/01/20			1,562,000.000	1,603,248.22
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			245,000.000	240,060.80
HEARTHSIDE FOOD 4/18 COV-LITE TL			863,924.050	847,725.47
HEARTLAND DENTAL 4/18 COV-LITE			1,097,771.820	1,069,295.61
HELLENIC REPUBLIC GOVERNMENT 144A 1.500% 06/18/2030			1,140,000.000	1,505,742.64
HELLENIC REPUBLIC GOVERNMENT 144A 2.000% 04/22/2027			854,000.000	1,153,377.72
HELMERICH & PAYNE INC 4.650% 03/15/2025 DD 03/15/19			3,019,000.000	3,348,404.78
HEMPSTEAD II CLO LT 2A A1 144A VAR RT 08/10/2029 DD 08/10/17			5,983,175.660	5,987,627.15
HENRY COMPANY 9/16 COV-LITE TLB			637,721.220	636,739.13
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,756,420.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			1,377,000.000	1,356,345.00
HERTZ VEHICLE FINANC 1A D 144A 5.860% 02/25/2024 DD 01/24/18			500,000.000	490,481.60
HERTZ VEHICLE FINANC 4A D 144A 6.030% 07/25/2022 DD 06/08/16			500,000.000	490,438.90
HESS 3/20 TL			2,000,000.000	1,950,000.00
HESS CORP 3.500% 07/15/2024 DD 06/24/14			1,444,000.000	1,519,174.05
HESS MIDSTREAM OPERATIONS 144A 5.125% 06/15/2028 DD 12/10/19			165,000.000	172,476.15
HEWLETT PACKARD ENTERPRISE CO VAR RT 03/12/2021 DD 09/13/19			1,428,000.000	1,429,265.92
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/05/2021 DD 09/19/18			9,064,000.000	9,065,302.86
HILCORP ENERGY I LP / HIL 144A 5.000% 12/01/2024 DD 07/09/14			3,255,000.000	3,240,092.10
HILCORP ENERGY I LP / HIL 144A 5.750% 10/01/2025 DD 06/04/15			1,002,000.000	1,013,272.50
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			292,000.000	298,205.00
HILEX POLY 12/16 COV-LITE TL			1,213,684.850	1,205,723.08
HILEX POLY/NOVOLEX 6/18 INCREMENTAL COV-LITE TL			342,112.040	337,579.05
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			1,096,000.000	1,126,140.00
HILLENBRAND INC 5.750% 06/15/2025 DD 06/16/20			265,000.000	286,200.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			2,257,000.000	2,398,062.50
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			601,000.000	653,587.50
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			145,000.000	158,412.50
HILTON DOMESTIC OPERATING CO I 5.125% 05/01/2026 DD 05/01/19			1,963,000.000	2,026,797.50
HILTON GRAND VACATIO AA B 144A 4.220% 02/25/2039 DD 06/10/20			279,172.180	299,937.65
HILTON GRAND VACATIO AA C 144A 6.420% 02/25/2039 DD 06/10/20			139,586.070	155,940.57
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	3,122,420.68
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	289,788.21
HILTON WORLDWIDE FINANCE LLC / 4.875% 04/01/2027 DD 03/16/17			30,000.000	31,752.75
HIN TIMESHARE TRUST 2 A D 144A 5.500% 10/09/2039 DD 09/17/20			116,470.950	119,860.73
HIN TIMESHARE TRUST 2 A E 144A 6.500% 10/09/2039 DD 09/17/20			180,575.120	183,355.85
HOFFMASTER 6/18 COV-LITE TL			451,200.000	394,800.00
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,171,000.000	1,179,782.50
HOLOGIC INC 144A 3.250% 02/15/2029 DD 09/28/20			775,000.000	788,562.50
HOLOGIC INC 144A 4.625% 02/01/2028 DD 01/19/18			201,000.000	213,311.25
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			539,636.840	538,429.83
HOME PARTNERS OF AMER 2 F 144A 4.055% 01/17/2041 DD 11/17/20			200,000.000	210,000.00
HOMEWARD OPPORTUNITI 2 A2 144A VAR RT 05/25/2065 DD 06/01/20			1,715,000.000	1,770,759.97
HOMEWARD OPPORTUNITI 2 B1 144A VAR RT 05/25/2065 DD 06/01/20			194,000.000	202,818.72
HONDA AUTO RECEIVABLES 20 2 A2 0.740% 11/15/2022 DD 05/27/20			1,239,110.450	1,241,922.36
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20			6,900,000.000	6,967,316.41
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			5,123,000.000	5,226,863.20
HONDA AUTO RECEIVABLES 20 3 A3 0.370% 10/18/2024 DD 09/29/20			3,789,000.000	3,795,406.82
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20			1,806,000.000	1,812,025.54

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOWARD HUGHES CORP/THE 144A 5.375% 03/15/2025 DD 03/16/17			65,000.000	67,031.25
HOWMET AEROSPACE INC 5.125% 10/01/2024 DD 09/22/14			2,037,000.000	2,242,390.71
HPEFS EQUIPMENT TRU 1A A2 144A 1.730% 02/20/2030 DD 02/20/20			965,117.360	971,666.17
HPEFS EQUIPMENT TRU 1A A3 144A 1.760% 02/20/2030 DD 02/20/20			892,000.000	904,787.71
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20			290,000.000	295,307.06
HPLY TRUST 2019-HIT HIT B 144A VAR RT 11/15/2036 DD 05/31/19			0.004	0.00
HPS LOAN MANAGEMEN 16 A2R 144A VAR RT 01/20/2028 DD 08/29/19			1,187,000.000	1,187,367.97
HSBC HOLDINGS PLC 4.250% 03/14/2024 DD 03/12/14			2,961,000.000	3,266,999.31
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			1,875,000.000	2,047,172.68
HSBC HOLDINGS PLC VAR RT 04/18/2026 DD 08/18/20			3,089,000.000	3,159,310.55
HSBC HOLDINGS PLC VAR RT 11/07/2025 DD 11/07/19			340,000.000	362,072.40
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	85,226.64
HUB INTERNATIONAL 10/19 INCREM			742,500.000	743,658.30
HUB INTERNATIONAL 4/18 (USD)			970,912.890	952,407.29
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			2,599,000.000	2,718,008.21
HUBBARD RADIO 5/15 TLB			403,812.160	386,650.14
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20			1,337,000.000	1,440,617.50
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			1,062,000.000	1,103,152.50
HUDSONS BAY SIMO HBFL DFL 144A VAR RT 08/05/2034 DD 11/23/15			404,000.000	208,298.48
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17			640,000.000	706,400.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			715,000.000	809,001.05
HUNTINGTON INGALLS INDUSTRIES 3.844% 05/01/2025 DD 11/01/20			425,000.000	472,070.45
HUSKY ENERGY INC 3.500% 07-FEB-2028 NOTE			140,000.000	109,737.36
HUSKY ENERGY INC 4.000% 04/15/2024 DD 03/17/14			1,038,000.000	1,112,424.93
HUSKY IMS 3/18 COV-LITE TLB			50,000.000	48,653.50
HYATT HOTELS CORP 5.375% 04/23/2025 DD 04/23/20			390,000.000	440,745.64
HYLAND SOFTWARE 10/18			417,931.120	418,395.03
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			1,604,000.000	1,638,288.55
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,278,030.97
HYUNDAI CAPITAL AMERICA 144A 1.150% 11/10/2022 DD 11/10/20			550,000.000	550,593.47
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20			2,185,000.000	2,210,897.25
HYUNDAI CAPITAL AMERICA 144A 1.800% 10/15/2025 DD 09/18/20			1,126,000.000	1,154,444.74
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19			2,271,000.000	2,342,558.92
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			711,000.000	740,236.56
HYUNDAI CAPITAL AMERICA 144A 3.450% 03/12/2021 DD 03/12/18			707,000.000	710,499.65
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19			9,130,000.000	9,387,571.00
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			1,630,000.000	1,727,800.00
ICAHN ENTERPRISES LP / ICAHN E 4.750% 09/15/2024 DD 09/06/19			65,000.000	67,518.75
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19			115,000.000	123,280.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19			95,000.000	100,595.50
ICON BRAND HOLDINGS 1A A 144A 4.229% 01/25/2043 DD 11/29/12			447,359.458	176,834.21
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	862,050.00
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,096,000.000	1,150,800.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			2,336,361.000	2,499,906.27
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,472,396.000	2,639,183.83
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			3,518,000.000	3,645,527.50
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	676,500.00
IHS MARKIT LTD 144A 4.000% 03/01/2026 DD 12/01/17			805,000.000	922,208.00
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18			2,322,000.000	2,524,710.60
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			238,230.720	237,832.88
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			517,636.370	530,411.64
ILLINOIS ST 6.125% 07/01/2021 DD 07/01/10			517,500.000	526,152.60
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			168,000.000	184,800.00
IMG WORLDWIDE 5/18 TLB			2,976,663.043	2,733,558.97
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,249,000.000	4,550,457.92
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15			455,000.000	474,375.76
IMS HEALTH/IQVIA 3/20 TL2			3,857,263.690	3,821,121.12
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			1,095,000.000	1,163,656.50
INDIGO NATURAL RESOURCES 144A 6.875% 02/15/2026 DD 02/06/18			85,000.000	86,912.50
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			1,975,000.000	2,179,412.50
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	1,092,840.60
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	786,599.20
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			705,000.000	819,238.49
INDONESIA GOVERNMENT INTERNATI 4.450% 02/11/2024 DD 12/11/18			705,000.000	780,473.06
INDONESIA TREASURY BOND 6.125% 05/15/2028			21,667,000,000.000	1,562,637.35
INDONESIA TREASURY BOND 6.500% 06/15/2025			62,628,000,000.000	4,695,514.98
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	228,725.03
INDONESIA TREASURY BOND 7.000% 09/15/2030			25,709,000,000.000	1,980,771.88
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	804,115.33
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	575,616.88
INDONESIA TREASURY BOND 7.500% 08/15/2032			2,130,000,000.000	164,837.82
INDONESIA TREASURY BOND 8.125% 05/15/2024			7,083,000,000.000	555,641.38
INDONESIA TREASURY BOND 8.250% 05/15/2029			6,476,000,000.000	530,335.09
INDONESIA TREASURY BOND 8.375% 03/15/2024			9,770,000,000.000	764,704.88
INDONESIA TREASURY BOND 8.375% 09/15/2026			9,399,000,000.000	765,031.90
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	932,393.48
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	551,409.32
INEOS 10/17 (USD) TLB			106,700.000	105,396.13

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,645,000.000	1,667,618.75
INFORMATICA 2/20 (USD) COV-LIT			1,373,620.000	1,360,749.18
INFORMATICA 2/20 2ND LIEN COV-			519,000.000	527,174.25
ING BANK NV 144A 5.800% 09/25/2023 DD 09/25/13			1,094,000.000	1,242,239.68
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,772,000.000	1,785,290.00
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	70,089.48
INMARSAT 9/19 COV-LITE TLB			2,029,662.500	2,034,371.32
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,556,000.000	1,703,820.00
INSITE ISSUER LLC 1A C 144A 4.213% 09/15/2050 DD 09/18/20			128,000.000	131,374.41
INTEL CORP 4.100% 05/19/2046 DD 05/19/16			90,000.000	114,561.35
INTELLIGENT PACKAGING HOL 144A 9.000% 01/15/2026 DD 12/08/20			50,000.000	49,500.00
INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20			15,000.000	15,412.50
INTELSAT CONNECT FINANCE 144A 9.500% 02/15/2023 DD 08/16/18			2,351,000.000	634,770.00
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			312,000.000	223,080.00
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13			624,000.000	422,760.00
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13			1,892,000.000	85,140.00
INTERCONTINENTAL EXCHANGE INC 0.700% 06/15/2023 DD 08/20/20			1,290,000.000	1,304,506.32
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20			204,000.000	205,557.74
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20			516,000.000	534,036.97
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			264,000.000	277,860.00
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	806,267.58
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			2,305,000.000	1,779,557.43
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			1,025,000.000	761,571.31
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021			4,475,000,000.000	325,160.37
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18			529,000.000	626,233.45
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			840,000.000	867,291.60
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			3,415,000.000	3,818,038.30
INTERNET BRANDS 8/17 COV-LITE			890,100.000	877,086.74
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18			768,000.000	927,592.58
INTESA SANPAOLO SPA 144A 3.125% 07/14/2022 DD 07/14/17			233,000.000	241,283.09
INTESA SANPAOLO SPA 144A 6.500% 02/24/2021 DD 02/24/11			1,438,000.000	1,449,446.23
INTOWN HOTEL PORTF STAY F 144A VAR RT 01/15/2033 DD 02/06/18			626,000.000	615,910.57
INTRAWEST 7/17 (USD) TLB1			1,828,362.110	1,800,168.77
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20			271,443.000	269,407.18
ION MEDIA 7/19 TLB			3,165,212.580	3,159,926.68
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,142,751.88
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,510,445.69
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			3,011,000.000	3,108,857.50
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,095,000.000	1,196,287.50

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IRI 11/18 TLB			2,386,300.000	2,356,471.25
IRON MOUNTAIN INC 144A 4.500% 02/15/2031 DD 08/18/20			4,000,000.000	4,190,000.00
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			261,000.000	272,745.00
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	826,523.86
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			65,000.000	68,593.85
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			1,986,000.000	2,144,880.00
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			1,266,000.000	1,428,832.92
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			1,041,000.000	1,181,347.62
ISRAEL GOVERNMENT INTERNATIONA 2.750% 07/03/2030 DD 04/03/20			655,000.000	722,163.70
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	402,848.31
ISTAR INC 4.250% 08/01/2025 DD 12/16/19			85,000.000	83,937.50
ISTAR INC 4.750% 10/01/2024 DD 09/16/19			50,000.000	50,625.00
ITALY BUONI POLIENNALI DE 144A 1.850% 07/01/2025			620,000.000	825,497.47
ITALY BUONI POLIENNALI DE 144A 4.750% 08/01/2023			965,000.000	1,338,706.85
ITAU UNIBANCO HOLDING SA/ 144A 2.900% 01/24/2023 DD 01/24/20			2,052,000.000	2,100,242.52
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			809,000.000	841,854.76
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	213,225.75
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	6,085,267.64
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	227,447.19
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	209,957.66
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	1,144,132.65
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	419,236.39
J.P. MORGAN CHASE MARK D 144A VAR RT 06/05/2032 DD 06/01/17			469,000.000	452,478.49
J.P. MORGAN CHASE NINE A 144A VAR RT 09/06/2038 DD 09/01/16			1,235,000.000	1,338,688.01
J.P. MORGAN CHASE WIKI E 144A VAR RT 10/05/2031 DD 10/01/16			2,716,000.000	2,472,929.95
J2 GLOBAL INC 144A 4.625% 10/15/2030 DD 10/07/20			385,000.000	406,175.00
JACKSON MILL CLO LT 1A AR 144A VAR RT 04/15/2027 DD 05/30/18			1,840,061.606	1,834,506.46
JACKSON PARK TRUST LIC E 144A VAR RT 10/14/2039 DD 11/01/19			495,000.000	452,566.81
JACKSON PARK TRUST LIC F 144A VAR RT 10/14/2039 DD 11/01/19			3,497,000.000	3,024,875.62
JAGUAR HOLDING CO II / PP 144A 4.625% 06/15/2025 DD 06/05/20			1,139,000.000	1,201,200.79
JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20			501,000.000	534,817.50
JAMES HARDIE INTERNATIONA 144A 4.750% 01/15/2025 DD 12/13/17			672,000.000	683,565.12
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,600,000.000	4,553,006.40
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 06/20/2025			375,550,000.000	3,672,638.54
JBS INVESTMENTS II GMBH 144A 5.750% 01/15/2028 DD 07/30/19			1,388,000.000	1,485,173.88
JBS INVESTMENTS II GMBH 144A 7.000% 01/15/2026 DD 10/26/18			2,459,000.000	2,654,982.30
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19			333,000.000	382,537.08
JBS USA LUX SA / JBS USA 144A 5.750% 06/15/2025 DD 06/04/15			2,105,000.000	2,173,412.50
JDA SOFTWARE/BLUE YONDER 7/20 TLB			788,020.060	786,050.01

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			1,686,000.000	1,856,608.94
JEFFERIES GROUP LLC 5.125% 01/20/2023 DD 01/18/13			581,000.000	634,704.53
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,973,000.000	3,251,257.87
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			2,220,489.000	2,214,027.37
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,122,126.22
JO-ANN STORES 9/16 TL			1,218,669.400	1,170,434.47
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	359,411.06
JOSTENS/CHAMP ACQUISITION			260,204.530	258,513.20
JP MORGAN ALTERNATIVE LO S1 A1 VAR RT 04/25/2047 DD 05/31/07			292,522.117	283,725.13
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,342,887.54
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	1,652,719.77
JP MORGAN CHASE CO BKWD D 144A VAR RT 09/15/2029 DD 10/16/19			115,000.000	110,672.48
JP MORGAN CHASE CO BKWD E 144A VAR RT 09/15/2029 DD 10/16/19			1,176,000.000	1,119,957.36
JP MORGAN CHASE CO BKWD F 144A VAR RT 09/15/2029 DD 10/16/19			839,000.000	770,039.57
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	763,595.78
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			3,954,483.227	3,214,691.56
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20			4,040,000.000	4,073,297.68
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20			890,000.000	841,343.70
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18			7,834,000.000	8,374,158.22
JP MORGAN CHASE COM JP3 E 144A VAR RT 08/15/2049 DD 09/01/16			3,002,000.000	1,951,300.00
JP MORGAN CHASE COM LAQ A 144A VAR RT 06/15/2032 DD 07/06/18			1,174,393.381	1,156,724.87
JP MORGAN CHASE COM LAQ B 144A VAR RT 06/15/2032 DD 07/06/18			580,800.001	566,239.81
JP MORGAN CHASE COM LAQ C 144A VAR RT 06/15/2032 DD 07/06/18			3,005,600.010	2,915,187.96
JP MORGAN CHASE COM LAQ D 144A VAR RT 06/15/2032 DD 07/06/18			2,901,600.021	2,799,771.27
JP MORGAN CHASE COM LAQ E 144A VAR RT 06/15/2035 DD 07/06/18			1,377,600.008	1,315,724.56
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	1,027,470.92
JP MORGAN CHASE COMMERC CB18 AJ VAR RT 06/12/2047 DD 03/01/07			3,694,786.940	1,617,586.59
JP MORGAN CHASE COMMERC LDP9 AJ 5.411% 05/15/2047 DD 12/01/06			0.008	5.89
JP MORGAN CHASE COMMERC CB18 B VAR RT 06/12/2047 DD 03/01/07			0.005	0.00
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			23,656.117	1,064.53
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			10,889.720	11,204.10
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14			3,047,000.000	1,951,639.15
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			8,458,000.000	9,258,497.26
JPMBB COMMERCIAL MORTGA C30 A5 3.822% 07/15/2048 DD 07/01/15			4,594,000.000	5,187,315.56
JPMCC COMMERCIAL MORTG COR4 AS 4.290% 03/10/2052 DD 02/01/19			793,000.000	936,201.44
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,733,000.000	2,911,863.64
JPMDB COMMERCIAL MORTG COR6 XA VAR RT 11/13/2052 DD 11/01/19			10,774,105.369	709,563.18
JPMORGAN CHASE & CO 3.875% 09/10/2024 DD 09/10/14			2,322,000.000	2,600,207.74
JPMORGAN CHASE & CO VAR RT 03/13/2026 DD 03/13/20			3,076,000.000	3,231,005.27

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20			30,000.000	33,532.99
JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18			230,000.000	270,029.05
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20			861,000.000	944,164.83
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20			3,798,000.000	4,031,490.90
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			805,000.000	980,341.94
JPMORGAN CHASE & CO VAR RT 11/19/2026 DD 11/19/20			1,030,000.000	1,041,639.00
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20			1,005,000.000	1,037,662.50
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			122,105.860	0.00
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			114,311.959	49,154.14
JUICE PLUS+ 11/18 TL			799,458.710	705,122.58
K-MAC 3/18 TL			793,030.320	779,295.03
KAR AUCTION 9/19 COV-LITE B6 TLB			1,000,284.140	982,779.17
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			2,365,000.000	2,433,655.95
KAYNE CLO 5 LTD 5A A 144A VAR RT 07/24/2032 DD 07/24/19			352,702.000	353,187.67
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			650,000.000	721,932.39
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			1,270,000.000	1,289,050.00
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			75,000.000	97,523.95
KENYA GOVERNMENT INTERNAT 144A 6.875% 06/24/2024 DD 06/24/14			2,384,000.000	2,609,693.28
KEURIG DR PEPPER 2/19 TL			928,044.190	921,083.86
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20			877,000.000	992,960.87
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			7,875,909.490	8,256,591.58
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			1,737,000.000	1,802,137.50
KIK CUSTOM PRODUCTS 12/20 TLB			894,000.000	892,882.50
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			20,000.000	22,624.96
KINDER MORGAN INC 144A 5.000% 02/15/2021 DD 11/05/13			1,214,000.000	1,217,582.81
KINDER MORGAN INC 3.150% 01/15/2023 DD 08/10/17			806,000.000	847,678.74
KINDER MORGAN INC 4.300% 03/01/2028 DD 03/01/18			185,000.000	216,961.38
KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12			2,224,000.000	2,264,141.51
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			2,116,000.000	2,407,569.10
KKR INDUSTRIAL PORT AIP F 144A VAR RT 03/15/2037 DD 03/30/20			0.001	0.00
KOC HOLDING AS 144A 5.250% 03/15/2023 DD 03/15/16			465,000.000	480,112.50
KONTOOR 5/19 COV-LITE TLB			460,866.680	456,258.02
KOREA NATIONAL OIL CORP 144A 2.875% 03/27/2022 DD 03/27/17			2,000,000.000	2,059,300.00
KRAFT HEINZ FOODS CO 144A 3.750% 04/01/2030 DD 09/25/19			1,465,000.000	1,565,749.96
KRAFT HEINZ FOODS CO 144A 3.875% 05/15/2027 DD 05/18/20			1,083,000.000	1,166,782.96
KRAFT HEINZ FOODS CO 144A 4.250% 03/01/2031 DD 05/18/20			2,065,000.000	2,302,594.00
KRAFT HEINZ FOODS CO 144A 4.875% 10/01/2049 DD 09/25/19			896,000.000	1,045,294.50
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			830,000.000	866,745.55
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			1,315,000.000	1,448,170.52

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			4,003,000.000	4,331,025.39
KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12			2,804,000.000	3,289,859.23
KRAFT HEINZ FOODS CO 5.000% 07/15/2035 DD 07/15/16			70,000.000	84,856.97
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16			991,000.000	1,178,353.07
KRATON POLYMERS LLC / KRA 144A 4.250% 12/15/2025 DD 12/21/20			45,000.000	45,904.50
KREF 2018-FL1 LTD FL1 A 144A VAR RT 06/15/2036 DD 11/28/18			7,949,500.000	7,929,626.25
L BRANDS INC 144A 6.625% 10/01/2030 DD 09/30/20			483,000.000	537,337.50
L BRANDS INC 144A 6.875% 07/01/2025 DD 06/18/20			662,000.000	718,786.36
L BRANDS INC 144A 9.375% 07/01/2025 DD 06/18/20			270,000.000	332,100.00
L BRANDS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	466,480.26
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			811,000.000	910,347.50
L BRANDS INC 7.500% 06/15/2029 DD 06/20/19			1,292,000.000	1,437,350.00
L3HARRIS TECHNOLOGIES INC 1.800% 01/15/2031 DD 11/25/20			230,000.000	233,482.04
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19			532,000.000	637,910.70
L3HARRIS TECHNOLOGIES INC 4.854% 04/27/2035 DD 04/27/15			330,000.000	431,335.26
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			682,000.000	670,065.00
LADDER CAPITAL FINANCE HO 144A 5.250% 03/15/2022 DD 03/16/17			2,321,000.000	2,332,605.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			3,669,000.000	3,659,827.50
LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20			432,000.000	443,966.40
LAMAR MEDIA CORP 4.000% 02/15/2030 DD 06/15/20			166,000.000	172,225.00
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			524,000.000	546,270.00
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20			2,041,000.000	2,278,266.25
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16			979,000.000	1,023,348.70
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20			2,594,000.000	2,269,750.00
LAS VEGAS SANDS CORP 2.900% 06/25/2025 DD 11/25/19			1,888,000.000	1,975,664.96
LAS VEGAS SANDS CORP 3.200% 08/08/2024 DD 07/31/19			3,578,000.000	3,789,724.68
LAS VEGAS SANDS CORP 3.500% 08/18/2026 DD 07/31/19			4,307,000.000	4,608,895.89
LAUREATE EDUCATION INC 144A 8.250% 05/01/2025 DD 04/26/17			2,276,000.000	2,412,560.00
LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20			20,000.000	20,650.00
LCCM 2017-LC26 LC26 XA 144A VAR RT 07/12/2050 DD 06/01/17			11,407,770.055	738,082.72
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			381,574.550	343,279.73
LEARNING CARE 3/18 COV-LITE TLB			711,677.480	671,944.52
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20			470,000.000	470,587.50
LEIDOS INC 144A 2.950% 05/15/2023 DD 05/12/20			1,799,000.000	1,892,740.33
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,325,000.000	1,464,125.00
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			1,090,000.000	1,288,162.00
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15			276,000.000	304,980.00
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18			4,219,000.000	4,872,945.00
LES SCHWAB 10/20 COV-LITE TLB			1,090,000.000	1,088,637.50

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20			95,000.000	97,612.50
LEVEL 3 FINANCING INC 144A 4.625% 09/15/2027 DD 09/25/19			185,000.000	193,220.48
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16			1,240,000.000	1,281,292.00
LIBERTY LATIN 10/19 TLB			825,000.000	825,000.00
LIGHTSTONE 2/18 COV-LITE TLB			775,897.770	718,675.31
LIGHTSTONE 2/18 COV-LITE TLC			43,761.993	40,534.54
LIONS GATE 3/18 TLA			961,962.500	945,128.16
LIONS GATE CAPITAL HOLDIN 144A 5.875% 11/01/2024 DD 11/01/17			2,085,000.000	2,116,275.00
LIONS GATE CAPITAL HOLDIN 144A 6.375% 02/01/2024 DD 02/04/19			1,250,000.000	1,281,250.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,093,000.000	1,120,237.56
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			35,000.000	35,437.50
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,082,000.000	1,210,238.64
LL ABS TRUST 2020-1 1A B 144A 3.790% 01/17/2028 DD 09/23/20			124,000.000	126,118.02
LLOYDS BANK PLC REGS VAR RT 09/13/2021			865,000.000	1,185,072.18
LLOYDS BANKING GROUP PLC VAR RT 06/15/2023 DD 06/15/20			453,000.000	457,992.26
LMREC 2019-CRE3 IN CRE3 A 144A VAR RT 12/22/2035 DD 04/04/19			6,727,500.000	6,670,968.82
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			370,480.630	360,755.52
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19			5,707,500.000	5,657,844.75
LOANCORE 2019-CRE3 CRE3 A 144A VAR RT 04/15/2034 DD 05/30/19			1,778,118.900	1,750,380.25
LOGAN QUAKER LLC			3,091,034.340	3,145,844.56
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20			2,540,000.000	2,660,650.00
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	89,853.00
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			105,000.000	135,651.76
LOWE'S COS INC 1.700% 10/15/2030 DD 10/22/20			1,881,000.000	1,905,786.05
LSTAR COMMERCIAL MOR 5 A2 144A 2.776% 03/10/2050 DD 03/01/17			3,575,724.950	3,622,468.62
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			943,000.000	909,995.00
LUCID ENERGY GROUP 2/18 TL			369,135.600	350,294.92
LUMOS NETWORKS 10/17 COV-LITE TLB			111,837.460	111,446.03
M/I HOMES INC 5.625% 08/01/2025 DD 08/03/17			2,832,000.000	2,945,280.00
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,453,314.63
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			2,496,000.000	2,460,943.68
MACDONALD DETTWILER (MDA) 7/17 TLB			1,296,917.170	1,275,440.22
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11			999,000.000	1,014,592.35
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			1,854,000.000	1,992,132.42
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			1,565,000.000	1,636,053.00
MACY'S INC 144A 8.375% 06/15/2025 DD 06/08/20			678,000.000	752,919.00
MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19			1,000,000.000	956,822.00
MADISON PARK FUND 16A A2R 144A VAR RT 04/20/2026 DD 12/22/16			250,000.000	250,062.50
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	56,949.66

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAGICLAB/BUZZ MERGER/BUMBLE 10			1,087,275.000	1,085,915.90
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			1,403,000.000	1,427,552.50
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	544,122.46
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	738,307.87
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			4,468,000.000	1,186,403.99
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	716,808.30
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	872,662.98
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			3,480,000.000	926,606.83
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	1,012,340.90
MANITOWOC 10/18 TLB			167,895.334	158,661.09
MARATHON CRE 2018 F FL1 A 144A VAR RT 06/15/2028 DD 07/06/18			446,817.250	444,292.73
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			55,000.000	67,984.34
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			3,328,000.000	3,812,407.78
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			50,000.000	57,435.78
MARATHON PETROLEUM CORP 4.750% 12/15/2023 DD 12/15/18			1,152,000.000	1,275,271.05
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,485,000.000	1,770,087.00
MARB BONDCO PLC 144A 6.875% 01/19/2025 DD 01/19/18			2,750,000.000	2,842,840.00
MARB BONDCO PLC 144A 7.000% 03/15/2024 DD 03/15/17			535,000.000	548,380.35
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			558,000.000	595,742.22
MARRIOTT INTERNATIONAL INC/MD 5.750% 05/01/2025 DD 04/16/20			65,000.000	76,030.59
MARRIOTT OWNERSHIP RESORTS/MAR			280,033.860	273,733.10
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19			562,000.000	684,249.30
MASERGY COMMUNICATIONS 6/17 TL B			343,954.910	340,085.42
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			440,000.000	557,802.70
MASSMUTUAL GLOBAL FUNDING 144A 1.550% 10/09/2030 DD 10/09/20			470,000.000	469,771.37
MASTER CREDIT CARD T 1A B 144A 3.570% 07/21/2022 DD 01/24/19			200,000.000	199,718.76
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			5,969,000.000	5,849,620.00
MATCH GROUP 2/20 TLB			730,000.000	721,334.90
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	1,045,200.00
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,777,000.000	1,862,518.14
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	175,490.00
MATTAMY GROUP CORP 144A 4.625% 03/01/2030 DD 03/05/20			130,000.000	137,800.00
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			907,000.000	1,007,903.75
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			2,304,000.000	2,431,802.88
MATTEL INC 5.450% 11/01/2041 DD 11/08/11			217,000.000	238,775.95
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,350,000.000	1,376,635.50
MAUSER PACKAGING SOLUTION 144A 7.250% 04/15/2025 DD 04/03/17			50,000.000	50,500.00
MAUSER PACKAGING SOLUTION 144A 8.500% 04/15/2024 DD 05/07/20			15,000.000	15,525.00
MAXLINEAR 4/17 COV-LITE TLB			483,459.150	481,646.17

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MCDERMOTT INTERNATIONAL/LUMMUS			626,430.000	626,166.90
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			740,000.000	792,027.17
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			4,335,000.000	4,465,266.75
MEGA BROADBAND 10/20 TLB 0.000% 10/19/2027 DD 10/07/20			635,000.000	630,764.55
MEITUAN 144A 2.125% 10/28/2025 DD 10/28/20			969,000.000	984,348.96
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			110,000.000	146,982.38
MERCEDES-BENZ AUTO LEASE B A3 3.210% 09/15/2021 DD 11/20/18			96,259.540	96,438.86
MERCER FIELD II CLO 1A A1 144A VAR RT 04/15/2029 DD 03/27/17			534,068.720	534,781.16
MERCER INTERNATIONAL INC 5.500% 01/15/2026 DD 07/15/18			65,000.000	66,178.13
MEREDITH 2/20 COV-LITE TL			656,867.300	644,551.03
MEREDITH CORP 144A 6.500% 07/01/2025 DD 06/29/20			45,000.000	47,700.00
MEREDITH CORP 6.875% 02/01/2026 DD 02/01/19			150,000.000	146,250.00
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			890,000.000	994,575.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,226,497.50
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			1,317,241.576	368,827.64
METROPOLITAN LIFE GLOBAL 144A 0.900% 06/08/2023 DD 06/08/20			916,000.000	927,612.29
MEXICAN BONOS 7.750% 05/29/2031			29,990,000.000	1,768,364.70
MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20			320,000.000	398,400.00
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			180,000.000	192,600.00
MGM 6/18 2ND LIEN COV-LITE TL			755,000.000	751,225.00
MGM GROWTH PROPERTIES OPE 144A 4.625% 06/15/2025 DD 06/05/20			825,000.000	883,575.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			152,000.000	161,709.76
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			1,053,000.000	1,132,922.70
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			603,000.000	654,948.45
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19			531,000.000	595,712.97
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	123,265.05
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			507,000.000	544,391.25
MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20			580,000.000	627,792.00
MICHAELS STORES 9/20 TLB			523,687.500	519,105.24
MICHAELS STORES INC 144A 8.000% 07/15/2027 DD 07/08/19			273,000.000	293,475.00
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			15,415.060	15,183.83
MICRO FOCUS 6/17 (SEATTLE			104,101.800	102,540.27
MICROCHIP TECHNOLOGY INC 144A 0.972% 02/15/2024 DD 12/17/20			3,241,000.000	3,248,933.28
MICROCHIP TECHNOLOGY INC 144A 2.670% 09/01/2023 DD 05/29/20			10,490,000.000	10,971,114.30
MICROCHIP TECHNOLOGY INC 144A 4.250% 09/01/2025 DD 05/29/20			2,211,000.000	2,339,112.64
MICROCHIP TECHNOLOGY INC 3.922% 06/01/2021 DD 05/29/18			4,669,000.000	4,735,296.21
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			103,000.000	111,498.86
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16			552,000.000	699,927.47
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	35,244.86

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	116,252.50
MIDCONTINENT 7/19 TL			779,865.140	776,293.36
MIDWEST CONNECTOR CAPITAL 144A 3.625% 04/01/2022 DD 03/11/19			3,483,000.000	3,544,015.19
MIDWEST CONNECTOR CAPITAL 144A 3.900% 04/01/2024 DD 03/11/19			1,982,000.000	2,031,550.00
MILANO 8/20 TLB			280,000.000	279,532.40
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			3,304,741.000	3,552,596.58
MILFORD CROSSING LLC			987,919.963	1,050,060.12
MILLICOM INTERNATIONAL CE 144A 4.500% 04/27/2031 DD 10/27/20			610,000.000	658,800.00
MINERALS TECHNOLOGIES INC 144A 5.000% 07/01/2028 DD 06/30/20			1,337,000.000	1,399,036.80
MISYS 6/17 (USD) COV-LITE TLB			73,483.710	71,899.40
MITEL NETWORKS 7/18 TL			783,999.660	707,073.62
MITSUBISHI UFJ FINANCIAL GROUP 3.677% 02/22/2027 DD 02/22/17			445,000.000	508,764.65
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/15/2024 DD 09/15/20			2,122,000.000	2,134,653.01
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			326,380.432	223,440.04
MMC NORILSK NICKEL OJSC V 144A 4.100% 04/11/2023 DD 04/11/17			1,200,000.000	1,258,939.20
MOLINA HEALTHCARE INC VAR RT 11/15/2022 DD 05/15/16			96,000.000	101,640.00
MOLSON COORS BEVERAGE CO 1.250% 07/15/2024			440,000.000	553,954.41
MONARCH 5/16 (USD) COV-LITE			871,889.940	861,810.90
MONEYGRAM PAYMENT 6/19 TLB			565,116.070	564,974.79
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			3,200,000.000	3,447,731.52
MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20			245,000.000	229,408.86
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19			980,000.000	1,016,750.00
MORGAN STANLEY 2.625% 11/17/2021 DD 11/17/16			740,000.000	754,606.19
MORGAN STANLEY 4.100% 05/22/2023 DD 05/21/13			1,129,000.000	1,225,229.51
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14			2,236,000.000	2,636,217.73
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			556,000.000	514,676.47
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14			867,000.000	569,972.91
MORGAN STANLEY BANK C20 D 144A 3.071% 02/15/2048 DD 01/01/15			4,770,000.000	4,190,194.10
MORGAN STANLEY BANK C9 D 144A VAR RT 05/15/2046 DD 05/01/13			854,000.000	724,326.67
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	971,300.00
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	305,860.00
MORGAN STANLEY BANK OF A C7 A4 2.918% 02/15/2046 DD 01/01/13			500,000.000	519,456.10
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			85,000.000	88,671.81
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	499,390.97
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	203,100.00
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,151,025.40
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,296,719.36
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,934,866.83
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,576,968.07

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY CAP 150E F 144A VAR RT 09/09/2032 DD 09/01/14			1,425,000.000	1,343,881.88
MORGAN STANLEY CAP PLND A 144A VAR RT 05/15/2036 DD 05/30/19			1,192,000.000	1,150,878.99
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,640,509.097	8,216,030.45
MORGAN STANLEY CAPI BPR E 144A VAR RT 05/15/2036 DD 05/15/19			1,467,000.000	885,492.49
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	604,999.88
MORGAN STANLEY CAPI CPT A 144A 3.350% 07/13/2029 DD 07/01/14			1,500,000.000	1,510,718.85
MORGAN STANLEY CAPI SUN F 144A VAR RT 07/15/2035 DD 08/02/18			1,343,000.000	1,263,914.89
MORGAN STANLEY CAPIT C3 B 144A VAR RT 07/15/2049 DD 10/01/11			740,000.000	746,559.51
MORGAN STANLEY CAPIT MP D 144A VAR RT 07/11/2040 DD 08/01/18			1,123,000.000	971,462.38
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			835,000.000	998,549.20
MORGAN STANLEY CAPITAL I H7 A3 3.005% 07/15/2052 DD 07/01/19			452,835.000	492,060.34
MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20			170,000.000	185,088.02
MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20			150,000.000	151,072.51
MORGAN STANLEY VAR RT 07/22/2025 DD 07/23/19			354,000.000	378,630.24
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17			800,000.000	913,355.96
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,308,000.000	3,370,801.32
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	776,250.00
MOTEL 6 TRUST 2017 MTL6 D 144A VAR RT 08/15/2034 DD 09/11/17			0.008	0.01
MOTEL 6 TRUST 2017 MTL6 E 144A VAR RT 08/15/2034 DD 09/11/17			0.001	0.00
MOTEL 6 TRUST 2017 MTL6 F 144A VAR RT 08/15/2034 DD 09/11/17			3,596,571.282	3,524,402.84
MOTEL 6 TRUST 2017 MTL6 G 144A VAR RT 08/15/2034 DD 09/11/17			1,171,573.882	1,148,141.12
MOUNTAIN VIEW CLO X 1A A1 144A VAR RT 04/15/2029 DD 03/25/19			524,000.000	523,782.54
MP CLO IV LTD 2A BRR 144A VAR RT 07/25/2029 DD 07/25/17			550,000.000	550,877.80
MPH ACQUISITION HOLDINGS 144A 5.750% 11/01/2028 DD 10/29/20			35,000.000	34,398.00
MPLX LP 5.250% 01/15/2025 DD 01/15/20			4,153,000.000	4,262,014.80
MPLX LP VAR RT 09/09/2022 DD 09/09/19			6,215,000.000	6,216,053.69
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,350,000.000	1,393,875.00
MSBAM COMMERCIAL M CKSV C 144A VAR RT 10/15/2030 DD 10/01/12			1,922,000.000	1,271,637.87
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			370,000.000	386,650.00
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	983,475.00
MSCI INC 144A 4.000% 11/15/2029 DD 11/07/19			1,600,000.000	1,704,000.00
MSCI INC 144A 4.750% 08/01/2026 DD 08/04/16			300,000.000	312,747.00
MSSG TRUST 2017-23 237P E 144A VAR RT 09/13/2039 DD 08/01/17			551,000.000	525,995.90
MTS SYSTEMS CORP 144A 5.750% 08/15/2027 DD 07/16/19			236,000.000	256,107.20
MULTIFAMILY CONNEC 01 M10 144A VAR RT 03/25/2050 DD 03/18/20			4,871,000.000	4,734,442.49
MULTIFAMILY CONNECT 01 M7 144A VAR RT 03/25/2050 DD 03/18/20			931,607.241	918,813.01
MULTIFAMILY CONNECT 01 M7 144A VAR RT 10/15/2049 DD 10/30/19			0.005	0.00
MULTIPLAN 6/16 COV-LITE TL			4,309,267.660	4,285,049.58
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			1,553,000.000	1,580,488.10

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MUTHOOT FINANCE LTD 144A 4.400% 09/02/2023 DD 03/02/20			1,660,000.000	1,688,213.36
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19			675,000.000	707,062.50
MVW 2020-1 LLC 1A C 144A 4.210% 10/20/2037 DD 07/22/20			99,881.020	105,334.52
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			374,304.360	389,003.10
MWI HOLDINGS 4/18 COV-LITE TLB			349,852.100	332,359.49
MYLAN INC 4.550% 04/15/2028 DD 10/15/18			635,000.000	754,889.34
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			786,000.000	551,119.62
NAI ENTERTAINMENT 4/18			1,077,314.560	997,862.61
NASCAR 7/19 COV-LITE TLB			580,694.420	577,698.04
NATIONAL BANK OF CANADA VAR RT 11/15/2024 DD 12/10/20			830,000.000	832,329.56
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			3,290,000.000	690,900.00
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	457,289.49
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	474,247.50
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	278,181.79
NATIONAL FUEL GAS CO 4.900% 12/01/2021 DD 12/01/11			1,332,000.000	1,368,722.50
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			3,874,000.000	4,468,428.18
NATIONAL SECURITIES CLEAR 144A 0.750% 12/07/2025 DD 12/07/20			645,000.000	646,650.75
NATIONAL SECURITIES CLEAR 144A 1.500% 04/23/2025 DD 04/23/20			530,000.000	548,633.10
NATIONAL VETERINARY/DINO GRAND			4,887,500.010	4,784,812.51
NATIONSTAR MORTGAGE HOLDI 144A 5.125% 12/15/2030 DD 12/04/20			20,000.000	20,904.40
NATIONSTAR MORTGAGE HOLDI 144A 6.000% 01/15/2027 DD 01/16/20			35,000.000	37,143.75
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	511,065.95
NATURA COSMETICOS SA 144A 5.375% 02/01/2023 DD 02/01/18			410,000.000	420,254.10
NATWEST GROUP PLC 6.125% 12/15/2022 DD 12/04/12			9,476,000.000	10,421,454.16
NATWEST MARKETS PLC 144A 2.375% 05/21/2023 DD 05/21/20			1,148,000.000	1,194,232.85
NAVICURE/WAYSTAR 9/19 TLB			977,612.500	974,562.35
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			3,403,000.000	3,556,135.00
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			2,452,000.000	2,605,250.00
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			1,045,000.000	1,115,537.50
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	1,068,822.40
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			2,368,000.000	2,418,320.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			643,000.000	671,935.00
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			1,180,594.680	1,192,164.51
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,019,738.830	1,017,444.42
NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13			5,172,000.000	5,275,440.00
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			405,000.000	440,947.80
NBTY 8/17 COV-LITE TL			1,572,187.500	1,556,025.41
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19			1,100,000.000	1,045,000.00
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			512,000.000	538,531.84

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,416,000.000	2,548,880.00
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			756,000.000	810,810.00
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	907,042.50
NCR CORP 144A 8.125% 04/15/2025 DD 04/13/20			934,000.000	1,040,139.76
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,361,426.60
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			4,036,000.000	4,321,506.64
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19			536,000.000	616,400.00
NETFLIX INC 144A 5.375% 11/15/2029 DD 04/29/19			232,000.000	273,470.00
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			5,492,000.000	6,193,328.40
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			2,671,000.000	3,072,905.37
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18			4,551,000.000	5,455,511.25
NETFLIX INC 6.375% 05/15/2029 DD 10/26/18			110,000.000	135,850.00
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,455,000.000	1,728,627.30
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	167,700.00
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,392,284.31
NEW ORLEANS HOTEL HNLA F 144A VAR RT 04/15/2032 DD 05/15/19			1,450,000.000	1,173,388.14
NEW RESIDENTIAL M NPL2 A1 144A VAR RT /08/25/2060 DD 09/10/20			1,185,847.450	1,194,472.23
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			675,061.100	689,350.52
NEW RESIDENTIAL M RPL2 A1 144A VAR RT 08/25/2025 DD 07/01/20			1,672,288.160	1,676,201.15
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			278,395.860	281,697.56
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			350,000.000	407,610.11
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16			740,000.000	949,610.48
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	371,031.30
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10			285,000.000	387,745.35
NEW YORK LIFE GLOBAL FUND 144A 0.950% 06/24/2025 DD 06/24/20			500,000.000	506,862.83
NEW YORK LIFE GLOBAL FUND 144A 1.200% 08/07/2030 DD 08/07/20			175,000.000	169,716.52
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	20,158.65
NEW YORK ST TRANSPRTN DEV CORP 1.610% 12/01/2022 DD 12/01/20			440,000.000	440,928.40
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			840,000.000	849,332.40
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			1,184,000.000	870,186.01
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20			2,014,000.000	2,216,004.20
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			2,700,000.000	2,832,003.00
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3			97,684.420	96,691.94
NEXSTAR BROADCASTING 6/19			1,468,652.050	1,457,093.76
NEXSTAR BROADCASTING INC 144A 4.750% 11/01/2028 DD 09/25/20			1,361,000.000	1,423,946.25
NEXSTAR BROADCASTING INC 144A 5.625% 07/15/2027 DD 07/03/19			175,000.000	187,468.75
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14			790,000.000	790,914.40
NEXTERA ENERGY CAPITAL HOLDING 2.250% 06/01/2030 DD 05/12/20			1,849,000.000	1,938,520.59
NEXTERA ENERGY CAPITAL HOLDING 2.800% 01/15/2023 DD 12/14/17			828,000.000	866,261.08

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19			280,000.000	288,929.39
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/04/2021 DD 05/04/18			141,000.000	141,189.03
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	686,940.00
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,610,000.000	1,802,024.70
NEXTGEAR FLOORPLAN 1A A2 144A 3.220% 02/15/2023 DD 03/14/18			12,120,000.000	12,159,775.42
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18			900,000.000	923,250.24
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18			359,000.000	368,231.54
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			3,851,000.000	4,111,635.68
NFP CORP 144A 7.000% 05/15/2025 DD 05/08/20			629,000.000	676,175.00
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			2,418,000.000	2,519,182.13
NIAGARA MOHAWK POWER CORP 144A 3.508% 10/01/2024 DD 09/25/14			365,000.000	400,804.86
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17			95,000.000	97,493.75
NIELSEN FINANCE LLC / NIE 144A 5.000% 04/15/2022 DD 04/11/14			189,000.000	189,497.07
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20			753,000.000	818,172.15
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20			562,000.000	635,762.50
NIGERIA GOVERNMENT INTERN 144A 6.750% 01/28/2021 DD 01/28/11			2,675,000.000	2,680,424.90
NISOURCE INC 0.950% 08/15/2025 DD 08/18/20			1,938,000.000	1,949,705.52
NISOURCE INC 1.700% 02/15/2031 DD 08/18/20			1,587,000.000	1,579,059.04
NISOURCE INC 3.600% 05/01/2030 DD 04/13/20			1,090,000.000	1,261,319.27
NISSAN AUTO LEASE TRUST 2 B A3 0.430% 10/16/2023 DD 09/29/20			4,312,000.000	4,318,192.90
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			1,597,000.000	1,626,611.09
NISSAN AUTO RECEIVABLES 2 A A3 2.900% 10/16/2023 DD 02/13/19			3,789,941.260	3,861,101.96
NISSAN MOTOR CO LTD 144A 3.522% 09/17/2025 DD 09/17/20			660,000.000	706,676.78
NISSAN MOTOR CO LTD 144A 4.810% 09/17/2030 DD 09/17/20			800,000.000	900,813.21
NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14			285,000.000	401,066.21
NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11			80,000.000	121,696.58
NORBORD INC 144A 6.250% 04/15/2023 DD 04/16/15			497,000.000	539,245.00
NORDEA BANK ABP 144A 3.750% 08/30/2023 DD 08/30/18			3,910,000.000	4,226,183.21
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			3,687,000.000	3,913,845.26
NORDEA BANK ABP 144A 4.875% 05/13/2021 DD 05/13/11			5,743,000.000	5,831,348.82
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			13,000,000.000	1,527,228.02
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,172,361.50
NORDIC INVESTMENT BANK 1.500% 01/24/2022			3,000,000.000	354,368.80
NORDSTROM INC 144A 8.750% 05/15/2025 DD 04/16/20			667,000.000	747,074.22
NORTH AMERICAN BANCARD 12/17			864,479.520	857,563.68
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06			1,248,001.645	1,260,172.16
NORTHRIVER MIDSTREAM FINA 144A 5.625% 02/15/2026 DD 10/15/20			35,000.000	36,148.00
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17			909,000.000	1,027,908.95
NORTHWEST FIBER/ZIPLY FIBER 5/			627,893.280	628,872.79

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	290,869.92
NORTONLIFELOCK INC 144A 5.000% 04/15/2025 DD 02/09/17			1,637,000.000	1,669,740.00
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			7,505,000.000	910,326.22
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			640,000.000	75,779.82
NOURYON HOLDING BV 144A 8.000% 10/01/2026 DD 10/01/18			3,132,000.000	3,327,750.00
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			110,000.000	117,207.20
NOVA GAS TRANSMISSION LTD 7.875% 04/01/2023 DD 04/01/93			1,088,000.000	1,254,595.70
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			2,627,000.000	2,830,237.87
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			2,693,000.000	2,814,185.00
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	947,015.00
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			3,515,000.000	3,616,232.00
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			4,558,000.000	4,986,800.32
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19			120,000.000	139,157.83
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			1,681,000.000	1,849,100.00
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18			169,000.000	184,632.50
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			1,270,000.000	1,341,170.80
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			6,537,000.000	6,896,535.00
NUMERICABLE / YPSO / ALTICE			970,200.000	964,543.74
NUMERICABLE / YPSO / ALTICE 3/			255,362.220	249,596.15
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			303,975.000	296,971.41
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			1,049,000.000	1,117,185.00
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	790,230.00
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			823,000.000	890,082.73
NUSTAR LOGISTICS LP 6.375% 10/01/2030 DD 09/14/20			708,000.000	802,022.40
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20			894,000.000	983,160.72
NUTRITION & BIOSCIENCES I 144A 1.230% 10/01/2025 DD 09/16/20			6,610,000.000	6,680,159.92
NUTRITION & BIOSCIENCES I 144A 1.832% 10/15/2027 DD 09/16/20			1,477,000.000	1,522,291.51
NUTRITION & BIOSCIENCES I 144A 2.300% 11/01/2030 DD 09/16/20			150,000.000	154,503.32
NUTRITION & BIOSCIENCES I 144A 3.468% 12/01/2050 DD 09/16/20			85,000.000	92,333.39
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18			789,000.000	830,834.11
NXP BV / NXP FUNDING LLC 144A 2.700% 05/01/2025 DD 05/01/20			1,912,000.000	2,057,885.60
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16			3,591,000.000	3,784,720.41
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			2,434,000.000	2,660,429.52
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	366,396.96
OAKTREE CLO 2014-1 1A A1R 144A VAR RT 05/13/2029 DD 05/15/17			313,365.930	310,232.27
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			142,178.250	149,679.40
OCCIDENTAL PETROLEUM CORP 2.700% 02/15/2023 DD 06/22/12			137,000.000	136,869.85
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19			3,012,000.000	2,899,050.00
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			1,493,000.000	1,395,955.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OCCEIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			146,000.000	139,197.14
OCCEIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19			3,633,000.000	3,324,812.61
OCCEIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19			1,893,000.000	1,595,420.40
OCCEIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			986,000.000	1,055,217.20
OCCEIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			789,000.000	800,578.58
OCCEIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			1,859,000.000	2,018,409.25
OCCEIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19			2,387,000.000	2,577,960.00
OCCEIDENTAL PETROLEUM CORP VAR RT 08/15/2022 DD 08/08/19			3,817,000.000	3,740,660.00
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			353,000.000	321,230.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	329,418.76
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			2,225,000.000	2,227,316.23
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,529,837.30
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,270,000.000	1,270,957.58
OCTAGON INVESTMENT P 1A E 144A VAR RT 07/20/2032 DD 07/24/19			1,000,000.000	960,059.01
OCWEN FINANCIAL 12/16 TLB			466,649.490	463,149.62
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	240.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OLD REPUBLIC INTERNATIONAL COR 4.875% 10/01/2024 DD 09/25/14			709,000.000	808,347.46
OMNICOM GROUP INC 2.450% 04/30/2030 DD 02/21/20			610,000.000	647,876.03
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,325,514.87
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			35,000.000	36,316.35
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			31,000.000	34,875.00
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			1,419,000.000	1,521,877.50
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			834,000.000	911,145.00
ONEMAIN FINANCE CORP 6.125% 05/15/2022 DD 05/15/17			123,000.000	130,380.00
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			1,042,000.000	1,210,022.50
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			684,000.000	808,830.00
ONEMAIN FINANCE CORP 7.750% 10/01/2021 DD 09/24/13			1,105,000.000	1,163,012.50
ONEMAIN FINANCE CORP 8.875% 06/01/2025 DD 05/14/20			470,000.000	531,687.50
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			1,503,000.000	1,516,248.04
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	348,567.02
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19			1,143,000.000	1,234,300.90
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	211,318.74
ONEOK INC 4.450% 09/01/2049 DD 08/15/19			370,000.000	389,172.03
ONEOK INC 4.500% 03/15/2050 DD 03/10/20			80,000.000	83,886.80
ONEOK INC 7.500% 09/01/2023 DD 08/21/15			1,173,000.000	1,357,743.65
OPTION CARE/BIOSCRIP 5/19			613,800.000	612,523.29
ORACLE CORP 2.800% 04/01/2027 DD 04/01/20			525,000.000	579,010.96
ORACLE CORP 3.600% 04/01/2040 DD 04/01/20			145,000.000	169,822.11

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20			255,000.000	297,096.29
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			176,738.760	183,786.57
OREC 2018-CRE1 LTD CRE1 A 144A VAR RT 06/15/2036 DD 12/05/18			1,364,000.000	1,343,540.00
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	14,508.30
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			2,055,000.000	2,127,054.61
ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20			279,000.000	294,345.00
ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20			732,000.000	779,580.00
ORYX SOUTHERN/ORYX MIDSTREAM			1,129,599.980	1,100,659.63
OTIS WORLDWIDE 2/20 TL 0.000% 02/10/2023 DD 02/10/20			258,262.500	257,939.67
OTIS WORLDWIDE CORP VAR RT 04/05/2023 DD 07/05/20			1,309,000.000	1,309,310.14
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			1,132,000.000	1,157,061.35
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	312,372.50
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			238,000.000	251,090.00
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			490,000.000	496,125.00
OVINTIV EXPLORATION INC 5.375% 01/01/2026 DD 03/10/15			1,087,000.000	1,166,511.64
OVINTIV EXPLORATION INC 5.625% 07/01/2024 DD 06/26/12			50,000.000	53,556.71
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			68,000.000	78,746.73
OVINTIV INC 7.200% 11/01/2031 DD 11/05/01			160,000.000	189,361.95
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01			15,000.000	17,810.16
OWENS CORNING 4.200% 12/01/2024 DD 11/12/14			2,261,000.000	2,513,533.60
OZLM FUNDING III 3A A1RR 144A VAR RT 01/22/2029 DD 11/08/19			1,298,558.920	1,299,792.55
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,346,197.916	1,876,958.33
OZLM VIII LTD 8A A1RR 144A VAR RT 10/17/2029 DD 11/15/18			2,976,573.241	2,966,827.94
PACIFIC GAS AND ELECTRIC CO 1.750% 06/16/2022 DD 06/19/20			1,054,000.000	1,056,974.52
PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20			204,000.000	207,594.65
PACIFIC GAS AND ELECTRIC CO 2.500% 02/01/2031 DD 06/19/20			130,000.000	130,474.67
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/01/20			2,193,000.000	2,336,428.52
PACIFIC GAS AND ELECTRIC CO 3.300% 03/15/2027 DD 03/10/17			370,000.000	396,324.45
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18			573,000.000	615,353.97
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/2025 DD 06/24/20			1,632,000.000	1,654,317.63
PACIFICORP 4.150% 02/15/2050 DD 03/01/19			490,000.000	639,264.28
PALISADES CENTER T PLSD A 144A 2.713% 04/13/2033 DD 04/09/16			114,000.000	96,330.00
PALMER SQUARE LOAN 1A A1 144A VAR RT 02/20/2028 DD 02/24/20			7,479,019.330	7,428,109.64
PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18			6,719,748.422	6,694,421.69
PALMER SQUARE LOAN 5A A2 144A VAR RT 01/20/2027 DD 12/20/18			250,000.000	249,875.00
PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19			465,000.000	547,542.15
PANAMA GOVERNMENT INTERNATIONA 4.300% 04/29/2053 DD 04/29/13			140,000.000	177,451.40
PANASONIC CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	704,813.68
PANERA BREAD 6/17 TLA			2,353,957.750	2,216,639.62

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19			2,217,000.000	2,405,445.00
PARALLEL 2015-1 LTD 1A AR 144A VAR RT 007/20/2027 DD 01/22/18			1,532,501.569	1,567,030.36
PAREXEL INTERNATIONAL 8/17 TLB			739,682.020	726,160.63
PARK AEROSPACE HOLDINGS L 144A 3.625% 03/15/2021 DD 09/25/17			208,000.000	208,561.25
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,004,000.000	1,052,116.74
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			4,158,000.000	4,363,862.00
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			2,638,000.000	2,877,095.61
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,459,050.00
PARK PLACE LLC			916,777.397	1,243,815.73
PARSLEY ENERGY LLC / PARS 144A 4.125% 02/15/2028 DD 02/11/20			1,447,000.000	1,519,350.00
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			743,000.000	773,834.50
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			2,760,000.000	2,838,384.00
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			642,000.000	702,669.00
PARTY CITY 2/18 COV-LITE TL			301,105.073	277,871.81
PATHWAY VET 3/20 COV-LITE TL			50,913.400	50,837.03
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20			462,000.000	487,410.00
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			559,000.000	619,828.82
PEAK 10 7/17 TL			730,816.250	650,221.84
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	788,100.00
PENN NATIONAL GAMING 8/18 TL			197,576.410	194,836.03
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			50,000.000	52,187.50
PENNYMAC FINANCIAL SERVIC 144A 5.375% 10/15/2025 DD 09/29/20			15,000.000	15,862.50
PENSKE TRUCK LEASING CO L 144A 2.700% 11/01/2024 DD 09/17/19			1,224,000.000	1,311,301.07
PENSKE TRUCK LEASING CO L 144A 3.300% 04/01/2021 DD 11/12/15			605,000.000	607,780.81
PENSKE TRUCK LEASING CO L 144A 3.450% 07/01/2024 DD 05/01/19			3,349,000.000	3,649,407.55
PENSKE TRUCK LEASING CO L 144A 3.900% 02/01/2024 DD 05/10/18			2,009,000.000	2,193,771.46
PENTAIR FINANCE SARL 3.150% 09/15/2022 DD 03/15/13			3,308,000.000	3,384,805.24
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	668,313.56
PERFORMANCE FOOD GROUP IN 144A 6.875% 05/01/2025 DD 04/24/20			299,000.000	319,930.00
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	545,125.03
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,250,000.000	1,340,625.40
PERUSAHAAN PENERBIT SBSN 144A 3.400% 03/29/2022 DD 03/29/17			2,220,000.000	2,294,103.60
PERUSAHAAN PENERBIT SBSN 144A 4.325% 05/28/2025 DD 05/28/15			2,037,000.000	2,309,204.31
PERUSAHAAN PERSEROAN PERS 144A 5.450% 05/21/2028 DD 05/21/18			875,000.000	1,046,718.75
PERUSAHAAN PERSEROAN PERS 144A 5.500% 11/22/2021 DD 11/22/11			73,000.000	76,066.00
PERUVIAN GOVERNMENT INTERNATIO 2.392% 01/23/2026 DD 04/23/20			765,000.000	815,880.15
PERUVIAN GOVERNMENT INTERNATIO 2.780% 12/01/2060 DD 12/01/20			65,000.000	65,585.00
PERUVIAN GOVERNMENT INTERNATIO 3.230% 07/28/2121 DD 12/01/20			50,000.000	49,875.00
PETROBRAS GLOBAL FINANCE BV 5.093% 01/15/2030 DD 07/15/20			2,627,000.000	2,935,672.50

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PETROBRAS GLOBAL FINANCE BV 5.750% 02/01/2029 DD 02/01/18			1,010,000.000	1,177,660.00
PETROBRAS GLOBAL FINANCE BV 5.999% 01/27/2028 DD 07/27/18			270,000.000	316,037.70
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,585,000.000	2,008,987.50
PETROLEOS MEXICANOS 4.250% 01/15/2025 DD 01/15/16			2,062,000.000	2,093,961.00
PETROLEOS MEXICANOS 5.375% 03/13/2022 DD 03/13/18			843,000.000	870,827.43
PETROLEOS MEXICANOS 5.500% 01/21/2021 DD 07/21/10			2,485,000.000	2,491,212.50
PETROLEOS MEXICANOS VAR RT 03/11/2022 DD 03/12/18			862,000.000	871,051.00
PETSMART 9/16 TLB			5,670,551.660	5,654,560.70
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			1,343,000.000	1,379,932.50
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			3,398,000.000	3,398,000.00
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19			900,479.121	890,348.73
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19			1,959,500.000	1,935,006.25
PFS FINANCING CORP A A 144A 1.270% 06/15/2025 DD 06/25/20			2,598,000.000	2,634,150.39
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20			3,367,000.000	3,391,146.78
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20			2,577,000.000	2,590,533.64
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	772,125.00
PG&E CORP 5.250% 07/01/2030 DD 06/23/20			540,000.000	594,000.00
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			6,361,936.020	6,356,401.14
PHILIP MORRIS INTERNATIONAL IN 0.875% 05/01/2026 DD 11/02/20			1,900,000.000	1,907,893.66
PHILIP MORRIS INTERNATIONAL IN 1.750% 11/01/2030 DD 11/02/20			410,000.000	415,093.11
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,595,000.000	1,984,426.55
PHILIPPINE GOVERNMENT INTERNAT 2.650% 12/10/2045 DD 12/10/20			675,000.000	683,499.81
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			9,865,000.000	205,285.73
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	1,070,042.81
PHILLIPS 66 VAR RT 02/26/2021 DD 03/01/18			2,203,000.000	2,203,254.18
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			855,000.000	903,093.75
PILGRIM'S PRIDE CORP 144A 5.750% 03/15/2025 DD 03/11/15			108,000.000	110,872.80
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			1,877,000.000	2,035,812.97
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			2,830,000.000	3,163,882.33
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,390,947.499	3,379,689.56
PLANET FITNESS/UNITED PF 12/19			1,345,802.350	1,255,633.59
PLANTRONICS 5/18 COV-LITE TLB			648,912.630	633,702.11
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15			3,645,000.000	3,654,112.50
PLAYTIKA 12/19 COV-LITE TLB			1,182,750.000	1,188,533.65
PLAZA MEXICO PREF LLC			747,210.022	896,968.10
PLY GEM/PISCES MIDCO 3/18 TL			1,226,682.440	1,223,615.74
PODS 5/18 TLB			934,558.180	933,679.69
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	272,160.00
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,340,000.000	1,556,544.00

Asset Detail

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PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027			475,000.000	618,618.13
POSCO 144A 2.375% 11/12/2022 DD 11/12/19			675,000.000	693,609.75
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			5,043,000.000	5,305,034.28
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			3,321,000.000	3,428,932.50
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	441,956.25
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			1,906,000.000	2,029,890.00
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			3,789,000.000	4,011,603.75
POWER SOLUTIONS 4/19 (USD) COV-LITE TL			1,057,603.040	1,052,092.93
POWERSCOURT			23,296,549.843	24,855,158.91
PPC INDUSTRIES/SPECTRUM			185,844.750	174,601.14
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13			210,000.000	223,018.17
PPL CAPITAL FUNDING INC 3.950% 03/15/2024 DD 03/10/14			140,000.000	152,813.38
PPL CAPITAL FUNDING INC 4.125% 04/15/2030 DD 04/03/20			419,000.000	501,243.48
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			1,210,000.000	1,241,762.50
PQ CORP 6/20 INCREMENTAL COV-L			516,953.070	516,415.44
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17			70,000.000	60,900.00
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,441,356.964	965,709.17
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			129,372.598	73,742.38
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			141,832.582	85,808.71
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			358,644.499	229,532.47
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			1,408,004.961	774,402.73
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,030,468.290	587,366.93
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	576,000.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			349,200.253	223,488.16
PREGIS 7/19 COV-LITE TLB			821,700.000	817,591.50
PREGIS 8/20 INCREMENTAL TL			470,000.000	466,475.00
PREMIER DISTRIBUTION LLC			2,268,950.498	2,158,221.18
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	672,803.75
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			1,297,000.000	1,326,182.50
PRETIUM MORTGAGE RPL1 A1 144A VAR RT 05/27/2060 DD 07/14/20			1,648,327.750	1,660,372.24
PRICOA GLOBAL FUNDING I 144A 0.800% 09/01/2025 DD 09/01/20			1,585,000.000	1,587,430.85
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,801,246.25
PRIME SECURITY SERVICES B 144A 3.375% 08/31/2027 DD 08/20/20			115,000.000	114,137.50
PRIME SECURITY SERVICES B 144A 6.250% 01/15/2028 DD 01/28/20			65,000.000	69,783.35
PRIMO WATER HOLDINGS INC 144A 5.500% 04/01/2025 DD 03/22/17			304,000.000	313,880.00
PRINCE MINERALS 3/18 COV-LITE			690,968.060	643,291.26
PRINCIPAL LIFE GLOBAL FUN 144A 0.500% 01/08/2024 DD 12/08/20			235,000.000	235,509.24
PRINCIPAL LIFE GLOBAL FUN 144A 1.250% 06/23/2025 DD 06/23/20			135,000.000	137,821.56
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	639,669.70

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PRO MACH 2/18 TLB			748,825.000	734,514.95
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			73,380.000	73,380.00
PROGRESS RESIDENTI SFR3 G 144A 4.116% 09/17/2036 DD 08/22/19			174,000.000	173,130.00
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20			65,000.000	74,856.85
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			1,277,496.590	1,264,185.08
PROJESCT ALPHA (QLIK) 3/19 INCREMENTAL COV-LITE TLB			1,181,378.440	1,175,471.55
PROMETRIC 1/18 COV-LITE TL			1,060,461.370	1,030,238.22
PROQUEST 10/19 COV-LITE TL			603,910.160	602,400.38
PROTECTIVE LIFE GLOBAL FU 144A 1.082% 06/09/2023 DD 06/09/20			451,000.000	458,808.21
PROTECTIVE LIFE GLOBAL FU 144A 1.170% 07/15/2025 DD 07/15/20			1,120,000.000	1,138,770.18
PROTECTIVE LIFE GLOBAL FU 144A 1.737% 09/21/2030 DD 09/21/20			115,000.000	115,575.65
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			1,855,000.000	1,581,584.06
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	784,647.01
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,655,000.000	1,468,883.94
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	678,868.45
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN			1,470,000.000	1,289,676.92
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			2,080,000.000	2,132,000.00
PROVINCE OF QUEBEC CANADA 2.500% 04/09/2024 DD 04/09/19			325,000.000	347,724.00
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	432,957.60
PROVINCE OF QUEBEC CANADA REGS 0.200% 04/07/2025			680,000.000	852,388.36
PRPM 2019-4 LLC 4A A1 144A VAR RT 11/25/2024 DD 12/04/19			1,959,183.950	1,966,372.00
PRPM 2020-1 LLC 1A A1 144A VAR RT 02/25/2025 DD 02/21/20			2,043,819.160	2,048,379.13
PRPM 2020-2 LLC 2 A1 144A VAR RT 08/25/2025 DD 08/20/20			776,048.530	783,442.57
PRPM 2020-3 LLC 3 A1 144A VAR RT 09/25/2025 DD 10/09/20			738,494.570	744,508.42
PRPM 2020-5 LLC 5 A1 144A VAR RT 11/25/2025 DD 11/03/20			523,649.970	526,783.54
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17			265,000.000	318,941.39
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18			105,000.000	135,861.94
PTC INC 144A 3.625% 02/15/2025 DD 02/13/20			229,000.000	235,419.45
PTC INC 144A 4.000% 02/15/2028 DD 02/13/20			330,000.000	345,881.26
PUBLIC SERVICE ENTERPRISE GROU 0.800% 08/15/2025 DD 08/14/20			702,000.000	702,220.64
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,183,050.000	1,125,873.19
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12			575,000.000	608,691.68
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	149,303.06
PULTEGROUP INC 5.500% 03/01/2026 DD 03/01/16			2,262,000.000	2,691,587.74
QATAR GOVERNMENT INTERNAT 144A 2.375% 06/02/2021 DD 06/02/16			217,000.000	218,736.00
QATAR GOVERNMENT INTERNAT 144A 3.400% 04/16/2025 DD 04/16/20			2,379,000.000	2,622,847.50
QATAR GOVERNMENT INTERNAT 144A 4.000% 03/14/2029 DD 03/14/19			750,000.000	888,750.00
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19			550,000.000	750,409.00
QEP RESOURCES INC 5.625% 03/01/2026 DD 11/21/17			806,000.000	883,819.30

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As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QNB FINANCE LTD REGS 3.500% 03/28/2024			530,000.000	568,481.76
QUALITYTECH LP / QTS FINA 144A 3.875% 10/01/2028 DD 10/07/20			3,422,000.000	3,490,440.00
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,191,887.885	1,754,715.22
QUICKEN LOANS LLC / QUICK 144A 3.625% 03/01/2029 DD 09/14/20			1,393,000.000	1,420,860.00
QUICKEN LOANS LLC / QUICK 144A 3.875% 03/01/2031 DD 09/14/20			2,723,000.000	2,825,112.50
QUICKEN LOANS LLC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	491,050.00
QUIKRETE 11/16 COV-LITE TLB			1,122,291.700	1,117,387.28
QVC INC 4.750% 02/15/2027 DD 02/04/20			445,000.000	477,262.50
QVC INC 4.850% 04/01/2024 DD 03/18/14			371,000.000	399,752.50
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			815,900.000	806,925.11
RACE POINT IX CLO 9A A1AR 144A VAR RT 10/15/2030 DD 09/21/17			0.002	0.00
RACKSPACE HOSTING 11/17 COV-LITE TLB			875,522.910	873,552.98
RACKSPACE TECHNOLOGY GLOB 144A 5.375% 12/01/2028 DD 12/01/20			5,000.000	5,238.50
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,727,000.000	1,896,591.40
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			2,326,000.000	2,398,687.50
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			1,692,000.000	1,782,945.00
RATTLER MIDSTREAM LP 144A 5.625% 07/15/2025 DD 07/14/20			65,000.000	68,656.25
RAYONIER AM PRODUCTS INC 144A 7.625% 01/15/2026 DD 12/23/20			10,000.000	10,427.50
RAYTHEON TECHNOLOGIES CORP 3.650% 08/16/2023 DD 08/16/18			93,000.000	100,269.78
RAYTHEON TECHNOLOGIES CORP 4.350% 04/15/2047 DD 10/15/20			515,000.000	676,360.07
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	6,024,123.59
RCN CABLE 9/20 TL			640,000.000	640,300.80
RCO V MORTGAGE LLC 2 1 A1 144A VAR RT 09/25/2025 DD 09/25/20			770,936.610	772,286.98
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19			1,213,460.120	1,200,999.09
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			460,969.750	479,931.55
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19			1,393,199.700	1,422,222.28
RECKITT BENCKISER TREASUR 144A VAR RT 06/24/2022 DD 06/26/17			4,805,000.000	4,827,167.15
RED VENTURES 1/20 COV-LITE TLB			875,471.200	859,607.66
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20			1,100,000.000	1,146,750.00
REDROOF INN MEZZ 2.0 LLC			549,592.062	1,101,123.63
REFINITIV US HOLDINGS INC 144A 6.250% 05/15/2026 DD 10/01/18			121,000.000	129,167.50
REFINITIV US HOLDINGS INC 144A 8.250% 11/15/2026 DD 10/01/18			2,434,000.000	2,656,102.50
REFINITIV/THOMSON REUTERS (F&R) 10/18 (USD) COV-LITE TLB			2,224,794.350	2,220,166.78
REGIONALCARE/LIFEPOINT HEALTH			810,943.970	807,805.62
RELIANCE INDUSTRIES LTD 144A 5.400% 02/14/2022 DD 02/14/12			2,400,000.000	2,512,815.94
RENAISSANCE LEARNING 5/18 TL			667,875.000	655,245.48
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 02/25/2024 DD 01/01/20			493,559.450	502,985.10
RESIDENTIAL MORTGAGE 2 A2 144A VAR RT 05/25/2060 DD 06/01/20			1,706,000.000	1,724,462.68
RESIDENTIAL MORTGAGE 2 A3 144A VAR RT 05/25/2060 DD 06/01/20			705,000.000	726,969.21

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18			1,282,000.000	1,349,305.00
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			2,488.850	2,737.74
RESTON PLAZA LLC			1,473,701.040	1,177,117.23
RETL 2019-RVP RVP A 144A VAR RT 03/15/2036 DD 03/29/19			0.020	0.02
RETL 2019-RVP RVP C 144A VAR RT 03/15/2036 DD 03/29/19			330,000.000	317,730.44
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			146,000.000	166,293.18
REYNOLDS GROUP 1/17 (USD) TL			1,880,455.710	1,871,053.43
REYNOLDS GROUP 1/20 TLB			259,832.200	257,883.46
REYNOLDS GROUP ISSUER INC 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,476,000.00
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			999,000.000	1,011,287.70
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			2,315,000.000	2,382,713.75
RITE AID CORP 144A 7.500% 07/01/2025 DD 02/05/20			65,000.000	67,843.75
ROCKET SOFTWARE 11/18 COV-LITE TL			653,362.500	641,791.45
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,603,000.000	1,586,970.00
ROYAL BANK OF CANADA 2.250% 11/01/2024 DD 10/24/19			2,716,000.000	2,889,301.12
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			2,006,000.000	2,345,114.30
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20			675,000.000	732,375.00
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			895,000.000	793,323.09
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			518,000.000	520,137.85
ROYALTY PHARMA PLC 144A 1.200% 09/02/2025 DD 09/02/20			3,225,000.000	3,278,945.64
ROYALTY PHARMA/RPI 2/20 NEW RP 0.000% 02/07/2025 DD 02/05/20			3,533,865.640	3,532,498.03
ROYALTY PHARMA/RPI 2/20 REMAIN			538,218.070	537,679.86
RP ESCROW ISSUER LLC 144A 5.250% 12/15/2025 DD 12/15/20			1,023,000.000	1,069,096.38
RPM INTERNATIONAL INC 4.550% 03/01/2029 DD 02/27/19			745,000.000	867,886.68
RYDER SYSTEM INC 3.350% 09/01/2025 DD 05/07/20			858,000.000	953,728.96
RYDER SYSTEM INC 3.400% 03/01/2023 DD 02/26/18			602,000.000	637,751.74
RYDER SYSTEM INC 3.750% 06/09/2023 DD 06/19/18			1,615,000.000	1,738,254.18
S&P GLOBAL INC 1.250% 08/15/2030 DD 08/13/20			179,000.000	176,464.47
S&P GLOBAL INC 2.500% 12/01/2029 DD 11/26/19			1,080,000.000	1,177,948.69
SABERT 12/19 COV-LITE TLB			885,855.770	882,161.75
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			6,204,000.000	7,092,986.36
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16			2,377,000.000	2,874,036.26
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			4,469,000.000	4,909,774.30
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20			1,527,000.000	1,656,795.00
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			364,000.000	433,160.00
SAIC 2/20 INCREMENTAL TLB			962,426.660	961,223.63
SALEM FIELDS CLO L 2A A1R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,796,175.20
SALEM FIELDS CLO L 2A A2R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,795,668.40
SALESFORCE.COM INC 3.700% 04/11/2028 DD 04/11/18			999,000.000	1,178,738.25

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SALLY BEAUTY 6/17 (FIXED 4.5%)			328,051.390	328,871.52
SALLY BEAUTY 6/17 COV-LITE			140,170.940	138,885.57
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	279,755.15
SAN DIEGO GAS & ELECTRIC CO 1.700% 10/01/2030 DD 09/28/20			1,005,000.000	1,016,488.68
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			118,932.060	119,562.57
SANTANDER CONSUMER A BA C 144A 1.290% 04/15/2026 DD 08/26/20			302,000.000	304,582.10
SANTANDER CONSUMER BA A3 144A 0.460% 08/15/2024 DD 08/26/20			2,233,000.000	2,234,840.22
SANTANDER DRIVE AUTO REC 1 A2A 2.070% 01/17/2023 DD 04/22/20			1,366,225.180	1,372,742.49
SANTANDER DRIVE AUTO RECE 1 A3 2.030% 02/15/2024 DD 04/22/20			989,000.000	1,002,612.39
SANTANDER DRIVE AUTO RECE 2 A3 0.670% 04/15/2024 DD 07/22/20			882,000.000	884,896.66
SANTANDER DRIVE AUTO RECEI 1 B 3.210% 09/15/2023 DD 02/20/19			566,497.000	568,872.43
SANTANDER DRIVE AUTO RECEI 2 B 0.960% 11/15/2024 DD 07/22/20			673,000.000	677,148.64
SANTANDER DRIVE AUTO RECEI 2 C 1.460% 09/15/2025 DD 07/22/20			703,000.000	712,315.74
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19			1,952,000.000	1,992,201.83
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20			1,855,000.000	1,863,083.34
SANTANDER DRIVE AUTO RECEI 4 D 1.480% 01/15/2027 DD 11/24/20			719,000.000	725,993.00
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			5,620,000.000	5,864,341.87
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18			622,435.350	629,305.29
SANTANDER HOLDINGS USA INC 3.450% 06/02/2025 DD 06/01/20			1,458,000.000	1,592,288.37
SANTANDER RETAIL AUT A A2 144A 2.720% 01/20/2022 DD 04/17/19			3,208,122.485	3,214,368.05
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19			566,000.000	586,055.02
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			2,103,000.000	2,213,327.96
SAUDI ARABIAN OIL CO 144A 2.250% 11/24/2030 DD 11/24/20			520,000.000	529,538.85
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			840,000.000	933,673.11
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			690,000.000	809,085.14
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			755,000.000	913,398.11
SAUDI GOVERNMENT INTERNAT 144A 2.900% 10/22/2025 DD 04/22/20			595,000.000	641,023.25
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,244,000.000	3,406,378.20
SBA COMMUNICATIONS CORP 4.000% 10/01/2022 DD 04/01/18			590,000.000	595,900.00
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			1,090,000.000	1,118,045.70
SCF EQUIPMENT LEASI 1A A1 144A 3.040% 03/20/2023 DD 04/10/19			0.010	0.01
SCF EQUIPMENT LEASI 1A A2 144A 3.230% 10/20/2024 DD 04/10/19			696,191.160	698,381.03
SCF EQUIPMENT LEASI 2A A1 144A 2.220% 06/20/2024 DD 10/31/19			1,064,809.540	1,073,745.53
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			2,834,000.000	2,928,125.07
SCIENTIFIC GAMES 1/18 B5			4,634,001.710	4,519,310.17
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			3,030,000.000	3,126,626.70
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,171,978.90
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19			826,000.000	906,535.00
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,392,000.000	1,500,019.20

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCIENTIFIC GAMES INTERNAT 144A 8.625% 07/01/2025 DD 07/01/20			165,000.000	180,675.00
SCOTTS MIRACLE-GRO CO/THE 4.500% 10/15/2029 DD 10/22/19			80,000.000	86,200.00
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			300,000.000	311,779.51
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			533,000.000	555,652.50
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19			384,000.000	401,164.80
SEAWORLD 3/17 B5 TLB			1,558,523.640	1,511,767.93
SEDGWICK CMS 12/18 COV-LITE TL			857,500.000	842,853.90
SEG HOLDING LLC / SEG FIN 144A 5.625% 10/15/2028 DD 10/09/20			370,000.000	390,350.00
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			4,547,000.000	4,896,755.24
SENEGAL GOVERNMENT INTERN 144A 8.750% 05/13/2021 DD 05/13/11			1,036,000.000	1,060,198.89
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			1,044,000.000	1,085,107.50
SERVICE CORP INTERNATIONAL/US 3.375% 08/15/2030 DD 08/10/20			70,000.000	72,814.70
SERVICE CORP INTERNATIONAL/US 4.625% 12/15/2027 DD 12/12/17			544,000.000	579,360.00
SERVICE PROPERTIES TRUST 4.350% 10/01/2024 DD 09/18/19			1,107,000.000	1,093,162.50
SERVICE PROPERTIES TRUST 5.000% 08/15/2022 DD 08/16/12			164,000.000	166,870.00
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20			291,000.000	318,167.55
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20			30,000.000	34,569.58
SERVICENOW INC 1.400% 09/01/2030 DD 08/11/20			640,000.000	624,343.86
SEVEN GENERATIONS ENERGY 144A 5.375% 09/30/2025 DD 10/02/17			1,447,000.000	1,472,322.50
SEVEN GENERATIONS ENERGY 144A 6.750% 05/01/2023 DD 04/30/15			1,909,000.000	1,930,476.25
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15			1,211,000.000	1,226,137.50
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			470,746.470	464,273.70
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			533,000.000	377,189.12
SG COMMERCIAL MORT PREZ E 144A VAR RT 09/15/2039 DD 10/01/19			1,010,000.000	954,907.73
SG COMMERCIAL MORT PREZ F 144A VAR RT 09/15/2039 DD 10/01/19			1,076,000.000	966,688.95
SHACKLETON 2017-X 10A AR 144A VAR RT 04/20/2029 DD 02/07/20			1,750,000.000	1,737,156.75
SHEA HOMES LP / SHEA HOME 144A 4.750% 02/15/2028 DD 02/20/20			496,000.000	513,360.00
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20			538,000.000	552,795.00
SHELTER GROWTH CRE FL2 A 144A VAR RT 05/15/2036 DD 06/05/19			726,986.240	723,749.70
SHELTER GROWTH CRE FL2 AS 144A VAR RT 05/15/2036 DD 06/05/19			317,153.050	310,735.45
SHELTER GROWTH CRE FL2 E 144A VAR RT 05/15/2036 DD 06/05/19			2,140,145.418	2,118,754.66
SHELTER GROWTH CRE FL2 F 144A VAR RT 05/15/2036 DD 06/05/19			1,005,026.569	947,245.59
SHELTER GROWTH CRE FL2 G 144A VAR RT 05/15/2036 DD 06/05/19			866,431.545	767,706.00
SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17			581,000.000	656,378.10
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,348,000.000	1,401,920.00
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			1,240,000.000	1,314,931.90
SI GROUP/ADDIVANT 7/18 TL			1,009,400.000	987,950.25
SIERRA TIMESHARE 202 2A C 144A 3.510% 07/20/2037 DD 08/13/20			1,135,250.540	1,160,112.53
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,491,745.559	2,806,580.11

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SILVERSEA CRUISE FINANCE 144A 7.250% 02/01/2025 DD 01/30/17			702,000.000	726,570.00
SIMON PROPERTY GROUP LP 3.375% 10/01/2024 DD 09/10/14			105,000.000	114,178.90
SIMPAR EUROPE SA 144A 7.750% 07/26/2024 DD 07/26/17			565,000.000	595,374.40
SINCLAIR TELEVISION 12/16 TLB2			558,123.910	550,650.63
SINCLAIR TELEVISION 7/19 (600MM) TLB			767,250.000	757,337.13
SINCLAIR TELEVISION GROUP 144A 4.125% 12/01/2030 DD 12/04/20			35,000.000	35,813.05
SINCLAIR TELEVISION GROUP 144A 5.500% 03/01/2030 DD 11/27/19			50,000.000	52,000.00
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			1,860,000.000	1,528,660.06
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	835,104.61
SIRIUS COMPUTER 1/20 COV-LITE			1,258,062.350	1,239,983.99
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			2,070,000.000	2,203,256.26
SIRIUS XM RADIO INC 144A 4.625% 07/15/2024 DD 07/02/19			652,000.000	675,635.00
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			1,955,000.000	2,077,207.05
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			1,280,000.000	1,334,400.00
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			4,347,000.000	4,783,058.44
SITE CENTERS CORP 3.625% 02/01/2025 DD 01/22/15			103,000.000	106,533.52
SITEONE LANDSCAPE 8/18 COV-LITE TLE			318,965.158	316,572.92
SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16			583,000.000	583,507.21
SIX FLAGS ENTERTAINMENT C 144A 5.500% 04/15/2027 DD 04/13/17			25,000.000	25,687.50
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			1,012,000.000	1,092,960.00
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			1,566,000.000	1,616,998.39
SL GREEN OPERATING PARTNERSHIP VAR RT 08/16/2021 DD 08/07/18			1,200,000.000	1,197,212.20
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			1,557,000.000	1,637,563.43
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			380,925.820	388,834.26
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,591,195.760	4,498,855.34
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,825,568.430	2,697,792.27
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,765,627.150	1,663,618.75
SLIDE 2018-FUN FUN D 144A VAR RT 06/15/2031 DD 09/28/18			0.079	0.07
SLM CORP 4.200% 10/29/2025 DD 10/29/20			1,203,000.000	1,270,668.75
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	178,485.00
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15			541,000.000	522,065.00
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			1,558,000.000	1,242,505.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,262,000.000	1,015,910.00
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	183,777.50
SOCIETE GENERALE SA 144A 2.625% 01/22/2025 DD 01/22/20			1,681,000.000	1,780,329.48
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 09/29/15			1,365,000.000	1,602,168.75
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 11/18/20			525,000.000	556,694.25
SOFI CONSUMER LOAN PR 2 C 144A 4.250% 04/26/2027 DD 04/13/18			313,000.000	321,365.05
SOFI CONSUMER LOAN PR 3 A 144A 2.900% 05/25/2028 DD 06/07/19			617,386.390	623,878.46

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOLARWINDS 3/18 TLB			2,375,048.770	2,264,205.24
SOLENIS 6/18 (USD) COV-LITE TL			636,058.900	634,627.77
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	237,650.00
SOLERA 3/16 (USD) COV-LITE TL			702,675.080	696,526.68
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			5,027,000.000	5,209,228.75
SOUND PHYSICIANS 6/18 TL			487,500.000	483,058.88
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18			8,703,348.000	8,469,445.53
SOUND POINT CLO XII 2A BR 144A VAR RT 10/20/2028 DD 03/01/19			500,000.000	497,410.50
SOUND POINT CLO XV 1A AR 144A VAR RT 01/23/2029 DD 09/30/19			1,934,048.000	1,928,323.21
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			899,999.960	901,940.30
SOUTHERN CALIFORNIA EDISON CO 3.700% 08/01/2025 DD 08/02/18			367,000.000	411,721.12
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			626,000.000	684,653.54
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	289,786.17
SOUTHERN NATURAL GAS CO LLC / 4.400% 06/15/2021 DD 06/07/11			1,349,000.000	1,359,051.10
SOUTHWESTERN ELECTRIC POWER CO 4.100% 09/15/2028 DD 09/13/18			705,000.000	828,318.30
SOUTHWESTERN PUBLIC SERVICE CO 3.150% 05/01/2050 DD 05/18/20			300,000.000	332,999.82
SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024			565,000.000	710,703.79
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027			955,000.000	1,250,689.80
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			799,000.000	823,968.75
SPIRIT AEROSYSTEMS INC 144A 5.500% 01/15/2025 DD 10/05/20			251,000.000	264,779.90
SPIRIT LOYALTY CAYMAN LTD 144A 8.000% 09/20/2025 DD 09/17/20			1,998,967.000	2,238,843.04
SPRINGS WINDOW FASHIONS 6/18 C			633,750.000	621,341.18
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			1,129,000.000	1,488,563.92
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02			962,000.000	1,523,206.76
SPRINT COMMUNICATIONS INC 6.000% 11/15/2022 DD 11/14/12			573,000.000	620,272.50
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			1,503,000.000	1,758,510.00
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,183,000.000	3,806,342.81
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	911,037.14
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			277,000.000	320,710.60
SPRINT SPECTRUM CO LLC / 144A VAR RT 03/20/2023 DD 10/27/16			73,312.503	74,001.64
SRS DISTRIBUTION 5/18 COV-LITE TLB			840,650.010	826,241.27
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			305,389.660	301,114.20
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			236,303.380	232,995.13
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19			1,789,000.000	1,910,687.78
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			405,000.000	471,829.05
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			1,862,000.000	1,930,889.94
STANDARD CHARTERED PLC 144A VAR RT 10/14/2023 DD 10/14/20			938,000.000	947,380.00
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20			280,000.000	281,400.00
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17			95,000.000	99,987.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			656,000.000	685,520.00
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19			227,000.000	225,865.00
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			1,371,000.000	1,431,694.17
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			992,985.140	1,014,843.52
STARWOOD PROPERTY 7/19 TLB			706,062.500	699,001.88
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18			35,000.000	35,875.00
STATION CASINOS 2/20 COV-LITE			1,059,517.720	1,041,897.94
STATION CASINOS LLC 144A 4.500% 02/15/2028 DD 02/07/20			35,000.000	35,262.50
STATION PLACE SECURI 15 A 144A VAR RT 12/10/2021 DD 10/26/20			737,000.000	737,000.00
STERICYCLE 11/17 TL			167,273.320	165,600.59
STERICYCLE 6/19 INCREMENTAL TL			84,739.070	83,891.68
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			435,000.000	453,357.00
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	525,960.00
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,045,363.470	845,113.64
SUMITOMO MITSUI FINANCIAL GROU 2.142% 09/23/2030 DD 09/23/20			1,064,000.000	1,068,339.02
SUMITOMO MITSUI FINANCIAL GROU 2.348% 01/15/2025 DD 01/15/20			80,000.000	84,888.05
SUMITOMO MITSUI FINANCIAL GROU 2.696% 07/16/2024 DD 07/16/19			75,000.000	80,073.58
SUMITOMO MITSUI FINANCIAL GROU 3.944% 07/19/2028 DD 07/19/18			120,000.000	140,247.92
SUMMIT MATERIALS 11/17			173,683.740	172,417.59
SUNBIRD ENGINE FINAN 1A A 144A 3.671% 02/15/2045 DD 03/02/20			312,820.586	279,969.89
SUNCOR ENERGY INC 3.100% 05/15/2025 DD 05/13/20			1,506,000.000	1,647,647.11
SUNCOR ENERGY INC 9.250% 10/15/2021 DD 10/15/91			705,000.000	752,032.28
SUNCOR ENERGY VENTURES CO 144A 4.500% 04/01/2022 DD 03/29/12			3,177,000.000	3,290,607.27
SUNOCO LOGISTICS PARTNERS OPER 4.400% 04/01/2021 DD 11/17/15			5,184,000.000	5,216,404.25
SUNOCO LOGISTICS PARTNERS OPER 5.950% 12/01/2025 DD 11/17/15			95,000.000	112,069.36
SUNOCO LP / SUNOCO FINANC 144A 4.500% 05/15/2029 DD 11/24/20			447,000.000	464,880.00
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18			637,000.000	652,925.00
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			202,000.000	223,210.00
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			823,000.000	837,402.50
SWEDBANK AB 144A 1.300% 06/02/2023 DD 06/02/20			2,182,000.000	2,224,133.88
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17			570,000.000	586,642.50
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			5,510,917.498	1,206,859.31
SWITCH LTD 144A 3.750% 09/15/2028 DD 09/17/20			368,000.000	373,520.00
SYNCHRONY CARD ISSUANCE T A1 A 3.380% 09/15/2024 DD 09/26/18			7,680,000.000	7,848,152.83
SYNEOS HEALTH INC 144A 3.625% 01/15/2029 DD 11/24/20			1,244,000.000	1,247,439.67
SYNGENTA FINANCE NV 144A 3.933% 04/23/2021 DD 04/24/18			800,000.000	805,369.35
SYNGENTA FINANCE NV 144A 4.892% 04/24/2025 DD 04/24/18			575,000.000	617,121.79
SYNOVUS BANK/COLUMBUS GA VAR RT 02/10/2023 DD 02/12/20			500,000.000	506,354.68
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			387,000.000	401,830.22

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYSCO CORP 5.650% 04/01/2025 DD 04/02/20			3,587,000.000	4,264,948.42
SYSCO CORP 6.600% 04/01/2050 DD 04/02/20			265,000.000	408,142.91
T-MOBILE USA INC 144A 1.500% 02/15/2026 DD 06/24/20			1,336,000.000	1,367,890.32
T-MOBILE USA INC 144A 3.750% 04/15/2027 DD 04/09/20			665,000.000	757,302.00
T-MOBILE USA INC 144A 3.875% 04/15/2030 DD 04/09/20			1,353,000.000	1,567,044.60
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			5,076,000.000	5,189,372.48
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			1,634,000.000	1,756,370.26
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			2,628,000.000	2,834,718.48
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14			10,078,000.000	10,090,597.50
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			1,302,000.000	1,347,570.00
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	604,591.35
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	332,335.00
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	1,964,050.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			735,944.140	596,493.76
TACALA 1/18 COV-LITE TL			1,107,730.400	1,096,885.72
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,312,400.005	1,415,423.41
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			1,023,000.000	1,044,738.75
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			56,000.000	56,980.00
TALLGRASS ENERGY PARTNERS 144A 6.000% 03/01/2027 DD 02/20/20			66,000.000	68,392.50
TALLGRASS ENERGY PARTNERS 144A 6.000% 12/31/2030 DD 12/22/20			65,000.000	66,888.25
TAMKO BUILDING 4/19 COV-LITE T			355,500.000	353,722.50
TARGA RESOURCES PARTNERS 144A 4.875% 02/01/2031 DD 08/18/20			954,000.000	1,039,468.86
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	300,495.00
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	2,114,286.68
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			761,000.000	780,025.00
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			609,000.000	639,675.33
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19			1,702,000.000	1,847,861.40
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19			95,000.000	103,075.00
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			654,000.000	736,567.50
TAYLOR MORRISON COMMUNITI 144A 5.125% 08/01/2030 DD 07/22/20			412,000.000	461,440.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	125,628.75
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19			676,000.000	765,570.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,743,000.000	1,847,580.00
TCI-FLATIRON CLO 20 1A ER 144A VAR RT 07/17/2028 DD 03/05/19			1,000,000.000	984,598.00
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			210,000.000	284,298.68
TEAM HEALTH 1/17 COV-LITE TL			723,624.140	642,607.18
TECHNIPFMC PLC 3.450% 10/01/2022 DD 04/01/18			223,000.000	230,523.15
TEGNA INC 144A 4.750% 03/15/2026 DD 09/10/20			572,000.000	610,781.60
TEGNA INC 5.000% 09/15/2029 DD 09/13/19			791,000.000	835,626.24

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEKNI-PLEX 10/17 (USD)			925,043.060	911,370.93
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			400,000.000	487,236.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			422,000.000	458,925.00
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	419,760.00
TELENET 1/20 (USD) AR TL			1,390,000.000	1,370,025.70
TELESAT CANADA 11/19 TL			1,112,233.750	1,100,077.04
TELUS CORP 4.300% 06/15/2049 DD 05/28/19			190,000.000	241,012.72
TELUS CORP 4.600% 11/16/2048 DD 06/12/18			245,000.000	321,825.94
TEMPO ACQUISITION 5/17 COV-LITE TLB			1,341,796.100	1,330,055.39
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			608,000.000	646,000.00
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			1,716,000.000	1,773,571.80
TENCENT HOLDINGS LTD 144A VAR RT 04/11/2024 DD 04/11/19			4,200,000.000	4,194,666.00
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20			842,000.000	881,995.00
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,294,000.000	1,353,666.34
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			1,718,000.000	1,818,932.50
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20			2,441,000.000	2,543,473.18
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			879,000.000	931,740.00
TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20			1,205,000.000	1,316,462.50
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			919,000.000	941,993.38
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17			1,083,000.000	1,104,107.67
TENET HEALTHCARE CORP 7.000% 08/01/2025 DD 06/14/17			669,000.000	691,511.85
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			1,918,000.000	1,994,896.46
TENNECO INC 144A 7.875% 01/15/2029 DD 11/30/20			456,000.000	511,978.56
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			220,000.000	311,951.06
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,841,286.36
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	331,929.92
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			672,000.000	694,680.00
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,366,000.000	1,461,620.00
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			654,000.000	734,867.10
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19			95,000.000	104,737.50
TESLA AUTO LEASE TRUS A E 144A 4.640% 08/20/2024 DD 08/05/20			405,000.000	424,285.94
TESLA INC 144A 5.300% 08/15/2025 DD 08/18/17			3,453,000.000	3,599,752.50
TEXAS CROSSING LLC			1,786,331.821	2,504,894.52
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	254,275.93
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			405,000.000	449,763.28
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	1,048,813.96
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	303,485.91
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	654,133.57
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	582,414.74

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
THL CREDIT WIND RIV 1A AR 144A VAR RT 04/18/2029 DD 10/18/19			8,323,973.000	8,273,912.63
THYSSENKRUPP ELEVATOR 6/20 (US			638,608.570	636,571.40
TIBCO SOFTWARE 3/20 COV-LITE T			1,256,992.520	1,230,671.09
TIERPOINT 4/17 COV-LITE TL			615,409.520	612,074.00
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10			285,000.000	380,406.42
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			95,000.000	111,043.05
TITAN ACQUISITION LTD / T 144A 7.750% 04/15/2026 DD 03/28/18			65,000.000	67,600.00
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16			604,000.000	684,520.73
TOTAL PLAY TELECOMUNICACI 144A 7.500% 11/12/2025 DD 11/12/20			1,005,000.000	1,003,241.25
TOWNSQUARE MEDIA INC 144A 6.500% 04/01/2023 DD 04/01/15			115,000.000	117,024.00
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21			545,000.000	570,794.85
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			8,385,000.000	8,633,926.33
TOYOTA AUTO RECEIVABLES 2 A A3 2.910% 07/17/2023 DD 02/13/19			2,070,135.090	2,106,234.32
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	407,514.43
TOYOTA AUTO RECEIVABLES 2 A A4 2.100% 09/15/2022 DD 03/15/17			1,041,782.943	1,042,545.95
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			1,439,000.000	1,463,801.74
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,243,046.19
TOYOTA AUTO RECEIVABLES 2 C A4 1.980% 12/15/2022 DD 08/02/17			6,705,000.000	6,746,194.85
TOYOTA AUTO RECEIVABLES 2 D A2 0.230% 05/15/2023 DD 10/13/20			4,389,000.000	4,389,195.31
TOYOTA AUTO RECEIVABLES 2 D A3 0.350% 01/15/2025 DD 10/13/20			3,913,000.000	3,920,751.66
TOYOTA AUTO RECEIVABLES 2 D A3 3.180% 03/15/2023 DD 11/07/18			1,119,828.480	1,138,083.48
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,314,000.000	1,320,122.85
TOYOTA MOTOR CREDIT CORP 1.350% 08/25/2023 DD 05/26/20			2,485,000.000	2,551,255.57
TPG REAL ESTATE FIN FL2 A 144A VAR RT 11/15/2037 DD 11/29/18			3,040,684.914	3,021,680.63
TRADE ME 2/20 TL			684,397.400	674,131.44
TRADER 3/17 TL			296,205.080	293,983.54
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			130,000.000	141,989.56
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			2,073,000.000	2,150,737.50
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18			610,000.000	720,499.98
TRANSDIGM 2/20 COV-LITE TLE			189,406.620	185,381.73
TRANSDIGM 2/20 COV-LITE TLF			903,757.150	884,461.93
TRANSDIGM 2/20 COV-LITE TLG			524,278.969	513,410.66
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			4,328,000.000	4,609,320.00
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20			2,244,000.000	2,480,293.20
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			2,187,000.000	2,299,193.10
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,097,000.000	2,170,395.00
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			294,000.000	302,085.00
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,413,000.000	1,420,065.00
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			389,318.913	327,027.89

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSOCEAN INC 144A 8.000% 02/01/2027 DD 01/17/20			461,000.000	217,246.25
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			54,599.998	51,869.45
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			376,000.000	342,160.00
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			924,155.499	840,981.50
TRANSUNION 11/19 B5 COV-LITE			1,028,677.490	1,023,750.12
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			273,999.991	156,180.00
TRAVERSE MIDSTREAM 9/17 TLB			736,042.710	720,401.81
TREEHOUSE FOODS INC 4.000% 09/01/2028 DD 09/09/20			4,380,000.000	4,530,562.50
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15			445,000.000	485,717.50
TRI POINTE GROUP INC 5.250% 06/01/2027 DD 06/08/17			559,000.000	607,912.50
TRI POINTE GROUP INC 5.700% 06/15/2028 DD 06/10/20			335,000.000	378,215.00
TRICON AMERICAN HO SFR1 F 144A 4.882% 07/17/2038 DD 07/21/20			540,000.000	578,435.52
TRICORBRAUN 11/16 COV-LITE TL			477,759.210	474,056.58
TRILLIUM CREDIT CARD 2A A 144A 3.038% 01/26/2024 DD 02/07/19			2,878,000.000	2,883,131.18
TRIMBLE INC 4.150% 06/15/2023 DD 06/15/18			556,000.000	602,273.96
TRIMBLE INC 4.750% 12/01/2024 DD 11/24/14			151,000.000	172,588.11
TRINSEO 5/18 COV-LITE TL			232,830.000	230,611.13
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			910,000.000	982,800.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			930,000.000	983,475.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			725,000.000	793,875.00
TRONOX FINANCE 9/17 COV-LITE TLB			807,855.377	802,709.34
TRONOX FINANCE PLC 144A 5.750% 10/01/2025 DD 09/22/17			65,000.000	67,437.50
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	53,380.00
TRS FL GSGLPWDS EQUITY R US0001M -0.15BPS 2025 DEC 15			31,047,908.870	-31,389,156.44
TRS_FL GSGLPHCL EQUITY R US0001M 2025 DEC 15			7,794,142.230	8,300,504.27
TRS_FL GSGLPWDL EQUITY P US0001M +0.50BPS 2025 DEC 15			-31,026,827.040	0.00
TRS_FL GSGLPWDL EQUITY P US0001M 0.50BPS 2025 DEC 15			-9,507,813.650	0.00
TRTX 2019-FL3 ISSUE FL3 A 144A VAR RT 10/15/2034 DD 10/25/19			5,419,000.000	5,368,332.35
TRUIST BANK 1.500% 03/10/2025 DD 03/09/20			55,000.000	56,942.39
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20			1,381,000.000	1,448,895.75
TRUIST BANK 3.200% 04/01/2024 DD 03/18/19			270,000.000	293,075.21
TRUIST BANK VAR RT 08/02/2022 DD 07/26/18			705,000.000	706,891.33
TTM TECHNOLOGIES INC 144A 5.625% 10/01/2025 DD 09/28/17			80,000.000	81,900.00
TURKIYE VAKIFLAR BANKASI 144A 5.250% 02/05/2025 DD 02/05/20			1,107,000.000	1,090,395.00
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			330,000.000	332,649.24
TURKIYE VAKIFLAR BANKASI 144A 5.750% 01/30/2023 DD 01/30/18			2,750,000.000	2,771,472.00
TWITTER INC 144A 3.875% 12/15/2027 DD 12/09/19			1,131,000.000	1,204,515.00
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20			1,860,000.000	1,765,837.50
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20			1,225,000.000	1,147,289.06

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20			205,000.000	202,693.75
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			560,000.000	608,212.50
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			380,000.000	434,877.34
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19			1,505,000.000	1,767,963.48
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			1,040,000.000	1,240,240.62
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			10,000.000	11,946.88
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			780,000.000	931,825.78
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			495,000.000	613,683.98
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			220,000.000	275,816.41
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			85,000.000	106,668.36
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			900,000.000	1,149,855.47
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			505,000.000	666,126.56
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			1,110,000.000	1,453,623.05
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			695,000.000	914,277.93
U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14			295,000.000	389,065.82
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			1,405,000.000	1,921,392.38
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			1,110,000.000	1,559,073.04
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			70,000.000	99,123.83
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			1,015,000.000	1,433,449.60
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			355,000.000	510,978.13
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			50,000.000	74,199.22
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			215,000.000	329,588.28
U S TREASURY BOND 4.750% 02/15/2037 DD 02/15/07			530,000.000	807,939.45
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94			555,000.000	710,595.12
U S TREASURY NOTE 0.125% 09/30/2022 DD 09/30/20			27,303,000.000	27,304,066.45
U S TREASURY NOTE 0.125% 10/31/2022 DD 10/31/20			36,763,000.000	36,768,744.22
U S TREASURY NOTE 0.125% 11/30/2022 DD 11/30/20			8,439,000.000	8,439,988.97
U S TREASURY NOTE 0.125% 12/15/2023 DD 12/15/20			1,465,000.000	1,463,283.20
U S TREASURY NOTE 0.125% 12/31/2022 DD 12/31/20			14,070,000.000	14,071,648.86
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20			5,998,000.000	5,986,519.47
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			4,695,000.000	4,683,079.11
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			4,139,000.000	4,126,874.01
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			4,825,000.000	4,809,356.43
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20			6,249,000.000	6,225,322.16
U S TREASURY NOTE 0.250% 10/31/2025 DD 10/31/20			3,581,000.000	3,565,612.87
U S TREASURY NOTE 0.250% 11/15/2023 DD 11/15/20			320,000.000	320,900.01
U S TREASURY NOTE 0.375% 03/31/2022 DD 03/31/20			7,870,000.000	7,894,901.15
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20			2,053,000.000	2,060,458.16
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			9,274,000.000	9,287,041.56

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 0.375% 12/31/2025 DD 12/31/20			12,737,000.000	12,746,950.78
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20			12,685,000.000	12,801,939.85
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			4,954,000.000	4,915,296.88
U S TREASURY NOTE 0.625% 03/31/2027 DD 03/31/20			1,285,000.000	1,292,679.88
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			490,000.000	479,051.57
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20			2,077,000.000	2,076,675.48
U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20			19,716,000.000	19,651,306.87
U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19			4,077,000.000	4,229,250.47
U S TREASURY NOTE 1.500% 02/15/2030 DD 02/15/20			3,520,000.000	3,723,912.51
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			535,000.000	566,493.95
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			793,000.000	830,388.71
U S TREASURY NOTE 1.500% 10/31/2024 DD 10/31/19			1,008,000.000	1,056,470.62
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			5,218,000.000	5,471,766.00
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			850,000.000	904,054.69
U S TREASURY NOTE 1.625% 10/31/2026 DD 10/31/19			700,000.000	746,539.07
U S TREASURY NOTE 1.750% 06/30/2024 DD 06/30/19			11,118,000.000	11,717,329.69
U S TREASURY NOTE 1.750% 07/31/2024 DD 07/31/19			1,225,000.000	1,292,087.89
U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17			7,176,000.000	7,615,530.00
U S TREASURY NOTE 2.125% 05/31/2026 DD 05/31/19			1,210,000.000	1,320,932.42
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			1,065,000.000	1,180,901.95
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			205,000.000	220,839.45
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			315,000.000	343,989.84
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			2,060,000.000	2,287,404.68
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19			210,000.000	237,332.81
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			660,000.000	757,659.38
U S TREASURY NOTE 2.750% 07/31/2023 DD 07/31/18			1,205,000.000	1,285,678.51
U S TREASURY NOTE 2.875% 05/31/2025 DD 05/31/18			475,000.000	528,511.72
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			605,000.000	675,331.25
U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18			375,000.000	435,600.59
U.S. RENAL CARE 6/19 TLB			706,062.500	701,649.61
U.S.I. 11/19 INCREMENTAL TLB			257,400.000	256,596.91
U.S.I. 8/17 INCREMENTAL TLB			633,045.650	623,417.03
UAL 2007-1 PASS THROUGH TRUST 6.636% 01/02/2024 DD 06/26/07			510,406.001	509,165.71
UBER 6/18 COV-LITE TLB			1,327,477.000	1,324,158.31
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	1,099,462.50
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20			2,707,000.000	2,924,155.54
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			2,582,000.000	2,817,917.34
UBS AG REGS 5.125% 05/15/2024			4,544,000.000	5,000,672.00
UBS AG/LONDON 144A 1.750% 04/21/2022 DD 04/21/20			471,000.000	479,380.41

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			2,337,000.000	2,586,429.46
UBS COMMERCIAL MOR NYCH F 144A VAR RT 02/15/2032 DD 02/26/18			429,000.000	384,286.23
UBS COMMERCIAL MORTGAGE C10 XA VAR RT 05/15/2051 DD 05/01/18			0.280	0.01
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18			13,001,585.507	626,441.10
UBS COMMERCIAL MORTGAGE C8 XA VAR RT 02/15/2051 DD 02/01/18			0.129	0.01
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17			750,000.000	758,602.03
UBS GROUP AG 144A VAR RT 07/30/2024 DD 07/30/20			1,853,000.000	1,870,916.78
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,825,897.95
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12			1,437,000.000	818,645.39
UBS-BARCLAYS COMMERC C3 AS 144A 3.814% 08/10/2049 DD 09/01/12			874,000.000	911,553.16
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,164,553.65
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,792,479.44
UBS-BARCLAYS COMMERC C5 E 144A VAR RT 03/10/2046 DD 02/01/13			1,073,000.000	486,304.20
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	375,900.00
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,625,844.625	243,876.69
UBS-BARCLAYS COMMERCIAL C5 A4 3.185% 03/10/2046 DD 02/01/13			4,207,000.000	4,395,187.95
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13			5,598,000.000	5,872,575.74
ULTIMATE SOFTWARE 3/19			1,059,587.500	1,057,934.54
ULTIMATE SOFTWARE 6/20 INCREME			268,327.500	269,516.19
UNIFRAX 11/18 (USD) COV-LITE			708,373.620	646,851.37
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20			50,000.000	61,891.83
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			350,000.000	440,048.17
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			87,575.040	87,916.90
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			667,559.381	662,220.44
UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20			821,231.740	887,104.79
UNITED KINGDOM GILT REGS 0.500% 07/22/2022			585,000.000	807,793.08
UNITED PARCEL SERVICE INC 5.300% 04/01/2050 DD 03/24/20			200,000.000	301,389.01
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			874,000.000	916,869.70
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			2,797,000.000	2,943,842.50
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			1,115,000.000	1,187,475.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,571,000.000	1,680,970.00
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,597,000.000	1,690,743.90
UNITED SHORE FINANCIAL SE 144A 5.500% 11/15/2025 DD 11/03/20			1,005,000.000	1,060,275.00
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20			981,000.000	1,040,535.52
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13			450,000.000	589,362.45
UNITI GROUP LP / UNITI FI 144A 7.875% 02/15/2025 DD 02/10/20			144,000.000	154,686.24
UNIVAR 11/17 (USD) COV-LITE TLB3			468,368.230	465,942.08
UNIVERSAL HEALTH 10/18 TLA			1,393,102.000	1,379,170.98
UNIVERSAL HEALTH SERVICES 144A 5.000% 06/01/2026 DD 06/03/16			1,352,000.000	1,395,940.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL SERVICES 6/19			1,519,650.000	1,511,732.62
UNIVISION 3/17 C5 COV-LITE TL			871,076.550	865,092.25
UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20			100,000.000	107,405.00
UNIVISION COMMUNICATIONS 144A 9.500% 05/01/2025 DD 04/28/20			30,000.000	33,375.00
UPC FINANCING/SUNRISE 11/20 B1 COV-LITE TL			368,500.000	368,684.25
UPC FINANCING/SUNRISE 8/20 (US COV-LITE TL			368,500.000	368,684.25
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US BANCORP 0.850% 06/07/2024			2,855,000.000	3,609,867.39
US BANCORP 3.000% 07/30/2029 DD 07/29/19			1,261,000.000	1,408,415.63
US CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			14,000.000	14,350.00
US FOODS 6/16 COV-LITE TLB			2,443,727.780	2,404,579.27
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			645,000.000	689,343.75
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			516,000.000	539,220.00
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			315,000.000	336,287.70
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19			1,387,000.000	1,423,986.44
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			452,000.000	463,300.00
UTEX INDUSTRIES 5/14 COV-LITE 2ND LIEN TL			73,000.000	72,087.50
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			776,754.300	659,270.21
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			545,000.000	675,800.00
VALEANT 5/18 TLB			1,247,373.534	1,241,922.51
VALERO ENERGY CORP 1.200% 03/15/2024 DD 09/10/20			1,356,000.000	1,368,480.72
VALERO ENERGY CORP 2.150% 09/15/2027 DD 09/10/20			529,000.000	540,513.18
VALERO ENERGY CORP 2.700% 04/15/2023 DD 04/16/20			671,000.000	700,264.13
VALERO ENERGY CORP 2.850% 04/15/2025 DD 04/16/20			2,096,000.000	2,232,327.00
VALERO ENERGY CORP 3.400% 09/15/2026 DD 09/12/16			1,844,000.000	2,021,851.07
VALERO ENERGY CORP 3.650% 03/15/2025 DD 03/13/15			401,000.000	438,721.38
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21			280,000.000	287,350.00
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20			727,000.000	770,620.00
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			1,572,000.000	1,623,514.44
VEEAM SOFTWARE 2/20 TLB			1,251,771.920	1,243,948.35
VELOCITY COMMERCIAL 1 M4 144A VAR RT 05/25/2047 DD 04/01/17			117,000.000	118,774.11
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14			2,015,000.000	2,216,057.91
VEREIT OPERATING PARTNERSHIP L 4.625% 11/01/2025 DD 10/16/18			3,027,000.000	3,484,099.01
VERICREST OPPORT NPL5 A1A 144A VAR RT 03/25/2050 DD 02/21/20			549,800.040	550,311.52
VERICREST OPPORT NPL5 A1A 144A VAR RT 09/25/2049 DD 08/27/19			980,360.080	981,615.34
VERICREST OPPORT NPL8 A1A 144A VAR RT 11/25/2049 DD 10/22/19			1,146,261.250	1,146,778.10
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			5,981,000.000	6,033,333.75
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			407,000.000	462,453.75

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20			1,045,000.000	1,039,777.83
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20			565,000.000	569,295.99
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			1,562,000.000	1,881,006.87
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			360,000.000	469,662.68
VERIZON OWNER TRUST 2018 A A1A 3.230% 04/20/2023 DD 10/10/18			2,715,666.340	2,751,715.72
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			1,538,000.000	1,567,831.51
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			3,195,000.000	3,271,702.37
VERIZON OWNER TRUST 2020-B B A 0.470% 02/20/2025 DD 08/12/20			3,326,000.000	3,337,773.04
VERIZON OWNER TRUST 2020-C C A 0.410% 04/21/2025 DD 11/02/20			4,877,000.000	4,884,603.24
VERSCEND 8/18 TLB			1,053,151.430	1,051,045.13
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			2,208,000.000	2,392,920.00
VERTAFORE 5/18 TLB			1,265,924.000	1,265,924.00
VERTICAL HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			323,000.000	352,070.00
VERTICAL US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			816,000.000	864,960.00
VERTIV 3/20 COV-LITE TLB			1,745,060.000	1,732,792.22
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			1,181,546.420	1,204,971.76
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			2,023,039.430	2,039,691.07
VERUS SECURITIZATION 4 B1 144A VAR RT 05/25/2065 DD 07/01/20			121,000.000	124,569.50
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20			1,655,465.080	1,659,860.34
VIACOMCBS INC 4.200% 05/19/2032 DD 05/19/20			462,000.000	556,777.89
VIACOMCBS INC VAR RT 02/28/2057 DD 02/28/17			4,518,000.000	5,072,132.70
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19			496,000.000	520,800.00
VIATRIS INC 144A 2.300% 06/22/2027 DD 06/22/20			553,000.000	588,735.50
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			525,000.000	536,956.88
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			820,000.000	838,450.00
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			3,920,000.000	4,138,069.60
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			723,000.000	749,859.45
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			1,123,000.000	1,201,610.00
VIDEOTRON LTD 144A 5.375% 06/15/2024 DD 04/09/14			201,000.000	221,602.50
VIKING CRUISES LTD 144A 13.000% 05/15/2025 DD 05/15/20			258,000.000	308,310.00
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			911,000.000	890,938.69
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,458,000.000	2,568,610.00
VIRGIN MEDIA 10/19 COV-LITE			1,735,000.000	1,717,337.70
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			4,056,000.000	4,208,100.00
VIRGIN MEDIA SECURED FINA 144A 4.500% 08/15/2030 DD 06/29/20			400,000.000	418,000.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			200,000.000	216,750.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			3,416,000.000	3,548,370.00
VIRGINIA ELECTRIC AND POWER CO 2.750% 03/15/2023 DD 03/14/13			720,000.000	753,817.04
VIRTU 3/19 TLB			1,770,432.930	1,765,635.06

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VISA INC 2.050% 04/15/2030 DD 04/02/20			1,452,000.000	1,552,942.78
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			893,946.460	889,941.58
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			4,418,000.000	4,784,401.57
VISTRA OPERATIONS CO LLC 144A 4.300% 07/15/2029 DD 06/11/19			603,000.000	684,419.02
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			8,813,000.000	9,341,780.00
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,502,000.000	1,565,384.40
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			2,177,000.000	2,315,544.28
VIVID SEATS 6/17 COV-LITE TLB			1,099,406.210	1,032,760.21
VIZIENT 2/20 TLB			577,710.000	563,411.68
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			4,756,661.220	4,637,744.69
VMC FINANCE 2019-FL FL3 C 144A VAR RT 09/15/2036 DD 10/03/19			1,461,897.038	1,399,766.42
VMC FINANCE 2019-FL FL3 D 144A VAR RT 09/15/2036 DD 10/03/19			1,046,960.087	968,438.08
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	1,029,391.07
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			4,573,000.000	4,664,460.00
VNU 4/17 COV-LITE TLB4			3,195,016.140	3,182,140.23
VNU 5/20 B5 TLB			766,150.000	769,819.86
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	669,937.50
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			5,036,000.000	5,088,779.30
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			12,310,000.000	12,601,591.89
VOLKSWAGEN AUTO LOAN ENHA 2 A3 3.250% 04/20/2023 DD 11/21/18			1,465,835.590	1,491,869.12
VOLKSWAGEN GROUP OF AMERI 144A 1.250% 11/24/2025 DD 11/24/20			3,701,000.000	3,737,688.76
VOLKSWAGEN GROUP OF AMERI 144A 2.900% 05/13/2022 DD 05/13/20			4,466,000.000	4,607,120.06
VOLKSWAGEN GROUP OF AMERI 144A 3.125% 05/12/2023 DD 05/13/20			3,456,000.000	3,650,191.22
VOLKSWAGEN GROUP OF AMERI 144A 3.350% 05/13/2025 DD 05/13/20			597,000.000	656,314.96
VOLT LXXXV LLC NPL1 A1A 144A VAR RT 01/25/2050 DD 01/10/20			763,665.080	765,806.86
VOLT LXXXVII LLC NPL3 A1A 144A VAR RT 02/25/2050 DD 02/04/20			1,641,986.700	1,644,205.02
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	800,245.01
VTR COMUNICACIONES SPA 144A 5.125% 01/15/2028 DD 07/01/20			445,000.000	473,925.00
VTR FINANCE NV 144A 6.375% 07/15/2028 DD 07/01/20			445,000.000	486,162.50
VULCAN MATERIALS CO VAR RT 03/01/2021 DD 02/23/18			3,209,000.000	3,210,358.66
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			1,712,865.987	1,027,719.59
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	459,051.20
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14			3,885,000.000	4,293,937.47
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19			818,000.000	1,122,615.12
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19			680,000.000	878,086.62
WALTER INVESTMENT 12/13			4,112,000.000	1,254,160.00
WARNER MUSIC 6/18 COV-LITE TLF			652,425.570	650,690.12
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			40,956.650	40,291.10
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			233,864.790	231,673.48

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WASTE CONNECTIONS INC 3.500% 05/01/2029 DD 04/16/19			786,000.000	896,548.10
WASTE MANAGEMENT INC 1.150% 03/15/2028 DD 11/17/20			780,000.000	782,229.35
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			1,094,000.000	1,118,615.00
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20			95,000.000	102,837.50
WCA WASTE 8/16 TLB			411,755.220	410,898.77
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			490,000.000	516,837.29
WEA FINANCE LLC 144A 3.150% 04/05/2022 DD 04/05/17			103,000.000	104,754.65
WEB.COM 8/18 TL			471,347.030	464,078.86
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			1,157,000.000	1,195,805.78
WELLS FARGO & CO 2.625% 07/22/2022 DD 07/24/17			1,359,000.000	1,406,726.16
WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16			335,000.000	371,169.69
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	869,521.63
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			18,792,000.000	19,760,560.53
WELLS FARGO & CO VAR RT 04/30/2026 DD 04/30/20			7,768,000.000	8,178,829.17
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20			140,000.000	152,291.87
WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17			1,496,000.000	1,695,850.68
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20			2,021,000.000	2,151,601.02
WELLS FARGO & CO VAR RT 10/30/2025 DD 10/31/19			205,000.000	216,760.88
WELLS FARGO & CO VAR RT 07/27/2021			1,790,000.000	1,388,285.46
WELLS FARGO COMMERC C32 D 144A VAR RT 01/15/2059 DD 02/01/16			349,000.000	314,129.04
WELLS FARGO COMMERC LC5 F 144A VAR RT 10/15/2045 DD 09/01/12			2,020,000.000	1,451,330.61
WELLS FARGO COMMERC SOP D 144A VAR RT 01/15/2035 DD 02/14/20			188,000.000	179,006.61
WELLS FARGO COMMERCIAL C30 XA VAR RT 09/15/2058 DD 08/01/15			0.993	0.03
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	950,969.42
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,236,906.29
WELLS FARGO COMMERCIAL C41 XA VAR RT 11/15/2050 DD 11/01/17			8,453,797.715	528,709.81
WELLS FARGO COMMERCIAL C43 XA VAR RT 03/15/2051 DD 03/01/18			18,737,233.876	757,688.77
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	331,448.81
WELLS FARGO COMMERCIAL C49 A4 3.760% 03/15/2052 DD 03/01/19			338,000.000	390,400.99
WELLS FARGO COMMERCIAL C54 A4 3.146% 12/15/2052 DD 12/01/19			954,000.000	1,074,774.02
WELLS FARGO COMMERCIAL C54 XA VAR RT 12/15/2052 DD 12/01/19			4,378,981.972	268,629.97
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	6,643,309.14
WELLS FARGO COMMERCIAL M C48 B VAR RT 01/15/2052 DD 12/01/18			365,000.000	433,685.59
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13			1,529,000.000	1,272,892.50
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			1,989,000.000	2,187,561.87
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,780,000.000	3,161,666.20
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			1,587,000.000	1,626,675.00
WEST CORP 10/17 COV-LITE TL			962,355.280	930,279.98
WEST CORP 3/18 INCREMENTAL			212,613.720	204,508.88

Asset Detail

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As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18			30,000.000	33,150.00
WESTERN MIDSTREAM OPERATING LP 4.000% 07/01/2022 DD 06/28/12			198,000.000	203,540.04
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,543,000.000	1,599,319.50
WESTERN MIDSTREAM OPERATING LP 4.650% 07/01/2026 DD 07/12/16			119,000.000	124,877.41
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	789,360.00
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20			1,740,000.000	1,705,657.53
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			204,000.000	228,441.24
WESTINGHOUSE AIR BRAKE TECHNOL 3.200% 06/15/2025 DD 06/29/20			986,000.000	1,063,755.26
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			1,884,000.000	2,061,802.41
WESTINGHOUSE/BROOKFIELD WEC 1/20 COV-LITE TL			1,053,500.000	1,049,739.01
WESTLAKE AUTOMOBIL 1A A2A 144A 3.060% 05/16/2022 DD 02/20/19			19,399.100	19,420.06
WESTLAKE AUTOMOBIL 2A A2A 144A 0.930% 02/15/2024 DD 06/23/20			11,719,243.230	11,759,347.66
WESTLAKE AUTOMOBIL 2A A2A 144A 2.570% 02/15/2023 DD 06/17/19			1,202,934.642	1,208,249.21
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19			605,000.000	617,374.91
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			758,000.000	784,586.32
WESTLAKE AUTOMOBILE 3A A2 144A 0.560% 05/15/2024 DD 10/14/20			3,345,000.000	3,352,355.32
WESTLAKE AUTOMOBILE 3A A2 144A 2.150% 02/15/2023 DD 10/22/19			1,536,818.930	1,546,075.20
WESTLAKE AUTOMOBILE 3A B 144A 2.410% 10/15/2024 DD 10/22/19			1,543,000.000	1,567,380.63
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19			1,843,000.000	1,886,661.78
WESTPAC BANKING CORP 2.963% 11/16/2040 DD 11/16/20			339,000.000	360,992.29
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			793,641.606	989,399.66
WF ACP LLC			2,246,300.544	2,535,446.60
WF FRH LLC 0.000% 09/16/2024 DD 09/16/19			2,166,192.527	1,991,348.30
WF POST OAK LLC			2,525,778.719	2,413,338.62
WF SFG IND LLC			2,351,356.000	2,398,782.85
WF SGM JWM LLC			598,173.797	627,663.77
WF SGM LLC 0.000% 12/31/2023 DD 03/31/06			3,267,692.867	3,438,086.71
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			68,119.178	173,178.30
WFRBS COMMERCIAL MO C14 D 144A VAR RT 06/15/2046 DD 06/01/13			294,000.000	228,417.33
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13			2,804,000.000	1,758,200.81
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	642,961.94
WFRBS COMMERCIAL MO C18 E 144A VAR RT 12/15/2046 DD 12/01/13			1,652,000.000	872,912.83
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	100,450.00
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	222,597.20
WFRBS COMMERCIAL MO C22 D 144A VAR RT 09/15/2057 DD 09/01/14			1,378,000.000	1,145,199.16
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			5,824,000.000	2,582,881.10
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	902,867.36
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,624,319.97
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,322,805.03

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2020

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			390,927.064	336,197.27
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			895,000.000	954,293.75
WIDEPENWEST 6/17 TLB			1,972,229.090	1,961,815.73
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20			862,000.000	915,431.07
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	197,617.95
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			45,000.000	44,100.00
WMG ACQUISITION CORP 144A 5.500% 04/15/2026 DD 03/14/18			255,000.000	264,243.75
WOODSIDE FINANCE LTD 144A 4.600% 05/10/2021 DD 05/10/11			4,474,000.000	4,491,460.81
WORLD FINANCIAL NETWORK CR B A 2.490% 04/15/2026 DD 06/26/19			130,000.000	133,971.46
WORLD FINANCIAL NETWORK CR C A 2.210% 07/15/2026 DD 09/18/19			1,802,000.000	1,857,695.50
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18			371,000.000	378,666.56
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			2,126,000.000	2,161,362.82
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			561,000.000	562,948.08
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			1,713,000.000	1,747,326.12
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	882,399.00
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			1,279,063.850	1,305,962.69
WORLD OMNI AUTOMOBILE LEA A A3 2.940% 05/16/2022 DD 03/13/19			2,223,000.000	2,243,352.23
WORLD OMNI AUTOMOBILE LEA B A3 0.450% 02/15/2024 DD 10/14/20			2,216,000.000	2,221,582.77
WORLD OMNI SELECT AU 1A B 144A 3.680% 07/15/2023 DD 11/14/18			172,000.000	173,757.34
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			423,000.000	437,724.92
WORLD OMNI SELECT AUTO TR A A2 0.470% 06/17/2024 DD 09/16/20			1,704,000.000	1,706,682.09
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20			656,000.000	658,027.11
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			167,000.000	172,670.47
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	653,054.05
WORLDSTRIDES / LAKELAND TOURS			1,233,884.000	647,683.02
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2023 DD 09/24/20			165,969.300	165,969.30
WPX ENERGY INC 4.500% 01/15/2030 DD 01/10/20			2,988,000.000	3,167,280.00
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			672,000.000	731,989.44
WPX ENERGY INC 5.250% 10/15/2027 DD 09/24/19			939,000.000	994,983.18
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18			1,033,000.000	1,085,941.25
WR GRACE & CO-CONN 144A 4.875% 06/15/2027 DD 06/26/20			2,056,000.000	2,180,429.12
WRKCO INC 3.000% 09/15/2024 DD 09/15/18			2,519,000.000	2,712,338.79
WSA (DELTA) GLENCAR VIII			3,541,041.934	2,637,155.57
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			840,650.000	812,538.66
WYNDHAM DESTINATIONS INC 144A 4.625% 03/01/2030 DD 12/13/19			460,000.000	486,450.00
WYNDHAM DESTINATIONS INC 5.625% 03/01/2021 DD 03/01/11			215,000.000	216,075.00
WYNDHAM DESTINATIONS INC VAR RT 10/01/2025 DD 09/15/15			231,000.000	261,030.00
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,625,074.20
WYNDHAM HOTELS & RESORTS 144A 5.375% 04/15/2026 DD 04/13/18			2,104,000.000	2,177,640.00

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As Of Date : 12/31/2020

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			508,000.000	515,391.40
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			1,559,400.000	1,627,623.75
WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19			85,000.000	89,037.50
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20			309,000.000	334,878.75
XEROX CORP VAR RT 03/15/2023 DD 09/11/17			141,000.000	148,050.00
XEROX HOLDINGS CORP 144A 5.500% 08/15/2028 DD 08/06/20			4,000,000.000	4,244,600.00
XPLORNET 5/20 COV-LITE TLB			628,840.018	628,997.23
XPO LOGISTICS 3/19 INCREMENTAL TLB1			110,000.000	109,877.90
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			7,058,000.000	7,080,938.50
YORK CLO-2 LTD 1A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	9,074,766.74
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			4,605,000.000	5,049,382.50
YUM! BRANDS INC 144A 7.750% 04/01/2025 DD 04/01/20			245,000.000	271,337.50
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			2,493,000.000	2,519,999.19
ZAYO 2/20 (USD) COV-LITE TL			1,514,342.110	1,502,984.54
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			1,747,000.000	1,751,367.50
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20			2,031,000.000	2,147,782.50
ZELIS/REDCARD 9/19 COV-LITE TL			787,050.000	788,254.19
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			1,742,000.000	1,791,559.90
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			2,981,000.000	3,212,355.41
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	1,101,733.20
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	2,021,601.01
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			347,000.000	364,783.75
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			3,057,000.000	3,190,743.75
ZIMMER BIOMET HOLDINGS INC 3.550% 04/01/2025 DD 03/19/15			2,442,000.000	2,697,417.49
ZIMMER BIOMET HOLDINGS INC VAR RT 03/19/2021 DD 03/19/18			907,000.000	906,999.94
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19			307,000.000	315,955.04
ZOETIS INC 2.000% 05/15/2030 DD 05/12/20			913,000.000	945,348.50
ZUFFA 4/19 TL			2,274,352.330	2,264,754.57
TOTAL FIXED INCOME SECURITIES			197,692,432,142.0..	5,107,783,129.57
FUTURES CONTRACTS				
E-MINI RUSS 2000 FUTURE (CME) EXP MAR 21			506.000	1,524,841.36
EURO-BTP FUTURE (EUX) EXP MAR 21			5.000	978.84
EURO-BUND FUTURE (EUX) EXP MAR 21			-10.000	2,266.99
MSCI EAFE FUTURE (NYF) EXP MAR 21			-29.000	-52,166.74
S & P 500 EMINI INDEX FUT (CME) EXP MAR 21			-33.000	-138,908.82
US 10YR NOTE FUTURE (CBT) EXP MAR 21			-94.000	-16,408.66
US 10YR ULTRA FUTURE (CBT) EXP MAR 21			28.000	91,476.56
US 2YR TREAS NTS FUT (CBT) EXP MAR 21			3,519.000	695,167.36
US 5YR NOTE FUTURE (CBT) EXP MAR 21			-1,320.000	-242,065.27

Asset Detail

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Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US LONG BOND FUTURE (CBT) EXP DEC 20			1.000	-5,375.00
US LONG BOND FUTURE (CBT) EXP MAR 21			-207.000	112,378.22
US ULTRA BOND FUTURE (CBT) EXP MAR 21			74.000	-304,693.54
TOTAL FUTURES CONTRACTS			2,440.000	1,667,491.30
NATURAL RESOURCES				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			32,233,990.870	32,233,990.87
KAYNE ANDERSON ENER FD VII LP			31,487,638.000	31,487,638.00
TAURUS MINING FINANCE FD LLC			28,119,344.420	28,119,344.42
TOTAL NATURAL RESOURCES			91,840,973.290	91,840,973.29
PREFERRED SECURITIES				
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 06/20/19			924,000.000	977,040.47
CHIMERA INVESTMENT CORP PFD 7.750% CUMULATIVE			2,436.000	53,202.24
CHIMERA INVESTMENT CORP PFD 8.000% CUMULATIVE			900.000	21,100.50
CIA ENERGETICA DE MINAS GERAIS			2,363,574.000	6,625,397.07
CIA PARANAENSE DE ENERGIA			493,900.000	7,125,806.87
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 07/16/18			205,000.000	223,450.00
ITAU UNIBANCO HOLDING SA			605,500.000	3,687,182.82
MFA FINANCIAL INC PFD 6.500% CUMULATIVE			5,922.000	124,302.78
NEXPOINT REAL ESTATE FINANCE I PFD 8.500% CUMULATIVE			33,010.000	850,007.50
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PORSCHE AUTOMOBIL HOLDING SE			140,234.000	9,677,298.72
SAMSUNG ELECTRONICS CO LTD			671.000	45,462.21
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,276.870	25,282.03
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			2,925,000.000	2,873,812.50
VOLKSWAGEN AG			85,650.000	15,973,167.50
TOTAL PREFERRED SECURITIES			7,811,773.870	48,282,513.21
PRIVATE EQUITY				
ADAMS STREET SPC II A1			53,783,946.000	53,783,946.00
ADAMS STREET SPC II B1			54,033,867.000	54,033,867.00
AMERRA AGRI FUND II			34,258,848.580	34,258,848.58
AMERRA-KRS AGRI HOLDING CO LP			70,760,850.510	70,760,850.51
ARBOR INVESTMENTS II LP			78,002.500	78,002.50
ARCANO FUND LP			22,498,753.700	22,498,753.70
ARES SPECIAL SIT IV LP			33,720,903.570	33,720,903.57
BARINGS RE EUR VAL ADD I SCSP			87,275,149.700	106,785,509.42
BAY HILLS EMERGING PARTNERS I LP			6,565,457.010	6,565,457.01
BAY HILLS EMERGING PARTNERS II LP			82,749,746.000	82,749,746.00
BAY HILLS EMERGING PARTNERS III LP			108,757,704.180	108,757,704.18
BAY HILLS EMERGING PTNRS II-B LP			61,332,823.970	61,332,823.97

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BDCM OPPORTUNITY FD IV LP			65,500,681.000	65,500,681.00
BLACKSTONE CAP PARTNERS VI LP			58,554,361.920	58,554,361.92
BLACKSTONE CAPITAL V LP			2,189,271.100	2,189,271.10
BLUE TORCH CREDIT OPP FD I LP			29,724,842.000	29,724,842.00
BSP COINVEST VEHICLE K LP			38,175,482.000	38,175,482.00
BSP PRIVATE CREDIT FUND			127,550,609.000	127,550,609.00
CERBERUS KRS LEVERED LOAN OPP			184,203,857.000	184,203,857.00
CM GROWTH CAPITAL PARTNERS LP			10,817,555.000	10,817,555.00
COLUMBIA CAP EQUITY PTRS IV			3,891,243.000	3,891,243.00
CRESTVIEW CAPITAL PARTNERS II LP			35,552,486.000	35,552,486.00
CRESTVIEW PARTNERS III LP			35,308,082.000	35,308,082.00
CS ADJ INVEST PTNS PARALLEL LP			48,927,762.990	48,927,762.99
CVC CAPITAL PARTNERS VI LP			35,286,148.770	43,174,367.33
DAG VENTURE II			1,888,177.050	1,888,177.05
DAG VENTURES III LP			469,834.250	469,834.25
DAG VENTURES IV LP			71,691,734.870	71,691,734.87
DAG VENTURES V LP			10,928,048.370	10,928,048.37
DANIEL BOONE LLC			138,891,797.890	138,891,797.89
DCM VI LP			14,988,132.000	14,988,132.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			11,547,543.000	11,547,543.00
GREEN EQUITY INVESTORS V LP			40,046,670.000	40,046,670.00
GREEN EQUITY INVESTORS VI LP			64,939,129.420	64,939,129.42
GREEN EQUITY INVESTORS VII LP			55,851,942.510	55,851,942.51
H&F SPOCK 1 LP			9,918,202.000	9,918,202.00
HARVEST PARTNERS V LP			145,197.000	145,197.00
HARVEST PARTNERS VI LP			12,186,632.000	12,186,632.00
HARVEST PARTNERS VII LP			47,027,690.000	47,027,690.00
HELLMAN & FRIEDMAN VI L P			450,564.000	450,564.00
HIG BIOVENTURES II			27,659,896.620	27,659,896.62
HIG CAPITAL PARTNERS V L P			22,428,417.230	22,428,417.23
HIG VENTURE PARTNERS II LP			4,823,017.630	4,823,017.63
HORSLEY BRIDGE INTERNATIONAL V			103,649,455.000	103,649,455.00
INSTITUTIONAL VENTURE PARTNERS XII LP			1,585,535.000	1,585,535.00
JW CHILDS EQUITY PTNRS III LP			23,187.000	23,187.00
KEYHAVEN CAPITAL PARTNERS III GP LP			15,532,722.730	19,005,062.90
KEYHAVEN CAPITAL PARTNERS IV			8,765,978.520	10,725,613.02
KEYHAVEN IV CO-INVEST LP			8,940,747.820	10,939,452.00
LEVINE LEICHTMAN CAP PTNRS VI LP			44,329,549.380	44,329,549.38
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			66,757,407.980	66,757,407.98

Asset Detail

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MARATHON BLUEGRASS LP			594,201,004.130	594,201,004.13	
MATLIN PATTERSON GLOB PTRS III			630,033.730	630,033.73	
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,599,741.000	1,599,741.00	
MERIT MEZZANINE FUND IV LP			278,694.360	278,694.36	
MESA WEST CORE LENDING FUND LP			100,651,106.400	100,651,106.40	
MHR INSTITUTIONAL PARTNERS III			1,432,088.000	1,432,088.00	
MILL ROAD CAPITAL I LP			3,953,955.084	3,953,955.08	
NEW MOUNTAIN PARTNERS II LP			440,750.000	440,750.00	
NEW MOUNTAIN PTNRS III LP			21,035,793.000	21,035,793.00	
NEW MOUNTAIN PTNRS IV LP			45,823,674.000	45,823,674.00	
NEWPORT COLONELS LLC			9,005.040	9,005.04	
OAK HILL CAP PT II			1,032,932.780	1,032,932.78	
OAK HILL III			9,895,212.000	9,895,212.00	
OBERLAND CAP HEALTHCARE LP			11,223,151.000	11,223,151.00	
OCM OPP FUND VIIB (CAYMAN) LTD			14,359.000	14,359.00	
RIVERSIDE CAPITAL APPREC FUND VI LP			24,817,925.000	24,817,925.00	
SECONDARY OPP FUND III LP			50,049,285.350	50,049,285.35	
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			63,733,648.010	63,733,648.01	
SUN CAPITAL PARTNERS IV LP			251,720.000	251,720.00	
TCV VI LP			41,701.120	41,701.12	
TPF II LP			858,986.000	858,986.00	
TRITON FUND IV LP			18,961,634.260	23,200,507.60	
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			9,542,922.250	9,542,922.25	
VANTAGEPOINT VENTURE PART IV-Q			728,595.340	728,595.34	
VISTA EQUITY PARTNERS FUND III			4,234,132.000	4,234,132.00	
VISTA EQUITY PARTNERS FUND IV LP			31,624,409.000	31,624,409.00	
VISTA EQUITY PTNRS FD VI LP			63,938,544.000	63,938,544.00	
WARBURG PINCUS PE IX LP			1,971,863.040	1,971,863.04	
WARBURG PINCUS PRIVATE EQUITY X LP			4,642,651.190	4,642,651.19	
WAYZATA OPPORTUNITIES FUND II			1,444,284.000	1,444,284.00	
WAYZATA OPPORTUNITIES FUND III			9,364,003.000	9,364,003.00	
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			238,033,335.630	238,033,335.63	
TOTAL PRIVATE EQUITY			3,393,426,782.484	3,432,494,912.95	
REAL ESTATE					
BARINGS EURO REAL ESTATE II			800,000.000	978,840.00	
DIVCOWEST FUND IV REIT LLC			4,346,412.490	4,346,412.49	
FUNDAMENTAL PARTNERS III			78,998,203.000	78,998,203.00	
GREENFIELD ACQUI PTNRS VI LP			636,125.000	636,125.00	
GREENFIELD ACQUI RTNRS VII LP			17,589,393.000	17,589,393.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
H/2 CREDIT PARTNERS LP			100,113,349.480	100,113,349.48
HARRISON STREET CORE PROPERTY FUND LP			122,996,681.000	122,996,681.00
IFM US INFRA DEBT FUND			63,862,468.780	63,862,468.78
LUBERT-ADLER RE FD VII LP			34,804,917.500	34,804,917.50
LUBERT-ADLER RE FUND VII-B LP			42,148,924.550	42,148,924.55
MESA WEST FUND IV			30,766,720.970	30,766,720.97
MIDDLEGROUND PARTNERS I LP			66,630,491.000	66,630,491.00
PATRON CAPITAL V LP			23,750,475.000	29,059,893.68
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			194,793,947.100	194,793,947.10
RUBENSTEIN PROPERTIES FUND II LP			23,935,638.450	23,935,638.45
STOCKBRIDGE FUND LP			129,050,328.680	129,050,328.68
WALTON STREET RE FD VII-Q LP			12,101,171.000	12,101,171.00
WALTON STREET REAL ESTATE FUND VI LP			12,619,025.000	12,619,025.00
TOTAL REAL ESTATE			967,244,272.000	972,732,530.68
Grand Total			204,149,840,634.2..	20,779,992,148.49