

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>214,322,571,803.0..</b>	<b>18,225,768,088.54</b>
<b>ALTERNATIVE INVESTMENTS</b>			<b>395,539,667.780</b>	<b>395,539,665.78</b>
ARROWMARK FUND I			177,577,920.000	177,577,920.00
BLACKSTONE STRAT OPP			5,629,722.370	5,629,722.37
CREDIT SUISSE			11,723,723.940	11,723,723.94
GOTHAM NEUTRAL STRATEGIES			18,271,927.600	18,271,927.60
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			30,370,085.220	30,370,085.22
H2O ALPHA-10 FUND			23,983,801.350	23,983,801.35
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			2,221,195.350	2,221,195.35
MAGNETAR MTP EOF II			47,074,425.620	47,074,425.62
MYRIAD OPPORTUNITIES			61,672,371.480	61,672,371.48
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00
PINE RIVER FUND LTD			366,473.900	366,473.90
SRS PARTNERS USÉÉÉÉ			11,729,989.490	11,729,989.49
TRICADIA SELECTÉÉÉÉ			4,918,029.460	4,918,029.46
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>901,268,217.160</b>	<b>887,047,810.08</b>
BLACKROCK MONEY MARKET FD B			90.160	90.16
CANTOR REPO A TRI REPO 2.450% 07/01/2019 DD 06/28/19			691,600,000.000	691,600,000.00
CASH COLL WITH STATE STREET			60,000.000	60,000.00
CNH/USD SPOT OPTION 2019 CALL JUL 19 007.000 ED 071119			14,130,000.000	42,390.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			182,143,127.000	182,143,127.00
FORD MTR CR CO DISC 11/25/2019			636,000.000	609,606.00
FORD MTR CR CO DISC 12/04/2019			2,762,000.000	2,685,469.58
SECURITIES LENDING POOL			0.000	0.00
U S TREASURY BILL 0.000% 07/02/2019 DD 05/07/19			6,422,000.000	6,408,684.73
U S TREASURY BILL 0.000% 07/18/2019 DD 07/19/18			570,000.000	569,447.87
U S TREASURY BILL 0.000% 09/19/2019 DD 03/21/19			2,945,000.000	2,928,994.74
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>			<b>7,641,063.000</b>	<b>14,208,548.41</b>
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			331,000.000	1,291,753.06
BRAEMAR HOTELS & RESORTS INC PFD 5.500% CUMULATIVE			30,325.000	563,438.50
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			1,985,000.000	1,554,453.50
CLEARWAY ENERGY INC 144A 3.250% 06/01/2020 DD 06/29/15			109,000.000	106,820.00
CROWN CASTLE INTERNATIONAL COR PFD 6.875% CUMULATIVE			2,296.000	2,759,447.60
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			1,100,000.000	1,069,402.50
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			4,150.000	114,457.00
IAC FINANCECO 2 INC 144A 0.875% 06/15/2026 DD 05/28/19			1,690,000.000	1,697,799.06
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			4,147.000	224,311.27
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18			1,230,000.000	1,313,739.69
QTS REALTY TRUST INC PFD 6.500% CUMULATIVE			11,090.000	1,228,550.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RLJ LODGING TRUST PFD 1.950% CUMULATIVE			10,895.000	285,122.15
RPT REALTY PFD 7.250% CUMULATIVE			17,160.000	870,183.60
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			570,000.000	579,690.00
VEREIT INC 3.750% 12/15/2020 DD 12/10/13			546,000.000	549,380.28
<b>CONVERTIBLE SECURITIES</b>			<b>373,319.000</b>	<b>27,186,130.90</b>
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			114,514.000	6,082,983.68
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			21,455.000	1,035,835.97
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			42,520.000	2,635,956.46
CENTERPOINT ENERGY INC PFD 7.000%			24,257.000	1,219,539.40
DOMINION ENERGY INC PFD 6.750% CUMULATIVE			26,709.000	1,333,560.58
DOMINION ENERGY INC PFD 7.250% CUMULATIVE			47,188.000	4,886,789.28
DTE ENERGY CO PFD 6.500% CUMULATIVE			4,511.000	253,518.20
FORTIVE CORP PFD 5.000% CUMULATIVE			3,365.000	3,465,905.31
NEXTERA ENERGY INC PFD 6.123%			78,226.000	5,079,214.18
SEMPRA ENERGY PFD 6.000% CUMULATIVE			8,417.000	952,106.64
SEMPRA ENERGY PFD 6.750% CUMULATIVE			2,157.000	240,721.20
<b>EQUITY</b>			<b>357,330,942.600</b>	<b>6,816,046,507.00</b>
1-800-FLOWERS.COM INC			3,355.000	63,342.40
180 DEGREE CAPITAL CORP			1,493.000	2,911.35
1ST SOURCE CORP			2,933.000	136,091.20
3D SYSTEMS CORP			12,500.000	113,750.00
3M CO			42,008.000	7,281,666.72
4LICENSING CORP			1,848.000	3.70
8X8 INC			11,497.000	277,077.70
A-MARK PRECIOUS METALS INC			3,315.000	43,260.75
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			7,529.000	6,474.94
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			12,916.000	648,124.88
AAR CORP			4,014.000	147,675.06
AARON'S INC			7,779.000	477,708.39
ABACUS PROPERTY GROUP			87,213.000	250,927.06
ABB LTD			221,930.000	4,459,085.84
ABBOTT LABORATORIES			139,961.000	11,770,720.10
ABBVIE INC			99,676.000	7,248,438.72
ABEONA THERAPEUTICS INC			3,704.000	17,705.12
ABERCROMBIE & FITCH CO			9,051.000	145,178.04
ABIOMED INC			3,042.000	792,410.58
ABLE LABRATORIES INC COM NEW			2,800.000	0.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ABM INDUSTRIES INC			8,369.000	334,760.00
ABN AMRO BANK NV			389,984.000	8,356,000.75
ABRAXAS PETROLEUM CORP			807.000	831.21
ABSA GROUP LTD			387,200.000	4,832,706.32
ACACIA RESEARCH CORP			5,794.000	17,150.24
ACADIA HEALTHCARE CO INC			5,064.000	176,986.80
ACADIA PHARMACEUTICALS INC			12,273.000	328,057.29
ACADIA REALTY TRUST			10,766.000	294,665.42
ACCELERATE DIAGNOSTICS INC			6,225.000	142,428.00
ACCENTURE PLC			141,351.000	26,117,424.27
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	36.74
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			14,632.000	115,153.84
ACCOM INC			306.000	0.61
ACCURAY INC			11,385.000	44,059.95
ACER THERAPEUTICS INC			800.000	3,120.00
ACETO CORP			3,861.000	598.46
ACHIEVE LIFE SCIENCES INC			36.000	69.48
ACHILLION PHARMACEUTICALS INC			13,520.000	36,233.60
ACI WORLDWIDE INC			15,117.000	519,117.78
ACLARIS THERAPEUTICS INC			2,329.000	5,100.51
ACMAT CORP			2,100.000	71,400.00
ACME UNITED CORP			238.000	5,062.26
ACORDA THERAPEUTICS INC			7,089.000	54,372.63
ACORN ENERGY INC			2,343.000	702.90
ACTIVISION BLIZZARD INC			85,812.000	4,050,326.40
ACTUA CORP			8,061.000	0.00
ACTUANT CORP			8,105.000	201,085.05
ACURA PHARMACEUTICALS INC			1,951.000	276.26
ADAMAS PHARMACEUTICALS INC			5,452.000	33,802.40
ADAMIS PHARMACEUTICALS CORP			24.000	31.20
ADAMS RESOURCES & ENERGY INC			3,205.000	109,867.40
ADDUS HOMECARE CORP			4,445.000	333,152.75
ADHERA THERAPEUTICS INC			4.000	0.60
ADOBE INC			39,956.000	11,773,035.40
ADTALEM GLOBAL EDUCATION INC			7,448.000	335,532.40
ADTRAN INC			7,538.000	114,954.50
ADVANCE AUTO PARTS INC			16,485.000	2,540,997.90

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ADVANCED DRAINAGE SYSTEMS INC			3,784.000	124,077.36
ADVANCED EMISSIONS SOLUTIONS I			2,948.000	37,262.72
ADVANCED ENERGY INDUSTRIES INC			5,493.000	309,091.11
ADVANCED MICRO DEVICES INC			85,938.000	2,609,937.06
ADVANSOURCE BIOMATERIALS CORP			2,778.000	241.69
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			537.067	1,122.47
ADYEN NV			13,080.000	10,108,089.02
AEGION CORP			3,835.000	70,564.00
AEGLEA BIOTHERAPEUTICS INC			2,000.000	13,700.00
AEHR TEST SYSTEMS			1,884.000	3,108.60
AEOLUS PHARMACEUTICALS INC			328.000	0.39
AEON FINANCIAL SERVICE CO LTD			409,300.000	6,591,196.50
AERIE PHARMACEUTICALS INC			3,158.000	93,318.90
AEROJET ROCKETDYNE HOLDINGS IN			8,309.000	371,993.93
AEROVIRONMENT INC			1,830.000	103,889.10
AES CORP/VA			44,752.000	750,043.52
AFFILIATED MANAGERS GROUP INC			3,452.000	318,067.28
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61
AFFYMAX INC			1,106.000	22.12
AFLAC INC			83,496.000	4,576,415.76
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	12,019.83
AG MORTGAGE INVESTMENT TRUST I			3,928.000	62,455.20
AG&E HOLDINGS INC			2,275.000	3.41
AGENUS INC			14,467.000	43,401.00
AGEX THERAPEUTICS INC			230.000	844.10
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			45,876.000	3,425,560.92
AGILYSYS INC			4,100.000	88,027.00
AGIOS PHARMACEUTICALS INC			5,764.000	287,508.32
AGREE REALTY CORP			2,667.000	170,821.35
AGROFRESH SOLUTIONS INC			19,858.000	29,985.58
AGUAS ANDINAS SA			309,541.000	182,364.60
AH BELO CORP			1,418.000	5,232.42
AIA GROUP LTD HK/01299			3,163,200.000	34,111,948.80
AIMMUNE THERAPEUTICS INC			3,355.000	69,851.10
AIR PRODUCTS & CHEMICALS INC			24,045.000	5,443,066.65
AIR TRANSPORT SERVICES GROUP I			213,581.000	5,211,376.40
AIRBUS SE			82,940.000	11,776,284.34

## Asset Detail

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As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AIRCASTLE LTD			6,604.000	140,401.04	
AK STEEL HOLDING CORP			43,153.000	102,272.61	
AKAMAI TECHNOLOGIES INC			35,033.000	2,807,544.62	
AKEBIA THERAPEUTICS INC			1,569.000	7,593.96	
AKORN INC			9,839.000	50,670.85	
AKSYS LTD			9,696.000	0.01	
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	32.17	
ALAMO GROUP INC			1,391.000	139,002.63	
ALARM.COM HOLDINGS INC			2,856.000	152,796.00	
ALASKA AIR GROUP INC			8,328.000	532,242.48	
ALASKA COMMUNICATIONS SYSTEMS			3,390.000	5,796.90	
ALBANY INTERNATIONAL CORP			3,951.000	327,577.41	
ALBEMARLE CORP			19,102.000	1,344,971.82	
ALBIREO PHARMA INC			1,691.000	54,517.84	
ALCON INC			127,858.000	7,904,902.81	
ALDER BIOPHARMACEUTICALS INC			1,300.000	15,301.00	
ALDEYRA THERAPEUTICS INC			1,600.000	9,600.00	
ALEXANDER & BALDWIN INC			6,687.000	154,469.70	
ALEXANDER'S INC			721.000	266,986.30	
ALEXANDRIA REAL ESTATE EQUITIE			17,846.000	2,517,892.14	
ALEXION PHARMACEUTICALS INC			23,216.000	3,040,831.68	
ALEXZA PHARMACEUTICALS INC			428.000	0.00	
ALIBABA GROUP HOLDING LTD ADR			87,090.000	14,757,400.50	
ALICO INC			782.000	23,725.88	
ALIGN TECHNOLOGY INC			4,909.000	1,343,593.30	
ALITHYA GROUP INC			7,523.833	19,712.44	
ALJ REGIONAL HOLDINGS INC			493.000	700.06	
ALLEGHANY CORP			2,292.000	1,561,104.12	
ALLEGHENY TECHNOLOGIES INC			12,944.000	326,188.80	
ALLEGIANCE BANCSHARES INC			1,760.000	58,678.40	
ALLEGiant TRAVEL CO			2,070.000	297,045.00	
ALLEGION PLC			6,334.000	700,223.70	
ALLERGAN PLC			65,798.000	11,016,559.14	
ALLETE INC			7,162.000	595,950.02	
ALLIANCE DATA SYSTEMS CORP			3,037.000	425,574.81	
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00	
ALLIANT ENERGY CORP			52,977.000	2,600,111.16	
ALLIANZ SE			31,300.000	7,556,621.28	
ALLIED HEALTHCARE PRODUCTS INC			113.000	210.18	

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLIED MOTION TECHNOLOGIES INC			2,755.000	104,414.50
ALLIN CORP			7.000	56.00
ALLSCRIPTS HEALTHCARE SOLUTION			23,423.000	272,409.49
ALLSTATE CORP/THE			34,396.000	3,497,729.24
ALLY FINANCIAL INC			45,737.000	1,417,389.63
ALPHA & OMEGA SEMICONDUCTOR LT			2,700.000	25,218.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	63.65
ALPHABET INC-CL A			26,237.000	28,409,423.60
ALPHABET INC-CL C			26,015.000	28,119,873.65
ALPHATEC HOLDINGS INC			248.000	1,125.92
ALTAREA SCA			1,760.000	366,784.70
ALTERYX INC			3,200.000	349,184.00
ALTIGEN COMMUNICATIONS INC			1,737.000	1,823.85
ALTIMMUNE INC			1.666	3.96
ALTISOURCE ASSET MANAGEMENT CO			349.000	4,030.95
ALTISOURCE PORTFOLIO SOLUTIONS			2,255.000	44,333.30
ALTRA INDUSTRIAL MOTION CORP			2,603.000	93,395.64
ALTRIA GROUP INC			126,146.000	5,973,013.10
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	45.36
AMAG PHARMACEUTICALS INC			5,547.000	55,414.53
AMAZON.COM INC			33,852.000	64,103,162.76
AMB FINANCIAL CORP			627.000	10,439.55
AMBAC FINANCIAL GROUP INC			5,388.000	90,787.80
AMBARELLA INC			4,687.000	206,837.31
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			1,690.000	15,767.70
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			109,436.000	1,257,419.64
AMDOCS LTD			22,256.000	1,381,875.04
AMEDISYS INC			4,858.000	589,809.78
AMEN PROPERTIES INC			11.000	8,252.75
AMEREN CORP			71,918.000	5,401,760.98
AMERICA'S CAR-MART INC/TX			2,386.000	205,386.88
AMERICAN AIRLINES GROUP INC			26,693.000	870,458.73
AMERICAN ASSETS TRUST INC			4,222.000	198,940.64
AMERICAN AXLE & MANUFACTURING			8,439.000	107,681.64
AMERICAN BILTRITE INC			15.000	7,650.00
AMERICAN CARESOURCE HOLDINGS I			275.000	1.98

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AMERICAN EAGLE OUTFITTERS INC			26,804.000	452,987.60	
AMERICAN ELECTRIC POWER CO INC			71,174.000	6,264,023.74	
AMERICAN EQUITY INVESTMENT LIF			9,190.000	249,600.40	
AMERICAN EXPRESS CO			55,438.000	6,843,266.72	
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00	
AMERICAN INTERNATIONAL GROUP I			82,091.000	4,373,808.48	
AMERICAN INTERNATIONAL GROUP INC WT EXP 01/19/2021			138,791.000	1,387.91	
AMERICAN LOCKER GROUP INC			669.000	0.07	
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00	
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32	
AMERICAN NATIONAL BANKSHARES I			941.000	36,463.75	
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00	
AMERICAN OUTDOOR BRANDS CORP			6,574.000	59,231.74	
AMERICAN PUBLIC EDUCATION INC			1,443.000	42,683.94	
AMERICAN REALTY INVESTORS INC			633.000	8,627.79	
AMERICAN RENAL ASSOCIATES HOLD			3,596.000	26,754.24	
AMERICAN SHARED HOSPITAL SERVI			682.000	1,957.34	
AMERICAN SKIING CO COM			20,300.000	324.80	
AMERICAN SOFTWARE INC/GA			6,510.000	85,606.50	
AMERICAN STATES WATER CO			5,128.000	385,830.72	
AMERICAN SUPERCONDUCTOR CORP			624.000	5,790.72	
AMERICAN TOWER CORP			29,803.000	6,093,223.35	
AMERICAN VANGUARD CORP			2,603.000	40,112.23	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			28,074.000	3,256,584.00	
AMERICAN WOODMARK CORP			2,620.000	221,704.40	
AMERICOLD REALTY TRUST			9,300.000	301,506.00	
AMERIPRISE FINANCIAL INC			9,028.000	1,310,504.48	
AMERIS BANCORP			4,082.000	159,973.58	
AMERISAFE INC			2,299.000	146,607.23	
AMERISERV FINANCIAL INC			3,577.000	14,844.55	
AMERISOURCEBERGEN CORP			10,487.000	894,121.62	
AMES NATIONAL CORP			548.000	14,850.80	
AMETEK INC			72,519.000	6,587,625.96	
AMGEN INC			41,125.000	7,578,515.00	
AMICUS THERAPEUTICS INC			26,939.000	336,198.72	
AMISTAR CORP			962.000	5.29	
AMKOR TECHNOLOGY INC			17,490.000	130,475.40	
AMN HEALTHCARE SERVICES INC			6,769.000	367,218.25	

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMNEAL PHARMACEUTICALS INC			12,742.000	91,360.14
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00
AMPCO-PITTSBURGH CORP			1,216.000	4,900.48
AMPHASTAR PHARMACEUTICALS INC			6,203.000	130,945.33
AMPHENOL CORP			32,597.000	3,127,356.18
AMREP CORP			962.000	6,599.32
AMTECH SYSTEMS INC			1,448.000	7,964.00
ANACOMP INC			3.000	1.53
ANADARKO PETROLEUM CORP			64,957.000	4,583,365.92
ANALOG DEVICES INC			43,914.000	4,956,573.18
ANC RENTAL CORP			1,750.000	0.18
ANDEAVOR LOGISTICS LP			152,298.000	5,532,986.34
ANDERSONS INC/THE			4,052.000	110,376.48
ANDREA ELECTRONICS CORP			4,974.000	212.39
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			4,692.000	92,385.48
ANGLO AMERICAN PLC			259,000.000	7,398,529.64
ANI PHARMACEUTICALS INC			1,794.000	147,466.80
ANIKA THERAPEUTICS INC			2,341.000	95,091.42
ANIXA BIOSCIENCES INC			1,324.000	4,806.12
ANNALY CAPITAL MANAGEMENT INC			245,294.000	2,239,534.22
ANSYS INC			16,578.000	3,395,505.96
ANTA SPORTS PRODUCTS LTD HK/02020			1,131,000.000	7,766,803.20
ANTERO MIDSTREAM CORP			578,710.000	6,632,016.60
ANTERO RESOURCES CORP			25,700.000	142,121.00
ANTHEM INC			25,013.000	7,058,918.73
ANTHERA PHARMACEUTICALS INC			425.000	28.86
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANWORTH MORTGAGE ASSET CORP			18,888.000	71,585.52
AO SMITH CORP			9,516.000	448,774.56
AON PLC			100,412.000	19,377,507.76
AP THAILAND PCL			28,312,700.000	7,247,238.86
APA GROUP			62,219.000	471,551.58
APACHE CORP			86,110.000	2,494,606.70
APARTMENT INVESTMENT & MANAGEM			10,035.000	502,954.20
APERGY CORP			7,500.000	251,550.00
APEX GLOBAL BRANDS INC			2,949.000	1,209.09



## Asset Detail

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As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			4,736.000	205,731.84
APOLLO AVIATION SE			276,912.998	278,297.56
APOLLO COMMERCIAL REAL ESTATE			19,352.000	355,883.28
APOLLO INVESTMENT CORP			9,051.000	143,005.80
APOLLO MEDICAL HOLDINGS INC			356.000	5,948.76
APPFOLIO INC			1,600.000	163,632.00
APPLE INC			353,788.000	70,021,720.96
APPLIED ENERGETICS INC			7,099.000	1,966.42
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			5,757.000	354,228.21
APPLIED MATERIALS INC			85,008.000	3,817,709.28
APPLIED OPTOELECTRONICS INC			1,879.000	19,316.12
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			3,622.000	1,050.38
APTEVO THERAPEUTICS INC			3,647.000	3,233.06
APTIV PLC			147,384.000	11,913,048.72
APYX MEDICAL CORP			1,860.000	12,499.20
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
AQUINOX PHARMACEUTICALS INC			3,974.000	9,378.64
ARADIGM CORP			102.000	12.24
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00
ARAVIVE INC			1,054.000	6,324.00
ARBOR REALTY TRUST INC			2,983.000	36,153.96
ARC DOCUMENT SOLUTIONS INC			4,636.000	9,457.44
ARCBEST CORP			3,245.000	91,216.95
ARCH CAPITAL GROUP LTD			70,633.000	2,619,071.64
ARCH COAL INC			2,101.000	197,935.21
ARCHER-DANIELS-MIDLAND CO			75,980.000	3,099,984.00
ARCHROCK INC			6,856.000	72,673.60
ARCONIC INC			71,044.000	1,834,356.08
ARDELYX INC			3,598.000	9,678.62
ARDMORE SHIPPING CORP			3,100.000	25,265.00
ARENA PHARMACEUTICALS INC			2,743.000	160,822.09
ARES COMMERCIAL REAL ESTATE CO			3,703.000	55,026.58
ARES MANAGEMENT CORP			7,100.000	185,807.00
ARGAN INC			771.000	31,271.76
ARGO GROUP INTERNATIONAL HOLDI			7,523.000	557,078.15

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARISTA NETWORKS INC			5,972.000	1,550,450.64
ARK RESTAURANTS CORP			940.000	19,223.00
ARLINGTON ASSET INVESTMENT COR			776.000	5,338.88
ARLO TECHNOLOGIES INC			8,557.000	34,313.57
ARMADA HOFFLER PROPERTIES INC			79,397.000	1,314,020.35
ARMOUR RESIDENTIAL REIT INC			5,266.000	98,158.24
AROTECH CORP			440.000	875.60
ARQULE INC			2,973.000	32,732.73
ARRAY BIOPHARMA INC			8,950.000	414,653.50
ARROW FINANCIAL CORP			3,313.510	115,078.20
ARROW RESOURCES DEVELOPMENT IN			2,800.000	5.88
ARROWHEAD PHARMACEUTICALS INC			10,798.000	286,147.00
ARTESIAN RESOURCES CORP			3,894.000	144,739.98
ARTHUR J GALLAGHER & CO			29,402.000	2,575,321.18
ARTISAN PARTNERS ASSET MANAGEM			3,983.000	109,612.16
ASBURY AUTOMOTIVE GROUP INC			6,813.000	574,608.42
ASCENA RETAIL GROUP INC			20,485.000	12,495.85
ASCENDIS PHARMA A/S ADR			18,250.000	2,101,487.50
ASCENT CAPITAL GROUP INC			4,079.000	4,405.32
ASFG INC			44.000	0.00
ASGN INC			6,610.000	400,566.00
ASHFORD HOSPITALITY TRUST INC			9,517.000	28,265.49
ASHFORD INC			112.000	3,560.48
ASSA ABLOY AB			452,800.000	10,243,659.31
ASSEMBLY BIOSCIENCES INC			5,803.000	78,282.47
ASSERTIO THERAPEUTICS INC			8,075.000	27,858.75
ASSICURAZIONI GENERALI SPA			403,300.000	7,605,644.34
ASSURANT INC			4,145.000	440,945.10
ASTA FUNDING INC			168.000	1,182.72
ASTEA INTERNATIONAL INC			1,475.000	8,628.75
ASTEC INDUSTRIES INC			2,575.000	83,842.00
ASTELLAS PHARMA INC			495,300.000	7,056,668.94
ASTRAZENECA PLC			190,330.000	15,594,959.96
ASTRONICS CORP			7,669.254	304,250.30
ASTRONOVA INC			1,032.000	26,666.88
ASTROTECH CORP			96.000	240.00
ASURE SOFTWARE INC			1,333.000	10,970.59
AT&T INC			551,991.000	18,497,218.41
AT&T LATIN AMER CORP COM			30,700.000	33.77

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ATHENEX INC			1,650.000	32,670.00
ATLANTIA SPA			19,118.000	498,786.87
ATLANTIC AMERICAN CORP			8,565.000	20,213.40
ATLANTIC UNION BANKSHARES CORP			4,414.000	155,946.62
ATLANTICA YIELD PLC			5,819.000	131,916.73
ATLANTICUS HOLDINGS CORP			1,428.000	5,783.40
ATLANTIS PLASTICS INC			1,094.000	0.11
ATLAS AIR WORLDWIDE HOLDINGS I			3,727.000	166,373.28
ATMOS ENERGY CORP			29,562.000	3,120,564.72
ATN INTERNATIONAL INC			1,650.000	95,254.50
ATNA RESOURCES LTD			1,222.000	0.00
ATOS SE			67,542.000	5,654,925.32
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			5,454.000	162,747.36
ATRION CORP			591.000	503,969.34
ATRM HOLDINGS INC			180.000	27.00
AURIZON HOLDINGS LTD			6,086.000	23,062.59
AUSNET SERVICES			1,132,141.000	1,489,649.91
AUTODESK INC			22,430.000	3,653,847.00
AUTOMATIC DATA PROCESSING INC			32,572.000	5,385,128.76
AUTOMOTIVE PROPERTIES REIT TR UNIT			140,785.000	1,112,920.65
AUTOWEB INC			874.000	3,102.70
AUTOZONE INC			3,361.000	3,695,318.67
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			15,199.000	3,088,132.82
AVANOS MEDICAL INC			5,792.000	252,589.12
AVAX TECHNOLOGIES INC			1,969.000	1.97
AVEDRO INC			1,396.000	27,417.44
AVERY DENNISON CORP			5,691.000	658,334.88
AVIAT NETWORKS INC			949.000	13,001.30
AVID BIOSERVICES INC			532.000	2,979.20
AVID TECHNOLOGY INC			3,799.000	34,646.88
AVINCI MEDIA CORP			4,781.000	0.48
AVIS BUDGET GROUP INC			9,300.000	326,988.00
AVISTA CORP			9,828.000	438,328.80
AVIVA PLC			1,254,000.000	6,647,197.56
AVNET INC			57,130.000	2,586,275.10
AVX CORP			6,926.000	114,971.60
AWARE INC/MA			4,395.000	14,591.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AXCELIS TECHNOLOGIES INC			4,318.000	64,985.90
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXIS CAPITAL HOLDINGS LTD			134,708.000	8,035,332.20
AXOGEN INC			1,530.000	30,294.00
AXON ENTERPRISE INC			6,030.000	387,186.30
AXOS FINANCIAL INC			6,973.000	190,014.25
AXSOME THERAPEUTICS INC			2,700.000	69,525.00
AXT INC			4,671.000	18,497.16
AZZ INC			3,988.000	183,527.76
B&G FOODS INC			6,626.000	137,820.80
B&M EUROPEAN VALUE RETAIL SA			2,326,014.000	9,866,739.97
B. RILEY FINANCIAL INC			1,608.000	33,542.88
BABCOCK & WILCOX ENTERPRISES I			19,094.000	6,547.33
BABCOCK & WILCOX RIGHTS			19,094.000	0.00
BABCOCK INTERNATIONAL GROUP PL			835,000.000	4,869,312.02
BADGER METER INC			6,779.000	404,638.51
BADGER PAPER MILLS INC			2,800.000	33.60
BAE SYSTEMS PLC			1,448,400.000	9,132,097.98
BAKER HUGHES CO			34,717.000	855,079.71
BALCHEM CORP			4,149.000	414,775.53
BALL CORP			42,791.000	2,994,942.09
BALLANTYNE STRONG INC			820.000	2,648.60
BANCA MEDIOLANUM SPA			778,168.000	5,738,000.72
BANCFIRST CORP			4,390.000	244,347.40
BANCO LATINOAMERICANO DE COMER			4,313.000	89,839.79
BANCORP INC/THE			1,544.000	13,772.48
BANCORPSOUTH BANK			12,568.000	364,974.72
BANK CENTRAL ASIA TBK PT			9,660,300.000	20,496,745.39
BANK HAPOALIM BM			723,500.000	5,367,598.93
BANK NEGARA INDONESIA PERSERO			9,448,800.000	6,153,179.50
BANK OF AMERICA CORP			792,464.000	22,981,456.00
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF MARIN BANCORP			1,954.000	80,153.08
BANK OF NEW YORK MELLON CORP/T			71,507.000	3,157,034.05
BANK OF NOVA SCOTIA			129,600.000	6,976,134.69
BANK OF NT BUTTERFIELD & SON L			1,800.000	61,128.00
BANK OF SOUTH CAROLINA CORP			1,477.000	27,885.76
BANKFINANCIAL CORP			2,282.000	31,925.18

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BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANNER CORP			3,412.000	184,759.80
BAOZUN INC ADR			200,000.000	9,972,000.00
BAR HARBOR BANKSHARES			2,264.000	60,199.76
BARNES & NOBLE EDUCATION INC			2,800.000	9,408.00
BARNES & NOBLE INC			8,480.000	56,731.20
BARNES GROUP INC			7,546.000	425,141.64
BARNWELL INDUSTRIES INC			1,786.000	2,018.18
BARRATT DEVELOPMENTS PLC			999,200.000	7,281,650.21
BARRETT BUSINESS SERVICES INC			3,920.000	323,792.00
BASIC ENERGY SERVICES INC			10.000	19.00
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	1.98
BASSETT FURNITURE INDUSTRIES I			1,710.000	26,077.50
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			52,324.000	4,285,335.60
BB LIQUIDATING INC			31,721.000	95.16
BB&T CORP			236,219.000	11,605,439.47
BBX CAPITAL CORP			105.000	515.55
BCB BANCORP INC			1,037.000	14,362.45
BEACON ROOFING SUPPLY INC			8,514.000	312,634.08
BEARD CO			1,181.000	0.59
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	1,449.00
BEAZER HOMES USA INC			545.000	5,237.45
BEBE STORES INC			399.000	2,338.14
BECTON DICKINSON AND CO			18,186.000	4,583,053.86
BEIERSDORF AG			73,893.000	8,881,963.73
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,489,000.000	7,566,502.40
BEL FUSE INC			6,549.000	107,807.67
BELDEN INC			5,946.000	354,203.22
BELIEVING TODAY INC			3,700.000	0.00
BELLICUM PHARMACEUTICALS INC			4,908.000	8,343.60
BENCHMARK ELECTRONICS INC			7,760.000	194,931.20
BERKSHIRE BANCORP INC/NY			2,213.000	28,990.30
BERKSHIRE HATHAWAY INC			218,737.000	46,628,166.29
BERKSHIRE HILLS BANCORP INC			4,662.000	146,340.18
BEST BUY CO INC			39,826.000	2,777,066.98
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.11
BEYONDSRING INC			1,014.000	24,031.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			909.000	1,772.55
BIG LOTS INC			7,479.000	213,974.19
BIGLARI HOLDINGS INC			486.000	69,249.00
BIO-RAD LABORATORIES INC			15,110.000	4,723,234.90
BIOANALYTICAL SYSTEMS INC			812.000	1,599.64
BIOCRIST PHARMACEUTICALS INC			16,186.000	61,344.94
BIODELIVERY SCIENCES INTERNATI			8,526.000	39,645.90
BIOGEN INC			13,074.000	3,057,616.38
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			1,026.000	1,508.22
BIOPURE CORP			374.000	4.49
BIOSCRIP INC			13,670.000	35,542.00
BIOSIG TECHNOLOGIES INC			5,091.000	47,753.58
BIOSPECIFICS TECHNOLOGIES CORP			4,411.000	263,380.81
BIOSTAGE INC			68.000	140.76
BIOTELEMETRY INC			6,084.000	292,944.60
BIOTIME INC			2,558.000	2,788.22
BIOXCEL THERAPEUTICS INC			531.000	5,819.76
BIRKS GROUP INC			432.000	448.85
BJ'S RESTAURANTS INC			3,689.000	162,094.66
BK TECHNOLOGIES CORP			1,135.000	4,880.50
BKF CAPITAL GROUP INC			18.000	174.60
BLACK HILLS CORP			7,667.000	599,329.39
BLACK KNIGHT INC			70,250.000	4,225,537.50
BLACKBAUD INC			6,415.000	535,652.50
BLACKROCK EMERGING MARKETS SMALL CAP			573,856.910	7,399,288.62
BLACKROCK INC			8,022.000	3,764,724.60
BLACKROCK MSCI CANADA SMALL CAP			189,578.500	2,364,642.02
BLACKROCK MSCI EAFE SMALL CAP			1,582,458.580	25,047,993.11
BLACKROCK TCP CAPITAL CORP			3,324.000	47,367.00
BLACKSTONE MORTGAGE TRUST INC			71,510.000	2,544,325.80
BLONDER TONGUE LABORATORIES IN			2,737.000	2,654.89
BLOOMIN' BRANDS INC			14,983.000	283,328.53
BLUCORA INC			3,613.000	109,726.81
BLUE RIVER BANCSHARES INC			962.000	5.10
BLUEPRINT MEDICINES CORP			5,600.000	528,248.00
BMC INDS INC MINN COM			26,300.000	0.00
BMC STOCK HOLDINGS INC			7,152.000	151,622.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BNCCORP INC			818.000	24,744.50
BNP PARIBAS SA			99,600.000	4,737,173.41
BNS HOLDING INC			94.000	14.10
BOEING CO/THE			45,595.000	16,597,035.95
BOISE CASCADE CO			4,488.000	126,157.68
BOK FINANCIAL CORP			236.000	17,813.28
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	28.34
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	9.10
BOOKING HOLDINGS INC			2,919.000	5,472,278.49
BORGWARNER INC			38,925.000	1,634,071.50
BOSTON BEER CO INC/THE			1,733.000	654,658.08
BOSTON PRIVATE FINANCIAL HOLDI			9,615.000	116,053.05
BOSTON PROPERTIES INC			14,415.000	1,859,535.00
BOSTON SCIENTIFIC CORP			120,748.000	5,189,749.04
BOTTOMLINE TECHNOLOGIES DE INC			3,856.000	170,589.44
BOWL AMERICA INC			4,125.000	60,678.75
BOYD GAMING CORP			9,594.000	258,462.36
BOYDS COLLECTION LTD COM			52,800.000	0.00
BOYDS COLLECTION LTD/THE			833.000	0.01
BP FLY CORP			2,067.000	16.74
BP MIDSTREAM PARTNERS LP			93,218.000	1,443,014.64
BP PLC			1,522,400.000	10,629,445.82
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			20,689.000	196,401.44
BRADY CORP			6,898.000	340,209.36
BRAEMAR HOTELS & RESORTS INC			4,538.000	44,926.20
BRANDYWINE REALTY TRUST			90,370.000	1,294,098.40
BRIDGE BANCORP INC			3,369.000	99,250.74
BRIDGFORD FOODS CORP			3,162.000	94,101.12
BRIGGS & STRATTON CORP			6,078.000	62,238.72
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00
BRINK'S CO/THE			6,459.000	524,341.62
BRISTOL-MYERS SQUIBB CO			243,671.000	11,050,479.85
BRISTOW GROUP INC			4,639.000	442.10
BRIXMOR PROPERTY GROUP INC			24,986.000	446,749.68
BROADCOM INC			37,304.000	10,738,329.44
BROADRIDGE FINANCIAL SOLUTIONS			18,037.000	2,302,964.16

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BROOKDALE SENIOR LIVING INC			23,700.000	170,877.00
BROOKFIELD ASSET MANAGEMENT IN			253,027.000	12,089,630.06
BROOKFIELD INFRASTRUCTURE PART			9,949.000	427,210.06
BROOKFIELD PROPERTY REIT INC			54,013.000	1,020,305.57
BROOKFIELD RENEWABLE PARTNERS			15,204.000	527,064.24
BROOKLINE BANCORP INC			13,721.000	211,028.98
BROOKS AUTOMATION INC			9,210.000	356,887.50
BROWN-FORMAN CORP			37,991.000	2,105,841.13
BRT APARTMENTS CORP			763.000	10,781.19
BRYN MAWR BANK CORP			2,385.000	89,008.20
BSML INC			1,459.000	0.00
BSQUARE CORP			1,406.000	1,630.96
BUCKLE INC/THE			4,686.000	81,114.66
BUILDERS FIRSTSOURCE INC			10,721.000	180,756.06
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BUNGE LTD			31,569.000	1,758,708.99
BUNZL PLC			588,972.000	15,568,873.48
BURLINGTON STORES INC			2,666.000	453,619.90
BUTLER INTERNATIONAL INC			4,024.000	22.13
C&J ENERGY SERVICES INC			1,600.000	18,848.00
CABOT CORP			579.000	27,624.09
CABOT MICROELECTRONICS CORP			399.000	43,921.92
CABOT OIL & GAS CORP			73,421.000	1,685,746.16
CACHE INC			3,062.000	11.64
CACI INTERNATIONAL INC			3,449.000	705,630.91
CACTUS INC			2,800.000	92,736.00
CADENCE BANCORP			2,790.000	58,032.00
CADENCE DESIGN SYSTEMS INC			49,194.000	3,483,427.14
CADIZ INC			226.000	2,542.50
CAE INC			1,044,170.000	28,134,858.02
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			1,649.000	40,928.18
CAL DIVE INTERNATIONAL INC			9,001.000	2.70
CAL-MAINE FOODS INC			3,800.000	158,536.00
CALAMP CORP			8,252.000	96,383.36
CALAVO GROWERS INC			2,014.000	194,834.36
CALERES INC			10,694.000	213,024.48
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			2,628.000	41,522.40



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CALIFORNIA RESOURCES CORP			3,200.000	62,976.00
CALIFORNIA WATER SERVICE GROUP			6,776.000	343,068.88
CALITHERA BIOSCIENCES INC			400.000	1,560.00
CALIX INC			4,007.000	26,285.92
CALLAWAY GOLF CO			11,538.000	197,992.08
CALMARE THERAPEUTICS INC			1,369.000	123.35
CAMBEX CORP			5,237.000	13.09
CAMBREX CORP			10,205.000	477,696.05
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			2,924.000	134,123.88
CAMPBELL SOUP CO			12,995.000	520,709.65
CANADA GOOSE HOLDINGS INC			197,150.000	7,635,619.50
CANADIAN SOLAR INC			4,041.000	88,215.03
CANADIAN SOLAR INFRASTRUCTURE			528.000	492,519.03
CANADIAN TIRE CORP LTD CL A			73,700.000	8,047,075.57
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			5,281.000	425,859.84
CANTERBURY PARK HOLDING CORP			686.000	8,465.24
CAPITAL CITY BANK GROUP INC			1,515.000	37,647.75
CAPITAL ONE FINANCIAL CORP			37,534.000	3,405,835.16
CAPITAL SENIOR LIVING CORP			6,455.000	32,468.65
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			17,418.000	239,845.86
CAPRI HOLDINGS LTD			10,177.000	352,938.36
CAPRICOR THERAPEUTICS INC			5.000	16.60
CAPSTEAD MORTGAGE CORP			13,611.000	113,651.85
CAPSTONE THERAPEUTICS CORP			6,299.000	125.98
CAPSTONE TURBINE CORP			1,035.000	814.13
CARBO CERAMICS INC			9,118.000	12,309.30
CARBONITE INC			4,776.000	124,367.04
CARDINAL HEALTH INC			20,097.000	946,568.70
CARDIOVASCULAR SYSTEMS INC			5,206.000	223,493.58
CARDTRONICS PLC			6,307.000	172,307.24
CARE.COM INC			3,200.000	35,136.00
CAREER EDUCATION CORP			4,254.000	81,123.78
CARETRUST REIT INC			3,462.000	82,326.36
CARGURUS INC			8,600.000	310,546.00
CARLSBERG A/S			77,053.000	10,230,625.66
CARMAX INC			11,206.000	973,016.98

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CARNIVAL CORP			53,490.000	2,489,959.50	
CAROLINA FINANCIAL CORP			328.000	11,509.52	
CARPENTER TECHNOLOGY CORP			6,038.000	289,703.24	
CARRIAGE SERVICES INC			4,249.000	80,773.49	
CARRIZO OIL & GAS INC			5,864.000	58,757.28	
CASELLA WASTE SYSTEMS INC			3,777.000	149,682.51	
CASH TECHNOLOGIES INC			787.000	0.00	
CASI PHARMACEUTICALS INC			447.000	1,430.40	
CASS INFORMATION SYSTEMS INC			2,740.000	132,835.20	
CASSAVA SCIENCES INC			682.000	825.22	
CATALINA LIGHTING INC			910.000	0.91	
CATALYST BIOSCIENCES INC			2,041.000	15,042.17	
CATASYS INC			1,610.000	30,944.20	
CATERPILLAR INC			63,978.000	8,719,561.62	
CATHAY GENERAL BANCORP			9,366.000	336,333.06	
CATO CORP/THE			5,153.000	63,484.96	
CATSKILL LITIGATION TRUST			3,760.000	0.00	
CAVCO INDUSTRIES INC			1,156.000	182,116.24	
CBIZ INC			14,791.000	289,755.69	
CBL & ASSOCIATES PROPERTIES IN			17,895.000	18,610.80	
CBOE GLOBAL MARKETS INC			7,532.000	780,541.16	
CBRE GROUP INC			40,938.000	2,100,119.40	
CBS CORP			32,841.000	1,638,765.90	
CCUR HOLDINGS INC			1,052.000	4,050.20	
CDK GLOBAL INC			158,358.000	7,829,219.52	
CDW CORP/DE			14,143.000	1,569,873.00	
CECO ENVIRONMENTAL CORP			1,233.000	11,824.47	
CEDAR REALTY TRUST INC			24,036.000	63,695.40	
CEL-SCI CORP			27.000	226.26	
CELADON GROUP INC			3,024.000	3,568.32	
CELANESE CORP			15,515.000	1,672,517.00	
CELCUITY INC			700.000	17,500.00	
CELGENE CORP			47,552.000	4,395,706.88	
CELLDEX THERAPEUTICS INC			136.000	364.48	
CELLNEX TELECOM SA			327,650.000	12,141,579.26	
CELLULAR BIOMEDICINE GROUP INC			5,569.000	91,554.36	
CENTENE CORP			37,758.000	1,980,029.52	
CENTERPOINT ENERGY INC			117,490.000	3,363,738.70	
CENTERSTATE BANK CORP			10,078.000	232,096.34	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CENTRAL GARDEN & PET CO			6,318.000	161,921.76	
CENTRAL PACIFIC FINANCIAL CORP			2,886.000	86,464.56	
CENTRIC BRANDS INC			39.000	160.29	
CENTRUS ENERGY CORP			396.000	1,290.96	
CENTURIA INDUSTRIAL REIT			231,372.000	496,154.57	
CENTURIA METROPOLITAN REIT			191,238.000	375,763.55	
CENTURY ALUMINUM CO			5,101.000	35,247.91	
CENTURY BANCORP INC/MA			794.000	69,792.60	
CENTURY CASINOS INC			269.000	2,609.30	
CENTURY COMMUNITIES INC			2,324.000	61,771.92	
CENTURYLINK INC			101,492.000	1,193,545.92	
CENVEO INC			1,035.000	0.00	
CERBCO INC CL A			500.000	0.00	
CERNER CORP			29,432.000	2,157,365.60	
CERUS CORP			14,261.000	80,146.82	
CESCA THERAPEUTICS INC			11.100	31.19	
CEVA INC			2,313.000	56,321.55	
CF BLACKROCK ACWI EX-US SUPERFUND A			35,721,651.778	1,004,508,172.59	
CF INDUSTRIES HOLDINGS INC			14,906.000	696,259.26	
CH ROBINSON WORLDWIDE INC			17,600.000	1,484,560.00	
CHAMPION ENTERPRISES INC			21,400.000	149.80	
CHAMPION INDUSTRIES INC/WV			20.000	260.20	
CHANNELL COMMERCIAL CORP			3,181.000	0.00	
CHARLES & COLVARD LTD			1,039.000	1,641.62	
CHARLES SCHWAB CORP/THE			80,111.000	3,219,661.09	
CHART INDUSTRIES INC			5,841.000	449,056.08	
CHARTER COMMUNICATIONS INC			27,429.000	10,839,392.22	
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94	
CHARTER HALL LONG WALE REIT			24,960.000	87,753.56	
CHASE CORP			1,423.000	153,171.72	
CHATHAM LODGING TRUST			5,847.000	110,332.89	
CHAZAK VALUE CORP COM			216.000	0.00	
CHECK POINT SOFTWARE TECHNOLOG			25,737.000	2,975,454.57	
CHEESECAKE FACTORY INC/THE			6,954.000	304,028.88	
CHEGG INC			11,800.000	455,362.00	
CHEMBIO DIAGNOSTICS INC			2,000.000	12,180.00	
CHEMICAL FINANCIAL CORP			8,716.000	358,314.76	
CHEMOCENTRYX INC			3,300.000	30,690.00	
CHENIERE ENERGY INC			66,108.000	4,525,092.60	

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	13,874.42	
CHESAPEAKE LODGING TRUST			5,136.000	145,965.12	
CHESAPEAKE UTILITIES CORP			2,906.000	276,128.12	
CHESTER BANCORP INC			84.000	1,495.20	
CHEVRON CORP			144,601.000	17,994,148.44	
CHIASMA INC			6,751.000	50,429.97	
CHICAGO RIVET & MACHINE CO			213.000	6,068.37	
CHICO'S FAS INC			17,290.000	58,267.30	
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00	
CHILDREN'S PLACE INC/THE			4,175.000	398,211.50	
CHIMERIX INC			2,364.000	10,212.48	
CHINA BIOLOGIC PRODUCTS HOLDIN			4,500.000	428,850.00	
CHINA CGAME INC			1,663.000	3.66	
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	6,042,547.20	
CHINA RESOURCES CEMENT HOLDING HK/01313			7,354,000.000	7,125,731.84	
CHINA SKY ONE MEDICAL INC			581.000	0.00	
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	10,419,970.56	
CHIPOTLE MEXICAN GRILL INC			4,157.000	3,046,582.16	
CHOICE PROPERTIES REIT TRUST UNIT			46,177.000	483,414.09	
CHRISTOPHER & BANKS CORP			3,462.000	387.40	
CHUBB LTD			44,277.000	6,521,559.33	
CHURCH & DWIGHT CO INC			34,662.000	2,532,405.72	
CHURCHILL DOWNS INC			5,841.000	672,123.87	
CHUY'S HOLDINGS INC			1,814.000	41,576.88	
CIA DE SANEAMENTO DO PARANA			2,702.000	56,928.37	
CIBL INC			22.000	0.00	
CIBUS NORDIC REAL ESTATE AB			31,591.000	435,822.47	
CIGNA CORP			25,584.000	4,030,759.20	
CIM COMMERCIAL TRUST CORP			355.000	7,320.10	
CIMAREX ENERGY CO			7,579.000	449,662.07	
CIMPRESS NV			3,152.000	286,485.28	
CINCINNATI BELL INC			5,402.000	26,739.90	
CINCINNATI FINANCIAL CORP			30,536.000	3,165,667.12	
CINTAS CORP			12,718.000	3,017,854.22	
CIPRICO INC			5,400.000	0.00	
CIRCLE ENTERTAINMENT INC			8,246.000	16.49	
CIRCOR INTERNATIONAL INC			2,027.000	93,242.00	
CIRCUIT CITY STORES INC			21,085.000	0.00	
CIRRUS LOGIC INC			9,019.000	394,130.30	

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CISCO SYSTEMS INC			319,185.000	17,468,995.05	
CITI TRENDS INC			3,099.000	45,307.38	
CITIGROUP INC			164,051.000	11,488,491.53	
CITIZENS & NORTHERN CORP			568.000	14,955.44	
CITIZENS COMMUNITY BANCORP INC			106.000	1,149.04	
CITIZENS FINANCIAL GROUP INC			58,531.000	2,069,656.16	
CITIZENS INC/TX			3,931.000	28,696.30	
CITRIX SYSTEMS INC			17,947.000	1,761,318.58	
CITY BANK/LYNNWOOD WA			1,072.000	3.97	
CITY HOLDING CO			2,230.000	170,059.80	
CITY OFFICE REIT INC			41,925.000	502,680.75	
CIVEO CORP			6,356.000	10,932.32	
CLARUS CORP			1,902.000	27,464.88	
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00	
CLEAN ENERGY FUELS CORP			10,244.000	27,351.48	
CLEARFIELD INC			2,788.000	36,941.00	
CLEARSIDE BIOMEDICAL INC			2,766.000	2,688.00	
CLEARSTORY SYSTEMS INC			219.000	0.00	
CLEARWATER PAPER CORP			2,723.000	50,348.27	
CLEARWAY ENERGY INC			4,690.000	77,478.80	
CLEVELAND BIOLABS INC			52.000	75.40	
CLEVELAND-CLIFFS INC			40,231.000	429,264.77	
CLOROX CO/THE			20,691.000	3,167,999.01	
CLOUD PEAK ENERGY INC			6,172.000	366.86	
CLOUDERA INC			2,292.000	12,055.92	
CLOVIS ONCOLOGY INC			2,130.000	31,673.10	
CLST HOLDINGS INC			3,920.000	5.49	
CME GROUP INC			46,228.000	8,973,317.08	
CMS ENERGY CORP			82,449.000	4,774,621.59	
CMTSU LIQUIDATION INC			7,875.000	12.60	
CNB FINANCIAL CORP/PA			2,053.000	57,976.72	
CNO FINANCIAL GROUP INC			36,144.000	602,881.92	
CNX RESOURCES CORP			7,700.000	56,287.00	
COCA-COLA CO/THE			289,371.000	14,734,771.32	
COCA-COLA CONSOLIDATED INC			1,246.000	372,865.50	
COCA-COLA EUROPEAN PARTNERS PL			184,136.000	10,264,525.06	
COCHLEAR LTD			72,000.000	10,450,797.84	
CODEXIS INC			892.000	16,439.56	
CODORUS VALLEY BANCORP INC			1,902.000	43,746.00	

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COEUR MINING INC			16,325.000	70,850.50
COFINIMMO SA			5,428.000	705,916.61
COGENT COMMUNICATIONS HOLDINGS			4,837.000	287,124.32
COGNIZANT TECHNOLOGY SOLUTIONS			66,359.000	4,206,497.01
COHEN & CO INC			33.000	151.80
COHEN & STEERS INC			3,840.000	197,529.60
COHERENT INC			15,973.000	2,178,238.01
COHERUS BIOSCIENCES INC			3,717.000	82,145.70
COHU INC			4,415.000	68,123.45
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			73,947.000	5,299,781.49
COLLECTORS UNIVERSE INC			2,907.000	62,035.38
COLLEGIUM PHARMACEUTICAL INC			1,500.000	19,725.00
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLUMBIA BANKING SYSTEM INC			8,093.000	292,804.74
COLUMBIA PROPERTY TRUST INC			15,100.000	313,174.00
COLUMBUS MCKINNON CORP/NY			3,054.000	128,176.38
COMARCO INC			3,575.000	18.59
COMCAST CORP			645,473.000	27,290,598.44
COMDIAL CORP			222.000	0.44
COMERICA INC			20,557.000	1,493,260.48
COMFORT SYSTEMS USA INC			5,219.000	266,116.81
COMFORTDELGRO CORP LTD			137,709.000	270,746.10
COMMERCIAL INTERNATIONAL BANK			353,280.000	1,561,457.39
COMMERCIAL METALS CO			16,601.000	296,327.85
COMMUNICATIONS SYSTEMS INC			1,795.000	5,402.95
COMMUNITY BANK SYSTEM INC			6,720.000	442,444.80
COMMUNITY HEALTH SYSTEMS INC			14,028.000	37,454.76
COMMUNITY TRUST BANCORP INC			3,945.000	166,834.05
COMMUNITY WEST BANCSHARES			895.000	8,636.75
COMMVAULT SYSTEMS INC			5,582.000	276,978.84
COMPASS GROUP PLC			296,656.000	7,124,445.70
COMPASS MINERALS INTERNATIONAL			3,760.000	206,612.00
COMPUTER PROGRAMS & SYSTEMS IN			3,931.000	109,242.49
COMPUTER SERVICES INC			3,464.000	127,821.60
COMPUTER TASK GROUP INC			5,316.000	21,317.16
COMPX INTERNATIONAL INC			1,012.000	17,102.80
COMSCORE INC			14,460.000	74,613.60
COMSTOCK RESOURCES INC			1,054.000	5,870.78

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMTECH TELECOMMUNICATIONS COR			3,491.000	98,132.01
COMTREX SYSTEMS CORP NESCROW CONTRA			367.000	0.00
CONAGRA BRANDS INC			91,888.000	2,436,869.76
CONCERT PHARMACEUTICALS INC			7,514.000	90,168.00
CONCHO RESOURCES INC			28,456.000	2,936,090.08
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			3,125.000	267,406.25
CONN'S INC			1,694.000	30,187.08
CONNECTICUT WATER SERVICE INC			2,552.000	177,925.44
CONNECTONE BANCORP INC			873.000	19,782.18
CONOCOPHILLIPS			97,702.000	5,959,822.00
CONRAD INDUSTRIES INC			1,998.000	27,032.94
CONSOL ENERGY INC			3,024.000	80,468.64
CONSOLIDATED COMMUNICATIONS HO			11,656.000	57,464.08
CONSOLIDATED EDISON INC			52,269.000	4,582,945.92
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			7,950.000	113,367.00
CONSOLIDATED-TOMOKA LAND CO			2,568.000	153,309.60
CONSTELLATION BRANDS INC			34,143.000	6,724,122.42
CONSUMER PORTFOLIO SERVICES IN			3,851.000	14,633.80
CONTACT ENERGY LTD			323,335.000	1,737,343.62
CONTANGO OIL & GAS CO			7,906.000	13,756.44
CONTINENTAL BUILDING PRODUCTS			2,419.000	64,272.83
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTINENTAL MATERIALS CORP			751.000	12,016.00
COOPER COS INC/THE			12,365.000	4,165,644.85
COOPER TIRE & RUBBER CO			10,344.000	326,353.20
COOPER-STANDARD HOLDINGS INC			1,846.000	84,565.26
COPART INC			22,677.000	1,694,878.98
CORCEPT THERAPEUTICS INC			12,102.000	134,937.30
CORE LABORATORIES NV			4,300.000	224,804.00
CORE-MARK HOLDING CO INC			6,060.000	240,703.20
CORECIVIC INC			11,993.000	248,974.68
COREPOINT LODGING INC			5,660.000	70,127.40
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORMEDIX INC			8,600.000	77,142.00
CORNERSTONE BUILDING BRANDS IN			692.000	4,034.36
CORNERSTONE ONDEMAND INC			6,540.000	378,862.20
CORNING INC			97,545.000	3,241,420.35

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CORP INMOBILIARIA VESTA SAB DE			235,857.000	346,941.51	
CORPORATE OFFICE PROPERTIES TR			10,411.000	274,538.07	
CORTEVA INC			50,488.000	1,492,930.16	
CORUS BANKSHARES INC			10,586.000	190.55	
CORVEL CORP			5,803.000	504,919.03	
COSAN LTD			22,500.000	300,600.00	
COSTAR GROUP INC			5,848.000	3,240,142.88	
COSTCO WHOLESALE CORP			36,898.000	9,750,665.48	
COTY INC			20,265.000	271,551.00	
COUNTY BANCORP INC			554.000	9,467.86	
COUPA SOFTWARE INC			5,900.000	746,999.00	
COUSINS PROPERTIES INC			9,393.999	339,780.94	
COVANTA HOLDING CORP			62,238.000	1,114,682.58	
COVENANT TRANSPORTATION GROUP			1,866.000	27,448.86	
COVETRUS INC			11,401.200	278,873.34	
COVIVIO			11,482.000	1,203,618.33	
COWEN INC			371.000	6,377.49	
CPI AEROSTRUCTURES INC			1,047.000	8,805.27	
CPI CORP			1,363.000	0.00	
CRA INTERNATIONAL INC			3,735.000	143,162.55	
CRACKER BARREL OLD COUNTRY STO			3,617.000	617,530.41	
CRAFT BREW ALLIANCE INC			1,907.000	26,678.93	
CRAWFORD & CO			6,711.000	62,479.41	
CRAY INC			4,788.000	166,718.16	
CRAZY WOMAN CREEK BANCORP INC			437.000	7,166.80	
CREE INC			1,903.000	106,910.54	
CREXENDO INC			1,395.000	4,589.55	
CRH PLC			264,894.000	8,654,662.33	
CROCS INC			9,190.000	181,502.50	
CROSS COUNTRY HEALTHCARE INC			11,595.000	108,761.10	
CROSSROADS SYSTEMS INC			77.000	600.60	
CROWN CASTLE INTERNATIONAL COR			28,031.000	3,653,840.85	
CROWN CRAFTS INC			3,403.000	15,994.10	
CRYOLIFE INC			5,594.000	167,428.42	
CSG SYSTEMS INTERNATIONAL INC			4,908.000	239,657.64	
CSL LTD			186,550.000	28,145,964.44	
CSP INC			821.000	12,520.25	
CSS INDUSTRIES INC			2,060.000	10,052.80	
CSX CORP			59,254.000	4,584,481.98	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CT REIT UNIT			62,359.000	678,588.09	
CTI INDUSTRIES CORP			179.000	576.38	
CTS CORP			4,394.000	121,186.52	
CUBIC CORP			3,285.000	211,816.80	
CULP INC			4,138.000	78,622.00	
CUMMINS INC			20,963.000	3,591,800.42	
CUMULUS CLASS A			8,884.000	148,807.00	
CURIS INC			1,868.000	3,474.48	
CUSTOMERS BANCORP INC			1,410.000	29,610.00	
CUTERA INC			7,301.000	151,714.78	
CV HOLDINGS INC/UNITED STATES			5,499.000	49.49	
CVB FINANCIAL CORP			13,874.000	291,770.22	
CVR ENERGY INC			2,915.000	145,720.85	
CVS HEALTH CORP			87,591.000	4,772,833.59	
CYBERAGENT INC			280,000.000	10,148,505.81	
CYBERCARE INC COM			5,500.000	825.00	
CYBEROPTICS CORP			1,596.000	25,903.08	
CYCLERION THERAPEUTICS INC			1,570.000	17,976.50	
CYTOKINETICS INC			8,939.000	100,563.75	
CYTORI THERAPEUTICS INC			8.000	1.90	
CYTOSORBENTS CORP			1,800.000	11,916.00	
DAILY JOURNAL CORP			227.000	54,026.00	
DAIMLER AG			108,500.000	6,045,163.21	
DAIWA HOUSE INDUSTRY CO LTD			310,000.000	9,037,590.63	
DAKTRONICS INC			6,647.000	41,011.99	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			20,490.000	408,570.60	
DANAHER CORP			55,066.000	7,870,032.72	
DARDEN RESTAURANTS INC			27,292.000	3,322,255.16	
DARLING INGREDIENTS INC			15,647.000	311,218.83	
DASAN ZHONG SOLUTIONS INC			257.000	3,338.43	
DASSAULT SYSTEMES SE			77,650.000	12,406,423.14	
DATA I/O CORP			3,451.000	15,529.50	
DATATEC SYS INC COM			25,900.000	0.00	
DATATRAK INTERNATIONAL INC			59.000	359.90	
DAVE & BUSTER'S ENTERTAINMENT			4,567.000	184,826.49	
DAVITA INC			8,526.000	479,672.76	
DAWSON GEOPHYSICAL CO			11,979.000	29,947.50	
DAXOR CORP			1,616.000	12,604.80	

## Asset Detail

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As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DBS GROUP HOLDINGS LTD			568,700.000	10,912,045.52	
DCP MIDSTREAM LP			24,810.000	726,933.00	
DEAN FOODS CO			13,666.000	12,624.66	
DECKERS OUTDOOR CORP			4,425.000	778,667.25	
DECORATOR INDUSTRIES INC			831.000	8.31	
DEERE & CO			21,374.000	3,541,885.54	
DELCATH SYSTEMS INC			1,002.000	115.64	
DELEK US HOLDINGS INC			12,123.000	491,223.96	
DELIA*S INC			3,437.000	0.00	
DELPHAX TECHNOLOGIES INC			7,074.000	28.30	
DELTA AIR LINES INC			74,044.000	4,201,997.00	
DELTA APPAREL INC			3,232.000	74,917.76	
DELTAGEN INC			13,680.000	0.01	
DELUXE CORP			6,484.000	263,639.44	
DENBURY RESOURCES INC			34,044.000	42,214.56	
DENNY'S CORP			9,259.000	190,087.27	
DENTSPLY SIRONA INC			42,583.000	2,485,143.88	
DES SURGICAL ESCROW			149.000	0.00	
DESIGNER BRANDS INC			8,871.000	170,057.07	
DESTINATION MATERNITY CORP			3,060.000	4,039.20	
DESTINATION XL GROUP INC			4,460.000	7,849.60	
DEUTSCHE BOERSE AG			67,000.000	9,491,670.24	
DEVON ENERGY CORP			67,045.000	1,912,123.40	
DEXUS			4,646.000	42,319.09	
DHI GROUP INC			15,785.000	56,352.45	
DHT HOLDINGS INC			1,036.000	6,122.76	
DIADEXUS INC			148.000	1.48	
DIAGEO PLC			617,081.000	26,576,548.18	
DIAMOND HILL INVESTMENT GROUP			820.000	116,210.40	
DIAMOND OFFSHORE DRILLING INC			7,466.000	66,223.42	
DIAMONDBACK ENERGY INC			10,437.000	1,137,319.89	
DIAMONDROCK HOSPITALITY CO			26,578.000	274,816.52	
DIC ASSET AG			10,655.000	123,037.89	
DICERNA PHARMACEUTICALS INC			2,463.000	38,792.25	
DIEBOLD NIXDORF INC			7,882.000	72,199.12	
DIGI INTERNATIONAL INC			7,626.000	96,697.68	
DIGIMARC CORP			3,347.000	148,573.33	
DIGITAL GARAGE INC			80,500.000	2,547,846.70	
DIGITAL INFO SECURITY CO			18.000	0.41	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIGITAL REALTY TRUST INC			14,044.000	1,654,242.76
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			1,881.000	117,148.68
DIME COMMUNITY BANCSHARES INC			5,665.000	107,578.35
DINE BRANDS GLOBAL INC			2,307.000	220,249.29
DIODES INC			4,128.000	150,135.36
DIOS FASTIGHETER AB			35,406.000	262,162.08
DIPLOMAT PHARMACY INC			4,370.000	26,613.30
DISCOVER FINANCIAL SERVICES			21,827.000	1,693,556.93
DISCOVERY INC			322,688.000	9,204,420.35
DISH NETWORK CORP			15,557.000	597,544.37
DITECH HLDG CORP WT EXP SER A			453.000	2.27
DITECH HLDG CORP WT EXP SER B 01/31/2028			360.000	3.60
DITECH HOLDING CORP			265.000	14.58
DIVERSICARE HEALTHCARE SERVICE			1,976.000	7,390.24
DIVINE INC			6,229.000	3.92
DIXIE GROUP INC/THE			1,371.000	795.18
DMC GLOBAL INC			1,649.000	104,464.15
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			26,847.000	3,628,640.52
DOLLAR TREE INC			25,482.000	2,736,511.98
DOMINION ENERGY INC			138,692.000	10,723,665.44
DOMINO'S PIZZA INC			1,536.000	427,438.08
DOMMO ENERGIA SA ADR			719.000	5,453.62
DOMTAR CORP			9,147.000	407,315.91
DONEGAL GROUP INC			6,549.000	96,690.07
DONNELLEY FINANCIAL SOLUTIONS			460.000	6,136.40
DORIAN LPG LTD			545.000	4,915.90
DORMAN PRODUCTS INC			6,576.000	573,032.64
DOUGLAS DYNAMICS INC			1,629.000	64,817.91
DOVA PHARMACEUTICALS INC			700.000	9,870.00
DOVER CORP			29,268.000	2,932,653.60
DOVER MOTORSPORTS INC			5,962.000	12,400.96
DR HORTON INC			76,335.000	3,292,328.55
DREAM GLOBAL REIT UNIT			151,158.000	1,578,960.55
DREAM INDUSTRIAL REIT UNIT			205,487.000	1,855,555.08
DRI CORP			787.000	0.55
DRIL-QUIP INC			4,491.000	215,568.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DRIVE SHACK INC			4,615.000	21,644.35
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			2,555.000	36,689.80
DSV PANALPINA A/S			95,000.000	9,343,454.38
DTE ENERGY CO			32,427.000	4,146,764.76
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04
DUCOMMUN INC			2,048.000	92,303.36
DUKE ENERGY CORP			118,164.000	10,426,791.36
DUKE REALTY CORP			76,791.000	2,427,363.51
DULUTH HOLDINGS INC			1,699.000	23,089.41
DUPONT DE NEMOURS INC			60,418.000	4,535,579.26
DURECT CORP			7,621.000	4,968.89
DXC TECHNOLOGY CO			50,565.000	2,788,659.75
DYCOM INDUSTRIES INC			4,694.000	276,335.78
DYNACQ HEALTHCARE INC			16.000	0.41
DYNAVAX TECHNOLOGIES CORP			14,177.000	56,566.23
DYNEX CAPITAL INC			2,806.000	47,000.50
E*TRADE FINANCIAL CORP			16,496.000	735,721.60
EACO CORP			16.000	276.16
EAGLE BANCORP INC			3,446.000	186,531.98
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	0.57
EAGLE PHARMACEUTICALS INC/DE			1,808.000	100,669.44
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			5,369.000	32,858.28
EASTERLY GOVERNMENT PROPERTIES			37,090.000	671,699.90
EASTERN CO/THE			749.000	20,986.98
EASTGROUP PROPERTIES INC			3,836.000	444,899.28
EASTMAN CHEMICAL CO			27,493.000	2,139,780.19
EASTMAN KODAK CO			4,573.000	10,975.20
EATON CORP PLC			46,757.000	3,893,922.96
EBAY INC			110,349.000	4,358,785.50
EBIX INC			4,519.000	226,944.18
EBT INTL INC COM NEW			69.000	0.00
ECOLAB INC			23,372.000	4,614,567.68
ECOLOGY AND ENVIRONMENT INC			298.000	3,248.20
EDCI HOLDINGS INC			1,189.000	332.92
EDISON INTERNATIONAL			53,910.000	3,634,073.10
EDUCATION HOLDINGS 1 INC			4,413.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EDUCATIONAL DEVELOPMENT CORP			1,652.000	11,547.48
EDWARDS LIFESCIENCES CORP			19,378.000	3,579,891.72
EGAIN CORP			1,590.000	12,942.60
EHEALTH INC			3,564.000	306,860.40
EIGER BIOPHARMACEUTICALS INC			1,328.000	14,076.80
EL PASO ELECTRIC CO			7,865.000	514,371.00
ELANCO ANIMAL HEALTH INC			28,942.000	978,239.60
ELDORADO RESORTS INC			8,443.000	388,969.01
ELECTRO-SENSORS INC			212.000	703.84
ELECTROMED INC			2,900.000	15,805.00
ELECTRONIC ARTS INC			42,230.000	4,276,209.80
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	16.62
ELECTRONICS FOR IMAGING INC			6,353.000	234,489.23
ELI LILLY & CO			67,754.000	7,506,465.66
ELLINGTON RESIDENTIAL MORTGAGE			2,303.000	24,780.28
EMAGIN CORP			5,889.000	2,737.20
EMAK WORLDWIDE INC			1,137.000	11.37
EMC INSURANCE GROUP INC			2,569.000	92,561.07
EMCOR GROUP INC			7,836.000	690,351.60
EMCORE CORP			1,144.000	3,763.76
EMERGENT BIOSOLUTIONS INC			7,496.000	362,131.76
EMERSON ELECTRIC CO			56,512.000	3,770,480.64
EMERSON RADIO CORP			4,687.000	4,827.61
EMISPHERE TECHNOLOGIES INC			6,412.000	64,120.00
EMPIRE RESORTS INC			104.000	998.40
EMPIRE STATE REALTY TRUST INC			6,187.000	91,629.47
EMPLOYERS HOLDINGS INC			5,558.000	234,936.66
ENAGAS SA			17,889.000	478,130.68
ENANTA PHARMACEUTICALS INC			3,085.000	260,312.30
ENBRIDGE INC			77,440.530	2,794,054.39
ENCORE CAPITAL GROUP INC			3,121.000	105,708.27
ENCORE WIRE CORP			3,917.000	229,457.86
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			98,595.000	2,538,650.48
ENDO INTERNATIONAL PLC			28,700.000	118,244.00
ENDOLOGIX INC			1,462.500	10,588.50
ENDURANCE INTERNATIONAL GROUP			7,984.000	38,323.20
ENEL CHILE SA ADR			114,842.000	548,944.76
ENEL SPA			2,017,067.000	14,103,800.43

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			6,300.000	243,432.00
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			96.000	39.33
ENERGY RECOVERY INC			5,828.000	60,727.76
ENERGY TRANSFER LP			1,394,689.000	19,637,221.12
ENERSYS			4,773.000	326,950.50
ENGIE SA			681,948.000	10,359,875.79
ENGLOBAL CORP			4,402.000	3,961.80
ENHERENT CORP			9,218.000	10.14
ENLINK MIDSTREAM LLC			300,801.000	3,035,082.09
ENNIS INC			3,710.000	76,129.20
ENOVA INTERNATIONAL INC			3,389.000	78,116.45
ENPRO INDUSTRIES INC			2,422.000	154,620.48
ENSCO ROWAN PLC			20,227.000	172,536.31
ENSIGN GROUP INC/THE			5,409.000	307,880.28
ENSTAR GROUP LTD			1,438.000	250,614.64
ENTERCOM COMMUNICATIONS CORP			6,842.000	39,683.60
ENERGY CORP			57,138.000	5,881,214.34
ENTERPRISE BANCORP INC/MA			515.000	16,330.65
ENTERPRISE FINANCIAL SERVICES			454.000	18,886.40
ENTERPRISE PRODUCTS PARTNERS L			769,357.000	22,211,336.59
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			7,652.000	23,874.24
ENVESTNET INC			6,091.000	416,441.67
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,499.52
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,079.000	13,746.23
ENZON PHARMACEUTICALS INC			10,765.000	2,906.55
EOG RESOURCES INC			51,952.000	4,839,848.32
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.09
EPIX PHARMACEUTICALS INC			6,452.000	0.65
EPIZYME INC			9,164.000	115,008.20
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			5,626.000	387,856.44
EPR PROPERTIES			3,873.000	288,887.07
EQM MIDSTREAM PARTNERS LP			233,157.000	10,417,454.76
EQUIFAX INC			8,147.000	1,101,800.28

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EQUIFIN INC			394.000	2.36
EQUINIX INC			5,668.000	2,858,315.72
EQUINOR ASA			384,784.000	7,602,214.97
EQUITRANS MIDSTREAM CORP			3,123.000	61,554.33
EQUITY BANCSHARES INC			1,631.000	43,482.46
EQUITY RESIDENTIAL			40,157.000	3,048,719.44
ERA GROUP INC			6,737.000	56,186.58
ERBA DIAGNOSTICS INC			3,427.000	651.13
EROOMSYSTEM TECHNOLOGIES INC			65.000	58.50
ERSTE GROUP BANK AG			216,300.000	8,039,964.44
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			1,892.000	21,701.24
ESCALERA RESOURCES CO			9,249.000	0.92
ESCO TECHNOLOGIES INC			3,921.000	323,953.02
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
ESPEY MANUFACTURING & ELECTRON			318.000	7,870.50
ESR-REIT			1,362,547.000	528,724.04
ESSENT GROUP LTD			8,884.000	417,459.16
ESSEX PROPERTY TRUST INC			14,142.000	4,128,474.06
ESTABLISHMENT LABS HOLDINGS IN			2,900.000	63,771.00
ESTEE LAUDER COS INC/THE			28,598.000	5,236,579.78
ETHAN ALLEN INTERIORS INC			3,900.000	82,134.00
EUROBANCSHARES INC			3,146.000	0.00
EUTELSAT COMMUNICATIONS SA			73,392.000	1,374,035.63
EVANS & SUTHERLAND COMPUTER CO			3,651.000	2,668.88
EVANS BANCORP INC			400.000	15,092.00
EVERCEL INC			2,040.000	4,794.00
EVEREST RE GROUP LTD			9,391.000	2,321,267.38
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			68,209.000	4,102,771.35
EVERI HOLDINGS INC			12,114.000	144,520.02
EVERSOURCE ENERGY			45,125.000	3,418,670.00
EVERTEC INC			8,372.000	273,764.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EVINE LIVE INC			3,429.000	1,484.41
EVOLENT HEALTH INC			8,200.000	65,190.00
EVOLUTION PETROLEUM CORP			10,186.000	72,829.90
EVOLVING SYSTEMS INC			7,263.000	5,737.77
EVONIK INDUSTRIES AG			222,200.000	6,480,389.23
EW SCRIPPS CO/THE			6,241.000	95,424.89
EXANTAS CAPITAL CORP			3,084.000	34,880.04
EXELON CORP			128,688.000	6,169,302.72
EXLSERVICE HOLDINGS INC			3,985.000	263,528.05
EXPEDIA GROUP INC			71,274.000	9,481,580.22
EXPEDITORS INTERNATIONAL OF WA			23,457.000	1,779,448.02
EXPERIAN PLC			355,000.000	10,771,114.64
EXPONENT INC			12,774.000	747,789.96
EXPRESS INC			11,146.000	30,428.58
EXTERRAN CORP			3,428.000	48,746.16
EXTRA SPACE STORAGE INC			8,594.000	911,823.40
EXTREME NETWORKS INC			11,183.000	72,354.01
EXXON MOBIL CORP			304,778.000	23,355,138.14
EZCORP INC			5,023.000	47,567.81
EZENIA! INC			5,456.000	43.65
F5 NETWORKS INC			17,481.000	2,545,758.03
FAB INDS INC COM			4,400.000	0.00
FABRINET			4,424.000	219,740.08
FACEBOOK INC			208,547.000	40,249,571.00
FACTORY 2-U STORES INC			5,731.000	16.05
FACTSET RESEARCH SYSTEMS INC			4,057.000	1,162,573.92
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	735.26
FAMOUS DAVE'S OF AMERICA INC			2,467.000	10,879.47
FARMER BROTHERS CO			2,093.000	34,262.41
FARO TECHNOLOGIES INC			2,251.000	118,357.58
FASTENAL CO			72,247.000	2,354,529.73
FATE THERAPEUTICS INC			3,300.000	66,990.00
FBL FINANCIAL GROUP INC			3,696.000	235,804.80
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,401.000	101,796.66
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			11,005.000	1,417,003.80
FEDERAL SCREW WORKS			815.000	5,949.50



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FEDERAL SIGNAL CORP			9,859.000	263,728.25
FEDERATED INVESTORS INC			11,600.000	377,000.00
FEDEX CORP			19,380.000	3,182,002.20
FEDNAT HOLDING CO			946.000	13,499.42
FERGUSON PLC			117,157.000	8,349,919.98
FERRO CORP			10,684.000	168,807.20
FERROGLOBE PLC			8,671.000	14,740.70
FFD FINANCIAL CORP			676.000	35,625.20
FGL HOLDINGS			753,478.000	6,329,215.20
FIBERCORE INC			7,424.000	0.74
FIBERMARK INC COM			6,800.000	0.00
FIBROGEN INC			7,975.000	360,310.50
FIDELITY NATIONAL FINANCIAL IN			37,096.000	1,494,968.80
FIDELITY NATIONAL INFORMATION			31,422.000	3,854,850.96
FIDELITY SOUTHERN CORP			2,250.000	69,682.50
FIESTA RESTAURANT GROUP INC			1,632.000	21,444.48
FIFTH THIRD BANCORP			136,279.000	3,802,184.10
FINANCIAL INSTITUTIONS INC			671.000	19,559.65
FINECOBANK BANCA FINECO SPA			1,000,000.000	11,171,628.00
FINISAR CORP			14,009.000	320,385.83
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			23,400.000	346,554.00
FIRST ACCEPTANCE CORP			5,086.000	5,289.44
FIRST BANCORP INC/ME			1,965.000	52,760.25
FIRST BANCORP/PUERTO RICO			8,183.000	90,340.32
FIRST BANCORP/SOUTHERN PINES N			2,141.000	77,975.22
FIRST BUSEY CORP			1,240.000	32,748.40
FIRST BUSINESS FINANCIAL SERVI			1,068.000	25,098.00
FIRST COMMONWEALTH FINANCIAL C			13,748.000	185,185.56
FIRST COMMUNITY BANKSHARES INC			421.000	14,212.96
FIRST DEFIANCE FINANCIAL CORP			7,198.000	205,646.86
FIRST FINANCIAL BANCORP			14,115.000	341,865.30
FIRST FINANCIAL BANKSHARES INC			19,974.000	614,999.46
FIRST FINANCIAL CORP/IN			2,712.000	108,913.92
FIRST FOUNDATION INC			3,971.000	53,370.24
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			15,220.000	559,182.80
FIRST INTERSTATE BANCSYSTEM IN			1,737.000	68,802.57

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			6,820.000	258,478.00
FIRST MIDWEST BANCORP INC/IL			12,438.000	254,605.86
FIRST NBC BANK HOLDING CO			1,118.000	61.27
FIRST OF LONG ISLAND CORP/THE			4,826.000	96,906.08
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST REPUBLIC BANK/CA			11,110.000	1,084,891.50
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,516.000	29,880.36
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	47.26
FIRSTCASH INC			6,899.000	690,037.98
FIRSTENERGY CORP			125,127.000	5,356,686.87
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			41,822.000	3,812,493.52
FIVE PRIME THERAPEUTICS INC			6,599.000	39,791.97
FIVE STAR SENIOR LIVING INC			655.000	301.95
FIVE9 INC			6,900.000	353,901.00
FLAGSTAR BANCORP INC			2,087.000	69,163.18
FLANIGAN'S ENTERPRISES INC			102.000	2,343.96
FLEETCOR TECHNOLOGIES INC			5,812.000	1,632,300.20
FLEETWOOD ENTERPRISES INC COM			17,000.000	17,000.00
FLEXION THERAPEUTICS INC			4,173.000	51,327.90
FLEXSTEEL INDUSTRIES INC			1,453.000	24,788.18
FLIR SYSTEMS INC			9,131.000	493,987.10
FLOOR & DECOR HOLDINGS INC			5,300.000	222,070.00
FLOTEK INDUSTRIES INC			6,231.000	20,624.61
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLUIDIGM CORP			7,871.000	96,970.72
FLUOR CORP			8,842.000	297,886.98
FLUSHING FINANCIAL CORP			3,552.000	78,854.40
FLYI INC COM			29,300.000	87.90
FMC CORP			8,877.000	736,347.15
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			3,379.000	72,682.29
FOOT LOCKER INC			7,572.000	317,418.24
FOOTBALL EQUITIES INC			5,500.000	0.55
FOOTSTAR INC			18,000.000	27,000.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD MOTOR CO			383,500.000	3,923,205.00
FORESTAR GROUP INC			450.000	8,797.50
FORMFACTOR INC			5,759.000	90,243.53
FORRESTER RESEARCH INC			2,560.000	120,396.80
FORTINET INC			22,009.000	1,690,951.47
FORTIVE CORP			40,957.000	3,338,814.64
FORTUNE BRANDS HOME & SECURITY			19,746.000	1,128,088.98
FORTUNE REAL ESTATE INVESTMENT HK/00778			731,755.000	1,005,958.23
FORUM ENERGY TECHNOLOGIES INC			6,770.000	23,153.40
FORWARD AIR CORP			3,546.000	209,745.90
FOSSIL GROUP INC			4,110.000	47,265.00
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			7,062.000	193,004.46
FOX FACTORY HOLDING CORP			4,308.000	355,453.08
FRANCESCA'S HOLDINGS CORP			6,810.000	3,368.91
FRANK'S INTERNATIONAL NV			4,400.000	24,024.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			5,577.000	189,618.00
FRANKLIN ELECTRIC CO INC			5,874.000	279,015.00
FRANKLIN FINANCIAL NETWORK INC			2,943.000	81,991.98
FRANKLIN RESOURCES INC			45,757.000	1,592,343.60
FRANKLIN STREET PROPERTIES COR			9,484.000	69,991.92
FRASERS CENTREPOINT TRUST			863,829.000	1,660,043.16
FRASERS LOGISTICS & INDUSTRIAL			2,322,945.000	2,077,507.26
FRED'S INC			3,539.000	1,739.77
FREEDOM HOLDING CORP/NV			299.000	3,232.19
FREEMPORT-MCMORAN INC			180,599.000	2,096,754.39
FREIGHTCAR AMERICA INC			4,152.000	24,372.24
FREQUENCY ELECTRONICS INC			2,941.000	33,497.99
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			4,100.000	110,495.00
FRIEDMAN INDUSTRIES INC			2,475.000	17,226.00
FRIEDMANS INC CL A			10,900.000	0.00
FRONT YARD RESIDENTIAL CORP			632.000	7,723.04
FRONTIER COMMUNICATIONS CORP			10,473.000	18,327.75
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			6,659.000	53,272.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FRP HOLDINGS INC			3,126.000	174,337.02	
FS KKR CAPITAL CORP			29,511.000	175,885.56	
FTD COS INC			4,670.000	163.45	
FTI CONSULTING INC			5,634.000	472,354.56	
FUBON FINANCIAL HOLDING CO LTD			4,355,000.000	6,428,846.16	
FUEL TECH INC			2,314.000	3,239.60	
FUELCELL ENERGY INC			42.000	7.41	
FULTON FINANCIAL CORP			21,544.000	352,675.28	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTUREFUEL CORP			6,586.000	76,990.34	
G-III APPAREL GROUP LTD			4,686.000	137,862.12	
GA EXPRESS INC			1,881.000	0.00	
GABS 114A AELTUS CBO			8,180.000	0.00	
GAINSCO INC			435.000	15,229.35	
GALAGEN INC			100.000	0.00	
GALMED PHARMACEUTICALS LTD			1,600.000	11,760.00	
GAMCO INVESTORS INC			5,879.000	112,700.43	
GAMETECH INTERNATIONAL INC			4,418.000	22.09	
GANNETT CO INC			14,852.000	121,192.32	
GAP INC/THE			14,271.000	256,449.87	
GARGOYLES INC			187.000	0.02	
GARMIN LTD			8,176.000	652,444.80	
GARTNER INC			14,187.000	2,283,255.78	
GASLOG LTD			2,296.000	33,062.40	
GATX CORP			5,521.000	437,760.09	
GCI LIBERTY INC			205,447.000	12,626,772.62	
GCP APPLIED TECHNOLOGIES INC			7,054.000	159,702.56	
GDI PROPERTY GROUP			233,887.000	227,320.33	
GEMPHIRE THERAPEUTICS INC			6,700.000	5,427.00	
GENASYS INC			1,806.000	5,941.74	
GENERAC HOLDINGS INC			8,857.000	614,764.37	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	13.43	
GENERAL DYNAMICS CORP			18,309.000	3,328,942.38	
GENERAL ELECTRIC CO			587,996.000	6,173,958.00	
GENERAL MILLS INC			40,373.000	2,120,389.96	
GENERAL MOLY INC			5,187.000	1,815.45	
GENERAL MOTORS CO			123,067.000	4,741,771.51	
GENERAL STEEL HOLDINGS INC			1,145.000	171.75	
GENESCO INC			2,854.000	120,695.66	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENESIS HEALTHCARE INC			2,781.000	3,448.44
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			3,643.000	38,797.95
GENMAB A/S			33,323.000	6,136,841.78
GENMARK DIAGNOSTICS INC			8,217.000	53,328.33
GENOMIC HEALTH INC			5,049.000	293,700.33
GENTHERM INC			4,839.000	202,415.37
GENUINE PARTS CO			25,547.000	2,646,158.26
GENVEC CORP INC			66.000	78.54
GENWORTH FINANCIAL INC			65,862.000	244,348.02
GEO GROUP INC/THE			24,039.000	505,059.39
GEOGLOBAL RESOURCES INC			2,056.000	0.00
GEOPETRO RESOURCES CO			1,269.000	2.65
GEOSPACE TECHNOLOGIES CORP			4,444.000	67,148.84
GERMAN AMERICAN BANCORP INC			2,543.000	76,595.16
GERON CORP			7,288.000	10,276.08
GETTY REALTY CORP			4,369.000	134,390.44
GIBRALTAR INDUSTRIES INC			4,028.000	162,570.08
GIBSON ENERGY INC			12,685.000	226,665.20
GIGA-TRONICS INC			1,580.000	474.00
GILEAD SCIENCES INC			99,530.000	6,724,246.80
GLACIER BANCORP INC			10,511.000	426,221.05
GLADSTONE COMMERCIAL CORP			3,765.000	79,893.30
GLASSBRIDGE ENTERPRISES INC			723.000	224.13
GLAUKOS CORP			3,569.000	269,102.60
GLAXOSMITHKLINE PLC			519,300.000	10,419,956.10
GLOBAL INDEMNITY LTD			782.000	24,210.72
GLOBAL NET LEASE INC			6,772.000	132,866.64
GLOBAL PAYMENTS INC			10,565.000	1,691,773.45
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41
GLOBALSTAR INC			48,178.000	23,125.44
GLOBALWORTH REAL ESTATE INVEST			34,729.000	351,989.53
GLOBUS MEDICAL INC			9,177.000	388,187.10
GLOWPOINT INC			153.000	163.71
GLYCOMIMETICS INC			3,960.000	47,203.20
GMS INC			2,144.000	47,168.00
GN STORE NORD A/S			194,000.000	9,066,554.78
GNC HOLDINGS INC			6,676.000	10,014.00
GODADDY INC			12,151.000	852,392.65

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLAR LNG LTD			9,792.000	180,956.16
GOLD RESOURCE CORP			10,854.000	36,577.98
GOLDEN OCEAN GROUP LTD			483.000	2,806.23
GOLDFIELD CORP/THE			2,125.000	4,887.50
GOLDMAN SACHS BDC INC			2,250.000	44,257.50
GOLDMAN SACHS GROUP INC/THE			25,690.000	5,256,174.00
GOLUB CAPITAL BDC INC			2,729.000	48,576.20
GOPRO INC			11,776.000	64,296.96
GORMAN-RUPP CO/THE			5,780.000	189,757.40
GP STRATEGIES CORP			1,649.000	24,866.92
GPT GROUP/THE			100,994.000	435,866.12
GRAHAM CORP			3,125.000	63,156.25
GRAN TIERRA ENERGY INC			36,229.000	57,604.11
GRANITE BROADCASTING CORP			140.000	0.00
GRANITE CONSTRUCTION INC			5,675.000	273,421.50
GRAY TELEVISION INC			9,296.000	151,035.92
GREAT AMERICAN BANCORP INC			144.000	4,485.60
GREAT ELM CAPITAL GROUP INC			1,771.000	7,615.30
GREAT LAKES DREDGE & DOCK CORP			11,817.000	130,459.68
GREAT SOUTHERN BANCORP INC			1,964.000	117,545.40
GREAT WESTERN BANCORP INC			7,047.000	251,718.84
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	1,379.46
GREEN DOT CORP			5,630.000	275,307.00
GREEN PLAINS INC			4,829.000	52,056.62
GREENBRIER COS INC/THE			4,751.000	144,430.40
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENLIGHT CAPITAL RE LTD			2,989.000	25,376.61
GREIF INC			3,117.000	101,458.35
GRIFFIN INDUSTRIAL REALTY INC			592.000	20,927.20
GRIFFON CORP			8,877.000	150,198.84
GROUP 1 AUTOMOTIVE INC			2,472.000	202,432.08
GROUPON INC			39,622.000	141,846.76
GROWTHPOINT PROPERTIES AUSTRAL			54,036.000	156,229.42
GRUPO AEROPORTUARIO DEL PACIFI ADR			1,263.000	131,743.53
GSE SYSTEMS INC			2,430.000	5,346.00
GSV INC			770.000	11.55
GTT COMMUNICATIONS INC			3,667.000	64,539.20
GTX INC			397.000	0.00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GUESS? INC			8,487.000	137,065.05
GUIDED THERAPEUTICS INC			0.002	0.00
GULF ISLAND FABRICATION INC			1,859.000	13,198.90
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,277.000	23,560.65
H&E EQUIPMENT SERVICES INC			1,806.000	52,536.54
H&R BLOCK INC			13,707.000	401,615.10
HACKETT GROUP INC/THE			6,915.000	116,102.85
HAEMONETICS CORP			6,935.000	834,557.90
HALCON RESOURCES CORP			188.000	33.24
HALLADOR ENERGY CO			2,337.000	13,157.31
HALLIBURTON CO			58,927.000	1,339,999.98
HALLMARK FINANCIAL SERVICES IN			1,002.000	14,258.46
HALOZYME THERAPEUTICS INC			14,296.000	245,605.28
HAMILTON BEACH BRANDS HOLDING			1,186.000	22,593.30
HAMILTON LANE INC			2,400.000	136,944.00
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANCOCK WHITNEY CORP			9,443.000	378,286.58
HANESBRANDS INC			24,372.000	419,685.84
HANGER INC			5,167.000	98,948.05
HANMI FINANCIAL CORP			2,062.000	45,920.74
HANNON ARMSTRONG SUSTAINABLE I			2,392.000	67,406.56
HARBOR DIVERSIFIED INC			1,094.000	27.35
HARBOURTON CAPITAL GROUP INC			233.000	4.66
HARLEY-DAVIDSON INC			10,725.000	384,276.75
HARMONIC INC			8,186.000	45,432.30
HARSCO CORP			9,852.000	270,338.88
HARTE-HANKS INC			579.000	1,273.80
HARTFORD FINANCIAL SERVICES GR			72,482.000	4,038,697.04
HARVARD BIOSCIENCE INC			8,691.000	17,382.00
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HARVEY GULF 7/18 (US CITIZEN)			1,768.000	24,752.00
HASBRO INC			25,188.000	2,661,867.84
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	245.70
HAVERTY FURNITURE COS INC			2,272.000	38,692.16
HAWAIIAN HOLDINGS INC			6,678.000	183,177.54
HAWKINS INC			2,602.000	112,952.82
HAYDEN HALL INC			1.000	0.00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HAYNES INTERNATIONAL INC			1,949.000	61,997.69
HB FULLER CO			7,883.000	365,771.20
HC2 HOLDINGS INC			306.000	722.16
HCA HEALTHCARE INC			25,049.000	3,385,873.33
HCL TECHNOLOGIES LTD			376,200.000	5,802,344.50
HCP INC			52,699.000	1,685,314.02
HDFC BANK LTD ADR			172,910.000	22,485,216.40
HEALTHCARE REALTY TRUST INC			15,051.000	471,397.32
HEALTHCARE SERVICES GROUP INC			9,783.000	296,620.56
HEALTHEQUITY INC			6,885.000	450,279.00
HEALTHPEAK PROPERTIES INC			81,503.000	2,606,465.94
HEALTHSTREAM INC			3,475.000	89,863.50
HEALTHWAREHOUSE.COM INC			409.000	110.43
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			11,787.000	212,991.09
HEARTLAND FINANCIAL USA INC			2,545.000	113,837.85
HECLA MINING CO			48,763.000	87,773.40
HEDGEPATH PHARMACEUTICALS INC			1,225.000	85.75
HEIDRICK & STRUGGLES INTERNATI			1,326.000	39,740.22
HELEN OF TROY LTD			4,036.000	527,061.24
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			0.648	0.00
HELIOS TECHNOLOGIES INC			3,543.000	164,430.63
HELIX ENERGY SOLUTIONS GROUP I			13,452.000	116,090.76
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			7,451.000	377,169.62
HEMACARE CORP			391.000	4,645.08
HEMISPHERX BIOPHARMA INC			11.000	48.29
HENNESSY ADVISORS INC			2,183.000	21,175.10
HENRY SCHEIN INC			28,320.000	1,979,568.00
HERCULES CAPITAL INC			3,879.000	49,728.78
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,515.000	18,558.75
HERITAGE FINANCIAL CORP/WA			3,416.000	100,908.64
HERITAGE-CRYSTAL CLEAN INC			2,700.000	71,037.00
HERMAN MILLER INC			8,026.000	358,762.20
HERMITAGE OFFSHORE SERVICES LT			53.000	145.75
HERON THERAPEUTICS INC			4,168.000	77,399.76
HERSHA HOSPITALITY TRUST			5,148.000	85,147.92



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERSHEY CO/THE			24,205.000	3,244,196.15
HERTZ GLOBAL HOLDINGS INC			8,462.000	135,053.52
HERTZ GLOBAL HOLDINGS INC RTS			8,462.000	16,500.90
HESKA CORP			2,176.000	185,329.92
HESS CORP			52,495.000	3,337,107.15
HEWLETT PACKARD ENTERPRISE CO			168,457.000	2,518,432.15
HEXAGON AB			307,437.000	17,084,619.53
HFF INC			4,277.000	194,517.96
HG HOLDINGS INC			2,904.000	1,771.44
HHGREGG INC			6,832.000	14.35
HIBBETT SPORTS INC			3,212.000	58,458.40
HIGHPOINT RESOURCES CORP			5,622.000	10,232.04
HIKMA PHARMACEUTICALS PLC			500,000.000	10,957,947.00
HILL INTERNATIONAL INC			4,065.000	10,975.50
HILLENBRAND INC			8,166.000	323,128.62
HILLTOP HOLDINGS INC			8,579.000	182,475.33
HILTON WORLDWIDE HOLDINGS INC			19,625.000	1,918,147.50
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			116.000	22,969.16
HISPANIC EXPRESS INC			200.000	20.00
HK ELECTRIC INVESTMENTS & HK E HK/02638			9,550.000	9,779.20
HKBN LTD HK/01310			467,254.000	842,103.85
HKN INC			44.000	242.00
HKT TRUST & HKT LTD HK/06823			421,340.000	668,750.85
HMN FINANCIAL INC			1,231.000	25,851.00
HMS HOLDINGS CORP			10,934.000	354,152.26
HNI CORP			6,821.000	241,326.98
HOLLYFRONTIER CORP			21,221.000	982,107.88
HOLLYSYS AUTOMATION TECHNOLOGI			7,867.000	149,473.00
HOLOGIC INC			58,678.000	2,817,717.56
HOLOGRAPHIC STORAGE LTD			43.000	21.93
HOME BANCORP INC			1,452.000	55,872.96
HOME BANCSHARES INC/AR			15,929.000	306,792.54
HOME DEPOT INC/THE			115,992.000	24,122,856.24
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,319.000	68,735.16
HOMOLOGY MEDICINES INC			3,300.000	64,581.00
HONEYWELL INTERNATIONAL INC			56,010.000	9,778,785.90
HOOKER FURNITURE CORP			1,759.000	36,270.58

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HOOPER HOLMES INC			820.000	1.40	
HOPE BANCORP INC			15,362.000	211,688.36	
HOPFED BANCORP INC			1,340.000	25,419.80	
HORACE MANN EDUCATORS CORP			7,619.000	306,969.51	
HORIZON BANCORP INC/IN			5,614.000	91,732.76	
HORIZON THERAPEUTICS PLC			23,186.000	557,855.16	
HORMEL FOODS CORP			64,759.000	2,625,329.86	
HORNBECK OFFSHORE SERVICES INC			4,414.000	5,517.50	
HOST HOTELS & RESORTS INC			104,080.000	1,896,337.60	
HOSTESS BRANDS INC			789,745.000	11,403,917.80	
HOUGHTON MIFFLIN HARCOURT CO			15,220.000	87,667.20	
HOULIHAN LOKEY INC			3,583.000	159,550.99	
HOUSTON AMERICAN ENERGY CORP			3,012.000	612.34	
HOUSTON WIRE & CABLE CO			678.000	3,552.72	
HOVNIANIAN ENTERPRISES INC			236.000	1,793.60	
HOYA CORP			100,300.000	7,684,019.05	
HP INC			101,561.000	2,111,453.19	
HUDSON GLOBAL INC			57.000	709.65	
HUFFY CORP COM			5,000.000	0.00	
HUMANA INC			11,172.000	2,963,931.60	
HUNT COS FINANCE TRUST INC			3,721.000	12,688.61	
HUNTINGTON BANCSHARES INC/OH			70,556.000	975,083.92	
HUNTINGTON INGALLS INDUSTRIES			7,416.000	1,666,671.84	
HURCO COS INC			1,300.000	46,228.00	
HURON CONSULTING GROUP INC			2,689.000	135,471.82	
HUTTIG BUILDING PRODUCTS INC			1,900.000	4,902.00	
HYBRID ENERGY HOLDINGS INC			141.000	0.01	
HYCROFT MNG CORP			659.000	80.07	
HYPERDYNAMICS CORP			406.000	1.42	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			1,295.000	71,561.70	
IAC/INTERACTIVECORP			12,126.000	2,637,768.78	
IBERIABANK CORP			5,415.000	410,727.75	
ICAD INC			1,154.000	7,350.98	
ICADE			11,091.000	1,018,012.72	
ICF INTERNATIONAL INC			2,407.000	175,229.60	
ICONIX BRAND GROUP INC			803.500	682.98	
ID SYSTEMS INC			1,769.000	10,401.72	
IDACORP INC			7,373.000	740,470.39	

## Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IDENTIV INC			369.000	1,889.28
IDERA PHARMACEUTICALS INC			1,277.000	3,409.59
IDEX CORP			5,487.000	944,532.18
IDEXX LABORATORIES INC			12,947.000	3,564,697.51
IDNA INC			2,887.000	0.00
IDT CORP			4,761.000	45,086.67
IEC ELECTRONICS CORP			2,639.000	16,572.92
IENTERTAINMENT NETWORK INC			831.000	19.11
IES HOLDINGS INC			254.000	4,787.90
IGB REAL ESTATE INVESTMENT TRU			1,608,090.000	743,243.05
IGO CORPORATIONS			26,400.000	0.00
IHS MARKIT LTD			108,189.000	6,893,803.08
II-VI INC			8,600.000	314,416.00
ILLINOIS TOOL WORKS INC			47,753.000	7,201,629.93
ILLUMINA INC			9,912.000	3,649,102.80
IMAGEWARE SYSTEMS INC			1,055.000	981.15
IMAGINON INC			667.000	0.00
IMAX CORP			7,843.000	158,428.60
IMMERSION CORP			2,637.000	20,067.57
IMMOBILIARE GRANDE DISTRIBUZION			20,646.000	136,367.66
IMMUNE PHARMACEUTICALS INC			2.000	0.02
IMMUNIC INC			56.000	642.32
IMMUNOGEN INC			11,935.000	25,898.95
IMMUNOMEDICS INC			10,469.000	145,205.03
IMPAC MORTGAGE HOLDINGS INC			521.000	1,635.94
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			231,800.000	5,448,279.03
IMPINJ INC			2,557.000	73,181.34
INCOMNET INC			300.000	0.00
INCYTE CORP			12,001.000	1,019,604.96
INDEPENDENCE CONTRACT DRILLING			6,200.000	9,796.00
INDEPENDENCE HOLDING CO			2,543.000	98,464.96
INDEPENDENCE REALTY TRUST INC			57,215.000	661,977.55
INDEPENDENT BANK CORP			6,118.000	465,885.70
INDEPENDENT BANK CORP/MI			170.000	3,704.30
INDEPENDENT BANK GROUP INC			407.000	22,368.72
INDUSTRIAL LOGISTICS PROPERTIE			3,725.000	77,554.50
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			650,000.000	11,510,421.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INFINERA CORP			14,745.000	42,907.95
INFINITY ENERGY RESOURCES INC			204.000	14.30
INFINITY PHARMACEUTICALS INC			8,219.000	14,794.20
INFORMA PLC			1,305,209.000	13,870,514.78
INFRATIL LTD			396,186.000	1,237,357.22
ING GROEP NV			543,700.000	6,313,012.05
INGERSOLL-RAND PLC			69,844.000	8,847,139.48
INGEVITY CORP			5,600.000	588,952.00
INGLES MARKETS INC			8,053.000	250,689.89
INNERWORKINGS INC			703.000	2,685.46
INNOPHOS HOLDINGS INC			2,157.000	62,790.27
INNOSPEC INC			2,654.000	242,150.96
INNOVATIVE SOLUTIONS & SUPPORT			2,621.000	13,367.10
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			9,281.000	135,131.36
INOGEN INC			2,112.000	140,997.12
INOVALON HOLDINGS INC			13,403.000	194,477.53
INOVIO PHARMACEUTICALS INC			13,274.000	39,025.56
INPHI CORP			6,160.000	308,616.00
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			2,914.000	13,958.06
INSIGHT ENTERPRISES INC			4,695.000	273,249.00
INSIGNIA SYSTEMS INC			1,967.000	2,065.35
INSPERITY INC			4,376.000	534,484.64
INSTALLED BUILDING PRODUCTS IN			1,516.000	89,777.52
INSTEEL INDUSTRIES INC			3,493.000	72,724.26
INSYS THERAPEUTICS INC			2,100.000	630.00
INTEGER HOLDINGS CORP			5,310.000	445,615.20
INTEGRA BANK CORP			2,671.000	0.27
INTEGRAL VISION INC			4,289.000	17.16
INTEL CORP			323,549.000	15,488,290.63
INTELLIA THERAPEUTICS INC			4,300.000	70,391.00
INTELLICHECK INC			158.000	914.82
INTER PARFUMS INC			3,571.000	237,435.79
INTER PIPELINE LTD			200.000	3,117.66
INTERCEPT PHARMACEUTICALS INC			3,100.000	246,667.00
INTERCONTINENTAL EXCHANGE INC			70,770.000	6,081,973.80
INTERDIGITAL INC			5,566.000	358,450.40
INTEREP NATIONAL RADIO SALES I			3,193.000	0.03

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERFACE INC			7,516.000	115,220.28
INTERLINK ELECTRONICS INC			705.000	1,212.60
INTERMET CORP			20,500.000	0.00
INTERNAP CORP			1,352.000	4,069.52
INTERNATIONAL BANCSHARES CORP			6,865.000	258,879.15
INTERNATIONAL BUSINESS MACHINE			70,026.000	9,656,585.40
INTERNATIONAL FLAVORS & FRAGRA			16,238.000	2,355,971.42
INTERNATIONAL ISOTOPES INC			831.000	41.55
INTERNATIONAL PAPER CO			44,870.000	1,943,768.40
INTERNATIONAL SEAWAYS INC			1,181.000	22,439.00
INTERNATIONAL SPEEDWAY CORP			3,430.000	153,972.70
INTERPACE BIOSCIENCES INC			338.000	245.06
INTERPLAY ENTERTAINMENT CORP			12,923.000	258.46
INTERPUBLIC GROUP OF COS INC/T			26,096.000	589,508.64
INTERSECT ENT INC			85,492.000	1,945,797.92
INTERVEST OFFICES & WAREHOUSES			22,247.000	625,771.62
INTERVISUAL BOOKS INC			5,600.000	0.06
INTERXION HOLDING NV			165,720.000	12,609,634.80
INTEST CORP			1,323.000	6,363.63
INTEVAC INC			1,941.000	9,394.44
INTL. FCSTONE INC			2,940.000	116,394.60
INTRA-CELLULAR THERAPIES INC			6,600.000	85,668.00
INTREPID POTASH INC			6,449.000	21,668.64
INTREXON CORP			6,918.000	52,991.88
INTRICON CORP			2,083.000	48,471.41
INTRUSION INC			1,848.000	9,203.04
INTUIT INC			21,701.000	5,671,122.33
INTUITIVE SURGICAL INC			7,784.000	4,083,097.20
INUVO INC			1,115.000	468.30
INVACARE CORP			7,750.000	40,222.50
INVERSIONES AGUAS METROPOLITAN			444,123.000	686,838.95
INVESCO LTD			27,009.000	552,604.14
INVESCO MORTGAGE CAPITAL INC			16,352.000	263,594.24
INVESCO OFFICE J-REIT INC			1,396.000	233,616.86
INVESTORS BANCORP INC			49,442.000	551,278.30
INVESTORS REAL ESTATE TRUST			4,923.000	288,832.41
INVESTORS TITLE CO			714.000	116,446.26
INVITAE CORP			9,801.000	230,323.50
INVIVO THERAPEUTICS HOLDINGS C			82.000	60.68

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ION GEOPHYSICAL CORP			1,456.000	11,720.80
IOVANCE BIOTHERAPEUTICS INC			6,265.000	153,617.80
IPG PHOTONICS CORP			2,401.000	370,354.25
IQVIA HOLDINGS INC			25,690.000	4,133,521.00
IRADIMED CORP			7,538.000	154,152.10
IRHYTHM TECHNOLOGIES INC			600.000	47,448.00
IRIDEX CORP			5,112.000	23,259.60
IRIDIUM COMMUNICATIONS INC			11,472.000	266,838.72
IROBOT CORP			3,509.000	321,564.76
IRON MOUNTAIN INC			41,950.000	1,313,035.00
IRONWOOD PHARMACEUTICALS INC			15,700.000	171,758.00
ISHARES CORE S&P MIDCAP ETF			2,018,272.000	392,069,518.72
ISIGN SOLUTIONS INC			2.000	0.60
ISRAEL DISCOUNT BANK LTD			1,998,975.000	8,175,808.02
ISRAMCO INC			200.000	23,700.00
ISTAR INC			5,864.000	72,830.88
ITERIS INC			2,681.000	13,860.77
ITOCHU CORP			554,400.000	10,602,758.65
ITRON INC			5,651.000	353,583.07
ITZYOURMALL INC			17.000	0.00
J SAINSBURY PLC			2,128,600.000	5,308,421.14
J&J SNACK FOODS CORP			3,410.000	548,839.50
J2 GLOBAL INC			6,455.000	573,784.95
JACK HENRY & ASSOCIATES INC			5,205.000	697,053.60
JACK IN THE BOX INC			9,270.000	754,485.30
JACO ELECTRONICS INC			1,562.000	4.84
JACOBS ENGINEERING GROUP INC			33,089.000	2,792,380.71
JAGGED PEAK ENERGY INC			8,000.000	66,160.00
JAKKS PACIFIC INC			8,349.000	5,844.30
JAPAN AIRLINES CO LTD			206,000.000	6,583,051.89
JB HUNT TRANSPORT SERVICES INC			17,193.000	1,571,612.13
JBS SA			1,045,400.000	5,744,360.68
JEFFERIES FINANCIAL GROUP INC			17,084.000	328,525.32
JER INVESTORS TRUST INC			786.000	27.51
JM SMUCKER CO/THE			27,172.000	3,129,942.68
JOHN B SANFILIPPO & SON INC			652.000	51,957.88
JOHN BEAN TECHNOLOGIES CORP			3,732.000	452,057.16
JOHN WILEY & SONS INC			5,800.000	265,988.00
JOHN WOOD GROUP PLC			1,600,000.000	9,204,166.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
JOHNSON & JOHNSON			187,548.000	26,121,685.44	
JOHNSON CONTROLS INTERNATIONAL			86,363.000	3,567,655.53	
JOHNSON OUTDOORS INC			1,589.000	118,491.73	
JOINT CORP/THE			2,300.000	41,860.00	
JOUNCE THERAPEUTICS INC			1,500.000	7,425.00	
JOURNAL REGISTER CO COM			18,400.000	36.80	
JPMORGAN CHASE & CO			299,388.000	33,471,578.40	
JUBILANT LIFE SCIENCES LTD			559,374.000	4,149,874.02	
JULIUS BAER GROUP LTD			165,032.000	7,356,195.61	
JUNIPER NETWORKS INC			76,582.000	2,039,378.66	
JUST EAT PLC			1,030,000.000	8,193,006.25	
K12 INC			2,530.000	76,937.30	
KA WANG HOLDING INC			2.000	0.00	
KADANT INC			1,853.000	168,270.93	
KAISER ALUMINUM CORP			2,108.000	205,761.88	
KALVISTA PHARMACEUTICALS INC			2,956.000	65,475.40	
KAMAN CORP			3,320.000	211,450.80	
KANSAS CITY LIFE INSURANCE CO			1,326.000	43,758.00	
KANSAS CITY SOUTHERN			23,717.000	2,889,204.94	
KAO CORP			96,000.000	7,315,389.01	
KARYOPHARM THERAPEUTICS INC			6,445.000	38,605.55	
KATY INDUSTRIES INC			5,499.000	40.14	
KB FINANCIAL GROUP INC			119,600.000	4,749,195.03	
KB HOME			8,210.000	211,243.30	
KBC GROUP NV			273,230.000	17,934,935.24	
KBR INC			15,740.000	392,555.60	
KDDI CORP			414,300.000	10,549,768.58	
KEARNY FINANCIAL CORP/MD			11,647.000	154,788.63	
KELLOGG CO			25,443.000	1,362,981.51	
KELLY SERVICES INC			3,617.000	94,729.23	
KEMET CORP			2,639.000	49,639.59	
KEMPER CORP			7,697.000	664,174.13	
KENEDIX RETAIL REIT CORP			90.000	221,115.66	
KENNAMETAL INC			11,180.000	413,548.20	
KENNEDY-WILSON HOLDINGS INC			10,425.000	214,442.25	
KENTUCKY BANCSHARES INC			800.000	19,520.00	
KEPPEL DC REIT			823,562.000	1,016,555.34	
KEPPEL INFRASTRUCTURE TRUST			2,847,258.000	1,062,763.07	
KERING SA			22,750.000	13,474,594.77	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KEWAUNEE SCIENTIFIC CORP			494.000	9,455.16
KEY TRONIC CORP			7,435.000	37,026.30
KEYCORP			94,569.000	1,678,599.75
KEYENCE CORP			18,400.000	11,293,781.50
KEYERA CORP			351.000	9,052.00
KEYSIGHT TECHNOLOGIES INC			26,757.000	2,403,046.17
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			6,339.000	222,435.51
KID BRANDS INC			2,768.000	3.60
KIMBALL ELECTRONICS INC			4,225.000	68,614.00
KIMBALL INTERNATIONAL INC			5,634.000	98,200.62
KIMBERLY-CLARK CORP			34,203.000	4,558,575.84
KIMCO REALTY CORP			28,455.000	525,848.40
KINDER MORGAN INC/DE			854,308.000	17,837,951.04
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRKLAND'S INC			367.000	829.42
KITE REALTY GROUP TRUST			9,821.000	148,591.73
KKR REAL ESTATE FINANCE TRUST			34,607.000	689,371.44
KLA CORP			23,487.000	2,776,163.40
KLX ENERGY SERVICES HOLDINGS I			3,048.000	62,270.64
KNOLL INC			9,787.000	224,905.26
KNOWLES CORP			10,819.000	198,095.89
KOC HOLDING AS			2,373,800.000	7,198,556.71
KOHL'S CORP			38,484.000	1,829,914.20
KOMATSU LTD			292,000.000	7,046,593.76
KONA GRILL INC			1,503.000	112.73
KONINKLIJKE DSM NV			219,740.000	27,201,078.43
KOPIN CORP			9,182.000	10,008.38
KOPPERS HOLDINGS INC			3,895.000	114,357.20
KOREAN REINSURANCE CO			532,200.000	4,019,211.31
KORN FERRY			6,145.000	246,230.15
KOSMOS ENERGY LTD			35,200.000	220,704.00
KOSS CORP			5,540.000	11,080.00
KRAFT HEINZ CO/THE			76,404.000	2,371,580.16
KRATON CORP			4,384.000	136,210.88
KRATOS DEFENSE & SECURITY SOLU			2,777.000	63,565.53
KROGER CO/THE			96,194.000	2,088,371.74
KRONOS WORLDWIDE INC			7,006.000	107,331.92
KROTON EDUCACIONAL SA			4,300,000.000	12,318,891.61



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KRUNG THAI BANK PCL			12,448,500.000	7,915,407.30
KRYSTAL BIOTECH INC			1,284.000	51,706.68
KULICKE & SOFFA INDUSTRIES INC			5,599.000	126,257.45
KURA ONCOLOGY INC			3,700.000	72,853.00
KVH INDUSTRIES INC			3,105.000	33,751.35
L BRANDS INC			15,464.000	403,610.40
L3 TECHNOLOGIES INC			19,172.000	4,700,399.24
L3HARRIS TECHNOLOGIES INC			17,965.000	3,397,720.45
LA JOLLA PHARMACEUTICAL CO			5,553.000	51,365.25
LA-Z-BOY INC			6,380.000	195,610.80
LABORATORY CORP OF AMERICA HOL			21,317.000	3,685,709.30
LADENBURG THALMANN FINANCIAL S			4,936.000	16,930.48
LAKELAND BANCORP INC			995.000	16,069.25
LAKELAND FINANCIAL CORP			2,915.000	136,509.45
LAKELAND INDUSTRIES INC			910.000	10,101.00
LAM RESEARCH CORP			13,553.000	2,545,795.52
LAMB WESTON HOLDINGS INC			9,862.000	624,856.32
LANCASTER COLONY CORP			3,365.000	500,039.00
LAND & HOUSES PCL			1,441,047.000	516,883.25
LANDEC CORP			3,123.000	29,262.51
LANDS' END INC			2,805.000	34,277.10
LANNETT CO INC			9,078.000	55,012.68
LANTHEUS HOLDINGS INC			4,965.000	140,509.50
LANTRONIX INC			1,116.000	3,716.28
LAREDO PETROLEUM INC			8,374.000	24,284.60
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LASALLE LOGIPORT REIT			59.000	69,875.63
LASERSIGHT INC COM NEW			413.000	16.52
LATTICE SEMICONDUCTOR CORP			15,822.000	230,842.98
LAUREATE EDUCATION INC			9,200.000	144,532.00
LAWSON PRODUCTS INC/DE			1,390.000	51,054.70
LAZARD EMERG MKT EQY-INST			8,290,991.159	146,999,273.24
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50
LB FOSTER CO			2,649.000	72,423.66
LCI INDUSTRIES			3,181.000	286,290.00
LEAR CORP			7,459.000	1,038,814.93
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	2,088.96
LECG CORP			659.000	3.30

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LEGACYTEXAS FINANCIAL GROUP IN			9,541.000	388,414.11
LEGAL & GENERAL GROUP PLC			2,317,300.000	7,948,168.68
LEGG MASON INC			2,800.000	107,184.00
LEGGETT & PLATT INC			8,851.000	339,612.87
LEMAITRE VASCULAR INC			4,107.000	114,913.86
LENDINGCLUB CORP			39,377.000	129,156.56
LENDINGTREE INC			890.000	373,826.70
LENNAR CORP			58,295.000	2,824,975.70
LENOX GROUP INC COM			6,400.000	112.00
LEXICON PHARMACEUTICALS INC			6,932.000	43,602.28
LEXINGTON REALTY TRUST			30,576.000	287,720.16
LGI HOMES INC			2,200.000	157,146.00
LGL GROUP INC/THE			450.000	3,667.50
LHC GROUP INC			7,813.000	934,278.54
LIBBEY INC			2,374.000	4,391.90
LIBERTY BROADBAND CORP			86,809.000	9,047,233.98
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			350,363.000	6,022,739.97
LIBERTY MEDIA CORP-LIBERTY SIR			140,705.000	5,343,975.90
LIBERTY OILFIELD SERVICES INC			4,300.000	69,574.00
LIBERTY TRIPADVISOR HOLDINGS I			8,909.000	110,471.60
LICT CORP			10.000	155,500.00
LIFETIME BRANDS INC			2,045.000	19,345.70
LIGAND PHARMACEUTICALS INC			6,053.000	690,949.95
LIGHTPATH TECHNOLOGIES INC			618.000	562.38
LIMELIGHT NETWORKS INC			5,980.000	16,146.00
LIMESTONE BANCORP INC			203.000	3,095.75
LINCOLN EDUCATIONAL SERVICES C			1,469.000	3,393.39
LINCOLN NATIONAL CORP			29,019.000	1,870,274.55
LINDE PLC			52,582.000	10,558,465.60
LINDSAY CORP			1,973.000	162,200.33
LINNCO LLC ESCROW			13,796.000	0.00
LINTEC CORP			218,300.000	4,548,760.98
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			3,641.000	22,173.69
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,536.54
LITHIA MOTORS INC			3,222.000	382,709.16
LIVANOVA PLC			6,150.000	442,554.00
LIVE MICROSYSTEMS INC			117.000	153.27

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIVEPERSON INC			9,155.000	256,706.20
LIVERAMP HOLDINGS INC			11,247.000	545,254.56
LKQ CORP			371,128.000	9,875,716.08
LOCALIZA RENT A CAR SA			890,700.000	9,456,272.54
LOCKHEED MARTIN CORP			16,573.000	6,024,948.42
LOEWS CORP			44,779.000	2,448,067.93
LOGIC DEVICES INC			306.000	0.31
LONDON STOCK EXCHANGE GROUP PL			241,170.000	16,838,567.06
LONZA GROUP AG			47,200.000	15,946,338.47
LOOKSMART GROUP INC			13.000	105.30
LORAL SPACE & COMMUNICATIONS I			2,155.000	74,369.05
LOUISIANA-PACIFIC CORP			19,757.000	518,028.54
LOWE'S COS INC			61,423.000	6,198,194.93
LS STARRETT CO/THE			905.000	5,991.10
LSB INDUSTRIES INC			2,661.000	10,377.90
LSC COMMUNICATIONS INC			460.000	1,688.20
LSI INDUSTRIES INC			2,590.000	9,453.50
LTC PROPERTIES INC			4,537.000	207,159.42
LTV CORP			50,656.000	75.98
LUBY'S INC			4,719.000	5,096.52
LUKOIL PJSC ADR			159,600.000	13,409,592.00
LULULEMON ATHLETICA INC			8,223.000	1,481,866.83
LUMBER LIQUIDATORS HOLDINGS IN			6,321.000	73,007.55
LUMENTUM HOLDINGS INC			70,591.000	3,770,265.31
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			5,973.000	123,282.72
LUNA INNOVATIONS INC			1,342.000	5,985.32
LUNDIN PETROLEUM AB			393,950.000	12,224,160.38
LXI REIT PLC			141,398.000	228,905.59
LYDALL INC			2,961.000	59,812.20
LYONDELLBASELL INDUSTRIES NV			20,475.000	1,763,511.75
M&T BANK CORP			16,356.000	2,781,664.92
M/I HOMES INC			2,374.000	67,753.96
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.05
MACATAWA BANK CORP			5,506.000	56,491.56
MACERICH CO/THE			11,205.000	375,255.45
MACK-CALI REALTY CORP			11,312.000	263,456.48
MACOM TECHNOLOGY SOLUTIONS HOL			5,150.000	77,919.50
MACQUARIE INFRASTRUCTURE CORP			30,444.000	1,234,199.76

## Asset Detail

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As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MACROGENICS INC			6,296.000	106,843.12	
MACY'S INC			67,832.000	1,455,674.72	
MADRIGAL PHARMACEUTICALS INC			71.000	7,441.51	
MAGAZINE LUIZA SA			211,000.000	11,492,374.71	
MAGELLAN HEALTH INC			4,382.000	325,275.86	
MAGELLAN MIDSTREAM PARTNERS LP			264,545.000	16,930,880.00	
MAGNA ENTERTAINMENT CORP			225.000	0.00	
MAGNA INTL INC			180,300.000	8,990,509.28	
MAGNACHIP SEMICONDUCTOR CORP			2,414.000	24,984.90	
MAGNITOGORSK IRON & STEEL WORK GDR			556,335.000	5,118,282.00	
MAIDEN HOLDINGS LTD			13,276.000	8,496.64	
MAIN STREET CAPITAL CORP			5,971.000	245,527.52	
MAJESCO			259.000	2,411.29	
MAKITA CORP			269,700.000	9,161,889.87	
MALIBU BOATS INC			2,949.000	114,568.65	
MALLINCKRODT PLC			6,500.000	59,670.00	
MANHATTAN ASSOCIATES INC			5,551.000	384,850.83	
MANHATTAN BRIDGE CAPITAL INC			399.000	2,553.60	
MANITOWOC CO INC/THE COM NEW			4,475.000	79,655.00	
MANNATECH INC			266.000	4,519.34	
MANNKIND CORP			6,103.000	7,018.45	
MANTECH INTERNATIONAL CORP/VA			3,040.000	200,184.00	
MAPFRE SA			2,768,300.000	8,105,180.44	
MAPLETREE COMMERCIAL TRUST			336,776.000	520,242.32	
MAPLETREE INDUSTRIAL TRUST			313,609.000	519,224.03	
MAPLETREE LOGISTICS TRUST			439,101.000	516,035.76	
MAPLETREE NORTH ASIA COMMERCIA			30,298.000	32,695.28	
MARATHON OIL CORP			196,165.000	2,787,504.65	
MARATHON PETROLEUM CORP			115,379.000	6,447,378.52	
MARCHEX INC			2,413.000	11,341.10	
MARCUS & MILLICHAP INC			840.000	25,914.00	
MARCUS CORP/THE			2,877.000	94,825.92	
MARINE PRODUCTS CORP			6,114.000	94,400.16	
MARINEMAX INC			1,756.000	28,868.64	
MARKEL CORP			1,468.000	1,599,532.80	
MARKER THERAPEUTICS INC			5,788.000	45,840.96	
MARLIN BUSINESS SERVICES CORP			1,413.000	35,226.09	
MARRIOTT INTERNATIONAL			194,414.000	0.00	
MARRIOTT INTERNATIONAL INC/MD			56,230.000	7,888,506.70	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARRIOTT VACATIONS WORLDWIDE C			5,603.000	540,129.20
MARSH & MCLENNAN COS INC			46,350.000	4,623,412.50
MARTEN TRANSPORT LTD			5,091.000	92,401.65
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			4,213.000	969,453.43
MARVELL TECHNOLOGY GROUP LTD			69,749.000	1,664,908.63
MASCO CORP			33,129.000	1,299,981.96
MASONITE INTERNATIONAL CORP			3,907.000	205,820.76
MASTEC INC			8,383.000	431,975.99
MASTECH DIGITAL INC			1,362.000	6,469.50
MASTERCARD INC			64,885.000	17,164,029.05
MATAHARI DEPARTMENT STORE TBK			700,000.000	170,943.36
MATEON THERAPEUTICS INC			10.000	1.85
MATERION CORP			4,637.000	314,434.97
MATRIX SERVICE CO			5,821.000	117,933.46
MATSON INC			5,804.000	225,485.40
MATTHEWS INTERNATIONAL CORP			4,638.000	161,634.30
MAUI LAND & PINEAPPLE CO INC			319.000	3,282.51
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			40,868.000	2,444,723.76
MAXIMUS INC			8,795.000	637,989.30
MAXLINEAR INC			8,825.000	206,858.00
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			16,537.000	153,959.47
MBT FINANCIAL CORP			2,005.000	20,090.10
MCCLATCHY CO/THE			677.000	1,766.97
MCCORMICK & CO INC/MD			17,623.000	2,731,741.23
MCDERMOTT INTERNATIONAL INC			22,913.994	221,349.18
MCDONALD'S CORP			64,246.000	13,341,324.36
MCEWEN MINING INC			40,093.000	70,162.75
MCGRATH RENTCORP			3,501.000	217,587.15
MCKESSON CORP			70,717.000	9,503,657.63
MCRAE INDUSTRIES INC			1,002.000	24,248.40
MDC HOLDINGS INC			4,846.000	158,851.88
MECHANICAL TECHNOLOGY INC			734.000	770.70
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL PROPERTIES TRUST INC			149,706.000	2,610,872.64

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINES CO/THE			111,130.000	4,052,911.10
MEDICINOVA INC			6,249.000	60,177.87
MEDIDATA SOLUTIONS INC			7,582.000	686,246.82
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			3,500.000	228,970.00
MEDTRONIC PLC			229,341.000	22,335,519.99
MEET GROUP INC/THE			76.000	264.48
MEI PHARMA INC			100.000	250.00
MELINTA THERAPEUTICS INC			248.000	1,649.20
MELROSE INDUSTRIES PLC			1,259,513.000	2,898,993.30
MERCADOLIBRE INC			16,100.000	9,849,497.00
MERCANTILE BANK CORP			685.000	22,317.30
MERCK & CO INC			187,880.000	15,753,738.00
MERCURY GENERAL CORP			1,812.000	113,250.00
MERCURY SYSTEMS INC			6,432.000	452,491.20
MEREDITH CORP			5,209.000	286,807.54
MEREO BIOPHARMA GROUP PLC ADR			377.000	904.80
MERIDIAN BANCORP INC			4,886.000	87,410.54
MERIDIAN BIOSCIENCE INC			5,957.000	70,769.16
MERIDIAN ENERGY LTD			188,649.000	601,853.98
MERIT MEDICAL SYSTEMS INC			6,413.000	381,958.28
MERITAGE HOMES CORP			4,480.000	230,003.20
MERITOR INC			9,815.000	238,013.75
MERRIMACK PHARMACEUTICALS INC			2,696.000	16,310.80
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	63,025.75
META FINANCIAL GROUP INC			10,866.000	304,791.30
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			4,683.000	133,793.31
METLIFE INC			74,940.000	3,722,269.80
METRO AG			310,300.000	5,680,416.96
METRO ONE TELECOMMUNICATIONS			4,577.000	27.46
METROPOLITAN BANK HOLDING CORP			500.000	22,000.00
METTLER-TOLEDO INTERNATIONAL I			3,674.000	3,086,160.00
MEXCO ENERGY CORP			114.000	450.30
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			619,467.080	16,570,744.39
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,378,941.520	61,273,725.52
MGE ENERGY INC			5,443.000	397,774.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MGIC INVESTMENT CORP			44,257.000	581,536.98
MGM GROWTH PROPERTIES LLC			83,708.000	2,565,650.20
MGM RESORTS INTERNATIONAL			97,463.000	2,784,517.91
MGP INGREDIENTS INC			3,063.000	203,107.53
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			0.400	2.06
MICROCHIP TECHNOLOGY INC			28,438.000	2,465,574.60
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	3,856.30
MICRON TECHNOLOGY INC			156,580.000	6,042,422.20
MICROSOFT CORP			591,184.000	79,195,008.64
MICROSTRATEGY INC			1,433.000	205,363.23
MICROVISION INC			227.000	182.78
MICROWAVE FILTER CO INC			1,944.000	933.12
MID-AMERICA APARTMENT COMMUNIT			20,782.000	2,447,288.32
MIDDLESEX WATER CO			5,056.000	299,568.00
MIDLAND STATES BANCORP INC			5.000	133.60
MIDSOUTH BANCORP INC			419.000	4,965.15
MILLENDO THERAPEUTICS INC			3,511.000	40,587.16
MILLER INDUSTRIES INC/TN			3,852.000	118,449.00
MIMECAST LTD			5,369.000	250,785.99
MIMEDX GROUP INC			13,248.000	53,124.48
MINERALS TECHNOLOGIES INC			5,316.000	284,459.16
MINERVA NEUROSCIENCES INC			6,049.000	34,055.87
MIRATI THERAPEUTICS INC			750.000	77,250.00
MISONIX INC			4,216.000	107,170.72
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,646.000	6,501.70
MITEK SYSTEMS INC			1,390.000	13,816.60
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	5,975,867.92
MOBILE MINI INC			5,588.000	170,042.84
MODINE MANUFACTURING CO			1,999.000	28,605.69
MOELIS & CO			2,354.000	82,272.30
MOHAWK INDUSTRIES INC			12,771.000	1,883,339.37
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLSON COORS BREWING CO			27,599.000	1,545,544.00
MOMENTA PHARMACEUTICALS INC			10,245.000	127,550.25
MONARCH CASINO & RESORT INC			2,034.000	86,933.16
MONARCH CEMENT CO/THE			90.000	5,535.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MONARCH SERVICES INC			350.000	1.93
MONDELEZ INTERNATIONAL INC			130,548.000	7,036,537.20
MONEYGRAM INTERNATIONAL INC			218.000	538.46
MONMOUTH REAL ESTATE INVESTMEN			5,915.000	80,148.25
MONOTARO CO LTD			375,700.000	9,157,120.99
MONOTYPE IMAGING HOLDINGS INC			6,237.000	105,031.08
MONRO INC			3,811.000	325,078.30
MONSTER BEVERAGE CORP			26,388.000	1,684,346.04
MOODY'S CORP			11,122.000	2,172,237.82
MOOG INC			5,925.000	554,639.25
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	158.73
MORGAN STANLEY			100,361.000	4,396,815.41
MOSAIC CO/THE			50,618.000	1,266,968.54
MOSSIMO INC			12,487.000	1,748.18
MOSYS INC			517.000	90.48
MOTOROLA SOLUTIONS INC			22,442.000	3,741,754.66
MOVADO GROUP INC			3,869.000	104,463.00
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			458,391.000	14,755,606.29
MRC GLOBAL INC			12,887.000	220,625.44
MSA SAFETY INC			4,365.000	460,027.35
MSCI INC			13,835.000	3,303,659.65
MSG NETWORKS INC			6,815.000	141,343.10
MTS SYSTEMS CORP			3,133.000	183,374.49
MTU AERO ENGINES AG			43,000.000	10,258,879.80
MUELLER INDUSTRIES INC			10,481.000	306,778.87
MUELLER WATER PRODUCTS INC			21,299.000	209,156.18
MUENCHENER RUECKVERSICHERUNGS-			36,400.000	9,148,527.02
MULTI-COLOR CORP			1,908.000	95,342.76
MURPHY USA INC			2,715.000	228,141.45
MUTUALFIRST FINANCIAL INC			1,893.000	64,437.72
MYERS INDUSTRIES INC			4,290.000	82,668.30
MYLAN NV			57,939.000	1,103,158.56
MYOKARDIA INC			4,724.000	236,861.36
MYR GROUP INC			3,190.000	119,146.50
MYREXIS INC			3,666.000	91.65
MYRIAD GENETICS INC			9,934.000	275,966.52
N-VIRO INTERNATIONAL CORP			846.000	2.28



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NABORS INDUSTRIES LTD			27,400.000	79,460.00
NACCO INDUSTRIES INC			1,186.000	61,600.84
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			3,441.000	119,437.11
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,121.02
NANOSTRING TECHNOLOGIES INC			3,990.000	121,096.50
NAPCO SECURITY TECHNOLOGIES IN			3,203.000	95,065.04
NASB FINANCIAL INC			2,121.000	86,006.55
NASDAQ INC			18,639.000	1,792,512.63
NATIONAL BANK HOLDINGS CORP			6,009.000	218,126.70
NATIONAL BANK OF CANADA			213,590.000	10,168,306.03
NATIONAL BEVERAGE CORP			1,256.000	56,055.28
NATIONAL CINEMEDIA INC			8,923.000	58,534.88
NATIONAL GENERAL HOLDINGS CORP			5,623.000	128,991.62
NATIONAL GRID PLC ADR			14,019.000	745,530.42
NATIONAL HEALTH INVESTORS INC			14,638.000	1,142,203.14
NATIONAL HEALTHCARE CORP			2,061.000	167,250.15
NATIONAL OILWELL VARCO INC			87,322.000	1,941,168.06
NATIONAL PRESTO INDUSTRIES INC			1,120.000	104,484.80
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,264.000	303,153.76
NATIONAL STORAGE REIT			375,307.000	460,900.45
NATIONAL WESTERN LIFE GROUP IN			359.000	92,263.00
NATURAL ALTERNATIVES INTERNATI			2,409.000	28,088.94
NATURAL GAS SERVICES GROUP INC			4,295.000	70,867.50
NATURE'S SUNSHINE PRODUCTS INC			2,655.000	25,063.20
NATURGY ENERGY GROUP SA			46,697.000	1,288,516.11
NATUS MEDICAL INC			7,929.000	203,696.01
NAUTILUS INC			3,695.000	8,165.95
NAVIDEA BIOPHARMACEUTICALS INC			26.000	16.39
NAVIENT CORP			8,600.000	117,390.00
NAVIGANT CONSULTING INC			5,380.000	124,762.20
NAVISTAR INTERNATIONAL CORP			7,478.000	257,617.10
NBT BANCORP INC			6,116.000	229,411.16
NCR CORP			279,276.000	8,685,483.60
NEENAH INC			3,467.000	234,195.85
NEKTAR THERAPEUTICS			11,752.000	418,136.16
NELNET INC			5,346.000	316,590.12
NEOGEN CORP			6,418.000	398,621.98

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NEOGENOMICS INC			9,625.000	211,172.50
NEOMAGIC CORP			1,790.000	7.16
NEOPHOTONICS CORP			3,962.000	16,561.16
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.00
NESTE OYJ			361,130.000	12,271,844.55
NET 1 UEPS TECHNOLOGIES INC			4,656.000	18,624.00
NETAPP INC			27,212.000	1,678,980.40
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			42,944.000	15,774,190.08
NETGEAR INC			4,322.000	109,303.38
NETLINK NBN TRUST			2,672,295.000	1,757,893.89
NETLIST INC			1,400.000	448.00
NETMARBLE CORP			105,000.000	10,275,837.50
NETSCOUT SYSTEMS INC			11,037.000	280,229.43
NETSOL TECHNOLOGIES INC			5,222.000	29,190.98
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,640.80
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	3.74
NEUROMETRIX INC			1.000	0.41
NEVRO CORP			3,500.000	226,905.00
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			12,403.000	617,297.31
NEW MEDIA INVESTMENT GROUP INC			1,499.000	14,150.56
NEW MOUNTAIN FINANCE CORP			3,625.000	50,641.25
NEW RELIC INC			4,956.000	428,743.56
NEW SENIOR INVESTMENT GROUP IN			4,769.000	32,047.68
NEW WEI INC			11,600.000	0.00
NEW YORK TIMES CO/THE			17,073.000	556,921.26
NEWELL BRANDS INC			26,245.000	404,697.90
NEWLINK GENETICS CORP			6,041.000	8,940.68
NEWMONT GOLDCORP CORP			94,857.000	3,649,148.79
NEWPARK RESOURCES INC			12,836.000	95,243.12
NEWRIVER REIT PLC			185,454.000	420,600.67
NEWS CORP			34,339.000	467,155.26
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00
NEWTEK BUSINESS SERVICES CORP			881.000	20,263.00
NEXIEN BIOPHARMA INC			50.000	2.38
NEXON CO LTD			705,800.000	10,232,593.43
NEXPRISE INC			1,644.000	0.02

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXSTAR MEDIA GROUP INC			5,470.000	552,470.00
NEXTERA ENERGY INC			43,711.000	8,954,635.46
NEXTERA ENTERPRISES INC			29,140.000	0.03
NEXTGEN HEALTHCARE INC			8,956.000	178,224.40
NEXUS REIT TR UNIT			290,244.000	439,780.46
NIC INC			8,730.000	140,029.20
NICOLET BANKSHARES INC			1,120.000	69,507.20
NIELSEN HOLDINGS PLC			50,123.000	1,132,779.80
NIKE INC			125,413.000	10,528,421.35
NIPPON TELEGRAPH & TELEPHONE C			234,300.000	10,910,368.65
NISOURCE INC			109,257.000	3,146,601.60
NITCHES INC			1,080.000	13.28
NL INDUSTRIES INC			5,887.000	21,487.55
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,118.000	20,671.68
NOBILITY HOMES INC			1,411.000	31,042.00
NOBLE CORP PLC			30,883.000	57,751.21
NOBLE ENERGY INC			116,897.000	2,618,492.80
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			38,179.000	1,269,833.54
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN TANKERS LTD			11,998.000	28,075.32
NORDSTROM INC			7,090.000	225,887.40
NORFOLK SOUTHERN CORP			26,380.000	5,258,325.40
NORTECH SYSTEMS INC			821.000	3,111.59
NORTHEAST INDIANA BANCORP INC			975.000	35,295.00
NORTHERN OIL AND GAS INC			6,818.000	13,158.74
NORTHERN TECHNOLOGIES INTERNAT			169.000	4,132.05
NORTHERN TRUST CORP			14,677.000	1,320,930.00
NORTHFIELD BANCORP INC			8,987.000	140,287.07
NORTHRIM BANCORP INC			997.000	35,553.02
NORTHROP GRUMMAN CORP			11,449.000	3,699,286.39
NORTHVIEW APARTMENT REIT TR UNIT			40,352.000	830,662.94
NORTHWEST BANCSHARES INC			11,394.000	200,648.34
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,703.00
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			113,096.000	1,019,530.04
NORTHWEST NATURAL HOLDING CO			3,784.000	262,988.00
NORTHWEST PIPE CO			4,255.000	109,693.90
NORTHWESTERN CORP			6,961.000	502,236.15

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORWEGIAN CRUISE LINE HOLDINGS			33,763.000	1,810,709.69
NOVANTA INC			2,638.000	248,763.40
NOVARTIS AG			308,300.000	28,205,497.45
NOVATION COS INC			1,726.000	31.24
NOVAVAX INC			1,657.000	9,710.02
NOVELION THERAPEUTICS INC			793.000	618.54
NOVELSTEM INTERNATIONAL CORP			3,839.000	387.74
NOVOCURE LTD			6,374.000	403,028.02
NOW INC			13,560.000	200,145.60
NRG ENERGY INC			18,012.000	632,581.44
NSI NV			25,774.000	1,093,340.81
NTN BUZZTIME INC			146.000	553.34
NU SKIN ENTERPRISES INC			5,500.000	271,260.00
NUCOR CORP			40,033.000	2,205,818.30
NUSTAR ENERGY LP			36,461.000	989,551.54
NUTROGANICS INC			831.000	1.91
NUVASIVE INC			6,885.000	403,047.90
NUVECTRA CORP			1,141.000	3,822.35
NVE CORP			1,660.000	115,585.80
NVIDIA CORP			41,061.000	6,743,448.03
NVR INC			327.000	1,102,071.75
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			7,031.000	2,596,688.92
OAKTREE SPECIALTY LENDING CORP			8,727.000	47,300.34
OASIS PETROLEUM INC			30,900.000	175,512.00
OCCIDENTAL PETROLEUM CORP			87,041.000	4,376,421.48
OCEANEERING INTERNATIONAL INC			10,918.000	222,618.02
OCEANFIRST FINANCIAL CORP			3,588.000	89,161.80
OCULAR THERAPEUTIX INC			3,438.000	15,127.20
OCWEN FINANCIAL CORP			8,635.000	17,874.45
ODYSSEY MARINE EXPLORATION INC			55.000	319.00
OESTERREICHISCHE POST AG			31,362.000	1,055,379.60
OFFICE DEPOT INC			68,445.000	140,996.70
OFFICE PROPERTIES INCOME TRUST			3,681.890	96,723.25
OFG BANCORP			3,170.000	75,350.90
OHIO VALLEY BANC CORP			1,336.000	49,605.68
OIL STATES INTERNATIONAL INC			5,246.000	96,001.80
OIL-DRI CORP OF AMERICA			1,776.000	60,455.04
OILSANDS QUEST INC			6,899.000	0.00

### Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OKTA INC			7,201.000	889,395.51
OLD LINE BANCSHARES INC			282.000	7,504.02
OLD NATIONAL BANCORP/IN			19,096.000	316,802.64
OLD SECOND BANCORP INC			420.000	5,363.40
OLLIE'S BARGAIN OUTLET HOLDING			5,442.000	474,052.62
OLYMPIC STEEL INC			1,684.000	22,986.60
OMEGA FLEX INC			1,986.000	152,544.66
OMEGA HEALTHCARE INVESTORS INC			72,131.000	2,650,814.25
OMEROS CORP			5,963.000	93,559.47
OMNICELL INC			4,454.000	383,177.62
OMNICOM GROUP INC			14,844.000	1,216,465.80
OMNOVA SOLUTIONS INC			11,233.000	69,981.59
OMTHERA PHARMACEUTICAL			2,956.000	0.00
OMTHERA PHARMACEUTICALS			2,956.000	0.00
ONCOCYTE CORP			128.000	318.72
ONCTERNAL THERAPEUTICS INC			397.000	2,644.02
ONE GAS INC			7,748.000	699,644.40
ONE LIBERTY PROPERTIES INC			4,137.000	119,807.52
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			242,877.000	16,712,366.37
ONESPAN INC			6,317.000	89,511.89
OPIANT PHARMACEUTICALS INC			1,400.000	18,550.00
OPPENHEIMER HOLDINGS INC			1,018.000	27,709.96
OPTICAL CABLE CORP			1,148.000	4,729.76
OPTIMIZERX CORP			1,100.000	17,765.00
OPUS BANK			1,968.000	41,544.48
ORACLE CORP			163,608.000	9,320,747.76
ORASURE TECHNOLOGIES INC			12,553.000	116,491.84
ORBCOMM INC			7,053.000	51,134.25
ORBIT INTERNATIONAL CORP			335.000	1,879.35
ORCHARD THERAPEUTICS PLC ADR			55,810.000	780,781.90
ORCHID ISLAND CAPITAL INC			3,097.000	19,696.92
OREXIGEN THERAPEUTICS INC			300.000	0.00
ORGANOVO HOLDINGS INC			8,900.000	4,654.70
ORION ENGINEERED CARBONS SA			7,193.000	154,002.13
ORION GROUP HOLDINGS INC			4,979.000	13,343.72
ORITANI FINANCIAL CORP			5,438.000	96,470.12
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			5,588.000	354,223.32

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORTHOFIX MEDICAL INC			4,374.000	231,297.12
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51
OSI SYSTEMS INC			3,779.000	425,628.77
OTONOMY INC			5,499.000	15,122.25
OTTER TAIL CORP			4,546.000	240,074.26
OUTFRONT MEDIA INC			15,000.000	386,850.00
OVERSEAS SHIPHOLDING GROUP INC			447.000	840.36
OVERSTOCK.COM INC			6,363.000	86,536.80
OWENS & MINOR INC			8,483.000	27,145.60
OWENS-ILLINOIS INC			16,100.000	278,047.00
OXFORD IMMUNOTEC GLOBAL PLC			6,792.000	93,457.92
OXFORD INDUSTRIES INC			1,959.000	148,492.20
P&F INDUSTRIES INC			1,772.000	14,743.04
P10 HOLDINGS INC			1,680.000	2,352.00
PAB BANKSHARES INC			1,304.000	0.13
PACCAR INC			23,359.000	1,673,905.94
PACIFIC BIOSCIENCES OF CALIFOR			10,215.000	61,800.75
PACIFIC ETHANOL INC			7,685.000	5,879.03
PACIFIC MERCANTILE BANCORP			995.000	8,208.75
PACIFIC PREMIER BANCORP INC			4,855.000	149,922.40
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			4,811.000	209,230.39
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			11,483.000	1,094,559.56
PALM HARBOR HOMES INC			3,688.000	8.11
PAM TRANSPORTATION SERVICES IN			1,361.000	84,382.00
PAN PACIFIC INTERNATIONAL HOLD			225,900.000	14,341,526.11
PANHANDLE OIL AND GAS INC			5,979.000	77,966.16
PAPA JOHN'S INTERNATIONAL INC			7,536.000	337,009.92
PAR PACIFIC HOLDINGS INC			7,490.000	153,769.70
PAR TECHNOLOGY CORP			2,781.000	78,424.20
PARAGON TECHNOLOGIES INC			1,680.000	3,040.80
PARATEK PHARMACEUTICALS INC			6,990.000	27,890.10
PARETEUM CORP			769.000	2,007.09
PARK CITY GROUP INC			3,249.000	17,252.19
PARK ELECTROCHEMICAL CORP			4,914.000	82,014.66
PARK HOTELS & RESORTS INC			23,910.000	658,959.60
PARK NATIONAL CORP			1,379.000	137,058.81
PARK-OHIO HOLDINGS CORP			2,817.000	91,806.03

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARKER DRILLING CO			9.611	192.02
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	0.00
PARKER-HANNIFIN CORP			8,649.000	1,470,416.49
PARKERVISION INC			219.000	21.90
PARKWAY LIFE REAL ESTATE INVES			502,005.000	1,124,265.60
PARTNERS GROUP HOLDING AG			12,500.000	9,833,333.34
PATRICK INDUSTRIES INC			3,526.000	173,443.94
PATRIOT TRANSPORTATION HOLDING			953.000	16,172.41
PATTERN ENERGY GROUP INC			7,679.000	177,308.11
PATTERSON COS INC			9,200.000	210,680.00
PATTERSON-UTI ENERGY INC			19,900.000	229,049.00
PAUL MUELLER CO			119.000	3,242.75
PAYCHEX INC			34,670.000	2,852,994.30
PAYCOM SOFTWARE INC			4,116.000	933,179.52
PAYLOCITY HOLDING CORP			2,862.000	268,512.84
PAYPAL HOLDINGS INC			79,220.000	9,067,521.20
PC CONNECTION INC			3,756.000	131,384.88
PC-TEL INC			2,338.000	10,357.34
PCD INC COM			12,400.000	0.00
PCM INC			3,735.000	130,874.40
PDC ENERGY INC			5,043.000	181,850.58
PDF SOLUTIONS INC			6,088.000	79,874.56
PDL BIOPHARMA INC			18,491.000	58,061.74
PEABODY ENERGY CORP			9,600.000	231,360.00
PEAPACK GLADSTONE FINANCIAL CO			3,238.000	91,052.56
PEBBLEBROOK HOTEL TRUST			13,875.000	390,997.50
PEGASUS COS INC/THE			36.000	6,408.00
PEMBINA PIPELINE CORP			57,185.000	2,133,360.44
PENN NATIONAL GAMING INC			11,624.000	223,878.24
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	4,564.17
PENNSYLVANIA REAL ESTATE INVES			10,616.000	69,004.00
PENNYMAC MORTGAGE INVESTMENT T			7,551.000	164,838.33
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			10,663.000	396,663.60
PENUMBRA INC			2,271.000	363,360.00
PEOPLE'S UNITED FINANCIAL INC			26,591.000	446,196.98
PEOPLES BANCORP INC/OH			1,695.000	54,680.70
PEOPLES FINANCIAL CORP/MS			675.000	7,809.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEOPLES FINANCIAL SERVICES COR			481.000	21,260.20
PEPSICO INC			104,460.000	13,697,839.80
PERCEPTRON INC			2,272.000	10,110.40
PERFICIENT INC			7,417.000	254,551.44
PERFORMANCE FOOD GROUP CO			11,100.000	444,333.00
PERKINELMER INC			7,478.000	720,430.52
PERMA-FIX ENVIRONMENTAL SERVIC			1,221.000	4,774.11
PERMA-PIPE INTERNATIONAL HOLDI			2,445.000	22,249.50
PERNIX THERAPEUTICS HOLDINGS I			671.000	19.39
PERRIGO CO PLC			33,964.000	1,617,365.68
PERSPECTA INC			15,800.000	369,878.00
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			4,719.000	73,946.73
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			413,728.000	17,922,696.96
PFSWEB INC			1,382.000	5,597.10
PH GLATFELTER CO			4,360.000	73,596.80
PHARMANETICS INC COM			6,690.000	16.73
PHARMCHEM INC			1,619.000	1,117.11
PHARMOS CORP			2,143.000	32.79
PHI INC			2,508.000	305.60
PHIBRO ANIMAL HEALTH CORP			2,864.000	90,989.28
PHILIP MORRIS INTERNATIONAL IN			104,899.000	8,237,718.47
PHILLIPS 66			53,494.000	5,003,828.76
PHILLIPS 66 PARTNERS LP			155,987.000	7,697,958.45
PHOENIX FOOTWEAR GROUP INC			1,137.000	187.61
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			5,511.000	45,190.20
PHYSICIANS REALTY TRUST			21,258.000	370,739.52
PICO HOLDINGS INC			1,529.000	17,766.98
PIEDMONT OFFICE REALTY TRUST I			4,800.000	95,664.00
PIER 1 IMPORTS INC			612.000	4,608.36
PINNACLE WEST CAPITAL CORP			32,878.000	3,093,491.02
PIONEER ENERGY SERVICES CORP			6,369.000	1,610.72
PIONEER NATURAL RESOURCES CO			37,256.000	5,732,208.16
PIPER JAFFRAY COS			2,677.000	198,820.79
PITNEY BOWES INC			17,500.000	74,900.00
PIXELWORKS INC			1,454.000	4,289.30



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PJT PARTNERS INC			1,589.000	64,386.28
PLA ADMINISTRADORA INDUSTRIAL			228,466.000	357,831.94
PLAINS ALL AMERICAN PIPELINE L			835,158.000	20,336,097.30
PLAINS GP HOLDINGS LP			6,048.000	151,018.56
PLANET FITNESS INC			9,700.000	702,668.00
PLANTRONICS INC			5,569.000	206,275.76
PLAYA HOTELS & RESORTS NV			311.000	2,397.81
PLEXUS CORP			4,926.000	287,530.62
PLUG POWER INC			591.000	1,329.75
PNC FINANCIAL SERVICES GROUP I			42,681.000	5,859,247.68
PNM RESOURCES INC			11,536.000	587,297.76
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	76.90
POLARITYTE INC			1,793.000	10,220.10
PONIARD PHARMACEUTICALS INC			80.000	0.89
PORTLAND GENERAL ELECTRIC CO			13,053.000	707,081.01
PORTOLA PHARMACEUTICALS INC			6,740.000	182,856.20
POTLATCHDELTIC CORP			7,678.000	299,288.44
POWELL INDUSTRIES INC			1,390.000	52,820.00
POWER ASSETS HOLDINGS LTD HK/00006			91,561.000	658,653.21
POWER INTEGRATIONS INC			3,252.000	260,745.36
POWERTECH TECHNOLOGY INC			2,727,100.000	6,672,985.62
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			34,300.000	4,003,153.00
PPL CORP			138,948.000	4,308,777.48
PRA GROUP INC			7,781.000	218,957.34
PRECISION AUTO CARE ESCROW			1,153.000	0.00
PREFERRED APARTMENT COMMUNITIE			6,648.000	99,387.60
PREFERRED BANK/LOS ANGELES CA			527.000	24,900.75
PREFORMED LINE PRODUCTS CO			939.000	52,133.28
PREMIER FINANCIAL BANCORP INC			478.000	7,170.00
PREMIER INC			271,401.000	10,614,493.11
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			7,630.000	241,718.40
PRGX GLOBAL INC			721.000	4,845.12
PRICESMART INC			2,283.000	116,706.96
PRIMECARE SYSTEMS INC			1,444.000	0.14
PRIMEENERGY RESOURCES CORP			3,280.000	437,584.80
PRIMERICA INC			6,356.000	762,402.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRIMO WATER CORP			307.000	3,776.10
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	83.01
PRIMORIS SERVICES CORP			5,151.000	107,810.43
PRIMUS GUARANTY LTD			5,606.000	622.83
PRINCETON NATIONAL BANCORP INC			3,531.000	9.18
PRINCIPAL FINANCIAL GROUP INC			26,647.000	1,543,394.24
PRISM TECHNOLOGIES GROUP INC			294.000	4.41
PROASSURANCE CORP			1,700.000	61,387.00
PROCTER & GAMBLE CO/THE			180,631.000	19,806,189.15
PROGENICS PHARMACEUTICALS INC			10,463.000	64,556.71
PROGRESS SOFTWARE CORP			7,796.000	340,061.52
PROGRESSIVE CORP/THE			87,125.000	6,963,901.25
PROLIANCE INTERNATIONAL INC			4,794.000	0.48
PROLOGIS INC			64,957.000	5,203,055.70
PROOFPOINT INC			26,680.000	3,208,270.00
PROPETRO HOLDING CORP			3,800.000	78,660.00
PROS HOLDINGS INC			2,481.000	156,948.06
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			44,600.000	291,238.00
PROTAGENIC THERAPEUTICS INC			2.000	2.02
PROTAGONIST THERAPEUTICS INC			3,188.000	38,606.68
PROTALIX BIOTHERAPEUTICS INC			16,864.000	7,909.22
PROTECTIVE INSURANCE CORP			2,691.000	46,742.67
PROTEON THERAPEUTICS INC			1,231.000	512.10
PROTHENA CORP PLC			397.000	4,196.29
PROTO LABS INC			3,052.000	354,093.04
PROVIDENCE SERVICE CORP/THE			3,232.000	185,322.88
PROVIDENT FINANCIAL HOLDINGS I			1,028.000	21,577.72
PROVIDENT FINANCIAL SERVICES I			7,800.000	189,150.00
PRUDENTIAL FINANCIAL INC			38,318.000	3,870,118.00
PRUDENTIAL PLC			410,921.000	8,974,322.32
PS BUSINESS PARKS INC			2,287.000	385,428.11
PSYCHEMEDICS CORP			3,198.000	32,267.82
PTC THERAPEUTICS INC			6,203.000	279,135.00
PUBLIC SERVICE ENTERPRISE GROU			68,669.000	4,039,110.58
PUBLIC STORAGE			19,599.000	4,667,893.83
PULSE BIOSCIENCES INC			1,900.000	25,080.00
PULTEGROUP INC			17,191.000	543,579.42
PURCHASEPRO COM INC COM NEW			44.000	0.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PURE BIOSCIENCE INC			247.000	98.06
PVH CORP			18,144.000	1,717,148.16
PYXIS TANKERS INC			199.000	212.93
PYXUS INTERNATIONAL INC			1,548.000	23,529.60
PZENA INVESTMENT MANAGEMENT IN			5,811.000	49,916.49
Q2 HOLDINGS INC			1,690.000	129,048.40
QAD INC			2,223.000	84,406.68
QC HOLDINGS INC			1,838.000	790.34
QCR HOLDINGS INC			1,331.000	46,411.97
QEP CO INC			485.000	10,451.75
QEP RESOURCES INC			8,900.000	64,347.00
QORVO INC			30,165.000	2,009,290.65
QTS REALTY TRUST INC			3,536.000	163,292.48
QUAD SYSTEMS CORP			8,400.000	0.84
QUAD/GRAPHICS INC			1,938.000	15,329.58
QUAKER CHEMICAL CORP			3,344.000	678,430.72
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			140,429.000	10,682,434.03
QUALSTAR CORP			333.000	1,938.06
QUALYS INC			3,302.000	287,538.16
QUANEX BUILDING PRODUCTS CORP			4,689.000	88,575.21
QUANTA SERVICES INC			9,580.000	365,860.20
QUANTERIX CORP			1,900.000	64,201.00
QUANTUM CORP			1,740.000	4,611.00
QUEST DIAGNOSTICS INC			25,514.000	2,597,580.34
QUICKLOGIC CORP			2,652.000	1,526.23
QUIDEL CORP			5,147.000	305,320.04
QUMU CORP			2,187.000	9,076.05
QUOTIENT TECHNOLOGY INC			8,550.000	91,827.00
R1 RCM INC			9,428.000	118,604.24
RA PHARMACEUTICALS INC			1,100.000	33,077.00
RADIAN GROUP INC			26,256.000	599,949.60
RADIOIO INC			9.000	0.14
RADNET INC			8,660.000	119,421.40
RAFAEL HOLDINGS INC			2,380.000	68,425.00
RAINMAKER SYSTEMS INC			1,456.000	5.97
RAIT FINANCIAL TRUST			270.000	135.00
RALPH LAUREN CORP			3,519.000	399,723.21
RAMBUS INC			16,240.000	195,529.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RAND WORLDWIDE INC			395.000	2,646.50
RASER TECHNOLOGIES INC			6,049.000	0.00
RATTLER MIDSTREAM LP			50,999.000	988,870.61
RAVEN INDUSTRIES INC			6,889.000	247,177.32
RAYMOND JAMES FINANCIAL INC			14,011.000	1,184,630.05
RAYTHEON CO			27,269.000	4,741,533.72
RBC BEARINGS INC			3,147.000	524,951.07
RCM TECHNOLOGIES INC			2,901.000	11,604.00
RE/MAX HOLDINGS INC			2,500.000	76,900.00
READING INTERNATIONAL INC			4,227.000	54,866.46
REAL ESTATE CREDIT INVESTMENTS			162,576.000	352,782.37
REALNETWORKS INC			4,142.000	7,869.80
REALTY INCOME CORP			46,166.000	3,184,069.02
REATA PHARMACEUTICALS INC			1,502.000	141,713.70
REC LTD			3,414,700.000	8,152,440.22
RECRUIT HOLDINGS CO LTD			496,100.000	16,548,945.86
RED ELECTRICA CORP SA			3,330.000	69,454.22
RED HAT INC			11,985.000	2,250,303.60
RED LION HOTELS CORP			1,902.000	13,523.22
RED ROBIN GOURMET BURGERS INC			3,259.000	99,627.63
REDWOOD TRUST INC			9,018.000	149,067.54
REGENCY CENTERS CORP			39,317.000	2,624,016.58
REGENERON PHARMACEUTICALS INC			5,302.000	1,659,526.00
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			3,669.000	188,476.53
REGIONS FINANCIAL CORP			208,345.000	3,112,674.30
REGIS CORP			8,670.000	143,922.00
RELIV INTERNATIONAL INC			185.000	780.70
RELX PLC			409,043.000	9,940,647.46
REN - REDES ENERGETICAS NACION			619,497.000	1,700,214.47
RENASANT CORP			5,178.000	186,097.32
RENEWABLE ENERGY GROUP INC			2,870.000	45,518.20
RENT-A-CENTER INC/TX			6,309.000	168,008.67
RENTOKIL INITIAL PLC			1,329,288.000	6,724,844.74
REPLIGEN CORP			6,860.000	589,617.00
REPUBLIC BANCORP INC/KY			2,970.000	147,757.50
REPUBLIC SERVICES INC			39,445.000	3,417,514.80
RESEARCH FRONTIERS INC			2,348.000	7,818.84
RESMED INC			13,585.000	1,657,777.55

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RESOLUTE FOREST PRODUCTS INC			8,379.000	60,328.80
RESONA HOLDINGS INC			1,395,700.000	5,811,314.55
RESOURCES CONNECTION INC			5,588.000	89,463.88
RESPIRERX PHARMACEUTICALS INC			34.000	17.37
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	26,403.30
RETAIL OPPORTUNITY INVESTMENTS			9,913.000	169,809.69
RETAIL PROPERTIES OF AMERICA I			7,700.000	90,552.00
RETROPHIN INC			2,130.000	42,791.70
REUNION INDUSTRIES INC			1,969.000	19.69
REVANCE THERAPEUTICS INC			3,557.000	46,134.29
REVLON INC			1,252.000	24,201.16
REX AMERICAN RESOURCES CORP			3,092.000	225,406.80
REXAHN PHARMACEUTICALS INC			39.000	201.24
REXFORD INDUSTRIAL REALTY INC			12,163.000	491,020.31
REXNORD CORP			14,550.000	439,701.00
RF INDUSTRIES LTD			1,330.000	11,225.20
RH			4,344.000	502,166.40
RIBBON COMMUNICATIONS INC			4,900.000	23,961.00
RICHARDSON ELECTRONICS LTD/UNI			1,390.000	7,784.00
RIGEL PHARMACEUTICALS INC			6,760.000	17,643.60
RIGNET INC			3,913.000	39,443.04
RING ENERGY INC			5,783.000	18,794.75
RIO TINTO LTD			131,200.000	9,553,141.70
RIO TINTO PLC			167,756.000	10,420,016.91
RIOT BLOCKCHAIN INC			6.000	18.84
RIVERVIEW BANCORP INC			3,542.000	30,248.68
RLI CORP			6,589.000	564,743.19
RLJ LODGING TRUST			21,624.000	383,609.76
RMR GROUP INC/THE			144.000	6,765.12
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			7,988.000	455,395.88
ROCHE HOLDING AG			65,495.000	18,449,437.70
ROCK CREEK PHARMACEUTICALS INC			413.000	0.21
ROCKET PHARMACEUTICALS INC			3,700.000	55,500.00
ROCKFORD CORP/ARIZONA			4,168.000	43,013.76
ROCKWELL AUTOMATION INC			11,051.000	1,810,485.33
ROCKWELL MEDICAL INC			10,533.000	31,704.33
ROCKY BRANDS INC			447.000	12,194.16
ROCKY MOUNTAIN CHOCOLATE FACTO			3,436.000	28,862.40

## Asset Detail

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As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROGERS COMMUNICATIONS INC CL B			91,080.000	4,885,944.52
ROGERS CORP			4,047.000	698,431.26
ROLLINS INC			9,938.000	356,476.06
ROPER TECHNOLOGIES INC			12,083.000	4,425,519.58
ROSETTA STONE INC			8,844.000	202,350.72
ROSS STORES INC			35,835.000	3,551,965.20
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			21,518.000	2,608,196.78
ROYALE ENERGY INC			2,193.000	581.15
RPC INC			8,100.000	58,401.00
RPT REALTY			7,899.000	95,656.89
RR DONNELLEY & SONS CO			1,294.000	2,549.18
RTI SURGICAL HOLDINGS INC			7,703.000	32,737.75
RTW RETAILWINDS INC			3,758.000	6,388.60
RUBICON TECHNOLOGY INC			381.000	3,162.30
RUDOLPH TECHNOLOGIES INC			7,561.000	208,910.43
RUSH ENTERPRISES INC			7,707.000	281,459.64
RUTH'S HOSPITALITY GROUP INC			6,023.000	136,782.33
RYANAIR HOLDINGS PLC ADR			101,144.000	6,487,376.16
RYMAN HOSPITALITY PROPERTIES I			6,179.000	501,055.11
S&P GLOBAL INC			38,038.000	8,664,676.02
S&T BANCORP INC			5,576.000	208,988.48
SAAB AB			209,599.000	6,826,843.32
SABRA HEALTH CARE REIT INC			18,835.000	370,861.15
SABRE CORP			397,919.000	8,833,801.80
SAFEGUARD SCIENTIFICS INC			1,764.000	21,291.48
SAFETY INSURANCE GROUP INC			1,505.000	143,170.65
SAGA COMMUNICATIONS INC			1,346.000	42,049.04
SAGE GROUP PLC/THE			1,070,000.000	10,926,994.94
SAIA INC			2,930.000	189,483.10
SALEM MEDIA GROUP INC			2,272.000	5,520.96
SALESFORCE.COM INC			96,861.000	14,696,719.53
SALLY BEAUTY HOLDINGS INC			18,000.000	240,120.00
SAMPO OYJ			319,379.000	15,093,915.41
SAMSUNG ELECTRONICS CO LTD			325,000.000	13,229,112.33
SANCHEZ ENERGY CORP			6,989.000	698.90
SANDERSON FARMS INC			4,009.000	547,469.04
SANDY SPRING BANCORP INC			3,519.000	122,742.72
SANGAMO THERAPEUTICS INC			10,331.000	111,264.87

## Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SANMINA CORP			9,489.000	287,326.92	
SANOFI			316,174.000	27,332,074.99	
SAP SE			74,000.000	10,176,590.11	
SARATOGA INVESTMENT CORP			3,296.000	81,378.24	
SAS AB			2,321,500.000	3,097,601.90	
SATCON TECHNOLOGY CORP			1,198.000	0.00	
SAUL CENTERS INC			1,963.000	110,183.19	
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00	
SAWAI PHARMACEUTICAL CO LTD			104,200.000	5,628,773.06	
SBA COMMUNICATIONS CORP			7,636.000	1,716,878.24	
SCAN OPTICS			8,600.000	0.00	
SCANSOURCE INC			2,931.000	95,433.36	
SCENTRE GROUP			92,874.000	250,269.42	
SCHEID VINEYARDS INC			578.000	35,263.78	
SCHLOTZSKY'S INC			2,581.000	19.36	
SCHLUMBERGER LTD			93,391.000	3,711,358.34	
SCHNEIDER ELECTRIC SE			111,490.000	10,126,713.41	
SCHNITZER STEEL INDUSTRIES INC			4,062.000	106,302.54	
SCHOLASTIC CORP			4,330.000	143,929.20	
SCHULMAN A INC CVR			3,108.000	1,625.48	
SCHWEITZER-MAUDUIT INTERNATION			5,417.000	179,736.06	
SCIENCE APPLICATIONS INTERNATI			5,972.000	516,936.32	
SCIENTIFIC GAMES CORP			8,425.000	166,983.50	
SCO GROUP INC/THE			6,400.000	128.00	
SCOPE INDUSTRIES			304.000	56,544.00	
SEACHANGE INTERNATIONAL INC			3,420.000	4,890.60	
SEACOAST BANKING CORP OF FLORI			357.000	9,082.08	
SEACOR HOLDINGS INC			2,619.000	124,428.69	
SEACOR MARINE HOLDINGS INC			3,634.000	54,364.64	
SEADRILL LTD			92.000	382.72	
SEAGATE TECHNOLOGY PLC			33,953.000	1,599,865.36	
SEALED AIR CORP			10,498.000	449,104.44	
SEASPINE HOLDINGS CORP			2,078.000	27,533.50	
SEAWORLD ENTERTAINMENT INC			8,330.000	258,230.00	
SECURE ENERGY SERVICES INC 144A			6,800.000	11,353.54	
SECURITY NATIONAL FINANCIAL CO			1,265.000	6,350.30	
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.03	
SELECT MEDICAL HOLDINGS CORP			10,888.000	172,792.56	
SELECTA BIOSCIENCES INC			2,304.000	4,124.16	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SELECTIVE INSURANCE GROUP INC			7,816.000	585,340.24
SEMGROUP CORP			5,304.000	63,648.00
SEMLER SCIENTIFIC INC			500.000	21,125.00
SEMPRA ENERGY			36,554.000	5,023,981.76
SEMTECH CORP			8,578.000	412,172.90
SENSIENT TECHNOLOGIES CORP			6,942.000	510,098.16
SEQUENTIAL BRANDS GROUP INC			508.000	279.40
SERVICENOW INC			23,767.000	6,525,705.19
SERVISFIRST BANCSHARES INC			4,522.000	154,923.72
SERVOTRONICS INC			92.000	893.32
SEVERN BANCORP INC			984.000	8,364.00
SFA ENGINEERING CORP			152,400.000	5,325,715.85
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,857,000.000	5,617,090.56
SHARPER IMAGE CORP			2,100.000	6.09
SHELL MIDSTREAM PARTNERS LP			298,490.000	6,184,712.80
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			7,566.000	291,442.32
SHERWIN-WILLIAMS CO/THE			5,477.000	2,510,054.33
SHILOH INDUSTRIES INC			3,246.000	15,808.02
SHIP FINANCE INTERNATIONAL LTD			5,480.000	68,554.80
SHISEIDO CO LTD			175,700.000	13,243,546.69
SHOE CARNIVAL INC			3,877.000	107,005.20
SHOLOGGE INC			1,650.000	511.50
SHOPIFY INC			26,000.000	7,803,900.00
SHORE BANCSHARES INC			1,499.000	24,493.66
SHUTTERFLY INC			4,696.000	237,382.80
SHUTTERSTOCK INC			2,834.000	111,064.46
SI-BONE INC			2,500.000	50,850.00
SIEBERT FINANCIAL CORP			5,035.000	45,264.65
SIENNA BIOPHARMACEUTICALS INC			1,620.000	1,409.40
SIENNA SENIOR LIVING INC			13,333.000	198,451.77
SIENTRA INC			2,184.000	13,453.44
SIERRA BANCORP			378.000	10,251.36
SIERRA WIRELESS INC			739.000	8,927.12
SIFCO INDUSTRIES INC			1,012.000	2,924.68
SIGA TECHNOLOGIES INC			1,073.000	6,094.64
SIGHT RESOURCE CORP			200.000	0.00
SIGMA DESIGNS INC			3,189.000	478.35
SIGMATRON INTERNATIONAL INC			535.000	1,364.25



### Asset Detail

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As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIKA AG			64,352.000	10,995,941.75
SILGAN HOLDINGS INC			7,800.000	238,680.00
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			5,925.000	612,645.00
SILVERBOW RES INC WTS 04/22/2020			379.000	11.37
SILVERBOW RESOURCES INC			764.000	10,581.40
SIMCLAR INC			700.000	7.14
SIMMONS FIRST NATIONAL CORP			7,994.000	185,940.44
SIMON PROPERTY GROUP INC			20,833.000	3,328,280.08
SIMPSON MANUFACTURING CO INC			5,959.000	396,035.14
SIMULATIONS PLUS INC			2,022.000	57,748.32
SINCLAIR BROADCAST GROUP INC			8,541.000	458,053.83
SIRIUS REAL ESTATE LTD			804,673.000	682,055.48
SIRIUS XM HOLDINGS INC			106,331.000	593,326.98
SITE CENTERS CORP			41,871.000	554,372.04
SITEONE LANDSCAPE SUPPLY INC			3,068.000	212,612.40
SJW GROUP			3,070.000	186,563.90
SK TELECOM CO LTD			36,700.000	8,232,188.64
SKF AB			519,700.000	9,564,223.11
SKYLINE CHAMPION CORP			2,843.000	77,841.34
SKYWEST INC			7,584.000	460,121.28
SKYWORKS SOLUTIONS INC			41,240.000	3,186,614.80
SL GREEN REALTY CORP			18,301.000	1,470,851.37
SLEEP NUMBER CORP			7,036.000	284,184.04
SM ENERGY CO			7,962.000	99,684.24
SMF ENERGY CORP			441.000	60.02
SMITH MICRO SOFTWARE INC			636.000	1,933.44
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAM SPA			593,340.000	2,953,465.44
SNAP-ON INC			13,963.000	2,312,831.32
SOCKET MOBILE INC			511.000	1,159.97
SOFTECH INC			157.000	36.11
SOJITZ CORP			2,916,400.000	9,365,828.99
SOLAR CAPITAL LTD			2,352.000	48,286.56
SOLAREEDGE TECHNOLOGIES INC			3,468.000	216,611.28
SOLIGENIX INC			5.000	3.55
SOLITARIO ZINC CORP			40.000	12.81
SOLITON INC			3,700.000	54,390.00
SONIC AUTOMOTIVE INC			9,941.000	232,122.35

## Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SOPHOS GROUP PLC			1,300,000.000	6,530,350.97	
SORRENTO THERAPEUTICS INC			3,277.000	8,749.59	
SOTHEBY'S			8,799.000	511,485.87	
SOUTH JERSEY INDUSTRIES INC			11,056.000	372,918.88	
SOUTH STATE CORP			3,297.000	242,889.99	
SOUTHERN CO/THE			185,836.000	10,273,014.08	
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00	
SOUTHERN MISSOURI BANCORP INC			606.000	21,106.98	
SOUTHERN NATIONAL BANCORP OF V			66.000	1,010.46	
SOUTHSIDE BANCSHARES INC			2,622.000	84,900.36	
SOUTHWEST AIRLINES CO			49,828.000	2,530,265.84	
SOUTHWEST GAS HOLDINGS INC			7,031.000	630,118.22	
SOUTHWESTERN ENERGY CO			49,900.000	157,684.00	
SP PLUS CORP			1,976.000	63,093.68	
SPANISH BROADCASTING SYSTEM IN			375.000	64.54	
SPARK ENERGY INC			5,204.000	58,232.76	
SPARK INFRASTRUCTURE GROUP			1,334,754.000	2,276,092.60	
SPARK THERAPEUTICS INC			2,500.000	255,950.00	
SPARTAN MOTORS INC			4,493.000	49,243.28	
SPARTANNASH CO			9,421.000	109,943.07	
SPECTRUM BRANDS HOLDINGS INC			2,426.000	130,446.02	
SPECTRUM GROUP INTERNATIONAL I			1.000	655.00	
SPEED COMMERCE INC			303.000	2.12	
SPEEDUS CORP			1,690.000	9.46	
SPEEDWAY MOTORSPORTS LLC			4,848.000	89,930.40	
SPIRE CORP			3,525.000	12.34	
SPIRE INC			6,404.000	537,423.68	
SPIRIT REALTY CAPITAL INC			71,350.000	3,043,791.00	
SPLUNK INC			9,729.000	1,223,421.75	
SPOK HOLDINGS INC			4,978.000	74,869.12	
SPORT-HALEY HOLDINGS INC			1,950.000	0.00	
SPRING BANK PHARMACEUTICALS IN			1,400.000	5,166.00	
SPS COMMERCE INC			1,866.000	190,723.86	
SPS TECHNOLOGIES INC			6,300.000	0.00	
SPX CORP			5,864.000	193,629.28	
SPX FLOW INC			4,888.000	204,611.68	
SRC ENERGY INC			19,425.000	96,348.00	
SRTI BLOCKCHAIN GENERATION INC			8,049.000	80.49	
SS&C TECHNOLOGIES HOLDINGS INC			7,643.000	440,313.23	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SSE PLC			18,651.000	266,330.57
ST JOE CO/THE			6,156.000	106,375.68
STAAR SURGICAL CO			7,030.000	206,541.40
STAG INDUSTRIAL INC			79,685.000	2,409,674.40
STAGE STORES INC			6,066.000	4,670.82
STAMPS.COM INC			1,940.000	87,823.80
STANDARD DIVERSIFIED B			195.000	0.00
STANDARD DIVERSIFIED INC			195.000	3,724.50
STANDARD MOTOR PRODUCTS INC			2,789.000	126,453.26
STANDEX INTERNATIONAL CORP			4,333.000	316,915.62
STANLEY BLACK & DECKER INC			15,881.000	2,296,551.41
STANTEC INC			536.000	12,853.28
STAR ASIA INVESTMENT CORP			584.000	645,034.35
STAR BUFFET INC			762.000	160.78
STAR STRUCK LTD			262.000	3.93
STARBUCKS CORP			94,634.000	7,933,168.22
STARTEK INC			1,202.000	9,820.34
STARWOOD EUROPEAN REAL ESTAT			609,025.000	790,608.24
STARWOOD PROPERTY TRUST INC			37,707.000	856,703.04
STATE AUTO FINANCIAL CORP			4,608.000	161,280.00
STATE STREET CORP			38,547.000	2,160,944.82
STEEL CONNECT INC			16,898.000	30,754.36
STEELCASE INC			15,539.000	265,716.90
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	4,852.12
STEMLINE THERAPEUTICS INC			9,522.000	145,877.04
STEPAN CO			2,682.000	246,502.62
STEPHAN CO/THE			1,476.000	2,715.84
STEREOTAXIS INC			158.000	458.20
STERIS PLC			36,226.000	5,393,326.88
STERLING CONSTRUCTION CO INC			527.000	7,072.34
STEVEN MADDEN LTD			13,598.000	461,652.10
STEWART INFORMATION SERVICES C			5,243.000	212,289.07
STIFEL FINANCIAL CORP			8,597.000	507,738.82
STOCK YARDS BANCORP INC			6,546.000	236,637.90
STONERIDGE INC			6,468.000	204,065.40
STORAGE ENGINE INC COM			1,650.000	0.50
STRASBAUGH INC			204.000	3.08
STRATA SKIN SCIENCES INC			48.000	119.52

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STRATASYS LTD			5,676.000	166,704.12	
STRATEGIC EDUCATION INC			2,816.000	501,248.00	
STRATTEC SECURITY CORP			506.000	12,194.60	
STRATUS PROPERTIES INC			1,616.000	43,486.56	
STREAMLINE HEALTH SOLUTIONS IN			2,098.000	3,167.98	
STRIDE PROPERTY GROUP			214,239.000	316,565.97	
STRYKER CORP			26,662.000	5,481,173.96	
STURM RUGER & CO INC			3,345.000	182,235.60	
STYLECLICK INC			3,762.000	0.00	
SUEZ			22,275.000	321,904.31	
SUGARMADE INC			80.000	2.64	
SUGGESTION BOX INC			208.000	0.27	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	5,461,366.33	
SUMMIT HOTEL PROPERTIES INC			5,924.000	67,948.28	
SUMMIT INDUSTRIAL INCOME REIT TRUST UNIT NEW			99,572.000	981,432.84	
SUMMIT MATERIALS INC			14,851.000	285,881.75	
SUN COMMUNITIES INC			9,710.000	1,244,724.90	
SUNCOKE ENERGY INC			4,433.000	39,365.04	
SUNCOR ENERGY INC NEW			307,848.000	9,623,562.89	
SUNLIGHT REAL ESTATE INVESTMEN HK/00435			132,066.000	101,257.65	
SUNLINK HEALTH SYSTEMS INC			1,406.000	2,066.82	
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			1,070,000.000	11,052,672.00	
SUNPOWER CORP			4,177.000	44,652.13	
SUNSTONE HOTEL INVESTORS INC			29,482.000	404,198.22	
SUNTEC REAL ESTATE INVESTMENT			718,660.000	1,030,489.23	
SUNTRUST BANKS INC			51,295.000	3,223,890.75	
SUNWORKS INC			16,628.000	9,062.26	
SUPER MICRO COMPUTER INC			5,378.000	104,064.30	
SUPERIOR BANCORP			1,987.000	0.00	
SUPERIOR ENERGY SERVICES INC			14,017.000	18,222.10	
SUPERIOR GROUP OF COS INC			1,429.000	24,478.77	
SUPERIOR INDUSTRIES INTERNATIO			3,403.000	11,774.38	
SUPERNUS PHARMACEUTICALS INC			6,374.000	210,915.66	
SUPPORT.COM INC			988.000	1,600.56	
SURGERY PARTNERS INC			4,364.000	35,522.96	
SURMODICS INC			3,146.000	135,812.82	
SUZUKI MOTOR CORP			169,800.000	7,980,946.84	
SVB FINANCIAL GROUP			3,528.000	792,353.52	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SWK HOLDINGS CORP			626.000	6,260.00
SYDNEY AIRPORT			207,267.000	1,169,414.92
SYKES ENTERPRISES INC			9,679.000	265,785.34
SYMANTEC CORP			99,296.000	2,160,680.96
SYMRISE AG			214,190.000	20,645,352.58
SYNALLOY CORP			1,539.000	24,039.18
SYNAPTICS INC			5,458.000	159,046.12
SYNCHRONOSS TECHNOLOGIES INC			9,861.000	78,000.51
SYNCHRONY FINANCIAL			42,758.000	1,482,419.86
SYNDAX PHARMACEUTICALS INC			9,726.000	90,549.06
SYNEOS HEALTH INC			6,104.000	311,853.36
SYNERGY PHARMACEUTICALS INC			19,034.000	121.82
SYNLOGIC INC			2,100.000	19,110.00
SYNNEX CORP			5,784.000	569,145.60
SYNOPSIS INC			27,534.000	3,543,350.46
SYNTHESIS ENERGY SYSTEMS INC			576.000	178.56
SYPRIS SOLUTIONS INC			3,498.000	2,710.95
SYROS PHARMACEUTICALS INC			1,400.000	12,964.00
SYSCO CORP			62,597.000	4,426,859.84
SYSTEMAX INC			4,240.000	93,958.40
T ROWE PRICE GROUP INC			15,945.000	1,749,325.95
T-MOBILE US INC			76,099.000	5,641,979.86
T2 BIOSYSTEMS INC			1,544.000	2,593.92
TAILORED BRANDS INC			6,584.000	37,989.68
TAITRON COMPONENTS INC			3,086.000	9,690.04
TAIWAN SEMICONDUCTOR MANUFACTU			1,022,000.000	7,864,196.02
TAKE-TWO INTERACTIVE SOFTWARE			7,588.000	861,465.64
TAL EDUCATION GROUP ADR			230,000.000	8,763,000.00
TALANX AG			177,700.000	7,710,097.36
TALLGRASS ENERGY LP			250,339.000	5,284,656.29
TALON INTERNATIONAL INC			3,150.000	99.54
TANDEM DIABETES CARE INC			5,800.000	374,216.00
TANDY BRANDS ACCESSORIES INC			1,325.000	0.13
TANGER FACTORY OUTLET CENTERS			11,600.000	188,036.00
TAPESTRY INC			69,871.000	2,217,006.83
TARGA RESOURCES CORP			139,305.000	5,469,114.30
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			69,665.000	6,033,685.65
TARGET HEALTHCARE REIT LTD			581,386.000	855,359.04

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,850,400.000	6,362,739.19
TAUBMAN CENTERS INC			2,100.000	85,743.00
TAXUS CARDIUM PHARMACEUTICALS			65.000	5.53
TAYLOR DEVICES INC			501.000	5,365.71
TAYLOR MORRISON HOME CORP			3,067.000	64,284.32
TE CONNECTIVITY LTD			35,643.000	3,413,886.54
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			4,687.000	71,804.84
TECH DATA CORP			4,754.000	497,268.40
TECHNICAL COMMUNICATIONS CORP			135.000	540.00
TECHNIPFMC PLC			28,397.000	736,618.18
TECHNOLOGY SOLUTIONS CO			920.000	11.04
TECHTRONIC INDUSTRIES CO LTD HK/00669			586,000.000	4,485,478.40
TECNOGLASS INC			4,025.000	26,122.25
TEEKAY TANKERS LTD			1,434.000	1,835.52
TEJON RANCH CO			3,421.000	56,754.39
TEKNOWLEDGE CORP			2,012.000	0.00
TELADOC HEALTH INC			7,600.000	504,716.00
TELEFLEX INC			3,112.000	1,030,538.80
TELEFONAKTIEBOLAGET LM ERICSSO			1,084,500.000	10,297,735.53
TELEPHONE & DATA SYSTEMS INC			2,859.000	86,913.60
TELETOUCH COMMUNICATIONS INC			3,106.000	4.66
TELEVIDEO INC/CA			2,143.000	0.40
TELIGENT INC/NJ			489.000	308.12
TEMPUR SEALY INTERNATIONAL INC			6,100.000	447,557.00
TENCENT HOLDINGS LTD HK/00700			299,100.000	13,499,220.48
TENET HEALTHCARE CORP			10,229.000	211,331.14
TENGASCO INC			340.000	283.90
TENNANT CO			2,323.000	142,167.60
TENNECO INC			8,041.000	89,174.69
TERNA RETE ELETTRICA NAZIONALE			7,496.000	47,804.09
TERRENO REALTY CORP			7,250.000	355,540.00
TERUMO CORP			343,000.000	10,219,324.45
TESLA INC			48.000	10,726.08
TESSCO TECHNOLOGIES INC			5,500.000	98,230.00
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			8,173.000	641,989.15
TETRA TECHNOLOGIES INC			8,673.000	14,136.99

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TETRAPHASE PHARMACEUTICALS INC			5,441.000	2,613.31
TEXAS CAPITAL BANCSHARES INC			4,829.000	296,355.73
TEXAS INSTRUMENTS INC			78,071.000	8,959,427.96
TEXAS ROADHOUSE INC			9,232.000	495,481.44
TEXTAINER GROUP HOLDINGS LTD			6,255.000	63,050.40
TEXTMUNICATION HOLDINGS INC			0.167	0.02
TEXTRON INC			44,578.000	2,364,417.12
TG THERAPEUTICS INC			11,578.000	100,033.92
THERAPEUTICSMD INC			8,831.000	23,048.91
THERMO FISHER SCIENTIFIC INC			44,702.000	13,128,083.36
THERMON GROUP HOLDINGS INC			2,537.000	65,074.05
THESTREET INC			682.000	4,180.66
THIRD POINT REINSURANCE LTD			7,404.000	76,409.28
THOMAS GROUP INC			367.000	1.87
THQ INC			896.000	17.92
TIDEWATER INC			650.000	15,262.00
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	83.20
TIFFANY & CO			24,542.000	2,298,112.88
TILE SHOP HOLDINGS INC			2,478.000	9,912.00
TIMBERLAND BANCORP INC/WA			2,913.000	87,040.44
TIMKENSTEEL CORP			6,208.000	50,471.04
TITAN INTERNATIONAL INC			6,225.000	30,440.25
TITAN MACHINERY INC			4,649.000	95,676.42
TITAN PHARMACEUTICALS INC			240.167	307.41
TIVITY HEALTH INC			6,195.000	101,845.80
TIVO CORP			18,839.000	138,843.43
TJX COS INC/THE			134,447.000	7,109,557.36
TL ADMIN CORP COM			29,100.000	0.00
TOCAGEN INC			1,500.000	10,020.00
TOMPKINS FINANCIAL CORP			1,790.000	146,064.00
TONIX PHARMACEUTICALS HOLDING			32.000	43.84
TOOTSIE ROLL INDUSTRIES INC			6,847.000	252,859.71
TOPBUILD CORP			4,971.000	411,399.96
TOR MINERALS INTERNATIONAL INC			236.000	592.36
TORCHMARK CORP			20,841.000	1,864,435.86
TOROMONT INDUSTRIES LTD			203,840.000	9,682,302.50
TOROTEL INC			458.000	357.24
TOTAL SA			241,800.000	13,568,454.66
TOTAL SYSTEM SERVICES INC			62,061.000	7,960,564.47

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TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			6,721.000	183,348.88
TPG RE FINANCE TRUST INC			78,100.000	1,506,549.00
TPG SPECIALTY LENDING INC			7,600.000	148,960.00
TRACTOR SUPPLY CO			20,547.000	2,235,513.60
TRANS WORLD ENTERTAINMENT CORP			5,957.000	1,489.25
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,449.000	27,575.74
TRANSCAT INC			2,529.000	64,717.11
TRANSCOASTAL CORP			23.000	0.46
TRANSDIGM GROUP INC			3,298.000	1,595,572.40
TRANSETERIX INC			146.000	200.02
TRANSMEDICS GROUP INC			1,794.000	52,008.06
TRANSMISSORA ALIANCA DE ENERGI			149,305.000	1,065,059.09
TRANSNET CORP			481.000	0.00
TRANSWITCH CORP			1,935.000	8.71
TRAVELERS COS INC/THE			29,325.000	4,384,674.00
TRAVELZOO			6,517.000	100,622.48
TREASURY WINE ESTATES LTD			646,130.000	6,765,052.18
TRECORA RESOURCES			1,073.000	10,268.61
TREDEGAR CORP			4,812.000	79,975.44
TREEHOUSE FOODS INC			5,900.000	319,190.00
TREX CO INC			8,214.000	588,943.80
TRI POINTE GROUP INC			19,219.000	230,051.43
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	379.27
TRIANGLE PETROLEUM CORP			7,001.000	0.00
TRICO BANCSHARES			664.000	25,099.20
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			6,348.000	196,597.56
TRINITY PLACE HOLDINGS INC			1,967.000	7,789.32
TRINSEO SA			5,844.000	247,434.96
TRIO-TECH INTERNATIONAL			682.000	1,977.80
TRIPADVISOR INC			6,979.000	323,057.91
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			7,933.000	189,202.05
TRITAX EUROBOX PLC			93,712.000	114,735.10
TRITON INTERNATIONAL LTD/BERMU			5,764.000	188,828.64
TRIUMPH BANCORP INC			2,130.000	61,876.50



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRIUMPH GROUP INC			5,881.000	134,674.90
TRONOX HOLDINGS PLC			8,800.000	112,464.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TROVAGENE INC			56.499	141.25
TRUE NORTH COMMERCIAL REIT TR UNIT NEW			38,835.000	196,441.06
TRUEBLUE INC			5,110.000	112,726.60
TRUECAR INC			8,300.000	45,318.00
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			8,705.000	68,943.60
TRUSTMARK CORP			8,842.000	293,996.50
TS TECH CO LTD			195,300.000	5,316,641.06
TSR INC			631.000	2,864.74
TTEC HOLDINGS INC			6,892.000	321,098.28
TTM TECHNOLOGIES INC			16,698.000	170,319.60
TUCOWS INC			1,840.000	112,276.80
TUESDAY MORNING CORP			3,796.000	6,415.24
TURTLE BEACH CORP			428.000	4,947.68
TUTOR PERINI CORP			3,920.000	54,370.40
TWILIO INC			11,383.000	1,552,072.05
TWIN DISC INC			1,348.000	20,354.80
TWIN RIVER WORLDWIDE HOLDINGS			352.000	10,472.00
TWITTER INC			49,233.000	1,718,231.70
TWO HARBORS INVESTMENT CORP			6,876.000	87,118.92
TWO RIVERS WATER & FARMING CO			199.000	112.44
TYSON FOODS INC			47,849.000	3,863,328.26
UBISOFT ENTERTAINMENT SA			33,632.000	2,636,580.37
UDR INC			48,119.000	2,160,061.91
UFP TECHNOLOGIES INC			2,093.000	87,089.73
ULTA BEAUTY INC			17,093.000	5,929,390.77
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			4,444.000	61,860.48
ULTRA PETROLEUM CORP			18,940.000	3,409.20
ULTRAGENYX PHARMACEUTICAL INC			5,313.000	337,375.50
ULTRALIFE CORP			1,624.000	12,910.80
ULTRAPETROL BAHAMAS LTD			1,582.000	14.24
UMB FINANCIAL CORP			5,681.000	373,923.42
UMH PROPERTIES INC			2,398.000	29,759.18
UMICORE SA			335,000.000	10,758,243.60

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UNDER ARMOUR INC			25,775.000	612,137.55
UNICO AMERICAN CORP			668.000	3,941.20
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFI INC			1,659.000	30,144.03
UNIFIRST CORP/MA			2,716.000	512,156.12
UNIGENE LABORATORIES INC			9,893.000	0.01
UNION PACIFIC CORP			79,118.000	13,379,644.98
UNIQUIRE NV			4,500.000	351,675.00
UNISYS CORP			5,293.000	51,447.96
UNIT CORP			5,762.000	51,224.18
UNITED AIRLINES HOLDINGS INC			14,902.000	1,304,670.10
UNITED AMERICAN HEALTHCARE COR			1,094.000	153.16
UNITED BANKSHARES INC/WV			11,234.000	416,669.06
UNITED COMMUNITY BANKS INC/GA			8,249.000	235,591.44
UNITED COMMUNITY FINANCIAL COR			5,544.000	53,056.08
UNITED FINANCIAL BANCORP INC			5,323.000	75,480.14
UNITED FIRE GROUP INC			3,338.000	161,759.48
UNITED NATURAL FOODS INC			6,408.000	57,479.76
UNITED OVERSEAS BANK LTD			372,700.000	7,198,086.40
UNITED PARCEL SERVICE INC			47,031.000	4,856,891.37
UNITED RENTALS INC			5,302.000	703,204.26
UNITED SECURITY BANCSHARES/FRE			835.000	9,510.65
UNITED STATES LIME & MINERALS			1,859.000	148,720.00
UNITED TECHNOLOGIES CORP			66,595.000	8,670,669.00
UNITED UTILITIES GROUP PLC			49,028.000	488,451.05
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			528.000	9,926.40
UNITEDHEALTH GROUP INC			66,384.000	16,198,359.84
UNITIL CORP			3,150.000	188,653.50
UNITY BANCORP INC			1,458.000	33,096.60
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			2,856.000	173,559.12
UNIVERSAL ELECTRONICS INC			1,795.000	73,630.90
UNIVERSAL FOREST PRODUCTS INC			7,193.000	273,765.58
UNIVERSAL HEALTH REALTY INCOME			1,188.000	100,896.84
UNIVERSAL HEALTH SERVICES INC			22,776.000	2,969,762.64
UNIVERSAL INSURANCE HOLDINGS I			2,655.000	74,074.50
UNIVERSAL LOGISTICS HOLDINGS I			1,603.000	36,019.41
UNIVERSAL STAINLESS & ALLOY PR			1,931.000	30,896.00

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UNIVERSAL TECHNICAL INSTITUTE			4,660.000	15,983.80
UNIVEST FINANCIAL CORP			2,327.000	61,107.02
UNUM GROUP			49,328.000	1,654,954.40
UPM-KYMMENE OYJ			222,000.000	5,908,253.83
UQM TECHNOLOGIES INC			3,265.000	5,387.25
URANIUM ENERGY CORP			1,670.000	2,287.90
URBAN EDGE PROPERTIES			11,305.000	195,915.65
URBAN ONE INC			12,710.000	26,055.50
UROLOGIX INC			2,793.000	11.17
URSTADT BIDDLE PROPERTIES INC			3,581.000	75,201.00
US BANCORP			276,482.000	14,487,656.80
US CONCRETE INC			1,708.000	84,870.52
US ECOLOGY INC/OLD			2,437.000	145,098.98
US ENERGY CORP WYOMING			401.000	184.46
US GLOBAL INVESTORS INC			424.000	767.44
US GOLD CORP			32.000	32.96
US PHYSICAL THERAPY INC			3,947.000	483,783.79
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,017.000	89,747.43
USA TRUCK INC			1,390.000	14,052.90
USANA HEALTH SCIENCES INC			5,623.000	446,634.89
UTAH MEDICAL PRODUCTS INC			1,467.000	140,391.90
UTG INC			513.000	15,390.00
UTSTARCOM HOLDINGS CORP			4,457.000	13,727.56
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	13,233.08
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			43,939.000	3,761,617.79
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			31,896.000	343,838.88
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			2,293.000	63,080.43
VANDA PHARMACEUTICALS INC			6,047.000	85,202.23
VAPOTHERM INC			2,581.000	59,363.00
VAREX IMAGING CORP			2,624.000	80,425.60
VARIAN MEDICAL SYSTEMS INC			13,901.000	1,892,343.13
VARONIS SYSTEMS INC			3,435.000	212,763.90
VASO CORP			17,910.000	288.35
VAXART INC			102.000	68.35

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VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			11,315.000	110,321.25
VECTOR LTD			440,222.000	1,117,651.90
VEECO INSTRUMENTS INC			7,797.000	95,279.34
VEEVA SYSTEMS INC			6,085.000	986,439.35
VENTAS INC			134,039.000	9,161,565.65
VERACYTE INC			5,500.000	156,805.00
VEREIT INC			185,000.000	1,666,850.00
VERICEL CORP			91.000	1,718.99
VERINT SYSTEMS INC			7,842.000	421,742.76
VERISIGN INC			18,208.000	3,808,385.28
VERISK ANALYTICS INC			23,121.000	3,386,301.66
VERIZON COMMUNICATIONS INC			313,282.000	17,897,800.66
VERSO CORP			17,854.000	340,118.70
VERTEX PHARMACEUTICALS INC			39,044.000	7,159,888.72
VF CORP			46,983.000	4,103,965.05
VIACOM INC			94,825.000	2,832,422.75
VIAD CORP			5,160.000	341,798.40
VIASAT INC			6,216.000	502,377.12
VIAVI SOLUTIONS INC			28,867.000	383,642.43
VICAL INC			363.000	308.55
VICI PROPERTIES INC			162,490.000	3,581,279.60
VICON INDUSTRIES INC			1,318.000	39.54
VICOR CORP			4,742.000	147,239.10
VIDEO DISPLAY CORP			2,455.000	2,946.00
VIEWCAST.COM INC			6,812.000	16.35
VIEWTRAN GROUP INC			2,440.000	3.67
VILLAGE SUPER MARKET INC			1,219.000	32,315.69
VIRCO MANUFACTURING CORP			3,572.000	16,681.24
VIRNETX HOLDING CORP			4,301.000	26,709.21
VIRTU FINANCIAL INC			2,000.000	43,560.00
VIRTUS INVESTMENT PARTNERS INC			906.000	97,304.40
VIRTUSA CORP			5,377.000	238,900.11
VISA INC			173,654.000	30,137,651.70
VISHAY INTERTECHNOLOGY INC			16,409.000	271,076.68
VISHAY PRECISION GROUP INC			3,536.000	143,667.68
VISTA OUTDOOR INC			7,694.000	68,322.72
VITAMIN SHOPPE INC			3,041.000	11,981.54
VIVA ENERGY REIT			623,879.000	1,138,298.43

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VIVENDI SA			565,608.000	15,594,009.39
VIVINT SOLAR INC			16,346.000	119,325.80
VIVUS INC			816.000	3,117.12
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			4,760.000	795,919.60
VOCERA COMMUNICATIONS INC			5,413.000	172,782.96
VOESTALPINE AG			174,200.000	5,389,956.34
VOLT INFORMATION SCIENCES INC			4,630.000	20,788.70
VOLVO AB			589,100.000	9,355,681.58
VONAGE HOLDINGS CORP			25,069.000	284,031.77
VORNADO REALTY TRUST			18,937.000	1,213,861.70
VOXX INTERNATIONAL CORP			4,258.000	17,713.28
VOYAGER THERAPEUTICS INC			371.000	10,098.62
VULCAN INTERNATIONAL CORP			583.000	72,000.50
VULCAN MATERIALS CO			8,907.000	1,223,020.17
W&T OFFSHORE INC			9,368.000	46,465.28
WABASH NATIONAL CORP			8,734.000	142,102.18
WADDELL & REED FINANCIAL INC			10,054.000	167,600.18
WAGeworks INC			5,457.000	277,161.03
WALGREENS BOOTS ALLIANCE INC			202,124.000	11,050,119.08
WALKER & DUNLOP INC			3,749.000	199,484.29
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			129,002.000	14,253,430.98
WALT DISNEY CO/THE			167,797.000	23,431,173.08
WANDERPORT CORP			82.000	0.62
WAREHOUSE REIT PLC			414,162.000	542,917.09
WASHINGTON FEDERAL INC			12,282.000	429,010.26
WASHINGTON PRIME GROUP INC			22,802.000	87,103.64
WASHINGTON REAL ESTATE INVESTM			8,555.000	228,675.15
WASHINGTON TRUST BANCORP INC			2,196.000	114,587.28
WASTE MANAGEMENT INC			37,024.000	4,271,458.88
WATERS CORP			6,917.000	1,488,815.08
WATERSTONE FINANCIAL INC			2,372.000	40,466.32
WATTS WATER TECHNOLOGIES INC			3,782.000	352,406.76
WAVE LIFE SCIENCES LTD			3,716.000	96,950.44
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	2,300.00
WAYNE SAVINGS BANCSHARES INC			3,841.000	79,892.80
WAYSIDE TECHNOLOGY GROUP INC			2,561.000	28,913.69

### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WD-40 CO			2,166.000	344,480.64
WEBCO INDUSTRIES INC			211.000	26,586.00
WEC ENERGY GROUP INC			62,069.000	5,174,692.53
WEGENER CORP			4,812.000	86.62
WEIGHT WATCHERS INTERNATIONAL			3,383.000	64,615.30
WEINGARTEN REALTY INVESTORS			7,632.000	209,269.44
WEIR GROUP PLC/THE			234,677.000	4,618,984.42
WEIS MARKETS INC			3,073.000	111,887.93
WELLCARE HEALTH PLANS INC			9,228.000	2,630,625.96
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			301,767.000	14,279,614.44
WELLTOWER INC			65,672.000	5,354,238.16
WERNER ENTERPRISES INC			7,918.000	246,091.44
WESBANCO INC			8,453.000	325,863.15
WESCO AIRCRAFT HOLDINGS INC			8,330.000	92,463.00
WESCO INTERNATIONAL INC			6,205.000	314,283.25
WEST BANCORPORATION INC			417.000	8,848.74
WESTAMERICA BANCORPORATION			3,718.000	229,065.98
WESTELL TECHNOLOGIES INC			2,419.000	4,547.72
WESTERN ASSET MORTGAGE CAPITAL			5,753.000	57,414.94
WESTERN DIGITAL CORP			47,330.000	2,250,541.50
WESTERN METALS CORP			3,193.000	609.22
WESTERN MIDSTREAM PARTNERS LP			457,589.000	14,080,013.53
WESTERN NEW ENGLAND BANCORP IN			3,888.000	36,313.92
WESTERN UNION CO/THE			54,987.000	1,093,691.43
WESTERN WTR CO			9,200.000	0.00
WESTINGHOUSE AIR BRAKE TECHNOL			10,908.000	782,758.08
WESTMORELAND COAL CO			2,487.000	35.56
WESTROCK CO			39,187.000	1,429,149.89
WESTWATER RESOURCES INC			1.000	5.85
WESTWOOD HOLDINGS GROUP INC			2,166.000	76,243.20
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			1,564.000	41,774.44
WEYERHAEUSER CO			50,217.000	1,322,715.78
WH GROUP LTD HK/00288			5,062,000.000	5,131,653.12
WHIRLPOOL CORP			12,871.000	1,832,315.56
WHITE MOUNTAINS INSURANCE GROU			300.000	306,438.00
WHITESTONE REIT			4,487.000	56,940.03
WHITING PETROLEUM CORP			3,400.000	63,512.00

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WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	5,850.00
WILLDAN GROUP INC			3,027.000	112,755.75
WILLIAM LYON HOMES			2,821.000	51,426.83
WILLIAMS COS INC/THE			570,674.000	16,001,698.96
WILLIS LEASE FINANCE CORP			1,841.000	107,367.12
WILLIS TOWERS WATSON PLC			17,955.000	3,439,100.70
WINDSTREAM HOLDINGS INC			2,852.000	655.68
WINGSTOP INC			1,120.000	106,120.00
WINLAND HOLDINGS CORP COM			968.000	1,074.48
WINMARK CORP			432.000	74,800.80
WINNEBAGO INDUSTRIES INC			4,906.000	189,616.90
WINTHROP REALTYTRUST ESCROW			7,990.000	25,408.20
WIRELESS TELECOM GROUP INC			3,306.000	5,223.48
WIRELESS XCESSORIES GROUP INC			1,262.000	18.93
WISDOMTREE INVESTMENTS INC			11,722.000	72,324.74
WOLTERS KLUWER NV			141,476.000	10,314,445.86
WOLVERINE WORLD WIDE INC			14,136.000	389,305.44
WOODWARD INC			6,762.000	765,187.92
WORLD ACCEPTANCE CORP			3,804.000	624,274.44
WORLD FUEL SERVICES CORP			248,016.000	8,918,655.36
WORLD WRESTLING ENTERTAINMENT			6,672.000	481,785.12
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDPAY INC			58,966.000	7,226,283.30
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			10,597.000	426,635.22
WP CAREY INC			28,331.000	2,299,910.58
WPT INDUSTRIAL REIT TRUST UNIT			116,680.000	1,546,010.00
WQN INC			656.000	5.90
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,107.25
WRIGHT MEDICAL GROUP NV			13,118.000	391,178.76
WSFS FINANCIAL CORP			9,557.000	394,704.10
WW GRAINGER INC			6,387.000	1,713,185.01
WYNN RESORTS LTD			16,743.000	2,075,964.57
XBIOTECH INC			1,007.000	7,633.06
XCEL ENERGY INC			80,878.000	4,811,432.22
XENCOR INC			4,929.000	201,743.97
XENIA HOTELS & RESORTS INC			4,100.000	85,485.00

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XENON PHARMACEUTICALS INC			1,800.000	17,748.00
XEROX CORP			13,176.000	466,562.16
XILINX INC			26,892.000	3,171,104.64
XPERI CORP			6,840.000	140,835.60
XYLEM INC/NY			35,552.000	2,973,569.28
YAMAHA CORP			101,500.000	4,823,463.97
YANDEX NV			237,180.000	9,012,840.00
YELP INC			10,300.000	352,054.00
YIELD10 BIOSCIENCE INC			32.000	30.40
YOKOHAMA RUBBER CO LTD/THE			374,400.000	6,880,564.42
YORK WATER CO/THE			1,881.000	67,189.32
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			2,229,000.000	6,105,676.80
YUM! BRANDS INC			34,100.000	3,773,847.00
YUMA ENERGY INC			19.000	3.84
ZAFGEN INC			1,340.000	1,594.60
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	0.00
ZEDGE INC			1,519.000	2,506.35
ZENDESK INC			40,970.000	3,647,559.10
ZIMMER BIOMET HOLDINGS INC			18,268.000	2,150,874.32
ZION OIL & GAS INC			469.000	157.07
ZIONS BANCORP NA			31,174.000	1,433,380.52
ZIOPHARM ONCOLOGY INC			10,186.000	59,384.38
ZIX CORP			2,494.000	22,670.46
ZOETIS INC			42,792.000	4,856,464.08
ZOGENIX INC			5,426.000	259,254.28
ZOZO INC			600,000.000	11,243,735.09
ZUMIEZ INC			3,870.000	101,007.00
ZYNEX INC			2,641.000	23,531.31
<b>FIXED INCOME SECURITIES</b>			<b>208,817,887,601.4..</b>	<b>5,707,131,736.07</b>
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			1,254,000.000	1,268,107.50
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			3,901,000.000	3,901,000.00
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			480,000.000	483,744.00
129 W TRADE ST LLC			1,442,922.540	1,799,336.61
640 LOFTS LLC 10.278% 07/15/2041 DD 07/01/16			110,781.180	110,781.18
7 ELEVEN MEZZ LLC			1,113,824.590	1,206,528.32
8TH AVENUE FOOD 9/18 2ND LIEN TL			232,518.000	231,355.42
8TH AVENUE FOOD 9/18 TL			862,782.430	861,971.41
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.531	232,261.13



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A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	344,557.40
AASET 2017-1 TRUST 1A B 144A 5.926% 05/16/2042 DD 06/06/17			1,604,747.780	1,658,106.76
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			794,532.660	797,083.82
ABBOTT LABORATORIES 2.900% 11/30/2021 DD 11/22/16			3,188,000.000	3,240,823.54
ABBOTT LABORATORIES 3.400% 11/30/2023 DD 11/22/16			1,070,000.000	1,115,597.26
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,800,000.000	3,033,928.80
ABRA AUTO BODY/CALIBER 0.000% 01/23/2026 DD 01/15/19			1,120,000.000	1,120,000.00
ACADIA HEALTHCARE 3/18 0.000% 02/11/2022 DD 03/08/18			94,668.764	94,136.73
ACADIA HEALTHCARE 3/18 0.000% 02/16/2023 DD 03/08/18			363,273.130	361,231.53
ACADIA HEALTHCARE CO INC 5.125% 07/01/2022 DD 07/01/14			1,835,000.000	1,844,175.00
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			77,000.000	78,251.25
ACADIA HEALTHCARE CO INC 6.125% 03/15/2021 DD 03/15/14			283,000.000	283,000.00
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			1,255,000.000	1,308,337.50
ACC TRUST 2018-1 1 A 144A 3.700% 12/21/2020 DD 05/09/18			346,753.550	347,269.97
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			315,000.007	312,376.06
ACCESS CIG 2/18 DELAYED TL			85,309.350	85,232.92
ACCESS CIG 2/18 TL			1,103,913.650	1,096,671.98
ACCESSLEX INSTITUTE A A3 VAR RT 05/25/2036 DD 03/14/07			2,537,398.180	2,499,262.35
ACCESSLEX INSTITUTE A B VAR RT 07/25/2034 DD 06/07/05			973,047.957	931,740.13
ACCUVANT 1/17 COV-LITE TL			1,255,894.150	1,146,003.41
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,534,000.000	4,035,260.00
ACRISURE 11/17 COV-LITE TLB2			926,170.860	920,771.29
ACRISURE 6/18 TLB			1,096,712.500	1,087,116.27
ACRISURE LLC / ACRISURE F 144A 7.000% 11/15/2025 DD 11/17/17			635,000.000	573,087.50
ACRISURE LLC / ACRISURE F 144A 8.125% 02/15/2024 DD 01/30/19			295,000.000	304,587.50
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			180,000.000	186,300.00
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19			870,000.000	888,322.20
ADANI PORTS & SPECIAL ECO 144A 3.950% 01/19/2022 DD 01/19/17			200,000.000	203,946.80
ADANI PORTS & SPECIAL ECO 144A 4.000% 07/30/2027 DD 06/30/17			400,000.000	398,852.00
ADIANT US LLC 144A 7.000% 05/15/2026 DD 05/06/19			1,051,000.000	1,079,902.50
ADV FIN 2017 LLC 10.278% 07/15/2041 DD 07/01/16			1,033,369.020	1,361,176.06
ADVANTAGE SALES 7/14 TL			254,204.740	232,152.48
ADVISOR GROUP 8/18 COV-LITE TL			1,114,400.000	1,113,007.00
AECOM 5.125% 03/15/2027 DD 02/21/17			690,000.000	717,600.00
AECOM 5.875% 10/15/2024 DD 10/15/15			1,810,000.000	1,960,230.00
AERCAP IRELAND CAPITAL DAC / A 4.250% 07/01/2020 DD 06/25/15			1,936,000.000	1,964,470.76
AERCAP IRELAND CAPITAL DAC / A 4.500% 05/15/2021 DD 05/15/15			1,123,000.000	1,158,043.02
AERCAP IRELAND CAPITAL DAC / A 4.625% 10/30/2020 DD 10/21/15			340,000.000	348,638.04
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			150,000.000	161,070.69

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AERCAP IRELAND CAPITAL DAC / A 5.000% 10/01/2021 DD 04/01/15			320,000.000	335,627.71
AEROPUERTO INTERNACIONAL 144A 6.000% 11/18/2048 DD 05/09/18			935,000.000	1,101,430.00
AEROPUERTOS DOMINICANOS S 144A .37550% 03/30/2029 DD 01/20/17			600,000.000	630,750.00
AES CORP 3/18 COV-LITE TLB 0.000% 05/24/2022 DD 03/21/18			58,000.000	57,869.50
AES CORP/VA 4.500% 03/15/2023 DD 03/15/18			3,062,000.000	3,146,205.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			1,145,000.000	1,165,083.30
AES CORP/VA 5.125% 09/01/2027 DD 08/28/17			647,000.000	682,585.00
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	490,780.00
AFLAC INC 4.750% 01/15/2049 DD 10/31/18			200,000.000	235,350.59
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			286,000.000	300,666.61
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			515,000.000	530,299.59
AIG GLOBAL FUNDING 144A 1.950% 10/18/2019 DD 10/18/17			510,000.000	509,209.13
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			558,000.000	588,658.24
AIR MEDICAL 2/18 COV-LITE TLB			1,582,742.830	1,488,063.16
AIRCASTLE LTD 4.250% 06/15/2026 DD 06/13/19			2,906,000.000	2,939,559.33
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			817,000.000	848,515.26
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			294,000.000	311,049.31
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			561,000.000	594,640.25
AIRCASTLE LTD 6.250% 12/01/2019 DD 11/30/12			176,000.000	178,488.26
AIRCASTLE LTD 7.625% 04/15/2020 DD 04/04/12			283,000.000	293,351.13
AKBANK T.A.S. 144A 5.000% 10/24/2022 DD 10/24/12			805,000.000	774,120.20
AKER BP ASA 144A 5.875% 03/31/2025 DD 03/22/18			2,700,000.000	2,851,875.00
AKZONOBEL SPECIALTY CHEMICALS 0.000% 10/01/2025 DD 09/06/18			864,647.940	849,879.75
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	154,612.50
ALBANY MOLECULAR 7/17 TL 0.000% 08/30/2024 DD 07/19/17			891,912.590	875,929.51
ALBERTSON'S 10/18 B7 COV-LITE TL			321,794.438	319,963.42
ALBERTSON'S 5/17 B6 TL			270,864.680	270,458.39
ALBERTSON'S 6/17 TLB4			48,863.740	48,965.45
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			532,000.000	567,910.00
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			429,000.000	432,346.20
ALBERTSONS COS LLC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			435,000.000	438,393.00
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			565,000.000	596,781.25
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			480,000.000	513,600.00
ALERIS 6/18 COV-LITE TL 0.000% 02/27/2023 DD 05/24/18			674,337.500	674,546.54
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	554,925.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	286,300.00
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			508,263.058	289,709.94
ALIXPARTNERS 4/17 COV-LITE TLB			1,751,179.030	1,745,102.43
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	566,567.80

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ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	500,466.16
ALLERGAN FUNDING SCS 3.850% 06/15/2024 DD 06/19/14			1,020,000.000	1,058,815.69
ALLIANT HOLDINGS INTERMED 144A 8.250% 08/01/2023 DD 08/13/15			1,061,000.000	1,087,206.70
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19			1,251,000.000	1,269,765.00
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19			226,000.000	225,152.50
ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19			275,000.000	287,631.92
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			268,000.000	274,365.00
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			71,000.000	72,775.00
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			559,000.000	589,745.00
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			854,000.000	890,295.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			275,000.000	297,000.00
ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11			615,000.000	647,287.50
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08			540,000.000	713,723.40
ALLY MASTER OWNER TRUST 4 A 3.300% 07/17/2023 DD 08/15/18			6,699,000.000	6,828,712.74
ALM VII LTD 7A A1R 144A VAR RT 10/15/2028 DD 10/04/16			3,750,000.000	3,755,851.50
ALTICE FINANCING SA 144A 6.625% 02/15/2023 DD 02/04/15			698,000.000	715,450.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			3,275,000.000	3,356,875.00
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			1,866,000.000	1,959,300.00
ALTICE LUXEMBOURG SA 144A 10.500% 05/15/2027 DD 05/08/19			1,069,000.000	1,098,397.50
ALTICE LUXEMBOURG SA 144A 7.625% 02/15/2025 DD 02/04/15			1,810,000.000	1,702,531.26
ALTICE LUXEMBOURG SA 144A 7.750% 05/15/2022 DD 05/08/14			400,000.000	406,500.00
ALTRA INDUSTRIAL 9/18 TL 0.000% 10/01/2025 DD 09/07/18			721,212.680	707,242.79
AMAYA 6/18 (USD) TL 0.000% 07/10/2025 DD 04/23/18			2,886,888.730	2,885,387.55
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19			3,015,000.000	3,121,429.50
AMERICAN AIRLINES 2013-2 144A 5.600% 01/15/2022 DD 07/15/14			942,348.770	959,216.81
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19			1,520,000.000	1,566,056.00
AMERICAN AXLE 3/17 COV-LITE TLB			529,324.880	517,250.97
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			1,055,000.000	1,093,243.75
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18			1,522,000.000	1,586,685.00
AMERICAN CREDIT ACCEP 2 A 144A 2.850% 07/12/2022 DD 05/30/19			2,442,050.170	2,446,228.28
AMERICAN ELECTRIC POWER CO INC 4.300% 12/01/2028 DD 11/30/18			1,823,000.000	1,998,088.72
AMERICAN EXPRESS CO 2.750% 05/20/2022 DD 05/20/19			7,334,000.000	7,423,555.32
AMERICAN EXPRESS CO 3.375% 05/17/2021 DD 05/17/18			810,000.000	825,296.38
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			245,000.000	257,179.15
AMERICAN EXPRESS CREDIT AC 1 A 1.930% 09/15/2022 DD 02/21/17			5,943,000.000	5,930,846.57
AMERICAN EXPRESS CREDIT AC 1 A 2.670% 10/17/2022 DD 03/21/18			786,000.000	788,486.51
AMERICAN EXPRESS CREDIT AC 1 A 2.870% 10/15/2024 DD 02/14/19			2,556,000.000	2,612,596.74
AMERICAN EXPRESS CREDIT AC 2 A 2.670% 11/15/2024 DD 04/29/19			2,708,000.000	2,753,956.93
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			890,000.000	886,940.89

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN EXPRESS CREDIT AC 6 A 2.040% 05/15/2023 DD 10/30/17			6,070,000.000	6,066,620.22
AMERICAN HOME MORTGAGE IN 2 5A VAR RT 02/25/2044 DD 06/01/04			487,690.650	498,679.59
AMERICAN INTERNATIONAL GROUP I 4.200% 04/01/2028 DD 03/26/18			340,000.000	363,375.48
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15			270,000.000	295,673.13
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			665,000.000	830,366.54
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,454,000.000	4,421,120.00
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			95,000.000	165,185.05
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	480,878.39
AMERICAN TOWER CORP 2.250% 01/15/2022 DD 09/30/16			650,000.000	646,500.54
AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13			1,760,000.000	1,816,911.43
AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19			2,563,000.000	2,641,944.09
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			1,555,000.000	1,644,580.75
AMERICAN TRAFFIC/ATS CONSOLIDATED 2/18 COV-LITE TLB			1,047,643.220	1,049,822.32
AMERICREDIT AUTOMOBILE R 4 A2A 1.830% 05/18/2021 DD 11/15/17			159,489.290	159,294.15
AMERICREDIT AUTOMOBILE REC 2 D 3.000% 06/08/2021 DD 04/15/15			1,780,000.000	1,782,271.46
AMERICREDIT AUTOMOBILE REC 2 D 4.010% 07/18/2024 DD 08/15/18			650,000.000	674,223.03
AMERICREDIT AUTOMOBILE REC 3 D 2.710% 09/08/2022 DD 08/11/16			493,000.000	494,650.41
AMERICREDIT AUTOMOBILE REC 4 B 2.360% 12/19/2022 DD 11/15/17			1,500,000.000	1,501,565.40
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,446,709.65
AMERIGAS PARTNERS LP / AMERIGA 5.750% 05/20/2027 DD 02/13/17			615,000.000	645,750.00
AMNEAL PHARMACEUTICALS 3/18 0.000% 05/04/2025 DD 03/07/18			737,952.820	731,650.71
AMR 10/16 (2023) TLB			790,545.480	778,884.94
AMR 11/17 TLB			177,261.000	174,380.51
AMR 6/17 TLB			1,313,761.000	1,308,466.54
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			790,000.000	802,423.62
ANADARKO PETROLEUM CORP 4.850% 03/15/2021 DD 03/17/16			518,000.000	536,220.89
ANADARKO PETROLEUM CORP 5.550% 03/15/2026 DD 03/17/16			2,086,000.000	2,344,412.26
ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10			585,000.000	706,713.18
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.543	1,528,587.98
ANCESTRY.COM 2/17 TL			1,550,351.640	1,544,537.82
ANDEAVOR LOGISTICS LP / TESORO 5.500% 10/15/2019 DD 10/15/15			424,000.000	425,971.16
ANDEAVOR LOGISTICS LP / TESORO 6.375% 05/01/2024 DD 05/12/16			1,838,000.000	1,925,305.00
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 04/27/2048 DD 03/01/18			464,735.740	467,100.46
ANGLO AMERICAN CAPITAL PL 144A 3.625% 09/11/2024 DD 09/11/17			1,275,000.000	1,302,373.51
ANGLO AMERICAN CAPITAL PL 144A 4.125% 09/27/2022 DD 09/27/12			1,606,000.000	1,668,152.20
ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19			460,000.000	504,606.32
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			1,430,000.000	1,592,207.36
ANHEUSER-BUSCH INBEV FINANCE I 3.700% 02/01/2024 DD 01/27/14			165,000.000	173,730.17
ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18			1,195,000.000	1,261,457.58

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANTERO MIDSTREAM PARTNERS 144A 5.750% 01/15/2028 DD 06/28/19			50,000.000	49,500.00
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19			1,896,000.000	1,896,000.00
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14			273,000.000	262,080.00
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	434,679.62
AON CORP 6.250% 09/30/2040 DD 09/10/10			585,000.000	745,025.26
APERGY CORP 6.375% 05/01/2026 DD 11/01/18			1,482,000.000	1,493,115.00
APIDOS CLO XVI 16A E 144A VAR RT 01/19/2025 DD 01/09/14			300,000.000	288,000.00
APOLLO AVIATION SECU 1A B 144A VAR RT 03/17/2036 DD 04/06/16			0.030	0.03
APPLE INC 0.875% 05/24/2025			889,000.000	1,062,639.56
APPLE INC 3.850% 08/04/2046 DD 08/04/16			550,000.000	584,694.96
APPLE INC 4.650% 02/23/2046 DD 02/23/16			265,000.000	314,312.47
APPLIED SYSTEMS 9/17 COV-LITE TLB			274,815.000	272,182.27
APX GROUP INC 144A 8.500% 11/01/2024 DD 05/10/19			769,000.000	732,472.50
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			714,000.000	574,770.00
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,547,000.000	1,483,186.25
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			300,000.000	284,250.00
AQUA AMERICA INC 3.566% 05/01/2029 DD 04/26/19			210,000.000	218,230.28
ARAMARK 5/18 COV-LITE TL			307,539.599	306,386.32
ARAMARK 6/18 COV-LITE TLB 0.000% 03/11/2025 DD 05/24/18			475,657.860	473,636.31
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			1,465,000.000	1,486,975.00
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			2,765,000.000	2,841,037.50
ARBOR REALTY COMMER FL1 A 144A VAR RT 05/15/2037 DD 06/05/19			1,256,000.000	1,256,194.06
ARBY'S 1/18 COV-LITE TLB 0.000% 02/05/2025 DD 12/20/17			1,519,565.100	1,498,914.21
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19			650,000.000	679,315.00
ARCHROCK PARTNERS LP / ARCHROC 6.000% 10/01/2022 DD 10/01/14			155,000.000	156,937.50
ARD FINANCE SA 7.125% 09/15/2023 DD 03/15/17			426,000.000	435,585.00
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	469,650.00
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,733,000.000	1,795,821.25
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			4,437,000.000	4,675,488.75
ARDENT HEALTH 6/18 COV-LITE TL			600,462.500	601,963.66
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18			705,193.250	705,852.40
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14			1,000,000.000	990,000.00
ARGENTINE REPUBLIC GOVERNMENT 4.625% 01/11/2023 DD 01/11/18			1,508,000.000	1,206,415.08
ARGENTINE REPUBLIC GOVERNMENT 6.875% 04/22/2021 DD 10/22/16			250,000.000	219,375.00
ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18			634,773.747	628,825.92
ARRIS 10/17 TLA			188,910.000	187,020.90
ARRIS 10/17 TLA1			617,366.000	616,594.29
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			1,590,067.790	1,625,823.48
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 04/25/2048 DD 05/01/18			1,240,468.380	1,270,291.72

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	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	446,000.00
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	655,329.07
ASCENA RETAIL 7/15 COV-LITE TLB			535,753.510	347,345.08
ASCEND LEARNING 6/17 TLB 0.000% 07/12/2024 DD 06/19/17			658,736.160	648,235.90
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19			758,000.000	771,037.60
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			933,000.000	949,327.50
ASCENTIUM EQUIPMENT 1A A2 144A 2.840% 06/10/2022 DD 04/23/19			1,166,000.000	1,173,997.94
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	554,270.51
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18			613,000.000	624,253.15
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			667,000.000	693,806.77
ASSUREDPARTNERS 9/17 COV-LITE TLB			1,493,161.130	1,476,363.06
ASTRAZENECA PLC VAR RT 06/10/2022 DD 06/12/17			115,000.000	114,864.84
ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18			884,600.040	882,388.54
ASURION 7/17 2ND LIEN TLB2			405,000.000	410,317.65
ASURION 7/17 TLB4			1,545,578.460	1,541,158.11
ASURION 7/18 B7 COV-LITE TLB			947,837.500	945,467.91
AT SECURITIES BV REGS VAR RT 12/31/2049			1,750,000.000	1,712,375.00
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			4,000,000.000	3,652,634.68
AT&T INC 3.200% 03/01/2022 DD 02/09/17			3,021,000.000	3,085,304.13
AT&T INC 3.400% 05/15/2025 DD 05/04/15			1,710,000.000	1,757,889.07
AT&T INC 3.600% 07/15/2025 DD 01/15/19			1,649,000.000	1,710,397.73
AT&T INC 3.875% 01/15/2026 DD 01/15/19			2,195,000.000	2,295,148.61
AT&T INC 4.650% 06/01/2044 DD 06/01/19			35,000.000	36,116.87
AT&T INC 5.150% 02/15/2050 DD 08/14/18			2,175,000.000	2,401,434.42
AT&T INC 5.150% 03/15/2042 DD 03/15/16			530,000.000	579,311.43
AT&T INC VAR RT 06/12/2024 DD 08/22/18			1,008,000.000	1,020,673.54
ATENTO LUXCO 1 SA 144A 6.125% 08/10/2022 DD 08/10/17			240,000.000	241,502.40
ATHENAHEALTH 1/19 TLB 0.000% 12/31/2022 DD 01/24/19			920,000.000	916,936.40
ATKORE 12/16 COVE-LITE TL			363,627.720	362,038.67
ATLANTIC BROADBAND 8/17 COV-LITE TL			821,700.000	813,039.28
ATLANTIC DEV LLC			568,488.680	750,612.89
ATOTECH ALPHA 2 BV 144A 8.750% 06/01/2023 DD 05/30/18			801,000.000	786,982.50
ATOTECH ALPHA 3 BV / ALPH 144A 6.250% 02/01/2025 DD 01/31/17			1,120,000.000	1,103,200.00
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,839,339.93
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	163,400.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	889,870.01
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			1,271,000.000	1,318,551.20
AUTHENTIC BRANDS 9/17 2ND LIEN COV-LITE TL			488,731.960	482,011.90
AUTHENTIC BRANDS 9/17 COV-LITE TL			2,852,676.850	2,781,359.93



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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AUTONATION INC 3.500% 11/15/2024 DD 11/10/17			344,000.000	344,334.13
AVANTOR 9/17 (USD) COV-LITE TL			82,389.670	82,698.63
AVANTOR INC 144A 6.000% 10/01/2024 DD 10/02/17			1,707,000.000	1,816,248.00
AVANTOR INC 144A 9.000% 10/01/2025 DD 10/02/17			1,697,000.000	1,892,155.00
AVAYA 6/18 COV-LITE TLB			1,262,162.390	1,205,365.08
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	903,868.75
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			424,000.000	437,920.13
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,694,000.000	1,702,470.00
AVIS BUDGET CAR RENTAL LLC / A 5.500% 04/01/2023 DD 04/03/13			320,000.000	326,800.00
AVOLON GLENCAR VI			6,120,398.080	6,061,079.43
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			348,000.000	368,358.00
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			150,000.000	160,258.50
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2023 DD 03/12/18			142,000.000	151,386.20
AVOLON TLB BORROWER 1 (US) LLC TLB3			281,626.760	281,100.12
AXA EQUITABLE HOLDINGS INC 3.900% 04/20/2023 DD 10/20/18			255,000.000	265,672.49
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			885,000.000	911,550.00
AZURE POWER ENERGY LTD 144A 5.500% 11/03/2022 DD 08/03/17			200,000.000	201,752.00
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			1,324,000.000	1,325,655.00
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			1,124,000.000	1,135,240.00
BA CREDIT CARD TRUST A1 A1 1.950% 08/15/2022 DD 03/30/17			2,700,000.000	2,694,544.92
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			1,575,000.000	1,631,981.60
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			1,404,000.000	1,487,861.32
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,970,000.000	3,070,237.50
BALL CORP 4.375% 12/15/2020 DD 12/14/15			334,000.000	341,348.00
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,705,000.000	1,807,300.00
BALL CORP 5.000% 03/15/2022 DD 03/09/12			1,045,000.000	1,098,556.25
BALL CORP 5.250% 07/01/2025 DD 06/25/15			2,610,000.000	2,825,325.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	932,246.33
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,990,000.000	1,990,522.18
BAMLL RE-REMIC FR11 CK25 144A 0.000% 09/27/2045 DD 03/01/15			673,000.000	536,717.50
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14			1,921,000.000	1,517,590.00
BAMLL RE-REMIC FRR5 C714 144A 0.000% 01/27/2047 DD 04/01/14			1,338,000.000	1,161,564.23
BAMLL RE-REMIC T LD11 AJB 144A VAR RT 06/17/2050 DD 07/01/16			1,870,000.000	785,400.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	3,245,255.49
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,755,705.00
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	1,096,980.00
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	1,562,251.04
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	455,834.52
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	421,400.97

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

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BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	354,173.58
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11			320,000.000	330,579.14
BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11			1,000,000.000	1,032,306.00
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11			500,000.000	516,474.40
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			1,140,000.000	285,000.00
BANCO DEL ESTADO DE CHILE 144A 2.668% 01/08/2021 DD 01/08/18			2,943,000.000	2,943,029.43
BANCORP COMMERCIAL CRE5 A 144A VAR RT 03/15/2036 DD 03/28/19			935,463.640	935,757.37
BANCORP COMMERCIAL CRE5 E 144A VAR RT 03/15/2036 DD 03/28/19			2,683,000.000	2,683,000.00
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19			1,301,000.000	1,301,000.00
BANK 2018-BNK13 BN13 A5 VAR RT 08/15/2061 DD 08/01/18			1,093,000.000	1,220,175.57
BANK 2019-BNK18 BN18 A4 3.584% 05/15/2062 DD 05/01/19			1,229,000.000	1,312,205.14
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			625,000.000	644,235.39
BANK OF AMERICA CORP 4.000% 01/22/2025 DD 01/22/15			682,000.000	717,332.25
BANK OF AMERICA CORP VAR RT 01/23/2022 DD 01/23/18			975,000.000	979,374.91
BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19			390,000.000	418,041.73
BANK OF AMERICA CORP VAR RT 03/15/2025 DD 03/15/19			584,000.000	606,226.10
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19			245,000.000	273,137.45
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19			6,034,000.000	6,298,986.13
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			2,040,000.000	2,175,450.90
BANK OF AMERICA CORP VAR RT 04/24/2023 DD 04/24/17			185,000.000	186,932.60
BANK OF AMERICA CORP VAR RT 05/17/2022 DD 05/17/18			3,348,000.000	3,412,521.78
BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18			415,000.000	453,261.35
BANK OF AMERICA CORP VAR RT 10/01/2021 DD 09/18/17			1,800,000.000	1,797,822.00
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17			4,360,000.000	4,439,985.95
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17			2,685,000.000	2,762,854.21
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			1,004,000.000	1,044,759.60
BANK OF MONTREAL 1.900% 08/27/2021 DD 08/29/16			140,000.000	139,113.59
BANK OF MONTREAL 2.900% 03/26/2022 DD 03/26/19			5,853,000.000	5,942,595.21
BARCLAYS BANK PLC 144A 10.179% 06/12/2021 DD 06/12/09			1,710,000.000	1,935,467.13
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 03/15/2023 DD 05/23/17			3,750,000.000	3,755,266.50
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18			453,000.000	453,336.40
BARCLAYS DRYROCK ISSUANCE 2 A VAR RT 05/15/2023 DD 07/31/17			3,750,000.000	3,754,104.00
BARCLAYS DRYROCK ISSUANCE 3 A 2.410% 07/15/2022 DD 09/18/14			1,214,000.000	1,213,777.23
BARCLAYS PLC VAR RT 05/16/2024 DD 05/16/18			2,633,000.000	2,719,619.56
BARINGS CLO LTD 2019 3A E 144A VAR RT 04/20/2031 DD 05/23/19			750,000.000	732,062.18
BARRACUDA NETWORKS 1/18 TLB 0.000% 01/10/2025 DD 01/03/18			891,972.550	890,857.58
BASS PRO SHOPS 11/16 COV-LITE 0.000% 09/25/2024 DD 10/26/16			1,230,422.560	1,173,257.13
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			4,228,000.000	4,255,766.42
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18			500,000.000	473,804.04



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			817,000.000	898,307.84
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,955,000.000	2,187,254.00
BAUSCH HEALTH COS INC 144A 5.500% 03/01/2023 DD 01/30/15			53,000.000	53,424.00
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,770,000.000	1,845,225.00
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			1,554,000.000	1,572,057.48
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			1,047,000.000	1,069,217.34
BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19			589,000.000	610,351.25
BAUSCH HEALTH COS INC 144A 7.000% 03/15/2024 DD 03/21/17			461,000.000	489,858.60
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			143,000.000	159,773.90
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	137,195.95
BAYER US FINANCE II LLC 144A 2.750% 07/15/2021 DD 07/15/18			529,000.000	529,372.29
BAYER US FINANCE II LLC 144A 3.500% 06/25/2021 DD 06/25/18			556,000.000	564,053.19
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			1,221,000.000	1,267,889.19
BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18			570,000.000	601,052.56
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18			885,000.000	903,618.11
BAYER US FINANCE II LLC 144A 5.500% 08/15/2025 DD 02/15/18			417,000.000	447,845.68
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			500,000.000	490,985.67
BAYVIEW OPPORTUNIT RN1 A1 144A VAR RT 02/28/2034 DD 02/28/19			1,844,720.590	1,875,234.30
BAYVIEW OPPORTUNIT RN2 A1 144A VAR RT 03/28/2034 DD 03/28/19			996,347.890	1,004,354.64
BB&T CORP 3.050% 06/20/2022 DD 03/18/19			5,453,000.000	5,570,051.15
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	593,468.52
BBCMS 2017-DELCL MO DELC A 144A VAR RT 08/15/2036 DD 08/29/17			603,000.000	602,057.99
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			3,875,000.000	3,860,424.58
BBCMS 2018-TALL MO TALL C 144A VAR RT 03/15/2037 DD 03/28/18			890,000.000	888,600.04
BBCMS 2018-TALL MO TALL E 144A VAR RT 03/15/2037 DD 03/28/18			780,000.000	782,434.15
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			807,583.880	814,639.74
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			210,649.590	210,950.81
BBCMS TRUST 2018- BXH XCP 144A 0.141% 10/15/2037 DD 10/24/18			76,431,232.942	31,336.80
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	6,253,422.11
BBCMS TRUST 2018-RR RRI F 144A VAR RT 002/15/2033 DD 02/27/18			2,296,000.000	2,296,003.22
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	1,653,146.30
BBVA BANCOMER SA/TEXAS 144A 6.500% 03/10/2021 DD 03/10/11			524,000.000	550,724.00
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			18,538,034.280	509,795.94
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,357,947.50
BDS 2019-FL3 LTD FL3 A 144A VAR RT 12/15/2035 DD 02/08/19			676,000.000	678,325.23
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			2,342,000.000	2,318,580.00
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16			1,050,000.000	1,090,687.50
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	683,550.00
BEAR STEARNS DEUT AFR1 A2 144A 5.008% 09/15/2027 DD 06/15/05			147,419.440	148,013.55

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17			270,000.000	302,492.14	
BECTON DICKINSON AND CO VAR RT 12/29/2020 DD 03/01/18			1,210,000.000	1,210,178.88	
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			1,010,000.000	1,171,837.15	
BELFOR 4/19 TLB			785,000.000	788,925.00	
BELL CANADA INC 4.300% 07/29/2049 DD 05/13/19			775,000.000	835,179.17	
BELRON 10/17 USD COV-LITE TLB			508,562.500	507,611.49	
BENEFIT STREET P IVA A1RR 144A VAR RT 01/20/2029 DD 04/22/19			750,000.000	751,739.70	
BENEFIT STREET P IVA A2RR 144A VAR RT 01/20/2029 DD 04/22/19			750,000.000	750,287.18	
BENEFIT STREET PAR VIA DR 144A VAR RT 10/18/2029 DD 09/14/17			1,000,000.000	993,815.31	
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	1,081,420.85	
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18			500,000.000	559,305.68	
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19			1,265,000.000	1,423,879.40	
BERMUDA GOVERNMENT INTERN 144A 4.138% 01/03/2023 DD 07/03/12			540,000.000	560,930.40	
BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13			462,000.000	500,119.62	
BERRY GLOBAL INC 144A 4.875% 07/15/2026 DD 06/05/19			321,000.000	327,821.25	
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			590,000.000	613,600.00	
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			2,003,000.000	2,047,666.90	
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	181,013.75	
BERRY PLASTICS 5/18 COV-LITE TLS			162,769.800	162,537.04	
BERRY PLASTICS 5/18 COV-LITE TLT			101,926.000	101,543.78	
BERRY PLASTICS 5/19 COV-LITE			1,195,000.000	1,186,168.95	
BIG RIVER STEEL 8/17 TLB			196,782.550	197,274.50	
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			1,299,000.000	1,364,664.45	
BISON MIDSTREAM 5/18 TLB			645,125.000	605,611.10	
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			2,137,326.420	2,137,540.15	
BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18			240,000.000	264,604.81	
BLACKSTONE MORTGAGE 4/19 TLB 0.000% 12/31/2022 DD 04/08/19			935,000.000	936,757.80	
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			1,375,000.000	1,433,437.50	
BLOUNT 9/18 COV-LITE TLB 0.000% 04/12/2023 DD 09/13/18			618,765.620	617,608.53	
BLUE CUBE SPINCO LLC 9.750% 10/15/2023 DD 04/15/16			155,000.000	171,275.00	
BLUEMOUNTAIN CLO 2 2A AR2 144A VAR RT 11/20/2028 DD 11/20/18			1,160,000.000	1,156,215.38	
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	614,596.96	
BMW FLOORPLAN MASTER 1 A2 144A VAR RT 05/15/2023 DD 06/12/18			1,158,000.000	1,158,792.88	
BNG BANK NV REGS 0.250% 02/22/2023			785,000.000	917,077.54	
BNG BANK NV REGS 0.250% 06/07/2024			780,000.000	914,730.71	
BNYM-M DB SL INT CREDIT BIF			1,765,760.491	699,749,725.24	
BOEING CO/THE 2.600% 10/30/2025 DD 10/29/15			440,000.000	441,251.07	
BOEING CO/THE 2.700% 05/01/2022 DD 05/02/19			925,000.000	938,312.54	
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14			386,000.000	387,655.94	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13			1,416,000.000	1,435,470.00
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			672,000.000	673,881.60
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			897,000.000	914,940.00
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			176,000.000	176,220.00
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			1,061,000.000	1,156,490.00
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17			259,000.000	258,973.68
BOSTON SCIENTIFIC CORP 3.375% 05/15/2022 DD 05/12/15			1,355,000.000	1,393,457.16
BOSTON SCIENTIFIC CORP 4.000% 03/01/2028 DD 02/26/18			835,000.000	899,340.23
BOYD 8/18 COV-LITE TLB			762,833.330	720,404.54
BOYD GAMING 3/17 COV-LITE TLB			809,246.730	804,099.92
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18			280,000.000	294,350.00
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			246,000.000	260,238.48
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			580,000.000	598,850.00
BRAND ENERGY 6/17 COV-LITE TL			1,746,536.060	1,686,140.85
BRANDYWINE OPERATING PARTNERSH 4.100% 10/01/2024 DD 09/16/14			58,000.000	60,432.52
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17			550,000.000	556,325.00
BRAZIL NOTAS DO TESOIRO NACION 10.000% 01/01/2021			14,235,000.000	3,919,168.31
BRAZIL NOTAS DO TESOIRO NACION 10.000% 01/01/2023			29,495,000.000	8,463,106.05
BRAZILIAN GOVERNMENT INTERNATI 4.500% 05/30/2029 DD 03/28/19			620,000.000	636,740.00
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			1,786,950.000	1,782,482.63
BRITISH TELECOMMUNICATIONS PLC 4.500% 12/04/2023 DD 12/04/18			385,000.000	412,307.90
BRIXMOR OPERATING PARTNERSHIP 3.250% 09/15/2023 DD 08/24/16			527,000.000	531,187.25
BRIXMOR OPERATING PARTNERSHIP 3.875% 08/15/2022 DD 08/10/15			158,000.000	162,280.66
BROADCOM CORP / BROADCOM CAYMA 2.650% 01/15/2023 DD 10/17/17			906,000.000	893,174.66
BROADCOM CORP / BROADCOM CAYMA 3.000% 01/15/2022 DD 01/15/18			2,599,000.000	2,605,753.14
BROADCOM CORP / BROADCOM CAYMA 3.625% 01/15/2024 DD 01/15/18			595,000.000	600,634.86
BROADCOM INC 144A 3.125% 04/15/2021 DD 04/05/19			3,177,000.000	3,197,571.20
BROADCOM INC 144A 3.125% 10/15/2022 DD 04/05/19			1,112,000.000	1,119,001.22
BROADCOM INC 144A 3.625% 10/15/2024 DD 04/05/19			3,127,000.000	3,142,543.88
BROADCOM INC 144A 4.750% 04/15/2029 DD 04/05/19			533,000.000	547,275.06
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19			2,290,000.000	2,358,700.00
BROOKFIELD RESIDENTIAL PR 144A 6.500% 12/15/2020 DD 12/14/12			974,000.000	975,217.50
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			785,000.000	785,470.45
BUCKEYE PARTNERS LP VAR RT 01/22/2078 DD 01/22/18			880,000.000	633,600.00
BURGER KING 2/17 COV-LITE TLB3			1,557,508.650	1,544,534.61
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	447,914.20
BUSINESS JET SECURITI 1 C 144A 7.748% 02/15/2033 DD 02/28/18			1,044,023.127	1,071,770.55
BWAY 3/17 TLB			1,230,945.370	1,187,345.29
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18			221,000.000	228,171.45

### 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
BX COMMERCIAL MORT BIOA D 144A VAR RT 03/15/2037 DD 03/15/18			395,000.000	395,241.59
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17			720,800.000	721,449.44
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17			1,750,000.000	1,832,526.85
CA INC 3.600% 08/01/2020 DD 08/04/15			2,870,000.000	2,888,982.63
CABLE & WIRELESS 2/18 TLB4 0.000% 01/30/2026 DD 02/02/18			935,893.340	937,063.20
CABLEVISION SYSTEMS 3/17 TLB 0.000% 07/17/2025 DD 03/09/17			391,154.780	384,430.83
CADE FUNDING LP SERIES 3			1,581,912.080	1,840,942.78
CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17			501,136.370	494,872.17
CAESARS PALACE LAS VICI A 144A 3.531% 10/15/2034 DD 11/01/17			3,630,000.000	3,763,598.16
CAESARS PALACE LAS VICI B 144A 3.835% 10/15/2034 DD 11/01/17			5,599,000.000	5,820,651.53
CAESARS PALACE LAS VICI C 144A 4.138% 10/15/2034 DD 11/01/17			1,863,000.000	1,945,452.65
CAESARS PALACE LAS VICI E 144A VAR RT 10/15/2034 DD 11/01/17			1,895,000.000	1,955,907.38
CAESARS PALACE LAS VICI F 144A VAR RT 10/15/2034 DD 11/01/17			20,000.000	20,320.32
CAESARS RESORT 12/17 COV-LITE TL			636,937.500	625,657.34
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			663,000.000	665,071.88
CALFRAC HOLDINGS LP 144A 8.500% 06/15/2026 DD 05/30/18			580,000.000	406,000.00
CALIFORNIA RESOURCES CORP 144A 8.000% 12/15/2022 DD 12/15/15			415,000.000	312,806.25
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			40,000.000	60,126.00
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	415,797.25
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			300,000.000	474,936.00
CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10			145,000.000	228,801.30
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			297,000.000	299,970.00
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			2,488,000.000	2,512,880.00
CALPINE 3/19 B-9 COV-LITE TLB 0.000% 03/20/2026 DD 03/18/19			390,000.000	389,208.30
CALPINE 5/15 B5 COV-LITE TL			898,124.810	892,754.03
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			897,000.000	912,697.50
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			717,000.000	709,830.00
CALUMET SPECIALTY PRODUCTS PAR 6.500% 04/15/2021 DD 04/15/15			265,000.000	263,675.00
CAMDEN PROPERTY TRUST 3.150% 07/01/2029 DD 06/17/19			335,000.000	340,339.37
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			1,736,000.000	1,820,630.00
CAMPBELL SOUP CO VAR RT 03/16/2020 DD 03/16/18			2,472,000.000	2,473,606.13
CAMPING WORLD 11/16 COV-LITE TLB			1,874,788.500	1,724,805.42
CANADA HOUSING TRUST NO 1 2.350% 15-JUN-2023			3,470,000.000	2,725,413.82
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17			2,720,000.000	2,823,936.70
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07			515,000.000	635,876.35
CANADIAN PACIFIC RR CO 9.450% 08/01/2021 DD 07/25/91			742,000.000	845,233.56
CANTOR COMMERCIAL CF1 65B 144A VAR RT 05/15/2052 DD 04/01/19			972,000.000	994,006.27
CANTOR COMMERCIAL CF1 65C 144A VAR RT 05/15/2052 DD 04/01/19			1,692,000.000	1,690,526.78
CAPITAL AUTO RECEIVA 1 A3 144A 2.790% 01/20/2022 DD 03/21/18			3,755,000.000	3,763,843.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL AUTO RECEIVA 2 A2 144A 3.020% 02/22/2021 DD 10/31/18			1,766,492.690	1,770,416.42
CAPITAL AUTO RECEIVA 2 A3 144A 3.270% 06/20/2023 DD 10/31/18			839,000.000	845,933.00
CAPITAL ONE FINANCIAL CORP 3.900% 01/29/2024 DD 01/29/19			1,245,000.000	1,308,423.27
CAPITAL ONE FINANCIAL CORP 4.250% 04/30/2025 DD 04/30/18			1,695,000.000	1,816,402.51
CAPITAL ONE MULTI-ASSET A1 A1 2.000% 01/17/2023 DD 03/27/17			4,797,000.000	4,789,026.42
CAPITAL ONE MULTI-ASSET A1 A1 2.840% 12/15/2024 DD 02/28/19			1,457,000.000	1,485,112.09
CAPITAL ONE MULTI-ASSET A4 A4 1.330% 06/15/2022 DD 08/25/16			5,515,000.000	5,507,593.36
CAPITAL ONE MULTI-ASSET A4 A4 1.990% 07/17/2023 DD 10/10/17			10,104,000.000	10,090,375.76
CAPITAL ONE MULTI-ASSET A5 A5 VAR RT 07/15/2027 DD 10/10/17			2,000,000.000	2,010,777.60
CAPITAL ONE MULTI-ASSET A6 A6 2.290% 07/15/2025 DD 10/10/17			2,647,000.000	2,668,355.47
CAPITAL VISION/MYEDR 2/18 0.000% 01/31/2025 DD 01/24/18			404,000.000	403,325.32
CARBONITE 3/19 COVE-LITE TLB			706,500.000	707,086.40
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			2,630,000.000	2,719,650.65
CARMAX AUTO OWNER TRUST 2 2 A4 2.770% 12/16/2024 DD 04/17/19			1,245,000.000	1,269,329.79
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			2,755,000.000	2,658,575.00
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			376,000.000	377,845.41
CASCADE FUND S 4 LLC			789,520.320	887,450.61
CATALENT PHARMA 5/19 INCREMENTAL TLB			790,000.000	789,344.30
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			477,000.000	483,558.75
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	289,987.50
CATALINA MARKETING 2/19 0.000% 02/15/2023 DD 02/19/19			154,532.420	128,455.07
CATALINA MARKETING 2/19 0.000% 08/15/2023 DD 02/19/19			126,669.590	56,051.29
CATALINA MARKETING 2/19 COMMON STOCK EQUITY			1,706.000	85.30
CBS RADIO 3/17 TLB1 0.000% 11/18/2024 DD 02/23/17			366,739.880	365,977.06
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			2,770,000.000	2,828,724.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,769,000.000	3,902,271.84
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			109,000.000	112,678.75
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			213,000.000	219,922.50
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	142,330.80
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			2,401,000.000	2,518,048.75
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			895,000.000	935,275.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			561,000.000	591,855.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 03/15/2021 DD 09/15/13			782,000.000	785,421.25
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			1,945,000.000	1,974,369.50
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			201,054.424	142,545.63
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			1,513,000.000	1,564,805.12
CDW 8/16 TL			158,914.850	158,790.90
CEC ENTERTAINMENT INC 8.000% 02/15/2022 DD 08/15/14			430,000.000	432,687.50
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			580,000.000	595,950.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CEDAR FAIR LP 144A 5.250% 07/15/2029 DD 06/27/19			220,000.000	224,468.20
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	194,912.53
CELESTICA 6/18 COV-LITE TLB			704,087.500	676,804.11
CELGENE CORP 3.875% 08/15/2025 DD 08/12/15			815,000.000	873,251.21
CENOVUS ENERGY INC 5.700% 10/15/2019 DD 04/15/10			205,000.000	206,584.43
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			2,038,000.000	2,142,447.50
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			877,000.000	905,248.17
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			320,000.000	326,800.00
CENTENE CORP 5.625% 02/15/2021 DD 02/11/16			1,647,000.000	1,677,881.25
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	885,137.50
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			1,333,000.000	1,266,350.00
CENTENNIAL RESOURCE PRODU 144A 6.875% 04/01/2027 DD 03/15/19			791,000.000	798,910.00
CENTERLINE REIT INC RR3 B 144A 5.040% 09/21/2045 DD 09/01/04			146,122.280	144,661.06
CENTERPOINT ENERGY INC 3.600% 11/01/2021 DD 10/05/18			1,755,000.000	1,802,904.34
CENTERPOINT ENERGY INC 3.850% 02/01/2024 DD 10/05/18			460,000.000	481,952.09
CENTERPOINT ENERGY INC 4.250% 11/01/2028 DD 10/05/18			1,120,000.000	1,209,986.02
CENTERPOINT ENERGY INC VAR RT 12/31/2049 DD 08/22/18			1,410,000.000	1,459,096.20
CENTURY ALUMINUM CO 144A 7.500% 06/01/2021 DD 06/04/13			348,000.000	346,434.00
CENTURYLINK 5/17 COV-LITE TLB			2,992,125.000	2,918,997.46
CENTURYLINK 5/17 TLA			880,824.880	877,521.79
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	492,660.00
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			1,311,000.000	1,366,717.50
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11			700,000.000	740,250.00
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			1,803,000.000	1,994,568.75
CF BLACKROCK EX US SUPERFUND B FD			14,803,288.990	452,502,881.75
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17			254,000.000	239,395.00
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17			937,000.000	829,245.00
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	2,084,218.00
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			1,575,000.000	1,598,625.00
CHARTER COMM OPERATING 12/17 TLA2			1,473,694.420	1,466,944.90
CHARTER COMM OPERATING 12/17 TLB			141,152.350	140,940.62
CHARTER COMMUNICATIONS OPERATI 4.200% 03/15/2028 DD 09/18/17			980,000.000	1,017,998.14
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19			3,222,000.000	3,559,156.69
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			420,000.000	428,882.42
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17			1,090,000.000	1,150,156.45
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			2,660,000.000	2,942,017.40
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			1,530,000.000	1,802,812.15
CHARTER COMMUNICATIONS OPERATI VAR RT 02/01/2024 DD 07/03/18			589,000.000	591,421.71
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			319,000.000	329,964.03



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As Of Date : 6/30/2019

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CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			1,115,000.000	1,165,175.00
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			1,853,000.000	2,012,821.25
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			75,000.000	86,257.50
CHENIERE ENERGY PARTNERS 144A 5.625% 10/01/2026 DD 09/11/18			1,268,000.000	1,337,740.00
CHESAPEAKE ENERGY CORP 144A 8.000% 03/15/2026 DD 04/03/19			2,018,000.000	1,831,335.00
CHESAPEAKE ENERGY CORP 7.500% 10/01/2026 DD 09/27/18			1,353,000.000	1,204,170.00
CHESAPEAKE ENERGY CORP 8.000% 06/15/2027 DD 12/15/17			1,810,000.000	1,595,062.50
CHESAPEAKE FUNDING 1A A1 144A 2.110% 03/15/2028 DD 03/30/16			292,417.680	292,263.60
CHESAPEAKE FUNDING 2A A1 144A 1.880% 06/15/2028 DD 06/22/16			478,366.180	477,556.36
CHG HEALTHCARE 12/17 COV-LITE TLB			620,360.880	616,148.63
CHICAGO IL 5.432% 01/01/2042 DD 05/30/12			135,000.000	133,188.30
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	140,478.00
CHICAGO IL 7.375% 01/01/2033 DD 07/21/15			150,000.000	178,297.50
CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17			130,000.000	140,271.30
CHRYSLER CAPITAL AUT BA R 144A 0.000% 09/15/2023 DD 11/04/16			1,681.000	554,248.73
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			460,000.000	442,612.00
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			1,262,000.000	1,214,675.00
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	7,682,753.45
CHT 2017-COSMO MOR CSMO B 144A VAR RT 11/15/2036 DD 12/15/17			400,000.000	400,247.44
CHUBB INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15			675,000.000	675,288.75
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			300,000.000	312,750.44
CHURCH RANCH LLC 10.278% 07/15/2041 DD 07/01/16			821,733.410	1,560,236.76
CIFC FUNDING 2015-I 4A DR 144A VAR RT 10/20/2027 DD 01/22/19			1,000,000.000	1,009,057.90
CIFC FUNDING 2016-I 1A A 144A VAR RT 10/21/2028 DD 12/21/16			500,000.000	502,296.60
CIGNA CORP 144A 3.200% 09/17/2020 DD 09/17/18			1,275,000.000	1,286,774.28
CIGNA CORP 144A 3.400% 09/17/2021 DD 09/17/18			2,713,000.000	2,765,896.21
CIGNA CORP 144A 4.125% 11/15/2025 DD 09/17/18			1,815,000.000	1,932,868.58
CIGNA CORP 144A VAR RT 03/17/2020 DD 09/17/18			80,000.000	80,064.37
CIGNA CORP 144A VAR RT 09/17/2021 DD 09/17/18			2,360,000.000	2,360,995.61
CIGNA HOLDING CO 3.875% 10/15/2047 DD 09/14/17			1,710,000.000	1,591,773.56
CIMPRESS NV 144A 7.000% 06/15/2026 DD 06/15/18			985,000.000	1,004,690.15
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12			1,535,000.000	1,558,025.00
CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/28/2025 DD 01/18/18			1,004,970.490	987,695.05
CIRQUE DU SOLEIL 6/17 TL			1,368,376.870	1,319,265.82
CISION US 8/17 (USD) COV-LITE TL			1,102,839.830	1,095,119.95
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18			341,000.000	347,496.05
CIT GROUP INC 4.750% 02/16/2024 DD 08/17/18			479,000.000	508,903.97
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			57,000.000	60,480.99
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	6,203.28

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CITIBANK CREDIT CARD ISS A1 A1 2.490% 01/20/2023 DD 01/31/18			295,000.000	297,016.27
CITIBANK CREDIT CARD ISS A1 A1 2.880% 01/23/2023 DD 01/24/14			3,750,000.000	3,795,208.13
CITIBANK CREDIT CARD ISS A2 A2 VAR RT 01/20/2025 DD 02/01/18			2,500,000.000	2,498,234.75
CITIBANK CREDIT CARD ISS A3 A3 1.920% 04/07/2022 DD 04/11/17			4,072,000.000	4,063,431.70
CITIBANK CREDIT CARD ISS A7 A7 VAR RT 08/08/2024 DD 08/08/17			3,000,000.000	3,006,892.80
CITIBANK NA VAR RT 02/19/2022 DD 02/19/19			5,660,000.000	5,730,853.01
CITIGROUP COMMERCIAL 375P A 144A 3.251% 05/10/2035 DD 05/01/13			2,575,000.000	2,654,591.45
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,472,737.58
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	517,815.00
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,538,095.843	569,095.46
CITIGROUP COMMERCIAL GC21 D 144A VAR RT 05/10/2047 DD 05/01/14			2,398,000.000	2,321,297.09
CITIGROUP COMMERCIAL GC21 E 144A VAR RT 05/10/2047 DD 05/01/14			2,083,000.000	1,697,712.90
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			1,324,000.000	1,093,345.17
CITIGROUP COMMERCIAL GC23 F 144A VAR RT 07/10/2047 DD 08/01/14			495,000.000	355,162.50
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	4,211,690.73
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	1,810,175.00
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	243,436.39
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	890,040.49
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,073,374.00
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			1,136,000.000	949,382.46
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	259,350.00
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	529,935.00
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			562,000.000	586,412.31
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			3,541,000.000	3,815,090.01
CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03			130,000.000	159,897.65
CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18			425,000.000	441,082.96
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			694,000.000	716,887.73
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			5,646,000.000	5,718,813.36
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17			1,145,000.000	1,194,935.67
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17			1,307,000.000	1,308,557.30
CITRIX SYSTEMS INC 4.500% 12/01/2027 DD 11/15/17			890,000.000	920,896.05
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			423,339.580	423,339.58
CLEAN HARBORS 6/17 COV-LITE TL 0.000% 06/28/2024 DD 06/14/17			766,350.000	765,553.00
CLEAN HARBORS INC 144A 4.875% 07/15/2027 DD 07/02/19			538,000.000	546,796.30
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19			636,000.000	648,720.00
CLEAR CHANNEL 4/19 EXIT TL			1,070,000.000	1,071,005.80
CLEAR CHANNEL WORLDWIDE H 144A 9.250% 02/15/2024 DD 02/12/19			2,546,000.000	2,762,410.00
CLEARWAY ENERGY OPERATING 144A 5.750% 10/15/2025 DD 10/01/18			1,055,000.000	1,070,825.00
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			430,000.000	422,131.00



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CLEARWAY ENERGY OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,601,000.000	1,629,017.50
CLNS TRUST 2017-IK IKPR B 144A VAR RT 06/11/2032 DD 06/06/17			775,000.000	774,988.61
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			1,185,000.000	1,241,216.61
CNAC HK FINBRIDGE CO LTD REGS 3.500% 07/19/2022			770,000.000	774,956.79
CNAC HK FINBRIDGE CO LTD REGS 4.125% 03/14/2021			1,163,000.000	1,183,627.34
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18			509,000.000	529,690.09
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			926,000.000	961,734.34
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16			682,000.000	705,556.28
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			1,021,000.000	1,070,722.70
CNOOC CURTIS FUNDING NO 1 144A 4.500% 10/03/2023 DD 10/03/13			1,941,000.000	2,073,898.95
CNX RESOURCES CORP 5.875% 04/15/2022 DD 10/15/14			333,000.000	323,010.00
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			1,083,593.762	856,034.85
COINMACH 6/17 COV-LITE TLB1			1,291,987.520	1,264,765.34
COINSTAR FUNDING LL 1A A2 144A 5.216% 04/25/2047 DD 05/12/17			2,371,600.000	2,428,227.64
COLFAX 12/18 TLA2 0.000% 12/17/2020 DD 12/17/18			1,141,350.000	1,138,496.63
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19			642,000.000	678,915.00
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19			325,000.000	348,562.50
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13			1,650,000.000	1,727,550.00
COLOMBIA GOVERNMENT INTERNATIO 4.500% 01/28/2026 DD 09/28/15			2,225,000.000	2,401,887.50
COLOMBIAN TES 10.000% 07/24/2024			8,336,400,000.000	3,146,483.83
COLOMBIAN TES 11.000% 07/24/2020			3,465,900,000.000	1,153,311.84
COLOMBIAN TES 7.000% 05/04/2022			7,423,000,000.000	2,441,223.43
COLOMBIAN TES 7.000% 09/11/2019			3,869,000,000.000	1,212,787.73
COLT 2018-2 MORTGAGE 2 A1 144A VAR RT 07/27/2048 DD 05/01/18			620,587.820	624,405.68
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18			500,000.000	496,602.66
COLUMBUS MCKINNON 2/18 TLB			828,254.980	826,184.34
COMCAST CORP 3.700% 04/15/2024 DD 10/05/18			3,570,000.000	3,789,013.07
COMCAST CORP 4.600% 10/15/2038 DD 10/05/18			970,000.000	1,110,695.51
COMETA ENERGIA SA DE CV 144A 6.375% 04/24/2035 DD 04/24/18			424,125.000	436,318.59
COMISION FEDERAL DE ELECT 144A 4.875% 05/26/2021 DD 05/26/11			762,000.000	782,962.62
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13			1,782,000.000	1,533,633.93
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	2,384,470.26
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	2,346,240.00
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13			3,831,000.000	1,934,655.00
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			1,483,000.000	1,294,323.10
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	292,740.00
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	574,596.63
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			419,267.240	431,315.97
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	937,958.93

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COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,845,679.529	1,280,555.79
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,649,212.32
COMM 2014-CCRE16 MORTG CR16 A4 4.051% 04/10/2047 DD 04/01/14			637,000.000	681,883.53
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14			941,000.000	741,500.28
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14			7,567,000.000	6,411,003.79
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			7,763,000.000	6,967,518.40
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14			1,695,800.000	1,190,221.48
COMM 2015-CCRE23 M CR23 E 144A 3.234% 05/10/2048 DD 05/01/15			563,000.000	472,788.60
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			3,525,000.000	2,711,843.84
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15			8,004,616.000	740,426.98
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,606,947.60
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15			1,402,000.000	1,090,055.00
COMM 2015-PC1 MORTGAGE PC1 A2 3.148% 07/10/2050 DD 07/01/15			704,000.000	706,925.19
COMM 2015-PC1 MORTGAGE T PC1 D VAR RT 07/10/2050 DD 07/01/15			749,000.000	693,276.50
COMM 2016-CR28 MORTGAG CR28 A4 3.762% 02/10/2049 DD 02/01/16			1,194,000.000	1,276,162.48
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	779,523.28
COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2034 DD 07/01/19			9,125,000.000	9,188,981.95
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2034 DD 07/01/19			2,920,000.000	2,977,401.36
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2049 DD 07/01/19			8,080,000.000	8,148,964.01
COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2034 DD 07/01/19			3,115,000.000	3,215,280.26
COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2049 DD 07/01/19			10,900,000.000	11,143,972.63
COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2049 DD 07/01/19			10,075,000.000	10,412,866.64
COMMIT TO PUR FNMA SF MTG 4.500% 07/01/2049 DD 07/01/19			12,290,000.000	12,842,450.24
COMMIT TO PUR GNMA II JUMBOS 3.000% 08/20/2049 DD 08/01/19			12,525,000.000	12,780,881.74
COMMIT TO PUR GNMA II JUMBOS 3.500% 07/20/2049 DD 07/01/19			13,085,000.000	13,516,907.20
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2049 DD 07/01/19			1,890,000.000	1,959,250.79
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			1,101,000.000	1,119,695.71
COMMSCOPE 1/19 TLB 0.000% 02/06/2026 DD 01/28/19			895,000.000	891,420.00
COMMSCOPE INC 144A 5.500% 03/01/2024 DD 02/19/19			990,000.000	1,015,987.50
COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19			975,000.000	999,375.00
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19			389,000.000	396,721.65
COMMSCOPE TECHNOLOGIES LL 144A 5.000% 03/15/2027 DD 03/13/17			537,000.000	467,190.00
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			1,350,000.000	1,265,233.50
COMPASS POWER 8/18 TLB			626,592.650	626,749.30
COMPUWARE 8/18 COV-LITE TLB 0.000% 08/25/2025 DD 07/30/18			548,261.840	546,891.19
CONCENTRA 1/18 COV-LITE TL 0.000% 06/01/2022 DD 01/24/18			1,213,832.570	1,212,315.28
CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17			2,305,000.000	2,385,139.29
CONCHO RESOURCES INC 4.300% 08/15/2028 DD 07/02/18			4,180,000.000	4,500,887.69
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			727,000.000	755,780.60

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONNECTICUT LIGHT & POWER CO/T 2.500% 01/15/2023 DD 01/15/13			435,000.000	438,589.85
CONSOLIDATED COMMUNICATIONS 0.000% 10/05/2023 DD 09/13/16			1,032,963.250	986,314.63
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			215,000.000	221,354.22
CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14			235,000.000	258,849.71
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			250,000.000	281,584.47
CONSOLIDATED ENERGY 5/18 TLB			234,175.950	227,736.11
CONSORCIO TRANSMANTARO SA 144A 4.700% 04/16/2034 DD 04/16/19			400,000.000	421,000.00
CONSTELLATION BRANDS INC 3.700% 12/06/2026 DD 12/06/16			730,000.000	764,216.50
CONSTELLATION BRANDS INC 4.750% 12/01/2025 DD 12/04/15			240,000.000	265,082.96
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,452,000.000	1,491,930.00
CONSTELLIUM SE 144A 6.625% 03/01/2025 DD 02/16/17			1,668,000.000	1,734,720.00
CONSUMER LOAN UNDERL P1 A 144A 2.940% 07/15/2026 DD 06/27/19			1,270,000.000	1,270,508.00
CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19			210,000.000	221,326.34
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			19,567.140	62,496.02
CONTINENTAL AIRLINES 2012-1 CL 6.250% 10/11/2021 DD 03/22/12			37,228.940	37,966.07
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			1,980,000.000	2,035,813.63
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			3,665,000.000	3,853,636.67
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			659,000.000	692,399.15
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			3,985,000.000	4,017,700.75
COOPERATIEVE RABOBANK UA 3.950% 11/09/2022 DD 11/09/12			855,000.000	886,901.47
COOPERATIEVE RABOBANK UA 4.625% 12/01/2023 DD 11/29/13			886,000.000	949,098.36
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			1,244,000.000	1,256,440.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			15,093.211	15,081.69
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			995,000.000	1,034,800.00
COVIA/UNIMIN 4/18 TL			898,212.500	721,776.62
COX COMMUNICATIONS INC 144A 2.950% 06/30/2023 DD 05/01/13			1,710,000.000	1,725,213.94
COX COMMUNICATIONS INC 144A 3.150% 08/15/2024 DD 08/07/17			148,000.000	150,043.15
COX COMMUNICATIONS INC 144A 3.250% 12/15/2022 DD 11/29/12			1,131,000.000	1,154,446.59
CPA GLOBAL 11/17 (USD) 0.000% 11/01/2024 DD 09/26/17			880,516.810	861,585.70
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			1,114,508.970	1,095,005.06
CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13			583,000.000	591,016.25
CPI INTERNATIONAL 7/17 TL			1,038,362.500	1,030,252.89
CPI PROPERTY GROUP SA REGS VAR RT 12/31/2049			445,000.000	499,609.45
CPM HOLDINGS 10/18 2ND LIEN 0.000% 10/24/2026 DD 10/10/18			435,000.000	427,748.55
CPM HOLDINGS 10/18 COV-LITE TL 0.000% 10/24/2025 DD 10/10/18			832,225.000	820,432.37
CPS AUTO RECEIVABLES A A 144A 2.160% 05/17/2021 DD 01/16/18			222,755.000	222,631.40
CPS AUTO RECEIVABLES A A 144A 3.180% 06/15/2022 DD 01/23/19			1,668,547.100	1,676,520.41
CPS AUTO RECEIVABLES A C 144A 3.890% 12/16/2024 DD 01/23/19			200,000.000	205,452.54

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CPS AUTO RECEIVABLES B A 144A 2.890% 05/16/2022 DD 04/17/19			1,257,979.650	1,260,372.21
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			900,000.000	912,594.15
CREATIVE ARTISTS 2/18 COV-LITE 0.000% 02/15/2024 DD 01/24/18			769,339.501	766,262.15
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19			1,933,000.000	1,974,448.93
CREDIT ACCEPTANCE AU 3A A 144A 3.550% 08/15/2027 DD 08/23/18			850,000.000	865,339.61
CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13			1,709,000.000	1,879,900.00
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19			150,000.000	150,048.53
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			14,045.444	13,726.19
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,005,564.049	570,154.82
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			20,505.679	0.00
CREDIT SUISSE MORT ICE4 A 144A VAR RT 05/15/2036 DD 06/05/19			1,575,000.000	1,578,923.17
CREDIT SUISSE MORT ICE4 D 144A VAR RT 05/15/2036 DD 06/05/19			1,150,000.000	1,153,239.32
CRESTWOOD MIDSTREAM PARTN 144A 5.625% 05/01/2027 DD 04/15/19			800,000.000	798,000.00
CROCKETT COGENERATION LP 144A 5.869% 03/30/2025 DD 03/17/05			0.012	0.01
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,950,000.000	2,030,437.50
CROWN CASTLE INTERNATIONAL COR 4.300% 02/15/2029 DD 02/11/19			1,120,000.000	1,210,265.39
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,113,200.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			3,100,000.000	3,107,750.00
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	522,835.15
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			826,000.000	856,696.64
CSC HOLDINGS LLC 144A 5.125% 12/15/2021 DD 06/15/18			1,095,000.000	1,095,000.00
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,830,000.000	2,939,662.50
CSC HOLDINGS LLC 144A 5.375% 07/15/2023 DD 07/15/18			709,000.000	728,497.50
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			1,935,000.000	2,031,750.00
CSC HOLDINGS LLC 144A 5.500% 05/15/2026 DD 05/15/18			1,536,000.000	1,610,803.20
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			954,000.000	1,041,052.50
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,893,000.000	2,025,510.00
CSC HOLDINGS LLC 144A 7.500% 04/01/2028 DD 10/01/18			2,980,000.000	3,271,444.00
CSMC 2017-HD TRUST HD A 144A VAR RT 002/15/2031 DD 03/29/17			209,000.000	208,243.38
CSMC TRUST 2015-GL GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,335,000.000	1,393,561.78
CSMC TRUST 2017-PF PFHP G 144A VAR RT 12/15/2030 DD 12/19/17			3,657,000.000	3,650,269.66
CSWF 2018-TOP TOP H 144A VAR RT 08/15/2035 DD 08/28/18			799,000.000	770,888.63
CSX CORP 3.950% 05/01/2050 DD 04/21/15			195,000.000	201,223.05
CUMULUS MEDIA 6/18 EXIT TL			271,316.430	270,977.29
CUMULUS MEDIA NEW HOLDING 144A 6.750% 07/01/2026 DD 06/26/19			705,000.000	703,096.50
CVS HEALTH CORP 3.350% 03/09/2021 DD 03/09/18			1,285,000.000	1,302,850.29
CVS HEALTH CORP 3.700% 03/09/2023 DD 03/09/18			1,015,000.000	1,049,658.56
CVS HEALTH CORP 4.000% 12/05/2023 DD 12/05/13			72,000.000	75,356.44
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18			345,000.000	363,794.91

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18			290,000.000	302,520.45
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18			2,205,000.000	2,348,587.90
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13			275,000.000	298,106.30
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			168,931.579	161,565.74
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			16,707.399	16,123.89
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			46,106.180	44,859.22
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			15,918.120	15,283.18
CYRUSONE LP / CYRUSONE FINANCE 5.000% 03/15/2024 DD 09/15/17			665,000.000	683,287.50
CYRUSONE LP / CYRUSONE FINANCE 5.375% 03/15/2027 DD 09/15/17			2,479,000.000	2,609,147.50
CYXTERA 3/17 COV-LITE TLB			867,028.450	803,631.33
DAE FUNDING LLC 144A 4.000% 08/01/2020 DD 08/04/17			261,000.000	261,000.00
DAIMLER FINANCE NORTH AME 144A 1.750% 10/30/2019 DD 10/31/16			1,065,000.000	1,061,898.02
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	589,190.91
DAIMLER FINANCE NORTH AME 144A 2.875% 03/10/2021 DD 03/10/14			384,000.000	385,902.84
DAIMLER FINANCE NORTH AME 144A 3.750% 11/05/2021 DD 11/05/18			729,000.000	747,589.50
DANSKE BANK A/S 144A 2.000% 09/08/2021 DD 09/08/16			290,000.000	285,460.32
DANSKE BANK A/S 144A 2.750% 09/17/2020 DD 09/17/15			605,000.000	604,899.04
DANSKE BANK A/S 144A 2.800% 03/10/2021 DD 03/10/16			748,000.000	749,140.96
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19			593,000.000	620,306.08
DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18			290,000.000	291,305.00
DARLING INGREDIENTS INC 144A 5.250% 04/15/2027 DD 04/03/19			1,463,000.000	1,528,835.00
DAVITA 6/14 TLB			1,290,542.130	1,288,128.81
DAVITA INC 5.000% 05/01/2025 DD 04/17/15			55,000.000	54,298.75
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			387,000.000	387,116.10
DAVITA INC 5.750% 08/15/2022 DD 08/28/12			515,000.000	520,150.00
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			904,320.480	887,364.47
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19			1,200,000.000	1,225,584.00
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			645,000.000	663,898.50
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			2,068,500.000	2,105,629.58
DBGS 2018-BIOD MOR C1 7EC 144A VAR RT 09/15/2031 DD 10/01/18			377,000.000	372,287.50
DBGS 2018-BIOD MOR C1 7ED 144A VAR RT 09/15/2031 DD 10/01/18			541,000.000	536,942.50
DBGS 2018-BIOD MORTGAGE C1 XA VAR RT 10/15/2051 DD 10/01/18			84,214,878.970	1,444,116.75
DBUBS 2011-LC2 MOR LC2A F 144A VAR RT 07/10/2044 DD 06/01/11			2,064,000.000	1,935,419.41
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 11/19/2035 DD 12/27/18			1,336,000.000	1,337,550.69
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,020,000.000	956,250.00
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			1,539,000.000	1,581,322.50
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			3,870,000.000	4,078,012.50
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	585,620.00
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			1,260,000.000	1,247,400.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DELL 10/17 COV-LITE TLB			1,106,733.880	1,100,558.31
DELL 9/17 TLA2			981,434.230	979,226.00
DELL INTERNATIONAL LLC / 144A 4.900% 10/01/2026 DD 03/20/19			490,000.000	511,243.77
DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19			1,905,000.000	2,007,489.07
DELL INTERNATIONAL LLC / 144A 5.450% 06/15/2023 DD 06/01/16			4,268,000.000	4,600,015.10
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16			399,000.000	405,623.15
DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16			1,699,000.000	2,094,601.18
DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16			3,633,000.000	4,586,652.33
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			604,000.000	539,070.00
DENTALCORP 5/18 COV-LITE TL			669,032.620	660,669.71
DEUTSCHE TELEKOM INTERNAT 144A 2.225% 01/17/2020 DD 01/19/17			1,233,000.000	1,229,816.57
DEVON ENERGY CORP 3.250% 05/15/2022 DD 05/14/12			753,000.000	767,224.23
DIAMOND OFFSHORE DRILLING INC 7.875% 08/15/2025 DD 08/15/17			446,000.000	423,700.00
DIAMONDBACK ENERGY INC 4.750% 11/01/2024 DD 05/01/17			423,000.000	435,161.25
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			1,840,000.000	1,934,300.00
DIEBOLD 5/17(USD) TLB			110,938.430	103,505.55
DIEBOLD 8/18 TLA1			335,424.550	353,524.06
DIGITAL REALTY TRUST LP 3.600% 07/01/2029 DD 06/14/19			3,038,000.000	3,080,635.14
DIGITAL REALTY TRUST LP 3.950% 07/01/2022 DD 06/23/15			10,000.000	10,421.97
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19			1,375,000.000	1,408,371.94
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			2,228,000.000	2,248,920.03
DISCOVER CARD EXECUTION A6 A6 1.670% 01/18/2022 DD 08/07/12			3,911,000.000	3,909,826.70
DISCOVER CARD EXECUTION N A2 A 1.900% 10/17/2022 DD 04/29/15			1,201,000.000	1,198,104.51
DISCOVER FINANCIAL SERVICES 3.850% 11/21/2022 DD 11/21/12			4,232,000.000	4,413,150.59
DISCOVER FINANCIAL SERVICES 4.100% 02/09/2027 DD 02/09/17			800,000.000	833,327.16
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19			485,000.000	505,129.72
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17			220,000.000	232,526.02
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			526,000.000	508,247.50
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			1,700,000.000	1,708,483.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			2,075,000.000	2,106,125.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	293,337.50
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,187,000.000	3,091,390.00
DIVVYPAY INC SERIES C			1,770.000	36,393.68
DIVVYPAY INC WARRANTS			24,542.000	459,544.04
DLL 2018-1 LLC 1 A3 144A 3.100% 04/18/2022 DD 05/09/18			1,765,000.000	1,780,361.32
DLL SECURITIZATION T A A3 144A 2.140% 12/15/2021 DD 11/16/17			5,480,000.000	5,469,012.05
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17			610,000.000	612,967.04
DOLE FOOD 4/17 TLB			325,125.000	317,097.66
DOLLAR TREE INC 3.700% 05/15/2023 DD 04/19/18			204,000.000	210,630.60



## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

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DOLLAR TREE INC VAR RT 04/17/2020 DD 04/19/18			1,223,000.000	1,223,141.03
DOMINION ENERGY GAS HOLDINGS L 2.500% 12/15/2019 DD 12/08/14			775,000.000	774,361.64
DOMINION ENERGY GAS HOLDINGS L 3.600% 12/15/2024 DD 12/08/14			165,000.000	171,066.86
DOMINION ENERGY INC 1.600% 08/15/2019 DD 08/09/16			325,000.000	324,537.40
DOMINION ENERGY INC 2.850% 08/15/2026 DD 08/09/16			590,000.000	584,745.68
DOMINION ENERGY INC STEP 04/01/2021 DD 01/01/2016			1,388,000.000	1,421,003.12
DOMINION ENERGY INC STEP 08/15/2021 DD 05/15/2019			990,000.000	992,220.12
DOMINION ENERGY INC STEP 08/15/2024 DD 05/15/2019			2,497,000.000	2,517,147.15
DOMINION ENERGY INC VAR RT 07/01/2019 DD 04/01/16			2,438,000.000	2,438,000.00
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			530,000.000	550,670.00
DOMINION ENERGY SOUTH CAROLINA 4.350% 02/01/2042 DD 01/30/12			243,000.000	266,193.37
DOMINO'S PIZZA MA 1A A2II 144A 3.082% 07/25/2047 DD 07/24/17			908,812.500	910,184.80
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			1,512,230.000	1,573,717.27
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			696,958.350	681,276.79
DONNELLEY FINANCIAL SOLUTIONS 0.000% 01/04/2024 DD 09/19/18			875,600.000	865,749.50
DOW CHEMICAL CO/THE 144A 3.625% 05/15/2026 DD 05/20/19			475,000.000	492,569.68
DOW CHEMICAL CO/THE 144A 4.550% 11/30/2025 DD 11/30/18			225,000.000	245,093.65
DP WORLD PLC 144A 5.625% 09/25/2048 DD 09/25/18			200,000.000	221,424.80
DR HORTON INC 4.750% 02/15/2023 DD 02/05/13			75,000.000	79,055.99
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			979,000.000	1,072,873.25
DRIVE AUTO RECEIVABLES T 1 A2A 3.080% 09/15/2021 DD 01/23/19			1,852,905.270	1,856,088.75
DRIVE AUTO RECEIVABLES T 3 A2A 2.630% 09/15/2022 DD 06/19/19			1,572,000.000	1,574,521.02
DRIVE AUTO RECEIVABLES TR 4 A3 3.040% 11/15/2021 DD 09/19/18			1,628,606.270	1,630,044.16
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19			1,731,000.000	1,756,519.27
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			744,000.000	757,986.53
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	441,661.17
DRIVE AUTO RECEIVABLES TRU 4 B 3.360% 10/17/2022 DD 09/19/18			5,749,000.000	5,774,499.69
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18			1,235,000.000	1,251,942.47
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			349,000.000	358,585.01
DRIVETIME AUTOMOTIVE GROU 144A 8.000% 06/01/2021 DD 06/03/14			529,000.000	535,612.50
DSV MILJOE GROUP AS REGS VAR RT 05/10/2021			300,000.000	346,507.76
DT AUTO OWNER TRUST 1A A 144A 3.080% 09/15/2022 DD 02/14/19			2,015,079.700	2,022,400.49
DT AUTO OWNER TRUST 2A A 144A 2.850% 09/15/2022 DD 05/14/19			1,619,363.660	1,624,732.34
DTE ENERGY CO 3.700% 08/01/2023 DD 08/06/18			585,000.000	610,430.41
DUFF & PHELPS 10/17 COV-LITE TLB			1,467,007.540	1,460,596.71
DUFF & PHELPS 12/17 COV-LITE 0.000% 02/13/2025 DD 11/29/17			910,087.500	880,673.47
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,572,818.09
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	314,307.91
DUN & BRADSTREET 1/19 COV-LITE TL			825,000.000	824,744.25

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DUN & BRADSTREET CORP/THE 144A 6.875% 08/15/2026 DD 02/08/19			571,000.000	603,118.75
DUPONT DE NEMOURS INC 4.205% 11/15/2023 DD 11/28/18			251,000.000	268,678.65
DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18			655,000.000	769,083.77
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11			718,000.000	766,298.97
DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10			504,000.000	525,704.35
DURAVANT 7/17 TLB 0.000% 07/19/2024 DD 07/11/17			587,112.500	570,966.91
DYNATRACE 8/18 COV-LITE TL 0.000% 08/22/2025 DD 07/20/18			1,080,137.500	1,077,167.12
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	129,257.96
EAB/ADVISORY BOARD 9/17 COV-LITE TL			941,542.110	932,126.69
EAGLE HOLDING CO II LLC 144A 7.625% 05/15/2022 DD 05/11/17			342,000.000	343,710.00
EAGLE HOLDING CO II LLC 144A 7.750% 05/15/2022 DD 05/14/19			1,323,000.000	1,332,922.50
EAGLEVIEW TECHNOLOGY 7/18 0.000% 07/31/2025 DD 07/17/18			1,101,325.000	1,052,679.47
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18			1,200,000.000	1,227,583.38
EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14			175,000.000	181,078.06
ECOLAB INC 1.000% 01/15/2024			325,000.000	384,242.28
ELANCO ANIMAL HEALTH INC 3.912% 08/27/2021 DD 02/27/19			200,000.000	204,339.28
ELANCO ANIMAL HEALTH INC 4.272% 08/28/2023 DD 02/28/19			233,000.000	244,547.67
ELDORADO RESORTS 4/17 COV-LITE TLB			237,537.930	236,423.88
ELDORADO RESORTS INC 6.000% 04/01/2025 DD 03/29/17			1,060,000.000	1,114,325.00
ELDORADO RESORTS INC 6.000% 09/15/2026 DD 03/15/19			698,000.000	762,565.00
ELDORADO RESORTS INC 7.000% 08/01/2023 DD 02/01/16			865,000.000	903,925.00
ELECTRICITE DE FRANCE SA REGS VAR RT 12/31/2049			600,000.000	807,528.15
ELEMENT SOLUTIONS INC 144A 5.875% 12/01/2025 DD 11/24/17			2,444,000.000	2,544,815.00
ELI LILLY & CO 3.950% 03/15/2049 DD 02/22/19			230,000.000	248,984.35
ELIX AVIATION 2/17 SERIES B TL			1,947,680.764	1,850,296.73
ELIX AVIATION 2/17 SERIES C TL			744,790.567	670,311.51
ELLIE MAE 4/19 TL			1,000,000.000	995,830.00
ELM CLO 2014-1 LTD 1A BRR 144A VAR RT 01/17/2029 DD 06/25/19			1,650,000.000	1,652,937.99
EMBRAER NETHERLANDS FINANCE BV 5.400% 02/01/2027 DD 02/01/17			1,065,000.000	1,181,095.65
EMBRAER OVERSEAS LTD 144A 5.696% 09/16/2023 DD 09/16/13			420,000.000	459,904.20
EMDEON 3/17 COV-LITE TLB			1,000,144.320	991,773.11
EMERA INC VAR RT 06/15/2076 DD 06/16/16			4,183,000.000	4,486,267.50
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16			1,759,000.000	1,765,012.54
EMPRESA DE TRANSMISION EL 144A 5.125% 05/02/2049 DD 05/02/19			400,000.000	437,400.00
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			2,505,000.000	2,722,618.22
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			2,552,000.000	2,564,760.00
ENBRIDGE INC VAR RT 03/01/2078 DD 03/01/18			972,000.000	983,625.12
ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17			2,710,000.000	2,620,461.60
ENBRIDGE/GRIZZLY ACQUISITIONS 9/18 COV-LITE TLB			889,787.500	888,061.31



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ENBW ENERGIE BADEN-WUERTT REGS VAR RT 04/05/2077			1,188,000.000	1,226,610.00
ENCOMPASS HEALTH CORP 5.750% 09/15/2025 DD 09/16/15			760,000.000	789,450.00
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17			241,000.000	249,736.25
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			177,000.000	186,292.50
ENDO PHARMACEUTICALS 4/17 0.000% 04/29/2024 DD 04/04/17			1,278,572.350	1,197,600.36
ENEL AMERICAS SA 4.000% 10/25/2026 DD 10/25/16			200,000.000	206,000.00
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17			697,000.000	695,136.99
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18			1,800,000.000	1,890,234.32
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,570,000.000	1,809,425.00
ENERGEN CORP 4.625% 09/01/2021 DD 08/05/11			549,000.000	554,490.00
ENERGIZER 12/18 TLB 0.000% 06/20/2025 DD 05/18/18			1,177,050.000	1,171,906.29
ENERGIZER HOLDINGS INC 144A 6.375% 07/15/2026 DD 07/06/18			454,000.000	466,485.00
ENERGIZER HOLDINGS INC 144A 7.750% 01/15/2027 DD 01/28/19			782,000.000	846,382.06
ENERGY TRANSFER OPERATING LP 4.250% 03/15/2023 DD 03/15/19			1,059,000.000	1,105,507.22
ENERGY TRANSFER OPERATING LP 5.500% 06/01/2027 DD 12/01/18			430,000.000	480,665.78
ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18			188,000.000	209,203.18
ENERGY TRANSFER OPERATING LP 5.875% 01/15/2024 DD 01/15/19			4,190,000.000	4,664,158.04
ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11			405,000.000	453,464.46
ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	59,107.04
ENERGY TRANSFER OPERATING LP VAR RT 11/01/2066 DD 11/01/13			2,163,000.000	1,627,657.50
ENERGY TRANSFER OPERATING LP VAR RT 12/31/2049 DD 11/16/17			352,000.000	327,360.00
ENERGY TRANSFER PARTNERS LP / 5.750% 09/01/2020 DD 09/11/13			18,000.000	18,506.06
ENGS COMMERCIAL FINA 1A E 144A 6.100% 08/22/2025 DD 03/22/18			220,000.000	227,626.67
ENI SPA 144A 4.150% 10/01/2020 DD 10/01/10			696,000.000	707,737.51
ENLINK MIDSTREAM LLC 5.375% 06/01/2029 DD 04/09/19			350,000.000	358,750.00
ENLINK MIDSTREAM PARTNERS LP 4.850% 07/15/2026 DD 07/14/16			500,000.000	503,750.00
ENNIS-FLINT 5/16 TLB			673,240.990	597,501.38
ENTEGRIS 10/18 TLB 0.000% 10/31/2025 DD 10/25/18			1,044,750.000	1,044,102.26
ENTERPRISE PRODUCTS OPERATING 3.125% 07/31/2029 DD 07/08/19			225,000.000	225,485.92
ENTERPRISE PRODUCTS OPERATING 3.900% 02/15/2024 DD 02/12/14			3,005,000.000	3,183,170.06
ENTERPRISE PRODUCTS OPERATING 4.150% 10/16/2028 DD 10/11/18			1,235,000.000	1,344,263.53
ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19			380,000.000	388,562.63
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18			350,000.000	388,394.06
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15			240,000.000	269,215.68
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11			365,000.000	440,009.70
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18			695,000.000	646,350.00
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17			2,276,000.000	2,164,671.16
ENVA 2018-A LLC A B 144A 7.370% 05/20/2026 DD 10/31/18			923,000.000	941,460.00
ENVISION HEALTHCARE 9/18 0.000% 10/10/2025 DD 06/11/18			1,496,250.000	1,318,570.31

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ALL KR2 AND KR3 - KR2GALLKRS00

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EPR PROPERTIES 5.250% 07/15/2023 DD 06/18/13			566,000.000	605,907.12
EPR PROPERTIES 5.750% 08/15/2022 DD 08/08/12			555,000.000	595,390.45
EQT CORP VAR RT 10/01/2020 DD 10/04/17			779,000.000	778,378.59
EQUIAN 2/18 COV-LITE TLB			931,025.020	929,628.48
EQUINIX INC 5.375% 01/01/2022 DD 11/20/14			62,000.000	63,627.50
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			2,441,000.000	2,616,678.77
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,808,000.000	1,914,220.00
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			440,000.000	459,797.41
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	25,148.16
ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19			1,265,000.000	1,281,018.16
ETERNA CAPITAL PTE LTD REGS 7.500% 12/11/2022			366,468.000	360,741.94
ETON 3/18 COV-LITE TL 0.000% 03/14/2025 DD 03/06/18			366,300.000	360,805.50
EUROPEAN FINANCIAL STABIL REGS 0.125% 10/17/2023			1,810,000.000	2,111,521.97
EUROPEAN FINANCIAL STABIL REGS 0.500% 01/20/2023			680,000.000	801,526.16
EUROPEAN FINANCIAL STABIL REGS 1.875% 05/23/2023			950,000.000	1,181,157.44
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022			13,350,000.000	1,565,946.13
EUROPEAN STABILITY MECHAN REGS 0.125% 04/22/2024			1,675,000.000	1,956,241.62
EVERSOURCE ENERGY 2.750% 03/15/2022 DD 03/10/17			4,206,000.000	4,256,423.72
EVO PAYMENTS 6/18 COV-LITE TL			1,585,542.270	1,579,104.97
EVOQUA WATER 12/17 COV-LITE TL			1,672,880.300	1,664,515.90
EW SCRIPPS 3/19 INCREMENTAL 0.000% 04/03/2026 DD 03/26/19			1,370,000.000	1,365,999.60
EXAMWORKS 1/17 TLB			1,291,913.160	1,288,412.08
EXELON CORP 3.950% 06/15/2025 DD 12/15/15			1,115,000.000	1,183,528.72
EXETER AUTOMOBILE RE 1A D 144A 5.830% 12/15/2021 DD 03/04/15			1,830,000.000	1,839,962.52
EXETER AUTOMOBILE RE 2A A 144A 2.930% 07/15/2022 DD 04/24/19			2,092,487.610	2,098,237.35
EXETER AUTOMOBILE RE 3A A 144A 2.900% 01/18/2022 DD 07/25/18			641,930.680	642,462.39
EXGEN RENEWABLES/EXELON 11/17 0.000% 12/31/2020 DD 11/03/17			908,271.360	868,534.49
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			2,145,000.000	2,336,410.45
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	358,420.80
EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18			367,587.640	359,776.40
EXPRESS OIL/MAVIS TIRE 3/18 COV-LITE DELAYED TL			46,665.540	45,673.90
EXPRESS SCRIPTS HOLDING CO 4.500% 02/25/2026 DD 02/25/16			1,565,000.000	1,688,848.92
EXTENDED STAY 5/18 TLB			928,653.195	926,916.61
EXTRACTION OIL & GAS INC 144A 5.625% 02/01/2026 DD 01/25/18			437,000.000	352,877.50
EXTRACTION OIL & GAS INC 144A 7.375% 05/15/2024 DD 08/01/17			475,000.000	406,125.00
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			746,000.000	656,480.00
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2029 DD 05/10/17			1,077,753.100	1,080,576.39
FANNIE MAE CONNECTICUT C06 1M1 VAR RT 04/25/2029 DD 11/09/16			840,927.220	844,136.20
FEDERAL HOME LN BK CONS BD 3.250% 11/16/2028 DD 11/16/18			2,785,000.000	3,026,480.86

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FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19			2,045,000.000	2,070,690.89
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,660,357.33
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			490,000.000	700,537.24
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15			270,000.000	282,711.59
FEECO/MAYFIELD 1/18 COV-LITE 0.000% 01/31/2025 DD 01/17/18			655,050.550	634,580.22
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,748,926.900	1,852,599.82
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			5,545.320	6,069.30
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			58,228.830	61,448.94
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			35,096.740	40,141.10
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02			152,102.740	166,257.31
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			17,141.440	19,460.72
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			48,680.260	52,209.90
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			9,979.260	10,678.65
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			19,011.860	19,373.11
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02			2,840.020	2,889.11
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02			10,195.450	11,826.07
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			1,623.600	1,735.59
FHLMC POOL #G0-1644 5.500% 02/01/2034 DD 01/01/04			83,917.250	93,262.34
FHLMC POOL #G0-1740 5.500% 12/01/2034 DD 11/01/04			95,643.000	106,309.23
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			66,675.920	72,508.21
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			365,646.190	397,395.21
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09			197,432.160	217,866.71
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10			81,455.260	88,581.39
FHLMC POOL #G0-7295 3.500% 05/01/2042 DD 02/01/13			785,727.408	815,615.80
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13			48,501.790	51,180.72
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05			55,147.260	61,299.73
FHLMC POOL #G0-8502 3.000% 08/01/2042 DD 08/01/12			375,204.940	381,902.15
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13			809,129.230	840,569.26
FHLMC POOL #G0-8537 3.000% 07/01/2043 DD 07/01/13			488,751.670	497,477.62
FHLMC POOL #G0-8588 4.000% 05/01/2044 DD 05/01/14			39,133.195	41,021.38
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15			158,262.870	165,638.60
FHLMC POOL #G0-8686 3.000% 01/01/2046 DD 01/01/16			1,558,245.550	1,580,765.44
FHLMC POOL #G0-8688 4.000% 01/01/2046 DD 01/01/16			408,767.440	427,814.95
FHLMC POOL #G0-8697 3.000% 03/01/2046 DD 03/01/16			1,951,996.950	1,979,605.08
FHLMC POOL #G0-8701 3.000% 04/01/2046 DD 04/01/16			1,533,536.410	1,555,068.09
FHLMC POOL #G0-8705 3.000% 05/01/2046 DD 05/01/16			3,293,687.450	3,339,763.18
FHLMC POOL #G0-8721 3.000% 08/01/2046 DD 08/01/16			1,509,952.740	1,530,765.15
FHLMC POOL #G0-8726 3.000% 10/01/2046 DD 09/01/16			592,813.280	600,923.23
FHLMC POOL #G0-8732 3.000% 11/01/2046 DD 10/01/16			2,498,901.910	2,529,868.60

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FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	5,646,802.260	5,716,487.02
FHLMC	POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	126,679.250	130,502.51
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	3,377,346.240	3,419,120.09
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	1,335,182.780	1,394,022.80
FHLMC	POOL #G0-8783	3.000% 09/01/2047 DD 09/01/17	362,260.280	366,068.77
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	3,474,108.360	3,507,897.05
FHLMC	POOL #G0-8876	3.500% 04/01/2049 DD 04/01/19	6,428,105.680	6,575,768.98
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	5,529.090	5,647.79
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	7,750.490	7,914.37
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	32,893.260	34,225.79
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	52,805.990	54,945.60
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	533,144.620	550,582.96
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	375,656.090	384,215.82
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	185,930.890	192,797.78
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	3,966,850.800	4,048,993.57
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	2,090,420.450	2,162,042.14
FHLMC	POOL #G1-8723	3.500% 01/01/2034 DD 01/01/19	2,829,591.900	2,926,409.78
FHLMC	POOL #G6-0726	3.500% 10/01/2046 DD 10/01/16	2,333,927.760	2,414,126.28
FHLMC	POOL #G6-0855	4.500% 12/01/2045 DD 01/01/17	269,620.833	287,015.56
FHLMC	POOL #G6-0867	3.500% 02/01/2047 DD 01/01/17	244,625.568	252,983.71
FHLMC	POOL #G6-1080	4.500% 03/01/2047 DD 07/01/17	295,667.110	314,349.30
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	2,544,621.750	2,681,787.35
FHLMC	POOL #G6-1281	3.500% 01/01/2048 DD 01/01/18	5,465,036.687	5,629,624.31
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	2,783,089.200	2,907,464.51
FHLMC	POOL #G6-1479	4.000% 02/01/2045 DD 06/01/18	2,820,178.160	2,973,674.06
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	3,752,694.856	3,897,215.79
FHLMC	POOL #G6-7711	4.000% 03/01/2048 DD 03/01/18	2,759,163.540	2,920,478.59
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	429,456.350	433,529.71
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	537,773.550	542,879.44
FHLMC	POOL #J3-7902	2.500% 11/01/2032 DD 11/01/17	3,840,415.320	3,871,364.88
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	949,233.140	956,882.92
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	312,404.320	329,681.92
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	467,451.980	493,310.00
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,674,892.970	1,739,985.72
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	527,636.450	548,053.72
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	454,463.140	462,575.93
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	2,002,460.440	2,048,113.53
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	195,638.680	199,117.70
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	482,509.930	497,741.14

### Asset Detail

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As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	798,070.770	809,071.28
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	418,026.150	423,572.51
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	81,691.465	86,094.94
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	4,471,720.220	4,606,596.51
FHLMC	POOL #Q5-3832	3.500% 01/01/2048 DD 01/01/18	4,259,685.410	4,387,968.05
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	8,776,253.920	9,025,254.06
FHLMC	POOL #Q5-7716	4.000% 08/01/2048 DD 07/01/18	2,873,260.587	2,982,961.36
FHLMC	POOL #Q5-8039	3.500% 08/01/2048 DD 08/01/18	168,075.049	172,342.05
FHLMC	POOL #Q5-9248	4.000% 10/01/2048 DD 10/01/18	3,519,742.286	3,661,792.08
FHLMC	POOL #V8-3480	3.500% 10/01/2047 DD 10/01/17	2,453,896.443	2,526,845.77
FHLMC	POOL #V8-4289	3.500% 05/01/2048 DD 05/01/18	1,173,623.830	1,205,903.21
FHLMC	POOL #V8-4591	5.000% 08/01/2048 DD 08/01/18	4,355,180.528	4,629,764.91
FHLMC	POOL #V8-4877	4.500% 11/01/2048 DD 11/01/18	2,719,297.690	2,855,868.73
FHLMC	POOL #V8-5048	5.000% 12/01/2048 DD 12/01/18	3,162,028.338	3,361,396.97
FHLMC	POOL #V8-5166	4.000% 02/01/2049 DD 01/01/19	1,454,472.280	1,519,319.14
FHLMC	POOL #ZT-1593	3.500% 01/01/2049 DD 01/01/19	2,275,001.591	2,329,886.87
FHLMC	MULTICLASS MTG 3838	FG VAR RT 03/15/2040 DD 04/15/11	123,602.640	124,034.38
FHLMC	MULTICLASS MTG 3896	PA 4.000% 03/15/2040 DD 07/01/11	53,134.473	54,964.60
FHLMC	MULTICLASS MTG 4212	JP 3.000% 12/15/2040 DD 06/01/13	409,263.357	417,571.24
FHLMC	MULTICLASS MTG 4681	DA 3.000% 04/15/2045 DD 05/01/17	815,889.580	834,348.26
FHLMC	MULTICLASS MTG K023	A2 2.307% 08/25/2022 DD 12/01/12	725,000.000	730,917.38
FHLMC	MULTICLASS MTG K042	A2 2.670% 12/25/2024 DD 01/01/15	955,000.000	976,340.91
FHLMC	MULTICLASS MTG K063	A2 VAR RT 01/25/2027 DD 03/01/17	2,000,000.000	2,140,386.60
FHLMC	MULTICLASS MTG K064	A2 0.010% 03/25/2027 DD 05/01/17	600,000.000	634,148.16
FHLMC	MULTICLASS MTG K065	A2 3.243% 04/25/2027 DD 07/01/17	1,100,000.000	1,163,995.14
FHLMC	MULTICLASS MTG K068	A2 3.244% 08/25/2027 DD 10/01/17	975,000.000	1,032,419.31
FHLMC	MULTICLASS MTG K070	A2 VAR RT 11/25/2027 DD 12/01/17	364,000.000	387,304.74
FHLMC	MULTICLASS MTG K079	A2 3.926% 06/25/2028 DD 08/01/18	1,350,000.000	1,501,353.50
FHLMC	MULTICLASS MTG K081	A2 VAR RT 08/25/2028 DD 10/01/18	1,000,000.000	1,111,201.90
FHLMC	MULTICLASS MTG K083	A2 VAR RT 09/25/2028 DD 11/01/18	1,065,000.000	1,196,297.03
FHLMC	MULTICLASS MTG K723	A2 2.454% 08/25/2023 DD 11/01/16	2,070,000.000	2,096,988.25
FHLMC	MULTICLASS MTG KC01	X1 VAR RT 12/25/2022 DD 05/01/16	10,038,899.842	128,307.17
FIDELITY NATIONAL INFORMATION		1.500% 05/21/2027	1,100,000.000	1,306,808.30
FIDELITY NATIONAL INFORMATION		3.750% 05/21/2029 DD 05/21/19	1,755,000.000	1,864,428.58
FIFTH THIRD AUTO TRUST 2 1 A2A		2.660% 05/16/2022 DD 05/08/19	1,885,000.000	1,895,467.03
FIFTH THIRD AUTO TRUST 20 1 A3		2.640% 12/15/2023 DD 05/08/19	1,428,000.000	1,445,488.15
FIFTH THIRD AUTO TRUST 20 1 A4		2.690% 11/16/2026 DD 05/08/19	462,000.000	472,015.65
FILTRATION GROUP 3/18 (USD) TL		0.000% 03/28/2025 DD 03/16/18	2,361,149.990	2,353,972.09
FINLAND GOVERNMENT BOND 144A		0.500% 09/15/2028	1,400,000.000	1,685,674.53

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As Of Date : 6/30/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST DATA 10/18 TLA			1,492,303.270	1,489,035.13
FIRST DATA 11/17 TL			854,618.750	853,559.02
FIRST DATA CORP 144A 5.000% 01/15/2024 DD 11/25/15			600,000.000	614,700.00
FIRST DATA CORP 144A 5.375% 08/15/2023 DD 08/11/15			919,000.000	935,542.00
FIRST DATA CORP 144A 5.750% 01/15/2024 DD 11/25/15			3,404,000.000	3,499,737.51
FIRST INVESTORS AUTO 2A C 144A 4.030% 01/15/2025 DD 11/14/18			161,000.000	166,809.67
FIRST INVESTORS AUTO 2A D 144A 4.280% 01/15/2025 DD 11/14/18			102,000.000	106,386.94
FIRSTENERGY CORP 4.250% 03/15/2023 DD 03/05/13			460,000.000	483,255.77
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			716,000.000	768,469.76
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			115,000.000	115,841.80
FISERV INC 1.125% 07/01/2027			395,000.000	452,563.64
FISERV INC 2.750% 07/01/2024 DD 06/24/19			986,000.000	994,787.06
FISERV INC 3.200% 07/01/2026 DD 06/24/19			1,350,000.000	1,377,918.14
FISERV INC 3.500% 07/01/2029 DD 06/24/19			2,260,000.000	2,323,016.96
FISERV INC 4.400% 07/01/2049 DD 06/24/19			310,000.000	326,142.04
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19			3,133,044.470	3,158,351.96
FLAGSHIP CREDIT AUTO 2 A 144A 2.830% 10/16/2023 DD 05/23/19			4,421,305.620	4,445,436.22
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			261,000.000	236,205.00
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			831,000.000	766,597.50
FLINT GROUP 5/14 (USD) 0.000% 09/07/2021 DD 04/19/14			1,285,075.590	1,063,400.05
FLOWSERVE CORP 4.000% 11/15/2023 DD 11/01/13			196,000.000	199,865.45
FMG RESOURCES AUGUST 2006 144A 4.750% 05/15/2022 DD 05/12/17			78,000.000	80,585.70
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			6,999.670	7,662.08
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			12,043.200	12,990.51
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			457.600	512.22
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			1,016.520	1,143.01
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			517.950	583.92
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			1,007.600	1,142.79
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			3,291.600	3,714.91
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,756.030	1,947.78
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			963.310	1,068.50
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			629.310	741.83
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			1,203.450	1,385.84
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			27,107.400	31,997.19
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			38,941.790	46,213.46
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03			68,972.710	73,510.65
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04			55,010.420	58,632.92
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			76.350	85.29
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			379.190	420.59



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	983.800	1,091.22
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	2,797.380	3,161.31
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	140.100	140.96
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	327.530	363.29
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	156.130	156.23
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	2,574.450	2,855.56
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	2,146.660	2,381.06
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	2,425.680	2,690.55
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,857.140	2,059.93
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	474.120	525.89
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	232.510	257.90
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,436.090	3,811.29
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	146.500	162.50
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	990.030	1,098.13
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	860.740	861.36
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	181.040	200.81
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	184.070	185.80
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	160.920	163.01
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	1,034.700	1,147.68
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	4,059.960	4,609.56
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,706.260	1,993.09
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	3,586.970	4,144.82
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	52,689.690	57,975.71
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	481.970	534.60
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	865.610	900.99
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	21,082.950	23,827.14
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	581.660	645.17
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	934.940	1,037.03
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,286.980	3,645.89
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	708.370	785.72
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	454.970	504.65
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,941.780	3,263.00
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	11,090.520	12,552.55
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,146.100	1,271.25
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,360.350	5,558.26
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	21,694.720	22,743.89
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,047.920	4,517.65
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	325.750	361.32
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,838.260	5,963.15

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FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	10,232.040	11,191.07
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	7,205.950	7,864.52
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,175.050	7,325.63
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	23,281.210	26,144.51
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	9,743.060	10,045.57
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,137.470	5,236.19
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	12,549.390	13,656.20
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	387.550	429.87
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	1,605.860	1,781.21
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	3,292.820	3,652.37
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	283,859.410	321,767.34
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	431,438.100	468,982.98
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	54,721.340	60,781.37
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	2,593.320	2,772.38
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	806,279.370	877,418.34
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	72,753.600	80,812.93
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	122,212.500	138,540.34
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,862.730	2,022.33
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	23,306.760	24,294.33
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,219.200	1,228.24
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	7,595.470	8,034.96
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	6,555.490	7,378.53
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	1,525.230	1,560.59
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	29,399.720	35,034.93
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	27,652.140	32,480.46
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	31,749.320	36,813.13
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	5,809.180	6,145.55
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	40,863.620	44,574.28
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,189.640	1,273.70
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	20,674.970	24,022.90
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	41,252.210	45,075.83
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	128,869.370	146,136.15
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,404.900	3,776.69
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	75,824.900	81,376.25
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	264,351.900	283,927.56
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,208,011.430	1,297,463.83
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	419,678.160	429,509.03
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	678,411.460	704,347.12
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	114,044.400	118,380.18



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FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	39,751.460	41,266.59
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	329,578.810	340,223.57
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	74,015.980	79,495.20
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	533,726.000	562,890.91
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	705,984.390	758,259.21
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	86,826.400	94,356.29
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,289,726.140	1,360,217.13
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	83,500.570	90,742.10
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,114,220.610	1,174,865.99
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	2,691,502.260	2,838,398.67
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	2,459,373.390	2,561,035.45
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	258,325.180	302,816.50
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	216,450.140	229,325.06
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,257,296.550	1,350,322.74
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	565,792.370	578,702.19
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	1,321,460.550	1,395,129.62
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	649,240.530	663,671.88
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	244,160.040	253,492.86
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,440,039.370	1,495,086.66
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	544,029.980	564,801.87
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	559,384.610	569,019.77
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	225,810.240	229,693.16
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,141,234.200	1,160,880.71
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	565,500.770	575,245.46
FNMA	POOL #0AR8153	3.000% 12/01/2042 DD 02/01/13	110,699.445	112,700.73
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	662,004.410	673,410.75
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	920,908.980	995,136.70
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	492,747.230	496,700.76
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	681,908.610	697,500.13
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	924,559.310	953,585.21
FNMA	POOL #0AS6192	3.500% 11/01/2045 DD 10/01/15	291,584.780	301,503.16
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	914,103.930	934,998.61
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,124,317.270	1,139,634.42
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,681,150.830	1,703,621.44
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	504,917.190	528,110.62
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	806,878.680	817,497.66
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	966,554.890	978,379.33
FNMA	POOL #0AS8946	3.500% 03/01/2047 DD 02/01/17	4,461,967.647	4,621,456.62
FNMA	POOL #0AS8949	3.500% 03/01/2047 DD 02/01/17	180,275.530	185,652.78

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AS9911	3.500% 07/01/2047 DD 06/01/17	2,667,440.250	2,761,737.81
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	53,430.586	56,325.64
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	960,151.880	976,695.88
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	101,334.980	103,081.02
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	943,341.550	950,483.05
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	214,068.890	226,339.50
FNMA	POOL #0BA3693	4.000% 10/01/2045 DD 11/01/15	2,449,349.282	2,565,026.47
FNMA	POOL #0BA7196	4.000% 12/01/2045 DD 01/01/16	297,607.222	311,805.18
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	703,053.560	735,332.17
FNMA	POOL #0BC5175	4.000% 02/01/2046 DD 03/01/16	1,257,850.761	1,318,277.05
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,101,405.720	1,124,340.32
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	192,712.370	194,261.32
FNMA	POOL #0BD2357	4.500% 07/01/2046 DD 07/01/16	111,757.831	117,911.24
FNMA	POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	1,122,209.730	1,155,334.95
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	154,492.634	161,815.50
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	230,973.740	238,717.30
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	1,300,372.990	1,339,155.11
FNMA	POOL #0BJ1898	3.000% 11/01/2047 DD 11/01/17	6,525,537.340	6,585,407.06
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	11,103,379.820	11,205,249.77
FNMA	POOL #0BJ4590	3.500% 02/01/2048 DD 01/01/18	272,536.913	279,323.94
FNMA	POOL #0BJ9251	3.500% 06/01/2048 DD 06/01/18	2,332,379.190	2,394,923.50
FNMA	POOL #0BK0277	4.500% 09/01/2048 DD 09/01/18	913,834.450	967,734.44
FNMA	POOL #0BK1997	3.500% 04/01/2048 DD 03/01/18	92,742.499	95,039.99
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	4,687,826.860	4,866,547.07
FNMA	POOL #0BK7660	4.500% 10/01/2048 DD 10/01/18	155,135.660	162,961.44
FNMA	POOL #0BM1042	4.000% 04/01/2047 DD 03/01/17	2,794,298.830	2,956,808.60
FNMA	POOL #0BM4533	4.000% 08/01/2027 DD 09/01/18	1,315,240.200	1,368,036.45
FNMA	POOL #0BM5859	4.000% 10/01/2048 DD 04/01/19	99,268.726	103,041.83
FNMA	POOL #0BN0855	4.500% 10/01/2048 DD 10/01/18	1,045,083.173	1,105,126.09
FNMA	POOL #0BN0891	4.500% 11/01/2048 DD 11/01/18	943,066.538	995,640.45
FNMA	POOL #0BN0904	4.000% 11/01/2048 DD 11/01/18	2,745,236.799	2,856,890.11
FNMA	POOL #0BN4305	4.000% 01/01/2034 DD 12/01/18	645,263.070	677,313.74
FNMA	POOL #0BN6208	4.000% 03/01/2049 DD 03/01/19	3,910,233.040	4,089,632.92
FNMA	POOL #0CA0862	3.500% 09/01/2047 DD 11/01/17	7,064,794.410	7,273,426.90
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	1,045,790.440	1,100,124.94
FNMA	POOL #0CA1053	3.500% 01/01/2048 DD 12/01/17	473,320.420	486,674.02
FNMA	POOL #0CA1189	3.500% 02/01/2048 DD 01/01/18	3,592,090.591	3,691,704.51
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	154,035.350	161,286.83
FNMA	POOL #0CA1532	3.500% 04/01/2048 DD 03/01/18	4,021,814.595	4,129,839.86

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0CA1951	4.000% 07/01/2048 DD 06/01/18	412,551.911	428,888.60
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	12,987,049.360	13,652,699.66
FNMA	POOL #0CA2169	4.500% 08/01/2048 DD 07/01/18	2,924,785.716	3,072,619.16
FNMA	POOL #0CA2375	4.000% 09/01/2048 DD 08/01/18	5,039,668.129	5,236,682.36
FNMA	POOL #0CA2968	5.000% 01/01/2049 DD 12/01/18	2,332,663.527	2,501,886.98
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	468,559.160	494,091.92
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	46,420.150	48,397.61
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	823,973.170	848,269.27
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	1,039,166.490	1,051,725.14
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	9,783,904.960	10,065,834.34
FNMA	POOL #0MA3312	3.000% 02/01/2033 DD 02/01/18	2,550,180.640	2,601,535.41
FNMA	POOL #0MA3334	4.500% 04/01/2048 DD 03/01/18	847,517.220	890,782.17
FNMA	POOL #0MA3339	3.000% 04/01/2033 DD 03/01/18	2,563,604.790	2,615,168.03
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	1,613,369.750	1,687,701.22
FNMA	POOL #0MA3464	3.500% 09/01/2038 DD 08/01/18	1,001,392.240	1,030,249.25
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	702,488.460	733,862.98
FNMA	POOL #0MA3536	4.000% 11/01/2048 DD 11/01/18	7,099,540.560	7,342,252.77
FNMA	GTD REMIC P/T 17-41 MD	4.000% 05/25/2053 DD 05/01/17	30,404.951	32,201.38
FNMA	GTD REMIC P/T 18-11 PA	3.000% 06/25/2046 DD 02/01/18	1,279,575.777	1,299,936.64
FNMA	GTD REMIC P/T 18-3 PA	3.000% 04/25/2046 DD 01/01/18	1,020,021.450	1,045,866.04
FNMA	GTD REMIC P/T 18-44 PA	3.500% 06/25/2044 DD 05/01/18	738,538.160	752,015.37
FOCUS BRANDS FUNDI 1A A21	144A	3.857% 04/30/2047 DD 04/06/17	529,200.000	543,948.80
FOCUS FINANCIAL PARTNERS	6/18	0.000% 07/03/2024 DD 06/18/18	128,927.620	128,637.54
FORD CREDIT AUTO OWNE 1 A	144A	2.120% 07/15/2026 DD 01/21/15	3,843,000.000	3,836,440.77
FORD CREDIT AUTO OWNE 2 A	144A	2.360% 03/15/2029 DD 09/15/17	3,903,000.000	3,911,680.66
FORD CREDIT AUTO OWNE 2 A	144A	3.470% 01/15/2030 DD 07/24/18	4,615,000.000	4,833,910.22
FORD CREDIT AUTO OWNER TR A	A4	2.850% 08/15/2024 DD 03/22/19	1,599,000.000	1,632,871.14
FORD CREDIT FLOORPLAN MAS 2 A1		1.980% 01/15/2022 DD 02/10/15	3,750,000.000	3,742,561.12
FORD CREDIT FLOORPLAN MAST 1 A		2.840% 03/15/2024 DD 04/09/19	2,300,000.000	2,343,712.19
FORD CREDIT FLOORPLAN MAST 2 A		3.060% 04/15/2026 DD 04/09/19	1,521,000.000	1,567,727.25
FORD CREDIT FLOORPLAN MAST 5 A		2.390% 08/15/2022 DD 08/18/15	1,468,000.000	1,470,953.18
FORD MOTOR CREDIT CO LLC		3.339% 03/28/2022 DD 03/31/17	658,000.000	660,580.19
FORD MOTOR CREDIT CO LLC		5.584% 03/18/2024 DD 03/18/19	990,000.000	1,062,644.01
FORD MOTOR CREDIT CO LLC		5.875% 08/02/2021 DD 08/01/11	1,000,000.000	1,054,458.82
FORD MOTOR CREDIT CO LLC VAR RT		08/03/2022 DD 08/03/17	200,000.000	195,655.76
FORD MOTOR CREDIT CO LLC VAR RT		09/24/2020 DD 09/24/18	575,000.000	574,457.74
FORMULA ONE 1/18 (USD)		0.000% 02/01/2024 DD 01/09/18	1,257,232.890	1,226,430.68
FORTIS INC/CANADA		2.100% 10/04/2021 DD 04/04/17	696,000.000	690,044.38
FORTRESS TRANSPORTATION & 144A		6.500% 10/01/2025 DD 09/18/18	360,000.000	370,800.00

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOUR POINTS LLC			1,741,100.690	1,755,298.70
FOUR SEASONS 12/13 TL 0.000% 11/30/2023 DD 12/09/13			1,192,797.480	1,189,648.49
FRASERS PROPERTY TREASURY REGS VAR RT 12/31/2049			750,000.000	532,850.36
FREDDIE MAC STACR DNA1 M1 144A VAR RT 01/25/2049 DD 01/30/19			1,145,000.000	1,147,795.41
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15			1,245,899.840	1,258,940.43
FREED ABS TRUST 2018- 2 A 144A 3.990% 10/20/2025 DD 10/18/18			1,066,759.630	1,077,266.68
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			184,000.000	184,690.00
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			257,000.000	257,000.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			1,901,000.000	1,943,297.25
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			2,276,000.000	2,082,540.00
FREEMPORT-MCMORAN INC 6.875% 02/15/2023 DD 02/15/17			194,000.000	204,185.00
FREMF 2014-K41 MO K41 X2A 144A 0.100% 11/25/2047 DD 12/01/14			44,991,556.935	193,580.67
FREMF 2014-K41 MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14			9,902,000.000	45,921.51
FREMF 2014-K41 MORT K41 D 144A 0.000% 11/25/2047 DD 12/01/14			4,244,000.000	2,854,090.00
FREMF 2015-K721 K721 X2A 144A 0.100% 11/25/2047 DD 12/01/15			56,935,031.820	113,870.07
FREMF 2015-K721 K721 X2B 144A 0.100% 11/25/2047 DD 12/01/15			15,286,651.000	38,216.63
FREMF 2015-K721 MO K721 D 144A 0.000% 11/25/2047 DD 12/01/15			5,558,881.000	4,419,310.40
FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15			1,440,461.840	1,469,271.08
FREMF 2016-KC01 MORTG KC01 X2A 0.100% 12/25/2022 DD 05/01/16			27,978,728.016	50,361.71
FREMF 2016-KC01 MORTG KC01 X2B 0.100% 01/25/2023 DD 05/01/16			3,164,000.000	9,175.60
FREMF 2016-KC01 MORTGAG KC01 B 0.000% 01/25/2023 DD 05/01/16			3,164,000.000	2,475,830.00
FREMF 2016-KW01 KW01 X2A 144A 0.010% 01/25/2026 DD 05/01/16			25,053,695.168	115,246.99
FREMF 2016-KW01 KW01 X2B 144A 0.010% 03/25/2029 DD 05/01/16			2,879,000.000	15,258.70
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	1,727,400.00
FRESENIUS MEDICAL CARE US 144A 4.125% 10/15/2020 DD 10/29/14			308,000.000	312,250.40
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			238,000.000	253,470.00
FRESENIUS MEDICAL CARE US 144A 5.750% 02/15/2021 DD 02/03/11			83,000.000	86,569.00
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			467,000.000	498,802.70
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18			1,119,000.000	1,191,735.00
FRONTERA GENERATION 4/18 TLB 0.000% 12/31/2021 DD 04/13/18			535,950.000	521,656.21
FRONTIER COMMUNICATIONS C 144A 8.500% 04/01/2026 DD 03/19/18			662,000.000	642,140.00
FRONTIER COMMUNICATIONS CORP 10.500% 09/15/2022 DD 03/15/16			369,000.000	249,997.50
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16			270,000.000	167,400.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			88,000.000	49,280.00
FRONTIER COMMUNICATIONS CORP 7.125% 01/15/2023 DD 08/15/12			689,000.000	411,677.50
GARDA WORLD 5/17(USD) COV-LITE TL			770,095.590	763,996.43
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			2,668,000.000	2,742,704.00
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			3,031,000.000	3,032,894.39
GATEWAY CASINOS 3/18 (USD) TLB 0.000% 03/08/2025 DD 02/28/18			728,862.500	716,107.41

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As Of Date : 6/30/2019

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GATX CORP 4.350% 02/15/2024 DD 11/05/18			306,000.000	323,924.43
GAZPROM PJSC VIA GAZ CAPI 144A 6.510% 03/07/2022 DD 03/07/07			700,000.000	755,977.60
GCI LLC 6.750% 06/01/2021 DD 05/20/11			442,000.000	442,000.00
GCI LLC 6.875% 04/15/2025 DD 04/01/15			1,635,000.000	1,704,487.50
GE CAPITAL INTERNATIONAL FUNDI 2.342% 11/15/2020 DD 05/15/16			271,000.000	269,713.39
GENERAL DYNAMICS CORP 3.000% 05/11/2021 DD 05/11/18			1,140,000.000	1,158,458.92
GENERAL ELECTRIC CO 2.700% 10/09/2022 DD 10/09/12			2,261,000.000	2,258,483.02
GENERAL ELECTRIC CO 3.100% 01/09/2023 DD 01/08/13			918,000.000	926,117.22
GENERAL ELECTRIC CO 3.150% 09/07/2022 DD 09/07/12			461,000.000	466,893.14
GENERAL ELECTRIC CO 3.375% 03/11/2024 DD 03/11/14			220,000.000	225,558.24
GENERAL ELECTRIC CO 3.450% 05/15/2024 DD 05/15/14			568,000.000	581,421.11
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12			1,070,000.000	985,511.63
GENERAL ELECTRIC CO 4.650% 10/17/2021 DD 10/17/11			1,097,000.000	1,142,964.30
GENERAL ELECTRIC CO 5.300% 02/11/2021 DD 02/11/11			196,000.000	203,067.86
GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07			340,000.000	395,069.74
GENERAL MILLS INC VAR RT 04/16/2021 DD 04/17/18			105,000.000	105,035.08
GENERAL MOTORS CO 4.875% 10/02/2023 DD 04/02/14			2,040,000.000	2,163,428.57
GENERAL MOTORS CO 5.000% 10/01/2028 DD 09/10/18			1,780,000.000	1,869,407.68
GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16			580,000.000	654,598.37
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,079,000.000	1,085,592.28
GENERAL MOTORS FINANCIAL CO IN 4.150% 06/19/2023 DD 06/19/18			2,215,000.000	2,281,443.47
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			1,030,000.000	1,101,440.80
GENERATION BRANDS 11/17 TL			516,243.710	504,628.22
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			695,000.000	668,937.50
GENESIS SALES FINANC AA C 144A 6.880% 08/20/2023 DD 01/31/19			571,000.000	582,114.17
GENESIS SALES FINANC AA D 144A 9.540% 08/20/2023 DD 01/31/19			2,079,000.000	2,130,975.00
GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18			2,264,530.083	2,236,223.46
GENESYS TELECOMMUNICATION 144A 10.000% 11/30/2024 DD 12/01/16			613,000.000	665,871.25
GENTIVA HEALTH SERVICES/ KINDRED AT HOME 7/18 COV-LITE			1,146,480.100	1,146,480.10
GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13			1,030,000.000	921,850.00
GFL ENVIRONMENTAL INC 144A 5.375% 03/01/2023 DD 02/26/18			306,000.000	302,940.00
GFL ENVIRONMENTAL INC 144A 7.000% 06/01/2026 DD 05/14/18			2,389,000.000	2,445,738.75
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19			804,000.000	865,305.00
GLAXOSMITHKLINE CAPITAL INC 3.625% 05/15/2025 DD 05/15/18			1,105,000.000	1,174,535.67
GLAXOSMITHKLINE CAPITAL PLC 2.875% 06/01/2022 DD 03/25/19			3,360,000.000	3,418,589.53
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			1,046,000.000	1,093,742.52
GLENCORE FUNDING LLC 144A 2.875% 04/16/2020 DD 04/16/15			73,000.000	73,387.16
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			565,000.000	586,594.20
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			1,782,000.000	1,852,691.94

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			251,000.000	264,989.08
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			75,000.000	75,750.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	162,000.00
GLOBAL PAYMENTS 10/18 COV-LITE 0.000% 12/31/2021 DD 10/09/18			483,787.500	482,728.00
GLOBAL PAYMENTS 3/18 TLB 0.000% 04/21/2023 DD 03/08/18			405,009.488	404,401.98
GLOBALLOGIC 7/18 TLB 0.000% 08/01/2025 DD 07/18/18			621,362.500	619,032.40
GLOBO COMUNICACAO E PARTI 144A 4.875% 04/11/2022 DD 04/11/12			225,000.000	231,752.25
GLP CAPITAL LP / GLP FINANCING 4.875% 11/01/2020 DD 05/01/14			96,000.000	97,666.56
GM FINANCIAL AUTOMOBILE 2 A2A 2.670% 06/21/2021 DD 05/08/19			1,404,000.000	1,409,253.48
GM FINANCIAL AUTOMOBILE L 2 A3 2.670% 03/21/2022 DD 05/08/19			758,000.000	764,488.63
GM FINANCIAL CONSUM 1A A3 144A 1.780% 10/18/2021 DD 04/12/17			1,785,748.430	1,781,011.91
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	254,462.06
GMR HYDERABAD INTERNATION 144A 5.375% 04/10/2024 DD 04/10/19			400,000.000	405,585.12
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			5,146.340	5,219.26
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			279.060	279.70
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			1,353.190	1,442.89
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			287.020	306.31
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,671.090	1,675.10
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			194.540	194.98
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			164.790	167.25
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			2,085.080	2,117.47
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			8,883.310	9,060.90
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			821.750	831.17
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			184.640	185.08
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			428.140	437.13
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			4,457.800	4,563.89
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,669.200	1,730.48
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			8,473.610	8,792.84
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			4,262.440	4,337.34
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			3,517.330	3,523.48
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			16,328.480	18,471.95
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			6,552.510	6,616.92
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			990.800	1,008.48
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			10,171.370	11,350.42
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			1,185.620	1,351.19
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01			5,630.440	6,186.38
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02			8,666.610	10,283.61
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02			35,808.510	41,047.21
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02			14,195.380	16,337.92



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,716.850	3,028.89
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,756.630	3,835.92
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	1,637.480	1,835.05
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	4,416.080	4,644.30
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	13,366.500	15,266.75
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	16,042.430	18,540.86
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	171,197.660	193,004.44
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,139.400	8,466.71
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	234,334.920	252,635.78
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	106,051.200	114,305.19
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	121,278.040	133,406.90
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	4,709.160	5,237.14
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	2,514.690	2,652.59
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	5,713.350	6,868.09
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	17,883.620	21,792.61
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	7,798.010	9,429.92
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	166,903.590	190,687.20
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	43,566.200	49,757.77
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	914,213.080	910,707.08
GNMA	GTD REMIC P/T 14-078 A	2.200% 04/16/2047 DD 05/01/14	132,469.770	131,819.96
GNMA	GTD REMIC P/T 17-89 AB	2.600% 07/16/2058 DD 06/01/17	987,410.230	984,711.94
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	128.850	145.27
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	172.040	177.38
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	126.400	134.30
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	193,930.110	205,399.50
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	331,441.790	351,030.90
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	45,283.880	49,508.51
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	82,545.410	88,057.35
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	109,621.350	116,941.60
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	398,346.150	407,792.40
GNMA II	POOL #0MA0393	4.000% 09/20/2042 DD 09/01/12	946,949.920	1,002,380.26
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	889,877.080	910,979.39
GNMA II	POOL #0MA0625	3.500% 12/20/2042 DD 12/01/12	2,377,408.590	2,480,625.21
GNMA II	POOL #0MA0782	3.000% 02/20/2043 DD 02/01/13	422,417.210	432,434.50
GNMA II	POOL #0MA0933	3.000% 04/20/2043 DD 04/01/13	336,635.930	344,619.38
GNMA II	POOL #0MA1089	3.000% 06/20/2043 DD 06/01/13	383,956.330	393,062.17
GNMA II	POOL #0MA1156	3.000% 07/20/2043 DD 07/01/13	421,284.580	431,275.98
GNMA II	POOL #0MA1679	4.500% 02/20/2044 DD 02/01/14	309,207.940	328,730.83
GNMA II	POOL #0MA2074	4.000% 07/20/2044 DD 07/01/14	1,463,686.460	1,543,339.95

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			120,798.740	125,356.75
GNMA II POOL #0MA2679 4.000% 03/20/2045 DD 03/01/15			5,486,259.900	5,785,311.21
GNMA II POOL #0MA2754 3.500% 04/20/2045 DD 04/01/15			803,404.760	833,307.23
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15			752,211.830	793,146.93
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			239,123.930	247,962.76
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			906,427.700	939,235.18
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			2,200,530.940	2,313,637.83
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			945,906.200	982,837.55
GNMA II POOL #0MA3455 4.000% 02/20/2046 DD 02/01/16			635,438.090	667,631.73
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			2,538,609.860	2,598,043.77
GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16			345,584.360	357,650.43
GNMA II POOL #0MA3873 3.000% 07/20/2046 DD 08/01/16			512,279.150	524,429.17
GNMA II POOL #0MA3874 3.500% 04/20/2046 DD 08/01/16			526,138.630	544,508.92
GNMA II POOL #0MA4004 3.500% 10/20/2046 DD 10/01/16			707,315.890	732,012.49
GNMA II POOL #0MA4195 3.000% 11/20/2046 DD 01/01/17			839,944.870	859,855.61
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			2,894,470.360	2,995,238.80
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			3,560,407.590	3,683,995.82
GNMA II POOL #0MA4381 3.000% 04/20/2047 DD 04/01/17			40,531.295	41,479.46
GNMA II POOL #0MA4450 3.000% 05/20/2047 DD 05/01/17			20,646.871	21,125.49
GNMA II POOL #0MA4509 3.000% 06/20/2047 DD 06/01/17			21,268.227	21,761.24
GNMA II POOL #0MA4510 3.500% 06/20/2047 DD 06/01/17			1,161,263.270	1,201,097.37
GNMA II POOL #0MA4585 3.000% 07/20/2047 DD 07/01/17			16,732.080	17,119.95
GNMA II POOL #0MA4588 4.500% 07/20/2047 DD 07/01/17			534,103.100	560,766.12
GNMA II POOL #0MA4651 3.000% 08/20/2047 DD 08/01/17			29,501.035	30,184.89
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			1,874,303.710	1,938,027.60
GNMA II POOL #0MA4719 3.500% 09/20/2047 DD 09/01/17			1,225,054.100	1,266,564.33
GNMA II POOL #0MA4836 3.000% 11/20/2047 DD 11/01/17			7,968,470.120	8,153,187.23
GNMA II POOL #0MA4902 4.500% 12/20/2047 DD 12/01/17			23,948.040	25,119.03
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			11,357,397.470	11,738,178.87
GNMA II POOL #0MA4964 4.500% 01/20/2048 DD 01/01/18			1,392,413.380	1,460,730.20
GNMA II POOL #0MA5079 4.500% 03/20/2048 DD 03/01/18			2,747,053.810	2,879,011.12
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			35,056.040	36,228.16
GNMA II POOL #0MA5528 4.000% 10/20/2048 DD 10/01/18			3,427,794.562	3,553,316.22
GNMA II POOL #0MA5595 4.000% 11/20/2048 DD 11/01/18			2,661,420.940	2,758,878.92
GNMA II POOL #0MA5650 3.500% 12/20/2048 DD 12/01/18			2,095,090.200	2,165,140.73
GNMA II POOL #0MA5652 4.500% 12/20/2048 DD 12/01/18			4,276,196.940	4,458,211.89
GNMA II POOL #0MA5653 5.000% 12/20/2048 DD 12/01/18			2,735,580.487	2,860,776.71
GNMA II POOL #0MA5710 4.000% 01/20/2049 DD 01/01/19			4,043,714.666	4,192,848.28
GNMA II POOL #0MA5711 4.500% 01/20/2049 DD 01/01/19			4,641,002.748	4,855,312.75



	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GNMA II POOL #0MA5817 4.000% 03/20/2049 DD 03/01/19			4,805,831.653	4,984,792.03	
GOLDEN CREDIT CARD T 2A A 144A 1.980% 04/15/2022 DD 04/25/17			1,783,000.000	1,776,645.39	
GOLDEN CREDIT CARD T 4A A 144A 3.440% 10/15/2025 DD 09/17/18			1,647,000.000	1,716,666.29	
GOLDEN ENTERTAINMENT 10/17 0.000% 08/15/2024 DD 06/12/17			1,027,725.000	1,022,586.38	
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			1,059,000.000	1,250,434.74	
GOLDMAN SACHS GROUP INC/THE 2.600% 04/23/2020 DD 01/23/15			1,387,000.000	1,389,652.31	
GOLDMAN SACHS GROUP INC/THE 5.250% 07/27/2021 DD 07/27/11			539,000.000	569,697.92	
GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/2022 DD 01/24/12			337,000.000	364,224.18	
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			440,000.000	475,996.40	
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17			1,077,000.000	1,085,973.81	
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			2,940,000.000	3,153,174.57	
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			958,000.000	968,303.33	
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			1,299,000.000	1,309,747.51	
GOLDMAN SACHS GROUP INC/THE VAR RT 12/13/2019 DD 12/13/16			225,000.000	225,703.08	
GOPHER RESOURCE 2/18 COV-LITE 0.000% 03/06/2025 DD 02/01/18			549,450.000	545,329.13	
GOVERNMENT OF CANADA 0.750% 01-SEP-2020 SER E596			2,125,000.000	1,609,243.35	
GOVERNMENT OF CANADA 2.250% 01-MAR-2024 SER J546			9,289,000.000	7,382,649.12	
GRAFTECH 2/18 COV-LITE TLB 0.000% 02/12/2025 DD 01/23/18			1,057,361.110	1,036,213.89	
GRAND AVENUE CRE 2 FL1 AS 144A VAR RT 06/15/2037 DD 06/06/19			706,000.000	707,634.40	
GRAND AVENUE CRE 20 FL1 A 144A VAR RT 06/15/2037 DD 06/06/19			1,963,000.000	1,966,041.28	
GRAY TELEVISION 10/18 0.000% 11/02/2025 DD 10/24/18			537,188.310	536,382.53	
GRAY TELEVISION 2/17 TLB 0.000% 02/07/2024 DD 02/03/17			405,000.000	402,975.00	
GREATBATCH/INTEGER 11/17 TLB			436,155.490	436,456.43	
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			21.220	21.22	
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			1,365,000.000	1,341,030.60	
GREENWAY MEDICAL 2/17 COV-LITE TL			1,063,328.530	930,412.47	
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18			412,000.000	410,676.98	
GREYSTONE COMMERCIAL HC1 A 144A VAR RT 09/15/2028 DD 09/21/18			1,350,000.000	1,346,495.13	
GREYWOLF CLO IV LTD 1A A2 144A VAR RT 04/17/2030 DD 04/17/19			409,000.000	409,625.85	
GRIFFON CORP 5.250% 03/01/2022 DD 02/27/14			1,624,000.000	1,615,880.00	
GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17			1,052,821.420	1,049,347.11	
GRINDING MEDIA INC / MOLY 144A 7.375% 12/15/2023 DD 12/16/16			296,000.000	283,420.00	
GROUP 1 AUTOMOTIVE INC VAR RT 06/01/2022 DD 06/01/15			225,000.000	227,812.50	
GRUBHUB HOLDINGS INC 144A 5.500% 07/01/2027 DD 06/10/19			338,000.000	346,913.06	
GRUPO AEROPORTUARIO DEL CENTRO 6.850% 06/07/2021			1,725,000.000	87,688.20	
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	5,246.20	
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	22,872.00	
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	31,797.50	
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			11,055.126	1,437.17	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			326,836.425	42,488.73
GS MORTGAGE SECURI 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	1,543,000.00
GS MORTGAGE SECURI 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	1,906,000.00
GS MORTGAGE SECURI 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	1,817,000.00
GS MORTGAGE SECURI BOCA A 144A VAR RT 06/15/2038 DD 06/26/19			1,544,000.000	1,546,523.05
GS MORTGAGE SECURI BOCA B 144A VAR RT 06/15/2038 DD 06/26/19			318,000.000	318,519.23
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,615,893.77
GS MORTGAGE SECURI FARM A 144A VAR RT 01/10/2043 DD 12/01/17			990,000.000	1,044,422.87
GS MORTGAGE SECURI FBLU A 144A VAR RT 11/15/2035 DD 11/30/18			1,333,000.000	1,332,565.71
GS MORTGAGE SECURI GC13 D 144A VAR RT 07/10/2046 DD 07/01/13			1,672,000.000	1,623,828.51
GS MORTGAGE SECURI GC14 G 144A VAR RT 08/10/2046 DD 08/01/13			1,674,000.000	1,059,629.95
GS MORTGAGE SECURI GC22 D 144A VAR RT 06/10/2047 DD 06/01/14			882,000.000	854,427.53
GS MORTGAGE SECURI GC22 E 144A 3.582% 06/10/2047 DD 06/01/14			862,000.000	637,238.59
GS MORTGAGE SECURI GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			436,000.000	362,861.61
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	200,854.76
GS MORTGAGE SECURI RIVR D 144A VAR RT 07/15/2035 DD 07/27/18			600,000.000	597,705.84
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			1,350,073.396	1,032,806.15
GS MORTGAGE SECURI STAY D 144A VAR RT 07/15/2032 DD 08/15/17			2,000,000.000	1,955,808.80
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			600,000.000	606,582.00
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,327,877.69
GS MORTGAGE SECURITIES GC18 A3 3.801% 01/10/2047 DD 01/01/14			1,278,002.080	1,343,698.16
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			7,265,000.000	7,745,605.91
GS MORTGAGE SECURITIES GC22 A5 3.862% 06/10/2047 DD 06/01/14			7,378,000.000	7,846,759.01
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,870,831.24
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	569,390.69
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			1,058,542.760	1,058,796.60
GULFPORT ENERGY CORP 6.625% 05/01/2023 DD 04/21/15			546,000.000	469,560.00
GVC HOLDING 3/18 (USD) TLB 0.000% 03/29/2024 DD 03/05/18			445,150.000	443,146.83
H&E EQUIPMENT SERVICES INC 5.625% 09/01/2025 DD 03/01/18			1,022,000.000	1,051,127.00
H.B. FULLER 10/17 COV-LITE TLB			528,627.900	519,017.45
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			638,000.000	638,036.95
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	500,126.66
HALLIBURTON CO 3.250% 11/15/2021 DD 11/14/11			2,895,000.000	2,952,190.58
HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15			475,000.000	518,244.21
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08			690,000.000	879,125.39
HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB			708,815.180	689,209.35
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			429,506.150	428,078.64
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			85,589.970	86,415.70
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			276,215.010	285,799.01

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARBOUR AIRCRAFT INVESTMEN 1 C 8.000% 11/15/2037 DD 11/15/17			7,691,225.101	7,729,681.23
HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB			994,874.040	988,039.25
HARLAND CLARKE 10/17 B7 COV-LITE TL			505,987.560	435,994.30
HARLEY-DAVIDSON FINANCIAL 144A VAR RT 03/02/2021 DD 11/28/18			900,000.000	898,683.88
HARRAH'S 10/17 COV-LITE TL			42,891.140	42,502.55
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			770,000.000	991,260.86
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17			1,550,000.000	1,571,937.84
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	783,785.80
HASHEMITE KINGDOM OF JORDAN GO 2.578% 06/30/2022 DD 06/30/15			1,841,000.000	1,882,126.74
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	1,028,987.37
HAT HOLDINGS I LLC / HAT 144A 5.250% 07/15/2024 DD 07/02/19			150,000.000	153,000.00
HAWAII HOTEL TRUST MAUI A 144A VAR RT 05/15/2038 DD 05/24/19			1,727,000.000	1,728,632.36
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	571,355.50
HC2 HOLDINGS INC 144A 11.500% 12/01/2021 DD 11/20/18			865,000.000	761,200.00
HCA 3/18 B9 TL			545,481.050	545,404.68
HCA INC 5.000% 03/15/2024 DD 03/17/14			3,642,000.000	3,967,733.89
HCA INC 5.125% 06/15/2039 DD 06/12/19			310,000.000	322,313.20
HCA INC 5.250% 04/15/2025 DD 10/17/14			1,495,000.000	1,656,396.59
HCA INC 5.375% 02/01/2025 DD 01/16/15			5,981,000.000	6,455,741.88
HCA INC 5.625% 09/01/2028 DD 08/23/18			2,566,000.000	2,777,695.00
HCA INC 5.875% 02/01/2029 DD 01/30/19			725,000.000	794,781.25
HCA INC 7.500% 02/15/2022 DD 08/01/11			718,000.000	791,595.00
HCP INC 3.250% 07/15/2026 DD 07/05/19			2,419,000.000	2,437,913.55
HCP INC 3.500% 07/15/2029 DD 07/05/19			2,089,000.000	2,098,219.82
HCP INC 4.250% 11/15/2023 DD 11/12/13			57,000.000	60,539.12
HD SUPPLY 10/18 B5 TL 0.000% 10/17/2023 DD 10/10/18			371,546.320	370,948.13
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			1,662,045.360	1,656,327.93
HEALTHCARE TRUST OF AMERICA HO 2.950% 07/01/2022 DD 06/08/17			145,000.000	146,033.08
HEALTHCARE TRUST OF AMERICA HO 3.700% 04/15/2023 DD 10/15/13			11,000.000	11,245.65
HEALTHPEAK PROPERTIES INC 4.200% 03/01/2024 DD 02/21/14			167,000.000	176,740.98
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			248,750.000	245,685.40
HEARTHSIDE FOOD 4/18 COV-LITE TL			1,191,000.000	1,161,439.38
HEARTLAND DENTAL 4/18 COV-LITE 0.000% 04/30/2025 DD 04/03/18			1,116,358.850	1,055,662.42
HECLA MINING CO 6.875% 05/01/2021 DD 11/01/13			658,000.000	628,059.69
HELP/SYSTEMS 3/18 COV-LITE TL 0.000% 03/28/2025 DD 03/13/18			893,160.870	885,345.71
HENRY COMPANY 9/16 COV-LITE TLB			648,201.380	645,569.69
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,013,000.000	1,019,331.25
HERTZ CORP/THE 144A 5.500% 10/15/2024 DD 09/22/16			792,000.000	756,597.60
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			1,760,000.000	1,828,200.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HESS CORP 7.875% 10/01/2029 DD 10/01/99			1,526,000.000	1,930,490.19
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/05/2021 DD 09/19/18			3,119,000.000	3,119,446.02
HIGHPOINT OPERATING CORP 7.000% 10/15/2022 DD 03/12/12			586,000.000	565,490.00
HIGHWOODS REALTY LP 3.200% 06/15/2021 DD 05/27/14			79,000.000	79,558.63
HIGHWOODS REALTY LP 4.200% 04/15/2029 DD 03/07/19			1,215,000.000	1,269,298.14
HILEX POLY 12/16 COV-LITE TL			563,253.880	534,387.12
HILEX POLY/NOVOLEX 6/18 INCREMENTAL COV-LITE TL			344,356.400	326,153.72
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			1,096,000.000	1,128,880.00
HILTON DOMESTIC OPERATING CO I 5.125% 05/01/2026 DD 05/01/19			1,180,000.000	1,231,625.00
HILTON HOTELS 6/19 COV-LITE TLB2			131,612.330	131,612.33
HILTON HOTELS 8/16 EXTENDED TL			22,000.000	21,582.21
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	552,650.49
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	601,768.44
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	292,209.42
HOFFMASTER 6/18 COV-LITE TL			459,425.000	457,127.88
HOLCIM US FINANCE SARL & 144A 6.000% 12/30/2019 DD 09/29/09			2,109,000.000	2,138,017.77
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			1,707,000.000	1,775,280.00
HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18			335,000.000	395,472.87
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			1,022,732.550	1,017,650.80
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,261,579.23
HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08			410,000.000	577,787.94
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			4,622,000.000	4,815,710.10
HSBC HOLDINGS PLC VAR RT 05/18/2024 DD 05/18/18			1,246,000.000	1,303,556.25
HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19			1,294,000.000	1,351,655.68
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	133,268.16
HT GLOBAL IT SOLUTIONS HO 144A 7.000% 07/14/2021 DD 07/14/16			700,000.000	723,975.85
HUARONG FINANCE CO LTD REGS 4.000% 07/17/2019			400,000.000	400,165.64
HUB INTERNATIONAL 4/18 (USD) 0.000% 04/25/2025 DD 04/16/18			1,323,995.000	1,289,835.93
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			1,403,000.000	1,422,291.25
HUBBARD RADIO 5/15 TLB			435,558.410	433,380.62
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			601,000.000	619,030.00
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			2,256,000.000	2,329,320.00
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,763,080.06
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			1,835,000.000	1,898,745.70
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17			1,055,000.000	1,084,012.50
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			1,415,000.000	1,487,518.75
HUNGARY GOVERNMENT INTERNATION 6.375% 03/29/2021 DD 03/29/11			2,936,000.000	3,133,886.40
HUNT COS INC 144A 6.250% 02/15/2026 DD 02/02/18			1,360,000.000	1,285,200.00
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19			2,137,000.000	2,205,613.41

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ALL KR2 AND KR3 - KR2GALLKRS00

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HUNTSMAN INTERNATIONAL LLC 5.125% 11/15/2022 DD 11/15/15			86,000.000	90,925.97
HUSKY ENERGY INC 4.000% 04/15/2024 DD 03/17/14			599,000.000	624,246.10
HUSKY IMS 3/18 COV-LITE TLB			450,100.000	429,219.86
HYLAND SOFTWARE 10/18			242.295	240.48
HYUNDAI AUTO RECEIVABLES A A3 2.660% 06/15/2023 DD 04/10/19			1,365,000.000	1,379,390.51
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19			446,000.000	447,517.11
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			433,000.000	437,506.78
HYUNDAI CAPITAL AMERICA 144A 3.450% 03/12/2021 DD 03/12/18			166,000.000	167,843.54
HYUNDAI CAPITAL SERVICES 144A 3.000% 08/29/2022 DD 08/29/17			438,000.000	439,010.91
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19			1,662,000.000	1,680,306.44
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			235,000.000	244,400.00
IAA SPINCO 5/19 TLB			182,000.000	182,455.00
ICAHN ENTERPRISES LP / IC 144A 6.250% 05/15/2026 DD 05/10/19			2,430,000.000	2,463,412.50
ICAHN ENTERPRISES LP / ICAHN E 6.250% 02/01/2022 DD 01/18/17			847,000.000	867,116.25
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			511,515.000	542,845.30
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,183,719.000	2,287,489.33
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			549,000.000	534,588.75
IHS MARKIT LTD 3.625% 05/01/2024 DD 04/08/19			214,000.000	220,559.10
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18			466,000.000	484,453.60
IHS MARKIT LTD 4.250% 05/01/2029 DD 04/08/19			1,905,000.000	1,999,754.70
ILFC (AERCAP) 2/18 TLB			669,921.000	669,204.18
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			404,232.000	403,641.82
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			637,090.910	666,976.85
IMG WORLDWIDE 5/18 TLB 0.000% 05/18/2025 DD 05/02/18			2,891,287.283	2,785,263.78
IMPERVA 01/19 1ST LIEN 0.000% 11/20/2025 DD 11/07/18			1,115,000.000	1,107,339.95
INC RESEARCH / INVENTIV HEALTH /SYNEOS 4/18 TL			426,612.960	425,013.16
INDIGO NATURAL RESOURCES 144A 6.875% 02/15/2026 DD 02/06/18			510,000.000	457,725.00
INDONESIA ASAHAN ALUMINIU 144A 5.230% 11/15/2021 DD 11/15/18			1,877,000.000	1,974,758.14
INDONESIA ASAHAN ALUMINIU 144A 5.710% 11/15/2023 DD 11/15/18			3,135,000.000	3,437,873.76
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			1,230,000.000	1,489,938.92
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	767,779.82
INDONESIA GOVERNMENT INTERNATI 4.450% 02/11/2024 DD 12/11/18			795,000.000	844,178.09
INDONESIA TREASURY BOND 5.625% 05/15/2023			3,240,000,000.000	219,022.92
INDONESIA TREASURY BOND 6.125% 05/15/2028			42,790,000,000.000	2,788,393.68
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	201,415.41
INDONESIA TREASURY BOND 7.000% 05/15/2022			24,885,000,000.000	1,755,294.73
INDONESIA TREASURY BOND 7.000% 05/15/2027			12,300,000,000.000	849,741.11
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	700,843.90
INDONESIA TREASURY BOND 7.500% 08/15/2032			2,130,000,000.000	146,176.21

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ALL KR2 AND KR3 - KR2GALLKRS00

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INDONESIA TREASURY BOND 8.250% 05/15/2029			6,476,000,000.000	485,901.01
INDONESIA TREASURY BOND 8.250% 07/15/2021			17,918,000,000.000	1,296,315.00
INDONESIA TREASURY BOND 8.375% 03/15/2024			9,770,000,000.000	728,894.66
INDONESIA TREASURY BOND 8.375% 09/15/2026			18,629,000,000.000	1,400,043.63
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,292,637.77
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	506,397.82
INEOS 10/17 (USD) TLB			344,750.000	339,854.55
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,427,000.000	1,455,540.00
INFOR (LAWSON) 2/17 (USD) B6 TLB			278,755.960	277,861.15
INFOR US INC 6.500% 05/15/2022 DD 11/15/15			183,000.000	186,220.80
INFORMATICA 1/18 (USD) COV-LITE TLB1			618,572.390	618,832.19
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			1,631,000.000	1,659,819.77
ING BANK NV 144A 5.800% 09/25/2023 DD 09/25/13			700,000.000	774,361.41
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	129,112.21
INNOCOR 2/17 COV-LITE TL			218,541.490	218,132.81
INSTITUTO COSTARRICENSE D 144A 6.950% 11/10/2021 DD 11/10/11			620,000.000	634,725.00
INTEL CORP 4.100% 05/11/2047 DD 05/11/17			175,000.000	191,954.52
INTEL CORP 4.100% 05/19/2046 DD 05/19/16			310,000.000	339,109.59
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			1,313,000.000	1,299,870.00
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			2,470,000.000	1,746,249.88
INTERNATIONAL AIRPORT FIN 144A 12.000% 03/15/2033 DD 03/14/19			400,000.000	444,000.00
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	399,888.61
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			2,875,000.000	2,064,123.63
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	890,394.73
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			3,285,000.000	2,353,828.27
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021			4,475,000,000.000	321,478.10
INTERNATIONAL BANK FOR RECONST 7.625% 01/19/2023 DD 01/19/93			1,420,000.000	1,700,691.40
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			301,000.000	392,074.41
INTERNATIONAL BUSINESS MACHINE 3.300% 05/15/2026 DD 05/15/19			4,264,000.000	4,420,116.43
INTERNATIONAL BUSINESS MACHINE 3.500% 05/15/2029 DD 05/15/19			2,600,000.000	2,721,102.20
INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19			390,000.000	416,631.54
INTERNATIONAL FINANCE CORP 2.800% 08/15/2022			1,945,000.000	1,425,965.00
INTERNATIONAL FINANCE CORP 2.875% 07/31/2023 DD 07/31/18			1,565,000.000	1,627,948.07
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			1,645,000.000	1,124,890.28
INTERNATIONAL GAME TECHNO 144A 6.250% 01/15/2027 DD 09/26/18			346,000.000	378,437.50
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			1,115,000.000	1,177,718.75
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			4,318,000.000	4,717,415.00
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10			2,925,000.000	3,155,819.15
INTERNATIONAL LEASE FINANCE CO 8.625% 01/15/2022 DD 12/22/11			688,000.000	784,695.81



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INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17			630,000.000	618,146.47
INTERNET BRANDS 8/17 COV-LITE 0.000% 09/13/2024 DD 08/03/17			906,200.000	889,208.75
INTERSTATE POWER & LIGHT CO 3.250% 12/01/2024 DD 11/24/14			725,000.000	748,876.49
INTESA SANPAOLO SPA 144A 6.500% 02/24/2021 DD 02/24/11			1,438,000.000	1,513,444.23
INTRAWEST 7/17 (USD) TLB1			2,253,332.740	2,242,066.07
INVITATION HOMES 2/17 TLB			1,055,000.000	1,028,625.00
ION MEDIA 5/17 TL			680,354.070	678,653.19
IQVIA INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	717,348.75
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			701,000.000	723,782.50
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,489,977.88
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			1,220,000.000	1,213,900.00
IRELAND GOVERNMENT BOND REGS 3.400% 03/18/2024			4,200,000.000	5,646,341.68
IRELAND GOVERNMENT BOND REGS 3.900% 03/20/2023			4,395,000.000	5,825,660.07
IRI 11/18 TLB 0.000% 11/07/2025 DD 10/23/18			2,426,900.000	2,417,799.12
IRON MOUNTAIN 3/18 TLB			781,487.500	758,042.88
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			370,000.000	370,462.50
IRON MOUNTAIN INC 5.750% 08/15/2024 DD 08/10/12			1,532,000.000	1,547,534.48
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			825,000.000	892,815.00
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			565,000.000	640,139.35
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			1,425,000.000	1,935,682.81
ISTAR INC 4.625% 09/15/2020 DD 09/20/17			680,000.000	685,950.00
ISTAR INC 6.000% 04/01/2022 DD 03/13/17			856,000.000	877,400.00
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			825,000.000	829,108.21
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	214,599.68
J.P. MORGAN CHASE C PHH A 144A VAR RT 06/15/2035 DD 08/07/18			570,000.000	570,171.35
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			804,000.000	851,034.00
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	240,222.75
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	223,244.33
J.P. MORGAN CHASE ICON D 144A 5.038% 01/05/2034 DD 04/01/19			216,000.000	228,005.28
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	1,731,273.08
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	633,734.40
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,966,480.32
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	912,153.60
JAGGED PEAK ENERGY LLC 5.875% 05/01/2026 DD 11/01/18			1,116,000.000	1,099,260.00
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,950,000.000	2,018,250.00
JAMES HARDIE INTERNATIONA 144A 4.750% 01/15/2025 DD 12/13/17			672,000.000	685,440.00
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			339,000.000	337,305.00
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 12/20/2023			500,150,000.000	4,715,958.71
JBS INVESTMENTS II GMBH 144A 7.000% 01/15/2026 DD 10/26/18			395,000.000	427,785.00

### Asset Detail

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JBS USA LUX SA / JBS USA 144A 5.750% 06/15/2025 DD 06/04/15			1,408,000.000	1,464,320.00
JBS USA LUX SA / JBS USA 144A 5.875% 07/15/2024 DD 06/25/14			147,000.000	151,226.25
JD POWER 10/18 COV-LITE TL			962,725.630	954,301.78
JDA SOFTWARE 10/16 TLB			258,587.500	257,051.49
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			838,000.000	904,099.03
JEFFERIES GROUP LLC 6.875% 04/15/2021 DD 06/28/10			1,026,000.000	1,097,131.97
JEFFERIES GROUP LLC 8.500% 07/15/2019 DD 06/30/09			4,145,000.000	4,153,759.96
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			1,537,000.000	1,671,126.60
JO-ANN STORES 9/16 TL			1,231,778.440	1,104,498.77
JOHNSON CONTROLS INTERNATIONAL 5.000% 03/30/2020 DD 09/30/16			10,000.000	10,182.84
JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016			140,000.000	137,514.87
JOSEPH T RYERSON & SON IN 144A 11.000% 05/15/2022 DD 05/24/16			430,000.000	454,725.00
JOSTENS/CHAMP ACQUISITION 0.000% 12/19/2025 DD 11/27/18			418,600.000	413,367.50
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,389,959.45
JP MORGAN CHASE CO C13 NR 144A VAR RT 01/15/2046 DD 07/01/13			1,276,000.000	657,316.60
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	791,161.86
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18			64,000.000	68,455.04
JP MORGAN CHASE COM AON D 144A VAR RT 07/05/2031 DD 06/01/18			3,640,000.000	3,870,355.94
JP MORGAN CHASE COM LAQ A 144A VAR RT 06/15/2032 DD 07/06/18			1,497,847.720	1,499,235.63
JP MORGAN CHASE COM LAQ D 144A VAR RT 06/15/2032 DD 07/06/18			2,364,557.750	2,380,800.13
JP MORGAN CHASE COM LC9 E 144A VAR RT 12/15/2047 DD 12/01/12			1,343,000.000	1,306,218.05
JP MORGAN CHASE COM LC9 F 144A VAR RT 12/15/2047 DD 12/01/12			343,000.000	299,858.49
JP MORGAN CHASE COM LC9 G 144A VAR RT 12/15/2047 DD 12/01/12			927,000.000	776,362.50
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,330,576.00
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	1,038,693.15
JP MORGAN CHASE COMMERC CB18 AJ VAR RT 06/12/2047 DD 03/01/07			8,708,000.000	7,227,640.00
JP MORGAN CHASE COMMERC LD11 AJ VAR RT 06/15/2049 DD 07/01/07			4,401,016.230	2,241,287.93
JP MORGAN CHASE COMMERC LDP9 AJ 5.411% 05/15/2047 DD 12/01/06			1,474,690.609	1,740,134.92
JP MORGAN CHASE COMMERC CB18 B VAR RT 06/12/2047 DD 03/01/07			293,756.000	21,015.30
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			80,204.088	4,010.20
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			12,095.280	12,277.21
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			420,222.870	432,734.59
JPMBB COMMERCIAL MO C17 E 144A VAR RT 01/15/2047 DD 12/01/13			2,400,000.000	2,127,623.76
JPMBB COMMERCIAL MO C23 E 144A VAR RT 09/15/2047 DD 09/01/14			929,000.000	765,449.46
JPMBB COMMERCIAL MO C23 F 144A VAR RT 09/15/2047 DD 09/01/14			201,000.000	117,816.47
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14			3,047,000.000	2,553,624.28
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			7,235,000.000	7,730,826.85
JPMORGAN CHASE & CO 3.625% 12/01/2027 DD 11/16/16			1,795,000.000	1,849,744.39
JPMORGAN CHASE & CO REGS 2.750% 08/24/2022			515,000.000	637,089.53



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JPMORGAN CHASE & CO VAR RT 01/23/2029 DD 01/23/18			1,590,000.000	1,653,020.50
JPMORGAN CHASE & CO VAR RT 04/01/2023 DD 03/22/19			880,000.000	898,117.66
JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19			2,040,000.000	2,150,915.16
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			1,340,000.000	1,404,621.57
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17			170,000.000	180,368.41
JPMORGAN CHASE BANK NA VAR RT 02/01/2021 DD 02/01/18			1,210,000.000	1,211,329.75
JPMORGAN CHASE BANK NA VAR RT 04/26/2021 DD 04/26/18			4,220,000.000	4,243,716.40
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			145,526.280	31,477.33
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			161,591.553	97,601.30
JUICE PLUS+ 11/18 TL			867,750.000	741,926.26
K-MAC 3/18 TL 0.000% 03/14/2025 DD 02/22/18			841,517.200	830,787.86
KALLPA GENERACION SA 144A 4.125% 08/16/2027 DD 08/16/17			200,000.000	206,000.00
KAR AUCTION 5/17 B5 TL			102,251.510	101,964.18
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			1,370,000.000	1,393,975.00
KAZTRANS GAS JSC 144A 4.375% 09/26/2027 DD 09/26/17			200,000.000	203,632.00
KB HOME 6.875% 06/15/2027 DD 02/20/19			380,000.000	405,650.00
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			760,000.000	775,200.00
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			270,000.000	305,179.30
KERR-MCGEE CORP 6.950% 07/01/2024 DD 07/01/04			158,000.000	185,168.85
KEURIG DR PEPPER INC 3.200% 11/15/2021 DD 11/15/11			470,000.000	474,983.97
KEURIG DR PEPPER INC 4.057% 05/25/2023 DD 05/25/19			996,000.000	1,045,677.52
KEURIG DR PEPPER INC 4.417% 05/25/2025 DD 05/25/19			710,000.000	760,933.34
KEYBANK NA/CLEVELAND OH 3.900% 04/13/2029 DD 03/13/19			640,000.000	680,071.14
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17			1,090,000.000	1,117,250.00
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,748,000.000	1,806,995.00
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			2,130,000.000	2,233,816.20
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			1,462,815.840	1,375,354.08
KIMCO REALTY CORP 2.800% 10/01/2026 DD 08/18/16			1,954,000.000	1,907,946.03
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	146,870.86
KINDER MORGAN INC/DE 5.550% 06/01/2045 DD 11/26/14			85,000.000	98,355.80
KINETIC CONCEPTS INC / KC 144A 12.500% 11/01/2021 DD 10/06/16			65,000.000	71,581.25
KINETIC CONCEPTS INC / KC 144A 7.875% 02/15/2021 DD 02/09/16			228,000.000	233,738.76
KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12			154,000.000	158,620.00
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			643,000.000	702,593.24
KLA CORP 4.100% 03/15/2029 DD 03/20/19			1,750,000.000	1,841,023.03
KLA CORP 4.650% 11/01/2024 DD 11/06/14			352,000.000	385,731.29
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			497,000.000	402,570.00
KONTOOR 4/19 TLB			620,000.000	620,000.00
KOREA INTERNATIONAL BOND 3.500% 09/20/2028 DD 09/20/18			290,000.000	313,260.40

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KOREA INTERNATIONAL BOND 3.875% 09/20/2048 DD 09/20/18			1,150,000.000	1,307,021.00
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			1,534,000.000	1,582,285.24
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			1,845,000.000	1,795,345.74
KRAFT HEINZ FOODS CO 3.500% 06/06/2022 DD 12/06/12			747,000.000	766,870.50
KRAFT HEINZ FOODS CO VAR RT 02/10/2021 DD 08/10/17			3,970,000.000	3,962,491.58
KREDITANSTALT FUER WIEDERAUFBA 0.000% 09/15/2023			385,000.000	447,403.18
KREDITANSTALT FUER WIEDERAUFBA 0.375% 03/15/2023			795,000.000	935,573.70
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,090,599.33
KREDITANSTALT FUER WIEDERAUFBA 2.125% 08/15/2023			2,255,000.000	2,848,557.61
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,375,000.000	2,494,452.47
KROGER CO/THE 5.400% 01/15/2049 DD 01/14/19			375,000.000	415,480.06
KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10			620,000.000	670,922.41
L BRANDS INC 5.250% 02/01/2028 DD 01/23/18			84,000.000	76,965.00
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			425,000.000	377,978.00
L BRANDS INC 7.500% 06/15/2029 DD 06/20/19			637,000.000	636,936.30
LABL ESCROW ISSUER LLC 144A 6.750% 07/15/2026 DD 07/01/19			386,000.000	389,377.50
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			945,000.000	947,362.50
LAM RESEARCH CORP 3.750% 03/15/2026 DD 03/04/19			3,818,000.000	4,017,233.06
LAM RESEARCH CORP 4.875% 03/15/2049 DD 03/04/19			240,000.000	264,307.61
LAMAR FUNDING LTD 144A 3.958% 05/07/2025 DD 05/07/15			200,000.000	175,529.20
LAMAR MEDIA CORP 5.750% 02/01/2026 DD 08/01/16			945,000.000	993,431.25
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			821,000.000	761,477.50
LB-S FORTIVA LLC			58,643.590	0.00
LB-T FOUNDATION LLC 10.278% 07/15/2041 DD 07/01/16			1,227,019.220	1,353,206.74
LB-U AFF LLC			1,140,519.810	1,261,134.95
LB-W CREDNINJ LLC			237,478.020	262,638.26
LB-Y PARK CITIES			536,072.630	556,083.22
LB-Z DIVVY LLC 0.000% 12/31/2050 DD 02/14/18			2,264,957.010	2,370,612.82
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			420,000.000	415,800.00
LCM XXIV LTD 24A A 144A VAR RT 03/20/2030 DD 03/23/17			896,000.000	896,900.04
LEARFIELD COMMUNICATIONS 11/16 COV-LITE TLB			388,530.320	388,775.10
LEARNING CARE 3/18 COV-LITE TLB			935,550.000	919,411.77
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,547,000.000	1,626,283.75
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			565,000.000	594,662.50
LENNAR CORP 5.000% 06/15/2027 DD 12/15/17			815,000.000	856,768.75
LENNAR CORP 5.250% 06/01/2026 DD 06/01/18			318,000.000	338,670.00
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18			45,000.000	49,331.25
LENNAR CORP 6.250% 12/15/2021 DD 12/15/17			813,000.000	857,715.00
LEVEL 3 2/17 TLB			415,000.000	411,472.50

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LEVEL 3 PARENT LLC 5.750% 12/01/2022 DD 12/01/14			94,000.000	94,822.50
LGI HOMES INC 144A 6.875% 07/15/2026 DD 07/06/18			250,000.000	255,625.00
LIBERTY CABLEVISION 6/14 TL			895,000.000	890,525.00
LIFE TIME FITNESS 1/17 TL			1,156,754.430	1,150,970.66
LIGHTSTONE 2/18 COV-LITE TLB 0.000% 01/30/2024 DD 01/29/18			775,867.740	764,718.52
LIGHTSTONE 2/18 COV-LITE TLC 0.000% 01/30/2024 DD 01/29/18			43,793.533	43,164.22
LIONS GATE 3/18 TLA 0.000% 03/20/2023 DD 03/02/18			1,051,687.500	1,039,856.02
LISTRINDO CAPITAL BV 144A 4.950% 09/14/2026 DD 09/13/16			400,000.000	394,600.00
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			464,000.000	477,340.00
LLOYDS BANK PLC 144A 6.500% 09/14/2020 DD 09/14/10			722,000.000	753,532.50
LLPL CAPITAL PTE LTD 144A 6.875% 02/04/2039 DD 02/04/19			400,000.000	456,611.90
LMREC 2019-CRE3 IN CRE3 A 144A VAR RT 12/22/2035 DD 04/04/19			1,782,000.000	1,791,018.35
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			394,000.000	394,970.03
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/09/2036 DD 05/30/19			1,868,000.000	1,875,005.00
LOANCORE 2019-CRE3 CRE3 A 144A VAR RT 04/15/2034 DD 05/30/19			1,891,000.000	1,895,660.75
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12			565,000.000	625,081.06
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			761,433.810	760,070.85
LOGAN QUAKER LLC			2,618,000.000	2,688,926.33
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			108,172.640	109,761.17
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,748,207.131	1,430,907.53
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	79,147.00
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	338,291.05
LOUISVILLE GAS & ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			345,000.000	387,348.44
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			350,000.000	347,286.09
LOWE'S COS INC 4.550% 04/05/2049 DD 04/05/19			395,000.000	424,065.04
LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12			150,000.000	160,174.01
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			1,410,000.000	1,439,962.50
LUCID ENERGY GROUP 2/18 TL 0.000% 02/17/2025 DD 01/23/18			375,491.020	357,422.39
LUKOIL INTERNATIONAL FINA 144A 6.125% 11/09/2020 DD 11/09/10			200,000.000	207,916.00
LUMOS NETWORKS 10/17 COV-LITE TLB			370,962.500	368,180.28
M/I HOMES INC 6.750% 01/15/2021 DD 12/01/15			243,000.000	246,948.75
MACDONALD DETTWILER (MDA) 7/17 TLB			2,223,545.580	2,003,970.46
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11			999,000.000	1,066,721.29
MACQUARIE GROUP LTD 144A 7.625% 08/13/2019 DD 08/13/09			25,000.000	25,145.72
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			854,000.000	890,303.53
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			227,000.000	229,699.05
MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19			1,000,000.000	1,001,976.61
MADISON PARK FUND 16A A2R 144A VAR RT 04/20/2026 DD 12/22/16			250,000.000	250,132.15
MAGNETITE XVIII LT 18A AR 144A VAR RT 11/15/2028 DD 11/15/18			1,231,000.000	1,231,330.28

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MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			330,000.000	336,600.00
MALAYSIA GOVERNMENT BOND 3.620% 11/30/2021			1,640,000.000	399,638.35
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	489,418.31
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			9,098,000.000	2,181,921.06
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	664,737.56
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	787,592.70
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			8,205,000.000	2,042,192.20
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	978,359.84
MALLINCKRODT 2/17 TLB			371,507.830	333,272.24
MANITOWOC 10/18 TLB			508,595.398	498,423.49
MANUFACTURERS & TRADERS TRUST VAR RT 12/28/2020 DD 12/28/05			250,000.000	250,271.03
MAPS 2018-1 LTD 1A C 144A 6.413% 05/15/2043 DD 05/15/18			1,313,280.799	1,300,147.99
MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17			3,370,000.000	3,575,641.23
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			690,000.000	711,691.14
MARATHON PETROLEUM CORP 5.375% 10/01/2022 DD 04/01/19			2,179,000.000	2,212,422.39
MARRIOTT OWNERSHIP RESORTS 0.000% 08/29/2025 DD 07/24/18			857,850.000	857,137.98
MARRIOTT OWNERSHIP RESORTS INC 6.500% 09/15/2026 DD 03/15/19			221,000.000	237,022.50
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			450,000.000	446,040.00
MARVELL TECHNOLOGY GROUP LTD 4.200% 06/22/2023 DD 06/22/18			510,000.000	531,103.36
MASERGY COMMUNICATIONS 6/17 TL B			936,204.890	919,821.31
MASONITE INTERNATIONAL CO 144A 5.625% 03/15/2023 DD 03/23/15			1,381,000.000	1,422,430.00
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			440,000.000	470,082.47
MASTER CREDIT CARD T 1A A 144A 2.260% 07/21/2021 DD 01/31/17			3,013,000.000	3,011,331.40
MASTER CREDIT CARD T 1A B 144A 3.570% 07/21/2022 DD 01/24/19			200,000.000	202,540.70
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			1,306,000.000	1,319,060.00
MATCH GROUP 8/17 TL			150,000.000	149,812.50
MATCH GROUP INC 144A 5.625% 02/15/2029 DD 02/15/19			710,000.000	749,050.00
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	754,950.00
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			872,000.000	897,070.00
MATTEL INC 2.350% 08/15/2021 DD 08/05/16			82,000.000	79,130.00
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,325,000.000	1,325,662.50
MAXLINEAR 4/17 COV-LITE TLB			529,068.490	522,455.13
MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18			400,000.000	438,626.08
MCDONALD'S CORP VAR RT 10/28/2021 DD 05/22/18			425,000.000	425,258.34
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			1,505,000.000	1,509,418.80
MEDCO STRAITS SERVICES PT 144A 8.500% 08/17/2022 DD 08/17/17			200,000.000	215,312.56
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			893,000.000	897,465.00
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			110,000.000	125,569.46
MERCEDES-BENZ MASTER BA A 144A 2.610% 05/15/2024 DD 05/22/19			1,361,000.000	1,375,828.64

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19			370,000.000	382,263.35
MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19			570,000.000	606,699.41
MEREDITH 10/18 TLB			703,234.419	702,242.86
MEREDITH CORP 6.875% 02/01/2026 DD 02/01/19			345,000.000	366,089.85
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			890,000.000	903,350.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,164,225.00
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	324,000.00
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			351,328.732	355,536.24
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			2,287,769.812	1,990,359.74
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			200,000.000	198,900.00
MEXICO GOVERNMENT INTERNATIONA 4.500% 04/22/2029 DD 01/22/19			2,250,000.000	2,413,125.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			2,072,000.000	2,248,120.00
MGM 6/18 2ND LIEN COV-LITE TL			755,000.000	729,518.75
MGM GROWTH PROPERTIES OPE 144A 5.750% 02/01/2027 DD 01/25/19			1,298,000.000	1,398,595.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			377,000.000	374,172.50
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			304,000.000	311,980.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			683,000.000	735,932.50
MGM RESORT 4/16 COV-LITE TLB			443,567.890	440,449.61
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	633,993.75
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			1,436,000.000	1,550,880.00
MICHAELS STORES 5/18 TLB			1,280,848.910	1,238,427.20
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			42,545.580	41,641.49
MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17			287,320.940	281,215.37
MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/29/2025 DD 05/08/18			488,270.500	485,067.45
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			1,555,000.000	1,621,478.63
MICRON TECHNOLOGY INC 5.327% 02/06/2029 DD 02/06/19			3,205,000.000	3,397,047.54
MICROSOFT CORP 2.400% 08/08/2026 DD 08/08/16			2,070,000.000	2,080,466.27
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16			990,000.000	1,070,028.26
MICROSOFT CORP 4.200% 11/03/2035 DD 11/03/15			1,145,000.000	1,312,996.44
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	88,112.15
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	132,177.50
MIDAMERICAN ENERGY CO 3.650% 04/15/2029 DD 01/09/19			715,000.000	771,385.19
MIDCONTINENT EXPRESS PIPE 144A 6.700% 09/15/2019 DD 09/16/09			35,000.000	35,162.85
MIDWEST CONNECTOR CAPITAL 144A 3.625% 04/01/2022 DD 03/11/19			526,000.000	538,950.92
MIDWEST CONNECTOR CAPITAL 144A 3.900% 04/01/2024 DD 03/11/19			372,000.000	387,111.26
MILACRON 1/17 COV-LITE TLB			1,292,946.170	1,257,390.15
MILFORD CROSSING LLC			1,068,807.600	1,067,625.12
MINEJESA CAPITAL BV 144A 4.625% 08/10/2030 DD 08/10/17			400,000.000	404,424.69
MISSION BROADCASTING 10/18 COV-LITE TLB3			25,385.280	25,158.59

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MISYS 6/17 (USD) COV-LITE TLB			599,603.740	583,450.41
MITEL NETWORKS 7/18 TL 0.000% 11/30/2025 DD 06/26/18			796,000.000	758,691.48
MITSUBISHI UFJ FINANCIAL GROUP 3.218% 03/07/2022 DD 03/07/19			1,481,000.000	1,512,252.41
MITSUBISHI UFJ FINANCIAL GROUP 3.407% 03/07/2024 DD 03/07/19			1,475,000.000	1,530,830.60
MITSUBISHI UFJ FINANCIAL GROUP 3.761% 07/26/2023 DD 07/26/18			180,000.000	188,220.73
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			588,296.830	431,377.77
MOLSON COORS BREWING CO 1.250% 07/15/2024			715,000.000	836,246.07
MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16			887,898.100	868,479.76
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			534,829.750	518,116.32
MONEYGRAM PAYMENT 5/19 TLB			441,913.610	428,289.41
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			3,200,000.000	3,414,380.67
MONTAGE RESOURCES CORP 8.875% 07/15/2023 DD 01/15/16			508,000.000	427,990.00
MOODY'S CORP 3.250% 06/07/2021 DD 06/07/18			160,000.000	162,262.88
MORGAN STANLEY 2.625% 11/17/2021 DD 11/17/16			740,000.000	744,477.68
MORGAN STANLEY 4.875% 11/01/2022 DD 10/23/12			1,003,000.000	1,073,377.79
MORGAN STANLEY 5.625% 09/23/2019 DD 09/23/09			773,000.000	778,361.23
MORGAN STANLEY BANK C12 E 144A VAR RT 10/15/2046 DD 10/01/13			956,000.000	877,568.33
MORGAN STANLEY BANK C13 F 144A 3.707% 11/15/2046 DD 12/01/13			1,015,000.000	788,723.92
MORGAN STANLEY BANK C15 F 144A 4.000% 04/15/2047 DD 04/01/14			795,000.000	722,733.62
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			2,741,000.000	2,658,514.81
MORGAN STANLEY BANK C18 D 144A 3.389% 10/15/2047 DD 09/01/14			2,519,000.000	2,224,918.59
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14			1,734,000.000	1,401,730.92
MORGAN STANLEY BANK C21 D 144A VAR RT 03/15/2048 DD 02/01/15			278,000.000	255,621.56
MORGAN STANLEY BANK C5 G 144A 4.500% 08/15/2045 DD 07/01/12			900,000.000	881,835.12
MORGAN STANLEY BANK C5 H 144A 4.500% 08/15/2045 DD 07/01/12			1,044,000.000	926,648.13
MORGAN STANLEY BANK C6 G 144A VAR RT 11/15/2045 DD 10/01/12			1,340,000.000	1,244,954.47
MORGAN STANLEY BANK C6 J 144A VAR RT 11/15/2045 DD 10/01/12			1,485,283.987	638,672.12
MORGAN STANLEY BANK C9 E 144A VAR RT 05/15/2046 DD 05/01/13			1,446,000.000	1,370,202.13
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,475,528.32
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	497,022.50
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	567,605.94
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	497,595.00
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,641,480.37
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,025,000.000	1,063,104.48
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,842,914.76
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,767,176.71
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			2,640,000.000	2,636,871.07
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	602,920.01
MORGAN STANLEY CAPI CPT A 144A 3.350% 07/13/2029 DD 07/01/14			1,500,000.000	1,530,267.90



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MORGAN STANLEY VAR RT 01/20/2022 DD 01/20/17			877,000.000	886,258.49
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	1,068,750.00
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			2,158,000.000	2,188,802.98
MOUNTAIN VIEW CLO X 1A A1 144A VAR RT 04/15/2029 DD 03/25/19			524,000.000	525,223.02
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			2,598,000.000	2,436,144.60
MPLX LP 4.000% 03/15/2028 DD 02/08/18			675,000.000	699,062.02
MPLX LP 4.125% 03/01/2027 DD 02/10/17			655,000.000	685,626.37
MPLX LP 4.700% 04/15/2048 DD 02/08/18			530,000.000	542,741.58
MPLX LP 5.500% 02/15/2049 DD 11/15/18			160,000.000	181,723.55
MPT OPERATING PARTNERSHIP LP / 5.000% 10/15/2027 DD 09/21/17			625,000.000	643,750.00
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			195,000.000	203,287.50
MRC 5/18 COV-LITE TLB			241,937.500	241,030.24
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	974,680.00
MULTI-COLOR 9/17 (USD) COV-LITE TLB			856,328.340	854,547.17
MULTIPLAN 6/16 COV-LITE TL			1,003,559.080	958,037.64
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			1,236,000.000	1,297,800.00
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			717,505.730	737,625.67
MWI HOLDINGS 4/18 COV-LITE TLB 0.000% 09/30/2024 DD 04/04/18			369,375.000	360,757.48
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18			1,939,000.000	1,718,438.75
NAI ENTERTAINMENT 4/18 0.000% 04/25/2025 DD 04/10/18			1,245,221.300	1,238,995.20
NATGASOLINE 10/18 TLB 0.000% 10/31/2025 DD 10/18/18			692,687.500	690,955.79
NATIONAL AUSTRALIA BANK LTD/NE 3.700% 11/04/2021 DD 12/04/18			2,427,000.000	2,503,424.53
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	685,934.24
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	555,425.00
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	270,978.34
NATIONAL FUEL GAS CO 4.900% 12/01/2021 DD 12/01/11			102,000.000	106,045.63
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			670,000.000	683,406.70
NATIONAL OILWELL VARCO INC 2.600% 12/01/2022 DD 11/20/12			1,642,000.000	1,639,817.97
NATIONAL RURAL UTILITIES COOPE 4.300% 03/15/2049 DD 01/31/19			160,000.000	181,048.79
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			395,000.000	403,127.41
NATIONSTAR MORTGAGE HOLDI 144A 8.125% 07/15/2023 DD 07/13/18			1,890,000.000	1,927,800.00
NATIONSTAR MORTGAGE LLC / NATI 6.500% 07/01/2021 DD 02/07/13			270,000.000	270,410.40
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	519,895.40
NAVICURE/ZIRMED 10/17 COV-LITE TLB			1,364,686.360	1,352,745.35
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			813,000.000	829,260.00
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			1,343,000.000	1,379,932.50
NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15			335,000.000	347,981.25
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	1,072,862.40
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			2,224,000.000	2,354,660.00



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

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NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	338,727.50
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	100,395.00
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,035,467.470	1,031,905.46
NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13			1,232,000.000	1,261,568.00
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	348,915.35
NBTY 8/17 COV-LITE TL			1,596,562.500	1,503,961.88
NCL CORP LTD 144A 4.750% 12/15/2021 DD 12/14/16			211,000.000	214,428.75
NCR CORP 5.000% 07/15/2022 DD 01/15/13			705,000.000	710,964.30
NCR CORP 5.875% 12/15/2021 DD 06/15/14			1,095,000.000	1,109,224.05
NCR CORP 6.375% 12/15/2023 DD 06/15/14			1,479,000.000	1,525,218.75
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,378,967.20
NESCO LLC / NESCO FINANCE 144A 6.875% 02/15/2021 DD 02/07/14			463,000.000	456,055.00
NESTLE HOLDINGS INC 144A 3.500% 09/24/2025 DD 09/24/18			1,285,000.000	1,364,437.11
NETFLIX INC 144A 5.375% 11/15/2029 DD 04/29/19			1,365,000.000	1,449,889.35
NETFLIX INC 144A 6.375% 05/15/2029 DD 10/26/18			264,000.000	300,049.20
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			1,717,000.000	1,770,656.25
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			1,518,000.000	1,673,595.00
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18			1,446,000.000	1,600,895.52
NEW GOLD INC 144A 6.250% 11/15/2022 DD 11/14/12			402,000.000	374,865.00
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,420,000.000	1,634,121.80
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	165,562.10
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	154,695.00
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,437,714.83
NEW ORLEANS HOTEL HNLA D 144A VAR RT 04/15/2032 DD 05/15/19			285,000.000	284,929.18
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			455,291.830	462,945.24
NEW SOUTH WALES TREASURY REGS 4.000% 04/08/2021			675,000.000	497,495.35
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			740,000.000	830,329.17
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	345,208.50
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10			285,000.000	362,229.30
NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09			80,000.000	99,767.20
NEW YORK LIFE GLOBAL FUND 144A 3.250% 08/06/2021 DD 08/06/18			1,914,000.000	1,957,138.49
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	18,576.45
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,245,000.000	1,245,510.45
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			1,809,000.000	1,323,443.14
NEWELL BRANDS INC 4.000% 12/01/2024 DD 11/19/14			573,000.000	583,325.88
NEWELL BRANDS INC 4.700% 08/15/2020 DD 08/10/10			85,000.000	86,825.80
NEWELL BRANDS INC 5.000% 11/15/2023 DD 05/15/16			236,000.000	242,298.55
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			2,004,000.000	2,033,425.78
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			3,517,000.000	3,853,825.63

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NEWFIELD EXPLORATION CO 5.750% 01/30/2022 DD 09/30/11			2,818,000.000	3,016,114.67
NEWMONT GOLDCORP CORP 144A 3.700% 03/15/2023 DD 03/15/19			1,305,000.000	1,353,656.57
NEWMONT GOLDCORP CORP 3.500% 03/15/2022 DD 03/08/12			570,000.000	583,400.25
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3			131,637.410	130,461.89
NEXSTAR BROADCASTING INC 5.875% 11/15/2022 DD 11/15/15			845,000.000	864,012.50
NEXSTAR ESCROW INC 144A 5.625% 07/15/2027 DD 07/03/19			225,000.000	230,343.75
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14			790,000.000	803,783.16
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19			5,724,000.000	5,823,263.08
NEXTERA ENERGY CAPITAL HOLDING 3.342% 09/01/2020 DD 08/09/18			4,111,000.000	4,157,787.71
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/01/2079 DD 04/04/19			755,000.000	778,772.71
NEXTERA ENERGY CAPITAL HOLDING VAR RT 06/15/2067 DD 06/12/07			2,717,000.000	2,240,653.14
NEXTERA ENERGY CAPITAL HOLDING VAR RT 08/21/2020 DD 08/28/18			400,000.000	399,773.51
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17			1,725,000.000	1,621,500.00
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	646,025.34
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,125,000.000	1,110,937.50
NEXTGEAR FLOORPLAN 1A A2 144A 2.540% 04/18/2022 DD 05/03/17			990,000.000	990,370.36
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18			900,000.000	924,430.86
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18			359,000.000	368,872.79
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			1,389,000.000	1,374,693.30
NGL ENERGY PARTNERS LP / 144A 7.500% 04/15/2026 DD 04/09/19			300,000.000	310,500.00
NGL ENERGY PARTNERS LP / NGL E 6.125% 03/01/2025 DD 02/22/17			265,000.000	262,350.00
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			970,000.000	999,100.00
NGPL PIPECO LLC 144A 4.875% 08/15/2027 DD 08/01/17			831,000.000	879,821.25
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07			360,000.000	457,200.00
NIAGARA MOHAWK POWER CORP 144A 3.508% 10/01/2024 DD 09/25/14			365,000.000	382,259.68
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			1,100,000.000	1,104,125.00
NIELSEN FINANCE LLC / NIE 144A 5.000% 04/15/2022 DD 04/11/14			1,400,000.000	1,396,500.00
NISOURCE INC 3.650% 06/15/2023 DD 12/15/18			1,960,000.000	2,030,450.35
NISOURCE INC VAR RT 12/31/2049 DD 12/15/18			370,000.000	360,750.00
NISSAN AUTO RECEIVABLES A A2A 2.820% 01/18/2022 DD 02/13/19			1,868,000.000	1,876,644.18
NISSAN MASTER OWNER TRUST B A VAR RT 04/18/2022 DD 05/15/17			3,750,000.000	3,756,354.37
NISSAN MOTOR ACCEPTANCE C 144A 2.150% 09/28/2020 DD 09/28/17			455,000.000	452,475.09
NISSAN MOTOR ACCEPTANCE C 144A VAR RT 09/13/2019 DD 09/14/16			318,000.000	318,215.36
NN 9/16 TLB			927,413.030	911,183.31
NOBLE ENERGY INC 3.850% 01/15/2028 DD 08/15/17			794,000.000	809,639.89
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			2,000,000.000	2,083,760.42
NORDEA BANK ABP 144A 4.875% 05/13/2021 DD 05/13/11			1,160,000.000	1,203,797.18
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			9,000,000.000	1,057,857.98
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,176,382.97

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,327,207.50
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			1,114,000.000	1,039,223.87
NORTH AMERICAN BANCARD 12/17 0.000% 07/01/2024 DD 12/11/17			879,299.090	866,839.42
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	550,110.02
NORTHROP GRUMMAN CORP 2.930% 01/15/2025 DD 10/13/17			885,000.000	901,369.42
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	265,679.89
NORWAY GOVERNMENT BOND 144A 2.000% 05/24/2023			14,065,000.000	1,696,803.79
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			48,790,000.000	5,988,018.93
NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13			294,000.000	298,042.50
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			2,091,000.000	2,117,137.50
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			702,000.000	736,018.92
NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17			501,075.000	402,112.69
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			468,000.000	480,803.57
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19			650,000.000	676,314.61
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			881,000.000	940,467.50
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			826,000.000	897,242.50
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			1,430,000.000	1,574,787.50
NUCOR CORP 6.400% 12/01/2037 DD 12/03/07			555,000.000	729,395.35
NUMERICABLE / YPSO / ALTICE 0.000% 08/14/2026 DD 07/09/18			985,050.000	962,886.37
NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17			259,331.580	246,458.36
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			308,700.000	292,203.07
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			521,000.000	524,907.50
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			1,061,000.000	1,098,135.00
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18			789,000.000	800,057.19
NXP BV / NXP FUNDING LLC 144A 3.875% 06/18/2026 DD 06/18/19			1,875,000.000	1,927,030.01
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			452,000.000	462,441.20
NXP BV / NXP FUNDING LLC 144A 4.300% 06/18/2029 DD 06/18/19			1,355,000.000	1,396,842.40
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			2,610,000.000	2,751,201.00
NXP BV / NXP FUNDING LLC 144A 5.350% 03/01/2026 DD 12/06/18			1,055,000.000	1,168,317.55
NYKREDIT REALKREDIT A/S 1.000% 01/01/2024			23,500,000.000	3,810,834.08
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	336,127.65
O'REILLY AUTOMOTIVE INC 3.900% 06/01/2029 DD 05/20/19			630,000.000	660,674.21
OAKTOWN RE LTD 1A B1 144A VAR RT 04/25/2027 DD 05/02/17			496,000.000	523,280.00
OAKTREE CLO 2014-1 1A A1R 144A VAR RT 05/13/2029 DD 05/15/17			320,000.000	320,399.20
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			186,453.010	199,066.59
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14			1,837,000.000	1,832,407.50
OCCIDENTAL PETROLEUM 11/17 TL			520,000.000	496,230.80
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			353,000.000	345,940.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	313,379.07

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OCPCLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			2,225,000.000	2,224,392.58
OCPCLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,526,149.55
OCTAGON INVESTMENT P 1A E 144A VAR RT 07/20/2032 DD 07/24/19			1,000,000.000	1,000,000.00
OCWEN FINANCIAL 12/16 TLB			887,336.250	882,899.57
OFFICE PROPERTIES INCOME TRUST 3.750% 08/15/2019 DD 08/18/14			423,000.000	423,129.24
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	24.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OKLAHOMA GAS & ELECTRIC CO 3.800% 08/15/2028 DD 08/17/18			320,000.000	336,727.18
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			570,000.000	595,847.28
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			1,503,000.000	1,533,664.21
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	348,970.77
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	205,363.88
OPTION CARE/BIOSCRIP 5/19 COV-LITE TLB			620,000.000	617,675.00
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			286,977.370	291,202.42
OREC 2018-CRE1 LTD CRE1 A 144A VAR RT 06/15/2036 DD 12/05/18			1,364,000.000	1,364,678.18
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	13,179.80
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			2,055,000.000	2,173,429.98
ORYX SOUTHERN/ORYX MIDSTREAM 5/19 TLB			605,000.000	601,218.75
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			680,000.000	696,116.00
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			490,000.000	504,087.50
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			1,507,000.000	1,557,861.25
OWENS CORNING 4.200% 12/01/2024 DD 11/12/14			761,000.000	790,701.48
OWENS-BROCKWAY GLASS CONT 144A 5.000% 01/15/2022 DD 12/03/14			195,000.000	199,875.00
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			786,000.000	847,740.30
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	346,620.00
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,300,000.000	2,047,000.00
OZLM VIII LTD 8A A1RR 144A VAR RT 10/17/2029 DD 11/15/18			1,501,000.000	1,500,904.09
PACIFICORP 4.150% 02/15/2050 DD 03/01/19			1,440,000.000	1,604,031.39
PACIFICORP 6.350% 07/15/2038 DD 07/17/08			365,000.000	500,803.83
PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18			1,348,554.920	1,346,273.17
PALMER SQUARE LOAN 5A A2 144A VAR RT 01/20/2027 DD 12/20/18			250,000.000	248,928.30
PANAMA GOVERNMENT INTERNATIONA 7.125% 01/29/2026 DD 11/29/05			445,000.000	553,046.00
PANERA BREAD 6/17 TLA 0.000% 06/13/2022 DD 05/11/17			1,374,997.280	1,352,653.58
PANOCH ENERGY CENTER LLC 144A 6.885% 07/31/2029 DD 01/29/08			0.004	0.00
PANTHER BF AGGREGATOR 2 L 144A 6.250% 05/15/2026 DD 04/01/19			1,075,000.000	1,116,656.25
PANTHER BF AGGREGATOR 2 L 144A 8.500% 05/15/2027 DD 04/01/19			870,000.000	896,100.00
PAR PETROLEUM LLC / PAR P 144A 7.750% 12/15/2025 DD 12/21/17			270,000.000	266,962.50
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19			854,000.000	839,055.00
PAREXEL INTERNATIONAL 8/17 TLB			1,136,619.440	1,087,301.52

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PARK AEROSPACE HOLDINGS L 144A 3.625% 03/15/2021 DD 09/25/17			208,000.000	209,830.40
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			727,000.000	750,380.32
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			168,000.000	177,374.40
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			468,000.000	504,494.64
PARK PLACE LLC			1,052,993.420	1,288,037.19
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,159,000.000	1,176,385.00
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			1,272,000.000	1,303,800.00
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			3,987,000.000	4,166,415.00
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			783,000.000	814,320.00
PARTY CITY 2/18 COV-LITE TL 0.000% 08/19/2022 DD 02/07/18			345,222.323	342,571.02
PARTY CITY HOLDINGS INC 144A 6.625% 08/01/2026 DD 08/02/18			353,000.000	342,410.00
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,217,000.000	1,235,255.00
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,190,000.000	1,190,000.00
PEABODY ENERGY CORP 144A 6.000% 03/31/2022 DD 02/15/17			141,000.000	144,348.75
PEAK 10 7/17 2ND LIEN TL			140,000.000	115,675.00
PEAK 10 7/17 TL 0.000% 07/24/2024 DD 07/12/17			744,035.120	682,190.92
PELABUHAN INDONESIA II PT 144A 4.250% 05/05/2025 DD 05/05/15			400,000.000	414,500.00
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	773,300.00
PENN NATIONAL GAMING 8/18 TL 0.000% 10/15/2025 DD 08/07/18			678,300.000	675,227.30
PENSKE AUTOMOTIVE GROUP INC 3.750% 08/15/2020 DD 08/15/17			1,120,000.000	1,120,000.00
PENSKE TRUCK LEASING CO L 144A 3.450% 07/01/2024 DD 05/01/19			699,000.000	720,300.04
PENSKE TRUCK LEASING CO L 144A 3.650% 07/29/2021 DD 01/29/19			409,000.000	418,236.26
PENTAIR FINANCE SARL 2.650% 12/01/2019 DD 11/26/12			15,000.000	14,990.56
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	656,737.59
PERKINELMER INC 5.000% 11/15/2021 DD 10/25/11			791,000.000	827,203.02
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,250,000.000	1,303,685.49
PERTAMINA PERSERO PT 144A 5.250% 05/23/2021 DD 05/23/11			370,000.000	387,367.68
PERU LNG SRL 144A 5.375% 03/22/2030 DD 03/22/18			200,000.000	214,700.00
PERUSAHAAN LISTRIK NEGARA 144A 5.450% 05/21/2028 DD 05/21/18			1,155,000.000	1,279,913.62
PERUSAHAAN PENERBIT SBSN 144A 3.400% 03/29/2022 DD 03/29/17			300,000.000	304,527.00
PETROBRAS GLOBAL FINANCE BV 5.750% 02/01/2029 DD 02/01/18			2,180,000.000	2,272,432.00
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,050,000.000	1,118,250.00
PETROBRAS GLOBAL FINANCE BV 7.375% 01/17/2027 DD 01/17/17			1,675,000.000	1,916,200.00
PETROBRAS GLOBAL FINANCE BV 8.750% 05/23/2026 DD 05/23/16			730,000.000	901,455.10
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13			3,955,000.000	3,752,899.50
PETROLEOS MEXICANOS 4.875% 01/18/2024 DD 07/18/13			800,000.000	781,960.00
PETROLEOS MEXICANOS 5.500% 01/21/2021 DD 07/21/10			491,000.000	496,646.50
PETROLEOS MEXICANOS 6.375% 02/04/2021 DD 08/04/16			1,758,000.000	1,803,708.00
PETSMART 9/16 TLB			624,201.580	606,842.53

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PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			1,912,000.000	1,854,640.00
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			698,000.000	654,375.00
PETVET CARE 2/18 COV-LITE DELAYED TL			145,648.130	140,550.44
PETVET CARE 2/18 TL 0.000% 02/14/2025 DD 01/03/18			492,178.990	474,952.72
PFIZER INC 3.450% 03/15/2029 DD 03/11/19			265,000.000	280,519.60
PFIZER INC 4.000% 03/15/2049 DD 03/11/19			1,030,000.000	1,122,906.11
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19			2,550,000.000	2,553,187.50
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			2,098,541.310	2,085,194.59
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19			396,000.000	407,965.91
PHILIPPINE GOVERNMENT BOND 3.375% 01/12/2020			13,830,000.000	267,828.95
PHILIPPINE GOVERNMENT BOND 3.375% 08/20/2020			9,800,000.000	187,758.27
PHILIPPINE GOVERNMENT BOND 3.500% 03/20/2021			115,400,000.000	2,196,114.36
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			53,340,000.000	987,006.19
PHILIPPINE GOVERNMENT BOND 3.875% 11/22/2019			38,230,000.000	743,039.91
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	696,006.36
PHILIPPINE GOVERNMENT BOND 4.250% 04/11/2020			22,165,000.000	430,278.14
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	85,431.86
PHILIPPINE GOVERNMENT BOND 5.500% 03/08/2023			29,000,000.000	576,315.46
PHILIPPINE GOVERNMENT BOND 6.250% 03/12/2024			49,930,000.000	1,025,794.90
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			10,580,000.000	211,792.67
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	56,656.43
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			193,190,000.000	4,740,251.61
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,995,000.000	2,300,304.83
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	349,733.49
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,185,116.64
PIKE 3/18 COV-LITE TLB 0.000% 03/23/2025 DD 03/05/18			334,352.950	334,533.51
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			100,000.000	103,320.02
PLAINS ALL AMERICAN PIPELINE L 4.500% 12/15/2026 DD 11/22/16			230,000.000	244,830.86
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			5,828,000.000	6,215,736.84
PLAINS ALL AMERICAN PIPELINE L VAR RT 12/31/2049 DD 10/10/17			1,535,000.000	1,462,087.50
PLANTRONICS 5/18 COV-LITE TLB			600,771.080	596,517.62
PLAZA MEXICO PREF LLC			912,921.490	1,021,123.97
PLY GEM/PISCES MIDCO 3/18 TL 0.000% 03/16/2025 DD 03/13/18			1,567,670.110	1,520,640.00
PNC BANK NA 4.050% 07/26/2028 DD 07/26/18			1,070,000.000	1,165,274.51
PNC FINANCIAL SERVICES GROUP I 3.500% 01/23/2024 DD 01/23/19			660,000.000	695,059.07
PNM RESOURCES INC 3.250% 03/09/2021 DD 03/09/18			336,000.000	339,239.66
PODS 5/18 TLB			961,219.920	946,003.81
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			988,180.000	872,068.85
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	267,435.00



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PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,740,000.000	1,944,450.00
PORTUGAL OBRIGACOES DO TE 144A 3.850% 04/15/2021			1,420,000.000	1,741,291.69
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			1,196,000.000	1,212,445.00
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			3,598,000.000	3,714,935.00
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			762,000.000	763,905.00
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			1,726,000.000	1,773,465.00
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			4,082,000.000	4,214,665.00
POWER SOLUTIONS 4/19 (USD) COV-LITE TL			1,090,714.000	1,081,857.41
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2022 DD 01/09/18			606,571.850	571,693.97
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13			695,000.000	712,330.59
PPL CAPITAL FUNDING INC 3.500% 12/01/2022 DD 10/15/12			211,000.000	216,987.22
PPL CAPITAL FUNDING INC 3.950% 03/15/2024 DD 03/10/14			430,000.000	450,963.44
PPL CAPITAL FUNDING INC VAR RT 03/30/2067 DD 03/20/07			1,317,000.000	1,202,079.83
PPL WEM LTD / WESTERN POW 144A 5.375% 05/01/2021 DD 04/21/11			751,000.000	777,390.49
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			1,210,000.000	1,223,612.50
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	881,074.34
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,443,886.414	1,062,122.85
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			131,763.918	92,234.74
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			493,214.721	350,964.38
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			112,000.000	86,240.00
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			646,187.517	502,421.37
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			4,095,073.317	3,059,623.44
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,040,923.820	780,692.87
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	647,999.99
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,221,782.016	978,380.72
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			88,830.042	69,287.43
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			116,527.269	78,073.27
PRESS GANEY 4/18 COV-LITE TL			765,933.934	764,976.52
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			1,733,000.000	1,813,151.25
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,864,679.23
PRINCE MINERALS 3/18 COV-LITE 0.000% 03/31/2025 DD 03/07/18			787,906.020	714,370.75
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	622,845.90
PRO MACH 2/18 TLB 0.000% 03/07/2025 DD 02/15/18			762,300.000	733,081.04
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			273,672.000	288,814.21
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			1,712,043.700	1,656,402.28
PROJESCT ALPHA (QLIK) 3/19 INCREMENTAL COV-LITE TLB			1,198,506.000	1,189,517.20
PROMETRIC 1/18 COV-LITE TL 0.000% 01/29/2025 DD 01/08/18			1,079,350.000	1,057,763.00
PROSUS NV 144A 6.000% 07/18/2020 DD 07/18/13			1,080,000.000	1,111,425.84
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			3,555,000.000	2,903,605.94



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROV OF ONTARIO 3.500% 02-JUN-2024			2,940,000.000	2,424,895.35
PROV OF QUEBEC 3.000% 01-SEP-2023 MTN			2,790,000.000	2,240,412.16
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,369,000.000	1,286,860.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	563,678.65
PROVINCE OF ONTARIO CANADA 2.550% 02/12/2021 DD 02/12/18			2,105,000.000	2,123,166.15
PROVINCE OF QUEBEC CANADA 2.500% 04/09/2024 DD 04/09/19			770,000.000	787,548.30
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	436,573.10
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2048 DD 09/18/18			685,000.000	736,005.10
PSEG POWER LLC 3.850% 06/01/2023 DD 06/06/18			212,000.000	220,893.69
PTC INC 6.000% 05/15/2024 DD 05/12/16			843,000.000	883,042.50
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			620,000.000	644,077.99
PUBLIC SERVICE ENTERPRISE GROU 2.650% 11/15/2022 DD 11/06/17			1,885,000.000	1,889,301.18
PUGET ENERGY INC 6.000% 09/01/2021 DD 06/03/11			551,000.000	588,950.66
PYXUS INTERNATIONAL INC 9.875% 07/15/2021 DD 08/01/13			416,000.000	357,760.00
QATAR GOVERNMENT INTERNAT 144A 4.000% 03/14/2029 DD 03/14/19			1,400,000.000	1,508,500.00
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19			1,750,000.000	2,005,570.00
QEP RESOURCES INC 5.625% 03/01/2026 DD 11/21/17			437,000.000	410,780.00
QUAD/GRAPHICS 12/18 TLB 0.000% 12/18/2025 DD 12/04/18			419,125.000	417,029.38
QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17			190,000.000	198,901.32
QUALITYTECH LP / QTS FINA 144A 4.750% 11/15/2025 DD 11/08/17			1,847,000.000	1,828,530.00
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			897,975.930	1,361,039.54
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			2,250,000.000	1,711,916.12
QUICKEN LOANS INC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	457,700.00
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			1,970,000.000	2,031,562.50
QUIKRETE 11/16 COV-LITE TLB			1,278,627.940	1,254,832.67
QUINCY NEWSPAPERS 10/15 TLB			266,184.520	263,855.41
RACKSPACE HOSTING 11/17 COV-LITE TLB			891,400.310	821,425.39
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			677,000.000	654,997.50
RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18			624,000.000	624,000.00
RAIT 2017-FL7 TRUST FL7 A 144A VAR RT 06/15/2037 DD 06/23/17			250,178.450	248,111.50
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 09/15/17			264,000.000	248,820.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 08/15/17			960,000.000	910,800.00
RANGE RESOURCES CORP 5.750% 06/01/2021 DD 06/01/17			515,000.000	520,150.00
RANGE RESOURCES CORP 5.875% 07/01/2022 DD 07/01/17			140,000.000	138,600.00
RAYONIER AM PRODUCTS INC 144A 5.500% 06/01/2024 DD 05/22/14			137,000.000	117,135.00
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			4,004,000.000	4,087,236.35
RCN CABLE 12/16 COV-LITE TL			1,873,098.930	1,827,545.16
RCO V MORTGAGE LLC 2 1 A1 144A VAR RT 005/25/2023 DD 05/30/18			3,019,361.180	3,031,806.69
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19			1,203,000.000	1,206,169.91

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As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			880,101.650	866,839.14
RECKITT BENCKISER TREASUR 144A VAR RT 006/24/2022 DD 06/26/17			507,000.000	505,247.43
RED VENTURES 10/18 COV-LITE TLB1			710,691.180	708,125.58
REDROOF INN MEZZ 2.0 LLC			1,677,881.910	2,055,583.55
REFINITIV US HOLDINGS INC 144A 8.250% 11/15/2026 DD 10/01/18			1,845,000.000	1,897,582.50
REFINITIV/THOMSON REUTERS (F&R) 10/18 (USD) COV-LITE TLB			3,463,980.350	3,356,804.81
REFRESCO 12/17 (USD) COV-LITE TLB			702,900.000	699,385.50
REGATTA VI FUNDING 1A AR 144A VAR RT 07/20/2028 DD 10/22/18			750,000.000	749,519.18
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			350,000.000	366,625.00
REGIONALCARE/LIFEPOINT HEALTH 0.000% 11/14/2025 DD 10/30/18			1,161,125.000	1,153,449.96
REGIONS BANK/BIRMINGHAM AL VAR RT 08/13/2021 DD 08/13/18			1,155,000.000	1,164,829.54
RENAISSANCE LEARNING 5/18 TL			679,862.500	658,331.25
REPUBLIC OF ANGOLA VIA NO REGS 7.000% 08/17/2019			37,500.000	37,521.75
REPUBLIC OF AUSTRIA GOVER 144A 0.500% 02/20/2029			1,410,000.000	1,691,314.71
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18			225,000.000	234,000.00
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			5,039.980	5,795.98
RESTON PLAZA LLC			1,368,067.310	1,492,020.69
RETL 2019-RVP RVP A 144A VAR RT 03/15/2036 DD 03/29/19			936,865.830	938,616.27
RETL 2019-RVP RVP C 144A VAR RT 03/15/2036 DD 03/29/19			330,000.000	331,236.44
REYNOLDS AMERICAN INC 4.850% 09/15/2023 DD 09/17/13			484,000.000	519,961.09
REYNOLDS GROUP 1/17 (USD) TL			518,846.560	514,540.13
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			3,533,366.720	3,542,200.14
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			2,668,000.000	2,718,025.00
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			1,072,000.000	1,108,469.44
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			1,544,000.000	1,599,970.00
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			622,000.000	631,330.00
ROCKET SOFTWARE 11/18 COV-LITE TL			665,000.000	649,206.25
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,546,000.000	1,567,257.50
ROCKWELL COLLINS INC 3.200% 03/15/2024 DD 04/10/17			500,000.000	514,808.56
ROCKWELL COLLINS INC 3.500% 03/15/2027 DD 04/10/17			255,000.000	265,353.23
ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17			795,000.000	868,723.14
ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08			315,000.000	457,217.20
ROMANIAN GOVERNMENT INTER 144A 6.750% 02/07/2022 DD 02/07/12			582,000.000	639,036.00
ROPER TECHNOLOGIES INC 3.650% 09/15/2023 DD 08/28/18			419,000.000	436,436.40
ROWAN COS INC 4.750% 01/15/2024 DD 01/15/14			441,000.000	335,160.00
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12			273,000.000	294,534.12
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			1,968,000.000	2,133,152.49
ROYALTY PHARMA 3/17 B6 TLB			674,574.690	674,999.67
RP CROWN PARENT LLC 144A 7.375% 10/15/2024 DD 10/06/16			285,000.000	297,112.50

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RUMO LUXEMBOURG SARL 144A 5.875% 01/18/2025 DD 01/18/18			600,000.000	636,165.00
RWE AG REGS VAR RT 07/30/2075			1,070,000.000	1,173,623.08
SABIC CAPITAL II BV 144A 4.000% 10/10/2023 DD 10/10/18			645,000.000	669,993.75
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			122,000.000	135,675.27
SABINE PASS LIQUEFACTION LLC 6.250% 03/15/2022 DD 09/15/14			100,000.000	108,546.16
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			5,191,000.000	5,653,885.42
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			680,000.000	707,845.71
SABRE 2/18 TLB 0.000% 02/22/2024 DD 02/20/18			856,328.320	853,827.84
SALEM FIELDS CLO L 2A A1R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,795,976.96
SALEM FIELDS CLO L 2A A2R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,802,932.16
SALLY BEAUTY 6/17 (FIXED 4.5%) 0.000% 07/05/2024 DD 06/08/17			405,000.000	382,725.00
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12			120,000.000	138,274.80
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	250,162.55
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			237,859.680	232,871.32
SANTANDER DRIVE AUTO RECEI 1 B 3.210% 09/15/2023 DD 02/20/19			1,287,000.000	1,308,097.53
SANTANDER DRIVE AUTO RECEI 4 D 3.530% 08/16/2021 DD 08/26/15			2,785,000.000	2,795,457.11
SANTANDER DRIVE AUTO RECEI 5 B 3.520% 12/15/2022 DD 10/24/18			887,000.000	894,654.45
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18			822,000.000	839,067.60
SANTANDER HOLDINGS USA INC 3.500% 06/07/2024 DD 06/07/19			2,891,000.000	2,936,372.83
SANTANDER UK GROUP HOLDINGS PL 2.875% 08/05/2021 DD 08/05/16			365,000.000	365,208.05
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			947,000.000	956,271.95
SAUDI ARABIAN OIL CO 144A 2.750% 04/16/2022 DD 04/16/19			200,000.000	201,849.33
SAUDI ARABIAN OIL CO 144A 2.875% 04/16/2024 DD 04/16/19			1,763,000.000	1,774,419.18
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			695,000.000	703,941.96
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			1,020,000.000	1,032,618.92
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			1,580,000.000	1,602,285.66
SBA COMMUNICATIONS CORP 4.000% 10/01/2022 DD 04/01/18			590,000.000	598,112.50
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			3,552,000.000	3,658,560.00
SBA TOWER TRUST 144A 3.168% 04/09/2047 DD 04/17/17			1,395,000.000	1,405,537.14
SBA TOWER TRUST 144A 3.448% 03/15/2048 DD 03/09/18			2,500,000.000	2,570,495.50
SCANA CORP 4.125% 02/01/2022 DD 01/25/12			154,000.000	157,313.03
SCANA CORP 4.750% 05/15/2021 DD 05/12/11			798,000.000	817,857.06
SCANA CORP 6.250% 04/01/2020 DD 03/12/08			436,000.000	445,147.45
SCF EQUIPMENT LEASI 1A A1 144A 3.040% 03/20/2023 DD 04/10/19			1,007,209.530	1,011,656.77
SCF EQUIPMENT LEASI 1A A2 144A 3.230% 10/20/2024 DD 04/10/19			1,170,000.000	1,186,830.45
SCHLUMBERGER HOLDINGS COR 144A 3.750% 05/01/2024 DD 02/04/19			1,131,000.000	1,178,478.65
SCHLUMBERGER HOLDINGS COR 144A 3.900% 05/17/2028 DD 04/11/19			1,790,000.000	1,862,728.40
SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18			1,012,213.140	996,048.10
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			2,747,000.000	2,774,470.00

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SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,771,000.000	1,859,532.29
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			1,793,000.000	1,880,408.75
SCIENTIFIC GAMES INTERNATIONAL 6.250% 09/01/2020 DD 08/20/12			463,000.000	463,175.94
SCIENTIFIC GAMES INTERNATIONAL 6.625% 05/15/2021 DD 05/15/15			488,000.000	494,710.00
SCOTTS MIRACLE-GRO CO/THE 6.000% 10/15/2023 DD 10/15/16			1,367,000.000	1,422,199.46
SEADRILL PARTNERS 2/14 TL			903,013.630	643,397.21
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14			1,455,000.000	1,525,931.25
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			1,595,000.000	1,674,750.00
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			2,225,000.000	2,302,875.00
SEAWORLD 3/17 B5 TLB			1,586,860.690	1,580,053.06
SEDGWICK CMS 12/18 COV-LITE TL			872,812.500	859,563.21
SELECT MEDICAL CORP 6.375% 06/01/2021 DD 05/28/13			181,000.000	181,244.35
SEMPRA ENERGY 2.400% 02/01/2020 DD 01/12/18			680,000.000	679,806.96
SEMPRA ENERGY 2.875% 10/01/2022 DD 09/24/12			30,000.000	30,235.56
SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18			305,000.000	304,491.25
SEMPRA ENERGY VAR RT 07/15/2019 DD 01/12/18			158,000.000	158,003.74
SENSATA TECHNOLOGIES BV 144A 5.625% 11/01/2024 DD 10/14/14			19,000.000	20,472.50
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			839,000.000	891,437.50
SESI LLC 7.125% 12/15/2021 DD 06/15/12			1,003,000.000	699,592.50
SESI LLC 7.750% 09/15/2024 DD 03/15/18			416,000.000	267,280.00
SEVEN GENERATIONS ENERGY 144A 6.750% 05/01/2023 DD 04/30/15			337,000.000	342,897.50
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15			732,000.000	742,065.00
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			942,637.500	929,384.01
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,165,000.000	1,054,645.49
SHEA HOMES LP / SHEA HOME 144A 5.875% 04/01/2023 DD 03/23/15			160,000.000	163,200.00
SHELTER GROWTH CRE FL2 A 144A VAR RT 05/15/2036 DD 06/05/19			855,000.000	855,453.41
SHELTER GROWTH CRE FL2 AS 144A VAR RT 05/15/2036 DD 06/05/19			373,000.000	373,310.08
SHIRE ACQUISITIONS INVESTMENTS 1.900% 09/23/2019 DD 09/23/16			309,000.000	308,521.05
SI GROUP/ADDIVANT 7/18 TL 0.000% 10/15/2025 DD 07/30/18			1,024,850.000	1,010,758.31
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,378,821.870	3,006,676.27
SILVERSEA CRUISE FINANCE 144A 7.250% 02/01/2025 DD 01/30/17			1,579,000.000	1,696,951.30
SINCLAIR TELEVISION 12/16 TLB2			666,455.700	657,291.93
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			10,390,000.000	7,821,427.65
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	723,270.30
SIRIUS COMPUTER 5/19 COV-LITE TLB			860,000.000	857,488.80
SIRIUS XM RADIO INC 144A 4.625% 07/15/2024 DD 07/02/19			513,000.000	524,942.64
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			3,945,000.000	4,013,643.00
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			1,044,000.000	1,076,625.00
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			1,020,000.000	1,056,975.00

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SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			1,024,000.000	1,049,804.80
SITE CENTERS CORP 4.625% 07/15/2022 DD 06/22/12			146,000.000	152,098.07
SITEONE LANDSCAPE 8/18 COV-LITE TLE			526,054.528	522,766.69
SKY LTD 144A 3.750% 09/16/2024 DD 09/16/14			1,995,000.000	2,119,882.41
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			128,000.000	129,708.62
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			444,000.000	466,008.25
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			487,841.640	499,570.23
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,774,885.960	4,779,305.60
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,938,617.380	2,943,178.41
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,836,268.490	1,840,842.09
SLIDE 2018-FUN FUN D 144A VAR RT 06/15/2031 DD 09/28/18			1,101,369.140	1,107,904.89
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2020 DD 09/28/18			17,606,228.156	244,203.67
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	199,290.00
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15			280,000.000	277,900.00
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			482,000.000	445,850.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,380,000.000	1,293,750.00
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	408,507.56
SOFI CONSUMER LOAN PR 3 A 144A 2.900% 05/25/2028 DD 06/07/19			2,145,000.000	2,156,105.95
SOLARWINDS 3/18 TLB 0.000% 02/05/2024 DD 02/21/18			2,411,776.330	2,398,366.86
SOLENIS 6/18 (USD) COV-LITE TL			565,725.000	557,946.28
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	240,303.35
SOLERA 3/16 (USD) COV-LITE TL			713,740.900	708,166.59
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			1,070,000.000	1,156,937.50
SOPHIA LP / SOPHIA FINANC 144A 9.000% 09/30/2023 DD 09/30/15			1,079,000.000	1,112,718.75
SOTERA HEALTH HOLDINGS LL 144A 6.500% 05/15/2023 DD 05/15/15			1,743,000.000	1,764,787.50
SOTERA HEALTH TOPCO INC 144A 8.125% 11/01/2021 DD 11/01/16			329,000.000	328,177.50
SOUND PHYSICIANS 6/18 TL			496,250.000	495,009.37
SOUND POINT CLO XII 2A BR 144A VAR RT 10/20/2028 DD 03/01/19			500,000.000	500,962.76
SOUTHCROSS HOLDINGS CLASS A-II 0.000% 05/11/2020 DD 05/11/16			122.000	640.50
SOUTHCROSS HOLDINGS EQUITY			122.000	122.00
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			1,799,999.960	1,768,393.55
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			255,000.000	268,144.40
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			1,030,000.000	1,064,284.58
SOUTHERN CO/THE 144A VAR RT 09/30/2020 DD 06/21/17			400,000.000	400,157.91
SOUTHERN CO/THE VAR RT 03/15/2057 DD 12/08/16			480,000.000	491,955.33
SOUTHERN COPPER CORP 3.875% 04/23/2025 DD 04/23/15			685,000.000	711,512.11
SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12			310,000.000	339,952.61
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15			445,000.000	523,776.54
SOUTHERN STAR CENTRAL COR 144A 5.125% 07/15/2022 DD 06/16/14			466,000.000	469,495.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18			170,000.000	191,649.08
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			799,000.000	802,995.00
SPECTRA ENERGY PARTNERS LP 4.600% 06/15/2021 DD 06/09/11			222,000.000	230,130.58
SPECTRA ENERGY PARTNERS LP VAR RT 06/05/2020 DD 06/07/17			100,000.000	100,291.03
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			1,475,000.000	1,532,156.25
SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13			27,000.000	27,648.00
SPEEDCAST 4/18 COV LITE TLB 0.000% 04/18/2023 DD 04/18/18			1,232,005.920	1,213,525.84
SPIRIT REALTY LP 4.000% 07/15/2029 DD 06/27/19			415,000.000	418,706.26
SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			877,000.000	931,812.50
SPRINGLEAF FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			1,618,000.000	1,739,350.00
SPRINGLEAF FINANCE CORP 6.625% 01/15/2028 DD 05/09/19			194,000.000	203,700.00
SPRINGLEAF FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			311,000.000	340,538.78
SPRINGLEAF FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			769,000.000	842,535.63
SPRINGS WINDOW FASHIONS 5/18 TL			644,600.000	638,154.00
SPRINT COMMUNICATIONS 11/18 TL			403,575.000	399,414.15
SPRINT COMMUNICATIONS 2/17 TL			940,037.500	924,761.90
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	160,545.00
SPRINT COMMUNICATIONS INC 7.000% 08/15/2020 DD 08/14/12			750,000.000	777,187.50
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			1,349,000.000	1,430,344.70
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,183,000.000	3,389,895.00
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	782,444.00
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			67,000.000	72,778.75
SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18			180,000.000	185,400.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	190,777.50
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	756,000.00
SRI LANKA GOVERNMENT INTE 144A 5.750% 04/18/2023 DD 04/18/18			500,000.000	495,782.30
SRS DISTRIBUTION 5/18 COV-LITE TLB			853,550.000	817,453.37
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			421,370.450	419,474.28
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			295,572.680	294,242.60
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19			1,485,000.000	1,540,687.50
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			774,000.000	798,551.71
STARFRUIT FINCO BV / STAR 144A 8.000% 10/01/2026 DD 10/01/18			2,700,000.000	2,774,250.00
STARS GROUP HOLDINGS BV / 144A 7.000% 07/15/2026 DD 07/10/18			617,000.000	652,477.50
STARWOOD MORTGAGE IMC1 A1 144A VAR RT 03/25/2048 DD 07/01/18			1,000,938.280	1,017,753.35
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18			475,000.000	479,750.00
STARWOOD PROPERTY TRUST INC 5.000% 12/15/2021 DD 06/15/17			245,000.000	251,737.50
STATE GRID OVERSEAS INVES REGS 2.125% 05/18/2021			1,140,000.000	1,131,869.17
STATION CASINOS 5/16 TLB			1,291,386.970	1,284,697.59
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			1,005,000.000	1,049,089.35



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As Of Date : 6/30/2019

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STERIGENICS-NORDION 3/17 TL			1,699,608.240	1,674,114.11
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			278,000.000	292,942.50
STONEMONT PORTFOLI MONT A 144A VAR RT 08/20/2030 DD 09/28/17			3,814,143.500	3,814,112.99
STORE MASTER FUNDIN 1A A1 144A 3.960% 10/20/2048 DD 10/22/18			1,360,991.520	1,426,602.20
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,061,528.850	944,760.68
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			516,901.860	523,403.50
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			924,383.490	925,639.73
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			670,000.000	671,675.00
SUMITOMO MITSUI BANKING CORP 2.514% 01/17/2020 DD 01/17/18			950,000.000	950,696.81
SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17			534,941.440	531,598.05
SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14			1,225,000.000	1,260,280.34
SUNOCO LOGISTICS PARTNERS OPER 5.950% 12/01/2025 DD 11/17/15			95,000.000	108,189.24
SUNOCO LP / SUNOCO FINANCE COR 4.875% 01/15/2023 DD 07/15/18			956,000.000	976,315.00
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18			637,000.000	663,276.25
SUNOCO LP / SUNOCO FINANCE COR 5.875% 03/15/2028 DD 09/15/18			835,000.000	865,268.75
SUNTRUST BANK/ATLANTA GA 3.200% 04/01/2024 DD 03/18/19			1,070,000.000	1,103,212.76
SUNTRUST BANK/ATLANTA GA VAR RT 01/29/2021 DD 02/02/18			3,335,000.000	3,337,469.87
SUNTRUST BANK/ATLANTA GA VAR RT 08/02/2024 DD 07/26/18			455,000.000	474,510.56
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16			560,000.000	611,800.00
SVENSKA HANDELSBANKEN AB 3.900% 11/20/2023 DD 11/20/18			1,501,000.000	1,590,388.75
SWEDBANK AB 144A 2.650% 03/10/2021 DD 03/10/16			200,000.000	200,088.40
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17			570,000.000	571,204.98
SWEDEN GOVERNMENT INTERNA 144A 0.125% 04/24/2023			2,855,000.000	3,329,564.68
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			14,389,000.000	4,092,210.34
SYMANTEC CORP 144A 5.000% 04/15/2025 DD 02/09/17			1,703,000.000	1,745,836.55
SYNCHRONY CREDIT CARD MAST 1 A 2.370% 03/15/2023 DD 03/17/15			1,414,000.000	1,414,155.82
SYNCHRONY CREDIT CARD MAST 1 B 2.190% 06/15/2023 DD 06/15/17			3,750,000.000	3,742,066.50
SYNCHRONY CREDIT CARD MAST 2 A 3.470% 05/15/2026 DD 06/01/18			5,319,000.000	5,573,455.11
SYNCHRONY CREDIT CARD MAST 3 A 1.580% 09/15/2022 DD 09/22/16			1,129,000.000	1,126,718.63
SYNCHRONY FINANCIAL 5.150% 03/19/2029 DD 03/19/19			285,000.000	307,107.44
SYNEOS HEALTH INC / INVEN 144A 7.500% 10/01/2024 DD 10/14/16			477,000.000	498,465.00
SYNGENTA FINANCE NV 144A 3.698% 04/24/2020 DD 04/24/18			583,000.000	587,081.63
SYNGENTA FINANCE NV 144A 3.933% 04/23/2021 DD 04/24/18			800,000.000	814,517.33
SYNGENTA FINANCE NV 144A 4.441% 04/24/2023 DD 04/24/18			920,000.000	956,367.71
SYNGENTA FINANCE NV 144A 4.892% 04/24/2025 DD 04/24/18			2,723,000.000	2,841,868.70
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			387,000.000	388,737.63
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	703,800.00
SYSCO CORP 4.500% 04/01/2046 DD 04/01/16			215,000.000	233,384.98
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			1,216,000.000	1,244,880.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			974,000.000	1,002,099.90
T-MOBILE USA INC 5.125% 04/15/2025 DD 03/16/17			152,000.000	158,198.56
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			2,628,000.000	2,811,960.00
T-MOBILE USA INC 6.000% 04/15/2024 DD 04/01/16			926,000.000	965,355.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			344,000.000	357,244.00
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			3,180,000.000	3,437,770.80
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	654,480.00
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	418,190.00
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	2,392,570.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			765,532.130	662,185.29
TACALA 1/18 COV-LITE TL 0.000% 01/31/2025 DD 01/18/18			887,017.680	875,929.96
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,655,800.000	2,794,459.32
TALEN ENERGY SUPPLY LLC 144A 7.250% 05/15/2027 DD 05/21/19			275,000.000	281,875.00
TALEN ENERGY SUPPLY LLC 6.500% 06/01/2025 DD 12/01/15			250,000.000	209,375.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			990,000.000	1,001,137.50
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			400,000.000	413,000.00
TAMKO BUILDING 4/19 COV-LITE T 0.000% 05/29/2026 DD 04/23/19			360,000.000	358,650.00
TARGA RESOURCES PARTNERS 144A 6.500% 07/15/2027 DD 01/17/19			232,000.000	253,170.00
TARGA RESOURCES PARTNERS 144A 6.875% 01/15/2029 DD 01/17/19			876,000.000	971,212.44
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	299,000.00
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,953,000.000	2,960,382.50
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	521,412.50
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			1,970,000.000	2,038,950.00
TARGA RESOURCES PARTNERS LP / 5.875% 04/15/2026 DD 04/12/18			1,750,000.000	1,855,000.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	120,802.50
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,517,000.000	1,592,850.00
TAYLOR MORRISON COMMUNITIES IN 6.625% 05/15/2022 DD 05/18/17			164,000.000	169,535.00
TCF AUTO RECEIVABLE 2A A4 144A 2.550% 04/15/2021 DD 11/25/15			110,935.940	110,916.87
TCI-FLATIRON CLO 20 1A ER 144A VAR RT 07/17/2028 DD 03/05/19			1,000,000.000	1,001,892.40
TCI-SYMPHONY CLO 201 1A A 144A VAR RT 10/13/2029 DD 09/29/16			500,000.000	501,155.56
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			430,000.000	503,177.37
TEAM HEALTH 1/17 COV-LITE TL 0.000% 02/06/2024 DD 11/01/16			736,780.960	651,130.17
TECHNIPFMC PLC 3.450% 10/01/2022 DD 04/01/18			223,000.000	227,584.27
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			2,351,000.000	2,500,876.25
TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17			367,397.940	346,963.27
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			437,000.000	445,740.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			422,000.000	436,770.00
TELENET 5/18 (USD) AN TL			580,000.000	573,370.60
TELESAT CANADA 2/17 TLB			1,281,345.970	1,265,867.31

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TELUS CORP 4.300% 06/15/2049 DD 05/28/19			190,000.000	201,710.71
TEMPO ACQUISITION 5/17 COV-LITE TLB			2,034,507.370	2,024,762.08
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			845,000.000	870,350.00
TENCENT HOLDINGS LTD 144A 2.985% 01/19/2023 DD 01/19/18			700,000.000	705,607.00
TENCENT HOLDINGS LTD 144A 3.280% 04/11/2024 DD 04/11/19			2,485,000.000	2,536,960.66
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			1,248,000.000	1,291,680.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13			665,000.000	675,806.25
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			3,149,000.000	3,188,362.50
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17			622,000.000	625,110.00
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			1,286,000.000	1,290,822.50
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01			200,000.000	176,500.00
TENET HEALTHCARE CORP 7.000% 08/01/2025 DD 06/14/17			282,000.000	280,942.50
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			416,000.000	436,280.00
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			220,000.000	294,000.30
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			795,000.000	1,001,056.45
TERMINALES PORTUARIOS EUR 144A 8.125% 04/01/2037 DD 04/18/12			0.028	0.03
TERMOCANDELARIA POWER LTD 144A 7.875% 01/30/2029 DD 01/30/19			500,000.000	547,500.00
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			885,000.000	883,893.75
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			1,285,000.000	1,289,818.75
TERVITA CORP 144A 7.625% 12/01/2021 DD 12/12/16			750,000.000	762,907.50
TESLA AUTO LEASE TRUS B E 144A 7.870% 06/20/2022 DD 12/19/18			3,719,300.000	3,876,478.36
TEVA PHARMACEUTICAL FINANCE CO 3.650% 11/10/2021 DD 11/10/11			122,000.000	117,425.00
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			97,000.000	96,872.36
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			915,000.000	933,831.94
TEXAS GAS TRANSMISSION LL 144A 4.500% 02/01/2021 DD 01/19/11			220,000.000	224,945.38
TEXTAINER MARINE CON 1A A 144A 4.110% 07/20/2043 DD 08/06/18			305,418.002	308,454.65
THARALDSON HOTEL PO THL F 144A VAR RT 11/11/2034 DD 02/05/18			0.004	0.00
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	280,448.10
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	583,608.01
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	535,439.83
THOMSON REUTERS 11/17 (IP&S) COV-LITE TL			1,057,022.870	1,058,914.94
TIBCO SOFTWARE 6/19 TLB			350,679.880	351,118.23
TIBCO SOFTWARE 7/17 COV-LITE TLB			530,478.180	530,976.83
TIBCO SOFTWARE INC 144A 11.375% 12/01/2021 DD 12/05/14			1,123,000.000	1,193,187.50
TICP CLO VI 2016-2 6A AR 144A VAR RT 01/15/2029 DD 06/20/19			1,900,000.000	1,900,000.00
TIERPOINT 4/17 COV-LITE TL			626,569.790	578,273.79
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07			815,000.000	941,650.78
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			160,000.000	189,599.00
TITAN INTERNATIONAL INC 6.500% 11/30/2023 DD 05/30/18			256,000.000	222,080.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TKC HOLDINGS 1/17 COV-LITE TLB			697,016.740	681,549.94
TNT CRANE 11/13 COV-LITE TL			518,478.160	490,288.50
TORONTO-DOMINION BANK/THE 2.650% 06/12/2024 DD 06/12/19			3,105,000.000	3,133,042.81
TORONTO-DOMINION BANK/THE 3.250% 06/11/2021 DD 06/12/18			790,000.000	805,650.76
TOWD POINT MORTGAG HY2 A1 144A VAR RT 05/25/2058 DD 04/30/19			977,730.960	985,839.87
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			911,215.250	912,755.94
TOWD POINT MORTGAGE 3 A1 144A VAR RT 05/25/2058 DD 06/01/18			783,486.990	812,662.40
TOWD POINT MORTGAGE 3 A1 144A VAR RT 07/25/2057 DD 07/01/17			302,216.430	303,095.97
TOWD POINT MORTGAGE 4 A1 144A VAR RT 06/25/2058 DD 08/01/18			1,764,173.690	1,790,819.24
TOWD POINT MORTGAGE 5 A1 144A VAR RT 02/25/2057 DD 10/30/17			1,725,072.030	1,720,089.16
TOYOTA AUTO LOAN EXT 1A A 144A 2.560% 11/25/2031 DD 06/19/19			1,253,000.000	1,267,683.66
TPF 9/14 COV-LITE TL 0.000% 10/02/2023 DD 09/11/14			268,279.540	267,608.84
TPG REAL ESTATE FIN FL2 A 144A VAR RT 11/15/2037 DD 11/29/18			800,000.000	802,577.36
TRADE ME 5/19 COV-LITE TL			695,000.000	694,131.25
TRADER 3/17 TL			296,205.080	294,724.06
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			965,000.000	1,020,153.95
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			935,000.000	935,039.34
TRANSCANADA PIPELINES LTD VAR RT 05/15/2067 DD 05/03/07			2,439,000.000	1,881,078.75
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17			450,000.000	432,178.88
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			1,680,000.000	1,662,292.80
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			1,315,000.000	1,349,716.00
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			1,565,000.000	1,998,195.46
TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18			532,720.859	521,176.80
TRANSDIGM 5/18 COV-LITE TLE 0.000% 05/30/2025 DD 05/01/18			673,584.135	657,303.61
TRANSDIGM 5/18 COV-LITE TLF			2,078,304.530	2,038,692.05
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			3,101,000.000	3,263,802.50
TRANSDIGM INC 144A 7.500% 03/15/2027 DD 02/13/19			1,143,000.000	1,193,006.25
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			429,000.000	433,290.00
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,398,000.000	2,415,985.00
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			2,089,000.000	2,113,023.50
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,883,000.000	1,812,387.50
TRANSNET SOC LTD 144A 4.000% 07/26/2022 DD 07/26/12			400,000.000	399,776.00
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			507,465.000	515,711.31
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			819,315.000	843,894.45
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			876,000.000	925,822.51
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			1,014,000.000	1,015,267.50
TRANSPORTADORA DE GAS DEL 144A 6.750% 05/02/2025 DD 05/02/18			200,000.000	193,002.00
TRANSUNION 6/18 INCREMENTAL TLB4			614,712.500	612,714.69
TRANSUNION 8/17 COV-LITE TLB3			1,319,008.570	1,315,948.47

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TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	280,120.00
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			393,262.431	277,250.01
TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17			1,113,375.000	1,099,056.99
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15			445,000.000	459,329.00
TRIBUNE 1/17 TLB			543,203.660	541,959.72
TRIBUNE 6/15 TL			43,582.740	43,514.75
TRIBUNE MEDIA CO 5.875% 07/15/2022 DD 01/15/16			1,105,000.000	1,124,227.00
TRICORBRAUN 11/16 COV-LITE TL			493,981.770	485,460.59
TRIMARK 9/17 COV-LITE TL			990,684.640	818,969.27
TRIMBLE INC 4.150% 06/15/2023 DD 06/15/18			423,000.000	437,790.26
TRIMBLE INC 4.750% 12/01/2024 DD 11/24/14			151,000.000	158,761.29
TRINSEO 5/18 COV-LITE TL			712,928.040	704,315.87
TRIUMPH GROUP INC 4.875% 04/01/2021 DD 02/26/13			138,000.000	135,930.00
TRONOX FINANCE 9/17 COV-LITE TLB			965,734.117	955,217.27
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	83,210.00
TTM TECHNOLOGIES 9/17 COV-LITE TL			549,646.700	544,496.51
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			5,138,000.000	5,054,250.60
TURKEY GOVERNMENT INTERNATIONA 7.500% 11/07/2019 DD 05/07/09			402,000.000	406,482.30
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			750,000.000	705,000.00
TXU/TCEH 10/16 COV-LITE TLB			1,289,917.390	1,287,505.25
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			3,010,000.000	2,998,594.93
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			5,325,000.000	5,587,713.88
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			10,075,000.000	10,561,433.60
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			5,595,000.000	5,984,027.34
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			35,000.000	37,456.83
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			1,405,000.000	1,540,834.96
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			9,015,000.000	9,901,005.46
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			570,000.000	623,326.17
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			2,205,000.000	2,414,905.66
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			16,225,000.000	18,092,142.49
U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18			6,780,000.000	7,607,901.60
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			2,695,000.000	3,172,415.04
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			5,570,000.000	6,723,381.62
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			570,000.000	701,678.90
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			3,145,000.000	4,126,461.13
U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08			5,160,000.000	6,821,076.55
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			2,540,000.000	3,391,693.75
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11			425,000.000	594,684.57
U S TREASURY NOTE 1.500% 02/28/2023 DD 02/29/16			8,580,000.000	8,511,292.99

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As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			4,805,000.000	4,682,810.34
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			15,890,000.000	15,657,856.96
U S TREASURY NOTE 1.625% 06/30/2021 DD 06/30/19			19,095,000.000	19,050,991.95
U S TREASURY NOTE 1.750% 05/15/2023 DD 05/15/13			8,260,000.000	8,264,517.23
U S TREASURY NOTE 1.750% 06/15/2022 DD 06/15/19			3,680,000.000	3,685,175.01
U S TREASURY NOTE 1.750% 06/30/2024 DD 06/30/19			15,455,000.000	15,448,359.14
U S TREASURY NOTE 1.875% 01/31/2022 DD 01/31/17			4,210,000.000	4,224,800.76
U S TREASURY NOTE 1.875% 04/30/2022 DD 04/30/17			3,575,000.000	3,589,383.80
U S TREASURY NOTE 2.000% 02/15/2025 DD 02/15/15			5,080,000.000	5,131,593.75
U S TREASURY NOTE 2.000% 04/30/2024 DD 04/30/17			1,410,000.000	1,425,366.80
U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17			17,985,000.000	18,196,464.21
U S TREASURY NOTE 2.000% 11/15/2026 DD 11/15/16			4,015,000.000	4,045,583.02
U S TREASURY NOTE 2.000% 11/30/2022 DD 11/30/15			7,990,000.000	8,062,097.29
U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17			15,102,000.000	15,354,486.57
U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15			4,320,000.000	4,392,900.01
U S TREASURY NOTE 2.125% 05/31/2021 DD 05/31/19			27,194,000.000	27,378,834.36
U S TREASURY NOTE 2.125% 05/31/2026 DD 05/31/19			10,776,000.000	10,956,161.26
U S TREASURY NOTE 2.125% 12/31/2022 DD 12/31/15			8,525,000.000	8,641,219.71
U S TREASURY NOTE 2.250% 02/15/2021 DD 02/15/18			10,000.000	10,067.97
U S TREASURY NOTE 2.250% 03/31/2026 DD 03/31/19			7,661,000.000	7,850,130.94
U S TREASURY NOTE 2.250% 04/15/2022 DD 04/15/19			16,470,000.000	16,702,252.70
U S TREASURY NOTE 2.250% 04/30/2021 DD 04/30/14			14,784,000.000	14,908,162.54
U S TREASURY NOTE 2.250% 04/30/2024 DD 04/30/19			16,529,000.000	16,904,130.78
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			6,675,000.000	6,836,920.89
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			11,780,000.000	12,054,253.13
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			15,675,000.000	16,052,791.95
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			5,390,000.000	5,518,012.50
U S TREASURY NOTE 2.250% 12/31/2024 DD 12/31/17			1,530,000.000	1,566,098.44
U S TREASURY NOTE 2.375% 02/29/2024 DD 02/28/19			21,569,000.000	22,176,470.62
U S TREASURY NOTE 2.375% 04/15/2021 DD 04/15/18			2,980,000.000	3,010,265.63
U S TREASURY NOTE 2.375% 04/30/2026 DD 04/30/19			8,068,000.000	8,331,470.63
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19			22,999,000.000	23,767,130.73
U S TREASURY NOTE 2.375% 08/15/2024 DD 08/15/14			600,000.000	617,578.13
U S TREASURY NOTE 2.500% 01/31/2021 DD 01/31/19			28,829,000.000	29,130,803.59
U S TREASURY NOTE 2.500% 01/31/2024 DD 01/31/19			17,794,000.000	18,377,865.63
U S TREASURY NOTE 2.500% 02/15/2022 DD 02/15/19			2,930,000.000	2,987,569.93
U S TREASURY NOTE 2.500% 02/28/2021 DD 02/28/19			22,301,000.000	22,549,272.79
U S TREASURY NOTE 2.500% 06/30/2020 DD 06/30/18			3,035,000.000	3,050,886.34
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			10,794,000.000	11,382,610.32

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 2.625% 05/15/2021 DD 05/15/18			6,125,000.000	6,219,506.85
U S TREASURY NOTE 2.625% 07/15/2021 DD 07/15/18			15,135,000.000	15,396,906.49
U S TREASURY NOTE 2.625% 08/31/2020 DD 08/31/18			20,635,000.000	20,804,272.21
U S TREASURY NOTE 2.625% 12/31/2023 DD 12/31/18			15,321,000.000	15,897,931.41
U S TREASURY NOTE 2.750% 04/30/2023 DD 04/30/18			890,000.000	923,375.00
U S TREASURY NOTE 2.750% 07/31/2023 DD 07/31/18			14,050,000.000	14,606,511.79
U S TREASURY NOTE 2.750% 08/15/2021 DD 08/15/18			6,325,000.000	6,455,700.18
U S TREASURY NOTE 2.750% 11/30/2020 DD 11/30/18			7,545,000.000	7,639,312.50
U S TREASURY NOTE 2.875% 05/31/2025 DD 05/31/18			7,295,000.000	7,724,436.15
U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18			15,000,000.000	16,119,140.70
U S TREASURY NOTE 2.875% 10/31/2023 DD 10/31/18			17,960,000.000	18,802,576.52
U S TREASURY NOTE 2.875% 11/15/2021 DD 11/15/18			10,045,000.000	10,309,465.96
U.S. RENAL CARE 6/19 TLB			715,000.000	700,814.40
U.S.I. 8/17 INCREMENTAL TLB			644,496.110	627,578.08
UBER 6/18 COV-LITE TLB			354,594.000	354,076.30
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			1,778,000.000	1,893,783.36
UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17			2,532,000.000	2,534,299.86
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			1,557,000.000	1,746,502.47
UBS COMMERCIAL MOR NYCH G 144A VAR RT 02/15/2032 DD 02/26/18			1,415,000.000	1,436,225.00
UBS COMMERCIAL MORTGAGE C8 A2 3.713% 02/15/2051 DD 02/01/18			7,414,000.000	7,730,622.29
UBS GROUP AG 144A 2.650% 02/01/2022 DD 08/10/16			792,000.000	795,932.23
UBS GROUP AG 144A 3.491% 05/23/2023 DD 03/23/17			381,000.000	390,592.38
UBS GROUP FUNDING SWITZER 144A VAR RT 05/23/2023 DD 03/23/17			950,000.000	959,563.44
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,906,384.78
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12			2,156,000.000	2,098,178.24
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,146,361.95
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,886,066.32
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	730,320.00
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,623,221.790	340,876.58
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	3,056,764.27
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	246,308.90
ULTIMATE SOFTWARE 3/19 0.000% 04/08/2026 DD 03/28/19			1,629,000.000	1,631,036.25
UNIFRAX 11/18 (USD) COV-LITE 0.000% 12/31/2021 DD 10/16/18			1,326,675.000	1,289,713.84
UNIFRAX 11/18 2ND LIEN 0.000% 11/05/2026 DD 11/05/18			305,000.000	291,750.80
UNION ELECTRIC CO 3.500% 03/15/2029 DD 03/06/19			270,000.000	286,061.17
UNION PACIFIC CORP 4.800% 09/10/2058 DD 06/08/18			465,000.000	540,973.14
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			111,062.110	114,405.08
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			722,205.010	738,079.37
UNITED KINGDOM GILT REGS 3.750% 09/07/2020			525,000.000	692,268.30



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UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			1,185,000.000	1,209,588.75
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			228,000.000	231,705.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			2,705,000.000	2,759,100.00
UNITED RENTALS NORTH AMERICA I 5.250% 01/15/2030 DD 05/10/19			250,000.000	256,875.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			3,006,000.000	3,163,815.00
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,597,000.000	1,700,805.00
UNITED RENTALS NORTH AMERICA I 6.500% 12/15/2026 DD 10/30/18			975,000.000	1,055,437.50
UNITED TECHNOLOGIES CORP 1.950% 11/01/2021 DD 11/01/16			725,000.000	719,162.01
UNITED TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18			2,762,000.000	3,034,337.51
UNITED TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18			320,000.000	373,168.29
UNITEDHEALTH GROUP INC 2.375% 10/15/2022 DD 10/25/17			670,000.000	671,973.69
UNITEDHEALTH GROUP INC 3.500% 02/15/2024 DD 12/17/18			1,315,000.000	1,378,503.73
UNITEDHEALTH GROUP INC 3.500% 06/15/2023 DD 06/19/18			1,895,000.000	1,975,388.44
UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18			205,000.000	227,742.42
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11			320,000.000	364,785.14
UNITYMEDIA 6/17 COV-LITE TLB 0.000% 09/30/2025 DD 06/08/17			340,000.000	338,867.80
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			1,477,000.000	1,536,449.25
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			2,098,000.000	2,160,940.00
UNIVAR 11/17 (USD) COV-LITE TLB3			532,785.490	530,952.71
UNIVERSAL HEALTH SERVICES 144A 4.750% 08/01/2022 DD 08/07/14			1,180,000.000	1,190,325.00
UNIVERSAL HOSPITAL/AGILITI 0.000% 10/18/2025 DD 10/04/18			575,000.000	572,843.75
UNIVERSAL SERVICES 10/18 INCREMENTAL COV-LITE TL			294,262.500	293,803.45
UNIVERSAL SERVICES 7/15 COV-LITE TL			1,154,476.360	1,151,832.60
UNIVISION 3/17 C5 COV-LITE TL			1,647,286.630	1,566,470.75
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			88,000.000	89,375.44
UPC FINANCING 10/17 (USD) AR TL			258,202.530	257,828.14
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US BANCORP 0.850% 06/07/2024			1,050,000.000	1,235,301.07
US BANCORP 3.150% 04/27/2027 DD 04/27/17			1,230,000.000	1,277,854.17
US BANCORP 3.375% 02/05/2024 DD 02/04/19			689,000.000	720,957.01
US BANCORP 3.600% 09/11/2024 DD 09/11/14			642,000.000	674,178.22
US BANK NA/CINCINNATI OH 2.050% 10/23/2020 DD 10/24/17			20,000.000	19,965.10
US BANK NA/CINCINNATI OH 2.650% 05/23/2022 DD 05/23/19			4,885,000.000	4,954,675.49
US BANK NA/CINCINNATI OH 2.800% 01/27/2025 DD 01/27/15			528,000.000	538,973.04
US BANK NA/CINCINNATI OH 3.000% 02/04/2021 DD 02/04/19			1,870,000.000	1,892,672.24
US BANK NA/CINCINNATI OH 3.450% 11/16/2021 DD 11/16/18			4,235,000.000	4,348,741.38
US FOODS 6/16 COV-LITE TLB			385,465.480	382,532.09
US INFRASTRUCTURE 6/17 TLB			679,302.957	673,644.36



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US SILICA 4/18 COV-LITE TLB 0.000% 12/31/2021 DD 04/04/18			222,575.000	208,664.07
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,902,090.005	7,852,412.80
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			43,992,915.000	43,743,865.39
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			96,384,455.000	96,092,972.02
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			29,665,350.000	29,697,848.09
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			85,911,457.497	86,603,588.55
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			30,934,597.498	31,473,192.97
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,657,600.000	6,709,234.02
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,326,478.000	6,367,296.31
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,701,555.000	12,673,770.34
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			11,248,322.000	11,256,670.40
USA COMPRESSION PARTNERS 144A 6.875% 09/01/2027 DD 03/07/19			675,000.000	708,824.25
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			681,000.000	720,089.40
UTEX INDUSTRIES 5/14 COV-LITE 2ND LIEN TL			73,000.000	65,943.09
UTEX INDUSTRIES 5/14 COV-LITE TLB			177,601.550	165,169.44
UTILITY ONE 4/17 COV-LITE TLB			328,692.980	329,514.72
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			790,877.150	689,051.72
VALE OVERSEAS LTD 4.375% 01/11/2022 DD 01/11/12			395,000.000	406,952.70
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			550,000.000	624,772.50
VALEANT 5/18 TLB 0.000% 06/02/2025 DD 05/10/18			447,547.714	447,270.24
VALERO ENERGY CORP 4.350% 06/01/2028 DD 06/01/18			1,484,000.000	1,582,867.42
VALERO ENERGY PARTNERS LP 4.375% 12/15/2026 DD 12/09/16			700,000.000	751,047.30
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			652,000.000	650,370.00
VALVOLINE INC 5.500% 07/15/2024 DD 07/15/17			877,000.000	903,310.00
VANTIV 5/18 COV-LITE TLB4 0.000% 08/09/2024 DD 05/30/18			351,450.000	351,070.44
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			689,000.000	707,079.36
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14			1,066,000.000	1,131,946.83
VERICREST OPPORTU NPL3 A1 144A VAR RT 03/25/2049 DD 03/19/19			2,781,621.270	2,801,714.03
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			535,000.000	543,720.50
VERIZON COMMUNICATIONS INC 2.625% 08/15/2026 DD 08/01/16			380,000.000	377,533.70
VERIZON COMMUNICATIONS INC 3.500% 11/01/2024 DD 10/29/14			620,000.000	651,513.44
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			1,306,000.000	1,447,304.33
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			60,000.000	68,977.91
VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15			500,000.000	582,145.00
VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17			630,000.000	750,323.61
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			100,125.580	100,041.12
VERIZON OWNER TRUST 1A B 144A 2.450% 09/20/2021 DD 03/14/17			5,702,000.000	5,703,266.42
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			1,538,000.000	1,565,081.26
VERSCEND 8/18 TLB 0.000% 08/08/2025 DD 07/31/18			1,071,121.860	1,070,457.77

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			1,079,000.000	1,120,811.25	
VERTAFORE 5/18 TLB			946,850.000	908,578.32	
VERTIV 3/17 COV-LITE TLB			1,730,661.360	1,644,128.29	
VFH PARENT LLC / ORCHESTR 144A 6.750% 06/15/2022 DD 06/16/17			1,914,000.000	1,983,229.38	
VIACOM INC 4.375% 03/15/2043 DD 03/15/13			1,170,000.000	1,144,503.28	
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19			651,000.000	677,040.00	
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17			165,000.000	162,112.50	
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			905,000.000	916,312.50	
VIRGIN MEDIA 11/17 (USD) 0.000% 01/15/2026 DD 11/06/17			710,000.000	706,925.70	
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,215,000.000	2,292,502.85	
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			2,015,000.000	2,064,790.65	
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			766,000.000	793,767.50	
VIRGINIA ELECTRIC & POWER CO 2.750% 03/15/2023 DD 03/14/13			720,000.000	730,219.13	
VIRTU 1/19 TLB			106,333.330	106,466.25	
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			9,275.000	9,259.97	
VISTRA ENERGY CORP 7.625% 11/01/2024 DD 05/01/15			659,000.000	696,879.32	
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			5,139,000.000	5,169,231.08	
VISTRA OPERATIONS CO LLC 144A 4.300% 07/15/2029 DD 06/11/19			2,510,000.000	2,544,537.60	
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			3,148,000.000	3,262,115.00	
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,812,000.000	1,913,925.00	
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			2,624,000.000	2,778,160.00	
VIVID SEATS 6/17 COV-LITE TLB			1,107,396.920	1,094,938.71	
VIZIENT 4/19 TLB 0.000% 12/31/2022 DD 04/04/19			588,000.000	586,947.48	
VMWARE INC 2.950% 08/21/2022 DD 08/21/17			1,995,000.000	2,011,041.97	
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			1,270,000.000	1,287,462.50	
VODAFONE GROUP PLC 3.750% 01/16/2024 DD 05/30/18			1,760,000.000	1,840,147.20	
VODAFONE GROUP PLC 4.875% 06/19/2049 DD 06/19/19			255,000.000	267,944.15	
VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18			210,000.000	228,439.16	
VODAFONEZIGGO 1/17 (USD) TLE			460,000.000	450,275.60	
VOLT LXXI LLC NPL7 A1A 144A VAR RT 09/25/2048 DD 10/04/18			2,686,780.048	2,707,419.89	
VOLT LXXV LLC NPL1 A1A 144A VAR RT 01/25/2049 DD 01/28/19			2,877,093.700	2,915,957.19	
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	939,503.30	
VOYA CLO 2016-2 LTD 2A A2 144A VAR RT 07/19/2028 DD 07/19/16			520,000.000	520,572.05	
VULCAN MATERIALS CO VAR RT 03/01/2021 DD 02/23/18			3,727,000.000	3,729,832.52	
VULCAN MATERIALS CO VAR RT 06/15/2020 DD 06/15/17			630,000.000	630,056.98	
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			2,761,439.530	2,782,150.32	
WABASH NATIONAL 11/17 COV-LITE TLB			233,595.690	233,158.87	
WABTEC CORP VAR RT 09/15/2021 DD 09/14/18			227,000.000	226,350.12	
WACHOVIA BANK COMMERCIAL C24 C VAR RT 03/15/2045 DD 03/01/06			928,900.000	927,570.56	

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WACHOVIA BANK COMMERCIAL C24 D VAR RT	03/15/2045 DD	03/01/06	1,445,000.000	1,428,915.42
WAIKIKI BEACH HOTEL WBM A 144A VAR RT	12/15/2033 DD	02/20/19	472,000.000	469,262.21
WALMART INC 2.550% 04/11/2023 DD	04/11/13		1,215,000.000	1,232,524.69
WALMART INC 2.850% 07/08/2024 DD	04/23/19		1,165,000.000	1,203,623.40
WARNER MUSIC 6/18 COV-LITE TLF			1,055,000.000	1,039,702.50
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			135,391.130	132,683.31
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			773,091.040	757,629.22
WASTE MANAGEMENT INC 2.950% 06/15/2024 DD	05/22/19		320,000.000	329,847.92
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD	02/01/18		915,000.000	935,587.50
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD	03/22/13		252,000.000	255,780.00
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD	09/17/14		1,599,000.000	1,668,886.48
WEA FINANCE LLC 144A 3.150% 04/05/2022 DD	04/05/17		1,908,000.000	1,939,597.04
WEA FINANCE LLC 144A 3.500% 06/15/2029 DD	06/10/19		2,425,000.000	2,448,935.92
WEB.COM 8/18 TL 0.000% 10/10/2025 DD	09/05/18		1,031,347.030	1,015,876.83
WEC ENERGY GROUP INC 3.375% 06/15/2021 DD	06/07/18		2,205,000.000	2,248,271.58
WEC ENERGY GROUP INC VAR RT	05/15/2067 DD	05/11/07	2,567,000.000	2,117,775.00
WEIBO CORP 3.500% 07/05/2024 DD	07/05/19		525,000.000	527,178.22
WELBILT INC 9.500% 02/15/2024 DD	08/15/16		169,000.000	182,942.50
WELLCARE HEALTH PLANS INC 144A 5.375% 08/15/2026 DD	08/13/18		464,000.000	491,840.00
WELLCARE HEALTH PLANS INC 5.250% 04/01/2025 DD	03/22/17		774,000.000	806,895.00
WELLS FARGO & CO 2.500% 03/04/2021 DD	03/04/16		2,722,000.000	2,727,936.74
WELLS FARGO & CO 2.625% 07/22/2022 DD	07/24/17		1,055,000.000	1,062,614.72
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	793,654.91
WELLS FARGO & CO 3.750% 01/24/2024 DD	01/24/19		492,000.000	517,269.47
WELLS FARGO & CO VAR RT	06/17/2027 DD	06/17/19	1,025,000.000	1,044,572.99
WELLS FARGO & CO VAR RT	07/26/2021 DD	07/25/16	125,000.000	126,514.41
WELLS FARGO & CO VAR RT	07/27/2021		1,790,000.000	1,270,735.60
WELLS FARGO BANK NA VAR RT	07/23/2021 DD	07/23/18	5,745,000.000	5,799,902.61
WELLS FARGO COMMERC C32 D 144A VAR RT	01/15/2059 DD	02/01/16	797,000.000	737,552.24
WELLS FARGO COMMERC LC5 F 144A VAR RT	10/15/2045 DD	09/01/12	2,574,000.000	2,232,605.24
WELLS FARGO COMMERC SMP A 144A VAR RT	12/15/2034 DD	12/21/17	1,340,000.000	1,338,326.21
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD	11/01/15		800,000.000	852,641.60
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD	05/01/16		1,043,000.000	1,072,122.22
WELLS FARGO COMMERCIAL C42 A4 3.589% 12/15/2050 DD	12/01/17		1,208,000.000	1,282,213.48
WELLS FARGO COMMERCIAL C49 A4 3.760% 03/15/2052 DD	03/01/19		338,000.000	364,062.03
WELLS FARGO COMMERCIAL LC12 A4 VAR RT	07/15/2046 DD	07/01/13	739,247.000	789,919.43
WELLS FARGO COMMERCIAL LC25 A4 3.640% 12/15/2059 DD	12/01/16		920,000.000	977,587.31
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD	11/01/13		1,529,000.000	1,192,620.00
WELLTOWER INC 4.500% 01/15/2024 DD	10/07/13		68,000.000	73,021.63

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ALL KR2 AND KR3 - KR2GALLKRS00

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WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			1,111,000.000	1,138,775.00
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	208,403.84
WEST CORP 10/17 COV-LITE TL			979,193.410	912,285.12
WEST CORP 3/18 INCREMENTAL 0.000% 10/10/2024 DD 03/28/18			215,884.680	198,074.20
WESTERN MIDSTREAM OPERATING LP 3.950% 06/01/2025 DD 06/04/15			855,000.000	850,130.21
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18			200,000.000	185,553.75
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			291,000.000	308,086.29
WESTINGHOUSE/BROOKFIELD WEC 0.000% 08/01/2025 DD 07/10/18			1,072,312.500	1,069,631.72
WESTLAKE AUTOMOBIL 1A A2A 144A 3.060% 05/16/2022 DD 02/20/19			2,845,000.000	2,859,536.24
WESTLAKE AUTOMOBIL 2A A2A 144A 2.570% 02/15/2023 DD 06/17/19			1,759,000.000	1,760,909.22
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19			1,355,000.000	1,358,834.65
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			758,000.000	760,578.11
WESTPAC BANKING CORP 2.750% 01/11/2023 DD 12/11/17			245,000.000	248,203.90
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,017,085.15
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	792,204.78
WEX INC 144A 4.750% 02/01/2023 DD 01/30/13			525,000.000	527,625.00
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			689,601.020	308,597.36
WF RR3 COLLAPSE LLC 10.278% 07/15/2041 DD 07/01/16			702,442.100	702,442.10
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			103,563.490	191,972.65
WFRBS COMMERCIAL MO C14 D 144A VAR RT 06/15/2046 DD 06/01/13			294,000.000	278,947.96
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13			4,726,000.000	3,797,779.58
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	959,326.25
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	220,272.50
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	430,500.00
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			6,919,000.000	5,547,497.14
WFRBS COMMERCIAL MOR C4 E 144A VAR RT 06/15/2044 DD 08/01/11			1,159,000.000	1,150,861.16
WFRBS COMMERCIAL MOR C4 F 144A VAR RT 06/15/2044 DD 08/01/11			972,000.000	777,099.52
WFRBS COMMERCIAL MORTGA C12 AS 3.560% 03/15/2048 DD 03/01/13			7,536,000.000	7,778,611.72
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	889,779.74
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,558,512.33
WFRBS COMMERCIAL MORTGA C21 A4 3.410% 08/15/2047 DD 08/01/14			7,566,000.000	7,893,647.90
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,266,708.61
WGL HOLDINGS INC VAR RT 03/12/2020 DD 03/14/18			172,000.000	171,545.17
WGL HOLDINGS INC VAR RT 11/29/2019 DD 11/29/17			1,750,000.000	1,748,579.55
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	324,195.97
WHEELABRATOR TECHNOLOGIES 10/14 TLB			1,823,499.570	1,822,204.89
WHEELABRATOR TECHNOLOGIES 10/14 TLC			245,522.590	245,348.27
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			756,889.110	749,320.22
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13			645,000.000	649,837.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WIDOPENWEST 6/17 TLB			2,355,685.890	2,297,971.59
WILLIAM LYON HOMES INC 7.000% 08/15/2022 DD 08/11/14			1,087,000.000	1,091,076.25
WILLIAMS COS INC/THE 3.600% 03/15/2022 DD 03/03/15			1,655,000.000	1,698,307.12
WILLIAMS COS INC/THE 4.300% 03/04/2024 DD 03/04/14			535,000.000	567,516.44
WILLIAMS COS INC/THE 4.500% 11/15/2023 DD 11/15/13			172,000.000	183,672.45
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			2,207,000.000	2,378,136.34
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	176,640.91
WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10			2,075,000.000	2,520,591.29
WILLIAMS COS INC/THE 7.875% 09/01/2021 DD 08/21/01			94,000.000	104,279.43
WILLIS TOWERS WATSON PLC 5.750% 03/15/2021 DD 03/17/11			150,000.000	157,525.82
WIND TRE SPA 144A 5.000% 01/20/2026 DD 11/03/17			2,154,000.000	2,085,072.00
WORLD FINANCIAL NETWORK CR A A 3.070% 12/16/2024 DD 02/28/18			3,527,000.000	3,574,565.82
WORLD FINANCIAL NETWORK CR C A 3.550% 08/15/2025 DD 11/07/18			2,186,000.000	2,253,237.20
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18			371,000.000	382,282.55
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			2,126,000.000	2,149,243.56
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			200,000.000	204,922.06
WORLD OMNI AUTO RECEIVABL D A4 3.440% 12/16/2024 DD 10/17/18			410,000.000	427,548.33
WORLD OMNI SELECT AU 1A B 144A 3.680% 07/15/2023 DD 11/14/18			172,000.000	176,063.88
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			620,000.000	641,497.38
WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17			1,239,993.090	1,235,863.92
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			1,489,000.000	1,528,086.25
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18			2,518,000.000	2,615,572.50
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			394,000.000	410,745.00
WRIGHT EXPRESS 5/19 TLB3			261,477.260	258,909.55
WRKCO INC 4.650% 03/15/2026 DD 12/03/18			590,000.000	641,759.84
WSA (DELTA) GLENCAR VIII			5,336,762.734	5,879,927.66
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			855,700.000	852,131.73
WYNDHAM DESTINATIONS INC 5.625% 03/01/2021 DD 03/01/11			215,000.000	221,987.50
WYNDHAM HOTELS 5/18 COV-LITE TLB			521,962.500	520,088.65
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			190,000.000	189,525.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			1,059,000.000	1,093,735.20
XCEL ENERGY INC 2.400% 03/15/2021 DD 03/08/16			1,833,000.000	1,832,285.90
XPLORNET 9/16 TL			911,793.288	910,653.54
XPO LOGISTICS 3/19 INCREMENTAL TLB1			110,000.000	110,039.60
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			1,719,000.000	1,753,380.00
YUM BRANDS 3/18 TLB			912,563.530	908,995.41
ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			1,027,000.000	1,046,389.76
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15			1,070,000.000	1,094,075.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,238,000.000	1,262,698.10

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZEBRA 5/18 COV-LITE TLB			193,958.434	194,067.06
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			1,071,000.000	1,130,574.38
ZF NORTH AMERICA CAPITAL 144A 4.000% 04/29/2020 DD 04/29/15			450,000.000	452,283.33
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			435,000.000	443,307.03
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			786,000.000	812,279.68
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,684,000.000	1,688,210.00
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			2,379,000.000	2,419,942.59
ZIMMER BIOMET HOLDINGS INC 3.700% 03/19/2023 DD 03/19/18			171,000.000	176,459.28
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19			557,000.000	567,360.01
ZIONS BANCORP NA VAR RT 12/31/2049 DD 05/21/13			1,440,000.000	1,425,600.00
ZOETIS INC 3.900% 08/20/2028 DD 08/20/18			345,000.000	367,646.15
ZUFFA 4/19 TL			2,100,367.450	2,094,738.47
<b>FUTURES CONTRACTS</b>			<b>18.000</b>	<b>-15,231.10</b>
E-MINI RUSS 2000 FUTURE (CME) EXP SEP 19			140.000	255,074.76
US 10YR NOTE FUTURE (CBT) EXP SEP 19			-36.000	-86,520.10
US 2YR NOTE FUTURE (CBT) EXP SEP 19			830.000	1,024,459.04
US 5YR NOTE FUTURE (CBT) EXP SEP 19			-801.000	-1,096,080.45
US LONG BOND FUTURE (CBT) EXP SEP 19			-111.000	-87,571.83
US ULTRA BOND (CBT) EXP SEP 19			-4.000	-24,592.52
<b>NATURAL RESOURCES</b>			<b>156,980,491.530</b>	<b>156,980,491.53</b>
BTG PACTUAL BRAZIL TIMBERLAND IB LP			34,814,533.520	34,814,533.52
KAYNE ANDERSON ENER FD VII LP			85,219,876.000	85,219,876.00
TAURUS MINING FINANCE FD LLC			36,946,082.010	36,946,082.01
<b>OTHER</b>			<b>41,537,113.859</b>	<b>486,814,974.43</b>
PIMCO ALL ASSET FUND-INST			41,537,113.859	486,814,974.43
<b>PREFERRED SECURITIES</b>			<b>19,684,790.000</b>	<b>88,052,541.09</b>
AES GENER SA 144A VAR RT 03/26/2079 DD 03/26/19			835,000.000	890,953.35
ALGONQUIN POWER & UTILITIES CO PFD 6.200% CUMULATIVE			15,017.000	387,138.26
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			60,791.000	1,565,171.74
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			36,054.000	972,015.84
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			12,901.000	350,262.15
ARMADA HOFFLER PROPERTIES INC PFD 6.750% CUMULATIVE			12,768.000	334,521.60
AUSNET SERVICES HOLDINGS REGS VAR RT 03/17/2076			835,000.000	872,541.57
BNSF FUNDING TRUST I VAR RT 12/15/2055 DD 12/15/05			595,000.000	653,756.25
BROOKFIELD PROPERTY PARTNERS L PFD 6.500% CUMULATIVE			49,018.000	1,235,743.78
BROOKFIELD PROPERTY REIT INC PFD 6.375% CUMULATIVE			25,378.000	629,120.62
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			23,480.000	458,190.16
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			41,713.000	333,704.00
CEDAR REALTY TRUST INC PFD 6.500% CUMULATIVE			21,698.000	468,676.80



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			10,396.000	255,741.60
CIA DE TRANSMISSAO DE ENERGIA			21,385.000	138,153.13
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			34,656.000	914,571.84
CMS ENERGY CORP PFD 5.875% CUMULATIVE			22,831.000	605,706.43
COLONY CAPITAL INC PFD 7.125% CUMULATIVE			55,571.000	1,197,653.75
COLONY CAPITAL INC PFD 7.150% CUMULATIVE			1,542.000	33,692.70
COLONY CAPITAL INC PFD 7.500% CUMULATIVE			7,942.000	179,886.30
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			405,000.000	412,587.28
DIGITAL REALTY TRUST INC PFD 5.250% CUMULATIVE			23,519.000	583,976.77
DIGITAL REALTY TRUST INC PFD 5.850% CUMULATIVE			34,450.000	898,111.50
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			70,570.000	1,820,706.00
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			24,770.000	632,873.50
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			48,239.000	1,252,284.44
DTE ENERGY CO PFD 5.250% NOT APPLICABLE			23,985.000	615,455.10
DTE ENERGY CO PFD 6.000% CUMULATIVE			34,688.000	941,779.20
DUKE ENERGY CORP PFD 5.750% CUMULATIVE			38,650.000	1,021,133.00
ENERGY TRANSFER OPERATING LP PFD 7.600% CUMULATIVE			15,301.000	381,453.93
ENERGY ARKANSAS LLC PFD 4.875% NOT APPLICABLE			28,878.000	738,699.24
ENERGY LOUISIANA LLC PFD 4.875% CUMULATIVE			11,300.000	290,410.00
EPR PROPERTIES PFD 5.750% CUMULATIVE			31,245.000	780,812.55
FIRST HORIZON BANK 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,392,000.00
GEORGIA POWER CO PFD 5.000% NON-CUMULATIVE			47,277.000	1,220,219.37
GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			4,884.000	123,369.84
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			100,327.000	2,404,995.37
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			19,905.000	497,226.90
INTEGRYS HOLDING INC PFD 6.000%			53,816.000	1,412,670.00
INVESTORS REAL ESTATE TRUST PFD 6.625% CUMULATIVE			52,332.000	1,316,149.80
KIMCO REALTY CORP PFD 5.250% CUMULATIVE			23,865.000	583,976.55
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			31,244.000	784,849.28
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			708.000	44,816.40
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			48,583.000	1,161,619.53
NATIONAL RETAIL PROPERTIES INC PFD 5.200% CUMULATIVE			12,877.000	314,070.03
NATIONAL RURAL UTILITIES COOPE PFD 5.500% CUMULATIVE			19,895.000	530,997.55
NATIONAL STORAGE AFFILIATES TR PFD 6.000% CUMULATIVE			34,544.000	892,962.40
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			11,135.000	275,702.60
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			34,929.000	916,886.25
NEXTERA ENERGY CAPITAL HOLDING PFD 5.650%			18,772.000	490,512.36
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06			1,432,000.000	1,183,490.72
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			24,708.000	611,028.84



## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NISOURCE INC PFD 6.500% CUMULATIVE			32,090.000	842,362.50
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			17,524.000	360,819.16
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			32,456.000	744,540.64
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PEBBLEBROOK HOTEL TRUST PFD 6.300% CUMULATIVE			34,095.000	855,102.60
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			33,870.000	896,200.20
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			44,983.000	1,145,267.18
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			1,760.000	34,641.05
PS BUSINESS PARKS INC PFD 5.200% CUMULATIVE			25,891.000	634,847.32
PS BUSINESS PARKS INC PFD 5.250% CUMULATIVE			19,585.000	485,316.30
PUBLIC STORAGE PFD 5.600% CUMULATIVE			25,590.000	670,202.10
ROYAL CAPITAL BV REGS VAR RT 12/31/2049			1,145,000.000	1,150,906.02
SAUL CENTERS INC PFD 6.125% CUMULATIVE			13,109.000	328,380.45
SEMPRA ENERGY PFD 5.750% CUMULATIVE			59,941.000	1,502,121.46
SITE CENTERS CORP PFD 6.375% CUMULATIVE			31,425.000	800,394.75
SK E&S CO LTD 144A VAR RT 12/31/2049 DD 11/26/14			540,000.000	535,275.00
SOUTHERN CO/THE PFD 5.250% CUMULATIVE			87,451.000	2,260,564.45
SPIRE INC PFD 5.900% CUMULATIVE			13,825.000	362,491.50
SSE PLC REGS VAR RT 09/16/2077			535,000.000	536,337.50
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			12,167.000	324,250.55
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,575.000	33,090.75
SUMMIT HOTEL PROPERTIES INC PFD 6.250% CUMULATIVE			49,060.000	1,260,842.00
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			15,928.000	400,907.76
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			36,477.000	931,987.35
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			7,563.000	206,091.75
SUNTRUST BANKS INC VAR RT 12/31/2049 DD 05/02/17			1,220,000.000	1,207,800.00
UMH PROPERTIES INC PFD 6.750% CUMULATIVE			30,766.000	776,841.50
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			14,917.000	388,289.51
URSTADT BIDDLE PROPERTIES INC PFD 6.250% CUMULATIVE			21,889.000	582,466.29
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			14,529.000	373,685.88
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,255,191.88
US BANCORP PFD 5.500% NON-CUMULATIVE			50,250.000	1,316,801.25
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			4,575,000.000	3,740,062.50
VOLKSWAGEN AG			70,771.000	11,945,644.87
VORNADO REALTY TRUST PFD 5.250% CUMULATIVE			55,493.000	1,360,688.36
WACHOVIA CAPITAL TRUST III VAR RT 12/31/2049 DD 02/01/06			5,210,000.000	5,212,396.60
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			49,799.000	1,307,721.74
ZIONS BANCORP NA PFD 6.950%			44,980.000	1,276,982.20
<b>PRIVATE EQUITY</b>			<b>2,873,330,395.974</b>	<b>2,893,390,954.03</b>

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERRA AGRI FUND II			30,467,119.600	30,467,119.60
AMERRA-KRS AGRI HOLDING CO LP			67,413,411.570	67,413,411.57
ARBOR INVESTMENTS II LP			2.000	2.00
ARCANO FUND LP			27,974,085.320	27,974,085.32
ARES SPECIAL SIT IV LP			33,861,648.790	33,861,648.79
BARINGS RE EUR VAL ADD I SCSP			47,288,369.310	53,851,994.97
BAY HILLS EMERGING PARTNERS I LP			21,727,336.000	21,727,336.00
BAY HILLS EMERGING PARTNERS II LP			73,041,140.000	73,041,140.00
BAY HILLS EMERGING PARTNERS III LP			107,892,559.600	107,892,559.60
BAY HILLS EMERGING PTNRS II-B LP			57,219,396.460	57,219,396.46
BDCM OPPORTUNITY FD IV LP			57,848,469.000	57,848,469.00
BLACKSTONE CAP PARTNERS VI LP			88,089,739.230	88,089,739.23
BLACKSTONE CAPITAL V LP			2,945,545.440	2,945,545.44
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			44,779.000	863,539.93
BSP PRIVATE CREDIT FUND			82,583,932.000	82,583,932.00
CERBERUS KRS LEVERED LOAN OPP			130,539,361.000	130,539,361.00
CM GROWTH CAPITAL PARTNERS LP			8,229,082.000	8,229,082.00
COLUMBIA CAP EQUITY PTRS IV			4,252,356.000	4,252,356.00
CRESTVIEW CAPITAL PARTNERS II LP			35,440,591.000	35,440,591.00
CRESTVIEW PARTNERS III LP			47,021,957.000	47,021,957.00
CVC CAPITAL PARTNERS VI LP			34,815,862.960	39,648,304.74
DAG VENTURE II			4,844,609.910	4,844,609.91
DAG VENTURES III LP			3,062,645.130	3,062,645.13
DAG VENTURES IV LP			63,334,599.880	63,334,599.88
DAG VENTURES V LP			52,906,545.780	52,906,545.78
DANIEL BOONE LLC			137,065,896.450	137,065,896.45
DCM VI LP			13,054,053.000	13,054,053.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			14,644,407.000	14,644,407.00
GREEN EQUITY INVESTORS IV LP			682,140.000	682,140.00
GREEN EQUITY INVESTORS V LP			52,020,609.000	52,020,609.00
GREEN EQUITY INVESTORS VI LP			61,958,870.830	61,958,870.83
GREEN EQUITY INVESTORS VII LP			31,951,983.510	31,951,983.51
GTCR FUND IX			153,991.000	153,991.00
H&F SPOCK I LP			7,007,545.000	7,007,545.00
HARVEST PARTNERS V LP			6,659,385.000	6,659,385.00
HARVEST PARTNERS VI LP			18,898,708.000	18,898,708.00
HARVEST PARTNERS VII LP			32,288,722.000	32,288,722.00
HELLMAN & FRIEDMAN VI L P			1,613,093.000	1,613,093.00
HIG BIOVENTURES II			26,976,961.580	26,976,961.58

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HIG CAPITAL PARTNERS V L P			18,146,264.060	18,146,264.06
HIG VENTURE PARTNERS II LP			6,688,920.630	6,688,920.63
HORSLEY BRIDGE INTERNATIONAL V			82,704,783.000	82,704,783.00
INSTITUTIONAL VENTURE PARTNERS XII LP			7,596,157.040	7,596,157.04
JW CHILDS EQUITY PTNRS III LP			861.000	861.00
KEYHAVEN CAPITAL PARTNERS III GP LP			19,991,899.980	22,766,775.70
KEYHAVEN CAPITAL PARTNERS IV			6,508,021.650	7,411,335.06
KEYHAVEN IV CO-INVEST LP			6,734,672.690	7,669,445.26
LEVINE LEICHTMAN CAP PTNRS VI LP			26,200,400.240	26,200,400.24
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			56,300,963.190	56,300,963.19
MARATHON BLUEGRASS LP			486,140,615.900	486,140,615.90
MATLIN PATTERSON GLOB PTRS III			14,282,990.000	14,282,990.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,486,900.000	1,486,900.00
MERIT MEZZANINE FUND IV LP			762,729.550	762,729.55
MESA WEST CORE LENDING FUND LP			95,823,663.400	95,823,663.40
MHR INSTITUTIONAL PARTNERS III			1,500,385.000	1,500,385.00
MILL ROAD CAPITAL I LP			10,440,600.084	10,440,600.08
NEW MOUNTAIN PARTNERS II LP			431,930.000	431,930.00
NEW MOUNTAIN PTNRS III LP			27,764,659.000	27,764,659.00
NEW MOUNTAIN PTNRS IV LP			51,937,302.000	51,937,302.00
NEWPORT COLONELS LLC			209,005.040	209,005.04
OAK HILL CAP PT II			1,950,099.270	1,950,099.27
OAK HILL III			14,744,199.830	14,744,199.83
OBERLAND CAP HEALTHCARE LP			5,221,136.000	5,221,136.00
OCM OPP FUND VIIB (CAYMAN) LTD			161,091.890	161,091.89
RIVERSIDE CAPITAL APPREC FUND VI LP			46,002,440.000	46,002,440.00
SECONDARY OPP FUND III LP			73,991,763.360	73,991,763.36
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			16,767,188.010	16,767,188.01
SUN CAPITAL PARTNERS IV LP			298,527.000	298,527.00
TCV VI LP			553,677.000	553,677.00
TPF II LP			863,503.000	863,503.00
TRITON FUND IV LP			23,290,835.660	26,523,603.65
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			8,149,201.000	8,149,201.00
VANTAGEPOINT VENTURE PART IV-Q			2,699,953.000	2,699,953.00
VISTA EQUITY PARTNERS FUND III			5,995,815.000	5,995,815.00
VISTA EQUITY PARTNERS FUND IV LP			36,418,820.000	36,418,820.00
VISTA EQUITY PTNRS FD VI LP			56,039,552.000	56,039,552.00
WARBURG PINCUS PE IX LP			3,612,937.000	3,612,937.00
WARBURG PINCUS PRIVATE EQUITY X LP			16,232,134.550	16,232,134.55

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WAYZATA OPPORTUNITIES FUND II			1,175,954.000	1,175,954.00
WAYZATA OPPORTUNITIES FUND III			10,425,647.000	10,425,647.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			139,260,688.600	139,260,688.60
<b>REAL ESTATE</b>			<b>750,998,182.640</b>	<b>753,383,960.32</b>
DIVCOWEST FUND IV REIT LLC			4,549,302.360	4,549,302.36
FUNDAMENTAL PARTNERS III			55,331,228.000	55,331,228.00
GREENFIELD ACQUI PTNRS VI LP			3,662,828.000	3,662,828.00
GREENFIELD ACQUI RTNRS VII LP			28,187,561.000	28,187,561.00
H/2 CREDIT PARTNERS LP			116,480,039.470	116,480,039.47
HARRISON STREET CORE PROPERTY FUND LP			118,435,045.000	118,435,045.00
LUBERT-ADLER RE FD VII LP			42,755,153.680	42,755,153.68
LUBERT-ADLER RE FUND VII-B LP			29,341,655.520	29,341,655.52
MESA WEST FUND IV			22,263,265.030	22,263,265.03
PATRON CAPITAL V LP			17,188,600.010	19,574,377.69
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			115,819,177.440	115,819,177.44
RUBENSTEIN PROPERTIES FUND II LP			24,550,467.420	24,550,467.42
STOCKBRIDGE FUND LP			128,420,147.540	128,420,147.54
WALTON STREET RE FD VII-Q LP			21,561,070.230	21,561,070.23
WALTON STREET REAL ESTATE FUND VI LP			15,152,641.940	15,152,641.94